CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
March 31, 2017

Series Name		Type of Funds	Pass-thru Rate	Yield to Series	Mortgage Rate	Type of Securities	Pool #	CUSIP #	Settlement Date	Maturity Date	Remaining Term	MBS Term	Outstanding Principal Amount of Mortgage Backed Securities at March 31, 2017
Residential Mortgage Revenue Bonds (RMRB):													
RMRB	2010A/2013B	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	27-Jul-2011	15-Jul-2041	292	365	54,842
		Program	3.750%	3.750%	4.250%	GNMA	544318	36212UVK4	16-Aug-2011	15-May-2041	290	362	218,165
		Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	294	365	71,260
		Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	294	365	39,105
		Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	294	364	27,094
		Program	4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	294	364	134,371
		Program	3.625%	3.625%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	295	363	23,273
		Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	296	364	263,019
		Program	3.375%	4.092%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	287	365	3,671,349
		Program	3.375%	3.686%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	285	365	546,208
		Program	3.375%	4.121%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	286	365	1,268,637
		Program	3.375%	3.949%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	286	364	1,958,932
		Program	3.500%	3.993%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	285	363	89,878
		Program	3.375%	3.948%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	285	363	309,547
		Program	3.375%	4.026%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	287	365	2,252,728
		Program	3.500%	3.993%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	286	364	54,286
		Program	3.250%	3.901%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	286	364	395,125
		Program	3.500%	4.087%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	287	365	1,324,090
		Program	3.375%	5.557%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	287	365	45,813
		Program	3.375%	4.042%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	287	364	3,022,729
		Program	3.500%	4.124%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	287	364	1,384,352
		Program	3.625%	4.064%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	288	365	1,722,886
		Program	3.500%	3.993%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	288	365	238,351
		Program	3.375%	3.948%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	287	364	407,877
		Program	3.625%	4.037%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	287	364	68,614
		Program	3.500%	4.303%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	288	365	270,178
		Program	3.625%	4.037%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	288	365	686,775
		Program	3.750%	4.081%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	288	365	176,247
		Program	3.500%	3.993%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	289	365	527,578
		Program	3.500%	3.993%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	289	364	149,387
		Program	3.625%	4.037%	4.125%	GNMA	763212	36176DVD2	17-May-2011	15-Mar-2041	288	363	129,088
		Program	3.500%	3.993%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	289	364	94,168
		Program	3.625%	4.037%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	289	364	161,069
		Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	15-Sep-2011	15-Sep-2041	294	365	41,033
		Program	3.750%	4.081%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	290	365	193,480
		Program	3.500%	3.993%	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	290	365	242,253
		Program	3.875%	4.124%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	290	365	258,596
		Program	3.750%	4.081%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	289	363	276,213
		Program	3.500%	3.993%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	290	364	190,318
		Program	3.625%	4.037%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	290	364	115,895
		Program	4.000%	4.167%	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	290	364	71,868
		Program	3.500%	3.993%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	290	364	112,790
		Program	3.750%	4.081%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	290	364	206,392
		Program	3.875%	4.501%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	290	364	100,095
		Program	4.125%	4.209%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	291	365	141,585
		Program	3.750%	3.750%	4.250%	GNMA	770931	36176NHG9	28-Jul-2011	15-Jun-2041	291	364	199,551
		Program	4.000%	4.000%	4.500%	GNMA	770932	36176NHH7	28-Jul-2011	15-Jun-2041	291	364	32,897
		Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	1-Nov-2011	15-Oct-2041	295	365	44,153
		Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	1-Nov-2011	15-Nov-2041	296	366	45,898
		Program	3.375%	3.375%	3.875%	GNMA	779773	36176YCJ4	1-Nov-2011	15-Dec-2041	297	367	15,643
		Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	295	364	9,405
		Program	4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	293	362	16,408
		Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	296	365	109,172
													24,210,661
RMRB	2011A/2013A	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	1-Jul-2011	15-Jul-2041	292	366	192,531
		Program	3.875%	3.875%	4.375%	GNMA	409165	36206EQS7	1-Jul-2011	15-Jul-2041	292	366	321,385
		Program	4.250%	4.250%	4.750%	GNMA	544322	36212UVP3	1-Aug-2011	15-Jul-2041	292	365	1,895,375
		Program	4.125%	4.125%	4.625%	GNMA	544323	36212UVQ1	16-Aug-2011	15-Aug-2041	293	365	576,916
		Program	4.125%	4.125%	4.625%	GNMA	618446	36290VBP8	1-Sep-2011	15-Aug-2041	293	365	493,858
		Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	294	365	615,428
		Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	294	365	337,725
		Program	4.000%	4.000%	4.500%	GNMA	709080	36297DXH5	1-Oct-2011	15-Sep-2041	294	365	177,436
		Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	294	364	185,647
		Program	4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	294	364	1,160,475
		Program	3.625%	3.625%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	295	363	81,701
		Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	296	364	809,290
		Program	3.375%	4.360%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	287	364	223,968
		Program	3.500%	3.993%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	288	365	132,878
		Program	3.625%	4.061%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	289	366	1,579,467
		Program	3.375%	3.948%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	287	364	173,880
		Program	3.625%	4.038%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	289	366	1,042,041
		Program	3.500%	4.373%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	289	366	219,493
		Program	3.625%	4.038%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	289	366	645,154
		Program	3.750%	4.893%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	288	365	128,892
		Program	3.375%	3.948%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	287	363	146,448
		Program	3.500%	5.057%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	288	364	75,927
		Program	3.625%	4.173%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	289	365	3,284,538
		Program	3.750%	4.081%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	289	365	305,201
		Program	3.625%	4.132%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	289	365	3,250,296
		Program	3.750%	4.177%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	289	365	529,089
		Program	3.625%	4.130%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	290	366	1,571,113
		Program	3.750%	4.146%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	290	366	2,011,226
		Program	3.875%	4.124%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	290	366	908,177
		Program	3.500%	3.993%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	289	365	155,777
		Program	3.625%	4.071%	4.125%	GNMA	763368	36176DZ97	1-May-2011	15-May-2041	290	366	1,336,618
		Program	3.750%	4.177%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	290	366	600,744
		Program	3.875%	4.124%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2041	290	366	758,373
		Program	4.000%	4.188%	4.500%	GNMA	763371	36176D2C6	1-May-2011	15-May-2041	290	366	682,046
		Program	4.125%	4.125%	4.625%	GNMA	770582	36176M2P7	16-Aug-2011	15-Aug-2041	293	365	269,012
		Program	4.250%	4.250%	4.750%	GNMA	770583	36176M2Q5	1-Aug-2011	15-Aug-2041	293	366	1,461,611
		Program	4.375%	4.375%	4.875%	GNMA	770584	36176M2R3	1-Aug-2011	15-Jul-2041	292	365	536,227
		Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	15-Sep-2011	15-Sep-2041	294	365	354,374
		Program	4.000%	4.000%	4.500%	GNMA	770638	36176M4X8	1-Sep-2011	15-Aug-2041	293	365	50,171

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
March 31, 2017

Series Name		Type of Funds	Pass-thru Rate	Yield to Series	Mortgage Rate	Type of Securities	Pool #	CUSIP #	Settlement Date	Maturity Date	Remaining Term	MBS Term	Outstanding Principal Amount of Mortgage Backed Securities at March 31, 2017
RMRB	2011A/2013A (continued)	Program	3.750%	4.081%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	290	365	908,662
		Program	3.625%	4.450%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	290	365	427,259
		Program	3.875%	4.125%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	290	365	1,032,352
		Program	4.000%	4.167%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	290	365	349,494
		Program	4.125%	4.231%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	290	365	863,369
		Program	3.500%	3.994%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	289	365	233,682
		Program	3.625%	4.038%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	290	365	690,379
		Program	3.750%	4.196%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	290	365	553,239
		Program	3.875%	4.242%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	290	365	635,796
		Program	3.875%	4.124%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	290	365	790,330
		Program	4.125%	4.209%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	291	366	835,865
		Program	4.000%	4.167%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	290	365	911,910
		Program	3.750%	4.185%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	290	365	623,586
		Program	4.250%	4.250%	4.750%	GNMA	770826	36176ND73	1-Jun-2011	15-Jun-2041	291	366	1,087,572
		Program	4.000%	4.191%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	291	366	958,306
		Program	3.750%	4.614%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	291	366	151,763
		Program	3.625%	4.037%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	290	365	80,615
		Program	3.875%	4.124%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	291	366	426,998
		Program	4.125%	4.296%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	291	366	238,351
		Program	4.250%	4.250%	4.750%	GNMA	770869	36176NFJ5	1-Jun-2011	15-Jun-2041	291	366	982,683
		Program	3.500%	3.993%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	287	363	68,123
		Program	3.750%	4.082%	4.250%	GNMA	770927	36176NHC8	18-Jul-2011	15-Jun-2041	291	364	372,921
		Program	3.875%	4.124%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	291	364	397,995
		Program	4.000%	4.167%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	291	364	369,947
		Program	3.625%	4.037%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	290	363	206,357
		Program	4.125%	4.209%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	291	364	718,557
		Program	4.250%	4.250%	4.750%	GNMA	770935	36176NHL8	18-Jul-2011	15-Jul-2041	292	365	2,957,575
		Program	4.125%	4.209%	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	291	364	178,696
		Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	29-Nov-2011	15-Oct-2041	295	364	220,762
		Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	29-Nov-2011	15-Nov-2041	296	365	97,453
		Program	3.375%	3.375%	3.875%	GNMA	779773	36176YCJ4	5-Jan-2012	15-Dec-2041	297	365	33,214
		Program	3.500%	3.500%	4.000%	GNMA	779774	36176YCK1	5-Jan-2012	15-Dec-2041	297	365	875,431
		Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	295	364	64,440
		Program	4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	293	362	141,706
		Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	296	365	335,914
		Program	3.250%	3.250%	3.750%	GNMA	779981	36177HCS0	22-Nov-2011	15-Sep-2041	294	363	74,843
													49,176,654
RMRB	2009A5/2011A	Program	3.375%	13.204%	3.875%	GNMA	759378	36230UM30	3-Jan-2011	15-Dec-2040	285	365	17,283
		Program	3.375%	16.173%	3.875%	GNMA	759423	36230UPG8	12-Jan-2011	15-Jan-2041	286	365	73,944
		Program	3.375%	13.217%	3.875%	GNMA	759557	36230UTN9	7-Feb-2011	15-Jan-2041	286	365	114,178
		Program	3.500%	13.685%	4.000%	GNMA	759558	36230UTP4	7-Feb-2011	15-Dec-2040	285	363	4,350
		Program	3.375%	13.201%	3.875%	GNMA	759559	36230UTQ2	7-Feb-2011	15-Dec-2040	285	363	18,042
		Program	3.375%	14.539%	3.875%	GNMA	762681	36176DCS0	1-Mar-2011	15-Feb-2041	287	365	131,303
		Program	3.500%	13.688%	4.000%	GNMA	762684	36176DCV3	1-Mar-2011	15-Jan-2041	286	364	2,627
		Program	3.250%	12.713%	3.750%	GNMA	762690	36176DC35	1-Mar-2011	15-Jan-2041	286	364	27,198
		Program	3.500%	15.630%	4.000%	GNMA	762691	36176DC43	1-Mar-2011	15-Feb-2041	287	365	64,084
		Program	3.375%	40.805%	3.875%	GNMA	762692	36176DC50	1-Mar-2011	15-Feb-2041	287	365	2,671
		Program	3.500%	16.386%	4.000%	GNMA	762764	36176DFD0	1-Mar-2011	15-Feb-2041	287	365	67,000
		Program	3.625%	14.861%	4.125%	GNMA	762765	36176DFE8	1-Mar-2011	15-Mar-2041	288	366	67,381
		Program	3.500%	13.684%	4.000%	GNMA	762773	36176DFN8	1-Mar-2011	15-Mar-2041	288	366	11,536
		Program	3.375%	13.199%	3.875%	GNMA	762774	36176DFP3	1-Mar-2011	15-Feb-2041	287	365	23,774
		Program	3.625%	14.171%	4.125%	GNMA	762800	36176DGH0	1-Mar-2011	15-Feb-2041	287	365	2,683
		Program	3.375%	20.275%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	287	364	13,054
		Program	3.500%	20.091%	4.000%	GNMA	762935	36176DLQ4	1-Mar-2011	15-Mar-2041	288	366	13,076
		Program	3.625%	14.170%	4.125%	GNMA	762936	36176DLR2	1-Mar-2011	15-Mar-2041	288	366	26,859
		Program	3.750%	14.660%	4.250%	GNMA	762951	36176DL84	1-Mar-2011	15-Mar-2041	288	366	5,352
		Program	3.500%	13.686%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	288	365	6,431
		Program	3.625%	14.778%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	289	366	61,772
		Program	3.375%	13.201%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	287	364	10,135
		Program	3.625%	14.179%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	289	366	40,754
		Program	3.500%	21.543%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	289	366	10,623
		Program	3.625%	14.181%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	289	366	25,232
		Program	3.750%	41.378%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	288	365	3,914
		Program	3.375%	13.198%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	287	363	8,536
		Program	3.500%	35.664%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	288	364	3,675
		Program	3.500%	13.685%	4.000%	GNMA	763169	36176DT29	1-May-2011	15-Apr-2041	289	365	25,534
		Program	3.750%	14.655%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	289	365	9,269
		Program	3.500%	13.684%	4.000%	GNMA	763211	36176DVC4	1-May-2011	15-Apr-2041	289	365	7,230
		Program	3.625%	14.170%	4.125%	GNMA	763212	36176DVD2	1-May-2011	15-Mar-2041	288	364	5,049
		Program	3.750%	17.820%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	289	365	16,067
		Program	3.500%	13.684%	4.000%	GNMA	763285	36176DXN8	1-May-2011	15-Apr-2041	289	365	4,557
		Program	3.625%	16.531%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	290	366	61,446
		Program	3.625%	14.172%	4.125%	GNMA	763287	36176DXQ1	1-May-2011	15-Apr-2041	289	365	6,299
		Program	3.750%	16.781%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	290	366	61,076
		Program	3.875%	15.145%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	290	366	20,093
		Program	3.625%	15.025%	4.125%	GNMA	763368	36176DZ97	1-May-2011	15-May-2041	290	366	52,275
		Program	3.750%	17.827%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	290	366	18,243
		Program	3.875%	15.146%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2041	290	366	16,779
		Program	4.000%	17.133%	4.500%	GNMA	763371	36176D2C6	1-May-2011	15-May-2041	290	366	9,781
		Program	3.750%	14.661%	4.250%	GNMA	770691	36176M7C1	1-Jun-2011	15-May-2041	290	365	5,876
		Program	3.500%	13.683%	4.000%	GNMA	770692	36176M7D9	1-Jun-2011	15-May-2041	290	365	11,725
		Program	3.875%	15.147%	4.375%	GNMA	770693	36176M7E7	1-Jun-2011	15-May-2041	290	365	5,721
		Program	3.625%	24.731%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	290	365	16,710
		Program	3.875%	15.156%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	290	365	22,841
RMRB	2009A5/2011A (continued	Program	4.000%	15.627%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	290	365	5,012
		Program	4.125%	19.329%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	290	365	6,023
		Program	3.500%	13.699%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	289	365	11,309
		Program	3.750%	14.657%	4.250%	GNMA	770702	36176NAB7	1-Jun-2011	15-Apr-2041	289	364	8,388
		Program	3.500%	13.682%	4.000%	GNMA	770703	36176NAC5	1-Jun-2011	15-May-2041	290	365	9,211
		Program	3.625%	14.171%	4.125%	GNMA	770704	36176NAD3	1-Jun-2011	15-May-2041	290	365	4,533
		Program	3.625%	14.178%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	290	365	27,001
		Program	3.750%	18.421%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	290	365	16,801
		Program	3.875%	20.447%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	290	365	14,067
		Program	3.875%	15.141%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	290	365	17,486

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
March 31, 2017

Series Name	Type of Funds	Pass-thru Rate	Yield to Series	Mortgage Rate	Type of Securities	Pool #	CUSIP #	Settlement Date	Maturity Date	Remaining Term	MBS Term	Outstanding Principal Amount of Mortgage Backed Securities at March 31, 2017
	Program	4.125%	16.114%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	291	366	5,831
	Program	4.000%	15.628%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	290	365	13,077
	Program	3.750%	18.084%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	290	365	18,936
	Program	4.000%	15.632%	4.500%	GNMA	770825	36176ND65	1-Jun-2011	15-May-2041	290	365	1,030
	Program	4.000%	17.286%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	291	366	13,743
	Program	3.750%	32.213%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	291	366	4,609
	Program	3.625%	14.171%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	290	365	3,153
	Program	3.500%	13.682%	4.000%	GNMA	770866	36176NFF3	1-Jun-2011	15-May-2041	290	365	5,459
	Program	3.875%	15.141%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	291	366	9,447
	Program	4.125%	28.578%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	291	366	1,663
	Program	3.750%	14.658%	4.250%	GNMA	770872	36176NFM8	1-Jun-2011	15-May-2041	290	365	6,268
	Program	3.875%	32.192%	4.375%	GNMA	770874	36176NFP1	1-Jun-2011	15-May-2041	290	365	2,214
	Program	4.125%	16.110%	4.625%	GNMA	770876	36176NFR7	1-Jun-2011	15-Jun-2041	291	366	988
	Program	3.500%	13.684%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	287	363	3,297
	Program	3.750%	14.669%	4.250%	GNMA	770927	36176NHC8	1-Jul-2011	15-Jun-2041	291	365	11,325
	Program	3.875%	15.142%	4.375%	GNMA	770928	36176NHD6	1-Jul-2011	15-Jun-2041	291	365	8,806
	Program	4.000%	15.627%	4.500%	GNMA	770929	36176NHE4	1-Jul-2011	15-Jun-2041	291	365	5,305
	Program	3.625%	14.169%	4.125%	GNMA	770930	36176NHF1	1-Jul-2011	15-May-2041	290	364	8,071
	Program	4.125%	16.115%	4.625%	GNMA	770933	36176NHJ3	1-Jul-2011	15-Jun-2041	291	365	5,013
	Program	4.125%	16.112%	4.625%	GNMA	770936	36176NHM6	1-Jul-2011	15-Jun-2041	291	365	1,247
	Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	1-Apr-2006	1-Apr-2036	228	365	392,913
	Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	1-Jun-2006	1-May-2036	229	364	42,201
	Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	231	365	9,345
	Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	233	365	408,315
	Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Nov-2002	20-Jul-2032	184	362	55,437
	Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-May-2037	241	366	234,104
	Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-Jul-2007	1-Aug-2037	244	366	73,495
	Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-Jun-2037	242	366	208,722
	Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-2007	1-Jul-2037	243	365	19,086
	Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	243	365	65,520
	Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	244	366	65,962
	Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	244	366	35,355
	Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5G0	1-Aug-2007	1-Aug-2037	244	365	49,717
	Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	238	353	110,681
	Reserve	3.500%	12.309%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	244	366	299,342
	Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	244	365	120,751
	Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	262	365	13,683
	Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	263	363	72,943
	Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	136	357	7,002
	Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	172	364	18,004
	Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	158	349	6,575
	Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	158	349	64,480
	Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	136	356	19,690
	Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	184	362	12,280
	Reserve	3.375%	15.675%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	287	365	213,989
	Reserve	3.375%	14.815%	3.875%	GNMA	762763	36176DFC2	1-Mar-2011	15-Feb-2041	287	365	176,183
	Reserve	3.625%	17.634%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	289	365	128,457
	Reserve	3.625%	16.594%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	289	365	127,118
	Reserve	3.500%	13.682%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	289	365	7,539
	Reserve	3.750%	14.656%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	290	365	27,594
												4,569,831
									RMRB Total:			$ 77,957,146