

**Fixed Payer Swap Agreements Executed to Hedge All Variable Rate Bonds
Relating to Home Mortgage Revenue Bonds
as of June 30, 2020**

<u>Bond Series</u>	<u>Initial Notional Amount</u>	<u>Outstanding Notional Amount*</u>	<u>Fixed Rate Paid by Agency</u>	<u>Float Rate Received by Agency</u>	<u>Average Years To Maturity</u>
HMRB 2005A**	\$200,000,000.00	\$25,205,000.00	3.80400 %	60% of 1 mo. LIBOR + 0.26%	13.81
HMRB Indenture***	0.00	2,225,000.00	4.80000 %	65% of 1 mo. LIBOR	2.18
HMRB Indenture***	0.00	9,470,000.00	4.14300 %	65% of 1 mo. LIBOR	2.14
HMRB Indenture***	0.00	7,005,000.00	3.99400 %	65% of 1 mo. LIBOR	2.53
HMRB Indenture***	0.00	7,760,000.00	3.86300 %	65% of 1 mo. LIBOR	7.59
HMRB Indenture***	0.00	695,000.00	4.80000 %	65% of 1 mo. LIBOR	0.37
HMRB Indenture***	0.00	1,680,000.00	4.90000 %	65% of 1 mo. LIBOR	8.56
HMRB Indenture***	0.00	1,235,000.00	4.14300 %	65% of 1 mo. LIBOR	0.00
HMRB Indenture***	0.00	3,865,000.00	4.13000 %	100% of SIFMA - 0.15%	9.80
HMRB Indenture***	0.00	8,700,000.00	7.11000 %	100% of 1 mo. LIBOR	1.18
HMRB Indenture***	0.00	9,185,000.00	4.90000 %	65% of 1 mo. LIBOR	2.83
HMRB Indenture***	0.00	9,265,000.00	4.51000 %	65% of 1 mo. LIBOR	3.82
HMRB Indenture***	0.00	1,070,000.00	6.36000 %	100% of 3 mo. LIBOR + 0.27%	0.00
HMRB Indenture***	0.00	12,560,000.00	4.13000 %	100% of SIFMA - 0.15%	3.53
HMRB Indenture***	0.00	19,990,000.00	3.88800 %	65% of 1 mo. LIBOR	3.73
HMRB Indenture***	0.00	6,800,000.00	3.99400 %	65% of 1 mo. LIBOR	0.74
HMRB Indenture***	0.00	10,300,000.00	3.86300 %	65% of 1 mo. LIBOR	1.91
HMRB Indenture***	0.00	5,675,000.00	3.72800 %	65% of 1 mo. LIBOR	0.92
HMRB Indenture***	0.00	11,360,000.00	3.14800 %	65% of 1 mo. LIBOR	1.12
HMRB Indenture***	0.00	5,420,000.00	3.08750 %	60% of 1 mo. LIBOR + 0.26%	3.19
HMRB Indenture***	0.00	14,825,000.00	3.61000 %	60% of 1 mo. LIBOR + 0.26%	4.63
HMRB Indenture***	0.00	4,570,000.00	3.56000 %	60% of 1 mo. LIBOR + 0.26%	4.60
TOTAL:	<u>\$200,000,000.00</u>	<u>\$178,860,000.00</u>			

* The notional amount of each interest rate swap agreement will be adjusted from time to time in accordance with the terms of such agreement.

** Denotes swaps in which the Agency owns par termination options over time.

*** These swaps are treated as indenture balance sheet hedges. For tax purposes, they are not integrated with any variable rate bonds as effective hedges.