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# CONTINUING DISCLOSURE INFORMATION
## Single Family Mortgage Program

For Quarter Ending

December 31, 2021

**NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")**
**CONTINUING DISCLOSURE INFORMATION**

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Filing for Quarter
ending 12/31/21

**NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")**
**CONTINUING DISCLOSURE INFORMATION**

**SUMMARY STATEMENT**

The following information represents financial and operating data regarding NIFA and the single-family mortgage program, (the "Program") funded with the proceeds of Single Family Housing Revenue Bonds (the "Housing Bonds") issued under a General Indenture of Trust dated as of July 1, 1994 (as amended from time to time, the "General Indenture"), and various Supplemental Indentures of Trust (together, the "Indenture"), each between NIFA and Wells Fargo Bank Minnesota, National Association, as Trustee (the "Trustee").

The information is of the type set forth in the various Official Statements with respect to the Housing Bonds under the following captions or in the following Appendices:

| Disclosure Information | Official Statement Caption or Appendix (Housing Bonds) |
|---|---|
| **Amounts on Deposit in the Debt Service Reserve Fund** | SECURITY FOR THE BONDS<br>Debt Service Reserve Fund |
| **Amounts on Deposit in the Mortgage Reserve Fund** | SECURITY FOR THE BONDS<br>Mortgage Reserve Fund |
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**NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")**
**CONTINUING DISCLOSURE INFORMATION**

## AMOUNTS ON DEPOSIT IN THE DEBT SERVICE RESERVE FUND

The General Indenture establishes a Debt Service Reserve Fund with respect to the Housing Bonds, which shall be maintained at the aggregate of the amounts specified, if any, as the Debt Service Reserve Requirement in each supplemental indenture issued in connection with the General Indenture. At December 31, 2021, the balance on deposit in the Debt Service Reserve Fund is at least equal to the Debt Service Reserve Requirement.

## AMOUNTS ON DEPOSIT IN THE MORTGAGE RESERVE FUND

The General Indenture establishes a Mortgage Reserve Fund with respect to the Housing Bonds, which shall be maintained at the aggregate of the amounts specified, if any, as the Mortgage Reserve Fund Requirement in each supplemental indenture issued in connection with the General Indenture. At December 31, 2021, the balance on deposit in the Mortgage Service Reserve Fund is at least equal to the Mortgage Reserve Fund Requirement.

## AMOUNTS ON DEPOSIT IN THE CAPITALIZED INTEREST ACCOUNT

Each supplemental indenture issued in connection with the General Indenture establishes a Capitalized Interest Account in connection with the issuance of each series of Housing Bonds. In connection with the issuance of certain Housing Bonds under the General Indenture, Capitalized Interest Accounts were established, of which an aggregate amount of **$-0-** remains on deposit as of December 31, 2021.

# APPENDIX C

## OUTSTANDING INDEBTEDNESS

As of December 31, 2021 NIFA had outstanding $962,825,000 under the General Indenture.

The following Exhibit C sets forth certain information, as of December 31, 2021, with respect to the Bonds of each series issued under the General Indenture and other indebtedness of NIFA.

**NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")**
**CONTINUING DISCLOSURE**

**Single Family Housing Revenue Bonds Summary**
**As of December 31, 2021**

| | | | | | **Outstanding Principal Amounts by Coupon** | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | **Variable** | **Fixed** | | | | | | | | |
| **Bond Issue** | **Date of Issue** | **Tax Type** | **Amount Issued** | **Amount Outstanding** | **Variable Rate Bonds** | **Call Priority PAC Bonds** | **Non-Callable Bonds** | **<1.50%** | **> or = 1.50% & < 2.00%** | **> or = 2.00% & < 2.50%** | **> or = 2.50% & < 3.00%** | **> or = 3.00% & < 3.50%** | **> or = 3.50% & < 4.00%** | **> or = 4.00%** |
| 2013-A | 5/30/2013 | Non-AMT | 85,525,000 | 30,985,000 | - | 1,480,000 | - | - | - | - | 8,450,000 | 11,315,000 | 9,740,000 | - |
| 2013-C | 8/29/2013 | Non-AMT | 75,000,000 | 10,390,000 | - | - | - | - | - | - | - | - | - | 10,390,000 |
| 2013-D | 8/29/2013 | AMT | 25,000,000 | 705,000 | - | - | - | - | - | - | - | - | 705,000 | - |
| 2013-E | 11/26/2013 | Non-AMT | 60,000,000 | 4,455,000 | - | - | - | - | - | - | - | 2,000,000 | 2,455,000 | - |
| 2013-F | 11/26/2013 | AMT | 33,865,000 | 20,380,000 | 20,380,000 | - | - | - | - | - | - | - | - | - |
| 2014-A | 8/28/2014 | Non-AMT | 65,000,000 | 7,725,000 | - | 4,985,000 | - | - | - | - | 2,740,000 | - | - | - |
| 2014-B | 8/28/2014 | AMT | 35,000,000 | 21,570,000 | 21,570,000 | - | - | - | - | - | - | - | - | - |
| 2015-A | 4/30/2015 | Non-AMT | 65,000,000 | 13,120,000 | - | 8,395,000 | - | - | - | 1,010,000 | 685,000 | - | 3,030,000 | - |
| 2015-B | 5/14/2015 | AMT | 35,000,000 | 16,735,000 | 16,735,000 | - | - | - | - | - | - | - | - | - |
| 2015-C | 9/30/2015 | Non-AMT | 90,000,000 | 9,650,000 | - | 7,900,000 | - | - | - | 1,085,000 | 665,000 | - | - | - |
| 2015-D | 9/30/2015 | AMT | 35,000,000 | 14,225,000 | 14,225,000 | - | - | - | - | - | - | - | - | - |
| 2016-A | 4/27/2016 | Non-AMT | 90,000,000 | 30,300,000 | - | 12,290,000 | - | - | 1,075,000 | 1,450,000 | - | - | 15,485,000 | - |
| 2016-B | 4/27/2016 | AMT | 30,000,000 | 14,485,000 | 14,485,000 | - | - | - | - | - | - | - | - | - |
| 2016-C | 11/30/2016 | Non-AMT | 101,010,000 | 22,905,000 | - | 18,615,000 | - | - | 2,580,000 | 760,000 | - | 950,000 | - | - |
| 2016-D | 11/30/2016 | AMT | 28,990,000 | 22,265,000 | 22,265,000 | - | - | - | - | - | - | - | - | - |
| 2017-A | 9/27/2017 | Non-AMT | 30,850,000 | 5,175,000 | - | - | - | 135,000 | 5,040,000 | - | - | - | - | - |
| 2017-B | 9/27/2017 | AMT | 41,845,000 | 17,805,000 | - | 17,325,000 | - | - | 480,000 | - | - | - | - | - |
| 2017-C | 9/27/2017 | Non-AMT | 44,150,000 | 15,820,000 | 15,820,000 | - | - | - | - | - | - | - | - | - |
| 2018-A | 3/28/2018 | Non-AMT | 73,120,000 | 21,770,000 | - | 17,965,000 | - | - | - | 3,805,000 | - | - | - | - |
| 2018-B | 3/28/2018 | AMT | 32,000,000 | 12,000,000 | 12,000,000 | - | - | - | - | - | - | - | - | - |
| 2018-C | 8/29/2018 | Non-AMT | 171,045,000 | 50,765,000 | - | 43,375,000 | - | - | - | 7,390,000 | - | - | - | - |
| 2018-D | 8/29/2018 | AMT | 46,615,000 | 34,115,000 | 34,115,000 | - | - | - | - | - | - | - | - | - |
| 2019-A | 4/30/2019 | Non-AMT | 108,345,000 | 10,760,000 | - | - | - | - | 5,160,000 | 5,600,000 | - | - | - | - |
| 2019-B | 4/30/2019 | AMT | 38,960,000 | 31,145,000 | - | 31,145,000 | - | - | - | - | - | - | - | - |
| 2019-C | 4/30/2019 | Non-AMT | 41,045,000 | 41,045,000 | 41,045,000 | - | - | - | - | - | - | - | - | - |
| 2019-D | 10/30/2019 | Non-AMT | 125,000,000 | 43,440,000 | - | - | - | - | 14,025,000 | - | 26,185,000 | 3,230,000 | - | - |
| 2019-E | 10/30/2019 | AMT | 46,815,000 | 36,750,000 | - | 36,750,000 | - | - | - | - | - | - | - | - |
| 2020-A | 6/10/2020 | Non-AMT | 125,290,000 | 106,670,000 | - | 35,240,000 | - | 9,195,000 | 6,325,000 | 32,040,000 | 23,870,000 | - | - | - |
| 2020-B | 9/16/2020 | AMT | 12,500,000 | 10,770,000 | - | - | - | 9,695,000 | 1,075,000 | - | - | - | - | - |
| 2020-C | 9/16/2020 | Non-AMT | 72,255,000 | 68,410,000 | - | 26,080,000 | - | 3,150,000 | 8,175,000 | 31,005,000 | - | - | - | - |
| 2021-A | 2/23/2021 | Non-AMT | 71,640,000 | 67,220,000 | - | 29,315,000 | - | 21,185,000 | 16,720,000 | - | - | - | - | - |
| 2021-B | 2/23/2021 | AMT | 20,000,000 | 20,000,000 | 20,000,000 | - | - | - | - | - | - | - | - | - |
| 2021-C | 7/29/2021 | Non-AMT | 129,270,000 | 129,270,000 | - | 42,975,000 | 27,875,000 | - | 14,735,000 | 43,685,000 | - | - | - | - |
| **Total** | | | **2,085,135,000** | **962,825,000** | **232,640,000** | **333,835,000** | **27,875,000** | **43,360,000** | **75,390,000** | **127,830,000** | **62,595,000** | **17,495,000** | **31,415,000** | **10,390,000** |

*Total Unamortized Original Issue Premium $ 21,935,611

# NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")
# CONTINUING DISCLOSURE

## Single Family Housing Revenue Bonds Detail (1)
## As of December 31, 2021

| Coupon | Series | Tax Type | Coupon Type | Date of Issue | Maturity | Amount | Cumulative | % of Total |
|---|---|---|---|---|---|---|---|---|
| 5.000 | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 3/1/2022 | 1,425,000 | 1,425,000 | 0.148% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 9/1/2022 | 1,570,000 | 2,995,000 | 0.311% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 3/1/2023 | 1,595,000 | 4,590,000 | 0.477% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 9/1/2023 | 1,625,000 | 6,215,000 | 0.645% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 3/1/2024 | 1,645,000 | 7,860,000 | 0.816% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 9/1/2024 | 1,675,000 | 9,535,000 | 0.990% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 3/1/2025 | 1,705,000 | 11,240,000 | 1.167% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 9/1/2025 | 1,730,000 | 12,970,000 | 1.347% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 3/1/2026 | 1,760,000 | 14,730,000 | 1.530% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 9/1/2026 | 1,790,000 | 16,520,000 | 1.716% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 3/1/2027 | 1,815,000 | 18,335,000 | 1.904% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 9/1/2027 | 1,845,000 | 20,180,000 | 2.096% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 3/1/2028 | 1,880,000 | 22,060,000 | 2.291% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 9/1/2028 | 1,905,000 | 23,965,000 | 2.489% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 3/1/2029 | 1,940,000 | 25,905,000 | 2.691% |
| | 2021-C | Non-AMT | Non-Callable | 7/29/2021 | 9/1/2029 | 1,970,000 | 27,875,000 | 2.895% |
| 4.400 | 2013-C | Non-AMT | Fixed | 8/29/2013 | 9/1/2028 | 10,390,000 | 38,265,000 | 3.974% |
| 4.000 | 2014-A | Non-AMT | PAC | 8/28/2014 | 9/1/2044 | 4,985,000 | 43,250,000 | 4.492% |
| | 2018-A | Non-AMT | PAC | 3/28/2018 | 9/1/2048 | 17,965,000 | 61,215,000 | 6.358% |
| | 2018-C | Non-AMT | PAC | 8/29/2018 | 9/1/2048 | 43,375,000 | 104,590,000 | 10.863% |
| | 2019-B | AMT | PAC | 4/30/2019 | 9/1/2049 | 31,145,000 | 135,735,000 | 14.098% |
| 3.900 | 2013-D | AMT | Fixed | 8/29/2013 | 3/1/2022 | 705,000 | 136,440,000 | 14.171% |
| 3.850 | 2015-A | Non-AMT | Fixed | 4/30/2015 | 3/1/2038 | 3,030,000 | 139,470,000 | 14.485% |
| 3.750 | 2019-E | AMT | PAC | 10/30/2019 | 9/1/2049 | 36,750,000 | 176,220,000 | 18.302% |
| 3.650 | 2013-E | Non-AMT | Fixed | 11/26/2013 | 9/1/2024 | 805,000 | 177,025,000 | 18.386% |
| 3.600 | 2013-A | Non-AMT | Fixed | 5/30/2013 | 3/1/2031 | 9,740,000 | 186,765,000 | 19.398% |
| | 2013-E | Non-AMT | Fixed | 11/26/2013 | 3/1/2024 | 830,000 | 187,595,000 | 19.484% |
| 3.500 | 2013-E | Non-AMT | Fixed | 11/26/2013 | 9/1/2023 | 820,000 | 188,415,000 | 19.569% |
| | 2015-A | Non-AMT | PAC | 4/30/2015 | 9/1/2045 | 8,395,000 | 196,810,000 | 20.441% |
| | 2015-C | Non-AMT | PAC | 9/30/2015 | 9/1/2045 | 7,900,000 | 204,710,000 | 21.261% |
| | 2016-A | Non-AMT | Fixed | 4/27/2016 | 9/1/2036 | 15,485,000 | 220,195,000 | 22.870% |
| | 2016-A | Non-AMT | PAC | 4/27/2016 | 3/1/2046 | 175,000 | 220,370,000 | 22.888% |
| | 2016-A | Non-AMT | PAC | 4/27/2016 | 9/1/2046 | 12,115,000 | 232,485,000 | 24.146% |
| | 2016-C | Non-AMT | PAC | 11/30/2016 | 3/1/2046 | 1,685,000 | 234,170,000 | 24.321% |
| | 2016-C | Non-AMT | PAC | 11/30/2016 | 9/1/2046 | 16,930,000 | 251,100,000 | 26.080% |
| | 2017-B | AMT | PAC | 9/27/2017 | 3/1/2040 | 17,325,000 | 268,425,000 | 27.879% |
| | 2020-A | Non-AMT | PAC | 6/10/2020 | 9/1/2050 | 35,240,000 | 303,665,000 | 31.539% |
| 3.450 | 2013-E | Non-AMT | Fixed | 11/26/2013 | 3/1/2023 | 810,000 | 304,475,000 | 31.623% |
| 3.350 | 2013-A | Non-AMT | Fixed | 5/30/2013 | 9/1/2028 | 11,315,000 | 315,790,000 | 32.798% |
| 3.300 | 2013-E | Non-AMT | Fixed | 11/26/2013 | 9/1/2022 | 795,000 | 316,585,000 | 32.881% |
| 3.250 | 2013-E | Non-AMT | Fixed | 11/26/2013 | 3/1/2022 | 395,000 | 316,980,000 | 32.922% |
| 3.050 | 2019-D | Non-AMT | Fixed | 10/30/2019 | 9/1/2042 | 3,230,000 | 320,210,000 | 33.257% |
| 3.000 | 2013-A | Non-AMT | PAC | 5/30/2013 | 3/1/2043 | 1,480,000 | 321,690,000 | 33.411% |
| | 2016-C | Non-AMT | Fixed | 11/30/2016 | 9/1/2031 | 950,000 | 322,640,000 | 33.510% |
| | 2020-C | Non-AMT | PAC | 9/16/2020 | 9/1/2050 | 26,080,000 | 348,720,000 | 36.218% |
| | 2021-A | Non-AMT | PAC | 2/23/2021 | 9/1/2045 | 29,315,000 | 378,035,000 | 39.263% |
| | 2021-C | Non-AMT | PAC | 7/29/2021 | 9/1/2050 | 42,975,000 | 421,010,000 | 43.727% |
| 2.850 | 2019-D | Non-AMT | Fixed | 10/30/2019 | 9/1/2039 | 20,240,000 | 441,250,000 | 45.829% |
| 2.800 | 2014-A | Non-AMT | Fixed | 8/28/2014 | 3/1/2023 | 780,000 | 442,030,000 | 45.910% |
| | 2014-A | Non-AMT | Fixed | 8/28/2014 | 9/1/2023 | 795,000 | 442,825,000 | 45.992% |
| 2.750 | 2013-A | Non-AMT | Fixed | 5/30/2013 | 3/1/2024 | 1,675,000 | 444,500,000 | 46.166% |
| | 2013-A | Non-AMT | Fixed | 5/30/2013 | 9/1/2024 | 1,700,000 | 446,200,000 | 46.343% |

**NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")**
**CONTINUING DISCLOSURE**

**Single Family Housing Revenue Bonds Detail (1)**
**As of December 31, 2021**

| Coupon | Series | Tax Type | Coupon Type | Date of Issue | Maturity | Amount | Cumulative | % of Total |
|---|---|---|---|---|---|---|---|---|
| 2.700 | 2020-A | Non-AMT | Fixed | 6/10/2020 | 9/1/2043 | 10,590,000 | 456,790,000 | 47.443% |
| 2.650 | 2013-A | Non-AMT | Fixed | 5/30/2013 | 3/1/2023 | 1,455,000 | 458,245,000 | 47.594% |
| | 2013-A | Non-AMT | Fixed | 5/30/2013 | 9/1/2023 | 1,480,000 | 459,725,000 | 47.748% |
| 2.600 | 2014-A | Non-AMT | Fixed | 8/28/2014 | 3/1/2022 | 385,000 | 460,110,000 | 47.788% |
| | 2014-A | Non-AMT | Fixed | 8/28/2014 | 9/1/2022 | 780,000 | 460,890,000 | 47.869% |
| | 2019-D | Non-AMT | Fixed | 10/30/2019 | 9/1/2034 | 5,945,000 | 466,835,000 | 48.486% |
| 2.550 | 2020-A | Non-AMT | Fixed | 6/10/2020 | 9/1/2040 | 13,280,000 | 480,115,000 | 49.865% |
| 2.500 | 2013-A | Non-AMT | Fixed | 5/30/2013 | 3/1/2022 | 715,000 | 480,830,000 | 49.940% |
| | 2013-A | Non-AMT | Fixed | 5/30/2013 | 9/1/2022 | 1,425,000 | 482,255,000 | 50.088% |
| | 2015-A | Non-AMT | Fixed | 4/30/2015 | 3/1/2023 | 685,000 | 482,940,000 | 50.159% |
| | 2015-C | Non-AMT | Fixed | 9/30/2015 | 3/1/2023 | 665,000 | 483,605,000 | 50.228% |
| 2.350 | 2015-C | Non-AMT | Fixed | 9/30/2015 | 9/1/2022 | 725,000 | 484,330,000 | 50.303% |
| | 2018-A | Non-AMT | Fixed | 3/28/2018 | 9/1/2023 | 1,115,000 | 485,445,000 | 50.419% |
| | 2020-A | Non-AMT | Fixed | 6/10/2020 | 9/1/2035 | 21,620,000 | 507,065,000 | 52.664% |
| 2.300 | 2015-A | Non-AMT | Fixed | 4/30/2015 | 9/1/2022 | 670,000 | 507,735,000 | 52.734% |
| | 2015-C | Non-AMT | Fixed | 9/30/2015 | 3/1/2022 | 360,000 | 508,095,000 | 52.771% |
| | 2018-A | Non-AMT | Fixed | 3/28/2018 | 3/1/2023 | 1,095,000 | 509,190,000 | 52.885% |
| | 2020-A | Non-AMT | Fixed | 6/10/2020 | 9/1/2032 | 1,770,000 | 510,960,000 | 53.069% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 9/1/2043 | 7,965,000 | 518,925,000 | 53.896% |
| | 2021-C | Non-AMT | Fixed | 7/29/2021 | 9/1/2041 | 27,165,000 | 546,090,000 | 56.717% |
| 2.250 | 2015-A | Non-AMT | Fixed | 4/30/2015 | 3/1/2022 | 340,000 | 546,430,000 | 56.753% |
| | 2018-C | Non-AMT | Fixed | 8/29/2018 | 9/1/2023 | 2,170,000 | 548,600,000 | 56.978% |
| | 2020-A | Non-AMT | Fixed | 6/10/2020 | 3/1/2032 | 1,740,000 | 550,340,000 | 57.159% |
| 2.200 | 2018-C | Non-AMT | Fixed | 8/29/2018 | 3/1/2023 | 2,120,000 | 552,460,000 | 57.379% |
| | 2020-A | Non-AMT | Fixed | 6/10/2020 | 9/1/2031 | 1,710,000 | 554,170,000 | 57.557% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 9/1/2040 | 15,160,000 | 569,330,000 | 59.131% |
| 2.150 | 2016-A | Non-AMT | Fixed | 4/27/2016 | 9/1/2023 | 730,000 | 570,060,000 | 59.207% |
| | 2019-A | Non-AMT | Fixed | 4/30/2019 | 9/1/2025 | 865,000 | 570,925,000 | 59.297% |
| | 2020-A | Non-AMT | Fixed | 6/10/2020 | 3/1/2031 | 1,675,000 | 572,600,000 | 59.471% |
| 2.125 | 2018-A | Non-AMT | Fixed | 3/28/2018 | 9/1/2022 | 1,070,000 | 573,670,000 | 59.582% |
| | 2018-C | Non-AMT | Fixed | 8/29/2018 | 9/1/2022 | 2,075,000 | 575,745,000 | 59.797% |
| 2.100 | 2018-A | Non-AMT | Fixed | 3/28/2018 | 3/1/2022 | 525,000 | 576,270,000 | 59.852% |
| | 2019-A | Non-AMT | Fixed | 4/30/2019 | 3/1/2025 | 1,610,000 | 577,880,000 | 60.019% |
| | 2020-A | Non-AMT | Fixed | 6/10/2020 | 9/1/2030 | 1,755,000 | 579,635,000 | 60.201% |
| | 2021-C | Non-AMT | Fixed | 7/29/2021 | 9/1/2036 | 14,275,000 | 593,910,000 | 61.684% |
| 2.050 | 2016-A | Non-AMT | Fixed | 4/27/2016 | 3/1/2023 | 720,000 | 594,630,000 | 61.759% |
| | 2016-C | Non-AMT | Fixed | 11/30/2016 | 3/1/2024 | 760,000 | 595,390,000 | 61.838% |
| | 2018-C | Non-AMT | Fixed | 8/29/2018 | 3/1/2022 | 1,025,000 | 596,415,000 | 61.944% |
| | 2019-A | Non-AMT | Fixed | 4/30/2019 | 9/1/2024 | 1,580,000 | 597,995,000 | 62.108% |
| | 2020-A | Non-AMT | Fixed | 6/10/2020 | 3/1/2030 | 1,770,000 | 599,765,000 | 62.292% |
| 2.000 | 2019-A | Non-AMT | Fixed | 4/30/2019 | 3/1/2024 | 1,545,000 | 601,310,000 | 62.453% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 9/1/2035 | 7,880,000 | 609,190,000 | 63.271% |
| | 2021-C | Non-AMT | Fixed | 7/29/2021 | 9/1/2033 | 2,245,000 | 611,435,000 | 63.504% |
| 1.950 | 2019-A | Non-AMT | Fixed | 4/30/2019 | 9/1/2023 | 1,510,000 | 612,945,000 | 63.661% |
| | 2020-A | Non-AMT | Fixed | 6/10/2020 | 3/1/2029 | 1,710,000 | 614,655,000 | 63.839% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2037 | 2,115,000 | 616,770,000 | 64.058% |
| | 2021-C | Non-AMT | Fixed | 7/29/2021 | 3/1/2033 | 2,210,000 | 618,980,000 | 64.288% |
| 1.900 | 2016-A | Non-AMT | Fixed | 4/27/2016 | 9/1/2022 | 710,000 | 619,690,000 | 64.362% |
| | 2016-C | Non-AMT | Fixed | 11/30/2016 | 9/1/2023 | 750,000 | 620,440,000 | 64.440% |
| | 2017-A | Non-AMT | Fixed | 9/27/2017 | 3/1/2024 | 1,300,000 | 621,740,000 | 64.575% |
| | 2019-A | Non-AMT | Fixed | 4/30/2019 | 3/1/2023 | 1,485,000 | 623,225,000 | 64.729% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 9/1/2032 | 1,230,000 | 624,455,000 | 64.857% |
| | 2021-C | Non-AMT | Fixed | 7/29/2021 | 9/1/2032 | 2,170,000 | 626,625,000 | 65.082% |

## Single Family Housing Revenue Bonds Detail (1)
## As of December 31, 2021

| Coupon | Series | Tax Type | Coupon Type | Date of Issue | Maturity | Amount | Cumulative | % of Total |
|---|---|---|---|---|---|---|---|---|
| 1.850 | 2016-C | Non-AMT | Fixed | 11/30/2016 | 3/1/2023 | 740,000 | 627,365,000 | 65.159% |
| | 2017-B | AMT | Fixed | 9/27/2017 | 3/1/2022 | 480,000 | 627,845,000 | 65.209% |
| | 2019-A | Non-AMT | Fixed | 4/30/2019 | 9/1/2022 | 1,450,000 | 629,295,000 | 65.359% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 3/1/2032 | 1,210,000 | 630,505,000 | 65.485% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2035 | 6,115,000 | 636,620,000 | 66.120% |
| | 2021-C | Non-AMT | Fixed | 7/29/2021 | 3/1/2032 | 2,140,000 | 638,760,000 | 66.342% |
| 1.800 | 2016-A | Non-AMT | Fixed | 4/27/2016 | 3/1/2022 | 365,000 | 639,125,000 | 66.380% |
| | 2019-A | Non-AMT | Fixed | 4/30/2019 | 3/1/2022 | 715,000 | 639,840,000 | 66.454% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 9/1/2031 | 1,190,000 | 641,030,000 | 66.578% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2033 | 1,475,000 | 642,505,000 | 66.731% |
| 1.750 | 2017-A | Non-AMT | Fixed | 9/27/2017 | 9/1/2023 | 1,270,000 | 643,775,000 | 66.863% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 3/1/2031 | 1,165,000 | 644,940,000 | 66.984% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2033 | 1,445,000 | 646,385,000 | 67.134% |
| | 2021-C | Non-AMT | Fixed | 7/29/2021 | 9/1/2031 | 2,105,000 | 648,490,000 | 67.353% |
| 1.700 | 2016-C | Non-AMT | Fixed | 11/30/2016 | 9/1/2022 | 730,000 | 649,220,000 | 67.429% |
| | 2019-D | Non-AMT | Fixed | 10/30/2019 | 3/1/2025 | 2,270,000 | 651,490,000 | 67.664% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2032 | 1,425,000 | 652,915,000 | 67.812% |
| | 2021-C | Non-AMT | Fixed | 7/29/2021 | 3/1/2031 | 2,070,000 | 654,985,000 | 68.027% |
| 1.650 | 2016-C | Non-AMT | Fixed | 11/30/2016 | 3/1/2022 | 360,000 | 655,345,000 | 68.065% |
| | 2017-A | Non-AMT | Fixed | 9/27/2017 | 3/1/2023 | 1,250,000 | 656,595,000 | 68.195% |
| | 2019-D | Non-AMT | Fixed | 10/30/2019 | 9/1/2024 | 2,220,000 | 658,815,000 | 68.425% |
| | 2020-A | Non-AMT | Fixed | 6/10/2020 | 9/1/2026 | 1,565,000 | 660,380,000 | 68.588% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 9/1/2030 | 1,145,000 | 661,525,000 | 68.707% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2032 | 1,405,000 | 662,930,000 | 68.853% |
| | 2021-C | Non-AMT | Fixed | 7/29/2021 | 9/1/2030 | 2,035,000 | 664,965,000 | 69.064% |
| 1.625 | 2019-D | Non-AMT | Fixed | 10/30/2019 | 3/1/2024 | 2,185,000 | 667,150,000 | 69.291% |
| 1.600 | 2019-D | Non-AMT | Fixed | 10/30/2019 | 9/1/2023 | 2,145,000 | 669,295,000 | 69.514% |
| | 2020-A | Non-AMT | Fixed | 6/10/2020 | 3/1/2026 | 1,540,000 | 670,835,000 | 69.674% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 3/1/2030 | 1,130,000 | 671,965,000 | 69.791% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2031 | 1,380,000 | 673,345,000 | 69.934% |
| 1.550 | 2019-D | Non-AMT | Fixed | 10/30/2019 | 9/1/2022 | 2,065,000 | 675,410,000 | 70.149% |
| | 2019-D | Non-AMT | Fixed | 10/30/2019 | 3/1/2023 | 2,110,000 | 677,520,000 | 70.368% |
| | 2021-C | Non-AMT | Fixed | 7/29/2021 | 3/1/2030 | 2,005,000 | 679,525,000 | 70.576% |
| 1.500 | 2017-A | Non-AMT | Fixed | 9/27/2017 | 9/1/2022 | 1,220,000 | 680,745,000 | 70.703% |
| | 2019-D | Non-AMT | Fixed | 10/30/2019 | 3/1/2022 | 1,030,000 | 681,775,000 | 70.810% |
| | 2020-A | Non-AMT | Fixed | 6/10/2020 | 9/1/2025 | 1,510,000 | 683,285,000 | 70.967% |
| | 2020-B | AMT | Fixed | 9/16/2020 | 9/1/2027 | 1,075,000 | 684,360,000 | 71.078% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 9/1/2029 | 1,105,000 | 685,465,000 | 71.193% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2031 | 1,360,000 | 686,825,000 | 71.334% |
| 1.450 | 2020-A | Non-AMT | Fixed | 6/10/2020 | 3/1/2025 | 1,485,000 | 688,310,000 | 71.489% |
| | 2020-B | AMT | Fixed | 9/16/2020 | 3/1/2027 | 1,005,000 | 689,315,000 | 71.593% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 3/1/2029 | 1,085,000 | 690,400,000 | 71.706% |
| 1.400 | 2017-A | Non-AMT | Fixed | 9/27/2017 | 3/1/2022 | 135,000 | 690,535,000 | 71.720% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 9/1/2028 | 1,065,000 | 691,600,000 | 71.830% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2030 | 1,340,000 | 692,940,000 | 71.969% |
| 1.350 | 2020-B | AMT | Fixed | 9/16/2020 | 9/1/2026 | 990,000 | 693,930,000 | 72.072% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2030 | 1,315,000 | 695,245,000 | 72.209% |
| 1.300 | 2020-A | Non-AMT | Fixed | 6/10/2020 | 9/1/2024 | 1,455,000 | 696,700,000 | 72.360% |
| | 2020-C | Non-AMT | Fixed | 9/16/2020 | 3/1/2028 | 1,000,000 | 697,700,000 | 72.464% |
| 1.250 | 2020-B | AMT | Fixed | 9/16/2020 | 3/1/2026 | 975,000 | 698,675,000 | 72.565% |
| 1.200 | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2029 | 1,300,000 | 699,975,000 | 72.700% |
| 1.150 | 2020-A | Non-AMT | Fixed | 6/10/2020 | 3/1/2024 | 1,435,000 | 701,410,000 | 72.849% |
| | 2020-B | AMT | Fixed | 9/16/2020 | 9/1/2025 | 955,000 | 702,365,000 | 72.948% |

**NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")**
**CONTINUING DISCLOSURE**

**Single Family Housing Revenue Bonds Detail (1)**
**As of December 31, 2021**

| Coupon | Series | Tax Type | Coupon Type | Date of Issue | Maturity | Amount | Cumulative | % of Total |
|---|---|---|---|---|---|---|---|---|
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2029 | 1,285,000 | 703,650,000 | 73.082% |
| 1.050 | 2020-B | AMT | Fixed | 9/16/2020 | 3/1/2025 | 935,000 | 704,585,000 | 73.179% |
| 1.000 | 2020-A | Non-AMT | Fixed | 6/10/2020 | 9/1/2023 | 1,405,000 | 705,990,000 | 73.325% |
| | 2020-B | AMT | Fixed | 9/16/2020 | 9/1/2024 | 920,000 | 706,910,000 | 73.420% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2028 | 1,260,000 | 708,170,000 | 73.551% |
| 0.950 | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2028 | 1,245,000 | 709,415,000 | 73.681% |
| 0.900 | 2020-A | Non-AMT | Fixed | 6/10/2020 | 3/1/2023 | 1,380,000 | 710,795,000 | 73.824% |
| | 2020-B | AMT | Fixed | 9/16/2020 | 3/1/2024 | 900,000 | 711,695,000 | 73.917% |
| 0.800 | 2020-A | Non-AMT | Fixed | 6/10/2020 | 9/1/2022 | 1,360,000 | 713,055,000 | 74.059% |
| | 2020-B | AMT | Fixed | 9/16/2020 | 9/1/2023 | 890,000 | 713,945,000 | 74.151% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2027 | 1,205,000 | 715,150,000 | 74.276% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2027 | 1,220,000 | 716,370,000 | 74.403% |
| 0.750 | 2020-B | AMT | Fixed | 9/16/2020 | 3/1/2023 | 870,000 | 717,240,000 | 74.493% |
| 0.700 | 2020-A | Non-AMT | Fixed | 6/10/2020 | 3/1/2022 | 675,000 | 717,915,000 | 74.563% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2026 | 1,180,000 | 719,095,000 | 74.686% |
| 0.650 | 2020-B | AMT | Fixed | 9/16/2020 | 9/1/2022 | 855,000 | 719,950,000 | 74.775% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2026 | 1,165,000 | 721,115,000 | 74.896% |
| 0.550 | 2020-B | AMT | Fixed | 9/16/2020 | 3/1/2022 | 400,000 | 721,515,000 | 74.937% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2025 | 1,145,000 | 722,660,000 | 75.056% |
| 0.500 | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2025 | 1,130,000 | 723,790,000 | 75.174% |
| 0.400 | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2024 | 1,090,000 | 724,880,000 | 75.287% |
| | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2024 | 1,110,000 | 725,990,000 | 75.402% |
| 0.300 | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2023 | 1,075,000 | 727,065,000 | 75.514% |
| 0.250 | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2023 | 1,055,000 | 728,120,000 | 75.623% |
| 0.200 | 2021-A | Non-AMT | Fixed | 2/23/2021 | 9/1/2022 | 1,040,000 | 729,160,000 | 75.731% |
| 0.150 | 2021-A | Non-AMT | Fixed | 2/23/2021 | 3/1/2022 | 1,025,000 | 730,185,000 | 75.838% |
| Variable | 2013-F | AMT | Variable | 11/26/2013 | 3/1/2038 | 20,380,000 | 750,565,000 | 77.954% |
| | 2014-B | AMT | Variable | 8/28/2014 | 9/1/2038 | 21,570,000 | 772,135,000 | 80.195% |
| | 2015-B | AMT | Variable | 5/14/2015 | 9/1/2038 | 16,735,000 | 788,870,000 | 81.933% |
| | 2015-D | AMT | Variable | 9/30/2015 | 9/1/2032 | 14,225,000 | 803,095,000 | 83.410% |
| | 2016-B | AMT | Variable | 4/27/2016 | 9/1/2032 | 14,485,000 | 817,580,000 | 84.915% |
| | 2016-D | AMT | Variable | 11/30/2016 | 9/1/2032 | 22,265,000 | 839,845,000 | 87.227% |
| | 2017-C | Non-AMT | Variable | 9/27/2017 | 9/1/2047 | 15,820,000 | 855,665,000 | 88.870% |
| | 2018-B | AMT | Variable | 3/28/2018 | 3/1/2048 | 12,000,000 | 867,665,000 | 90.117% |
| | 2018-D | AMT | Variable | 8/29/2018 | 9/1/2048 | 34,115,000 | 901,780,000 | 93.660% |
| | 2019-C | Non-AMT | Variable | 4/30/2019 | 9/1/2049 | 41,045,000 | 942,825,000 | 97.923% |
| | 2021-B | AMT | Variable | 2/23/2021 | 9/1/2050 | 20,000,000 | 962,825,000 | 100.000% |

(1) On February 24, 2022, NIFA issued $95,440,000 of its Single Family Revenue Bonds, 2022 Series A (Non-AMT), (Social Bonds) and 2022 Series B (AMT) (Social Bonds) with interest rates ranging from 2.05% to 5% and a final maturity of March 1, 2052 along with 2022 Series C (Variable Rate - Non-AMT) (Social Bonds) with a final maturity of September 1, 2051 together (the "2022 ABC Bonds"). Proceeds of the 2022 ABC Bonds totaling $20,000,000 were used for the purpose of refunding and redeeming a portion of Single Family Revenue Bonds 2018 Series D (Variable Rate- AMT).

## OTHER INDEBTEDNESS

At December 31, 2021, NIFA also had the following principal amounts of limited obligation indebtedness outstanding, (which is not secured by the General Indenture) the proceeds of which were used to finance single-family residential housing: [1]

| **Program** | **Balance** |
|---|---|
| Housing Revenue Bonds | **$5,209,656** |

[1]From time to time, NIFA issues limited obligation bonds the proceeds of which are used to finance projects and programs other than single-family residential housing and which are not secured by the General Indenture ("Conduit Debt Obligations"). For information regarding additional limited obligation indebtedness of NIFA, see Note 7 of the "Notes to Financial Statements" contained in the "NEBRASKA INVESTMENT FINANCE AUTHORITY AUDITED FINANCIAL STATEMENTS" found on the NIFA website at www.nifa.org. Following the close of the Fiscal Year for which latest financial statements are presented, NIFA may have issued, and may continue to issue, Conduit Debt Obligations which are not reflected in the latest financial statements.

**NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")**
**CONTINUING DISCLOSURE INFORMATION**

## APPENDIX D-1

## SUMMARY OF SINGLE FAMILY MORTGAGE PROGRAM

The following sets forth certain information with respect to funds on deposit under the General Indenture to finance mortgage loans and mortgage-backed securities and information with respect to the mortgage loans and mortgage- backed securities financed with the proceeds of the Housing Bonds issued pursuant to the General Indenture. This information which is presented in reverse chronological order of date of Bond issuance should *not* be considered predictive for the experience of the mortgage loans in the Program.

| As of December 31, 2021 | | (2) Acquisition of Mortgage Loans and Mortgage-Backed Securities From: Original Bond Proceeds | Recycling and Other Funds | Weighted Avg Pass Through Interest Rate | Principal Outstanding: Whole Mortgage Loans | Mortgage-Backed Securities | Community Program Loans (3) | (4) Percentage 90 or More Days Delinquent (Including Foreclosure) |
|---|---|---|---|---|---|---|---|---|
| Series 2021 C | | 138,607,853 | 3,844,416 | 2.54% | | $137,866,061 | | 0.20% |
| Series 2021 AB | | 94,999,638 | 5,667,284 | 2.54% | | 89,426,827 | | 0.59% |
| Series 2020 BC | | 87,498,603 | 5,069,374 | 3.05% | | 73,709,765 | | 0.18% |
| Series 2020 A | | 122,905,334 | 5,168,242 | 3.06% | | 91,082,995 | | 0.66% |
| Series 2019 DE | | 175,050,000 | 13,789,825 | 3.28% | | 118,251,968 | | 1.46% |
| Series 2019 ABC | | 173,093,979 | 8,578,439 | 3.80% | | 96,346,604 | | 1.01% |
| Series 2018 CD | | 200,666,393 | 13,568,817 | 3.79% | | 86,675,569 | | 1.57% |
| Series 2018 AB | | 93,667,600 | 3,021,679 | 3.32% | | 32,587,519 | | 1.74% |
| Series 2017 ABC | | 103,382,133 | 6,427,431 | 3.39% | | 37,745,936 | | 1.18% |
| Series 2016 CD | | 127,001,054 | 13,657,517 | 2.99% | | 61,696,460 | | 0.60% |
| Series 2016 AB | | 116,091,640 | 14,076,907 | 3.35% | | 43,410,383 | | 1.46% |
| Series 2015 CD | | 121,012,757 | 13,900,687 | 3.12% | | 40,837,571 | | 0.63% |
| Series 2015 AB | | 95,461,247 | 23,760,521 | 3.42% | | 32,214,860 | | 1.01% |
| Series 2014 AB | | 97,831,258 | 28,282,322 | 3.52% | | 28,534,516 | | 0.55% |
| Series 2013 EF | | 88,778,897 | 25,298,668 | 3.17% | | 29,040,038 | | 1.15% |
| Series 2013 CD | | 102,004,099 | 20,607,368 | 2.68% | | 35,463,518 | | 1.61% |
| Series 2013 AB | | 102,465,844 | 21,845,250 | 2.99% | | 32,191,042 | | 0.92% |
| Retired Series | (1) | 3,626,949,069 | 606,415,965 | 3.83% | 577,888 | 167,987,853 | 26,288,506 | 0.93% |
| | | **TOTAL** | | | $577,888 | $1,235,069,485 | $26,288,506 | |

**(1)**

Represents mortgage loans and mortgage-backed securities financed with Bonds issued pursuant to the General Indenture and which Bonds are no longer outstanding. Such mortgage loans and mortgage backed securities remain pledged under the General Indenture. A portion of the principal payments and prepayments received on these mortgage loans and mortgage backed securities are dedicated to the payment of certain term bonds. (See D-4 of this Appendix D)

**(2)**

Amounts represent Original Bond Proceeds and Recycling and Other Funds which were used to acquire (i) newly originated Mortgage Loans and Mortgage-Backed Securities and (ii) existing Mortgage Loans and Mortgage-Backed Securities which were initially funded with Original Bond Proceeds or Recycling and Other Funds and which, upon a refunding of the Bond Series which financed such Mortgage Loans and Mortgage-Backed Securities, have been reallocated to a subsequent Series of Bonds the proceeds of which were used to refund the Prior Series of Bonds. Amounts representing the original acquisition cost of Mortgage Loans and Mortgage-Backed Securities (which includes the Mortgage Loans and Mortgage-Backed Securities reallocated to a subsequent Series of Bonds upon a refunding of Bonds outstanding under the General Indenture), remain reflected in the amounts in these two columns in the Original Bond Series, in the Retired Series (where bonds are no longer outstanding), plus in the refunding Bond Series and in the Recycling and Other Funds column at new acquisition cost.

**(3)**

Community Program Loans represent a.) mortgage loans (both first and second mortgage loans) originated by certain nonprofit entities (such as Habitat for Humanity of Omaha), and b.) Second Mortgage Homebuyer Assistance Loans ("HBA Loans") the proceeds of which are loaned for down payment and closing cost assistance in connection with first mortgage loans financed under the General Indenture. Community Program Loans do not have mortgage insurance or guarantees and bear interest at rates ranging from 0.0% to 7.3% with maturities from 7 to 30 years.

**(4)**

Information does not include Community Program Loans

*Unexpended Bond Proceeds*

While Bonds issued by NIFA under the General Indenture are subject to redemption from unexpended original proceeds of such bonds, NIFA has not redeemed any Bonds from unexpended original proceeds under the General Indenture. See D-1-4 of this Appendix D which sets forth the principal amount of mortgage-backed securitiees or originated mortgage loans held by NIFA or the Master Servicer (to be delivered to the Trustee in future months or otherwise available to be delivered to the Trustee), the principal amount of mortgage loans closed (to be delivered to the Master Servicer in future months or otherwise available to be delivered to the Master Servicer) and the principal amount of mortgage loan reservations taken by NIFA.

*Prepayments / Cross Calling*

Loan prepayments held under the General Indenture are either applied to the purchase of new mortgage-backed securities or to the redemption of Bonds. Except as otherwise set forth in a Supplemental Indenture, prepayments and excess revenues received from any Series listed on page D-1-1 are available to call any series of Bonds under the General Indenture. NIFA makes determinations regarding redemptions based on a number of factors including relative interest rates, anticipated maturity lengths and overall bond and portfolio management. As part of NIFA's active management of its Bond and Mortgage portfolios, the methodology used in connection with its debt service payments and redemptions on any payment date may or may not be used in connection with future redemptions. As permitted under the General Indenture, NIFA reserves the right to alter its methodology for redeeming Bonds to further optimize the financing of mortgage loans and mortgage-backed securities as part of the Single Family Program.

See D-2 of this Appendix D for a Historical Mortgage Prepayment Report as of December 31, 2021

See D-3 of this Appendix D for a list of CUSIP numbers for mortgage-backed securities pledged to the General Indenture.

Information on page D-1-1 consists of the following categories at December 31, 2021.

| Category | Principal Outstanding | % of Total | % 90 or more days delinquent |
|---|---|---|---|
| GNMA Mortgage-Backed Securities, at par | 634,306,664 | 51.33% | 0.17% |
| Fannie Mae Mortgage-Backed Securities, at par | 593,422,648 | 48.03% | 1.93% |
| Freddie Mac Mortgage-Backed Securities, at par | 7,340,173 | .59% | 0.00% |
| Whole Mortgage Loans (1st mortgages), at par[1,2] | 577,888 | .05% | 0.00% |
| **TOTAL[3]** | **$ 1,235,647,373** | **100.00%** | **.94%** |

[1]All whole mortgage loans (1st mortgage loans) are either (i) insured by the FHA, (ii) guaranteed by USDA/RD or (iii) guaranteed by VA.
[2]Excludes Community Program Loans
[3]In addition to the categories of whole mortgage loans and mortgage backed securities listed above for the General Indenture, NIFA also had outstanding, as of December 31, 2021, Community Program Loans in the aggregate principal amount of $26,288,506. Such Community Program Loans do not have mortgage insurance or guaranties and most are subordinate to preexisting first liens. For purposes of cash flow analysis, these loans are assumed to have no probability of repayment and are not considered as assets of the Program.

**Ongoing NIFA Single Family Program**

The following sets forth as of December 31, 2021, the principal amount of mortgage backed securities held by NIFA in its general operating fund and/or credited thereto, the principal amount of originated whole mortgage loans held by the master servicer, the principal amount of whole mortgage loans closed but not yet held by the master servicer, and the principal amount of mortgage loan reservations taken by NIFA. (See Note 1)

| Mortgage Interest Rate | Mortgage Backed Securities Held by NIFA | Whole Mortgage Loans Held by Master Servicer | Whole Mortgage Loans Closed but Not Yet Held by Master Servicer | Mortgage Loan Reservations Taken by NIFA | Total |
|---|---|---|---|---|---|
| 2.125% | -0- | 791,000 | 81,000 | -0- | 872,000 |
| 2.250% | -0- | 296,000 | -0- | 334,000 | 630,000 |
| 2.375% | -0- | 464,000 | 325,000 | 1,338,000 | 2,127,000 |
| 2.500% | -0- | 762,000 | 297,000 | 1,124,000 | 2,183,000 |
| 2.625% | -0- | 236,000 | 122,000 | 2,217,000 | 2,575,000 |
| 2.750% | -0- | 67,000 | -0- | 299,000 | 366,000 |
| 2.875% | 4,804,000 | 8,956,000 | 5,333,000 | 2,492,000 | 21,585,000 |
| 3.000% | -0- | 6,317,000 | 2,302,000 | 7,729,000 | 16,348,000 |
| 3.125% | -0- | -0- | 219,000 | 10,546,000 | 10,765,000 |
| 3.250% | -0- | 372,000 | 697,000 | -0- | 1,069,000 |
| 3.375% | -0- | 3,612,000 | 1,826,000 | 1,455,000 | 6,893,000 |
| 3.500% | -0- | 782,000 | 1,012,000 | 2,604,000 | 4,398,000 |
| 3.625% | -0- | -0- | -0- | 2,619,000 | 2,619,000 |
| **TOTAL** | **$4,804,000-** | **$22,655,000** | **$12,214,000** | **$32,757,000** | **$72,430,000** |

Note 1 At the direction of NIFA, the master servicer will issue or cause to be issued mortgage-backed securities, backed by whole mortgage loans currently being held by the master servicer. Such mortgage-backed securities will thereafter be available for delivery to one or more trustees for bonds issued by NIFA to fund its Program, to NIFA or to the provider of interim financing as described in this Note 1. NIFA has purchased and may continue to purchase with its general operating funds mortgage-backed securities backed by mortgage loans held by the master servicer. Additionally, NIFA has used and may continue to use advances provided by the Federal Home Loan Bank of Topeka (the "FHLB of Topeka"), for the purchase of mortgage-backed securities backed by mortgage loans held by the master servicer as available from time to time. In addition to the Housing Bonds issued from time to time pursuant to the General Indenture, NIFA may elect to enter into one or more other indentures for the issuance of bonds to finance mortgage loans. Upon the issuance of Housing Bonds and/or other bonds, NIFA anticipates, directing the delivery of those whole mortgage loans currently held by the master servicer when backed by mortgage-backed securities, together with the mortgage-backed securities held by NIFA or pledged by NIFA to the FHLB of Topeka to either or both of the trustee for the Housing Bonds and/or the trustee for the other bonds, as applicable. However, rather than deliver the mortgage-backed securities to either the trustee for the Housing Bonds or the trustee for the other bonds, NIFA may elect to continue to hold the mortgage-backed securities as assets of NIFA or dispose of the mortgage-backed securities in such manner as determined by NIFA. In the event mortgage loans held by the master servicer do not become backed by mortgage-backed securities, such mortgage loans may be delivered to the trustee for the Housing Bonds for purchase as whole loans with proceeds available under the General Indenture.

## OTHER HOUSING PROGRAMS OF NIFA

### Single Family

NIFA's single-family program was established by its predecessor, the Nebraska Mortgage Finance Fund, in March 1980. The following information describes those single-family loans financed through the issuance of bonds which were not issued under the General Indenture. To fund its prior single-family programs, NIFA issued mortgage revenue bonds financing mortgage loans in the amount of $1,469,906,000. As of December 31, 2021, approximately $220,000 of such mortgage loans remained outstanding (of which $37,000 represents mortgage-backed securities which are now assets of the General Indenture and included in the information on pages D-1-1 and D-1-2).

On June 29, 2011, NIFA issued its Housing Revenue Bonds 2011 Series 1, which financed mortgage-backed securities backed by qualifying mortgage loans in the amount of $43,558,500. Such bonds were sold privately to a single institutional investor. As of December 31, 2021, approximately $5,209,659 of such mortgage loans remained outstanding.

The mortgage loans and mortgage-backed securities financed by the above-described other single-family programs are not pledged as security for the Housing Bonds.

### Other Housing Programs

NIFA has also issued Home Improvement Loan Revenue Bonds for the purpose of acquiring certain notes made to finance home improvements on residential real property occupied by low- and moderate-income persons in Nebraska and various series of multifamily housing revenue bonds.

NIFA approved a Mortgage Credit Certificate ("MCC") Program, offering a federal tax credit to low- and moderate- income buyers in connection with private financing to purchase, improve or rehabilitate single-family residences. No MCC's have been issued by NIFA to date.

NIFA anticipates developing additional housing programs to the extent permitted by the Nebraska Investment Finance Authority Act and/or federal tax legislation.

**NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")**
**CONTINUING DISCLOSURE**

## Historical Mortgage Prepayment Report GENERAL INDENTURE - As of December 31, 2021

| | | | | 1 Year PSA | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Year of Origin** | **Original Balance** | **Current Balance** | **Current WAC** | **2012** | **2013** | **2014** | **2015** | **2016** | **2017** | **2018** | **2019** | **2020** | **2021** | **Lifetime** |
| Before 2012 | 3,783,780,436 | 114,875,956 | 5.22% | 324 | 406 | 289 | 292 | 289 | 315 | 214 | 219 | 311 | 357 | 162 |
| 2012 | 61,125,683 | 13,958,674 | 3.52% | | 152 | 129 | 186 | 210 | 184 | 158 | 249 | 337 | 369 | 216 |
| 2013 | 236,901,573 | 68,387,301 | 3.04% | | | 84 | 107 | 173 | 181 | 213 | 207 | 325 | 344 | 202 |
| 2014 | 200,926,426 | 50,162,433 | 4.03% | | | | 130 | 164 | 213 | 219 | 295 | 424 | 460 | 262 |
| 2015 | 245,306,535 | 85,011,529 | 3.54% | | | | | 103 | 108 | 164 | 211 | 367 | 468 | 227 |
| 2016 | 190,518,154 | 81,207,898 | 3.48% | | | | | | 97 | 126 | 176 | 358 | 400 | 214 |
| 2017 | 205,175,683 | 98,479,117 | 3.79% | | | | | | | 92 | 136 | 330 | 446 | 227 |
| 2018 | 284,330,270 | 126,259,612 | 4.28% | | | | | | | | 150 | 420 | 569 | 325 |
| 2019 | 321,899,299 | 188,301,517 | 4.11% | | | | | | | | | 465 | 469 | 311 |
| 2020 | 202,223,866 | 159,907,876 | 3.60% | | | | | | | | | | 436 | 348 |
| 2021 | 252,411,658 | 249,095,455 | 2.98% | | | | | | | | | | | * |
| Sub-Total | 5,984,599,583 | 1,235,647,373 | 3.76% | | | | | | | | | | | |
| **Grand Total** | **5,984,599,583** | **1,235,647,373** | **3.76%** | **324** | **386** | **220** | **201** | **192** | **190** | **163** | **178** | **339** | **419** | |

**Notes:**

The figures above are based on information currently available and are not guaranteed.

Values in the "Before 2012" cohort are based on loans that were outstanding on 12/31/2011.

* indicates that the prepayment speed is not meaningful since the size of the cohort is less than 30 loans or the origination period is incomplete.

**NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")**
**CONTINUING DISCLOSURE INFORMATION**

# APPENDIX D-3

## POOL INFORMATION FOR MORTGAGE-BACKED SECURITIES AND MORTGAGE LOANS PLEDGED PURSUANT TO THE GENERAL INDENTURE AS OF DECEMBER 31, 2021

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding | Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|---|---|---|---|
| **RETIRED SERIES** | | | | **RETIRED SERIES** | | | |
| FHLMC | 31286DLK5 | 5.640 | 137,593.98 | FNMA | 3138Y5PX8 | 3.525 | 788,569.41 |
| FHLMC | 31286DLL3 | 5.840 | 152,999.78 | FNMA | 3138YAYG4 | 4.025 | 648,303.59 |
| FHLMC | 31335YVQ6 | 5.740 | 28,371.25 | FNMA | 3138YAYH2 | 4.025 | 105,644.27 |
| FHLMC | 3133B1Q95 | 2.175 | 563,300.00 | FNMA | 3138YDYU7 | 3.775 | 502,801.69 |
| FHLMC | 3133B1RD5 | 2.550 | 331,131.00 | FNMA | 3138YDYV5 | 4.025 | 237,715.39 |
| FHLMC | 3133B1RG8 | 2.675 | 213,056.00 | FNMA | 3138YFVB7 | 3.525 | 84,845.88 |
| FNMA | 31376EUS7 | 6.140 | 12,318.68 | FNMA | 3138YJVN3 | 3.525 | 83,411.14 |
| FNMA | 31376EUT5 | 6.350 | 32,034.84 | FNMA | 3138YJVP8 | 3.775 | 175,996.83 |
| FNMA | 31376EUU2 | 6.350 | 13,388.41 | FNMA | 3138YRMA3 | 3.775 | 116,179.80 |
| FNMA | 31376EUV0 | 6.140 | 6,152.80 | FNMA | 3138YTA38 | 3.275 | 54,238.94 |
| FNMA | 31376EUX6 | 6.140 | 18,985.35 | FNMA | 3138YTA46 | 3.275 | 310,811.70 |
| FNMA | 31376EVA5 | 6.350 | 8,284.75 | FNMA | 3138YTAY0 | 2.775 | 831,344.99 |
| FNMA | 31376EVB3 | 6.490 | 23,118.94 | FNMA | 3138YTAZ7 | 2.775 | 1,632,287.28 |
| FNMA | 31376EVF4 | 6.400 | 28,933.08 | FNMA | 3138YVS59 | 3.525 | 181,821.11 |
| FNMA | 31376EVK3 | 6.140 | 14,640.57 | FNMA | 3138YVS67 | 3.275 | 379,743.17 |
| FNMA | 31376EVN7 | 6.770 | 10,527.43 | FNMA | 31390HLM5 | 6.060 | 63,970.62 |
| FNMA | 31378FPD1 | 6.400 | 26,253.72 | FNMA | 31390HLN3 | 6.580 | 56,240.40 |
| FNMA | 31378FPF6 | 6.140 | 29,637.61 | FNMA | 31390HLS2 | 5.260 | 110,979.49 |
| FNMA | 31378FPL3 | 6.010 | 41,678.30 | FNMA | 31391QSQ8 | 5.260 | 17,813.29 |
| FNMA | 31378FPM1 | 6.140 | 21,068.91 | FNMA | 31391QST2 | 6.060 | 128,942.46 |
| FNMA | 31378FPN9 | 6.010 | 7,724.32 | FNMA | 31402JKE6 | 2.490 | 201,144.86 |
| FNMA | 31378FPR0 | 6.140 | 5,479.10 | FNMA | 31402JKL0 | 5.580 | 127,383.92 |
| FNMA | 31378FPV1 | 5.950 | 4,400.93 | FNMA | 31404N3Q7 | 2.490 | 122,071.66 |
| FNMA | 31379RL71 | 5.950 | 17,479.71 | FNMA | 31404N3R5 | 4.790 | 51,477.03 |
| FNMA | 31379RMB1 | 5.650 | 7,029.32 | FNMA | 31404N3T1 | 5.290 | 21,574.92 |
| FNMA | 31383M2W2 | 5.650 | 10,453.06 | FNMA | 31404N3U8 | 5.880 | 18,248.70 |
| FNMA | 31384HJJ3 | 5.950 | 24,686.42 | FNMA | 31405XZ22 | 4.990 | 37,779.71 |
| FNMA | 31384HJL8 | 5.950 | 12,062.13 | FNMA | 31405XZ30 | 6.080 | 130,686.97 |
| FNMA | 31384HJM6 | 6.350 | 7,775.27 | FNMA | 31405XZ48 | 4.390 | 45,470.68 |
| FNMA | 31384HJN4 | 5.650 | 13,962.04 | FNMA | 31405XZ55 | 4.790 | 59,161.35 |
| FNMA | 31384HJP9 | 6.350 | 23,126.39 | FNMA | 31405XZW6 | 4.990 | 24,323.95 |
| FNMA | 31385NHH5 | 7.580 | 13,102.61 | FNMA | 31405XZX4 | 4.590 | 124,043.17 |
| FNMA | 31385NHJ1 | 6.770 | 22,414.14 | FNMA | 31405XZY2 | 2.490 | 203,937.97 |
| FNMA | 31385NHN2 | 7.580 | 23,678.43 | FNMA | 31406TN31 | 5.290 | 32,132.61 |
| FNMA | 31385NHQ5 | 7.100 | 19,657.93 | FNMA | 31406TN49 | 2.490 | 54,821.03 |
| FNMA | 31386W3A4 | 5.490 | 72,944.77 | FNMA | 31406TN64 | 4.590 | 61,726.48 |
| FNMA | 31386W3E6 | 6.350 | 47,125.52 | FNMA | 31406TN80 | 4.390 | 46,441.59 |
| FNMA | 31388PF63 | 6.490 | 22,851.52 | FNMA | 31406TPB1 | 2.490 | 247,921.55 |
| FNMA | 31388PFZ9 | 6.580 | 34,499.28 | FNMA | 31407EQH9 | 4.590 | 21,008.27 |
| FNMA | 3138XCPV8 | 2.775 | 98,897.38 | FNMA | 31407EQK2 | 5.580 | 39,549.79 |
| FNMA | 3138XCPW6 | 2.775 | 337,614.24 | FNMA | 31407Q4X1 | 4.390 | 45,547.53 |
| FNMA | 3138XGC27 | 2.275 | 414,537.98 | FNMA | 31407Q5A0 | 4.790 | 48,866.36 |
| FNMA | 3138XGC35 | 2.775 | 397,803.12 | FNMA | 31407Q5C6 | 5.880 | 28,071.49 |
| FNMA | 3138XGC68 | 3.275 | 358,380.69 | FNMA | 31408B7A0 | 5.540 | 163,277.03 |
| FNMA | 3138XH6Z9 | 3.775 | 207,274.75 | FNMA | 31408B7B8 | 5.480 | 102,945.02 |
| FNMA | 3138XH7B1 | 4.025 | 340,135.90 | FNMA | 31408BE46 | 3.490 | 116,821.33 |
| FNMA | 3138XH7C9 | 4.525 | 158,337.08 | FNMA | 31408BEP9 | 5.480 | 72,412.47 |
| FNMA | 3138XLE73 | 3.525 | 51,430.54 | FNMA | 31408BER5 | 5.480 | 135,249.83 |
| FNMA | 3138XLE81 | 4.025 | 67,585.48 | FNMA | 31409WJF9 | 4.790 | 28,405.53 |
| FNMA | 3138XLFB3 | 4.275 | 82,375.94 | FNMA | 3140E7CR9 | 2.775 | 453,898.22 |
| FNMA | 3138XPUL5 | 3.525 | 1,038,835.80 | FNMA | 3140E7CS7 | 3.025 | 855,188.18 |
| FNMA | 3138XPUM3 | 3.775 | 98,273.93 | FNMA | 3140E7CZ1 | 3.775 | 113,056.63 |
| FNMA | 3138XRPA1 | 2.775 | 108,384.27 | FNMA | 3140E8Z43 | 3.025 | 593,000.79 |
| FNMA | 3138XXET9 | 4.025 | 251,869.75 | FNMA | 3140E8Z76 | 3.525 | 221,503.34 |
| FNMA | 3138XZY21 | 3.525 | 362,709.35 | FNMA | 3140E8Z84 | 3.775 | 300,697.40 |
| FNMA | 3138XZYZ8 | 4.025 | 356,441.62 | FNMA | 3140EBBJ9 | 2.775 | 69,051.13 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding | Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|---|---|---|---|
| **RETIRED SERIES** | | | | **RETIRED SERIES** | | | |
| FNMA | 3140F7KK4 | 3.550 | 608,306.61 | FNMA | 31410THE8 | 5.140 | 44,183.62 |
| FNMA | 3140F8L54 | 3.050 | 481,055.99 | FNMA | 31410THG3 | 5.340 | 129,483.12 |
| FNMA | 3140FAMH2 | 2.800 | 1,055,307.12 | FNMA | 31410THH1 | 5.540 | 203,547.72 |
| FNMA | 3140FAMK5 | 3.300 | 442,984.99 | FNMA | 31410TRB3 | 3.490 | 326,541.13 |
| FNMA | 3140FAML3 | 3.550 | 213,768.83 | FNMA | 31410TRJ6 | 5.340 | 78,982.48 |
| FNMA | 3140FSG56 | 3.050 | 1,462,740.41 | FNMA | 31410TRL1 | 5.540 | 183,306.19 |
| FNMA | 3140FVKM7 | 2.550 | 792,562.54 | FNMA | 31410TRN7 | 5.740 | 199,551.01 |
| FNMA | 3140FVKN5 | 3.050 | 1,013,013.93 | FNMA | 31410XMQ6 | 3.490 | 304,194.36 |
| FNMA | 3140FVKP0 | 3.050 | 511,177.39 | FNMA | 31410XMS2 | 2.170 | 228,039.76 |
| FNMA | 3140FVKQ8 | 3.300 | 744,246.75 | FNMA | 31410XMT0 | 3.170 | 306,253.84 |
| FNMA | 3140FVKR6 | 3.550 | 187,914.58 | FNMA | 31410XMU7 | 5.540 | 108,493.22 |
| FNMA | 3140GPY28 | 3.050 | 249,385.63 | FNMA | 31410XMV5 | 5.740 | 75,270.49 |
| FNMA | 3140GPY36 | 3.300 | 2,041,449.99 | FNMA | 31410XMW3 | 5.740 | 131,987.06 |
| FNMA | 3140GPY44 | 3.550 | 343,761.04 | FNMA | 31410XMX1 | 5.740 | 29,385.57 |
| FNMA | 3140GPYX0 | 2.550 | 352,040.35 | FNMA | 31410XMZ6 | 6.180 | 108,234.89 |
| FNMA | 3140GPYY8 | 2.800 | 99,030.72 | FNMA | 31410Y4Y7 | 5.490 | 88,684.72 |
| FNMA | 3140GPYZ5 | 3.050 | 512,273.76 | FNMA | 31410Y5C4 | 5.840 | 44,624.25 |
| FNMA | 3140GRVM3 | 3.300 | 2,443,055.43 | FNMA | 31410Y5D2 | 5.840 | 51,295.63 |
| FNMA | 3140GTGB0 | 3.300 | 1,169,663.80 | FNMA | 31411CSA0 | 3.490 | 222,376.03 |
| FNMA | 3140HAD98 | 3.050 | 614,364.28 | FNMA | 31411CSG7 | 5.740 | 52,925.20 |
| FNMA | 3140HHR49 | 3.300 | 646,562.98 | FNMA | 31411CSH5 | 5.740 | 102,523.36 |
| FNMA | 3140HLZB5 | 3.300 | 367,685.70 | FNMA | 31411CSJ1 | 5.840 | 65,759.32 |
| FNMA | 3140JGJ71 | 3.550 | 131,907.49 | FNMA | 31411CSK8 | 5.840 | 17,617.35 |
| FNMA | 3140JKAR7 | 3.675 | 691,296.83 | FNMA | 31411CSL6 | 5.980 | 134,544.55 |
| FNMA | 3140JMRW4 | 4.550 | 924,298.72 | FNMA | 31411CSM4 | 6.180 | 38,123.69 |
| FNMA | 3140JV5N8 | 3.175 | 772,966.58 | FNMA | 31411FT20 | 5.190 | 23,741.06 |
| FNMA | 3140JV5R9 | 3.675 | 437,248.00 | FNMA | 31411FT53 | 5.490 | 27,412.73 |
| FNMA | 3140JVAK8 | 4.300 | 191,586.17 | FNMA | 31411FT61 | 5.590 | 52,458.38 |
| FNMA | 3140JVAN2 | 3.550 | 1,629,539.38 | FNMA | 31411FT79 | 2.170 | 276,264.36 |
| FNMA | 3140JVAQ5 | 4.050 | 912,473.11 | FNMA | 31411FT87 | 3.170 | 193,594.87 |
| FNMA | 3140JYD52 | 2.925 | 120,436.09 | FNMA | 31411FUE2 | 5.740 | 98,376.04 |
| FNMA | 3140JYD60 | 3.050 | 2,120,266.43 | FNMA | 31411FUF9 | 5.740 | 141,458.17 |
| FNMA | 3140JYD78 | 3.175 | 1,379,896.46 | FNMA | 31411FUG7 | 5.840 | 56,015.02 |
| FNMA | 3140JYEC6 | 3.550 | 856,574.87 | FNMA | 31411H3P3 | 5.540 | 149,588.25 |
| FNMA | 3140JYED4 | 3.675 | 1,019,428.44 | FNMA | 31411H3Q1 | 5.540 | 105,903.44 |
| FNMA | 3140K4BA7 | 2.675 | 368,205.89 | FNMA | 31411H3R9 | 5.580 | 137,994.91 |
| FNMA | 3140K4BB5 | 2.800 | 131,391.19 | FNMA | 31411NF28 | 5.540 | 90,086.95 |
| FNMA | 3140K4BC3 | 2.925 | 6,341,270.06 | FNMA | 31411NF51 | 5.980 | 26,312.07 |
| FNMA | 3140K4BD1 | 3.050 | 3,501,870.47 | FNMA | 31411NFP7 | 3.490 | 34,134.70 |
| FNMA | 3140K4BG4 | 2.550 | 652,013.43 | FNMA | 31411NFR3 | 4.490 | 83,422.43 |
| FNMA | 3140M9F28 | 2.175 | 3,548,770.00 | FNMA | 31411NFS1 | 5.290 | 42,767.18 |
| FNMA | 3140M9F36 | 1.800 | 458,520.00 | FNMA | 31411NFV4 | 3.170 | 56,262.98 |
| FNMA | 3140M9F44 | 2.300 | 263,800.00 | FNMA | 31411NFX0 | 5.340 | 82,148.74 |
| FNMA | 3140M9F51 | 2.550 | 3,504,390.00 | FNMA | 31411NH42 | 2.170 | 50,579.30 |
| FNMA | 3140M9F69 | 2.175 | 260,501.00 | FNMA | 31411NH67 | 5.340 | 74,035.65 |
| FNMA | 3140M9F77 | 2.675 | 3,066,264.00 | FNMA | 31411V5U9 | 5.340 | 152,872.65 |
| FNMA | 3140M9F85 | 2.300 | 1,229,733.00 | FNMA | 31411V5V7 | 5.440 | 355,431.33 |
| FNMA | 3140M9F93 | 2.800 | 120,280.00 | FNMA | 31412AY24 | 5.480 | 70,644.06 |
| FNMA | 31410M6R6 | 3.490 | 269,864.04 | FNMA | 31412AYQ1 | 5.090 | 94,652.73 |
| FNMA | 31410M6T2 | 4.990 | 137,890.07 | FNMA | 31412AYT5 | 4.490 | 145,791.77 |
| FNMA | 31410M6V7 | 5.140 | 25,318.88 | FNMA | 31412AYU2 | 5.340 | 236,188.03 |
| FNMA | 31410M6Y1 | 5.580 | 20,105.66 | FNMA | 31412AYV0 | 5.440 | 55,891.57 |
| FNMA | 31410SKM8 | 5.340 | 56,471.65 | FNMA | 31412YJ94 | 4.940 | 276,394.54 |
| FNMA | 31410SKN6 | 5.340 | 86,504.77 | FNMA | 31412YKC5 | 5.440 | 93,748.84 |
| FNMA | 31410SKP1 | 5.540 | 40,400.17 | FNMA | 31412YKG6 | 3.490 | 135,204.86 |
| FNMA | 31410THB4 | 5.090 | 79,978.83 | FNMA | 31413CV22 | 5.780 | 30,258.29 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding | Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|---|---|---|---|
| **RETIRED SERIES** | | | | **RETIRED SERIES** | | | |
| FNMA | 31413CVS5 | 5.090 | 74,087.06 | GNMA | 3617ATZG1 | 3.750 | 603,331.65 |
| FNMA | 31413CVT3 | 5.190 | 132,843.12 | GNMA | 3617AUGT1 | 3.500 | 1,685,399.75 |
| FNMA | 31413CVV8 | 4.940 | 45,203.91 | GNMA | 3617AUJP6 | 3.000 | 953,647.47 |
| FNMA | 31413GQ78 | 5.190 | 37,593.93 | GNMA | 3617AUJQ4 | 3.500 | 1,255,234.69 |
| FNMA | 31413GQ86 | 2.170 | 91,511.62 | GNMA | 3617AUQG8 | 2.750 | 69,555.61 |
| FNMA | 31413GQ94 | 3.170 | 77,007.14 | GNMA | 3617AUQH6 | 3.000 | 1,529,591.05 |
| FNMA | 31413GRA0 | 4.490 | 71,600.98 | GNMA | 3617AUTC4 | 3.500 | 1,331,811.89 |
| FNMA | 31413GRG7 | 5.640 | 166,530.38 | GNMA | 3617G84Q3 | 3.125 | 171,240.55 |
| FNMA | 31413QF37 | 5.590 | 79,966.36 | GNMA | 3617G84R1 | 3.250 | 531,043.56 |
| FNMA | 31413QF45 | 3.170 | 148,657.28 | GNMA | 3617G9HV6 | 3.125 | 63,750.34 |
| FNMA | 31413QF60 | 5.140 | 86,891.07 | GNMA | 3617G9HZ7 | 3.625 | 410,199.36 |
| FNMA | 31413ULL1 | 5.390 | 58,536.67 | GNMA | 3617G9MN8 | 3.500 | 403,985.80 |
| FNMA | 31413ULR8 | 5.140 | 146,805.32 | GNMA | 3617HF3G9 | 3.750 | 814,391.62 |
| FNMA | 31413ULS6 | 5.340 | 38,717.66 | GNMA | 3617HF3K0 | 4.250 | 78,914.28 |
| FNMA | 31413ULU1 | 5.540 | 197,922.15 | GNMA | 3617HFTD8 | 3.625 | 421,960.18 |
| FNMA | 31413ULZ0 | 6.180 | 52,033.61 | GNMA | 3617HFWQ5 | 3.750 | 777,109.95 |
| FNMA | 31413YAZ4 | 5.980 | 88,733.37 | GNMA | 3617JSQU3 | 3.000 | 739,420.97 |
| FNMA | 31413YCG4 | 4.940 | 92,280.92 | GNMA | 3617LEPR9 | 2.625 | 444,599.67 |
| FNMA | 31413YCJ8 | 5.340 | 108,555.91 | GNMA | 3617LEPS7 | 2.750 | 294,705.70 |
| FNMA | 31413YCS8 | 5.780 | 25,684.58 | GNMA | 3617LEPT5 | 2.875 | 2,107,664.59 |
| FNMA | 31413YCT6 | 5.980 | 94,445.61 | GNMA | 3617LEPU2 | 3.000 | 216,492.21 |
| FNMA | 31413YCU3 | 6.180 | 90,487.53 | GNMA | 3617LEPV0 | 3.375 | 3,979,726.09 |
| FNMA | 31414JLZ4 | 5.840 | 41,340.72 | GNMA | 3617XC7G4 | 2.375 | 3,531,616.00 |
| FNMA | 31414LRR1 | 4.940 | 169,003.59 | GNMA | 3617XC7H2 | 2.500 | 4,507,100.00 |
| FNMA | 31414LRU4 | 5.440 | 59,966.30 | GNMA | 3617XC7J8 | 2.625 | 450,686.00 |
| FNMA | 31414PW88 | 4.940 | 69,514.81 | GNMA | 36182AGN5 | 1.750 | 264,316.59 |
| FNMA | 31414PWV7 | 5.390 | 48,175.97 | GNMA | 36182AGP0 | 2.000 | 1,747,588.71 |
| FNMA | 31414TGN5 | 4.940 | 42,565.27 | GNMA | 36182AKB6 | 2.500 | 518,557.24 |
| FNMA | 31414TGP0 | 5.140 | 73,283.54 | GNMA | 36182AKC4 | 2.500 | 711,356.81 |
| FNMA | 31414TGQ8 | 5.440 | 414,816.82 | GNMA | 36182AKD2 | 2.750 | 322,185.33 |
| FNMA | 31414TGS4 | 5.640 | 69,259.93 | GNMA | 36182AND9 | 2.000 | 357,564.71 |
| FNMA | 31414TGT2 | 5.780 | 155,433.47 | GNMA | 36182ANF4 | 2.250 | 255,242.58 |
| FNMA | 31414YA67 | 5.190 | 43,618.84 | GNMA | 36182ANH0 | 2.500 | 294,362.95 |
| FNMA | 31415LZ26 | 4.940 | 185,786.39 | GNMA | 36182ANJ6 | 2.750 | 119,932.96 |
| FNMA | 31415LZ83 | 6.140 | 55,544.86 | GNMA | 36182ANK3 | 3.000 | 1,122,695.09 |
| FNMA | 31415PTF5 | 5.440 | 164,242.61 | GNMA | 36182ANM9 | 3.250 | 909,372.78 |
| FNMA | 31415PTG3 | 5.440 | 34,890.89 | GNMA | 36182J2P6 | 3.250 | 590,932.19 |
| FNMA | 31415PTN8 | 5.780 | 61,116.72 | GNMA | 36182J6G2 | 3.750 | 492,888.06 |
| FNMA | 31415QJ80 | 5.840 | 148,707.99 | GNMA | 36182JC67 | 3.750 | 392,643.63 |
| FNMA | 31415SFU1 | 6.880 | 24,513.29 | GNMA | 36182JC75 | 4.000 | 68,134.90 |
| FNMA | 31415U7E1 | 5.340 | 32,129.14 | GNMA | 36182JC83 | 4.250 | 261,538.78 |
| FNMA | 31415XDD0 | 6.040 | 44,394.02 | GNMA | 36182JE32 | 3.500 | 853,450.39 |
| FNMA | 31415Y2Z1 | 5.790 | 18,305.20 | GNMA | 36182JE40 | 3.750 | 101,201.85 |
| FNMA | 31416BJ66 | 5.640 | 68,364.98 | GNMA | 36182JE57 | 3.750 | 275,100.80 |
| FNMA | 31416BJ74 | 6.780 | 79,169.09 | GNMA | 36182JE65 | 4.250 | 61,170.12 |
| FNMA | 31416BJ82 | 6.240 | 35,944.93 | GNMA | 36182JEY4 | 3.000 | 137,811.17 |
| FNMA | 31416JKC4 | 6.140 | 116,143.80 | GNMA | 36182JEZ1 | 3.250 | 88,930.25 |
| GNMA | 3617A9W45 | 2.750 | 79,769.76 | GNMA | 36182JH39 | 3.750 | 233,362.38 |
| GNMA | 3617A9W52 | 3.000 | 470,495.36 | GNMA | 36182JHL9 | 3.250 | 1,066,493.58 |
| GNMA | 3617A9W60 | 3.000 | 416,555.61 | GNMA | 36183QDK8 | 3.500 | 553,003.97 |
| GNMA | 3617A9WW3 | 2.500 | 702,480.66 | GNMA | 36183QE76 | 3.000 | 272,648.62 |
| GNMA | 3617AAD68 | 2.750 | 679,121.10 | GNMA | 36183QE84 | 3.500 | 210,176.96 |
| GNMA | 3617AAKP8 | 3.500 | 331,832.87 | GNMA | 36183QEC5 | 2.750 | 70,855.81 |
| GNMA | 3617AT6C2 | 3.000 | 1,124,820.80 | GNMA | 36183QEF8 | 3.750 | 167,250.97 |
| GNMA | 3617ATVL4 | 3.750 | 740,798.52 | GNMA | 36183QZL2 | 3.000 | 145,017.36 |
| GNMA | 3617ATZF3 | 3.500 | 665,651.38 | GNMA | 36185BQC3 | 3.000 | 791,181.65 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding | Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|---|---|---|---|
| **RETIRED SERIES** | | | | **RETIRED SERIES** | | | |
| GNMA | 36185BQD1 | 3.500 | 150,723.31 | GNMA | 36201TCV7 | 5.880 | 175,051.12 |
| GNMA | 36192UEV3 | 2.500 | 295,587.82 | GNMA | 36201TDE4 | 2.490 | 101,786.19 |
| GNMA | 36192UEY7 | 3.500 | 229,467.88 | GNMA | 36201TDG9 | 4.790 | 46,267.30 |
| GNMA | 36194GLW2 | 3.250 | 841,810.86 | GNMA | 36203HS36 | 7.190 | 1,719.88 |
| GNMA | 36196H3H1 | 2.500 | 357,138.45 | GNMA | 36203HS85 | 6.860 | 4,029.57 |
| GNMA | 36196H3L2 | 3.250 | 437,988.00 | GNMA | 36203XDV5 | 5.500 | 12,164.11 |
| GNMA | 36196H3N8 | 3.750 | 887,195.12 | GNMA | 36206GQQ6 | 7.490 | 29,611.66 |
| GNMA | 36196HNS5 | 2.500 | 1,418,464.68 | GNMA | 36206KCH2 | 6.770 | 16,798.27 |
| GNMA | 36196HP20 | 3.250 | 73,943.78 | GNMA | 36206KCK5 | 6.770 | 11,156.96 |
| GNMA | 36196HPX2 | 2.250 | 435,483.16 | GNMA | 36206KCL3 | 6.770 | 14,488.21 |
| GNMA | 36196HPY0 | 2.500 | 938,333.98 | GNMA | 36206RM29 | 6.140 | 15,662.58 |
| GNMA | 36196HPZ7 | 3.000 | 1,423,341.96 | GNMA | 36206RM37 | 6.600 | 27,134.52 |
| GNMA | 36196HXA3 | 2.250 | 106,048.45 | GNMA | 36206RM45 | 6.770 | 13,820.06 |
| GNMA | 36196HXB1 | 2.500 | 836,585.52 | GNMA | 36206RM52 | 6.140 | 21,098.94 |
| GNMA | 36196HXC9 | 2.750 | 325,520.57 | GNMA | 36206T6V9 | 7.150 | 17,666.85 |
| GNMA | 36196HXD7 | 3.000 | 653,533.27 | GNMA | 36206XW33 | 6.490 | 1,675.22 |
| GNMA | 36196HXE5 | 3.000 | 260,478.78 | GNMA | 36206XWU3 | 6.770 | 25,303.41 |
| GNMA | 36196HXG0 | 3.500 | 366,815.43 | GNMA | 36206XWW9 | 6.140 | 11,351.38 |
| GNMA | 36198RGT7 | 3.250 | 713,976.10 | GNMA | 36206XWX7 | 6.140 | 15,953.56 |
| GNMA | 36198RJE7 | 3.250 | 256,332.88 | GNMA | 36207NPN8 | 6.350 | 79,408.69 |
| GNMA | 36198RJF4 | 3.750 | 1,058,001.47 | GNMA | 36207NPQ1 | 6.350 | 72,234.35 |
| GNMA | 36198RJG2 | 3.250 | 1,293,521.01 | GNMA | 36207NPS7 | 6.770 | 14,525.77 |
| GNMA | 36200E2A8 | 6.060 | 205,921.90 | GNMA | 36207NPT5 | 6.350 | 3,606.36 |
| GNMA | 36200E2P5 | 6.060 | 215,437.56 | GNMA | 36207NPW8 | 6.350 | 14,143.91 |
| GNMA | 36200E2Q3 | 6.530 | 83,170.32 | GNMA | 36207U2B3 | 6.350 | 6,801.89 |
| GNMA | 36200E3N9 | 5.090 | 76,003.40 | GNMA | 36207UZ43 | 7.400 | 43,251.88 |
| GNMA | 36200E3R0 | 5.880 | 103,870.53 | GNMA | 36207UZ50 | 6.770 | 16,513.52 |
| GNMA | 36200E4D0 | 5.580 | 139,930.02 | GNMA | 36207UZY7 | 6.770 | 24,920.91 |
| GNMA | 36200E4E8 | 5.880 | 199,000.60 | GNMA | 36207UZZ4 | 6.600 | 12,844.24 |
| GNMA | 36200E4F5 | 6.060 | 54,560.68 | GNMA | 36208D2P9 | 6.060 | 99,749.78 |
| GNMA | 36200E4U2 | 5.580 | 58,888.72 | GNMA | 36208D2Q7 | 6.530 | 99,568.82 |
| GNMA | 36200EY96 | 6.530 | 90,337.80 | GNMA | 36208D2X2 | 5.740 | 80,296.94 |
| GNMA | 36200EZ38 | 5.580 | 69,807.40 | GNMA | 36208D2Y0 | 6.060 | 55,754.16 |
| GNMA | 36200EZ79 | 6.060 | 33,110.51 | GNMA | 36208FF62 | 6.350 | 1,444.08 |
| GNMA | 36200EZM6 | 6.060 | 119,759.95 | GNMA | 36208FF96 | 7.150 | 28,090.46 |
| GNMA | 36200EZV6 | 6.060 | 89,843.78 | GNMA | 36208FG38 | 6.010 | 38,437.58 |
| GNMA | 36201TA56 | 5.580 | 153,215.21 | GNMA | 36208FGA2 | 6.140 | 44,223.08 |
| GNMA | 36201TA72 | 5.880 | 27,208.86 | GNMA | 36208FGD6 | 6.140 | 29,590.22 |
| GNMA | 36201TA80 | 6.060 | 274,108.36 | GNMA | 36208FGE4 | 7.150 | 19,674.51 |
| GNMA | 36201TAD9 | 6.530 | 227,960.34 | GNMA | 36208FGF1 | 6.400 | 83,602.81 |
| GNMA | 36201TAP2 | 6.530 | 74,107.03 | GNMA | 36208FGG9 | 6.600 | 23,084.94 |
| GNMA | 36201TAQ0 | 5.260 | 44,564.96 | GNMA | 36208FGH7 | 7.150 | 26,804.80 |
| GNMA | 36201TAV9 | 6.530 | 175,326.31 | GNMA | 36208FGJ3 | 7.150 | 21,177.32 |
| GNMA | 36201TB22 | 5.880 | 219,630.72 | GNMA | 36208FGL8 | 6.140 | 24,546.28 |
| GNMA | 36201TB89 | 2.490 | 128,390.26 | GNMA | 36208FGN4 | 6.400 | 34,063.51 |
| GNMA | 36201TB97 | 4.190 | 42,854.23 | GNMA | 36208FGP9 | 5.760 | 16,512.54 |
| GNMA | 36201TBH9 | 2.490 | 136,559.75 | GNMA | 36208FGQ7 | 6.600 | 17,697.13 |
| GNMA | 36201TBN6 | 5.580 | 106,545.54 | GNMA | 36208FGR5 | 7.150 | 6,758.79 |
| GNMA | 36201TBP1 | 5.880 | 150,698.68 | GNMA | 36208FGT1 | 6.400 | 42,763.75 |
| GNMA | 36201TBQ9 | 6.060 | 81,765.35 | GNMA | 36208FGU8 | 6.580 | 38,868.11 |
| GNMA | 36201TC54 | 4.990 | 38,018.75 | GNMA | 36208FGV6 | 6.140 | 14,553.32 |
| GNMA | 36201TC70 | 5.880 | 55,533.40 | GNMA | 36208FGW4 | 5.950 | 17,523.89 |
| GNMA | 36201TCB1 | 5.580 | 49,204.04 | GNMA | 36208FGZ7 | 6.580 | 19,606.12 |
| GNMA | 36201TCC9 | 5.880 | 89,847.43 | GNMA | 36208LA72 | 6.140 | 33,224.08 |
| GNMA | 36201TCS4 | 4.790 | 27,636.46 | GNMA | 36208LB30 | 6.780 | 15,734.31 |
| GNMA | 36201TCU9 | 5.580 | 33,040.95 | GNMA | 36208LB48 | 6.400 | 33,073.13 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding | Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|---|---|---|---|
| **RETIRED SERIES** | | | | **RETIRED SERIES** | | | |
| GNMA | 36208LB55 | 6.010 | 43,344.90 | GNMA | 36211AQX7 | 2.500 | 162,946.85 |
| GNMA | 36208LB63 | 6.140 | 16,742.14 | GNMA | 36211AQZ2 | 6.530 | 22,888.15 |
| GNMA | 36208LB71 | 6.650 | 41,886.76 | GNMA | 36211ARE8 | 5.950 | 12,116.91 |
| GNMA | 36208LB89 | 6.140 | 49,206.65 | GNMA | 36211ARG3 | 6.530 | 19,363.20 |
| GNMA | 36208LB97 | 6.140 | 41,756.51 | GNMA | 36212AG82 | 2.490 | 310,322.59 |
| GNMA | 36208LBA4 | 6.140 | 22,081.45 | GNMA | 36212AJ22 | 7.580 | 113,679.88 |
| GNMA | 36208LBB2 | 6.650 | 3,555.81 | GNMA | 36212AJ55 | 6.780 | 54,140.99 |
| GNMA | 36208LBC0 | 6.010 | 155,518.97 | GNMA | 36212AJ63 | 5.950 | 95,102.11 |
| GNMA | 36208LCB1 | 6.780 | 20,397.69 | GNMA | 36212AJ89 | 7.150 | 36,693.21 |
| GNMA | 36208LCD7 | 5.950 | 29,094.09 | GNMA | 36212AJ97 | 6.530 | 21,228.79 |
| GNMA | 36208LCH8 | 6.780 | 30,064.25 | GNMA | 36212AJX4 | 7.150 | 26,618.02 |
| GNMA | 36208LCK1 | 6.140 | 10,858.59 | GNMA | 36212AK53 | 7.580 | 17,299.60 |
| GNMA | 36209AMC1 | 6.580 | 30,823.80 | GNMA | 36212AKD6 | 6.350 | 33,271.19 |
| GNMA | 36209AME7 | 7.150 | 36,524.78 | GNMA | 36212AKE4 | 7.150 | 22,914.66 |
| GNMA | 36209AMH0 | 5.950 | 33,410.72 | GNMA | 36212AKF1 | 6.780 | 13,210.71 |
| GNMA | 36209AMK3 | 6.400 | 10,402.91 | GNMA | 36212AKG9 | 5.650 | 79,265.75 |
| GNMA | 36209AMM9 | 6.140 | 26,057.61 | GNMA | 36212AKM6 | 7.150 | 46,262.21 |
| GNMA | 36209AMZ0 | 6.400 | 50,511.40 | GNMA | 36212AKT1 | 7.150 | 31,691.26 |
| GNMA | 36209NX23 | 6.140 | 22,490.24 | GNMA | 36212AKU8 | 7.580 | 35,678.79 |
| GNMA | 36209NX31 | 6.140 | 39,287.29 | GNMA | 36212AKY0 | 7.580 | 30,029.64 |
| GNMA | 36209NX64 | 6.580 | 24,421.13 | GNMA | 36212MR35 | 7.580 | 19,562.09 |
| GNMA | 36209NX72 | 5.950 | 26,146.21 | GNMA | 36212MR50 | 7.900 | 34,340.57 |
| GNMA | 36209NX80 | 6.140 | 130,737.99 | GNMA | 36212MRT8 | 7.580 | 31,286.54 |
| GNMA | 36209NX98 | 6.780 | 61,824.50 | GNMA | 36212MRU5 | 6.770 | 21,464.21 |
| GNMA | 36209NXU1 | 6.140 | 63,834.60 | GNMA | 36212MS26 | 7.900 | 42,666.32 |
| GNMA | 36209NXV9 | 6.780 | 48,117.91 | GNMA | 36212MSB6 | 7.100 | 16,204.64 |
| GNMA | 36209NXW7 | 6.780 | 58,571.85 | GNMA | 36212MSC4 | 7.900 | 27,189.57 |
| GNMA | 36209NXY3 | 6.780 | 93,681.85 | GNMA | 36212MSL4 | 7.900 | 118,437.70 |
| GNMA | 36209NXZ0 | 6.780 | 27,333.79 | GNMA | 36212MSN0 | 7.580 | 16,196.57 |
| GNMA | 36209NYD8 | 5.750 | 14,788.27 | GNMA | 36212MSX8 | 7.100 | 24,569.59 |
| GNMA | 36209NYF3 | 7.010 | 85,350.46 | GNMA | 36213JV36 | 5.880 | 97,266.90 |
| GNMA | 36209NYR7 | 6.650 | 35,117.73 | GNMA | 36213JW50 | 6.060 | 11,399.37 |
| GNMA | 36209NYS5 | 5.650 | 35,660.39 | GNMA | 36213JW68 | 6.060 | 27,553.87 |
| GNMA | 36209NYT3 | 6.530 | 17,861.88 | GNMA | 36213JW76 | 6.530 | 41,557.04 |
| GNMA | 3620AFB22 | 5.000 | 262,054.24 | GNMA | 36213JW84 | 6.580 | 35,788.27 |
| GNMA | 36210FZ33 | 5.650 | 118,950.71 | GNMA | 36213JWW1 | 6.060 | 49,266.77 |
| GNMA | 36210FZ41 | 5.650 | 80,001.63 | GNMA | 36213JWX9 | 6.580 | 26,846.67 |
| GNMA | 36210FZ58 | 7.010 | 27,322.21 | GNMA | 36213JX59 | 7.270 | 18,000.22 |
| GNMA | 36210FZJ8 | 7.010 | 5,044.08 | GNMA | 36213JXA8 | 6.060 | 59,722.39 |
| GNMA | 36210FZK5 | 7.010 | 20,033.93 | GNMA | 36213JXF7 | 6.580 | 198,389.42 |
| GNMA | 36210FZM1 | 6.530 | 42,480.66 | GNMA | 36213JXK6 | 6.060 | 39,232.01 |
| GNMA | 36210FZN9 | 6.780 | 52,097.50 | GNMA | 36213JXT7 | 5.260 | 107,702.68 |
| GNMA | 36210FZQ2 | 7.010 | 81,849.27 | GNMA | 36213JXU4 | 6.060 | 122,500.91 |
| GNMA | 36210FZR0 | 6.140 | 140,507.19 | GNMA | 36213JXX8 | 5.260 | 8,073.95 |
| GNMA | 36210FZT6 | 6.530 | 18,848.26 | GNMA | 36213JXZ3 | 6.060 | 141,805.86 |
| GNMA | 36211AQ33 | 6.530 | 93,190.04 | GNMA | 36213JY58 | 6.580 | 28,850.23 |
| GNMA | 36211AQ58 | 5.650 | 9,749.39 | GNMA | 36213JYQ2 | 7.270 | 107,628.42 |
| GNMA | 36211AQ66 | 5.650 | 51,049.95 | GNMA | 36213JYR0 | 6.580 | 42,848.12 |
| GNMA | 36211AQD1 | 5.950 | 34,321.32 | GNMA | 36213JYS8 | 5.580 | 164,870.08 |
| GNMA | 36211AQE9 | 6.780 | 39,490.64 | GNMA | 36213JYY5 | 6.580 | 99,567.19 |
| GNMA | 36211AQK5 | 5.650 | 25,757.26 | GNMA | 36213JZA6 | 6.580 | 66,280.64 |
| GNMA | 36211AQM1 | 5.950 | 152,324.45 | GNMA | 36213JZE8 | 6.580 | 208,746.20 |
| GNMA | 36211AQN9 | 6.780 | 144,878.78 | GNMA | 36224BVK2 | 6.860 | 2,283.68 |
| GNMA | 36211AQR0 | 6.350 | 28,512.38 | GNMA | 36224BVL0 | 6.860 | 3,392.00 |
| GNMA | 36211AQS8 | 7.150 | 15,220.34 | GNMA | 36224TDL1 | 6.860 | 2,833.21 |
| GNMA | 36211AQW9 | 6.140 | 32,266.52 | GNMA | 36224TDN7 | 7.190 | 4,240.93 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding | Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|---|---|---|---|
| RETIRED SERIES | | | | RETIRED SERIES | | | |
| GNMA | 36290YF29 | 6.060 | 34,099.32 | GNMA | 36292MXW7 | 5.140 | 76,101.16 |
| GNMA | 36290YFH6 | 2.490 | 132,646.82 | GNMA | 36292MXX5 | 5.580 | 20,865.09 |
| GNMA | 36290YFY9 | 5.580 | 123,559.30 | GNMA | 36292MXY3 | 5.780 | 76,537.27 |
| GNMA | 36290YFZ6 | 5.880 | 46,925.62 | GNMA | 36292MXZ0 | 5.980 | 104,070.23 |
| GNMA | 36290YG36 | 5.090 | 35,322.01 | GNMA | 36294QQA2 | 5.580 | 19,744.18 |
| GNMA | 36290YG44 | 5.290 | 23,265.79 | GNMA | 36294QZK0 | 3.490 | 395,264.95 |
| GNMA | 36290YG51 | 5.580 | 68,933.19 | GNMA | 36294QZP9 | 5.540 | 125,986.11 |
| GNMA | 36290YG85 | 6.080 | 190,377.93 | GNMA | 36294QZQ7 | 5.740 | 107,793.48 |
| GNMA | 36290YG93 | 2.490 | 184,433.84 | GNMA | 36294UY30 | 5.580 | 45,632.04 |
| GNMA | 36290YGK8 | 5.580 | 59,699.97 | GNMA | 36294UY55 | 6.180 | 126,191.06 |
| GNMA | 36290YGL6 | 5.880 | 115,835.14 | GNMA | 36294UY63 | 6.180 | 119,430.37 |
| GNMA | 36290YH50 | 4.790 | 109,356.06 | GNMA | 36294UYY2 | 5.490 | 62,323.46 |
| GNMA | 36290YH68 | 5.580 | 37,751.66 | GNMA | 36294VAQ3 | 3.490 | 171,467.73 |
| GNMA | 36290YH92 | 5.980 | 56,334.93 | GNMA | 36294VAR1 | 5.490 | 6,128.68 |
| GNMA | 36290YHH4 | 5.090 | 55,450.53 | GNMA | 36294VAU4 | 5.540 | 42,110.16 |
| GNMA | 36290YHK7 | 6.080 | 140,375.83 | GNMA | 36294VAW0 | 5.840 | 46,152.86 |
| GNMA | 36290YHR2 | 2.490 | 190,467.32 | GNMA | 36294VAX8 | 5.840 | 31,952.58 |
| GNMA | 36290YHS0 | 4.990 | 19,448.65 | GNMA | 36294VAY6 | 6.180 | 179,657.43 |
| GNMA | 36290YHT8 | 5.090 | 124,005.02 | GNMA | 36294VF62 | 2.490 | 226,041.93 |
| GNMA | 36290YHU5 | 6.080 | 42,655.77 | GNMA | 36294VGA2 | 5.740 | 166,242.05 |
| GNMA | 36290YHV3 | 6.080 | 96,121.03 | GNMA | 36294VGB0 | 5.840 | 76,814.31 |
| GNMA | 36290YJA7 | 6.080 | 62,781.22 | GNMA | 36294VGD6 | 6.180 | 98,953.62 |
| GNMA | 36291VAL7 | 5.780 | 136,433.90 | GNMA | 36294XG26 | 5.190 | 50,472.55 |
| GNMA | 36291VAM5 | 5.980 | 42,809.99 | GNMA | 36294XG34 | 5.490 | 62,768.10 |
| GNMA | 36291VAW3 | 5.580 | 117,998.42 | GNMA | 36294XG42 | 2.170 | 243,994.05 |
| GNMA | 36291VAX1 | 5.780 | 102,509.27 | GNMA | 36294XG59 | 5.140 | 84,128.23 |
| GNMA | 36291VB51 | 2.490 | 41,258.33 | GNMA | 36294XMS2 | 5.290 | 78,938.83 |
| GNMA | 36291VBC6 | 5.090 | 72,079.22 | GNMA | 36294XMT0 | 5.540 | 215,853.17 |
| GNMA | 36291VBE2 | 5.580 | 45,205.65 | GNMA | 36294XRC2 | 5.440 | 95,642.62 |
| GNMA | 36291VBF9 | 5.780 | 62,135.23 | GNMA | 36294XRD0 | 5.780 | 182,014.02 |
| GNMA | 36291VBG7 | 5.980 | 56,124.36 | GNMA | 36294XTB2 | 5.490 | 120,733.55 |
| GNMA | 36291VBH5 | 6.080 | 69,112.72 | GNMA | 36294XTC0 | 3.170 | 161,047.70 |
| GNMA | 36291VBN2 | 4.790 | 52,313.11 | GNMA | 36294XTD8 | 5.540 | 4,472.11 |
| GNMA | 36291VG31 | 5.580 | 126,591.02 | GNMA | 36294XTF3 | 5.980 | 244,313.42 |
| GNMA | 36291VG64 | 2.490 | 281,860.58 | GNMA | 36294XTG1 | 5.980 | 64,446.62 |
| GNMA | 36291VGZ0 | 4.390 | 52,232.04 | GNMA | 36295C2V2 | 2.170 | 141,390.41 |
| GNMA | 36291VHA4 | 5.580 | 51,676.74 | GNMA | 36295C2X8 | 5.840 | 64,718.26 |
| GNMA | 36291VHB2 | 2.490 | 184,581.87 | GNMA | 36295C2Z3 | 6.180 | 62,748.15 |
| GNMA | 36291VHC0 | 4.390 | 50,468.14 | GNMA | 36295C4S7 | 4.940 | 61,056.72 |
| GNMA | 36291VHE6 | 5.580 | 34,619.58 | GNMA | 36295DCT4 | 5.440 | 126,756.69 |
| GNMA | 36291VHF3 | 5.780 | 41,408.07 | GNMA | 36295DCU1 | 5.540 | 53,847.37 |
| GNMA | 36291VHG1 | 5.880 | 38,976.99 | GNMA | 36295DCV9 | 5.480 | 147,747.46 |
| GNMA | 36292BQV1 | 5.780 | 95,699.24 | GNMA | 36295DGG8 | 3.170 | 108,456.73 |
| GNMA | 36292BQW9 | 5.880 | 48,412.35 | GNMA | 36295DGK9 | 5.780 | 24,770.03 |
| GNMA | 36292G5P6 | 2.490 | 152,371.11 | GNMA | 36295DGL7 | 5.980 | 34,241.66 |
| GNMA | 36292GWV3 | 4.390 | 47,350.61 | GNMA | 36295JMH6 | 4.940 | 91,201.81 |
| GNMA | 36292GWX9 | 5.580 | 119,393.07 | GNMA | 36295JMR4 | 5.440 | 99,300.53 |
| GNMA | 36292GWY7 | 5.780 | 71,644.35 | GNMA | 36295JMT0 | 5.780 | 113,332.54 |
| GNMA | 36292GZJ7 | 5.480 | 170,541.65 | GNMA | 36295JRT5 | 5.190 | 68,998.68 |
| GNMA | 36292HB28 | 5.480 | 89,679.91 | GNMA | 36295JRU2 | 2.170 | 109,304.40 |
| GNMA | 36292HER0 | 2.490 | 120,366.81 | GNMA | 36295JRV0 | 5.340 | 72,178.60 |
| GNMA | 36292HES8 | 3.490 | 138,761.29 | GNMA | 36295JRW8 | 5.440 | 127,663.05 |
| GNMA | 36292HET6 | 5.480 | 129,071.31 | GNMA | 36295JRX6 | 5.540 | 48,817.53 |
| GNMA | 36292MKU5 | 5.780 | 15,260.83 | GNMA | 36295JRY4 | 5.780 | 29,575.00 |
| GNMA | 36292MKV3 | 5.980 | 67,204.30 | GNMA | 36295JWT9 | 5.440 | 159,462.85 |
| GNMA | 36292MSU7 | 5.480 | 65,796.17 | GNMA | 36295JWU6 | 5.540 | 76,695.59 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **RETIRED SERIES** | | | |
| GNMA | 36295JWW2 | 5.780 | 46,352.80 |
| GNMA | 36295SG26 | 5.880 | 46,967.21 |
| GNMA | 36295SGM2 | 5.290 | 51,900.63 |
| GNMA | 36295SGQ3 | 4.940 | 26,001.61 |
| GNMA | 36295SGR1 | 5.440 | 127,896.33 |
| GNMA | 36295SGU4 | 5.740 | 46,526.02 |
| GNMA | 36295SGV2 | 5.840 | 86,287.19 |
| GNMA | 36295SGW0 | 5.780 | 62,952.30 |
| GNMA | 36295SGZ3 | 6.180 | 48,151.03 |
| GNMA | 36295SML7 | 5.190 | 39,060.25 |
| GNMA | 36295SMN3 | 5.740 | 56,090.98 |
| GNMA | 36295SMQ6 | 5.980 | 98,113.19 |
| GNMA | 36295SMR4 | 6.080 | 151,080.78 |
| GNMA | 36295SQ90 | 5.090 | 21,361.89 |
| GNMA | 36295SRD0 | 5.440 | 40,406.18 |
| GNMA | 36295SRE8 | 5.540 | 44,273.87 |
| GNMA | 36295SRH1 | 5.780 | 30,283.71 |
| GNMA | 36295SRJ7 | 5.880 | 107,367.01 |
| GNMA | 36295SRM0 | 6.180 | 103,616.28 |
| GNMA | 36295STZ9 | 5.540 | 83,743.84 |
| GNMA | 36295XJW6 | 5.590 | 31,054.85 |
| GNMA | 36295XKH7 | 5.780 | 45,804.36 |
| GNMA | 36295XKJ3 | 5.880 | 47,945.06 |
| GNMA | 36295XP82 | 5.190 | 71,151.46 |
| GNMA | 36295XP90 | 5.290 | 6,241.58 |
| GNMA | 36295XQB4 | 4.940 | 9,269.46 |
| GNMA | 36295XQF5 | 5.780 | 138,370.32 |
| GNMA | 36295XU29 | 5.640 | 30,351.79 |
| GNMA | 36295XU45 | 5.780 | 352,416.14 |
| GNMA | 36295XU52 | 5.880 | 33,086.78 |
| GNMA | 36295XU60 | 5.980 | 45,022.96 |
| GNMA | 36295XU78 | 6.180 | 78,302.51 |
| GNMA | 36295XUZ6 | 5.440 | 37,807.80 |
| GNMA | 36296C2H2 | 5.440 | 61,177.29 |
| GNMA | 36296C2L3 | 6.080 | 75,549.57 |
| GNMA | 36296CSC5 | 5.740 | 112,423.78 |
| GNMA | 36296NLK0 | 5.440 | 93,037.50 |
| GNMA | 36296NLM6 | 6.080 | 54,213.77 |
| GNMA | 36296NRE8 | 4.840 | 97,574.77 |
| GNMA | 36296NRH1 | 5.540 | 63,363.09 |
| GNMA | 36296NRK4 | 5.780 | 190,941.06 |
| GNMA | 36296NRL2 | 6.280 | 142,385.03 |
| GNMA | 36296VF52 | 6.080 | 49,714.03 |
| GNMA | 36296VF60 | 6.380 | 37,397.68 |
| GNMA | 36296VF78 | 6.480 | 176,374.06 |
| GNMA | 36296VFW3 | 5.040 | 44,632.91 |
| GNMA | 36296VNS3 | 6.380 | 174,760.41 |
| GNMA | 36296VUP1 | 5.240 | 50,359.74 |
| GNMA | 36296VUQ9 | 6.080 | 62,281.66 |
| GNMA | 36296VUW6 | 5.980 | 170,028.86 |
| GNMA | 36297BQ38 | 4.840 | 61,774.89 |
| GNMA | 36297BQ46 | 5.340 | 129,101.30 |
| GNMA | 36297BQ61 | 5.840 | 40,225.84 |
| GNMA | 36297BQX2 | 4.990 | 121,284.54 |
| GNMA | 36297BQY0 | 5.490 | 45,447.42 |
| GNMA | 36297BSF9 | 6.340 | 80,439.77 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **RETIRED SERIES** | | | |
| GNMA | 36297BWL1 | 5.980 | 27,873.00 |
| GNMA | 36297KAK7 | 5.250 | 300,734.09 |
| GNMA | 36297KE64 | 5.250 | 462,121.90 |
| | WAM | Wt Avg | |
| Whole Mortgage Loans | 11/01/25 | 6.905 | 577,887.70 |
| **TOTAL RETIRED SERIES** | | | **168,565,740.64** |
| **Series 2013 AB** | | | |
| FNMA | 3138MHEM1 | 3.400 | 253,474.79 |
| FNMA | 3138MMV90 | 3.400 | 51,369.73 |
| FNMA | 3138W2QJ7 | 3.025 | 138,240.14 |
| FNMA | 3138W6W51 | 3.025 | 236,979.89 |
| FNMA | 3138WNEW5 | 3.025 | 74,153.06 |
| FNMA | 3138WSHW1 | 2.275 | 257,867.85 |
| FNMA | 3138XTNN1 | 3.525 | 102,254.89 |
| FNMA | 3138Y7XF4 | 3.525 | 609,333.64 |
| FNMA | 31390HLU7 | 2.490 | 34,760.00 |
| FNMA | 31391QSX3 | 2.490 | 118,297.66 |
| FNMA | 31405XZ71 | 4.790 | 69,551.55 |
| FNMA | 3140E8Z35 | 2.775 | 295,952.18 |
| FNMA | 3140F8L62 | 3.050 | 681,198.26 |
| FNMA | 3140FUM62 | 2.550 | 1,221,542.81 |
| FNMA | 3140GTF96 | 2.550 | 109,064.72 |
| FNMA | 3140H1HC7 | 3.050 | 497,281.33 |
| FNMA | 3140JGEW1 | 4.300 | 170,514.79 |
| FNMA | 3140JPXD2 | 3.425 | 140,105.52 |
| FNMA | 3140JQE82 | 4.175 | 119,820.69 |
| FNMA | 31411CSD4 | 2.170 | 285,865.18 |
| FNMA | 31413CVY2 | 5.440 | 203,158.84 |
| FNMA | 31413QF94 | 5.540 | 156,702.36 |
| FNMA | 31414JLY7 | 5.740 | 119,323.89 |
| FNMA | 31415PTL2 | 5.940 | 52,486.04 |
| FNMA | 31415XDA6 | 5.840 | 65,032.12 |
| GNMA | 36177WJD3 | 3.000 | 68,916.74 |
| GNMA | 36177WSQ4 | 3.000 | 646,687.49 |
| GNMA | 36177WYB0 | 3.000 | 1,243,161.15 |
| GNMA | 36178L6J7 | 3.000 | 692,195.32 |
| GNMA | 36178L6K4 | 3.250 | 416,677.03 |
| GNMA | 36178LPQ0 | 3.000 | 1,457,697.81 |
| GNMA | 36178LXV0 | 3.000 | 1,815,292.91 |
| GNMA | 36178MG62 | 2.750 | 69,909.41 |
| GNMA | 36178MHG9 | 3.000 | 1,029,696.21 |
| GNMA | 36178MHH7 | 3.250 | 937,526.87 |
| GNMA | 36179H4C2 | 2.500 | 1,337,529.70 |
| GNMA | 36179H4D0 | 2.750 | 114,826.41 |
| GNMA | 36179H4F5 | 3.000 | 565,108.65 |
| GNMA | 36179H4G3 | 3.250 | 150,245.61 |
| GNMA | 36179HRL7 | 2.500 | 87,866.42 |
| GNMA | 36179HRM5 | 3.000 | 68,699.05 |
| GNMA | 36179HRN3 | 3.000 | 187,319.49 |
| GNMA | 36179HRP8 | 3.250 | 485,311.16 |
| GNMA | 36179JGV3 | 2.500 | 858,268.25 |
| GNMA | 36179JGX9 | 3.000 | 498,945.91 |
| GNMA | 36179JP68 | 2.500 | 638,497.32 |
| GNMA | 36179JP76 | 3.000 | 906,504.58 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2013 AB** | | | |
| GNMA | 3617A9W78 | 3.250 | 485,748.11 |
| GNMA | 3617A9X36 | 3.750 | 113,673.57 |
| GNMA | 3617AAD50 | 2.750 | 204,225.78 |
| GNMA | 3617AUGR5 | 2.750 | 274,368.58 |
| GNMA | 3617G8X40 | 2.750 | 578,928.85 |
| GNMA | 3617HGL93 | 3.625 | 486,236.04 |
| GNMA | 3617JSVY9 | 3.000 | 1,064,453.11 |
| GNMA | 3617XC2D6 | 1.625 | 1,065,809.69 |
| GNMA | 36180KG47 | 1.750 | 93,114.48 |
| GNMA | 36180KG54 | 2.000 | 986,176.89 |
| GNMA | 36180KG62 | 2.500 | 397,245.38 |
| GNMA | 36180KG70 | 2.500 | 285,048.68 |
| GNMA | 36180KG88 | 3.000 | 252,126.23 |
| GNMA | 36180KRQ6 | 2.000 | 2,329,853.47 |
| GNMA | 36182J4E9 | 3.000 | 282,290.27 |
| GNMA | 36185BP75 | 2.500 | 377,151.06 |
| GNMA | 36194GLV4 | 3.000 | 368,291.64 |
| GNMA | 36194GLZ5 | 2.250 | 165,618.38 |
| GNMA | 36194GR48 | 2.500 | 104,096.54 |
| GNMA | 36198QSF6 | 3.250 | 302,778.85 |
| GNMA | 36200EZ95 | 5.260 | 26,884.66 |
| GNMA | 36200EZL8 | 5.260 | 71,347.74 |
| GNMA | 3620AFPA9 | 4.750 | 203,980.50 |
| GNMA | 3620C3P97 | 3.950 | 269,887.02 |
| GNMA | 3620C3QE5 | 4.400 | 634,672.93 |
| GNMA | 36212AJZ9 | 6.770 | 85,645.08 |
| GNMA | 36212AKL8 | 6.350 | 52,413.24 |
| GNMA | 36224BVN6 | 6.860 | 2,902.38 |
| GNMA | 36290YFJ2 | 4.190 | 87,008.41 |
| GNMA | 36291VG98 | 4.790 | 64,310.18 |
| GNMA | 36292MKS0 | 4.590 | 66,054.35 |
| GNMA | 36296NLG9 | 5.090 | 47,417.97 |
| GNMA | 36296NLN4 | 5.190 | 20,067.01 |
| | **TOTAL SERIES 2013 AB** | | **32,191,042.49** |
| **Series 2013 CD** | | | |
| FNMA | 31388PF71 | 5.260 | 123,907.03 |
| FNMA | 3138WVJM4 | 2.275 | 1,720,307.91 |
| FNMA | 3138WVJN2 | 2.775 | 44,239.08 |
| FNMA | 3138WX5X1 | 2.275 | 1,323,579.44 |
| FNMA | 3138WX5Y9 | 2.775 | 75,187.95 |
| FNMA | 3138X2K52 | 2.275 | 1,736,143.36 |
| FNMA | 3138X2K60 | 2.775 | 295,370.26 |
| FNMA | 3138X6BQ7 | 2.275 | 2,518,099.12 |
| FNMA | 3138XWBF4 | 4.025 | 384,852.72 |
| FNMA | 3138YAYF6 | 3.775 | 193,407.93 |
| FNMA | 31391QSY1 | 5.260 | 12,274.83 |
| FNMA | 31408B7D4 | 5.190 | 63,821.73 |
| FNMA | 31408BEN4 | 4.590 | 136,227.07 |
| FNMA | 31408BKA5 | 4.590 | 319,704.89 |
| FNMA | 31409XAA7 | 5.140 | 62,103.67 |
| FNMA | 3140E7CT5 | 3.025 | 607,230.08 |
| FNMA | 3140GUHY6 | 3.300 | 298,789.78 |
| FNMA | 3140GXJD4 | 3.300 | 316,466.18 |
| FNMA | 3140GXJF9 | 3.800 | 297,602.21 |
| FNMA | 3140H4GU2 | 3.050 | 771,076.54 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2013 CD** | | | |
| FNMA | 3140M7WT4 | 2.050 | 1,102,010.32 |
| FNMA | 31412AYS7 | 3.170 | 88,110.06 |
| FNMA | 31414JLS0 | 5.590 | 39,050.43 |
| FNMA | 31414JLW1 | 5.540 | 617,775.54 |
| FNMA | 31415PTJ7 | 5.540 | 65,774.03 |
| FNMA | 31415PTM0 | 6.140 | 80,735.39 |
| FNMA | 31415SFN7 | 5.190 | 93,156.92 |
| GNMA | 3617A9WV5 | 2.250 | 102,500.90 |
| GNMA | 3617HFWR3 | 3.875 | 339,703.48 |
| GNMA | 3617HGMB7 | 3.875 | 287,552.13 |
| GNMA | 3617HGMF8 | 4.375 | 59,061.57 |
| GNMA | 3617HGRS5 | 4.375 | 416,417.76 |
| GNMA | 3617JSV45 | 3.500 | 122,349.41 |
| GNMA | 3617JSVZ6 | 3.000 | 1,238,032.72 |
| GNMA | 36180KBP5 | 2.500 | 74,453.61 |
| GNMA | 36180KRR4 | 1.750 | 279,066.48 |
| GNMA | 36180KRS2 | 2.000 | 449,839.90 |
| GNMA | 36181D5S1 | 1.750 | 469,878.97 |
| GNMA | 36181D5T9 | 2.000 | 3,352,347.95 |
| GNMA | 36181D5U6 | 2.500 | 1,267,866.71 |
| GNMA | 36181DZJ8 | 2.500 | 1,015,096.55 |
| GNMA | 36181FDV0 | 1.750 | 164,650.01 |
| GNMA | 36181FDW8 | 2.000 | 2,906,918.94 |
| GNMA | 36181FDX6 | 2.500 | 1,255,133.00 |
| GNMA | 36181FUN9 | 2.500 | 1,591,439.71 |
| GNMA | 36181FUP4 | 2.000 | 2,767,466.59 |
| GNMA | 36182J4G4 | 3.750 | 153,155.37 |
| GNMA | 36194GLX0 | 3.250 | 740,959.20 |
| GNMA | 36196HTT7 | 3.000 | 1,452,370.41 |
| GNMA | 36198QSG4 | 3.250 | 203,688.88 |
| GNMA | 36200E2N0 | 4.490 | 244.55 |
| GNMA | 36200E4C2 | 5.260 | 20,527.96 |
| GNMA | 36201TAH0 | 5.260 | 74,562.95 |
| GNMA | 3620APHB4 | 4.600 | 76,325.67 |
| GNMA | 3620APJQ9 | 4.450 | 127,903.80 |
| GNMA | 3620AX3N6 | 4.250 | 311,981.94 |
| GNMA | 3620C3KK7 | 4.100 | 272,517.92 |
| GNMA | 36211AQQ2 | 2.490 | 73,620.83 |
| GNMA | 36291VBP7 | 4.990 | 37,594.09 |
| GNMA | 36292MXV9 | 4.890 | 74,526.03 |
| GNMA | 36294VAT7 | 3.170 | 206,623.98 |
| GNMA | 36295SGN0 | 2.170 | 90,133.49 |
| | **TOTAL SERIES 2013 CD** | | **35,463,517.93** |
| **Series 2013 EF** | | | |
| FNMA | 31386EDA3 | 2.490 | 33,858.08 |
| FNMA | 31388PF55 | 5.260 | 58,213.50 |
| FNMA | 3138X6BR5 | 2.775 | 230,058.46 |
| FNMA | 3138X9W88 | 2.275 | 2,872,304.22 |
| FNMA | 3138X9XA2 | 2.775 | 778,807.35 |
| FNMA | 3138X9XC8 | 3.275 | 81,463.52 |
| FNMA | 3138XCPX4 | 2.775 | 300,376.79 |
| FNMA | 3138XCPY2 | 3.275 | 90,838.59 |
| FNMA | 3138XDEH9 | 3.275 | 743,205.40 |
| FNMA | 3138XDEJ5 | 3.525 | 248,220.07 |
| FNMA | 3138XDEK2 | 3.775 | 104,416.11 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2013 EF** | | | |
| FNMA | 3138XGC43 | 2.775 | 133,934.14 |
| FNMA | 3138XGC76 | 3.525 | 1,158,268.25 |
| FNMA | 3138XGDA8 | 4.025 | 80,719.92 |
| FNMA | 3138YJVL7 | 2.775 | 73,184.80 |
| FNMA | 31402JKH9 | 2.490 | 110,696.26 |
| FNMA | 31402JKN6 | 4.790 | 89,140.51 |
| FNMA | 31406TN23 | 5.090 | 63,619.44 |
| FNMA | 3140EBBK6 | 3.025 | 95,269.85 |
| FNMA | 3140EBBM2 | 3.275 | 204,946.19 |
| FNMA | 3140F8L96 | 3.050 | 581,641.04 |
| FNMA | 3140FUM88 | 3.050 | 1,425,601.79 |
| FNMA | 3140GRVN1 | 3.300 | 282,492.68 |
| FNMA | 3140GUHZ3 | 3.300 | 238,913.31 |
| FNMA | 3140H4GV0 | 3.050 | 872,762.49 |
| FNMA | 3140HPG92 | 3.925 | 105,580.89 |
| FNMA | 3140JPXG5 | 3.925 | 723,032.92 |
| FNMA | 3140JPXK6 | 4.050 | 284,896.72 |
| FNMA | 3140M7WW7 | 1.675 | 1,047,917.73 |
| FNMA | 31410M6W5 | 5.140 | 241,073.44 |
| FNMA | 31410SKJ5 | 5.190 | 45,310.53 |
| FNMA | 31413GRF9 | 5.540 | 125,054.16 |
| GNMA | 3617A9WX1 | 3.250 | 311,800.40 |
| GNMA | 3617A9WZ6 | 2.500 | 178,493.03 |
| GNMA | 3617ATZB2 | 3.000 | 620,556.27 |
| GNMA | 3617G9H46 | 4.125 | 863,018.26 |
| GNMA | 3617HF3F1 | 3.500 | 408,847.21 |
| GNMA | 3617JSV60 | 3.625 | 1,057,141.14 |
| GNMA | 36182AGQ8 | 2.000 | 4,021,975.62 |
| GNMA | 36182AGR6 | 2.250 | 92,478.59 |
| GNMA | 36182AGS4 | 2.500 | 613,789.21 |
| GNMA | 36182AGU9 | 3.000 | 233,657.53 |
| GNMA | 36182AGV7 | 3.000 | 277,198.47 |
| GNMA | 36182AKE0 | 3.000 | 130,073.95 |
| GNMA | 36182AKG5 | 3.250 | 514,688.64 |
| GNMA | 36182AKJ9 | 3.750 | 197,054.14 |
| GNMA | 36182ANL1 | 3.000 | 218,073.83 |
| GNMA | 36182ANP2 | 3.500 | 74,802.91 |
| GNMA | 36182ANT4 | 4.000 | 111,346.87 |
| GNMA | 36182ANU1 | 4.250 | 70,944.42 |
| GNMA | 36183QVM4 | 3.000 | 140,494.09 |
| GNMA | 36185B5M4 | 2.250 | 478,542.89 |
| GNMA | 36185BQB5 | 3.000 | 524,169.20 |
| GNMA | 36194HBY7 | 2.750 | 186,873.75 |
| GNMA | 36198QSH2 | 3.250 | 135,593.06 |
| GNMA | 36198RG34 | 3.000 | 109,616.23 |
| GNMA | 36198RPB6 | 3.500 | 338,648.28 |
| GNMA | 36200EZB0 | 5.260 | 29,097.83 |
| GNMA | 36208D2L8 | 5.260 | 55,597.55 |
| GNMA | 3620AFB48 | 5.250 | 202,553.62 |
| GNMA | 3620AXV54 | 4.450 | 54,008.71 |
| GNMA | 3620AYBD7 | 4.750 | 193,287.50 |
| GNMA | 3620C3QG0 | 4.750 | 101,455.53 |
| GNMA | 3620C3X98 | 4.250 | 1,910,211.17 |
| GNMA | 36211ARF5 | 5.650 | 23,030.59 |
| GNMA | 36212MRZ4 | 2.490 | 72,940.43 |
| GNMA | 36212MS59 | 6.490 | 17,907.40 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2013 EF** | | | |
| GNMA | 36213JY90 | 5.740 | 270,878.92 |
| GNMA | 36230P2F6 | 3.950 | 241,832.44 |
| GNMA | 36290YHX9 | 4.790 | 17,979.67 |
| GNMA | 36291VAT0 | 2.490 | 56,431.09 |
| GNMA | 36291VG80 | 4.590 | 75,923.23 |
| GNMA | 36292MKT8 | 5.190 | 41,848.23 |
| GNMA | 36295C7H8 | 5.540 | 239,357.43 |
| | **TOTAL SERIES 2013 EF** | | **29,040,038.48** |
| **Series 2014 AB** | | | |
| FHLMC | 3133AYF96 | 2.050 | 432,832.45 |
| FNMA | 31384HJK0 | 5.950 | 24,504.23 |
| FNMA | 3138XPUQ4 | 4.275 | 52,633.57 |
| FNMA | 3138XZT76 | 3.525 | 1,373,583.43 |
| FNMA | 3138Y2A52 | 3.525 | 2,342,402.95 |
| FNMA | 3138Y2A60 | 4.025 | 611,928.98 |
| FNMA | 3138Y3FH9 | 3.525 | 809,548.66 |
| FNMA | 31404N3M6 | 2.490 | 104,128.51 |
| FNMA | 31405XZZ9 | 4.790 | 27,305.01 |
| FNMA | 31409WJG7 | 5.340 | 110,993.94 |
| FNMA | 3140E7CV0 | 3.275 | 277,064.39 |
| FNMA | 3140F8MB0 | 3.550 | 330,394.97 |
| FNMA | 3140GRVP6 | 3.800 | 750,989.25 |
| FNMA | 3140GUH26 | 3.300 | 344,493.27 |
| FNMA | 3140H4G24 | 3.550 | 689,368.89 |
| FNMA | 3140HAEA4 | 3.050 | 726,560.69 |
| FNMA | 3140HKRG5 | 3.550 | 269,652.98 |
| FNMA | 3140JJB24 | 3.675 | 586,087.40 |
| FNMA | 3140JPXE0 | 3.675 | 260,343.03 |
| FNMA | 3140M7W56 | 2.050 | 141,366.40 |
| FNMA | 31411NFU6 | 3.170 | 43,826.66 |
| FNMA | 31413GRD4 | 5.440 | 1,032,153.78 |
| FNMA | 31413YAY7 | 5.740 | 54,801.17 |
| FNMA | 31413YCN9 | 5.640 | 219,278.65 |
| GNMA | 3617A9W29 | 2.500 | 290,967.86 |
| GNMA | 3617A9W94 | 3.250 | 65,863.26 |
| GNMA | 3617AAQE7 | 2.500 | 278,894.34 |
| GNMA | 3617ATZC0 | 3.000 | 525,507.59 |
| GNMA | 3617G9ML2 | 3.250 | 385,005.14 |
| GNMA | 3617HF3D6 | 3.250 | 183,612.20 |
| GNMA | 3617HGRR7 | 4.250 | 306,228.51 |
| GNMA | 3617JSV78 | 3.750 | 793,367.53 |
| GNMA | 36182AJ85 | 1.750 | 310,787.61 |
| GNMA | 36182J7E6 | 3.000 | 546,557.08 |
| GNMA | 36182J7F3 | 3.250 | 1,536,931.90 |
| GNMA | 36182J7G1 | 3.750 | 442,136.63 |
| GNMA | 36183QDJ1 | 3.250 | 408,319.98 |
| GNMA | 36185B5S1 | 3.000 | 240,756.03 |
| GNMA | 36185BQA7 | 3.000 | 104,758.23 |
| GNMA | 36185BQE9 | 3.250 | 243,614.69 |
| GNMA | 36196HTR1 | 2.500 | 1,447,726.85 |
| GNMA | 36198QS25 | 3.250 | 1,764,736.64 |
| GNMA | 36198QS33 | 3.750 | 503,027.39 |
| GNMA | 36198QSJ8 | 3.250 | 1,500,434.36 |
| GNMA | 36198QSK5 | 3.750 | 966,658.26 |
| GNMA | 36198QSZ2 | 3.000 | 447,926.40 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2014 AB** | | | |
| GNMA | 36198QUD8 | 3.000 | 97,171.15 |
| GNMA | 36198QUE6 | 3.250 | 1,050,909.92 |
| GNMA | 36198QUF3 | 3.750 | 88,937.31 |
| GNMA | 36198QUG1 | 3.750 | 325,193.44 |
| GNMA | 36200EZT1 | 5.260 | 131,933.39 |
| GNMA | 3620AXV47 | 4.200 | 177,437.11 |
| GNMA | 3620C3X64 | 3.950 | 582,950.81 |
| GNMA | 36213JXY6 | 5.740 | 61,016.75 |
| GNMA | 36213JYP4 | 5.740 | 49,854.81 |
| GNMA | 36213JZL2 | 5.740 | 42,053.88 |
| GNMA | 36224BVS5 | 6.860 | 3,929.19 |
| GNMA | 36230P2G4 | 4.100 | 369,238.51 |
| GNMA | 36290YFV5 | 2.490 | 106,112.42 |
| GNMA | 36291VA94 | 4.390 | 333,994.64 |
| GNMA | 36291VHD8 | 4.890 | 139,134.24 |
| GNMA | 36294XRB4 | 5.340 | 64,586.64 |
| **TOTAL SERIES 2014 AB** | | | **28,534,515.95** |
| **Series 2015 AB** | | | |
| FNMA | 3138Y5P83 | 4.025 | 276,979.83 |
| FNMA | 3138Y7XD9 | 3.525 | 1,142,808.03 |
| FNMA | 3138YAYD1 | 3.275 | 334,612.48 |
| FNMA | 3138YAYE9 | 3.525 | 1,228,007.63 |
| FNMA | 3138YDYS2 | 3.275 | 1,249,244.14 |
| FNMA | 3138YFVA9 | 3.275 | 741,805.88 |
| FNMA | 3138YFVC5 | 3.775 | 302,905.85 |
| FNMA | 3138YLRG8 | 3.275 | 303,805.62 |
| FNMA | 3138YLRH6 | 3.775 | 171,139.66 |
| FNMA | 3138YLRJ2 | 2.775 | 613,503.09 |
| FNMA | 3138YLRK9 | 3.275 | 152,172.69 |
| FNMA | 3138YRL71 | 2.775 | 1,516,633.85 |
| FNMA | 3138YRL89 | 3.275 | 158,187.20 |
| FNMA | 3138YRL97 | 3.275 | 162,174.52 |
| FNMA | 31407Q4V5 | 2.490 | 148,112.41 |
| FNMA | 31407Q4W3 | 2.490 | 169,580.53 |
| FNMA | 3140E7CU2 | 3.025 | 120,951.64 |
| FNMA | 3140F8L70 | 3.050 | 304,194.67 |
| FNMA | 3140GPY51 | 3.800 | 1,353,239.69 |
| FNMA | 3140GTGA2 | 3.050 | 122,020.22 |
| FNMA | 3140H1HD5 | 3.050 | 675,593.65 |
| FNMA | 3140H4GX6 | 3.050 | 1,164,411.11 |
| FNMA | 3140HPHA8 | 4.050 | 292,754.39 |
| FNMA | 3140JJB40 | 3.925 | 235,047.18 |
| FNMA | 3140JJBZ1 | 3.550 | 158,993.94 |
| FNMA | 3140JVAL6 | 3.050 | 104,534.91 |
| FNMA | 3140M7W49 | 2.175 | 1,371,721.65 |
| FNMA | 31410TRF4 | 3.170 | 181,287.51 |
| FNMA | 31411NFZ5 | 5.540 | 168,159.10 |
| FNMA | 31413CVW6 | 5.340 | 328,783.20 |
| FNMA | 31413CVX4 | 5.440 | 375,852.54 |
| FNMA | 31413QF86 | 5.440 | 346,150.06 |
| FNMA | 31413UM30 | 5.840 | 455,457.22 |
| FNMA | 31414LRV2 | 5.540 | 359,394.08 |
| GNMA | 3617A9WY9 | 2.500 | 444,552.25 |
| GNMA | 3617G84N0 | 2.875 | 166,249.07 |
| GNMA | 3617G84P5 | 3.000 | 99,946.56 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2015 AB** | | | |
| GNMA | 3617G84T7 | 3.500 | 248,528.18 |
| GNMA | 3617G84U4 | 3.625 | 121,866.62 |
| GNMA | 3617G9MU2 | 4.250 | 284,561.43 |
| GNMA | 3617JSV37 | 3.250 | 1,758,280.80 |
| GNMA | 36182JCY6 | 3.000 | 59,902.33 |
| GNMA | 36183QDG7 | 2.750 | 311,154.89 |
| GNMA | 36183QDH5 | 3.000 | 1,428,175.33 |
| GNMA | 36183QDL6 | 3.750 | 595,318.30 |
| GNMA | 36183QED3 | 3.000 | 562,521.87 |
| GNMA | 36183QEE1 | 3.500 | 351,870.61 |
| GNMA | 36183QVL6 | 3.000 | 885,805.72 |
| GNMA | 36183QWC5 | 2.500 | 308,077.79 |
| GNMA | 36183QWD3 | 2.750 | 259,859.54 |
| GNMA | 36183QWE1 | 3.000 | 158,034.95 |
| GNMA | 36183QWF8 | 3.000 | 817,601.82 |
| GNMA | 36183QWG6 | 3.500 | 583,737.71 |
| GNMA | 36183QZJ7 | 2.500 | 1,455,696.11 |
| GNMA | 36183QZM0 | 3.500 | 123,468.99 |
| GNMA | 36185B6T8 | 2.500 | 389,268.91 |
| GNMA | 36194GJS4 | 2.500 | 518,577.34 |
| GNMA | 36194GJW5 | 3.500 | 57,321.48 |
| GNMA | 36194GRZ9 | 2.500 | 288,822.55 |
| GNMA | 36196H3K4 | 3.000 | 383,098.09 |
| GNMA | 36198RN77 | 3.000 | 441,207.56 |
| GNMA | 36200E2M2 | 2.490 | 81,283.62 |
| GNMA | 36200E3M1 | 2.490 | 93,191.79 |
| GNMA | 36200E4R9 | 4.790 | 170,156.68 |
| GNMA | 36201TAU1 | 5.740 | 338,324.54 |
| GNMA | 3620AFPB7 | 5.250 | 61,645.81 |
| GNMA | 3620APDE2 | 5.750 | 80,597.69 |
| GNMA | 3620C3KN1 | 4.400 | 746,216.91 |
| GNMA | 3620C3X56 | 3.700 | 188,740.72 |
| GNMA | 36213JTV7 | 4.790 | 56,286.85 |
| GNMA | 36292GZH1 | 4.590 | 191,822.39 |
| GNMA | 36296C2G4 | 5.340 | 155,622.04 |
| GNMA | 36296VUU0 | 5.340 | 157,243.68 |
| **TOTAL SERIES 2015 AB** | | | **32,214,859.69** |
| **Series 2015 CD** | | | |
| FNMA | 3138XWBE7 | 3.525 | 887,859.50 |
| FNMA | 3138YVS26 | 2.775 | 1,537,948.33 |
| FNMA | 3138YVS34 | 3.025 | 1,633,457.24 |
| FNMA | 3138YYAD5 | 2.775 | 844,876.94 |
| FNMA | 3138YYAE3 | 3.025 | 1,428,551.30 |
| FNMA | 3138YYAG8 | 3.525 | 316,000.18 |
| FNMA | 31402JKG1 | 5.880 | 20,203.80 |
| FNMA | 3140E1KP7 | 2.775 | 1,328,573.41 |
| FNMA | 3140E1KQ5 | 3.025 | 693,590.77 |
| FNMA | 3140E1KR3 | 3.275 | 177,129.01 |
| FNMA | 3140E1KS1 | 3.525 | 602,398.23 |
| FNMA | 3140E4U54 | 2.775 | 2,530,650.72 |
| FNMA | 3140E4U62 | 3.025 | 2,089,861.48 |
| FNMA | 3140E4U88 | 3.525 | 426,346.57 |
| FNMA | 3140F8L88 | 3.050 | 325,199.29 |
| FNMA | 3140GUH42 | 3.550 | 120,234.29 |
| FNMA | 3140H4GW8 | 3.050 | 817,899.89 |
| FNMA | 3140HKRF7 | 3.550 | 526,262.70 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2015 CD** | | | |
| FNMA | 3140JGEZ4 | 4.175 | 256,874.76 |
| FNMA | 3140JQFA6 | 4.425 | 350,166.09 |
| FNMA | 3140JYEA0 | 3.550 | 929,440.24 |
| FNMA | 3140M7WS6 | 2.050 | 889,492.08 |
| FNMA | 31410THD0 | 3.170 | 107,561.48 |
| FNMA | 31411CSE2 | 3.170 | 126,815.05 |
| FNMA | 31412YJ86 | 3.170 | 148,854.33 |
| FNMA | 31413QGB8 | 5.840 | 131,768.97 |
| FNMA | 31414PXA2 | 5.440 | 230,918.96 |
| GNMA | 3617A9UD7 | 2.250 | 502,920.41 |
| GNMA | 3617A9UE5 | 2.500 | 1,932,475.71 |
| GNMA | 3617A9UF2 | 2.750 | 1,826,940.59 |
| GNMA | 3617A9UH8 | 3.250 | 629,830.45 |
| GNMA | 3617A9W37 | 2.750 | 2,417,314.05 |
| GNMA | 3617AAD76 | 3.000 | 46,912.12 |
| GNMA | 3617AAM76 | 3.250 | 398,760.94 |
| GNMA | 3617ATZA4 | 2.750 | 599,834.65 |
| GNMA | 3617HF3H7 | 3.875 | 182,160.70 |
| GNMA | 3617XCQY4 | 1.625 | 586,352.27 |
| GNMA | 36182AKA8 | 2.250 | 254,736.99 |
| GNMA | 36182ANG2 | 2.500 | 264,660.23 |
| GNMA | 36182JC59 | 3.750 | 471,912.20 |
| GNMA | 36182JCZ3 | 3.250 | 340,317.66 |
| GNMA | 36182JHC9 | 3.500 | 308,136.60 |
| GNMA | 36183QZH1 | 2.250 | 163,451.91 |
| GNMA | 36185B5P7 | 2.750 | 2,144,592.14 |
| GNMA | 36185B5T9 | 3.250 | 948,340.97 |
| GNMA | 36185B6R2 | 2.250 | 319,689.63 |
| GNMA | 36185B6S0 | 2.500 | 713,352.48 |
| GNMA | 36185B6V3 | 3.000 | 748,152.41 |
| GNMA | 36185B6W1 | 3.250 | 1,097,886.35 |
| GNMA | 36185BP83 | 2.500 | 611,743.15 |
| GNMA | 36185BSK3 | 3.250 | 870,859.42 |
| GNMA | 36196JG91 | 3.750 | 429,774.91 |
| GNMA | 3620AYBB1 | 3.950 | 33,807.55 |
| GNMA | 3620AYBE5 | 5.250 | 60,977.09 |
| GNMA | 3620C3KL5 | 4.250 | 1,627,283.00 |
| GNMA | 36212MRV3 | 7.100 | 38,823.65 |
| GNMA | 36212MSY6 | 6.490 | 1,558.02 |
| GNMA | 36213JWC5 | 6.580 | 59,788.08 |
| GNMA | 36213JXS9 | 6.490 | 99,474.51 |
| GNMA | 36213JYX7 | 5.740 | 22,641.56 |
| GNMA | 36213JZD0 | 5.740 | 313,122.13 |
| GNMA | 36290YFK9 | 4.790 | 65,612.33 |
| GNMA | 36291VBD4 | 5.290 | 80,028.79 |
| GNMA | 36294QZM6 | 2.170 | 69,667.62 |
| GNMA | 36296NRF5 | 4.940 | 74,741.88 |
| **TOTAL SERIES 2015 CD** | | | **40,837,570.76** |
| **Series 2016 AB** | | | |
| FNMA | 3138XLFA5 | 3.775 | 103,283.94 |
| FNMA | 3138XTNP6 | 4.025 | 49,033.93 |
| FNMA | 31402JKK2 | 5.260 | 66,801.65 |
| FNMA | 31406TPA3 | 4.790 | 8,513.56 |
| FNMA | 3140E7CW8 | 3.275 | 348,468.83 |
| FNMA | 3140E7CX6 | 3.275 | 138,352.83 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2016 AB** | | | |
| FNMA | 3140E7CY4 | 3.525 | 598,970.55 |
| FNMA | 3140E8Z50 | 3.275 | 2,112,184.45 |
| FNMA | 3140EBBL4 | 3.275 | 1,878,025.93 |
| FNMA | 3140EBBN0 | 3.775 | 434,510.87 |
| FNMA | 3140ECN21 | 3.275 | 463,951.13 |
| FNMA | 3140ECN47 | 3.775 | 366,113.43 |
| FNMA | 3140ECNZ8 | 3.025 | 759,193.28 |
| FNMA | 3140EYHK0 | 3.050 | 1,010,567.60 |
| FNMA | 3140EYHM6 | 3.550 | 224,553.96 |
| FNMA | 3140EYHN4 | 3.800 | 156,377.29 |
| FNMA | 3140F0X90 | 3.050 | 537,140.21 |
| FNMA | 3140F0YB4 | 3.550 | 221,006.09 |
| FNMA | 3140F0YC2 | 3.800 | 87,116.58 |
| FNMA | 3140F2XN5 | 3.050 | 1,266,906.30 |
| FNMA | 3140F2XP0 | 3.300 | 69,444.42 |
| FNMA | 3140F3WX2 | 3.550 | 197,763.98 |
| FNMA | 3140F3WY0 | 3.800 | 170,653.14 |
| FNMA | 3140F7KL2 | 3.050 | 2,647,362.22 |
| FNMA | 3140FUM70 | 3.050 | 330,378.18 |
| FNMA | 3140H4G32 | 3.550 | 359,998.92 |
| FNMA | 3140HAEB2 | 3.050 | 559,259.99 |
| FNMA | 3140HLZG4 | 4.175 | 258,120.42 |
| FNMA | 3140JKAQ9 | 3.550 | 92,510.24 |
| FNMA | 3140JKAX4 | 4.425 | 119,631.18 |
| FNMA | 3140JQE90 | 4.300 | 410,640.05 |
| FNMA | 3140JVAG7 | 3.675 | 208,994.35 |
| FNMA | 3140JYEB8 | 3.550 | 589,949.56 |
| FNMA | 3140M7W23 | 2.550 | 802,114.66 |
| FNMA | 3140M7WV9 | 2.050 | 832,957.42 |
| FNMA | 31410TRE7 | 4.890 | 17,684.89 |
| FNMA | 31412AYW8 | 5.440 | 613,650.46 |
| FNMA | 31412YKA9 | 5.340 | 643,118.77 |
| FNMA | 31415LZ42 | 5.440 | 598,940.79 |
| GNMA | 3617A9XA0 | 3.500 | 378,111.63 |
| GNMA | 3617AAD43 | 2.500 | 285,790.11 |
| GNMA | 3617AAD84 | 3.000 | 1,921,806.49 |
| GNMA | 3617AAKN3 | 3.500 | 1,014,147.10 |
| GNMA | 3617AAM35 | 2.750 | 679,413.26 |
| GNMA | 3617AAM50 | 3.000 | 2,399,995.55 |
| GNMA | 3617AAQF4 | 2.750 | 276,284.53 |
| GNMA | 3617AAQJ6 | 3.500 | 615,150.11 |
| GNMA | 3617G9H20 | 3.750 | 152,429.93 |
| GNMA | 3617HFTJ5 | 4.375 | 307,686.05 |
| GNMA | 3617HGAJ3 | 3.500 | 218,829.46 |
| GNMA | 36182J4F6 | 3.250 | 302,358.53 |
| GNMA | 36182JCV2 | 2.250 | 82,276.29 |
| GNMA | 36182JES7 | 2.000 | 189,570.25 |
| GNMA | 36185BP59 | 2.250 | 688,839.66 |
| GNMA | 36185BSE7 | 2.250 | 423,404.18 |
| GNMA | 36192SUF5 | 2.500 | 126,841.51 |
| GNMA | 36192SUG3 | 2.750 | 655,263.46 |
| GNMA | 36192SUH1 | 3.000 | 470,401.01 |
| GNMA | 36192SUJ7 | 3.250 | 492,363.85 |
| GNMA | 36192SUK4 | 3.500 | 447,873.89 |
| GNMA | 36192SW48 | 2.750 | 1,044,957.35 |
| GNMA | 36192SW55 | 3.000 | 252,863.07 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2016 AB** | | | |
| GNMA | 36192SW63 | 3.250 | 856,140.55 |
| GNMA | 36192SW71 | 3.500 | 245,998.54 |
| GNMA | 36192SYU8 | 2.500 | 677,230.02 |
| GNMA | 36192SYV6 | 2.750 | 716,731.79 |
| GNMA | 36192SYW4 | 3.000 | 146,985.74 |
| GNMA | 36192SYX2 | 3.250 | 926,876.76 |
| GNMA | 36192UE27 | 3.250 | 2,037,450.89 |
| GNMA | 36192UEZ4 | 2.750 | 124,020.00 |
| GNMA | 36194GR30 | 2.500 | 495,674.58 |
| GNMA | 36196HTU4 | 3.500 | 229,962.15 |
| GNMA | 36196JG75 | 3.000 | 148,235.12 |
| GNMA | 36198RGS9 | 3.000 | 246,717.28 |
| GNMA | 36198RPA8 | 3.250 | 563,571.25 |
| GNMA | 36201TBK2 | 4.790 | 149,100.96 |
| GNMA | 36201TC47 | 2.490 | 81,584.96 |
| GNMA | 36201TCR6 | 4.190 | 93,071.44 |
| GNMA | 3620APBY0 | 4.500 | 59,072.25 |
| GNMA | 3620APGW9 | 5.250 | 331,524.16 |
| GNMA | 36213JW27 | 5.260 | 110,089.16 |
| GNMA | 36291VAV5 | 4.790 | 120,457.49 |
| GNMA | 36292BQS8 | 4.590 | 162,980.78 |
| GNMA | 36292BQU3 | 4.890 | 60,042.87 |
| GNMA | 36292MST0 | 3.490 | 236,964.38 |
| GNMA | 36294QP54 | 2.170 | 153,363.76 |
| GNMA | 36294QZL8 | 4.590 | 51,182.50 |
| GNMA | 36296NRJ7 | 5.740 | 229,932.92 |
| GNMA | 36296VFV5 | 5.390 | 124,535.25 |
| GNMA | 36296VFZ6 | 5.440 | 129,863.08 |
| GNMA | 36296VNN4 | 5.740 | 120,118.85 |
| | **TOTAL SERIES 2016 AB** | | **43,410,382.80** |
| **Series 2016 CD** | | | |
| FNMA | 31386EDC9 | 5.950 | 11,376.20 |
| FNMA | 31388PF22 | 5.740 | 2,522.32 |
| FNMA | 3138XRPB9 | 3.525 | 298,777.55 |
| FNMA | 31391QSR6 | 5.260 | 41,882.48 |
| FNMA | 31391QSS4 | 5.490 | 41,921.44 |
| FNMA | 31405XZ63 | 2.490 | 105,540.24 |
| FNMA | 3140FAMJ8 | 3.050 | 1,865,831.80 |
| FNMA | 3140FCY93 | 2.800 | 1,986,685.16 |
| FNMA | 3140FCZA9 | 3.050 | 1,072,217.47 |
| FNMA | 3140FCZB7 | 3.300 | 1,221,435.03 |
| FNMA | 3140FCZC5 | 3.550 | 60,705.84 |
| FNMA | 3140FFU25 | 2.800 | 2,457,029.49 |
| FNMA | 3140FFU33 | 3.050 | 494,027.71 |
| FNMA | 3140FFU41 | 3.300 | 977,928.86 |
| FNMA | 3140FFUY5 | 2.550 | 108,107.86 |
| FNMA | 3140FKK58 | 2.550 | 599,872.78 |
| FNMA | 3140FKK66 | 2.800 | 1,585,346.59 |
| FNMA | 3140FKK74 | 3.050 | 284,528.97 |
| FNMA | 3140FKK82 | 3.300 | 700,059.68 |
| FNMA | 3140FMUN4 | 2.550 | 1,433,159.16 |
| FNMA | 3140FMUP9 | 2.800 | 627,118.10 |
| FNMA | 3140FMUQ7 | 3.050 | 1,218,344.98 |
| FNMA | 3140FMUR5 | 3.300 | 187,018.93 |
| FNMA | 3140FP7C7 | 2.550 | 2,625,955.11 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2016 CD** | | | |
| FNMA | 3140FP7D5 | 2.800 | 101,548.48 |
| FNMA | 3140FP7E3 | 3.050 | 71,427.58 |
| FNMA | 3140FP7F0 | 3.050 | 1,866,172.41 |
| FNMA | 3140FP7G8 | 3.300 | 60,893.30 |
| FNMA | 3140FSG31 | 2.550 | 59,475.73 |
| FNMA | 3140GUHX8 | 3.300 | 510,571.54 |
| FNMA | 3140H4GY4 | 3.050 | 503,073.20 |
| FNMA | 3140HAEC0 | 3.050 | 709,805.23 |
| FNMA | 3140HKRJ9 | 3.550 | 506,050.17 |
| FNMA | 3140HKRK6 | 3.675 | 482,294.25 |
| FNMA | 3140HPG68 | 3.550 | 928,960.49 |
| FNMA | 3140JPXH3 | 4.050 | 224,111.96 |
| FNMA | 3140M7WR8 | 2.050 | 408,818.49 |
| FNMA | 3140M7WX5 | 2.175 | 481,637.40 |
| FNMA | 31410TG90 | 4.890 | 43,431.20 |
| FNMA | 31413ULP2 | 3.170 | 59,505.39 |
| FNMA | 31413YAX9 | 5.440 | 122,508.93 |
| FNMA | 31414TGR6 | 5.540 | 109,744.89 |
| GNMA | 3617ATZD8 | 3.000 | 476,456.93 |
| GNMA | 3617HGRM8 | 3.750 | 655,295.01 |
| GNMA | 3617JSV52 | 3.500 | 991,875.48 |
| GNMA | 3617XCQ65 | 2.500 | 1,136,016.98 |
| GNMA | 36181FUR0 | 2.000 | 1,245,477.28 |
| GNMA | 36185BSF4 | 2.500 | 489,623.11 |
| GNMA | 36185BSG2 | 2.500 | 1,043,700.80 |
| GNMA | 36194GJT2 | 2.750 | 1,307,545.17 |
| GNMA | 36194GJV7 | 3.250 | 1,481,492.27 |
| GNMA | 36194GL28 | 2.500 | 1,118,542.61 |
| GNMA | 36194GL36 | 2.750 | 1,276,147.93 |
| GNMA | 36194GR55 | 2.750 | 1,051,437.12 |
| GNMA | 36194GR63 | 3.000 | 1,017,030.24 |
| GNMA | 36194GR71 | 3.250 | 1,229,322.99 |
| GNMA | 36194HB27 | 3.250 | 48,802.95 |
| GNMA | 36194HBW1 | 2.250 | 704,681.25 |
| GNMA | 36194HBX9 | 2.500 | 2,902,092.06 |
| GNMA | 36194HBZ4 | 3.000 | 2,006,872.50 |
| GNMA | 36194HFS6 | 2.250 | 1,057,355.81 |
| GNMA | 36194HFT4 | 2.500 | 1,320,460.44 |
| GNMA | 36194HFU1 | 2.750 | 141,644.71 |
| GNMA | 36194HFV9 | 3.000 | 1,571,027.49 |
| GNMA | 36194HFW7 | 3.250 | 185,486.12 |
| GNMA | 36194HKN1 | 2.250 | 104,873.42 |
| GNMA | 36194HKP6 | 2.500 | 1,921,187.62 |
| GNMA | 36196HKE9 | 3.000 | 1,598,955.77 |
| GNMA | 36196HNP1 | 2.250 | 432,250.46 |
| GNMA | 36196HNQ9 | 3.000 | 1,858,178.18 |
| GNMA | 36198RJC1 | 3.000 | 192,448.89 |
| GNMA | 36201TBL0 | 5.090 | 60,668.39 |
| GNMA | 3620AN2H2 | 4.750 | 165,207.38 |
| GNMA | 3620APGQ2 | 3.950 | 84,666.61 |
| GNMA | 3620AX3L0 | 3.950 | 1,552,741.73 |
| GNMA | 3620AXV39 | 4.100 | 94,106.71 |
| GNMA | 3620AXV70 | 4.750 | 97,665.74 |
| GNMA | 3620AXVZ8 | 3.700 | 119,833.00 |
| GNMA | 36210FZL3 | 5.650 | 120,090.89 |
| GNMA | 36213JWU5 | 5.260 | 96,140.07 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2016 CD** | | | |
| GNMA | 36290YGJ1 | 5.090 | 77,953.72 |
| GNMA | 36291VBA0 | 4.590 | 47,876.45 |
| GNMA | 36292HBY8 | 4.590 | 257,004.79 |
| GNMA | 36294QZN4 | 3.170 | 180,018.91 |
| GNMA | 36294VAS9 | 2.170 | 158,850.30 |
| GNMA | 36294XG67 | 5.540 | 50,358.18 |
| GNMA | 36295XQD0 | 5.440 | 150,565.45 |
| GNMA | 36296NLJ3 | 5.340 | 488,219.48 |
| GNMA | 36296VNM6 | 5.540 | 70,786.22 |
| | **TOTAL SERIES 2016 CD** | | **61,696,460.00** |
| **Series 2017 ABC** | | | |
| FHLMC | 3133AYF88 | 2.050 | 79,154.68 |
| FNMA | 31386W3K2 | 5.740 | 14,347.17 |
| FNMA | 3138XCPU0 | 2.275 | 822,425.02 |
| FNMA | 31409WJE2 | 4.790 | 22,707.71 |
| FNMA | 3140GU4J3 | 3.050 | 1,602,136.74 |
| FNMA | 3140GU4K0 | 3.300 | 1,014,901.03 |
| FNMA | 3140GU4L8 | 3.550 | 147,130.17 |
| FNMA | 3140GUH59 | 3.800 | 1,956,099.89 |
| FNMA | 3140H1HE3 | 3.050 | 2,791,738.34 |
| FNMA | 3140H1HF0 | 3.300 | 53,556.67 |
| FNMA | 3140H1HG8 | 3.550 | 1,961,201.61 |
| FNMA | 3140H25N4 | 3.050 | 6,414,982.28 |
| FNMA | 3140H25P9 | 3.550 | 2,421,065.31 |
| FNMA | 3140H4GZ1 | 3.050 | 594,234.74 |
| FNMA | 3140HKRE0 | 3.550 | 435,589.18 |
| FNMA | 3140M7WU1 | 2.050 | 815,755.59 |
| FNMA | 31413YCR0 | 5.840 | 96,867.08 |
| FNMA | 31414YA83 | 5.440 | 778,482.37 |
| FNMA | 31415LZ59 | 5.440 | 96,016.52 |
| GNMA | 3617AT6B4 | 2.750 | 333,678.88 |
| GNMA | 3617AT6E8 | 3.250 | 74,591.23 |
| GNMA | 3617AT6F5 | 3.500 | 813,407.81 |
| GNMA | 3617ATVJ9 | 3.250 | 757,769.85 |
| GNMA | 3617ATVK6 | 3.500 | 111,750.68 |
| GNMA | 3617AUC99 | 2.750 | 481,119.37 |
| GNMA | 3617AUDA5 | 3.000 | 3,145,348.31 |
| GNMA | 3617AUDB3 | 3.500 | 2,125,968.42 |
| GNMA | 3617HGAK0 | 3.625 | 899,381.43 |
| GNMA | 36182J2Q4 | 3.500 | 54,787.78 |
| GNMA | 36182JHB1 | 3.000 | 270,820.14 |
| GNMA | 36183QVK8 | 2.750 | 541,768.87 |
| GNMA | 36196JKY1 | 3.000 | 275,825.48 |
| GNMA | 36196JLY0 | 3.250 | 974,378.78 |
| GNMA | 36196JLZ7 | 3.750 | 1,138,621.22 |
| GNMA | 36198RN85 | 3.250 | 568,422.72 |
| GNMA | 36200E3P4 | 5.260 | 170,752.79 |
| GNMA | 36201TBJ5 | 4.190 | 104,687.35 |
| GNMA | 36201TCQ8 | 2.490 | 89,708.50 |
| GNMA | 36208D2N4 | 5.740 | 132,704.18 |
| GNMA | 3620AX4Q8 | 5.250 | 148,735.63 |
| GNMA | 36212AKX2 | 6.770 | 20,863.39 |
| GNMA | 36212MSK6 | 4.190 | 71,007.16 |
| GNMA | 36213JWV3 | 5.740 | 29,608.75 |
| GNMA | 36213JY33 | 5.740 | 49,778.32 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2017 ABC** | | | |
| GNMA | 36230KJ36 | 4.100 | 680,877.13 |
| GNMA | 36230P2H2 | 4.250 | 120,865.66 |
| GNMA | 36290YFW3 | 4.190 | 174,990.25 |
| GNMA | 36291VA86 | 2.490 | 60,991.89 |
| GNMA | 36291VG23 | 4.590 | 218,828.56 |
| GNMA | 36291VG72 | 4.390 | 31,924.86 |
| GNMA | 36292BQQ2 | 2.490 | 265,744.39 |
| GNMA | 36292MPK2 | 4.790 | 86,871.93 |
| GNMA | 36294QP88 | 5.340 | 87,674.49 |
| GNMA | 36294XMR4 | 3.490 | 395,284.97 |
| GNMA | 36295C2W0 | 5.340 | 77,351.81 |
| GNMA | 36296VF45 | 5.840 | 40,651.44 |
| | **TOTAL SERIES 2017 ABC** | | **37,745,936.52** |
| **Series 2018 AB** | | | |
| FNMA | 3138XLFC1 | 4.525 | 108,246.53 |
| FNMA | 31402JKJ5 | 5.090 | 27,477.96 |
| FNMA | 31409W7M7 | 2.490 | 208,849.82 |
| FNMA | 3140H7AL1 | 3.550 | 1,540,289.45 |
| FNMA | 3140HECY6 | 3.050 | 4,255,585.27 |
| FNMA | 3140HECZ3 | 3.550 | 2,094,408.62 |
| FNMA | 3140HGXY8 | 3.550 | 1,987,300.20 |
| FNMA | 3140HHR23 | 3.050 | 2,801,803.02 |
| FNMA | 3140HHR31 | 3.175 | 1,978,173.45 |
| FNMA | 3140HHR56 | 3.550 | 620,048.73 |
| FNMA | 3140HHR64 | 3.550 | 897,079.78 |
| FNMA | 3140HHR72 | 3.675 | 565,795.90 |
| FNMA | 3140HHR80 | 3.800 | 533,043.09 |
| FNMA | 3140HHR98 | 4.050 | 79,495.80 |
| FNMA | 3140JMRV6 | 4.425 | 525,948.87 |
| FNMA | 31413GRC6 | 5.340 | 131,046.42 |
| FNMA | 31413QF29 | 5.290 | 58,235.79 |
| FNMA | 31413QGA0 | 5.640 | 182,996.31 |
| FNMA | 31413ULN7 | 2.170 | 137,900.07 |
| FNMA | 31414JLX9 | 5.640 | 284,573.99 |
| GNMA | 3617AUGS3 | 3.000 | 1,892,049.33 |
| GNMA | 3617AUTA8 | 2.750 | 413,275.78 |
| GNMA | 3617G8T78 | 3.000 | 1,516,891.02 |
| GNMA | 3617G8TM5 | 2.750 | 1,234,443.21 |
| GNMA | 3617G8X57 | 2.875 | 364,683.20 |
| GNMA | 3617G8X65 | 3.000 | 826,782.00 |
| GNMA | 3617G8X73 | 3.125 | 1,166,026.14 |
| GNMA | 3617G8X81 | 3.250 | 337,483.85 |
| GNMA | 3617G8YA5 | 3.500 | 1,015,796.70 |
| GNMA | 3617G8YC1 | 3.750 | 121,331.16 |
| GNMA | 3617G8YD9 | 4.000 | 317,695.38 |
| GNMA | 3617XC2G9 | 2.000 | 731,681.83 |
| GNMA | 3617XCQ32 | 2.125 | 107,947.88 |
| GNMA | 36182J4H2 | 4.000 | 48,768.55 |
| GNMA | 36182JCX8 | 2.500 | 66,940.24 |
| GNMA | 36182JG97 | 2.000 | 69,545.57 |
| GNMA | 36185BP67 | 2.500 | 1,105,469.54 |
| GNMA | 36213JXD2 | 5.260 | 68,868.00 |
| GNMA | 36213JYD1 | 2.490 | 90,808.58 |
| GNMA | 36230KJ28 | 3.950 | 619,581.60 |
| GNMA | 36230KJ44 | 4.250 | 571,926.70 |
| GNMA | 36291VBB8 | 4.790 | 154,703.88 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2018 AB** | | | |
| GNMA | 36292G5R2 | 4.790 | 75,266.20 |
| GNMA | 36292G5S0 | 5.480 | 101,049.08 |
| GNMA | 36292HA86 | 2.490 | 319,265.45 |
| GNMA | 36294QP62 | 3.170 | 107,304.81 |
| GNMA | 36294UYP1 | 4.890 | 123,634.02 |
| | **TOTAL SERIES 2018 AB** | | **32,587,518.77** |
| **Series 2018 CD** | | | |
| FHLMC | 3133AVC53 | 2.050 | 193,304.39 |
| FHLMC | 3133B1Q53 | 2.050 | 685,524.00 |
| FNMA | 31388PGA3 | 5.490 | 40,822.68 |
| FNMA | 3138Y5P75 | 3.525 | 692,687.54 |
| FNMA | 31390HLQ6 | 4.490 | 47,657.33 |
| FNMA | 31390HLR4 | 5.740 | 43,459.76 |
| FNMA | 31391QSU9 | 4.490 | 30,488.37 |
| FNMA | 31407QLV6 | 4.590 | 44,797.41 |
| FNMA | 3140H7AK3 | 3.050 | 5,297,951.61 |
| FNMA | 3140HKRD2 | 3.300 | 551,473.77 |
| FNMA | 3140HKRH3 | 3.550 | 2,016,635.95 |
| FNMA | 3140HKRM2 | 4.050 | 1,151,949.24 |
| FNMA | 3140HLZC3 | 3.550 | 3,105,033.48 |
| FNMA | 3140HLZE9 | 3.800 | 59,725.81 |
| FNMA | 3140HLZF6 | 4.050 | 1,152,070.29 |
| FNMA | 3140HPG76 | 3.675 | 2,276,414.18 |
| FNMA | 3140HPG84 | 3.800 | 1,228,985.96 |
| FNMA | 3140HPHB6 | 4.175 | 1,625,505.48 |
| FNMA | 3140HPHC4 | 4.300 | 587,416.80 |
| FNMA | 3140JGER2 | 3.675 | 1,700,279.37 |
| FNMA | 3140JGES0 | 3.800 | 1,647,593.79 |
| FNMA | 3140JGET8 | 3.300 | 128,197.44 |
| FNMA | 3140JGEU5 | 3.550 | 93,022.05 |
| FNMA | 3140JGEY7 | 4.050 | 66,991.93 |
| FNMA | 3140JGJ63 | 3.175 | 131,456.61 |
| FNMA | 3140JHNT6 | 3.675 | 252,433.42 |
| FNMA | 3140JHNU3 | 3.800 | 3,310,618.86 |
| FNMA | 3140JHNV1 | 3.925 | 1,093,240.16 |
| FNMA | 3140JHNW9 | 4.050 | 110,397.78 |
| FNMA | 3140JHNY5 | 4.300 | 1,079,271.05 |
| FNMA | 3140JHNZ2 | 4.425 | 459,190.91 |
| FNMA | 3140JJB32 | 3.800 | 2,986,671.86 |
| FNMA | 3140JJB57 | 4.300 | 2,333,479.15 |
| FNMA | 3140JKAS5 | 3.675 | 2,018,147.65 |
| FNMA | 3140JKAT3 | 3.800 | 1,699,968.05 |
| FNMA | 3140JLVA9 | 3.425 | 85,383.64 |
| FNMA | 3140JLVB7 | 3.550 | 186,639.52 |
| FNMA | 3140JLVC5 | 3.675 | 1,626,252.29 |
| FNMA | 3140JLVD3 | 3.800 | 1,632,464.14 |
| FNMA | 3140JLVE1 | 3.925 | 1,163,779.79 |
| FNMA | 3140JLVF8 | 4.050 | 907,250.67 |
| FNMA | 3140JLVG6 | 4.175 | 371,155.37 |
| FNMA | 3140JLVJ0 | 4.425 | 868,395.21 |
| FNMA | 3140JLVK7 | 4.550 | 231,680.39 |
| FNMA | 3140JMRP9 | 3.675 | 665,807.41 |
| FNMA | 3140JMRQ7 | 3.800 | 312,811.04 |
| FNMA | 3140JMRR5 | 3.925 | 460,408.13 |
| FNMA | 3140JMRT1 | 4.175 | 349,294.78 |
| **Series 2018 CD** | | | |
| FNMA | 3140JYEF9 | 3.800 | 1,534,199.88 |
| FNMA | 3140M9FY8 | 2.050 | 2,546,054.00 |
| FNMA | 31410M6U9 | 5.190 | 20,200.33 |
| FNMA | 31410Y4W1 | 2.490 | 55,812.89 |
| FNMA | 31411FTZ7 | 3.490 | 259,348.08 |
| FNMA | 31411NFT9 | 2.170 | 298,101.60 |
| FNMA | 31412YKB7 | 5.440 | 229,265.39 |
| FNMA | 31415SFR8 | 5.640 | 53,625.97 |
| GNMA | 3617ATVH3 | 3.000 | 287,031.92 |
| GNMA | 3617G84S9 | 3.500 | 1,331,228.57 |
| GNMA | 3617G84W0 | 4.000 | 939,950.72 |
| GNMA | 3617G8X99 | 3.500 | 72,926.21 |
| GNMA | 3617G9H38 | 4.000 | 612,947.91 |
| GNMA | 3617G9HW4 | 3.250 | 244,154.10 |
| GNMA | 3617G9HY0 | 3.500 | 1,226,047.39 |
| GNMA | 3617G9MM0 | 3.375 | 159,938.22 |
| GNMA | 3617G9MP3 | 3.625 | 1,383,608.03 |
| GNMA | 3617G9MQ1 | 3.750 | 404,926.57 |
| GNMA | 3617G9MS7 | 4.000 | 276,245.60 |
| GNMA | 3617G9MT5 | 4.125 | 932,033.22 |
| GNMA | 3617HF3L8 | 4.250 | 1,921,679.52 |
| GNMA | 3617HF3M6 | 4.375 | 64,924.00 |
| GNMA | 3617HFTB2 | 3.375 | 160,099.89 |
| GNMA | 3617HFTC0 | 3.500 | 57,390.47 |
| GNMA | 3617HFTE6 | 3.750 | 170,919.11 |
| GNMA | 3617HFTF3 | 3.875 | 251,963.09 |
| GNMA | 3617HFTG1 | 4.125 | 111,103.31 |
| GNMA | 3617HFTH9 | 4.250 | 509,681.30 |
| GNMA | 3617HFWS1 | 4.250 | 924,735.93 |
| GNMA | 3617HFWT9 | 4.375 | 593,153.69 |
| GNMA | 3617HFWX0 | 3.500 | 168,693.05 |
| GNMA | 3617HGAL8 | 3.750 | 1,922,389.50 |
| GNMA | 3617HGAN4 | 4.250 | 1,580,650.15 |
| GNMA | 3617HGE26 | 4.000 | 110,571.79 |
| GNMA | 3617HGEW0 | 3.500 | 188,553.37 |
| GNMA | 3617HGMA9 | 3.750 | 371,288.57 |
| GNMA | 3617HGMC5 | 4.000 | 557,102.99 |
| GNMA | 3617HGMD3 | 4.125 | 693,063.67 |
| GNMA | 3617HGME1 | 4.250 | 93,560.14 |
| GNMA | 3617HGMG6 | 4.500 | 809,274.88 |
| GNMA | 3617HGRN6 | 3.875 | 182,697.62 |
| GNMA | 3617XC2K0 | 2.500 | 2,814,330.60 |
| GNMA | 3617XC7F6 | 2.125 | 186,850.00 |
| GNMA | 3617XCQ73 | 2.625 | 1,613,320.21 |
| GNMA | 36181FUQ2 | 1.750 | 650,777.10 |
| GNMA | 36182JC42 | 3.750 | 278,442.76 |
| GNMA | 36182JCT7 | 2.000 | 297,073.75 |
| GNMA | 36182JCW0 | 2.500 | 134,284.57 |
| GNMA | 36182JHD7 | 3.750 | 86,147.45 |
| GNMA | 36194GR22 | 2.500 | 271,286.62 |
| GNMA | 36194GRX4 | 2.250 | 1,062,711.35 |
| GNMA | 36196JG83 | 3.250 | 787,716.67 |
| GNMA | 36198RG42 | 3.250 | 597,267.63 |
| GNMA | 36198RGU4 | 3.750 | 578,298.89 |
| GNMA | 36198RJD9 | 3.250 | 290,106.68 |
| GNMA | 36198RN69 | 2.750 | 225,596.38 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2018 CD** | | | |
| GNMA | 36200E3S8 | 6.060 | 466,409.54 |
| GNMA | 36201TBM8 | 5.260 | 178,724.70 |
| GNMA | 3620APGV1 | 4.800 | 54,642.11 |
| GNMA | 3620AXW38 | 4.100 | 81,382.69 |
| GNMA | 3620C3KJ0 | 3.950 | 849,628.67 |
| GNMA | 3620C3QC9 | 4.450 | 85,451.29 |
| GNMA | 3620C3X80 | 4.100 | 33,841.98 |
| GNMA | 36211AQ25 | 5.650 | 36,800.40 |
| GNMA | 36212AK38 | 2.490 | 28,275.48 |
| GNMA | 36212AKC8 | 2.490 | 40,108.91 |
| GNMA | 36212AKW4 | 2.490 | 50,346.07 |
| GNMA | 36212MR43 | 7.100 | 13,156.42 |
| GNMA | 36212MSE0 | 2.490 | 37,855.55 |
| GNMA | 36212MSM2 | 7.100 | 42,405.18 |
| GNMA | 36213JUP8 | 5.090 | 51,966.70 |
| GNMA | 36213JV93 | 5.740 | 62,907.66 |
| GNMA | 36213JXJ9 | 5.260 | 48,945.63 |
| GNMA | 36230KJ51 | 4.400 | 428,510.83 |
| GNMA | 36290YGY8 | 4.590 | 79,734.13 |
| GNMA | 36292MPL0 | 4.990 | 74,998.95 |
| GNMA | 36294QP96 | 5.540 | 39,020.90 |
| GNMA | 36295C4Q1 | 3.170 | 30,347.92 |
| GNMA | 36295DCQ0 | 3.490 | 122,891.52 |
| GNMA | 36296CSB7 | 5.440 | 203,079.98 |
| GNMA | 36296NRG3 | 5.340 | 405,177.42 |
| GNMA | 36296VF29 | 5.740 | 95,903.68 |
| GNMA | 36296VUN6 | 5.390 | 43,514.60 |
| | **TOTAL SERIES 2018 CD** | | **86,675,568.72** |
| **Series 2019 ABC** | | | |
| FNMA | 31379RL89 | 5.650 | 13,655.42 |
| FNMA | 31386W3J5 | 5.740 | 26,445.87 |
| FNMA | 31388PF30 | 5.490 | 45,496.81 |
| FNMA | 3138XH6V8 | 2.275 | 87,090.85 |
| FNMA | 3138XPUP6 | 4.025 | 146,316.77 |
| FNMA | 3138Y7XE7 | 4.025 | 422,971.08 |
| FNMA | 31390HLL7 | 5.490 | 29,354.81 |
| FNMA | 31407Q4T0 | 4.590 | 3,726.03 |
| FNMA | 31407Q4Z6 | 4.590 | 38,958.77 |
| FNMA | 3140FSG49 | 2.550 | 2,397,472.88 |
| FNMA | 3140FUM54 | 2.550 | 852,281.02 |
| FNMA | 3140JKAU0 | 3.925 | 307,444.01 |
| FNMA | 3140JKAV8 | 4.175 | 2,250,630.55 |
| FNMA | 3140JKAW6 | 4.300 | 1,267,361.78 |
| FNMA | 3140JLVH4 | 4.300 | 2,028,572.89 |
| FNMA | 3140JPXL4 | 4.050 | 2,173,798.41 |
| FNMA | 3140JQFB4 | 4.550 | 2,892,170.69 |
| FNMA | 3140JRMH1 | 3.425 | 104,300.46 |
| FNMA | 3140JRMJ7 | 3.675 | 879,935.26 |
| FNMA | 3140JRMK4 | 3.800 | 1,015,182.93 |
| FNMA | 3140JRML2 | 4.050 | 2,000,146.86 |
| FNMA | 3140JRMM0 | 4.175 | 219,920.56 |
| FNMA | 3140JRMN8 | 4.300 | 688,948.11 |
| FNMA | 3140JRMP3 | 4.550 | 1,081,433.85 |
| FNMA | 3140JS3H0 | 3.425 | 68,353.09 |
| FNMA | 3140JS3J6 | 3.550 | 519,475.57 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2019 ABC** | | | |
| FNMA | 3140JS3K3 | 3.675 | 1,121,088.83 |
| FNMA | 3140JS3L1 | 3.800 | 116,291.38 |
| FNMA | 3140JS3M9 | 4.050 | 189,216.44 |
| FNMA | 3140JS3N7 | 4.175 | 917,930.52 |
| FNMA | 3140JS3P2 | 4.300 | 234,121.57 |
| FNMA | 3140JS3Q0 | 4.550 | 121,656.92 |
| FNMA | 3140JUHL1 | 3.675 | 204,287.71 |
| FNMA | 3140JUHM9 | 3.800 | 67,331.73 |
| FNMA | 3140JUHN7 | 3.050 | 79,939.94 |
| FNMA | 3140JUHP2 | 3.300 | 331,355.47 |
| FNMA | 3140JUHR8 | 3.550 | 2,872,365.61 |
| FNMA | 3140JUHS6 | 3.800 | 299,760.45 |
| FNMA | 3140JUHT4 | 4.050 | 1,450,194.20 |
| FNMA | 3140JUHU1 | 4.175 | 120,284.05 |
| FNMA | 3140JV5M0 | 3.050 | 706,894.45 |
| FNMA | 3140JV5P3 | 3.300 | 6,067,381.26 |
| FNMA | 3140JV5S7 | 3.800 | 4,173,024.23 |
| FNMA | 3140JV5T5 | 4.050 | 38,481.40 |
| FNMA | 3140JVAH5 | 3.800 | 167,397.39 |
| FNMA | 3140JVAJ1 | 4.175 | 334,021.77 |
| FNMA | 3140JVAM4 | 3.300 | 3,254,727.34 |
| FNMA | 3140JVAP7 | 3.800 | 1,162,412.97 |
| FNMA | 3140JYD86 | 3.300 | 2,820,967.90 |
| FNMA | 3140JYEH5 | 4.175 | 141,928.98 |
| FNMA | 3140M2XA5 | 1.800 | 330,084.46 |
| FNMA | 3140M3JW1 | 2.675 | 2,549,854.70 |
| FNMA | 3140M7W31 | 2.550 | 2,068,971.12 |
| FNMA | 3140M9FW2 | 1.800 | 315,917.00 |
| FNMA | 31410M6Z8 | 5.540 | 5,099.74 |
| FNMA | 31410SKK2 | 3.170 | 43,536.57 |
| FNMA | 31410THC2 | 2.170 | 170,279.60 |
| FNMA | 31411H3L2 | 3.490 | 373,458.46 |
| FNMA | 31411V5S4 | 2.170 | 44,266.09 |
| FNMA | 31412YJ78 | 2.170 | 119,058.91 |
| FNMA | 31413GRH5 | 5.840 | 56,460.79 |
| FNMA | 31413YCP4 | 5.740 | 115,186.14 |
| FNMA | 31414PXC8 | 5.540 | 96,690.22 |
| GNMA * | 36176K7C5 | 4.500 | 144,965.83 |
| GNMA * | 36176LJL0 | 4.500 | 101,728.77 |
| GNMA * | 36176LJM8 | 4.500 | 50,180.78 |
| GNMA * | 36177MG48 | 3.500 | 152,447.10 |
| GNMA * | 36177MG55 | 3.250 | 174,146.71 |
| GNMA | 3617HGAG9 | 3.375 | 272,145.20 |
| GNMA | 3617HGAM6 | 4.125 | 955,738.68 |
| GNMA | 3617HGE34 | 4.125 | 277,267.71 |
| GNMA | 3617HGE42 | 4.250 | 561,333.52 |
| GNMA | 3617HGE59 | 4.375 | 333,469.39 |
| GNMA | 3617HGE67 | 4.500 | 92,571.08 |
| GNMA | 3617HGEZ3 | 3.875 | 542,401.97 |
| GNMA | 3617HGRP1 | 4.000 | 1,018,602.59 |
| GNMA | 3617HGRT3 | 4.500 | 1,742,363.09 |
| GNMA | 3617JRYD4 | 3.375 | 362,307.65 |
| GNMA | 3617JRYF9 | 3.625 | 188,640.86 |
| GNMA | 3617JRYG7 | 3.750 | 245,515.24 |
| GNMA | 3617JRYH5 | 3.875 | 113,400.92 |
| GNMA | 3617JRYJ1 | 4.000 | 1,070,850.36 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2019 ABC** | | | |
| GNMA | 3617JRYK8 | 4.125 | 451,343.33 |
| GNMA | 3617JRYL6 | 4.250 | 286,575.89 |
| GNMA | 3617JRYM4 | 4.500 | 1,214,948.58 |
| GNMA | 3617JSB21 | 4.000 | 278,150.82 |
| GNMA | 3617JSB39 | 4.000 | 180,564.86 |
| GNMA | 3617JSB47 | 4.125 | 605,526.50 |
| GNMA | 3617JSB54 | 4.250 | 263,639.41 |
| GNMA | 3617JSBW5 | 3.375 | 248,783.24 |
| GNMA | 3617JSBX3 | 3.500 | 514,320.40 |
| GNMA | 3617JSBY1 | 3.625 | 235,668.99 |
| GNMA | 3617JSBZ8 | 3.750 | 155,281.97 |
| GNMA | 3617JSFA9 | 4.125 | 865,662.82 |
| GNMA | 3617JSFB7 | 3.250 | 135,772.71 |
| GNMA | 3617JSFC5 | 3.375 | 78,615.48 |
| GNMA | 3617JSFD3 | 3.500 | 1,299,191.56 |
| GNMA | 3617JSFE1 | 3.625 | 572,981.03 |
| GNMA | 3617JSFF8 | 4.000 | 1,835,771.90 |
| GNMA | 3617JSLD6 | 3.000 | 318,421.84 |
| GNMA | 3617JSLE4 | 3.250 | 1,844,169.38 |
| GNMA | 3617JSLF1 | 3.375 | 151,141.34 |
| GNMA | 3617JSLG9 | 3.500 | 763,966.52 |
| GNMA | 3617JSLH7 | 3.500 | 133,126.50 |
| GNMA | 3617JSLJ3 | 3.625 | 103,300.13 |
| GNMA | 3617JSLK0 | 3.750 | 940,687.13 |
| GNMA | 3617JSLL8 | 4.000 | 1,272,758.40 |
| GNMA | 3617JSLM6 | 4.125 | 314,372.48 |
| GNMA | 3617JSQ25 | 3.750 | 3,208,432.16 |
| GNMA | 3617JSQ33 | 4.000 | 277,220.67 |
| GNMA | 3617JSQ41 | 4.000 | 60,206.54 |
| GNMA | 3617JSQT6 | 2.875 | 70,019.32 |
| GNMA | 3617JSQV1 | 3.125 | 222,112.66 |
| GNMA | 3617JSQW9 | 3.250 | 2,972,366.87 |
| GNMA | 3617JSQX7 | 3.500 | 313,651.00 |
| GNMA | 3617JSQY5 | 3.500 | 201,738.56 |
| GNMA | 3617JSV29 | 3.125 | 337,731.75 |
| GNMA | 3617JSVX1 | 2.750 | 315,538.69 |
| GNMA | 3617XC2H7 | 2.375 | 1,173,707.17 |
| GNMA | 3617XC7B5 | 1.625 | 454,064.00 |
| GNMA | 3617XC7C3 | 1.750 | 169,500.00 |
| GNMA | 3617XC7E9 | 2.000 | 1,341,435.00 |
| GNMA | 36182ANC1 | 1.750 | 40,949.52 |
| GNMA | 36182J2N1 | 3.000 | 204,561.31 |
| GNMA | 36182J2R2 | 3.750 | 61,106.33 |
| GNMA | 36182J6E7 | 3.000 | 135,035.31 |
| GNMA | 36185B5N2 | 2.500 | 1,679,915.89 |
| GNMA | 36196HXF2 | 3.250 | 40,906.48 |
| GNMA | 36198RG59 | 3.750 | 68,099.95 |
| GNMA | 36200E4G3 | 2.490 | 148,194.16 |
| GNMA | 3620APHC2 | 4.450 | 27,328.81 |
| GNMA | 3620AXV21 | 3.950 | 1,408,535.25 |
| GNMA | 3620AXV88 | 5.250 | 147,067.48 |
| GNMA | 3620AXWH7 | 5.250 | 157,276.43 |
| GNMA | 3620AYBC9 | 4.250 | 304,161.90 |
| GNMA | 3620C3YH9 | 4.000 | 106,031.45 |
| GNMA | 36211AQJ8 | 2.490 | 94,487.32 |
| GNMA | 36212AJU0 | 2.490 | 119,545.49 |
| **Series 2019 ABC** | | | |
| GNMA | 36212AKQ7 | 6.770 | 41,532.18 |
| GNMA | 36212AKR5 | 2.490 | 14,560.06 |
| GNMA | 36213JW43 | 5.740 | 57,720.68 |
| GNMA | 36213JWQ4 | 5.490 | 124,264.38 |
| GNMA | 36213JXE0 | 5.490 | 245,058.17 |
| GNMA | 36213JXH3 | 5.740 | 90,559.17 |
| GNMA | 36213JYG4 | 6.490 | 25,086.41 |
| GNMA | 36230P2J8 | 4.450 | 21,842.40 |
| GNMA | 36230QP77 | 3.950 | 74,859.22 |
| GNMA | 36290YFL7 | 5.090 | 29,889.82 |
| GNMA | 36290YHW1 | 2.490 | 253,797.23 |
| GNMA | 36292BQR0 | 4.590 | 326,665.88 |
| GNMA | 36292GWW1 | 4.590 | 69,860.66 |
| GNMA | 36292HEU3 | 5.580 | 80,146.08 |
| GNMA | 36294QP70 | 5.140 | 49,365.65 |
| GNMA | 36295XKF1 | 5.540 | 148,641.46 |
| GNMA | 36296NRD0 | 5.390 | 185,859.15 |
| GNMA | 36296VFX1 | 5.240 | 57,793.49 |
| GNMA | 36296VNP9 | 5.840 | 279,982.31 |
| | **TOTAL SERIES 2019 ABC** | | **96,346,604.17** |
| **Series 2019 DE** | | | |
| FNMA | 31383M2X0 | 5.650 | 51,890.22 |
| FNMA | 31385NHS1 | 7.100 | 86,947.44 |
| FNMA | 3138X9W96 | 2.775 | 292,622.38 |
| FNMA | 3138XDEL0 | 4.025 | 60,386.38 |
| FNMA | 3138XGC50 | 3.275 | 294,877.35 |
| FNMA | 3138XGC92 | 4.025 | 233,306.79 |
| FNMA | 3138XPUN1 | 4.025 | 79,602.74 |
| FNMA | 3138XXES1 | 3.525 | 1,252,585.88 |
| FNMA | 3138Y3FJ5 | 4.025 | 81,306.78 |
| FNMA | 3138Y7XC1 | 3.525 | 24,794.26 |
| FNMA | 3138YDYT0 | 3.525 | 351,454.58 |
| FNMA | 3138YKEW9 | 3.275 | 1,549,934.08 |
| FNMA | 31391QSZ8 | 5.260 | 60,468.01 |
| FNMA | 31402JKF3 | 4.190 | 12,838.43 |
| FNMA | 31406TN56 | 4.390 | 86,005.87 |
| FNMA | 31407Q4Y9 | 4.590 | 53,019.45 |
| FNMA | 3140E4U70 | 3.275 | 179,515.32 |
| FNMA | 3140EYHL8 | 3.300 | 106,556.68 |
| FNMA | 3140FFUZ2 | 2.800 | 159,029.97 |
| FNMA | 3140GRVL5 | 3.050 | 121,996.56 |
| FNMA | 3140GRVQ4 | 3.800 | 439,992.16 |
| FNMA | 3140HKRB6 | 3.050 | 96,961.27 |
| FNMA | 3140HPHD2 | 4.425 | 125,904.88 |
| FNMA | 3140JJB65 | 4.425 | 84,806.03 |
| FNMA | 3140JKAP1 | 3.425 | 139,372.46 |
| FNMA | 3140JPXJ9 | 4.050 | 126,143.84 |
| FNMA | 3140K0M70 | 2.925 | 132,016.38 |
| FNMA | 3140K0M88 | 3.050 | 7,067,686.89 |
| FNMA | 3140K0M96 | 3.175 | 998,883.62 |
| FNMA | 3140K0NA2 | 3.300 | 1,694,832.62 |
| FNMA | 3140K0NB0 | 3.425 | 141,325.29 |
| FNMA | 3140K0NC8 | 3.550 | 3,902,524.47 |
| FNMA | 3140K0ND6 | 3.675 | 137,655.75 |
| FNMA | 3140K0NE4 | 3.800 | 542,574.36 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding | Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|---|---|---|---|
| **Series 2019 DE** | | | | **Series 2019 DE** | | | |
| FNMA | 3140K0NF1 | 3.800 | 48,617.08 | GNMA | 3617LEEN0 | 3.125 | 82,278.56 |
| FNMA | 3140K0NG9 | 4.175 | 41,978.16 | GNMA | 3617LEJV7 | 3.250 | 517,722.69 |
| FNMA | 3140K0NH7 | 4.550 | 157,839.85 | GNMA | 3617LEJW5 | 3.375 | 1,344,812.81 |
| FNMA | 3140K1QA7 | 2.800 | 487,305.43 | GNMA | 3617LEJX3 | 3.500 | 3,240,137.78 |
| FNMA | 3140K1QB5 | 2.925 | 3,164,314.73 | GNMA | 3617LEJY1 | 3.625 | 206,291.34 |
| FNMA | 3140K1QC3 | 3.050 | 5,980,368.76 | GNMA | 3617LEPW8 | 3.500 | 1,118,683.38 |
| FNMA | 3140K1QD1 | 3.175 | 134,587.11 | GNMA | 3617LEPX6 | 3.625 | 124,046.21 |
| FNMA | 3140K1QE9 | 3.300 | 326,352.51 | GNMA | 3617LEUC6 | 2.625 | 592,957.14 |
| FNMA | 3140K1QF6 | 3.425 | 1,684,313.79 | GNMA | 3617LEUD4 | 2.875 | 1,468,961.98 |
| FNMA | 3140K1QG4 | 3.550 | 4,147,193.18 | GNMA | 3617LEUE2 | 3.375 | 4,109,251.72 |
| FNMA | 3140K1QH2 | 3.675 | 152,308.49 | GNMA | 3617LEUF9 | 3.500 | 174,266.50 |
| FNMA | 3140K1QJ8 | 3.800 | 102,559.31 | GNMA | 3617LEX41 | 2.625 | 601,028.19 |
| FNMA | 3140K4BE9 | 3.425 | 5,093,103.54 | GNMA | 3617LEYD0 | 2.750 | 87,367.80 |
| FNMA | 3140K4BF6 | 3.550 | 1,012,765.99 | GNMA | 3617LEYE8 | 2.875 | 1,635,361.41 |
| FNMA | 3140K56R3 | 2.800 | 314,774.05 | GNMA | 3617LEYF5 | 3.250 | 102,240.45 |
| FNMA | 3140K56S1 | 2.925 | 1,343,600.21 | GNMA | 3617LEYG3 | 3.375 | 2,591,475.41 |
| FNMA | 3140K56T9 | 3.050 | 2,003,029.32 | GNMA | 3617XC2F1 | 1.875 | 1,750,836.44 |
| FNMA | 3140K56U6 | 2.675 | 491,953.43 | GNMA | 3617XC7D1 | 1.875 | 1,349,164.00 |
| FNMA | 3140K56V4 | 3.425 | 1,302,120.48 | GNMA | 3617XCQ24 | 2.000 | 79,277.41 |
| FNMA | 3140K56W2 | 3.550 | 1,999,934.20 | GNMA | 36182AGT2 | 2.500 | 1,164,013.69 |
| FNMA | 3140K56X0 | 3.175 | 312,819.45 | GNMA | 36182AKF7 | 3.000 | 700,898.23 |
| FNMA | 3140K72A0 | 3.425 | 606,550.24 | GNMA | 36182AKH3 | 3.500 | 102,768.37 |
| FNMA | 3140K72B8 | 3.550 | 1,187,147.05 | GNMA | 36182ANE7 | 2.000 | 343,233.76 |
| FNMA | 3140K7Z30 | 2.550 | 91,421.97 | GNMA | 36182ANQ0 | 3.500 | 88,979.29 |
| FNMA | 3140K7Z48 | 2.675 | 288,527.40 | GNMA | 36182ANR8 | 3.750 | 645,992.32 |
| FNMA | 3140K7Z55 | 2.800 | 254,477.92 | GNMA | 36182ANS6 | 3.750 | 164,660.37 |
| FNMA | 3140K7Z63 | 2.925 | 540,410.72 | GNMA | 36182J6F4 | 3.250 | 1,711,367.97 |
| FNMA | 3140K7Z71 | 3.050 | 2,907,585.14 | GNMA | 36183QVP7 | 3.500 | 495,455.95 |
| FNMA | 3140K7Z89 | 3.050 | 134,804.03 | GNMA | 36183QWB7 | 2.250 | 293,045.97 |
| FNMA | 3140K7Z97 | 3.175 | 742,787.81 | GNMA | 36183QZK4 | 3.000 | 317,888.89 |
| FNMA | 3140M2W81 | 2.050 | 2,474,819.87 | GNMA | 36185B6U5 | 2.750 | 386,411.83 |
| FNMA | 3140M2W99 | 1.675 | 174,795.25 | GNMA | 36185BSH0 | 2.750 | 1,448,238.36 |
| FNMA | 3140M3JS0 | 2.300 | 47,726.51 | GNMA | 36185BSJ6 | 3.000 | 847,789.70 |
| FNMA | 3140M9FX0 | 1.925 | 290,600.00 | GNMA | 36192SW30 | 2.500 | 499,377.37 |
| FNMA | 3140M9FZ5 | 1.675 | 1,414,913.00 | GNMA | 36194GJU9 | 3.000 | 84,515.55 |
| GNMA | 3617A9UG0 | 3.000 | 1,813,698.06 | GNMA | 36194GRY2 | 2.500 | 637,819.93 |
| GNMA | 3617A9W86 | 3.250 | 1,202,313.80 | GNMA | 36196HTQ3 | 2.250 | 101,917.23 |
| GNMA | 3617AAD92 | 3.000 | 477,265.66 | GNMA | 36196HTS9 | 3.000 | 149,719.76 |
| GNMA | 3617AAKM5 | 3.250 | 346,603.19 | GNMA | 36198RN93 | 3.250 | 489,799.89 |
| GNMA | 3617AAM84 | 3.500 | 1,444,340.90 | GNMA | 36198RPC4 | 3.750 | 804,767.26 |
| GNMA | 3617AAQH0 | 3.250 | 135,128.42 | GNMA | 36200E4B4 | 5.090 | 78,964.07 |
| GNMA | 3617LD7A8 | 2.750 | 618,735.13 | GNMA | 3620AFJ40 | 4.750 | 390,625.33 |
| GNMA | 3617LD7B6 | 2.875 | 139,865.23 | GNMA | 3620AXW20 | 3.950 | 410,537.73 |
| GNMA | 3617LD7C4 | 3.000 | 1,981,139.68 | GNMA | 3620C3KQ4 | 5.250 | 205,074.59 |
| GNMA | 3617LD7E0 | 3.250 | 297,436.38 | GNMA | 3620C3QA3 | 4.100 | 327,349.31 |
| GNMA | 3617LD7F7 | 3.500 | 51,187.17 | GNMA | 3620C3QB1 | 4.250 | 726,592.40 |
| GNMA | 3617LD7G5 | 3.500 | 2,919,485.93 | GNMA | 3620C3X72 | 4.100 | 65,151.87 |
| GNMA | 3617LD7H3 | 3.625 | 465,142.01 | GNMA | 3620C3YA4 | 4.400 | 369,879.31 |
| GNMA | 3617LD7J9 | 3.750 | 305,723.36 | GNMA | 36210FZS8 | 6.140 | 82,366.80 |
| GNMA | 3617LD7K6 | 3.625 | 77,310.64 | GNMA | 36212AKK0 | 2.490 | 41,823.36 |
| GNMA | 3617LE4S0 | 2.875 | 859,470.67 | GNMA | 36212MSU4 | 6.350 | 51,119.33 |
| GNMA | 3617LE4U5 | 3.375 | 2,923,423.70 | GNMA | 36290YFX1 | 4.790 | 29,484.92 |
| GNMA | 3617LEEJ9 | 2.500 | 42,234.83 | GNMA | 36291VAU7 | 4.390 | 101,378.72 |
| GNMA | 3617LEEK6 | 2.750 | 572,461.09 | GNMA | 36292BQT6 | 4.790 | 61,851.19 |
| GNMA | 3617LEEL4 | 2.875 | 717,818.58 | GNMA | 36292G5Q4 | 4.590 | 189,134.92 |
| GNMA | 3617LEEM2 | 3.000 | 2,362,878.12 | GNMA | 36296CVS6 | 5.440 | 53,661.78 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2019 DE** | | | |
| GNMA | 36296VF37 | 5.740 | 350,766.92 |
| GNMA | 36296VFY9 | 5.340 | 79,494.54 |
| **TOTAL SERIES 2019 DE** | | | **118,251,967.72** |
| **Series 2020 A** | | | |
| FNMA | 3138XH6Y2 | 3.525 | 656,294.54 |
| FNMA | 3140GU4M6 | 3.800 | 897,718.30 |
| FNMA | 3140GUH34 | 3.300 | 440,330.34 |
| FNMA | 3140GXJC6 | 3.050 | 3,643,453.00 |
| FNMA | 3140GXJE2 | 3.550 | 1,609,042.11 |
| FNMA | 3140JPXF7 | 3.800 | 210,232.75 |
| FNMA | 3140JYD94 | 3.550 | 351,411.76 |
| FNMA | 3140JYEG7 | 4.050 | 325,122.39 |
| FNMA | 3140K87M7 | 2.800 | 159,442.19 |
| FNMA | 3140K96K0 | 2.425 | 171,159.81 |
| FNMA | 3140K96L8 | 2.675 | 1,693,779.36 |
| FNMA | 3140K96M6 | 2.300 | 386,192.81 |
| FNMA | 3140K96N4 | 2.925 | 1,920,657.85 |
| FNMA | 3140K96P9 | 2.550 | 596,512.77 |
| FNMA | 3140K96Q7 | 3.175 | 1,117,744.26 |
| FNMA | 3140K96R5 | 2.800 | 461,066.10 |
| FNMA | 3140K96S3 | 3.425 | 1,360,553.85 |
| FNMA | 3140K96T1 | 3.050 | 499,022.20 |
| FNMA | 3140K9AA7 | 2.550 | 556,663.35 |
| FNMA | 3140K9AB5 | 2.925 | 1,729,562.92 |
| FNMA | 3140K9AC3 | 3.050 | 947,606.82 |
| FNMA | 3140K9AD1 | 3.050 | 131,228.74 |
| FNMA | 3140K9AE9 | 3.425 | 1,588,159.53 |
| FNMA | 3140K9AF6 | 3.550 | 1,664,019.76 |
| FNMA | 3140K9CD9 | 2.675 | 598,034.21 |
| FNMA | 3140K9CE7 | 2.300 | 174,067.68 |
| FNMA | 3140K9CF4 | 2.925 | 2,631,592.51 |
| FNMA | 3140K9CG2 | 2.550 | 557,886.37 |
| FNMA | 3140K9CH0 | 3.050 | 126,813.14 |
| FNMA | 3140K9CJ6 | 3.175 | 151,714.92 |
| FNMA | 3140K9CK3 | 3.425 | 1,660,940.79 |
| FNMA | 3140K9CL1 | 3.050 | 86,976.90 |
| FNMA | 3140K9CM9 | 3.550 | 408,926.69 |
| FNMA | 3140KCU67 | 2.425 | 246,414.87 |
| FNMA | 3140KCU75 | 2.550 | 1,001,034.14 |
| FNMA | 3140KCU83 | 2.175 | 170,125.23 |
| FNMA | 3140KCU91 | 2.675 | 2,287,388.24 |
| FNMA | 3140KCUZ3 | 1.925 | 114,838.08 |
| FNMA | 3140KCVA7 | 2.300 | 278,097.29 |
| FNMA | 3140KCVB5 | 2.925 | 321,538.39 |
| FNMA | 3140KCVC3 | 3.050 | 1,036,429.28 |
| FNMA | 3140KCVD1 | 2.675 | 334,594.43 |
| FNMA | 3140KCVE9 | 3.175 | 1,321,902.13 |
| FNMA | 3140KCVF6 | 2.800 | 153,303.68 |
| FNMA | 3140KCVG4 | 3.425 | 73,786.08 |
| FNMA | 3140KCVH2 | 3.050 | 158,214.20 |
| FNMA | 3140KDZ37 | 2.550 | 2,828,954.85 |
| FNMA | 3140KDZ45 | 2.175 | 63,022.23 |
| FNMA | 3140KDZ52 | 2.675 | 640,027.11 |
| FNMA | 3140KDZ60 | 3.050 | 118,521.40 |
| FNMA | 3140KDZ78 | 3.050 | 772,969.89 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2020 A** | | | |
| FNMA | 3140KGEE9 | 2.675 | 337,897.41 |
| FNMA | 3140KGEF6 | 3.175 | 1,059,727.05 |
| FNMA | 3140KGEG4 | 2.800 | 293,986.12 |
| FNMA | 3140KGEH2 | 3.300 | 91,396.10 |
| FNMA | 3140KGEJ8 | 3.050 | 113,359.65 |
| FNMA | 3140KGEK5 | 3.550 | 179,589.19 |
| FNMA | 3140KGEL3 | 3.800 | 124,826.41 |
| FNMA | 3140KGEM1 | 4.300 | 204,061.39 |
| FNMA | 3140KGEN9 | 3.925 | 115,932.36 |
| FNMA | 3140KH5G2 | 2.425 | 47,671.41 |
| FNMA | 3140KH5H0 | 2.550 | 826,934.89 |
| FNMA | 3140M2W65 | 1.800 | 244,965.80 |
| FNMA | 3140M2XB3 | 2.175 | 864,353.75 |
| FNMA | 3140M7WY3 | 2.550 | 1,152,825.18 |
| FNMA | 31410XMD5 | 3.490 | 115,339.34 |
| FNMA | 31414PXD6 | 5.540 | 353,714.55 |
| FNMA | 31414TGM7 | 3.170 | 211,954.12 |
| GNMA | 3617AAM68 | 3.000 | 118,551.81 |
| GNMA | 3617AAQG2 | 3.000 | 866,820.09 |
| GNMA | 3617ATVG5 | 2.750 | 272,742.73 |
| GNMA | 3617HGRQ9 | 4.125 | 118,328.61 |
| GNMA | 3617LE4P6 | 2.500 | 326,896.92 |
| GNMA | 3617LE4Q4 | 2.625 | 507,422.33 |
| GNMA | 3617LE4R2 | 2.750 | 1,489,667.71 |
| GNMA | 3617LE4T8 | 3.250 | 2,246,472.29 |
| GNMA | 3617MS3J9 | 2.875 | 695,345.13 |
| GNMA | 3617MS3K6 | 2.875 | 877,591.70 |
| GNMA | 3617MS3L4 | 3.000 | 202,244.29 |
| GNMA | 3617MS3P5 | 3.375 | 2,115,591.20 |
| GNMA | 3617MS3R1 | 4.000 | 909,249.45 |
| GNMA | 3617MS3S9 | 4.000 | 327,195.42 |
| GNMA | 3617MS3T7 | 4.500 | 1,534,480.47 |
| GNMA | 3617MSBE1 | 3.375 | 332,901.09 |
| GNMA | 3617MSBF8 | 3.250 | 2,588,136.53 |
| GNMA | 3617MSBH4 | 2.750 | 1,467,212.59 |
| GNMA | 3617MSBJ0 | 2.500 | 626,864.22 |
| GNMA | 3617MSFB3 | 2.250 | 301,727.19 |
| GNMA | 3617MSFC1 | 2.375 | 99,996.40 |
| GNMA | 3617MSFD9 | 2.500 | 1,224,961.83 |
| GNMA | 3617MSFE7 | 2.750 | 1,091,146.22 |
| GNMA | 3617MSFF4 | 3.000 | 1,425,921.14 |
| GNMA | 3617MSFG2 | 3.250 | 1,795,333.41 |
| GNMA | 3617MSPE6 | 2.125 | 412,404.71 |
| GNMA | 3617MSPF3 | 2.250 | 142,586.74 |
| GNMA | 3617MSPG1 | 2.375 | 433,330.31 |
| GNMA | 3617MSPH9 | 2.500 | 1,541,202.09 |
| GNMA | 3617MSPJ5 | 2.750 | 106,794.97 |
| GNMA | 3617MSPK2 | 2.875 | 1,578,259.82 |
| GNMA | 3617MSPL0 | 3.000 | 3,810,217.54 |
| GNMA | 3617MSPM8 | 3.250 | 438,396.48 |
| GNMA | 3617MSPN6 | 4.000 | 379,813.34 |
| GNMA | 3617MSXC1 | 2.375 | 2,034,684.15 |
| GNMA | 3617MSXD9 | 2.500 | 471,806.17 |
| GNMA | 3617MSXE7 | 2.750 | 141,584.48 |
| GNMA | 3617MSXF4 | 2.875 | 1,978,722.28 |
| GNMA | 3617MSXG2 | 3.000 | 200,601.92 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2020 A** | | | |
| GNMA | 3617MSXH0 | 3.000 | 973,752.56 |
| GNMA | 3617MSXJ6 | 3.500 | 161,319.95 |
| GNMA | 3617MSXK3 | 4.000 | 127,960.20 |
| GNMA | 3617MSXL1 | 4.000 | 1,122,459.02 |
| GNMA | 3617MSXM9 | 4.500 | 249,425.72 |
| GNMA | 36182JC34 | 3.500 | 77,203.15 |
| GNMA | 36182JCU4 | 2.000 | 79,363.01 |
| GNMA | 36192UEW1 | 2.750 | 2,137,754.99 |
| GNMA | 36198QSE9 | 3.000 | 142,572.87 |
| GNMA | 36201TBZ9 | 5.090 | 178,345.69 |
| GNMA | 3620APGS8 | 4.650 | 100,634.04 |
| GNMA | 3620AXW46 | 4.250 | 133,311.48 |
| GNMA | 36210FZV1 | 5.650 | 101,812.88 |
| GNMA | 36212AK46 | 6.770 | 66,373.14 |
| GNMA | 36292GWU5 | 2.490 | 160,875.29 |
| GNMA | 36292HBX0 | 2.490 | 100,843.18 |
| GNMA | 36295XKB0 | 2.170 | 55,984.57 |
| GNMA | 36296VNL8 | 5.340 | 106,170.06 |
| | **TOTAL SERIES 2020 A** | | **91,082,994.53** |
| **Series 2020 BC** | | | |
| FNMA | 31384HJS3 | 2.490 | 35,135.03 |
| FNMA | 3140HLZD1 | 3.675 | 1,157,556.74 |
| FNMA | 3140JGEV3 | 3.925 | 1,385,582.10 |
| FNMA | 3140JMRS3 | 4.050 | 2,031,406.23 |
| FNMA | 3140KH5J6 | 2.175 | 148,366.84 |
| FNMA | 3140KH5K3 | 2.675 | 188,016.46 |
| FNMA | 3140KH5L1 | 2.300 | 158,597.85 |
| FNMA | 3140KH5M9 | 2.800 | 64,228.05 |
| FNMA | 3140KH5N7 | 3.050 | 337,784.37 |
| FNMA | 3140KH5P2 | 3.050 | 249,402.74 |
| FNMA | 3140KH5Q0 | 2.675 | 152,434.95 |
| FNMA | 3140KH5R8 | 3.175 | 115,585.06 |
| FNMA | 3140KH5S6 | 2.925 | 178,628.52 |
| FNMA | 3140KH5T4 | 3.550 | 85,089.29 |
| FNMA | 3140KH5U1 | 3.175 | 148,114.28 |
| FNMA | 3140KH5V9 | 4.300 | 604,698.70 |
| FNMA | 3140KH5W7 | 3.925 | 110,989.42 |
| FNMA | 3140KL5Z1 | 2.550 | 293,502.43 |
| FNMA | 3140KL6A5 | 2.800 | 36,777.69 |
| FNMA | 3140KL6C1 | 3.050 | 232,526.81 |
| FNMA | 3140KL6D9 | 3.050 | 214,327.61 |
| FNMA | 3140KL6E7 | 2.675 | 80,284.16 |
| FNMA | 3140KL6F4 | 3.300 | 457,645.72 |
| FNMA | 3140KL6G2 | 2.925 | 164,740.17 |
| FNMA | 3140KL6H0 | 3.550 | 1,187,996.69 |
| FNMA | 3140KL6J6 | 3.175 | 291,638.92 |
| FNMA | 3140KL6K3 | 4.300 | 461,535.48 |
| FNMA | 3140KL6L1 | 3.925 | 165,945.79 |
| FNMA | 3140KN5Q7 | 2.425 | 114,972.37 |
| FNMA | 3140KN5R5 | 2.675 | 171,899.14 |
| FNMA | 3140KN5S3 | 2.800 | 266,642.61 |
| FNMA | 3140KN5T1 | 2.425 | 144,720.03 |
| FNMA | 3140KN5U8 | 2.925 | 181,546.56 |
| FNMA | 3140KN5V6 | 3.050 | 289,751.68 |
| FNMA | 3140KN5W4 | 3.175 | 417,139.78 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2020 BC** | | | |
| FNMA | 3140KN5X2 | 3.300 | 1,138,576.98 |
| FNMA | 3140KN5Y0 | 2.925 | 427,166.85 |
| FNMA | 3140KN5Z7 | 3.550 | 592,236.47 |
| FNMA | 3140KN6A1 | 3.175 | 350,174.14 |
| FNMA | 3140KN6B9 | 3.925 | 153,236.40 |
| FNMA | 3140KREH8 | 2.050 | 208,286.08 |
| FNMA | 3140KREJ4 | 2.425 | 385,502.33 |
| FNMA | 3140KREL9 | 2.800 | 70,008.36 |
| FNMA | 3140KREM7 | 2.800 | 134,626.41 |
| FNMA | 3140KREN5 | 2.925 | 1,458,269.70 |
| FNMA | 3140KREP0 | 3.175 | 609,489.60 |
| FNMA | 3140KREQ8 | 3.300 | 585,068.49 |
| FNMA | 3140KRER6 | 3.550 | 97,599.83 |
| FNMA | 3140KTW27 | 2.925 | 856,505.60 |
| FNMA | 3140KTW35 | 3.050 | 105,164.57 |
| FNMA | 3140KTWL5 | 2.175 | 250,879.47 |
| FNMA | 3140KTWM3 | 2.425 | 71,631.11 |
| FNMA | 3140KTWN1 | 2.800 | 102,613.79 |
| FNMA | 3140KTWP6 | 2.925 | 1,278,624.27 |
| FNMA | 3140KTWQ4 | 3.175 | 140,988.94 |
| FNMA | 3140KTWR2 | 3.300 | 306,393.11 |
| FNMA | 3140KTWV3 | 2.175 | 333,958.96 |
| FNMA | 3140KTWW1 | 2.300 | 175,633.73 |
| FNMA | 3140KTWX9 | 2.425 | 224,963.55 |
| FNMA | 3140KTWY7 | 2.550 | 419,557.79 |
| FNMA | 3140KTWZ4 | 2.675 | 401,022.37 |
| FNMA | 3140KXKK1 | 1.925 | 258,575.41 |
| FNMA | 3140KXKL9 | 1.800 | 481,296.15 |
| FNMA | 3140KXKM7 | 2.175 | 1,053,177.64 |
| FNMA | 3140KXKP0 | 2.300 | 147,402.72 |
| FNMA | 3140KXKQ8 | 2.675 | 1,836,173.12 |
| FNMA | 3140KXKS4 | 2.925 | 428,327.90 |
| FNMA | 3140M7WZ0 | 2.550 | 1,718,559.37 |
| GNMA | 3617AT6D0 | 3.000 | 1,230,841.81 |
| GNMA | 3617HGEX8 | 3.625 | 395,706.91 |
| GNMA | 3617HGEY6 | 3.750 | 884,242.53 |
| GNMA | 3617MS3G5 | 2.125 | 155,874.06 |
| GNMA | 3617MS3H3 | 2.375 | 221,744.97 |
| GNMA | 3617MS3M2 | 3.000 | 114,752.96 |
| GNMA | 3617MS3N0 | 3.250 | 144,888.28 |
| GNMA | 3617MS3Q3 | 3.500 | 128,718.96 |
| GNMA | 3617Q6JN7 | 2.625 | 469,587.58 |
| GNMA | 3617Q6JP2 | 2.875 | 1,684,391.58 |
| GNMA | 3617Q6JQ0 | 3.125 | 531,916.46 |
| GNMA | 3617Q6JR8 | 3.375 | 4,257,494.98 |
| GNMA | 3617Q6JS6 | 4.000 | 176,669.01 |
| GNMA | 3617Q6JT4 | 4.000 | 263,275.46 |
| GNMA | 3617Q6JU1 | 4.500 | 690,676.28 |
| GNMA | 3617Q6T22 | 2.375 | 291,263.20 |
| GNMA | 3617Q6T30 | 2.625 | 970,563.69 |
| GNMA | 3617Q6T48 | 2.875 | 1,037,481.51 |
| GNMA | 3617Q6T55 | 2.875 | 1,057,277.00 |
| GNMA | 3617Q6T63 | 3.125 | 6,008,955.96 |
| GNMA | 3617Q6T71 | 3.375 | 1,329,936.18 |
| GNMA | 3617Q6T89 | 4.500 | 320,149.38 |
| GNMA | 3617Q6YF7 | 2.375 | 768,708.18 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2020 BC** | | | |
| GNMA | 3617Q6YG5 | 2.625 | 344,841.44 |
| GNMA | 3617Q6YH3 | 2.875 | 140,889.57 |
| GNMA | 3617Q6YJ9 | 2.875 | 4,067,163.23 |
| GNMA | 3617Q6YK6 | 3.125 | 3,274,694.68 |
| GNMA | 3617Q6YL4 | 3.375 | 519,695.53 |
| GNMA | 3617Q7B29 | 2.750 | 637,839.42 |
| GNMA | 3617Q7B37 | 2.875 | 5,076,635.67 |
| GNMA | 3617Q7B45 | 3.125 | 562,575.88 |
| GNMA | 3617Q7BX1 | 2.125 | 599,460.61 |
| GNMA | 3617Q7BY9 | 2.375 | 549,761.09 |
| GNMA | 3617Q7BZ6 | 2.625 | 1,191,019.35 |
| GNMA | 3617Q7HP2 | 1.875 | 573,482.40 |
| GNMA | 3617Q7HQ0 | 2.125 | 748,259.70 |
| GNMA | 3617Q7HR8 | 2.250 | 682,141.65 |
| GNMA | 3617Q7HT4 | 2.625 | 2,129,170.76 |
| GNMA | 36182JHK1 | 4.250 | 155,393.35 |
| GNMA | 3620AX3Q9 | 4.750 | 78,792.63 |
| GNMA | 36290YHJ0 | 5.290 | 115,930.05 |
| **TOTAL SERIES 2020 BC** | | | **73,709,765.42** |
| **Series 2021 AB** | | | |
| FHLMC | 3133AED27 | 2.675 | 69,378.16 |
| FHLMC | 3133AKTH3 | 2.425 | 152,960.55 |
| FHLMC | 3133ALV88 | 1.800 | 138,532.85 |
| FHLMC | 3133ALWA2 | 2.425 | 145,505.20 |
| FHLMC | 3133ALWB0 | 2.800 | 211,878.82 |
| FHLMC | 3133ANB29 | 2.300 | 178,315.42 |
| FHLMC | 3133ANB37 | 2.425 | 143,507.82 |
| FHLMC | 3133ANB45 | 2.675 | 336,037.71 |
| FHLMC | 3133ANB52 | 2.800 | 147,731.32 |
| FHLMC | 3133AYF70 | 1.925 | 183,286.54 |
| FHLMC | 3133AYGB0 | 2.675 | 122,874.26 |
| FNMA | 31378FP25 | 6.140 | 23,532.72 |
| FNMA | 31408BEQ7 | 4.590 | 124,279.83 |
| FNMA | 3140GUHW0 | 3.300 | 128,681.62 |
| FNMA | 3140HAED8 | 3.050 | 2,061,688.10 |
| FNMA | 3140HAEE6 | 3.550 | 1,225,111.53 |
| FNMA | 3140HGXX0 | 3.050 | 3,270,116.40 |
| FNMA | 3140HKRC4 | 3.175 | 336,394.66 |
| FNMA | 3140JYEE2 | 3.800 | 736,871.41 |
| FNMA | 3140KXKN5 | 2.050 | 197,654.20 |
| FNMA | 3140KXKR6 | 2.550 | 288,457.75 |
| FNMA | 3140L0YE1 | 1.675 | 232,250.13 |
| FNMA | 3140L0ZG5 | 2.175 | 827,347.91 |
| FNMA | 3140L0ZH3 | 2.425 | 61,060.02 |
| FNMA | 3140L0ZJ9 | 2.550 | 171,399.96 |
| FNMA | 3140L0ZK6 | 2.675 | 889,236.91 |
| FNMA | 3140L0ZL4 | 2.550 | 176,900.83 |
| FNMA | 3140L0ZM2 | 2.925 | 279,362.92 |
| FNMA | 3140L0ZV2 | 2.175 | 131,080.32 |
| FNMA | 3140L0ZW0 | 2.550 | 663,217.62 |
| FNMA | 3140L0ZX8 | 2.300 | 190,104.15 |
| FNMA | 3140L0ZY6 | 2.675 | 559,530.02 |
| FNMA | 3140L2XJ7 | 1.300 | 164,914.06 |
| FNMA | 3140L2XK4 | 1.925 | 416,536.13 |
| FNMA | 3140L2XL2 | 2.050 | 1,028,679.64 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2021 AB** | | | |
| FNMA | 3140L2XM0 | 2.175 | 33,719.27 |
| FNMA | 3140L2XN8 | 1.800 | 152,963.62 |
| FNMA | 3140L2XP3 | 2.425 | 1,785,865.08 |
| FNMA | 3140L2XQ1 | 2.050 | 224,031.95 |
| FNMA | 3140L2XR9 | 2.550 | 1,184,222.81 |
| FNMA | 3140L2XS7 | 2.675 | 947,553.08 |
| FNMA | 3140L2XT5 | 2.925 | 85,482.66 |
| FNMA | 3140L5MF0 | 1.675 | 306,194.30 |
| FNMA | 3140L5MH6 | 1.925 | 480,950.43 |
| FNMA | 3140L5MJ2 | 1.550 | 177,165.10 |
| FNMA | 3140L5MK9 | 2.175 | 50,857.26 |
| FNMA | 3140L5ML7 | 2.425 | 2,342,409.11 |
| FNMA | 3140L5MM5 | 2.050 | 591,789.63 |
| FNMA | 3140L5MN3 | 2.550 | 490,314.47 |
| FNMA | 3140L5MP8 | 1.425 | 131,555.08 |
| FNMA | 3140L7J52 | 1.800 | 138,522.14 |
| FNMA | 3140L7J60 | 1.925 | 479,475.69 |
| FNMA | 3140L7J78 | 1.550 | 239,252.07 |
| FNMA | 3140L7J86 | 2.050 | 250,853.48 |
| FNMA | 3140L7J94 | 1.675 | 243,326.78 |
| FNMA | 3140L7KA9 | 2.425 | 1,986,820.27 |
| FNMA | 3140L7KB7 | 2.050 | 587,483.58 |
| FNMA | 3140L7KC5 | 2.550 | 426,653.04 |
| FNMA | 3140L7KD3 | 2.675 | 174,245.82 |
| FNMA | 3140L8RM4 | 1.675 | 330,344.96 |
| FNMA | 3140L8RN2 | 1.925 | 1,431,288.90 |
| FNMA | 3140L8RP7 | 1.550 | 222,765.80 |
| FNMA | 3140L8RQ5 | 2.050 | 279,202.98 |
| FNMA | 3140L8RR3 | 1.675 | 159,461.58 |
| FNMA | 3140L8RS1 | 2.175 | 528,838.63 |
| FNMA | 3140L8RT9 | 2.300 | 688,686.90 |
| FNMA | 3140L8RU6 | 2.425 | 1,076,800.68 |
| FNMA | 3140L8RV4 | 2.050 | 455,936.84 |
| FNMA | 3140L8RW2 | 2.550 | 537,155.47 |
| FNMA | 3140L8RX0 | 2.675 | 166,360.48 |
| FNMA | 3140L8RY8 | 2.300 | 182,754.97 |
| FNMA | 3140L8RZ5 | 2.800 | 112,016.60 |
| FNMA | 3140LNXJ1 | 1.675 | 95,911.76 |
| FNMA | 3140LNXK8 | 1.800 | 118,959.64 |
| FNMA | 3140LNXM4 | 2.050 | 506,401.83 |
| FNMA | 3140LNXN2 | 1.675 | 212,379.93 |
| FNMA | 3140LNXP7 | 2.175 | 803,845.32 |
| FNMA | 3140LNXQ5 | 1.800 | 120,313.25 |
| FNMA | 3140LNXS1 | 1.925 | 945,773.56 |
| FNMA | 3140LNXT9 | 2.425 | 290,135.67 |
| FNMA | 3140LNXU6 | 2.675 | 644,854.90 |
| FNMA | 3140LNXV4 | 2.175 | 189,539.30 |
| FNMA | 3140LNXW2 | 2.300 | 323,561.31 |
| FNMA | 3140LNXY8 | 2.425 | 781,874.57 |
| FNMA | 3140M2W73 | 1.925 | 91,642.81 |
| FNMA | 3140M7WP2 | 1.800 | 281,820.13 |
| FNMA | 31410SKL0 | 5.140 | 145,245.42 |
| FNMA | 31410Y4X9 | 3.490 | 178,133.41 |
| FNMA | 31415QJ72 | 5.440 | 365,274.22 |
| FNMA | 31415QJ98 | 5.940 | 26,708.14 |
| GNMA | 3617AUJN1 | 2.750 | 382,635.29 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2021 AB** | | | |
| GNMA | 3617AUQJ2 | 3.500 | 1,268,384.21 |
| GNMA | 3617AUTB6 | 3.000 | 1,460,993.51 |
| GNMA | 3617G8T86 | 3.500 | 1,627,404.71 |
| GNMA | 3617G8T94 | 3.625 | 153,666.72 |
| GNMA | 3617G8YB3 | 3.625 | 393,276.98 |
| GNMA | 3617HGRE6 | 3.625 | 249,803.58 |
| GNMA | 3617Q7HS6 | 2.375 | 973,265.16 |
| GNMA | 3617Q7HU1 | 2.750 | 814,819.34 |
| GNMA | 3617Q7HV9 | 2.875 | 2,123,983.15 |
| GNMA | 3617Q7HW7 | 3.125 | 177,071.33 |
| GNMA | 3617UM3V6 | 1.875 | 245,251.16 |
| GNMA | 3617UM3W4 | 2.000 | 441,745.15 |
| GNMA | 3617UM3X2 | 2.125 | 1,032,300.64 |
| GNMA | 3617UM3Y0 | 2.250 | 130,825.16 |
| GNMA | 3617UM3Z7 | 2.375 | 369,491.57 |
| GNMA | 3617UM4A1 | 2.500 | 992,280.26 |
| GNMA | 3617UM4B9 | 2.625 | 2,661,216.83 |
| GNMA | 3617UM4C7 | 2.750 | 631,217.88 |
| GNMA | 3617UMTC0 | 1.875 | 469,646.01 |
| GNMA | 3617UMTD8 | 2.000 | 115,148.39 |
| GNMA | 3617UMTE6 | 2.125 | 745,383.78 |
| GNMA | 3617UMTF3 | 2.250 | 111,132.22 |
| GNMA | 3617UMTH9 | 2.625 | 3,606,319.67 |
| GNMA | 3617UMTJ5 | 2.750 | 1,180,464.82 |
| GNMA | 3617UMTK2 | 2.875 | 180,012.70 |
| GNMA | 3617UMTL0 | 3.125 | 104,848.02 |
| GNMA | 3617UNBF0 | 1.875 | 512,981.45 |
| GNMA | 3617UNBG8 | 2.000 | 300,252.36 |
| GNMA | 3617UNBH6 | 2.125 | 163,320.91 |
| GNMA | 3617UNBJ2 | 2.375 | 3,342,588.93 |
| GNMA | 3617UNBK9 | 2.500 | 479,687.98 |
| GNMA | 3617UNBL7 | 2.625 | 739,362.57 |
| GNMA | 3617UNBM5 | 2.750 | 84,259.19 |
| GNMA | 3617UNH64 | 1.625 | 389,400.16 |
| GNMA | 3617UNH72 | 1.750 | 96,413.41 |
| GNMA | 3617UNH80 | 1.875 | 1,635,141.46 |
| GNMA | 3617UNH98 | 2.000 | 1,013,029.07 |
| GNMA | 3617UNJA3 | 2.125 | 129,905.38 |
| GNMA | 3617UNJB1 | 2.375 | 3,148,270.52 |
| GNMA | 3617UNJC9 | 2.375 | 56,909.27 |
| GNMA | 3617UNJD7 | 2.500 | 1,173,182.45 |
| GNMA | 3617UNJE5 | 2.625 | 253,711.45 |
| GNMA | 3617UNJF2 | 2.750 | 193,770.00 |
| GNMA | 3617UNN34 | 1.750 | 110,948.48 |
| GNMA | 3617UNN42 | 1.875 | 744,886.42 |
| GNMA | 3617UNN59 | 2.000 | 134,185.99 |
| GNMA | 3617UNN67 | 2.125 | 241,948.19 |
| GNMA | 3617UNN75 | 2.250 | 126,662.87 |
| GNMA | 3617UNN83 | 2.375 | 1,784,714.31 |
| GNMA | 3617UNN91 | 2.500 | 1,028,404.91 |
| GNMA | 3617UNPA6 | 2.625 | 398,207.04 |
| GNMA | 3617UNPB4 | 2.875 | 421,299.33 |
| GNMA | 3617UNPC2 | 2.750 | 924,396.11 |
| GNMA | 3617VRWM2 | 1.750 | 180,243.73 |
| GNMA | 3617VRWP5 | 2.000 | 969,536.82 |
| GNMA | 3617VRWQ3 | 2.125 | 254,704.75 |
| **Series 2021 AB** | | | |
| GNMA | 3617VRWT7 | 2.375 | 374,767.14 |
| GNMA | 3617VRWU4 | 2.500 | 332,548.55 |
| GNMA | 3617VRWX8 | 2.875 | 925,248.60 |
| GNMA | 36182AJ93 | 2.000 | 1,609,657.81 |
| GNMA | 36182JET5 | 2.250 | 128,960.40 |
| GNMA | 36201TAJ6 | 5.490 | 43,682.12 |
| GNMA | 36201TCT2 | 5.090 | 39,840.38 |
| GNMA | 36209AN30 | 5.650 | 144,483.10 |
| GNMA | 3620AFB30 | 4.750 | 87,171.72 |
| GNMA | 3620C3KP6 | 4.750 | 88,439.35 |
| GNMA | 36210FZZ2 | 5.650 | 68,189.11 |
| GNMA | 36212MSS9 | 7.100 | 37,104.86 |
| GNMA | 36296CSA9 | 5.190 | 51,705.77 |
| | **TOTAL SERIES 2021 AB** | | **89,426,826.83** |
| **Series 2021 C** | | | |
| FHLMC | 3133APN21 | 2.175 | 201,692.90 |
| FHLMC | 3133APN39 | 2.300 | 183,874.94 |
| FHLMC | 3133ARC29 | 2.675 | 374,417.16 |
| FHLMC | 3133ARCZ6 | 2.175 | 173,947.29 |
| FHLMC | 3133ASZ30 | 1.925 | 185,176.09 |
| FHLMC | 3133ASZ48 | 2.175 | 200,181.22 |
| FHLMC | 3133ASZ55 | 2.300 | 162,230.82 |
| FHLMC | 3133ASZ63 | 2.550 | 156,845.62 |
| FHLMC | 3133ASZ71 | 2.675 | 742,063.82 |
| FHLMC | 3133AVC61 | 2.550 | 222,365.57 |
| FHLMC | 3133AYGA2 | 2.550 | 90,101.66 |
| FNMA | 3138AMXB6 | 4.500 | 163,912.85 |
| FNMA | 3138APKN7 | 4.250 | 110,568.29 |
| FNMA | 3138ARZN7 | 4.500 | 122,007.34 |
| FNMA | 3138AUZN0 | 4.250 | 160,276.86 |
| FNMA | 3138E0HV4 | 4.250 | 39,663.50 |
| FNMA | 3138E2WS0 | 3.750 | 19,005.66 |
| FNMA | 3138E46K2 | 3.250 | 58,539.99 |
| FNMA | 3138E5SP4 | 3.250 | 64,349.27 |
| FNMA | 3138E7PZ1 | 3.250 | 337,501.92 |
| FNMA | 3140LNXL6 | 1.925 | 995,452.47 |
| FNMA | 3140LNXR3 | 2.300 | 3,004,963.92 |
| FNMA | 3140LNXX0 | 2.800 | 2,743,561.17 |
| FNMA | 3140LT5Z3 | 1.925 | 187,250.89 |
| FNMA | 3140LT6A7 | 2.050 | 298,117.46 |
| FNMA | 3140LT6B5 | 2.175 | 2,055,709.59 |
| FNMA | 3140LT6C3 | 1.925 | 138,395.65 |
| FNMA | 3140LT6E9 | 2.425 | 246,018.11 |
| FNMA | 3140LT6F6 | 2.300 | 510,764.99 |
| FNMA | 3140LT6G4 | 2.675 | 3,349,956.08 |
| FNMA | 3140LT6H2 | 2.425 | 662,933.09 |
| FNMA | 3140LT6J8 | 2.800 | 1,939,047.60 |
| FNMA | 3140LT7A6 | 2.300 | 1,439,572.05 |
| FNMA | 3140LUP21 | 1.675 | 231,077.08 |
| FNMA | 3140LUP39 | 2.175 | 4,757,831.50 |
| FNMA | 3140LUP47 | 1.800 | 2,362,855.15 |
| FNMA | 3140LUP54 | 2.300 | 1,044,184.20 |
| FNMA | 3140LUP62 | 2.425 | 157,875.22 |
| FNMA | 3140LUP70 | 2.675 | 5,273,079.95 |
| FNMA | 3140LUP88 | 2.300 | 2,629,130.78 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2021 C** | | | |
| FNMA | 3140LUP96 | 2.800 | 1,335,625.94 |
| FNMA | 3140LUPY1 | 1.925 | 314,617.79 |
| FNMA | 3140LUPZ8 | 1.550 | 338,811.46 |
| FNMA | 3140LUQA2 | 2.425 | 180,700.00 |
| FNMA | 3140LXSJ5 | 1.925 | 1,020,871.13 |
| FNMA | 3140LXSK2 | 1.550 | 134,009.00 |
| FNMA | 3140LXSL0 | 2.050 | 562,055.38 |
| FNMA | 3140LXSM8 | 2.175 | 3,416,267.29 |
| FNMA | 3140LXSN6 | 1.800 | 2,122,483.58 |
| FNMA | 3140LXSP1 | 2.300 | 1,098,031.77 |
| FNMA | 3140LXSQ9 | 1.925 | 311,230.23 |
| FNMA | 3140LXSR7 | 2.550 | 306,412.03 |
| FNMA | 3140LXSS5 | 2.675 | 4,028,116.36 |
| FNMA | 3140LXST3 | 2.300 | 1,545,215.38 |
| FNMA | 3140LXSU0 | 2.800 | 517,173.49 |
| FNMA | 3140LXSV8 | 2.425 | 821,763.65 |
| FNMA | 3140M3JR2 | 1.925 | 151,477.67 |
| FNMA | 3140M3JT8 | 2.175 | 193,361.37 |
| FNMA | 3140M3JU5 | 2.550 | 3,781,801.88 |
| FNMA | 3140M3JV3 | 2.300 | 417,862.78 |
| FNMA | 3140M7WQ0 | 1.425 | 107,399.02 |
| GNMA | 36176BHA8 | 3.500 | 625,994.57 |
| GNMA | 36176K7B7 | 4.000 | 1,655,365.56 |
| GNMA * | 36176K7C5 | 4.500 | 200,190.87 |
| GNMA | 36176LJB2 | 3.750 | 376,968.59 |
| GNMA | 36176LJC0 | 3.750 | 313,447.68 |
| GNMA | 36176LJD8 | 3.750 | 274,772.92 |
| GNMA | 36176LJE6 | 4.000 | 153,467.94 |
| GNMA | 36176LJF3 | 4.000 | 279,321.34 |
| GNMA * | 36176LJL0 | 4.500 | 140,482.47 |
| GNMA * | 36176LJM8 | 4.500 | 69,297.28 |
| GNMA | 36176SWH9 | 2.500 | 347,717.53 |
| GNMA | 36176SWJ5 | 3.750 | 524,052.31 |
| GNMA | 36176SWK2 | 3.750 | 420,688.09 |
| GNMA | 36176SWL0 | 3.750 | 597,866.83 |
| GNMA | 36176SWM8 | 4.000 | 212,419.74 |
| GNMA | 36176SWN6 | 4.250 | 200,706.59 |
| GNMA | 36176TA57 | 3.750 | 181,952.34 |
| GNMA | 36176TA65 | 3.750 | 213,847.29 |
| GNMA | 36176TA73 | 3.750 | 388,767.93 |
| GNMA | 36176TA81 | 4.250 | 141,128.72 |
| GNMA | 36176TA99 | 4.250 | 319,790.79 |
| GNMA | 36176TK31 | 2.500 | 160,258.76 |
| GNMA | 36176TK49 | 3.250 | 1,284,777.61 |
| GNMA | 36176TK56 | 3.750 | 572,235.82 |
| GNMA | 36176TK64 | 4.000 | 55,294.73 |
| GNMA | 36176TK98 | 4.250 | 348,295.50 |
| GNMA | 36176TLA4 | 4.500 | 42,199.64 |
| GNMA | 36177L5Q3 | 2.750 | 1,237,941.09 |
| GNMA | 36177LVA9 | 2.500 | 87,118.99 |

| Pool Type | CUSIP# | Pass Through Interest Rate (%) | Par Amount Outstanding |
|---|---|---|---|
| **Series 2021 C** | | | |
| GNMA | 36177LVB7 | 2.750 | 907,063.28 |
| GNMA | 36177LVC5 | 3.250 | 430,565.47 |
| GNMA | 36177LVF8 | 3.750 | 235,774.66 |
| GNMA | 36177LYW8 | 2.750 | 801,222.18 |
| GNMA | 36177LYY4 | 3.250 | 80,571.39 |
| GNMA | 36177MBD3 | 2.750 | 792,784.14 |
| GNMA | 36177MG22 | 2.750 | 861,598.52 |
| GNMA * | 36177MG48 | 3.500 | 295,926.75 |
| GNMA * | 36177MG55 | 3.250 | 406,342.32 |
| GNMA | 36177MGZ9 | 2.500 | 123,834.85 |
| GNMA | 3617VR5B6 | 1.875 | 370,039.75 |
| GNMA | 3617VRWN0 | 1.875 | 1,051,352.63 |
| GNMA | 3617VRWR1 | 2.250 | 972,608.78 |
| GNMA | 3617VRWS9 | 2.375 | 1,235,775.36 |
| GNMA | 3617VRWV2 | 2.625 | 1,512,096.46 |
| GNMA | 3617VRWW0 | 2.750 | 2,608,041.57 |
| GNMA | 3617VSBK7 | 2.000 | 709,003.15 |
| GNMA | 3617VSC26 | 2.125 | 642,761.01 |
| GNMA | 3617VSC34 | 2.250 | 1,584,500.26 |
| GNMA | 3617VSC42 | 2.375 | 404,939.22 |
| GNMA | 3617VSC59 | 2.625 | 2,106,180.11 |
| GNMA | 3617VSC67 | 2.750 | 4,603,734.62 |
| GNMA | 3617VSC75 | 2.875 | 338,316.90 |
| GNMA | 3617VSH21 | 2.750 | 1,792,600.26 |
| GNMA | 3617VSH39 | 2.875 | 399,068.48 |
| GNMA | 3617VSHT2 | 1.750 | 419,681.75 |
| GNMA | 3617VSHU9 | 1.875 | 141,009.80 |
| GNMA | 3617VSHV7 | 2.000 | 1,946,154.93 |
| GNMA | 3617VSHW5 | 2.125 | 1,711,236.63 |
| GNMA | 3617VSHX3 | 2.250 | 828,525.02 |
| GNMA | 3617VSHY1 | 2.500 | 1,737,148.45 |
| GNMA | 3617VSHZ8 | 2.625 | 5,731,813.10 |
| GNMA | 3617VSP22 | 1.625 | 503,585.81 |
| GNMA | 3617VSP30 | 1.750 | 404,024.02 |
| GNMA | 3617VSP48 | 1.875 | 1,422,712.93 |
| GNMA | 3617VSP55 | 2.000 | 1,129,655.70 |
| GNMA | 3617VSP63 | 2.125 | 854,371.15 |
| GNMA | 3617VSP71 | 2.250 | 49,866.55 |
| GNMA | 3617VSP89 | 2.375 | 2,669,221.63 |
| GNMA | 3617VSP97 | 2.500 | 4,052,070.30 |
| GNMA | 3617VSQA3 | 2.625 | 4,056,085.02 |
| GNMA | 3617VSQB1 | 2.750 | 375,042.65 |
| GNMA | 3617XC2E4 | 1.750 | 102,897.22 |
| GNMA | 3617XCQ40 | 2.375 | 7,073,410.36 |
| GNMA | 3617XCQ57 | 2.500 | 379,216.76 |
| GNMA | 3617XCQZ1 | 1.875 | 3,337,497.29 |
| GNMA | 36230QP69 | 3.500 | 886,847.34 |
| GNMA | 36230QZR2 | 3.500 | 859,128.30 |
| **TOTAL SERIES 2021 C** | | | **137,866,061.27** |
| **TOTAL GENERAL INDENTURE** | | | **$ 1,235,647,372.69** |

* The following represents the percentage of undivided participation interests allocated between Series

| CUSIP | 2019 Series ABC Principal | 2019 Series ABC Interest | 2021 Series C Principal | 2021 Series C Interest |
|---|---|---|---|---|
| 36176K7C5 | 42% | 100% | 58% | 0% |
| 36176LJL0 | 42% | 100% | 58% | 0% |
| 36176LJM8 | 42% | 100% | 58% | 0% |
| 36177MG48 | 34% | 100% | 66% | 0% |
| 36177MG55 | 30% | 80% | 70% | 20% |

## APPENDIX D-4

## DESIGNATED TERM BONDS AND APPLICABLE AMOUNT TABLE

NIFA has covenanted, prior to the redemption of other Bonds issued under the General Indenture, to apply a portion of principal payments received on Retired Series ("Retired Bond MBS/Mortgage Loan Principal Payments") to redeem the term bonds listed below (the "Designated Term Bonds"). Such Retired Bond MBS/Mortgage Loan Principal Payments received by NIFA will be applied to the redemption of the Designated Term Bonds (in order of issuance date) to the extent that, after giving effect to such redemption of the Designated Term Bonds, the outstanding aggregate principal amount of such Designated Term Bonds on such redemption date is not less than the related amounts for the corresponding semiannual periods set forth below.

| **Period Ending** | **Bond Series**<br>2016 Series C<br>(due 3/1/46)<br>CUSIP:<br>63968MNX3 |
|---|---|
| March 1, 2022 | 620,000 |

**NEBRASKA INVESTMENT FINANCE AUTHORITY (“NIFA”)**
**CONTINUING DISCLOSURE INFORMATION**

## SCHEDULE OF INVESTMENTS

As of December 31, 2021, funds on deposit in the Funds and Accounts held under the General Indenture were invested in the following:

| Description | Balance |
|---|---|
| Wells Fargo Advantage 100% Treasury Money Market Fund | 11,611,889 |
| US Treasury Securities | 55,499,000 |
| Federal Home Loan Bank Discount Notes | 12,000,000 |
| **TOTAL** | **$79,110,889** |

**NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")**
**CONTINUING DISCLOSURE INFORMATION**
**LIQUIDITY FACILITIES AND INTEREST RATE SWAP AGREEMENTS**

## Liquidity Facilities

As of December 31, 2021, in connection with Housing Bonds issued under the General Indenture, NIFA has entered into the following liquidity facilities with the Federal Home Loan Bank of Topeka, as standby bond purchaser and Wells Fargo Bank, National Association, as tender agent and trustee.

| Series of Bonds | Effective Date | Expiration Date | Outstanding Principal Amount of Bonds Subject to Liquidity Facility |
|---|---|---|---|
| Series 2013 F | November 26, 2013 | September 1, 2023 | $20,380,000 |
| Series 2014 B | August 28, 2014 | September 1, 2023 | 21,570,000 |
| Series 2015 B | May 14, 2015 | September 1, 2023 | 16,735,000 |
| Series 2015 D | September 30, 2015 | September 1, 2023 | 14,225,000 |
| Series 2016 B | April 27, 2016 | September 1, 2023 | 14,485,000 |
| Series 2016 D | November 30, 2016 | September 1, 2023 | 22,265,000 |
| Series 2017 C | September 27, 2017 | March 1, 2023 | 15,820,000 |
| Series 2018 B | March 28, 2018 | March 1, 2023 | 12,000,000 |
| Series 2018 D | August 29, 2018 | March 1, 2023 | 34,115,000 |
| Series 2019 C | April 30, 2019 | March 1, 2023 | 41,045,000 |
| Series 2021 B | February 23,2021 | March 1, 2023 | 20,000,000 |
| **Total Outstanding Principal Amount of Bonds Subject to Liquidity Facility as of December 31, 2021** | | | **$232,640,000** |

## Interest Rate Swap Agreements

As of December 31, 2021, in connection with certain Housing Bonds issued under the General Indenture, the following interest rate swap agreements had been entered into by NIFA and the counterparties listed below. (All such agreements subject to earlier termination in accordance with their terms.)

| Counterparty | Outstanding Notional Amount | Termination Date | Fixed Rate | Floating Rate Spread to SIFMA | Semiannual Fixed/ Floating Payment Dates | % of Total Variable Rate Debt |
|---|---|---|---|---|---|---|
| Royal Bank of Canada | $33,430,000 | 9/1/32 | 3.889% | .22% | 3/1 and 9/1 | 14.37 % |
| Royal Bank of Canada | 17,380,000 | 3/1/38 | 3.945% | .12% | 3/1 and 9/1 | 7.47 |
| Royal Bank of Canada | 15,000,000 | 9/1/41[2] | 1.631% | .00% | 3/1 and 9/1 | 6.45 |
| Barclays Bank plc | 32,405,000 | 9/1/38 | 3.942% | .12% | 3/1 and 9/1 | 13.93 |
| The Bank of New York Mellon | 48,340,000 | 9/1/31 | 4.013% | .12% | 3/1 and 9/1 | 20.78 |
| The Bank of New York Mellon | 19,350,000 | 9/1/49[1] | 2.3415% | Note | 3/1 and 9/1 | 8.32 |
| No Interest Rate Swap | 66,735,000 | - | - | - | - | 28.68 |
| **Total Variable Rate Debt** | **$232,640,000** | | | | | **100.00 %** |

[1]Optional early par termination date 3/1/2028 and semiannual thereafter.
[2]Optional early par termination date 3/1/2030 and semiannual thereafter

Note: SIFMA +0% from 9/1/19 to 3/1/28; 70% of 1 month USD-LIBOR-BBA from 3/2/28 to 9/1/49

## Threshold Tables

The Threshold Tables for each interest rate swap agreement listed above, as set forth in the respective credit support annex, are as follows:

### NIFA THRESHOLD TABLE

| Ratings Level | | | | |
|---|---|---|---|---|
| **Moody's** | **S&P** | **The Bank of New York Mellon** | **Royal Bank of Canada** | **Barclay's Bank** |
| A3 or better | A- or better | Infinity | Infinity | Infinity |
| Baa1 | BBB+ | $10,000,000 | $10,000,000 | $10,000,000 |
| Baa2 | BBB | $5,000,000 | $5,000,000 | $5,000,000 |
| Baa3 | BBB- | $1,000,000 | $1,000,000 | $1,000,000 |
| Below Baa3 | Below BBB- | $0 | $0 | $0 |

### BANK COUNTERPARTY THRESHOLD TABLE

| Ratings Level | | | | |
|---|---|---|---|---|
| **Moody's** | **S&P** | **The Bank of New York Mellon** | **Royal Bank of Canada** | **Barclay's Bank** |
| Aa3 or better | AA- or better | Infinity | Infinity | Infinity |
| A1 | A+ | Infinity | $15,000,000 | $10,000,000 |
| A2 | A | $15,000,000 | $10,000,000 | $5,000,000 |
| A3 | A- | $10,000,000 | $1,000,000 | $0 |
| Baa1 | BBB+ | $1,000,000 | $0 | $0 |
| Below Baa1 | Below BBB+ | $0 | $0 | $0 |

Definitions:

"The Bank of New York Mellon" means the Bank of New York Mellon

"Barclay's Bank" means Barclay's Bank PLC

"Royal Bank of Canada" - means Royal Bank of Canada

Note: the Bank of New York Mellon Credit Support Annex does not specify Moody's ratings for NIFA thresholds

**NEBRASKA INVESTMENT FINANCE AUTHORITY ("NIFA")**
**CONTINUING DISCLOSURE INFORMATION**
**Notional Amounts**

Notional Amounts for each interest rate swap agreement listed above, as set forth in the respective confirmation, are as follows:

| | The Bank of New York Mellon Termination Date 9/1/31 | The Bank of New York Mellon Termination Date 9/1/49 | Barclays Bank PC Termination Date 9/1/38 | Royal Bank of Canada Termination Date 9/1/32 | Royal Bank of Canada Termination Date 3/1/38 | Royal Bank of Canada Termination Date 9/1/41 | GRAND TOTAL |
|---|---|---|---|---|---|---|---|
| 09/01/21 | 48,340,000 | 19,350,000 | 32,405,000 | 33,430,000 | 17,380,000 | 15,000,000 | 165,905,000 |
| 03/01/22 | 44,135,000 | 19,350,000 | 30,405,000 | 30,055,000 | 16,340,000 | 15,000,000 | 155,285,000 |
| 09/01/22 | 40,380,000 | 19,350,000 | 28,475,000 | 26,930,000 | 15,330,000 | 15,000,000 | 145,465,000 |
| 03/01/23 | 36,835,000 | 19,350,000 | 26,605,000 | 24,035,000 | 14,350,000 | 15,000,000 | 136,175,000 |
| 09/01/23 | 33,365,000 | 19,350,000 | 24,805,000 | 21,475,000 | 13,405,000 | 15,000,000 | 127,400,000 |
| 03/01/24 | 30,090,000 | 19,350,000 | 23,065,000 | 19,085,000 | 12,495,000 | 15,000,000 | 119,085,000 |
| 09/01/24 | 26,975,000 | 19,350,000 | 21,385,000 | 16,835,000 | 11,610,000 | 15,000,000 | 111,155,000 |
| 03/01/25 | 23,995,000 | 19,350,000 | 19,775,000 | 14,700,000 | 10,765,000 | 15,000,000 | 103,585,000 |
| 09/01/25 | 21,130,000 | 19,350,000 | 18,220,000 | 12,660,000 | 9,945,000 | 15,000,000 | 96,305,000 |
| 03/01/26 | 18,430,000 | 19,350,000 | 16,730,000 | 10,780,000 | 9,155,000 | 15,000,000 | 89,445,000 |
| 09/01/26 | 15,935,000 | 19,350,000 | 15,300,000 | 9,020,000 | 8,400,000 | 15,000,000 | 83,005,000 |
| 03/01/27 | 13,535,000 | 19,350,000 | 13,935,000 | 7,595,000 | 7,675,000 | 15,000,000 | 77,090,000 |
| 09/01/27 | 11,335,000 | 19,350,000 | 12,630,000 | 6,255,000 | 6,985,000 | 15,000,000 | 71,555,000 |
| 03/01/28 | 9,195,000 | 19,350,000 | 11,390,000 | 5,025,000 | 6,325,000 | 15,000,000 | 66,285,000 |
| 09/01/28 | 7,305,000 | 19,350,000 | 10,210,000 | 3,885,000 | 5,690,000 | 15,000,000 | 61,440,000 |
| 03/01/29 | 5,485,000 | 19,350,000 | 9,100,000 | 2,665,000 | 5,090,000 | 15,000,000 | 56,690,000 |
| 09/01/29 | 3,845,000 | 19,350,000 | 8,045,000 | 1,955,000 | 4,525,000 | 15,000,000 | 52,720,000 |
| 03/01/30 | 2,365,000 | 19,350,000 | 7,050,000 | 1,345,000 | 3,990,000 | 15,000,000 | 49,100,000 |
| 09/01/30 | 990,000 | 19,350,000 | 6,125,000 | 835,000 | 3,490,000 | 15,000,000 | 45,790,000 |
| 03/01/31 | 70,000 | 19,350,000 | 5,260,000 | 400,000 | 3,015,000 | 15,000,000 | 43,095,000 |
| 09/01/31 | | 19,350,000 | 4,460,000 | 120,000 | 2,580,000 | 15,000,000 | 41,510,000 |
| 03/01/32 | | 19,350,000 | 3,715,000 | 20,000 | 2,170,000 | 15,000,000 | 40,255,000 |
| 09/01/32 | | 19,350,000 | 3,180,000 | | 1,855,000 | 15,000,000 | 39,385,000 |
| 03/01/33 | | 19,350,000 | 2,690,000 | | 1,575,000 | 15,000,000 | 38,615,000 |
| 09/01/33 | | 19,350,000 | 2,240,000 | | 1,310,000 | 15,000,000 | 37,900,000 |
| 03/01/34 | | 19,350,000 | 1,830,000 | | 1,070,000 | 15,000,000 | 37,250,000 |
| 09/01/34 | | 19,350,000 | 1,460,000 | | 855,000 | 15,000,000 | 36,665,000 |
| 03/01/35 | | 19,350,000 | 1,135,000 | | 660,000 | 15,000,000 | 36,145,000 |
| 09/01/35 | | 18,895,000 | 845,000 | | 490,000 | 15,000,000 | 35,230,000 |
| 03/01/36 | | 18,435,000 | 600,000 | | 340,000 | 15,000,000 | 34,375,000 |
| 09/01/36 | | 17,960,000 | 395,000 | | 220,000 | 15,000,000 | 33,575,000 |
| 03/01/37 | | 17,475,000 | 235,000 | | 115,000 | 15,000,000 | 32,825,000 |
| 09/01/37 | | 16,980,000 | 110,000 | | 45,000 | 15,000,000 | 32,135,000 |
| 03/01/38 | | 16,470,000 | 35,000 | | | 15,000,000 | 31,505,000 |
| 09/01/38 | | 15,955,000 | | | | 15,000,000 | 30,955,000 |
| 03/01/39 | | 15,420,000 | | | | 15,000,000 | 30,420,000 |
| 09/01/39 | | 14,875,000 | | | | 15,000,000 | 29,875,000 |
| 03/01/40 | | 14,320,000 | | | | 15,000,000 | 29,320,000 |
| 09/01/40 | | 13,750,000 | | | | 15,000,000 | 28,750,000 |
| 03/01/41 | | 13,165,000 | | | | 15,000,000 | 28,165,000 |
| 09/01/41 | | 12,570,000 | | | | 15,000,000 | 27,570,000 |
| 03/01/42 | | 11,960,000 | | | | | 11,960,000 |
| 09/01/42 | | 11,335,000 | | | | | 11,335,000 |
| 03/01/43 | | 10,695,000 | | | | | 10,695,000 |
| 09/01/43 | | 10,040,000 | | | | | 10,040,000 |
| 03/01/44 | | 9,370,000 | | | | | 9,370,000 |
| 09/01/44 | | 8,695,000 | | | | | 8,695,000 |

| | | |
|---|---|---|
| 03/01/45 | 7,980,000 | 7,980,000 |
| 09/01/45 | 7,260,000 | 7,260,000 |
| 03/01/46 | 6,525,000 | 6,525,000 |
| 09/01/46 | 5,775,000 | 5,775,000 |
| 03/01/47 | 5,010,000 | 5,010,000 |
| 09/01/47 | 4,220,000 | 4,220,000 |
| 03/01/48 | 3,415,000 | 3,415,000 |
| 09/01/48 | 2,595,000 | 2,595,000 |
| 03/01/49 | 1,750,000 | 1,750,000 |
| 09/01/49 | 885,000 | 885,000 |