

ACCOUNTABILITY FOR THE INVESTMENT OF PUBLIC FUNDS ACT

The Illinois Housing Development Authority (the “Authority”) is a body politic and corporate of the State of Illinois created by the Illinois Housing Development Act, as amended (the “Act”), for the purposes of assisting in the financing of decent, safe and sanitary housing for persons and families of low and moderate income in the State and assisting in the financing of residential mortgages in the State. To accomplish its purposes, the Authority is authorized by the Act to make mortgage or other loans to nonprofit corporations and limited-profit entities for the acquisition, construction or rehabilitation of dwelling accommodations and to acquire, and to contract and enter into advance commitments to acquire, residential mortgage loans from lending institutions. The Act also authorizes the Authority to issue its bonds and notes to fulfill corporate purposes, including the financing of mortgage and construction loans, the acquisition of residential mortgage loans and the making of loans for housing related commercial facilities. The Authority has issued various bonds and notes to finance mortgage loans and construction loans, to purchase residential mortgage loans from lending institutions and to make loans to private lending institutions for making new residential mortgage loans.

The bonds and notes outstanding of the Authority consist of both general and special limited obligations of the Authority. The full faith and credit of the Authority are pledged for payment of general obligation bonds and notes. The Authority has the power under the Act to have up to \$7.2 billion of general and specific limited obligation bonds and notes outstanding, excluding those issued to refund outstanding bonds and notes. At October 31, 2021, amounts outstanding against this limitation were approximately \$2,987,351,426.

THE INFORMATION INCLUDED IN THIS DOCUMENT, WHICH IS UPDATED MONTHLY, IS PREPARED SOLELY TO COMPLY WITH THE ACCOUNTABILITY FOR THE INVESTMENT OF PUBLIC FUNDS ACT (PUBLIC ACT 93-0499) AND IS NOT INTENDED TO BE USED FOR ANY OTHER PURPOSE. THE INFORMATION PRESENTED HAS NOT BEEN SUBJECTED TO AN AUDIT AND IS NOT INTENDED TO BE A PRESENTATION IN CONFORMITY WITH GENERALLY ACCEPTED ACCOUNTING PRINCIPLES.

As of October 31, 2021, the amount of funds held by the Authority is \$1,394,756,778. The asset allocation of the Authority’s investments as of October 31, 2021:

	Book Value	Yield	Percentage of Portfolio
AGENCIES	43,239,160	0.782%	3.10%
COMMERCIAL PAPER	122,556,657	0.061%	8.79%
FANNIE MBS	469,809,060	3.879%	33.68%
FREDDIE MBS	34,098,700	4.250%	2.44%
GINNIE MBS	636,513,107	4.249%	45.64%
MUNICIPAL BONDS	33,593,776	0.430%	2.41%
TREASURY	54,946,319	1.816%	3.94%
TOTAL	1,394,756,778	2.916%	100%

The total monthly investment income and yield for all funds invested by the Authority for the month ended October 31, 2021 were \$8,654,035 and 2.916%, respectively.

The following page contains the authorized counterparties per the Authority's Financial Management Policy

Exhibit B to Financial Management Policy

Illinois Housing Development Authority Authorized Counterparties

September 17th, 2021

	<u>Broker Dealer</u>	<u>Counterparty</u>
Amalgamated Bank of Chicago	x	x
American Federation of Labor and Congress of Industrial Organizations ("AFL-CIO")	x	x
AMBAC		x
Bank of America Merrill Lynch	x	x
Bank of New York Mellon	x	x
Bayerische		x
BB&T Securities, LLC	x	x
Bank of Oklahoma	x	x
Barclays Capital	x	x
Blaylock Robert Van	x	
BMO Harris	x	x
Breen Capital	x	x
Cabrera Capital Markets	x	
Caine Mitter		x
Caldwell Sutter Securities	x	
Canadian Imperial Bank of Commerce	x	x
Cantor Fitzgerald & Co.	x	
Castleoak Securities LP	x	x
Citi	x	x
Credit Suisse Securities	x	x
Crews & Associates, Inc	x	x
Daiwa Securities America	x	
Deutsche Bank		x
East West Bank	x	x

Fannie Mae	X	X
Federal Home Loan Banks	X	X
FGIC	X	
Fifth Third Bank	X	X
First Empire Securities, Inc	X	X
First Merit Bank	X	X
First Tennessee National	X	X
Freddie Mac	X	
George K Baum & Co.	X	
Great Pacific Securities	X	
Hilltop Securities	X	X
Huntington Bancshares Incorporated	X	X
IFS Capital Markets	X	
Jefferies & Company	X	X
JP Morgan Securities	X	X
J. V. B Financial Group, LLC	X	X
Keefe Bruyette Woods	X	
Loop Capital Markets	X	X
Mass Mutual Life Insurance Company	X	X
MBIA Inc.	X	
Mesirow Financial	X	X
Mischler Financial Group	X	X
Mizuho Bank	X	X
Morgan Stanely	X	X
Multi Bank Securities, Inc	X	
Natixis		X
Northern Trust	X	X
Oppenheimer	X	X
Piper Sandler	X	X
PNC Capital Markets	X	X
Prudential Funding	X	
R Seelaus & Co. LLC	X	X
RBC Capital Markets	X	X

Rabobank	x	x
Ramirez & Co., Inc.	x	
Raymond James (Morgan Keegan)	x	x
Robert W. Baird & Co. Incorporated	x	x
Siebert Williams Shank & Co.	x	x
Simmons First Investment Group	x	x
State Street Bank and Trust Company	x	x
Stern Brothers	x	x
Stifel, Nicolaus & Company	x	x
Sumitomo Mitsui Banking Corporation	x	x
TD Bank, N.A.	x	x
UBS	x	x
US Bank	x	x
Vining Sparks	x	x
Wells Fargo Bank	x	x
William Blair	x	
Wintrust	x	x
Wunderlich Securities, Inc	x	