

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of June 30, 2013**

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 June 30, 2013
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	180	356	42,705
HMRB 1999 KLM/2000 Series FGH	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	203	349	37,603
HMRB 2000 Series FGH	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	289	366	371,971
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	289	366	194,530
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5G0	1-Aug-2007	1-Aug-2037	289	365	275,519
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	303	365	1,121,551
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	217	364	130,735
												2,094,305
HMRB 2000 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872204	31409JAD2	1-Feb-2007	1-Feb-2037	283	365	721,095
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	600921	36200GSJ6	1-Nov-2002	20-Aug-2032	230	363	18,837
												739,933
HMRB 2000 Series TUV	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	355	426	40,124
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	355	426	4,289
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	355	426	20,886
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	355	426	114,550
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	354	425	5,473
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	355	426	3,260
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	355	426	818
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	351	422	2,058
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	286	365	374,074
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Nov-2002	20-Aug-2032	230	363	331,396
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	356	423	101,602
HMRB 2000 Series X2YZ	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872207	31409JAG5	1-Mar-2007	1-Mar-2037	284	365	721,406
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872208	31409JAH3	1-Apr-2007	1-Apr-2037	285	365	518,556
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jun-2007	1-Jun-2037	287	365	97,328
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	600929	36200GSS6	1-Nov-2002	20-Sep-2032	231	364	74,698
												1,411,988
HMRB 2001 Series ABCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872205	31409JAE0	1-Mar-2007	1-Mar-2037	284	365	357,898
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	286	365	518,152
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAJ3	1-May-2007	1-May-2037	286	365	51,124
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	600919	36200GSG2	1-Nov-2002	20-Jul-2032	229	362	69,196
												996,369
HMRB 2001 Series EFG	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	355	426	69,243
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	355	426	7,401
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	355	426	36,044
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	355	426	197,679
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	354	425	9,446
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	355	426	5,625
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	355	426	1,411
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	351	422	3,552
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872193	31409H7E8	1-Nov-2006	1-Nov-2036	280	365	213,957
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-2007	1-Jan-2037	282	365	747,624
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	287	365	168,324
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-Nov-2002	20-Jun-2032	228	361	105,431
Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	356	423	175,335	
												1,741,072
HMRB 2001 Series HIJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872192	31409H7D0	1-Oct-2006	1-Oct-2036	279	365	627,286
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	287	365	427,828
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600918	36200GSF4	1-Nov-2002	20-Aug-2032	230	363	251,901
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Mar-2008	1-Mar-2043	356	426	795,862
												2,102,877
HMRB 2001 Series LMNO	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	355	426	31,998
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	355	426	3,420
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	355	426	16,656
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	355	426	91,349
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	354	425	4,365
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	355	426	2,599
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	355	426	652
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	351	422	1,641
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872198	31409H7K4	1-Dec-2006	1-Jan-2037	282	366	356,323
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	285	365	106,059
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	303	365	834,771
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Mar-2008	1-Mar-2043	356	426	172,427
Bond Reserve	6.000%	6.000%	6.500%	GNMA	600920	36200GSH0	1-Nov-2002	20-Jul-2032	229	362	189,124	
												1,811,383
HMRB 2001 Series QRS	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	355	426	58,310
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	355	426	6,232
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	355	426	30,352
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	355	426	166,467
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	354	425	7,954
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	355	426	4,737
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	355	426	1,189
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	351	422	2,991
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	283	365	234,163
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872227	31409JAA2	1-Aug-2007	1-Aug-2037	289	365	177,091
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600928	36200GSR8	1-Nov-2002	20-Aug-2032	230	363	380,557
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	356	423	147,651
												1,217,694
HMRB 2001 Series TUV	Bond Reserve	2.500%	2.500%	3.000%	FNMA	742261	31402YTS3	29-Aug-2003	25-Jul-2033	241	364	126,735
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	742284	31402YUHS	31-Mar-2004	25-Mar-2034	249	365	250,055
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791684	31405KRD5	22-Sep-2004	25-Oct-2034	256	366	212,038
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	650392	31390MRM8	31-Oct-2003	25-Oct-2033	244	365	391,715

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as of June 30, 2013**

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 June 30, 2013
Home Mortgage Revenue Bonds (HMRB):	Bond Reserve	3.750%	3.750%	4.250%	FNMA	742256	31402YTM6	30-Sep-2003	25-Aug-2033	242	364	168,125
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6994	31416QXY6	1-May-2009	1-Mar-2039	308	363	176,804
												1,325,472
HMRB 2002 Series ABC	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791697	31405KRS2	29-Dec-2004	1-Oct-2034	255	362	192,372
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791706	31405KR37	16-Feb-2005	1-Feb-2035	259	365	472,395
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791714	31405KSB8	29-Apr-2005	1-May-2034	250	353	683,145
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791720	31405KSH5	23-Jun-2005	1-May-2035	262	363	260,590
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jan-2007	1-Jan-2037	282	365	293,502
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971028	31414NH09	13-Jan-2009	1-Dec-2038	305	364	314,200
												2,216,204
HMRB 2002 Series DEFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837055	31407P5Q7	29-Dec-2004	1-Oct-2033	243	350	680,737
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837065	31407P6A1	29-Dec-2004	1-Oct-2033	243	350	1,026,237
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872196	31409H7H1	1-Dec-2006	1-Dec-2036	281	365	662,236
												2,369,211
HMRB 2002 Series HJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	276	365	243,351
HMRB 2002 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	16-Jun-2006	1-Jun-2036	275	365	794,278
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	286	365	345,879
												1,140,157
HMRB 2002 Series OPQR	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837069	31407P6E3	29-Dec-2004	1-Oct-2033	243	350	688,566
HMRB 2003 Series BCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	17-Apr-2006	1-Apr-2036	273	365	300,009
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	285	365	217,196
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	970978	31414NFT6	1-Apr-2007	1-Nov-2038	304	385	90,933
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	308	363	52,487
												660,625
HMRB 2003 Series EFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	278	365	215,361
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	286	365	114,376
												329,737
HMRB 2003 Series HI	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	355	426	3,101
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	355	426	332
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	355	426	1,614
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	355	426	8,852
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	354	425	423
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	355	426	252
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	355	426	63
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	351	422	159
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413LE4	31-Jan-2008	31-Jan-2037	283	353	207,229
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	356	423	7,851
												229,875
HMRB 2004 Series DEF	Bond Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	307	365	879,211
HMRB 2006 Series GHI	Bond Reserve	6.250%	6.250%	7.200%	FNMA	381828	31377ND97	1-Jul-2009	1-May-2029	190	241	1,055,487
HMRB 2007 Series ABC	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413LV7	1-Jan-2008	1-Dec-2042	353	425	1,722,886
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949170	31413LF61	1-Jan-2008	1-Dec-2042	353	425	1,225,010
												2,947,896
HMRB 2007 Series FGH	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969261	31414LJE9	1-Apr-2008	1-Apr-2038	297	365	1,087,635
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969279	31414LJY5	1-Aug-2008	1-Aug-2038	301	365	1,258,142
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	978161	31415RTS3	1-Sep-2008	1-Sep-2038	302	365	2,874,347
												5,220,124
HMRB 2007 Series IJK	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	355	426	49,420
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	355	426	5,282
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	355	426	25,725
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	355	426	141,087
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	354	425	6,741
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	355	426	4,015
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	355	426	1,007
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	351	422	2,535
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413LV7	1-Oct-2007	1-Nov-2037	292	366	171,316
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949164	31413L5Z8	1-Nov-2007	1-Nov-2037	292	365	590,749
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413LE4	31-Jan-2008	31-Jan-2037	283	353	584,314
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971085	31414NJ62	1-Feb-2009	1-Jan-2039	306	364	852,557
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971107	31414NKU7	1-Feb-2009	1-Jan-2039	306	364	286,742
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971116	31414NK52	1-Mar-2009	1-Feb-2039	307	364	88,559
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	356	423	125,140
HMRB 2007 Series LMN	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	355	426	120,191
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	355	426	12,846
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	355	426	62,564
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	355	426	343,130
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	354	425	16,396
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	355	426	9,764
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	355	426	2,450
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	351	422	6,165
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949168	31413LE6D	1-Sep-2007	1-Sep-2037	290	365	780,416
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413LE4E	1-Oct-2007	1-Oct-2037	291	365	638,143
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969254	31414LH76	1-Feb-2008	1-Feb-2038	295	365	1,849,925
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	296	366	274,750
	Bond Reserve	5.000%	5.000%	7.000%	FNMA	AA2718	31416LAU0	31-Mar-2009	1-Dec-2038	305	361	497,358
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	356	423	304,345
												4,918,444
HMRB 2008 Series ABC	Program	3.250%	0.000%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	331	364	85,390

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of June 30, 2013**

<u>Series Name</u>	<u>Type of Funds</u>	<u>Pass-thru Rate</u>	<u>Yield to Series</u>	<u>Mortgage Rate</u>	<u>Type of Securities</u>	<u>Pool #</u>	<u>CUSIP #</u>	<u>Settlement Date</u>	<u>Maturity Date</u>	<u>Remaining Term</u>	<u>MBS Term</u>	<u>Outstanding Principal Amount of Mortgage Backed Securities at June 30, 2013</u>
Home Mortgage Revenue Bonds (HMRB):												
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	288	365	174,271
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jun-2032	228	361	41,623
												8,304,382
												\$ 97,101,901

HMRB Total: