

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of June 30, 2016

| Series Name | Type of Funds or Project | 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, 2016 |
|---|--------------------------|----------------|-----------------|---------------|--------------------|--------|-----------|-----------------|---------------|----------------|---------------------|---|
| Multifamily Housing Revenue Bonds III (MFIII): | | | | | | | | | | | | |
| MFIII 2002 Series A | Program | 4.630% | 4.630% | 5.750% | FNMA | 470076 | 31381TFR6 | 1-Dec-2011 | 1-Sep-2035 | 230 | 289 | 1,307,089 |
| MFIII 2002 Series E | Program | 4.630% | 4.630% | 5.750% | FNMA | 470076 | 31381TFR6 | 1-Dec-2011 | 1-Sep-2035 | 230 | 289 | 4,066,646 |
| | Program | 4.370% | 4.370% | 5.750% | FNMA | 470085 | 31381TF21 | 1-Dec-2011 | 1-Nov-2041 | 304 | 364 | 7,498,290 |
| | Program | 4.470% | 4.470% | 5.850% | FNMA | 470086 | 31381TF39 | 1-Dec-2011 | 1-Jan-2040 | 282 | 342 | 6,372,885 |
| | | | | | | | | | | | | 17,937,821 |
| | | | | | | | | | | | MFIII Total: | \$ 19,244,910 |