

Single Family Program Bonds Indenture: Series 09AA-1/2011AA, 2013AA

**Colorado Housing and Finance Authority
Single Family Disclosure Report**

As of 11/1/2014

| Bond Issue | Bonds Outstanding | GNMA Security Balance | Weighted Average Mortgage Rate | Mortgage Types | Total Investments | Total Investment Assets |
|-------------------|--------------------------|------------------------------|---------------------------------------|-----------------------|--------------------------|--------------------------------|
| SF2011AA | 22,460,000 | 62,022,365 | 4.740% | Fixed | 1,785,241 | 63,807,606 |
| SF2013AA | 40,340,000 | | | | | |
| TOTAL | 62,800,000 | 62,022,365 | 4.740% | | 1,785,241 | 63,807,606 |

Trustee Bank: Zions
Contact: Sandy Stevens
Telephone: (720) 947-7479

Program Administrator: Colorado Housing and Finance Authority
Contact: Trina Nguyen
Telephone: (303) 297-7397

BONDS OUTSTANDING

Series 2009AA

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal Outstanding |
|--------|-------|------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|-------------------|-----------------------|------------------------------|--------------------------------|
| SF09AA | I | non-AMT | 11/01/2041 | 196479TA7 | 3.55000% | | \$58,800,000 | \$0 | \$0 | \$58,800,000 | | |
| | | | | | | | <u>\$58,800,000</u> | <u>\$0</u> | <u>\$0</u> | <u>\$58,800,000</u> | <u>\$0</u> | <u>\$0</u> |

Series 2011AA

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal Outstanding |
|--------|-------|------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|--------------------|-----------------------|------------------------------|--------------------------------|
| SF11AA | I | non-AMT | 11/01/2011 | 196479TB5 | 0.45000% | | \$360,000 | \$0 | \$360,000 | \$0 | - | - |
| SF11AA | I | non-AMT | 05/01/2012 | 196479TC3 | 0.60000% | | \$740,000 | \$0 | \$730,000 | \$10,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2012 | 196479TD1 | 0.75000% | | \$745,000 | \$0 | \$735,000 | \$10,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2013 | 196479TE9 | 1.00000% | | \$750,000 | \$0 | \$730,000 | \$20,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2013 | 196479TF6 | 1.10000% | | \$760,000 | \$0 | \$710,000 | \$50,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2014 | 196479TG4 | 1.45000% | | \$765,000 | \$0 | \$645,000 | \$120,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2014 | 196479TH2 | 1.60000% | | \$775,000 | \$0 | \$615,000 | \$160,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2015 | 196479TJ8 | 2.00000% | | \$780,000 | \$520,000 | \$0 | \$260,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2015 | 196479TK5 | 2.15000% | | \$785,000 | \$525,000 | \$0 | \$260,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2016 | 196479TL3 | 2.50000% | | \$800,000 | \$535,000 | \$0 | \$265,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2016 | 196479TM1 | 2.65000% | | \$815,000 | \$545,000 | \$0 | \$270,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2017 | 196479TN9 | 3.00000% | | \$825,000 | \$555,000 | \$0 | \$270,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2017 | 196479TP4 | 3.00000% | | \$840,000 | \$565,000 | \$0 | \$275,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2018 | 196479TQ2 | 3.40000% | | \$855,000 | \$575,000 | \$0 | \$280,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2018 | 196479TR0 | 3.45000% | | \$875,000 | \$585,000 | \$0 | \$290,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2019 | 196479TS8 | 3.70000% | | \$605,000 | \$410,000 | \$0 | \$195,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2019 | 196479TT6 | 3.80000% | | \$620,000 | \$415,000 | \$0 | \$205,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2020 | 196479TU3 | 4.00000% | | \$635,000 | \$425,000 | \$0 | \$210,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2020 | 196479TV1 | 4.00000% | | \$650,000 | \$435,000 | \$0 | \$215,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2021 | 196479TW9 | 4.10000% | | \$660,000 | \$445,000 | \$0 | \$215,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2021 | 196479TX7 | 4.10000% | | \$680,000 | \$450,000 | \$0 | \$230,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2022 | 196479UB3 | 4.30000% | | \$690,000 | \$460,000 | \$0 | \$230,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2022 | 196479UC1 | 4.30000% | | \$710,000 | \$475,000 | \$0 | \$235,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2023 | 196479UD9 | 4.50000% | | \$730,000 | \$490,000 | \$0 | \$240,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2023 | 196479UE7 | 4.50000% | | \$750,000 | \$505,000 | \$0 | \$245,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2026 | 196479TY5 | 4.85000% | | \$4,955,000 | \$3,280,000 | \$0 | \$1,675,000 | - | - |
| SF11AA | I | non-AMT | 11/01/2028 | 196479TZ2 | 5.00000% | | \$10,970,000 | \$6,905,000 | \$495,000 | \$3,570,000 | - | - |
| SF11AA | I | non-AMT | 05/01/2029 | 196479UA5 | 5.00000% | | \$5,075,000 | \$3,360,000 | \$0 | \$1,715,000 | - | - |
| | | | | | | | <u>\$39,200,000</u> | <u>\$22,460,000</u> | <u>\$5,020,000</u> | <u>\$11,720,000</u> | <u>\$0</u> | <u>\$0</u> |

Series 2013AA

| Series | Class | Tax Status | Maturity Date | CUSIP | Interest Rate | Swap Rate | Original Issue Amount | Outstanding Principal | Principal Matured | Principal Redemptions | Hedged Principal Outstanding | Unhedged Principal Outstanding |
|----------|-------|------------|---------------|-----------|---------------|-----------|-----------------------|-----------------------|--------------------|-----------------------|------------------------------|--------------------------------|
| SF2013AA | I | Taxable | 09/01/2041 | 196479VN6 | 2.80000% | | \$53,630,000 | \$40,340,000 | \$1,405,000 | \$11,885,000 | - | - |
| | | | | | | | <u>\$53,630,000</u> | <u>\$40,340,000</u> | <u>\$1,405,000</u> | <u>\$11,885,000</u> | <u>\$0</u> | <u>\$0</u> |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|-----------------|-------|------------|---------------|--------------|---------------------|--------------|
| SF09AA | I | non-AMT | 11/01/2041 | Nov-11 | \$710,000 | SP |
| SF09AA | I | non-AMT | 11/01/2041 | Nov-12 | \$1,740,000 | SP |
| SF09AA | I | non-AMT | 11/01/2041 | May-13 | \$2,720,000 | SP |
| SF09AA | I | non-AMT | 11/01/2041 | May-13 | \$53,630,000 | Refunding |
| SF2009AA | | | | | <u>\$58,800,000</u> | |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|-----------------|-------|------------|---------------|--------------|---------------------|--------------|
| SF11AA | I | non-AMT | Serials | Nov-11 | \$245,000 | SP |
| SF11AA | I | non-AMT | 11/01/2026 | Nov-11 | \$70,000 | SP |
| SF11AA | I | non-AMT | 11/01/2028 | Nov-11 | \$90,000 | SP |
| SF11AA | I | non-AMT | 05/01/2029 | Nov-11 | \$70,000 | SP |
| SF11AA | I | non-AMT | Serials | Nov-12 | \$195,000 | SP |
| SF11AA | I | non-AMT | 11/01/2026 | Nov-12 | \$95,000 | SP |
| SF11AA | I | non-AMT | 11/01/2028 | Nov-12 | \$725,000 | SP |
| SF11AA | I | non-AMT | 05/01/2029 | Nov-12 | \$95,000 | SP |
| SF11AA | I | non-AMT | Serials | May-13 | \$635,000 | SP |
| SF11AA | I | non-AMT | 11/01/2026 | May-13 | \$205,000 | SP |
| SF11AA | I | non-AMT | 11/01/2028 | May-13 | \$590,000 | SP |
| SF11AA | I | non-AMT | 05/01/2029 | May-13 | \$215,000 | SP |
| SF11AA | I | non-AMT | Serials | Nov-13 | \$1,390,000 | SP |
| SF11AA | I | non-AMT | 11/01/26 | Nov-13 | \$470,000 | SP |
| SF11AA | I | non-AMT | 11/01/28 | Nov-13 | \$710,000 | SP |
| SF11AA | I | non-AMT | 05/01/29 | Nov-13 | \$480,000 | SP |
| SF11AA | I | non-AMT | Serials | May-14 | \$610,000 | SP |
| SF11AA | I | non-AMT | 11/01/26 | May-14 | \$215,000 | SP |
| SF11AA | I | non-AMT | 11/01/28 | May-14 | \$745,000 | SP |
| SF11AA | I | non-AMT | 05/01/29 | May-14 | \$220,000 | SP |
| SF11AA | I | non-AMT | Serials | Nov-14 | \$1,685,000 | SP |
| SF11AA | I | non-AMT | 11/01/2026 | Nov-14 | \$620,000 | SP |
| SF11AA | I | non-AMT | 11/01/2028 | Nov-14 | \$710,000 | SP |
| SF11AA | I | non-AMT | 05/01/2029 | Nov-14 | \$635,000 | SP |
| SF2011AA | | | | | <u>\$11,720,000</u> | |

| Series | Class | Tax Status | Maturity Date | Date of Call | Amount | Type of Call |
|-----------------|-------|------------|---------------|--------------|---------------------|--------------|
| SF2013AA | I | Taxable | 09/01/2041 | Jun-13 | \$605,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Jul-13 | \$1,110,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Aug-13 | \$810,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Aug-13 | \$775,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Oct-13 | \$925,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Nov-13 | \$305,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Dec-13 | \$385,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Jan-14 | \$495,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Feb-14 | \$395,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Mar-14 | \$715,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Apr-14 | \$460,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | May-14 | \$380,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Jun-14 | \$545,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Jul-14 | \$875,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Aug-14 | \$1,170,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Oct-14 | \$1,250,000 | SP |
| SF2013AA | I | Taxable | 09/01/2041 | Nov-14 | \$685,000 | SP |
| SF2013AA | | | | | <u>\$11,885,000</u> | |

| | Pool | GNMA Coupon | Total Loans | Security Balance | Weighted Average of Interest Rate |
|---------|-------------|--------------------|--------------------|-------------------------|--|
| GNMA II | 754669 | 4.000% | 53 | 6,507,087.79 | 4.480% |
| GNMA II | 754670 | 4.000% | 49 | 6,962,895.98 | 4.480% |
| GNMA II | 754671 | 4.000% | 58 | 7,524,673.01 | 4.440% |
| GNMA II | 754672 | 4.000% | 33 | 4,593,435.81 | 4.490% |
| GNMA II | 754673 | 4.500% | 49 | 6,753,781.11 | 4.810% |
| GNMA II | 754677 | 4.500% | 52 | 7,049,560.00 | 4.850% |
| GNMA II | 754678 | 4.500% | 36 | 4,832,360.61 | 4.870% |
| GNMA II | 754679 | 5.000% | 5 | 624,096.98 | 5.500% |
| GNMA II | 754682 | 4.000% | 3 | 298,185.62 | 4.540% |
| GNMA II | 754683 | 4.500% | 50 | 6,349,949.26 | 4.950% |
| GNMA II | 754684 | 4.500% | 55 | 7,594,641.16 | 4.950% |
| GNMA II | 754685 | 5.000% | 23 | 2,471,908.91 | 5.310% |
| GNMA II | 754686 | 4.500% | 3 | 459,788.75 | 5.100% |
| | | | 469 | 62,022,364.99 | 4.740% |

Investment Information

| <u>Issue</u> | <u>Investment Type</u> | <u>Amount</u> | <u>Interest Rate</u> | <u>Maturity Date</u> |
|---------------------------|------------------------|-----------------------|----------------------|----------------------|
| SF 209AA/11AA REVENUE REF | MONEY MARKET | \$717,388.02 | 0.01 % | Short Term |
| SF 2009AA/2011AA CI I SpR | MONEY MARKET | \$2,856.71 | 0.01 % | Short Term |
| SF 2011AA REVENUE | MONEY MARKET | \$1,036,866.36 | 0.01 % | Short Term |
| | | <u>\$1,757,111.09</u> | | |
| SF 2013AA REVENUE | MONEY MARKET | \$28,130.00 | 0.01 % | Short Term |
| | | <u>\$28,130.00</u> | | |
| | Investment Type | Amount | | |
| | MONEY MARKET | \$1,785,241.09 | | |
| | | <u>\$1,785,241.09</u> | | |

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