

Utah Housing Corporation
Single Family Mortgage Bond Program
Quarterly Financial Profile
All Single Family Bonds
As of 09/30/11

Outstanding Mortgage Loans	
Total # of Loans	8,211
UPB	\$ 1,007,663,456
Average Loan Amount	\$ 122,721
Weighted Average Interest	5.50%
Average Loan to Value	91.08%

Bonds Payable	
Class I Serial	\$ 49,385,000
Class I Term	\$ 323,660,000
Class I Term - Variable	\$ 684,350,000
Class II Term	\$ 69,765,000
Class III Term GO	\$ 117,175,000
Mezzanine Term	\$ 255,000
Senior Term	\$ 2,345,000
Subordinate Term GO	\$ 20,000
Total	1,246,955,000

Investments	
Aegon GIC	\$ 1,479,527
AIG GIC	\$ 1,057,761
Bayerische	\$ 441,059
CDC GIC	\$ 40,415,302
Dreyfus	\$ 43,922,346
FNMA	\$ 60,460,102
FHA/VA Mtg.	\$ 64,536
GNMA	\$ 15,328,148
TransAmerica GIC	\$ 7,962,128
Trinity GIC	\$ 47,003,900
Utah State Treasurers Pool	\$ 30,197,041
WF Adv. Heritage MMF	\$ 103,518,042
Total	\$ 351,849,892

SBPA Providers	
TCLP	\$ 555,100,000
BARCLAYS BANK	\$ 40,665,000
WELLS FARGO BANK	\$ 88,585,000
Total	\$ 684,350,000

Delinquencies	# of Loans	% of Loans	UPB	% of UPB
30 Days Delinquent	383	4.66%	\$ 43,734,029	4.34%
60 Days Delinquent	108	1.32%	\$ 12,885,470	1.28%
90 Days Delinquent	55	0.67%	\$ 6,628,753	0.66%
120+ Days Delinquent	255	3.11%	\$ 32,828,083	3.26%
Bankruptcies	130	1.58%	\$ 14,991,485	1.49%
Foreclosures	87	1.06%	\$ 11,257,408	1.12%
REOs	39	0.47%	\$ 5,079,367	0.50%
Total	1057	12.87%	\$ 127,404,595	12.64%

Insurance	# of Loans	% of Loans	UPB	% of UPB
FHA	8049	98.03%	\$ 988,680,064	98.12%
VA	160	1.95%	\$ 18,904,969	1.88%
Rural	2	0.02%	78,424	0.01%

SWAPS	Notional	MTM
Barclays Bank	\$ 558,445,000	90,576,953
Deutsche Bank	\$ 144,335,000	26,985,077
Total	\$ 702,780,000	\$ 117,562,030