CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of September 30, 2014

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 September 30, 2014
Home Mortgage Revenue Bonds (HMRB):												
HMRB 2000 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872204	31409JAD2	1-Feb-2007	1-Feb-2037	268	365	694,398
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	600921	36200GSJ6	1-Nov-2002	20-Aug-2032	215	363	18,102
												712,500
HMRB 2000 Series TUV	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	340	426	20,051
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	340	426	4,224
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	340	426	6,362
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	340	426	64,603
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	340	426	3,211
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	336	422	2,028
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	271	365	360,411
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Nov-2002	20-Aug-2032	215	363	318,523
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	341	423	46,099
												825,513
HMRB 2000 Series X2YZ	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872207	31409JAG5	1-Mar-2007	1-Mar-2037	269	365	566,469
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872208	31409JAH3	1-Apr-2007	1-Apr-2037	270	365	495,100
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jun-2007	1-Jun-2037	272	365	93,756
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	600929	36200GSS6	1-Nov-2002	20-Sep-2032	216	364	71,945
												1,227,270
HMRB 2001 Series ABCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872205	31409JAE0	1-Mar-2007	1-Mar-2037	269	365	344,719
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	271	365	499,199
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	271	365	30,622
												874,540
HMRB 2001 Series EFG	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	340	426	34,603
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	340	426	7,289
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	340	426	10,980
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	340	426	111,486
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	340	426	5,542
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	336	422	3,500
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-2007	1-Jan-2037	267	365	472,937
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	272	365	162,126
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-Nov-2002	20-Jun-2032	213	361	101,593
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	341	423	79,553
												989,609
HMRB 2001 Series HIJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872192	31409H7D0	1-Oct-2006	1-Oct-2036	264	365	601,750
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	272	365	412,055
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600918	36200GSF4	1-Nov-2002	20-Aug-2032	215	363	144,606
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Mar-2008	1-Mar-2043	341	426	361,095
												1,519,506
HMRB 2001 Series LMNO	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	340	426	15,990
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	340	426	3,368
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	340	426	5,074
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	340	426	51,518
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	340	426	2,561
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	336	422	1,618
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872198	31409H7K4	1-Dec-2006	1-Jan-2037	267	366	343,082
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	270	365	101,655
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	288	365	707,516
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Mar-2008	1-Mar-2043	341	426	78,233
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	600920	36200GSH0	1-Nov-2002	20-Jul-2032	214	362	182,493
												1,493,109
HMRB 2001 Series QRS	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	340	426	29,139
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	340	426	6,138
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	340	426	9,246
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	340	426	93,883
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	340	426	4,667
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	336	422	2,948
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	268	365	225,501
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872227	31409JA42	1-Aug-2007	1-Aug-2037	274	365	170,554
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600928	36200GSR8	1-Nov-2002	20-Aug-2032	215	363	362,470
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	341	423	66,992
												971,537
HMRB 2001 Series TUV	Bond Reserve	2.500%	2.500%	3.000%	FNMA	742261	31402YTS3	29-Aug-2003	25-Jul-2033	226	364	120,971
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	742284	31402YUH5	31-Mar-2004	25-Mar-2034	234	365	238,986
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791684	31405KRD5	22-Sep-2004	25-Oct-2034	241	366	201,811
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	650392	31390MRM8	31-Oct-2003	25-Oct-2033	229	365	133,863
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6994	31416QXY6	1-May-2009	1-Mar-2039	293	363	172,645
												868,276
HMRB 2002 Series ABC	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791697	31405KRS2	29-Dec-2004	1-Oct-2034	240	362	184,169
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791706	31405KR37	16-Feb-2005	1-Feb-2035	244	365	254,957
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791714	31405KSB8	29-Apr-2005	1-May-2034	235	353	650,974
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791720	31405KSH5	23-Jun-2005	1-May-2035	247	363	242,911
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jan-2007	1-Jan-2037	267	365	282,732
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971028	31414NHD9	13-Jan-2009	1-Dec-2038	290	364	166,786
												1,782,529
HMRB 2002 Series HJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	261	365	171,785
HMRB 2002 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	16-Jun-2006	1-Jun-2036	260	365	762,258
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	271	365	207,173
												969,431

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Home Mortgage Revenue Bonds (HMRB):												
HMRB 2003 Series HI	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	340	426	1,549
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	340	426	327
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	340	426	492
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	340	426	4,992
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	340	426	248
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	336	422	157
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	268	353	200,019
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	341	423	3,562
												211,346
HMRB 2004 Series DEF	Bond Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	292	365	853,760
HMRB 2007 Series ABC	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Jan-2008	1-Dec-2042	338	425	1,666,180
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949170	31413L6F1	1-Jan-2008	1-Dec-2042	338	425	1,010,859
												2,677,039
HMRB 2007 Series FGH	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969261	31414LJE9	1-Apr-2008	1-Apr-2038	282	365	715,763
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969279	31414LJY5	1-Aug-2008	1-Aug-2038	286	365	1,220,947
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	978161	31415RTS3	1-Sep-2008	1-Sep-2038	287	365	2,205,466
												4,142,176
HMRB 2007 Series IJK	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	340	426	24,697
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	340	426	5,202
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	340	426	7,837
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	340	426	79,570
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	340	426	3,955
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	336	422	2,498
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Oct-2007	1-Nov-2037	277	366	165,677
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949164	31413L5Z8	1-Nov-2007	1-Nov-2037	277	365	570,081
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	268	353	563,983
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971085	31414NJ62	1-Feb-2009	1-Jan-2039	291	364	120,459
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971107	31414NKU7	1-Feb-2009	1-Jan-2039	291	364	279,908
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	341	423	56,778
												1,880,644
HMRB 2007 Series LMN	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	340	426	60,063
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	340	426	12,652
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	340	426	19,059
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	340	426	193,516
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	340	426	9,620
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	336	422	6,076
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949168	31413L6D6	1-Sep-2007	1-Sep-2037	275	365	756,076
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	1-Oct-2007	1-Oct-2037	276	365	615,940
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969254	31414LH76	1-Feb-2008	1-Feb-2038	280	365	1,577,134
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	281	366	265,957
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	341	423	138,087
												3,654,178
HMRB 2008 Series ABC	Program	3.250%	0.000%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	316	364	83,095
	Program	3.375%	0.000%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	317	365	988,040
	Program	3.375%	0.000%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	315	365	83,828
	Program	3.375%	0.000%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	316	365	372,210
	Program	3.375%	0.000%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	316	364	423,968
	Program	3.375%	0.000%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	315	363	66,568
	Program	3.375%	0.000%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	317	365	584,197
	Program	3.375%	0.000%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	317	365	64,190
	Program	3.375%	0.000%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	317	364	981,436
	Program	3.375%	0.000%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	317	364	72,510
	Program	3.375%	0.000%	3.875%	GNMA	762934	36176DLP6	30-Mar-2011	15-Apr-2041	319	366	68,486
	Program	3.375%	0.000%	3.875%	GNMA	762990	36176DNF6	14-Apr-2011	15-May-2041	320	366	50,052
	Program	3.375%	0.000%	3.875%	GNMA	763167	36176DTY9	5-May-2011	15-Feb-2041	317	363	61,148
	Program	3.375%	0.000%	3.875%	GNMA	763284	36176DXM0	26-May-2011	15-Mar-2041	318	363	37,053
	Program	3.500%	0.000%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	315	363	35,794
	Program	3.500%	0.000%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	316	364	8,015
	Program	3.500%	0.000%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	317	365	263,256
	Program	3.500%	0.000%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	317	364	406,052
	Program	3.500%	0.000%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	318	365	64,598
	Program	3.500%	0.000%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	318	365	196,069
	Program	3.500%	0.000%	4.000%	GNMA	762967	36176DMQ3	5-Apr-2011	15-Mar-2041	318	365	98,280
	Program	3.500%	0.000%	4.000%	GNMA	763059	36176DQL0	28-Apr-2011	15-Apr-2041	319	365	114,924
	Program	3.500%	0.000%	4.000%	GNMA	763168	36176DTZ6	5-May-2011	15-Mar-2041	318	364	85,325
	Program	3.500%	0.000%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	319	365	77,790
	Program	3.500%	0.000%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	319	364	22,020
	Program	3.500%	0.000%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	319	364	13,871
	Program	3.500%	0.000%	4.000%	GNMA	763367	36176DZ89	26-May-2011	15-May-2041	320	365	22,942
	Program	3.500%	0.000%	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	320	365	35,682
	Program	3.500%	0.000%	4.000%	GNMA	770701	36176NAA9	16-Jun-2011	15-Apr-2041	319	363	119,280
	Program	3.500%	0.000%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	320	364	42,680
	Program	3.500%	0.000%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	320	364	16,607
	Program	3.500%	0.000%	4.000%	GNMA	770883	36176NFY2	29-Jun-2011	15-Feb-2041	317	361	10,039
	Program	3.625%	0.000%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	318	365	348,824
	Program	3.625%	0.000%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	317	364	18,411
	Program	3.625%	0.000%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	318	365	282,740
	Program	3.625%	0.000%	4.125%	GNMA	762968	36176DMR1	5-Apr-2011	15-Apr-2041	319	366	349,191
	Program	3.625%	0.000%	4.125%	GNMA	762992	36176DNH2	14-Apr-2011	15-Apr-2041	319	365	188,149
	Program	3.625%	0.000%	4.125%	GNMA	763061	36176DQN6	28-Apr-2011	15-Apr-2041	319	365	223,875
	Program	3.625%	0.000%	4.125%	GNMA	763170	36176DT37	5-May-2011	15-Apr-2041	319	365	1,017,546
	Program	3.625%	0.000%	4.125%	GNMA	763212	36176DVD2	17-May-2011	15-Mar-2041	318	363	26,473
	Program	3.625%	0.000%	4.125%	GNMA	763213	36176DVE0	17-May-2011	15-Apr-2041	319	364	827,838
	Program	3.625%	0.000%	4.125%	GNMA	763286	36176DXP3	26-May-2011	15-May-2041	320	365	692,805
	Program	3.625%	0.000%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	319	364	19,173
	Program	3.625%	0.000%	4.125%	GNMA	763368	36176DZ97	26-May-2011	15-May-2041	320	365	320,092

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of September 30, 2014

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 September 30, 2014
Home Mortgage Revenue Bonds (HMRB):												
	Program	3.625%	0.000%	4.125%	GNMA	770695	36176M7G2	7-Jun-2011	15-May-2041	320	365	235,161
	Program	3.625%	0.000%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	320	364	13,793
	Program	3.625%	0.000%	4.125%	GNMA	770705	36176NAE1	16-Jun-2011	15-May-2041	320	364	109,785
	Program	3.625%	0.000%	4.125%	GNMA	770775	36176NCL3	28-Jun-2011	15-Jun-2041	321	365	50,530
HMRB 2008 Series ABC (continued)	Program	3.625%	0.000%	4.125%	GNMA	770865	36176NFE6	29-Jun-2011	15-May-2041	320	364	53,524
	Program	3.625%	0.000%	4.125%	GNMA	770875	36176NFQ9	28-Jun-2011	15-Jun-2041	321	365	22,389
	Program	3.625%	3.625%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	320	363	44,892
	Program	3.750%	0.000%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	318	365	16,273
	Program	3.750%	0.000%	4.250%	GNMA	763062	36176DQP1	28-Apr-2011	15-Mar-2041	318	364	82,295
	Program	3.750%	0.000%	4.250%	GNMA	763171	36176DT45	5-May-2011	15-Apr-2041	319	365	110,020
	Program	3.750%	0.000%	4.250%	GNMA	763214	36176DVF7	17-May-2011	15-Apr-2041	319	364	105,195
	Program	3.750%	0.000%	4.250%	GNMA	763288	36176DXR9	26-May-2011	15-May-2041	320	365	359,689
	Program	3.750%	0.000%	4.250%	GNMA	763369	36176D2A0	26-May-2011	15-May-2041	320	365	223,182
	Program	3.750%	0.000%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	320	365	43,804
	Program	3.750%	0.000%	4.250%	GNMA	770694	36176M7F4	7-Jun-2011	15-May-2041	320	365	203,096
	Program	3.750%	0.000%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	319	363	25,490
	Program	3.750%	0.000%	4.250%	GNMA	770706	36176NAF8	16-Jun-2011	15-May-2041	320	364	104,429
	Program	3.750%	0.000%	4.250%	GNMA	770779	36176NCQ2	28-Jun-2011	15-May-2041	320	364	172,596
	Program	3.750%	0.000%	4.250%	GNMA	770864	36176NFD8	29-Jun-2011	15-Jun-2041	321	365	55,900
	Program	3.750%	0.000%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	320	364	19,035
	Program	3.750%	3.750%	4.250%	GNMA	770927	36176NHC8	18-Jul-2011	15-Jun-2041	321	364	34,499
	Program	3.875%	0.000%	4.375%	GNMA	763289	36176DXS7	26-May-2011	15-May-2041	320	365	104,884
	Program	3.875%	0.000%	4.375%	GNMA	763370	36176D2B8	26-May-2011	15-May-2041	320	365	74,887
	Program	3.875%	0.000%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	320	365	17,396
	Program	3.875%	0.000%	4.375%	GNMA	770696	36176M7H0	7-Jun-2011	15-May-2041	320	365	88,695
	Program	3.875%	0.000%	4.375%	GNMA	770707	36176NAG6	16-Jun-2011	15-May-2041	320	364	120,283
	Program	3.875%	0.000%	4.375%	GNMA	770776	36176NCM1	28-Jun-2011	15-Jun-2041	321	365	100,128
	Program	3.875%	3.875%	4.375%	GNMA	770867	36176NFG1	29-Jun-2011	15-Jun-2041	321	365	58,827
	Program	3.875%	0.000%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	320	364	21,176
	Program	3.875%	3.875%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	321	364	66,322
	Program	4.000%	0.000%	4.500%	GNMA	763371	36176D2C6	26-May-2011	15-May-2041	320	365	60,014
	Program	4.000%	0.000%	4.500%	GNMA	770697	36176M7J6	7-Jun-2011	15-May-2041	320	365	38,609
	Program	4.000%	0.000%	4.500%	GNMA	770778	36176NCP4	28-Jun-2011	15-May-2041	320	364	60,868
	Program	4.000%	0.000%	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	320	364	18,067
	Program	4.000%	0.000%	4.500%	GNMA	770863	36176NFC0	29-Jun-2011	15-Jun-2041	321	365	119,926
	Program	4.000%	0.000%	4.500%	GNMA	770873	36176NFN6	28-Jun-2011	15-Jun-2041	321	365	17,086
	Program	4.000%	4.000%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	321	364	22,726
	Program	4.125%	0.000%	4.625%	GNMA	770698	36176M7K3	7-Jun-2011	15-May-2041	320	365	42,175
	Program	4.125%	0.000%	4.625%	GNMA	770777	36176NCN9	28-Jun-2011	15-Jun-2041	321	365	40,525
	Program	4.125%	4.125%	4.625%	GNMA	770868	36176NFH9	29-Jun-2011	15-Jun-2041	321	365	19,459
	Program	4.125%	0.000%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	321	365	10,027
	Program	4.125%	4.125%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	321	364	16,837
	Program	4.125%	4.125%	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	321	364	24,165
	Program	6.030%	6.030%	6.375%	FNMA	953983	31413SJ47	1-Nov-2007	1-Nov-2042	337	426	1,029,401
	Program	6.030%	6.030%	6.375%	FNMA	954008	31413SKV5	1-Dec-2007	1-Nov-2042	337	425	98,436
	Program	6.030%	6.030%	6.375%	FNMA	954097	31413SNN0	1-Dec-2007	1-Dec-2042	338	426	369,580
	Program	6.030%	6.030%	6.375%	FNMA	954171	31413SQY3	1-Dec-2007	1-Dec-2042	338	426	982,408
	Program	6.030%	6.030%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	338	426	397,114
	Program	6.030%	6.030%	6.375%	FNMA	954327	31413SVU5	1-Jan-2008	1-Dec-2042	338	425	528,532
	Program	6.030%	6.030%	6.375%	FNMA	954425	31413SYW8	1-Jan-2008	1-Dec-2042	338	425	518,255
	Program	6.030%	6.030%	6.375%	FNMA	954428	31413SYZ1	1-Jan-2008	1-Dec-2042	338	425	126,922
	Program	6.030%	6.030%	6.375%	FNMA	954442	31413SZF4	1-Jan-2008	1-Jan-2043	339	426	197,444
	Program	6.030%	6.030%	6.375%	FNMA	954555	31413S5Q3	1-Jan-2008	1-Jan-2043	339	426	113,313
	Program	6.030%	6.030%	6.375%	FNMA	954577	31413S6N9	1-Jan-2008	1-Jan-2043	339	426	1,047,442
	Program	6.280%	6.280%	6.625%	FNMA	953984	31413SJ54	1-Nov-2007	1-Nov-2042	337	426	854,213
	Program	6.280%	6.280%	6.625%	FNMA	954098	31413SNP5	1-Dec-2007	1-Oct-2042	336	424	130,675
	Program	6.280%	6.280%	6.625%	FNMA	954329	31413SVW1	1-Jan-2008	1-Dec-2042	338	425	271,429
	Program	6.280%	6.280%	6.625%	FNMA	954426	31413SYX6	1-Jan-2008	1-Jan-2043	339	426	181,750
	Program	6.405%	6.405%	6.750%	FNMA	953985	31413SJ62	1-Nov-2007	1-Nov-2042	337	426	164,141
	Program	6.405%	6.405%	6.750%	FNMA	954010	31413SKX1	1-Dec-2007	1-Nov-2042	337	425	144,149
	Program	6.405%	6.405%	6.750%	FNMA	954427	31413SYY4	1-Jan-2008	1-Oct-2042	336	423	146,264
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	281	366	1,536,052
												21,951,298
HMRB 2008 Series DEF	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	340	426	25,623
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	340	426	5,397
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	340	426	8,130
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	340	426	82,553
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	340	426	4,104
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	336	422	2,592
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Nov-2002	20-Jul-2032	214	362	97,216
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-Jul-2007	1-Aug-2037	274	366	128,793
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-2007	1-Jul-2037	273	365	33,333
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	274	366	116,637
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	273	365	114,122
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	274	366	61,408
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5G0	1-Aug-2007	1-Aug-2037	274	365	86,829
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	274	366	138,616
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	274	365	308,042
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	188	349	114,450
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	166	356	34,757
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	341	423	58,907
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	166	357	13,158
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	202	364	32,096
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	188	349	11,759
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	214	362	25,921
												1,504,443
HMRB 2008 Series GHI	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	340	426	126,755
	Program	5.905%	5.905%	6.250%	FNMA	961887	31414CCY2	1-Feb-2008	1-Jan-2043	339	425	466,120
	Program	6.030%	6.030%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	338	426	1,582
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Jun-2008	1-Mar-2038	281	362	645,896
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969260	31414LJD1	1-Jun-2008	1-Apr-2038	282	363	1,088,317
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969266	31414LJK5	1-Jun-2008	1-May-2038	283	364	1,274,621

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of September 30, 2014

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 September 30, 2014
Home Mortgage Revenue Bonds (HMRB):												
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Jun-2038	284	365	1,091,440
	Bond Reserve	5.655%	5.655%	6.000%	FNMA	962921	31414DG67	1-Apr-2008	1-Mar-2043	341	425	146,098
												4,840,830
HMRB 2008 Series JK	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	340	426	722,202
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	340	426	152,226
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	340	426	229,320
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	340	426	2,328,479
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	340	426	115,537
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	336	422	73,125
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Mar-2038	281	362	317,713
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	960979	31414BCQ1	1-Jun-2008	1-Apr-2038	282	363	205,512
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Jun-2008	1-Jun-2038	284	365	230,271
												4,374,387
HMRB 2008 Series LM	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	340	426	251,472
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	268	365	118,383
												369,855
HMRB General	Bond Reserve	2.500%	2.500%	3.000%	FNMA	949153	31413L5N5	1-Sep-2007	1-Sep-2037	275	365	456,052
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	949155	31413L5Q8	1-Feb-2008	1-Sep-2037	275	360	144,912
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872221	31409JAW0	1-Jun-2007	1-Jun-2037	272	365	350,784
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949150	31413L5K1	1-Aug-2007	1-Sep-2037	275	366	1,054,467
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949154	31413L5P0	1-Sep-2007	1-Sep-2037	275	365	345,661
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949156	31413L5R6	1-Feb-2008	1-Oct-2037	276	361	625,926
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949159	31413L5U9	1-Feb-2008	1-Oct-2037	276	361	697,122
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Feb-2008	1-Nov-2037	277	362	719,150
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987165	31415RTW4	1-Sep-2008	1-Oct-2038	288	366	1,875,967
	Bond Reserve	5.500%	5.500%	6.000%	FNMA	450001	31380T3J8	1-Nov-1998	1-Aug-2028	166	362	78,512
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	507840	36211BEM2	1-Apr-1999	15-Feb-2029	173	364	93,363
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	508206	36211BR30	30-Apr-1998	20-Feb-2029	173	375	73,444
	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450002	31380T3K5	1-Nov-1998	1-Jun-2028	164	360	339,972
	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450003	31380T3L3	1-Nov-1998	1-Aug-2028	166	362	44,888
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	513207	36211HDL2	1-Jul-1999	20-Feb-2029	173	361	64,430
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	600921	36200GSJ6	1-Nov-2002	20-Aug-2032	215	363	60,009
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	507853	36211BE26	1-Apr-1999	15-Feb-2029	173	364	105,844
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	508096	36211BNM2	1-Apr-1999	20-Feb-2029	173	364	184,576
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	571156	36200SQH6	1-Sep-2001	15-May-2031	200	362	206,729
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	273	365	167,882
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jun-2032	213	361	37,739
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jun-2028	165	356	40,329
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	188	349	36,072
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	274	366	357,694
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	274	366	188,403
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5GO	1-Aug-2007	1-Aug-2037	274	365	266,262
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	288	365	950,579
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	202	364	98,277
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837055	31407P5Q7	29-Dec-2004	1-Oct-2033	228	350	653,298
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837065	31407P6A1	29-Dec-2004	1-Oct-2033	228	350	984,532
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872196	31409H7H1	1-Dec-2006	1-Dec-2036	266	365	636,732
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837069	31407P6E3	29-Dec-2004	1-Oct-2033	228	350	659,539
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	17-Apr-2006	1-Apr-2036	258	365	287,513
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	270	365	208,177
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	970978	31414NFT6	1-Apr-2007	1-Nov-2038	289	385	48,769
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	293	363	51,288
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	263	365	206,399
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	271	365	68,508
												13,469,799
									HMRB Total:			$ 72,335,360