CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of December 31, 2012

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 December 31, 2012
Home Mortgage Revenue Bonds (HMRB):												
HMRB 1999 ABCD/2000 Series FGH	Bond Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jun-2028	186	356	43,602
HMRB 1999 KLM/2000 Series FGH	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	209	349	38,180
HMRB 2000 Series FGH	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	295	366	377,461
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	295	366	196,897
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5GO	1-Aug-2007	1-Aug-2037	295	365	656,437
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	309	365	1,303,377
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	223	364	132,744
												2,666,915
HMRB 2000 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872204	31409JAD2	1-Feb-2007	1-Feb-2037	289	365	731,497
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	600921	36200GSJ6	1-Nov-2002	20-Aug-2032	236	363	19,112
												750,610
HMRB 2000 Series TUV	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	48,669
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	361	426	15,823
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	361	426	27,690
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	361	426	137,299
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	360	425	5,510
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	361	426	3,272
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	359	424	6,223
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	361	426	3,087
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	357	422	2,069
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	292	365	379,421
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Nov-2002	20-Aug-2032	236	363	406,646
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	362	423	125,353
												1,161,064
HMRB 2000 Series X2YZ	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872207	31409JAG5	1-Mar-2007	1-Mar-2037	290	365	731,755
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872208	31409JAH3	1-Apr-2007	1-Apr-2037	291	365	527,957
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jun-2007	1-Jun-2037	293	365	98,724
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	600929	36200GSS6	1-Nov-2002	20-Sep-2032	237	364	75,743
												1,434,180
HMRB 2001 Series ABCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872205	31409JAE0	1-Mar-2007	1-Mar-2037	290	365	363,033
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	292	365	525,569
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	292	365	85,699
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	600919	36200GSG2	1-Nov-2002	20-Jul-2032	235	362	264,153
												1,238,454
HMRB 2001 Series EFG	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	83,989
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	361	426	27,307
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	361	426	47,785
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	361	426	236,938
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	360	425	9,508
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	361	426	5,646
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	359	424	10,740
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	361	426	5,327
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	357	422	3,571
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872193	31409H7E8	1-Nov-2006	1-Nov-2036	286	365	217,483
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-2007	1-Jan-2037	288	365	916,601
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	293	365	170,739
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-Nov-2002	20-Jun-2032	234	361	106,885
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	362	423	216,323
												2,058,840
HMRB 2001 Series HIJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872192	31409H7D0	1-Oct-2006	1-Oct-2036	285	365	637,649
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	293	365	433,974
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600918	36200GSF4	1-Nov-2002	20-Aug-2032	236	363	256,008
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Mar-2008	1-Mar-2043	362	426	981,908
												2,309,538
HMRB 2001 Series LMNO	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	38,812
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	361	426	12,619
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	361	426	22,082
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	361	426	109,490
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	360	425	4,394
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	361	426	2,609
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	359	424	4,963
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	361	426	2,462
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	357	422	1,650
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872198	31409H7K4	1-Dec-2006	1-Jan-2037	288	366	578,017
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	291	365	107,850
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	309	365	970,103
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Mar-2008	1-Mar-2043	362	426	212,734
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	600920	36200GSH0	1-Nov-2002	20-Jul-2032	235	362	191,630
												2,259,415
HMRB 2001 Series QRS	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	70,728
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	361	426	22,995
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	361	426	40,239
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	361	426	199,526
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	360	425	8,007
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	361	426	4,755
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	359	424	9,044
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	361	426	4,486
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	357	422	3,007
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	289	365	237,538
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872227	31409JA42	1-Aug-2007	1-Aug-2037	295	365	179,638
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600928	36200GSR8	1-Nov-2002	20-Aug-2032	236	363	387,461
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	362	423	182,166
												1,349,591

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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 December 31, 2012
Home Mortgage Revenue Bonds (HMRB):												
HMRB 2001 Series TUV	Bond Reserve	2.500%	2.500%	3.000%	FNMA	742261	31402YTS3	29-Aug-2003	25-Jul-2033	247	364	128,982
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	742284	31402YUH5	31-Mar-2004	25-Mar-2034	255	365	254,368
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791684	31405KRD5	22-Sep-2004	25-Oct-2034	262	366	216,494
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	650392	31390MRM8	31-Oct-2003	25-Oct-2033	250	365	399,215
	Bond Reserve	3.750%	3.750%	4.250%	FNMA	742256	31402YTM6	30-Sep-2003	25-Aug-2033	248	364	170,814
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6994	31416QXY6	1-May-2009	1-Mar-2039	314	363	179,247
												1,349,118
HMRB 2002 Series ABC	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791697	31405KRS2	29-Dec-2004	1-Oct-2034	261	362	195,568
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791706	31405KR37	16-Feb-2005	1-Feb-2035	265	365	480,257
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791714	31405KSB8	29-Apr-2005	1-May-2034	256	353	695,709
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791720	31405KSH5	23-Jun-2005	1-May-2035	268	363	266,872
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jan-2007	1-Jan-2037	288	365	297,713
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971028	31414NHD9	13-Jan-2009	1-Dec-2038	311	364	316,999
												2,253,119
HMRB 2002 Series DEFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837055	31407P5Q7	29-Dec-2004	1-Oct-2033	249	350	691,438
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837065	31407P6A1	29-Dec-2004	1-Oct-2033	249	350	1,042,478
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872196	31409H7H1	1-Dec-2006	1-Dec-2036	287	365	671,888
												2,405,803
HMRB 2002 Series HJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	282	365	246,988
HMRB 2002 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	16-Jun-2006	1-Jun-2036	281	365	806,663
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	292	365	579,803
												1,386,466
HMRB 2002 Series OPQR	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837069	31407P6E3	29-Dec-2004	1-Oct-2033	249	350	699,905
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971012	31414NGV0	1-Feb-2006	1-Dec-2038	311	400	159,648
												859,553
HMRB 2003 Series BCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	17-Apr-2006	1-Apr-2036	279	365	304,774
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	291	365	220,864
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	970978	31414NFT6	1-Apr-2007	1-Nov-2038	310	385	91,744
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	314	363	52,944
												670,326
HMRB 2003 Series EFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	284	365	218,706
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	292	365	191,730
												410,436
HMRB 2003 Series HI	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	3,761
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	361	426	1,223
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	361	426	2,140
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	361	426	10,610
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	360	425	426
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	361	426	253
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	359	424	481
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	361	426	239
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	357	422	160
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	289	353	220,959
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	362	423	9,687
												249,937
HMRB 2004 Series DEF	Bond Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	313	365	889,040
HMRB 2006 Series GHI	Bond Reserve	6.250%	6.250%	7.200%	FNMA	381828	31377ND97	1-Jul-2009	1-May-2029	196	241	1,072,918
HMRB 2007 Series ABC	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Jan-2008	1-Dec-2042	359	425	1,745,872
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949170	31413L6F1	1-Jan-2008	1-Dec-2042	359	425	1,239,886
												2,985,758
HMRB 2007 Series FGH	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969261	31414LJE9	1-Apr-2008	1-Apr-2038	303	365	1,362,339
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969279	31414LJY5	1-Aug-2008	1-Aug-2038	307	365	1,272,506
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	978161	31415RTS3	1-Sep-2008	1-Sep-2038	308	365	2,907,164
												5,542,008
HMRB 2007 Series IJK	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	59,944
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	361	426	19,489
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	361	426	34,105
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	361	426	169,106
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	360	425	6,786
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	361	426	4,030
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	359	424	7,665
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	361	426	3,802
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	357	422	2,549
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Oct-2007	1-Nov-2037	298	366	173,601
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949164	31413L5Z8	1-Nov-2007	1-Nov-2037	298	365	598,623
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	289	353	623,028
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971085	31414NJ62	1-Feb-2009	1-Jan-2039	312	364	860,148
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971107	31414NKU7	1-Feb-2009	1-Jan-2039	312	364	289,442
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971116	31414NK52	1-Mar-2009	1-Feb-2039	313	364	89,381
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	362	423	154,393
												3,096,094
HMRB 2007 Series LMN	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	145,787
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	361	426	47,399
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	361	426	82,944
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	361	426	411,274
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	360	425	16,504
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	361	426	9,801
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	359	424	18,642
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	361	426	9,247
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	357	422	6,199

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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 December 31, 2012
Home Mortgage Revenue Bonds (HMRB):												
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949168	31413L6D6	1-Sep-2007	1-Sep-2037	296	365	789,841
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	1-Oct-2007	1-Oct-2037	297	365	680,424
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969254	31414LH76	1-Feb-2008	1-Feb-2038	301	365	1,872,420
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	302	366	308,736
	Bond Reserve	5.000%	5.000%	7.000%	FNMA	AA2718	31416LAU0	31-Mar-2009	1-Dec-2038	311	361	501,835
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	362	423	375,491
												5,276,543
HMRB 2008 Series ABC	Program	3.250%	0.000%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	337	364	86,278
	Program	3.375%	0.000%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	338	365	1,133,259
	Program	3.375%	0.000%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	336	365	118,153
	Program	3.375%	0.000%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	337	365	423,053
	Program	3.375%	0.000%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	337	364	610,873
	Program	3.375%	0.000%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	336	363	69,056
	Program	3.375%	0.000%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	338	365	774,394
	Program	3.375%	0.000%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	338	365	86,882
	Program	3.375%	0.000%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	338	364	1,272,191
	Program	3.375%	0.000%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	338	364	75,216
	Program	3.375%	0.000%	3.875%	GNMA	762934	36176DLP6	30-Mar-2011	15-Apr-2041	340	366	71,019
	Program	3.375%	0.000%	3.875%	GNMA	762990	36176DNF6	14-Apr-2011	15-May-2041	341	366	93,077
	Program	3.375%	0.000%	3.875%	GNMA	763167	36176DTY9	5-May-2011	15-Feb-2041	338	363	63,417
	Program	3.375%	0.000%	3.875%	GNMA	763284	36176DXM0	26-May-2011	15-Mar-2041	339	363	38,411
	Program	3.500%	0.000%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	336	363	63,897
	Program	3.500%	0.000%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	337	364	8,313
	Program	3.500%	0.000%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	338	365	273,112
	Program	3.500%	0.000%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	338	364	507,883
	Program	3.500%	0.000%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	339	365	86,484
	Program	3.500%	0.000%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	339	365	278,179
	Program	3.500%	0.000%	4.000%	GNMA	762967	36176DMQ3	5-Apr-2011	15-Mar-2041	339	365	142,009
	Program	3.500%	0.000%	4.000%	GNMA	763059	36176DQL0	28-Apr-2011	15-Apr-2041	340	365	155,992
	Program	3.500%	0.000%	4.000%	GNMA	763168	36176DTZ6	5-May-2011	15-Mar-2041	339	364	88,456
	Program	3.500%	0.000%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	340	365	80,642
	Program	3.500%	0.000%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	340	364	22,817
	Program	3.500%	0.000%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	340	364	36,515
	Program	3.500%	0.000%	4.000%	GNMA	763367	36176DZ89	26-May-2011	15-May-2041	341	365	23,761
	Program	3.500%	0.000%	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	341	365	36,957
	Program	3.500%	0.000%	4.000%	GNMA	770701	36176NAA9	16-Jun-2011	15-Apr-2041	340	363	160,676
	Program	3.500%	0.000%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	341	364	44,202
	Program	3.500%	0.000%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	341	364	17,197
	Program	3.500%	0.000%	4.000%	GNMA	770883	36176NFY2	29-Jun-2011	15-Feb-2041	338	361	10,401
	Program	3.625%	0.000%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	339	365	585,045
	Program	3.625%	0.000%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	338	364	19,067
	Program	3.625%	0.000%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	339	365	353,063
	Program	3.625%	0.000%	4.125%	GNMA	762968	36176DMR1	5-Apr-2011	15-Apr-2041	340	366	521,049
	Program	3.625%	0.000%	4.125%	GNMA	762992	36176DNH2	14-Apr-2011	15-Apr-2041	340	365	396,512
	Program	3.625%	0.000%	4.125%	GNMA	763061	36176DQN6	28-Apr-2011	15-Apr-2041	340	365	280,985
	Program	3.625%	0.000%	4.125%	GNMA	763170	36176DT37	5-May-2011	15-Apr-2041	340	365	1,467,631
	Program	3.625%	0.000%	4.125%	GNMA	763212	36176DVD2	17-May-2011	15-Mar-2041	339	363	27,426
	Program	3.625%	0.000%	4.125%	GNMA	763213	36176DVE0	17-May-2011	15-Apr-2041	340	364	1,130,050
	Program	3.625%	0.000%	4.125%	GNMA	763286	36176DXP3	26-May-2011	15-May-2041	341	365	941,126
	Program	3.625%	0.000%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	340	364	19,909
	Program	3.625%	0.000%	4.125%	GNMA	763368	36176DZ97	26-May-2011	15-May-2041	341	365	359,396
	Program	3.625%	0.000%	4.125%	GNMA	770695	36176M7G2	7-Jun-2011	15-May-2041	341	365	369,676
	Program	3.625%	0.000%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	341	364	26,034
	Program	3.625%	0.000%	4.125%	GNMA	770705	36176NAE1	16-Jun-2011	15-May-2041	341	364	222,445
	Program	3.625%	0.000%	4.125%	GNMA	770775	36176NCL3	28-Jun-2011	15-Jun-2041	342	365	70,926
	Program	3.625%	0.000%	4.125%	GNMA	770865	36176NFE6	29-Jun-2011	15-May-2041	341	364	88,233
	Program	3.625%	0.000%	4.125%	GNMA	770875	36176NFQ9	28-Jun-2011	15-Jun-2041	342	365	23,164
	Program	3.625%	3.625%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	341	363	46,461
	Program	3.750%	0.000%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	339	365	69,648
	Program	3.750%	0.000%	4.250%	GNMA	763062	36176DQP1	28-Apr-2011	15-Mar-2041	339	364	113,678
	Program	3.750%	0.000%	4.250%	GNMA	763171	36176DT45	5-May-2011	15-Apr-2041	340	365	184,784
	Program	3.750%	0.000%	4.250%	GNMA	763214	36176DVF7	17-May-2011	15-Apr-2041	340	364	156,297
	Program	3.750%	0.000%	4.250%	GNMA	763288	36176DXR9	26-May-2011	15-May-2041	341	365	506,646
	Program	3.750%	0.000%	4.250%	GNMA	763369	36176D2A0	26-May-2011	15-May-2041	341	365	359,698
	Program	3.750%	0.000%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	341	365	45,307
	Program	3.750%	0.000%	4.250%	GNMA	770694	36176M7F4	7-Jun-2011	15-May-2041	341	365	268,689
	Program	3.750%	0.000%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	340	363	26,372
	Program	3.750%	0.000%	4.250%	GNMA	770706	36176NAF8	16-Jun-2011	15-May-2041	341	364	189,812
	Program	3.750%	0.000%	4.250%	GNMA	770779	36176NCQ2	28-Jun-2011	15-May-2041	341	364	178,608
	Program	3.750%	0.000%	4.250%	GNMA	770864	36176NFD8	29-Jun-2011	15-Jun-2041	342	365	83,887
	Program	3.750%	0.000%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	341	364	19,692
	Program	3.750%	3.750%	4.250%	GNMA	770927	36176NHC8	18-Jul-2011	15-Jun-2041	342	364	54,883
	Program	3.875%	0.000%	4.375%	GNMA	763289	36176DXS7	26-May-2011	15-May-2041	341	365	177,925
	Program	3.875%	0.000%	4.375%	GNMA	763370	36176D2B8	26-May-2011	15-May-2041	341	365	158,829
	Program	3.875%	0.000%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	341	365	18,017
	Program	3.875%	0.000%	4.375%	GNMA	770696	36176M7H0	7-Jun-2011	15-May-2041	341	365	126,799
	Program	3.875%	0.000%	4.375%	GNMA	770707	36176NAG6	16-Jun-2011	15-May-2041	341	364	173,794
	Program	3.875%	0.000%	4.375%	GNMA	770776	36176NCM1	28-Jun-2011	15-Jun-2041	342	365	134,419
	Program	3.875%	3.875%	4.375%	GNMA	770867	36176NFG1	29-Jun-2011	15-Jun-2041	342	365	121,824
	Program	3.875%	0.000%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	341	364	21,886
	Program	3.875%	3.875%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	342	364	108,769
	Program	4.000%	0.000%	4.500%	GNMA	763371	36176D2C6	26-May-2011	15-May-2041	341	365	67,325
	Program	4.000%	0.000%	4.500%	GNMA	770697	36176M7J6	7-Jun-2011	15-May-2041	341	365	71,542
	Program	4.000%	0.000%	4.500%	GNMA	770778	36176NCP4	28-Jun-2011	15-May-2041	341	364	106,397
	Program	4.000%	0.000%	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	341	364	18,667
	Program	4.000%	0.000%	4.500%	GNMA	770863	36176NFC0	29-Jun-2011	15-Jun-2041	342	365	124,013
	Program	4.000%	0.000%	4.500%	GNMA	770873	36176NFN6	28-Jun-2011	15-Jun-2041	342	365	17,643
	Program	4.000%	4.000%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	342	364	38,490
	Program	4.125%	0.000%	4.625%	GNMA	770698	36176M7K3	7-Jun-2011	15-May-2041	341	365	64,156
	Program	4.125%	0.000%	4.625%	GNMA	770777	36176NCN9	28-Jun-2011	15-Jun-2041	342	365	70,426
	Program	4.125%	4.125%	4.625%	GNMA	770868	36176NFH9	29-Jun-2011	15-Jun-2041	342	365	32,590
	Program	4.125%	0.000%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	342	365	10,428
	Program	4.125%	4.125%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	342	364	17,390

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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 December 31, 2012
Home Mortgage Revenue Bonds (HMRB):												
	Program	4.125%	4.125%	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	342	364	36,611
	Program	5.905%	5.905%	6.250%	FNMA	954584	31413S6V1	1-Jan-2008	1-Jan-2043	360	426	618,138
	Program	6.030%	6.030%	6.375%	FNMA	953983	31413SJ47	1-Nov-2007	1-Nov-2042	358	426	1,893,948
	Program	6.030%	6.030%	6.375%	FNMA	954008	31413SKV5	1-Dec-2007	1-Nov-2042	358	425	887,412
	Program	6.030%	6.030%	6.375%	FNMA	954097	31413SNN0	1-Dec-2007	1-Dec-2042	359	426	941,274
	Program	6.030%	6.030%	6.375%	FNMA	954169	31413SQW7	1-Dec-2007	1-Nov-2042	358	425	129,708
	Program	6.030%	6.030%	6.375%	FNMA	954171	31413SQY3	1-Dec-2007	1-Dec-2042	359	426	1,291,034
	Program	6.030%	6.030%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	359	426	1,045,290
	Program	6.030%	6.030%	6.375%	FNMA	954327	31413SVU5	1-Jan-2008	1-Dec-2042	359	425	540,727
	Program	6.030%	6.030%	6.375%	FNMA	954425	31413SYW8	1-Jan-2008	1-Dec-2042	359	425	1,629,922
	Program	6.030%	6.030%	6.375%	FNMA	954428	31413SYZ1	1-Jan-2008	1-Dec-2042	359	425	350,319
	Program	6.030%	6.030%	6.375%	FNMA	954442	31413SZF4	1-Jan-2008	1-Jan-2043	360	426	949,093
	Program	6.030%	6.030%	6.375%	FNMA	954555	31413S5Q3	1-Jan-2008	1-Jan-2043	360	426	215,866
	Program	6.030%	6.030%	6.375%	FNMA	954577	31413S6N9	1-Jan-2008	1-Jan-2043	360	426	2,389,127
	Program	6.280%	6.280%	6.625%	FNMA	953984	31413SJ54	1-Nov-2007	1-Nov-2042	358	426	1,690,240
	Program	6.280%	6.280%	6.625%	FNMA	954009	31413SKW3	1-Dec-2007	1-Nov-2042	358	425	150,348
	Program	6.280%	6.280%	6.625%	FNMA	954098	31413SNP5	1-Dec-2007	1-Oct-2042	357	424	405,247
	Program	6.280%	6.280%	6.625%	FNMA	954172	31413SQZ0	1-Dec-2007	1-Nov-2042	358	425	455,989
	Program	6.280%	6.280%	6.625%	FNMA	954329	31413SVW1	1-Jan-2008	1-Dec-2042	359	425	277,043
	Program	6.280%	6.280%	6.625%	FNMA	954426	31413SYX6	1-Jan-2008	1-Jan-2043	360	426	374,157
	Program	6.280%	6.280%	6.625%	FNMA	954554	31413S5P5	1-Jan-2008	1-Oct-2042	357	423	140,858
	Program	6.405%	6.405%	6.750%	FNMA	953985	31413SJ62	1-Nov-2007	1-Nov-2042	358	426	539,319
	Program	6.405%	6.405%	6.750%	FNMA	954010	31413SKX1	1-Dec-2007	1-Nov-2042	358	425	147,017
	Program	6.405%	6.405%	6.750%	FNMA	954427	31413SYY4	1-Jan-2008	1-Oct-2042	357	423	149,156
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	302	366	1,783,124
												36,871,267
HMRB 2008 Series DEF	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	62,192
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	361	426	20,220
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	361	426	35,383
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	361	426	175,448
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	360	425	7,040
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	361	426	4,181
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	359	424	7,952
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	361	426	3,945
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	357	422	2,644
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872193	31409H7E8	1-Sep-2001	15-Jul-2031	223	364	44,608
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Nov-2002	20-Jul-2032	235	362	189,131
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-Jul-2007	1-Aug-2037	295	366	135,624
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-2007	1-Jul-2037	294	365	35,117
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	295	366	123,083
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	294	365	120,255
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	295	366	64,177
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5G0	1-Aug-2007	1-Aug-2037	295	365	214,067
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	295	366	160,912
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	295	365	497,242
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	209	349	146,114
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	187	356	36,567
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	362	423	160,183
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	187	357	14,226
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	223	364	43,352
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	209	349	12,446
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	235	362	29,592
												2,345,704
HMRB 2008 Series GHI	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	306,144
	Program	5.905%	5.905%	6.250%	FNMA	961887	31414CCY2	1-Feb-2008	1-Jan-2043	360	425	476,821
	Program	6.030%	6.030%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	359	426	4,165
	Program	6.030%	6.030%	6.375%	FNMA	961888	31414CCZ9	1-Feb-2008	1-Jan-2043	360	425	327,862
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Jun-2008	1-Mar-2038	302	362	1,042,659
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969260	31414LJD1	1-Jun-2008	1-Apr-2038	303	363	1,136,710
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969266	31414LJK5	1-Jun-2008	1-May-2038	304	364	1,707,297
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Jun-2038	305	365	1,429,978
	Bond Reserve	5.655%	5.655%	6.000%	FNMA	962921	31414DG67	1-Apr-2008	1-Mar-2043	362	425	1,346,227
												7,777,863
HMRB 2008 Series JK	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	1,753,096
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	361	426	570,279
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	361	426	997,993
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	361	426	4,948,644
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	360	425	198,334
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	361	426	117,711
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	359	424	224,324
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	361	426	1,257,175
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	357	422	74,605
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Mar-2038	302	362	416,260
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	960979	31414BCQ1	1-Jun-2008	1-Apr-2038	303	363	209,470
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Jun-2008	1-Jun-2038	305	365	626,167
	Bond Reserve	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	361	426	111,233
												11,505,292
HMRB 2008 Series LM	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	611,751
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	289	365	124,702
												736,453
HMRB General	Bond Reserve	2.500%	2.500%	3.000%	FNMA	949153	31413L5N5	1-Sep-2007	1-Sep-2037	296	365	479,633
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	949155	31413L5Q8	1-Feb-2008	1-Sep-2037	296	360	152,427
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872221	31409JAW0	1-Jun-2007	1-Jun-2037	293	365	372,191
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949150	31413L5K1	1-Aug-2007	1-Sep-2037	296	366	1,104,089
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949154	31413L5P0	1-Sep-2007	1-Sep-2037	296	365	451,173
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949156	31413L5R6	1-Feb-2008	1-Oct-2037	297	361	654,055
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949159	31413L5U9	1-Feb-2008	1-Oct-2037	297	361	728,291
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Feb-2008	1-Nov-2037	298	362	753,546

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of December 31, 2012

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 December 31, 2012
Home Mortgage Revenue Bonds (HMRB):												
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987165	31415RTW4	1-Sep-2008	1-Oct-2038	309	366	1,957,361
	Bond Reserve	5.500%	5.500%	6.000%	FNMA	450001	31380T3J8	1-Nov-1998	1-Aug-2028	187	362	143,980
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	507840	36211BEM2	1-Apr-1999	15-Feb-2029	194	364	100,423
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	508206	36211BR30	30-Apr-1998	20-Feb-2029	194	375	78,832
	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450002	31380T3K5	1-Nov-1998	1-Jun-2028	185	360	435,863
	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450003	31380T3L3	1-Nov-1998	1-Aug-2028	187	362	53,274
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	513207	36211HDL2	1-Jul-1999	20-Feb-2029	194	361	69,322
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	600921	36200GSJ6	1-Nov-2002	20-Aug-2032	236	363	63,357
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	507853	36211BE26	1-Apr-1999	15-Feb-2029	194	364	193,007
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	508096	36211BNM2	1-Apr-1999	20-Feb-2029	194	364	253,797
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	571156	36200SQH6	1-Sep-2001	15-May-2031	221	362	218,471
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571159	36200SQL7	1-Sep-2001	15-Jun-2030	210	350	112,925
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	294	365	176,904
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jun-2032	234	361	43,085
												8,596,005
									HMRB Total:			$ 111,837,079