

**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 Backed Securities at December 31, 2012
<b>Residential Mortgage Revenue Bonds (RMRB):</b>												
RMRB 2009A3/2010A	Program	3.250%	3.893%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	337	364	436,117
	Program	3.375%	3.940%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	338	365	6,764,903
	Program	3.375%	3.682%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	336	365	1,299,248
	Program	3.375%	3.940%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	337	365	2,525,383
	Program	3.375%	3.940%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	337	364	3,646,560
	Program	3.375%	3.940%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	336	363	412,223
	Program	3.375%	3.940%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	338	365	4,622,683
	Program	3.375%	3.940%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	338	365	518,639
	Program	3.375%	3.940%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	338	364	7,594,244
	Program	3.375%	3.940%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	338	364	448,996
	Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	347	364	628,000
	Program	3.500%	3.987%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	336	363	459,350
	Program	3.500%	3.987%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	337	364	59,758
	Program	3.500%	3.987%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	338	365	1,963,396
	Program	3.500%	3.987%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	338	364	3,651,164
	Program	3.500%	3.987%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	339	365	621,727
	Program	3.500%	3.987%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	339	365	1,999,827
	Program	3.500%	3.987%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	340	365	579,737
	Program	3.500%	3.987%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	340	364	164,033
	Program	3.500%	3.987%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	340	364	262,504
	Program	3.500%	3.987%	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	341	365	265,687
	Program	3.500%	3.987%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	341	364	317,764
	Program	3.500%	3.987%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	341	364	123,267
	Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	347	365	513,253
	Program	3.625%	4.032%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	346	363	57,433
	Program	3.625%	4.032%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	339	365	5,204,778
	Program	3.625%	4.032%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	338	364	169,628
	Program	3.625%	4.032%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	339	365	3,140,985
	Program	3.625%	4.032%	4.125%	GNMA	763212	36176DVG2	17-May-2011	15-Mar-2041	339	363	243,990
	Program	3.625%	4.032%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	340	364	177,122
	Program	3.625%	4.032%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	341	364	231,613
	Program	3.625%	4.032%	4.125%	GNMA	770875	36176NFQ9	28-Jun-2011	15-Jun-2041	342	365	206,075
	Program	3.750%	3.750%	4.250%	GNMA	544310	36212UVB4	16-Aug-2011	15-Jun-2041	342	363	138,427
	Program	3.750%	3.750%	4.250%	GNMA	544318	36212UVK4	16-Aug-2011	15-May-2041	341	362	238,318
	Program	3.750%	3.750%	4.250%	GNMA	654723	36294NLC0	6-Oct-2011	15-Sep-2041	345	365	52,915
	Program	3.750%	3.750%	4.250%	GNMA	724402	3620AAX78	13-Dec-2011	15-Nov-2041	347	364	71,903
	Program	3.750%	4.077%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	339	365	797,984
	Program	3.750%	4.077%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	341	365	519,101
	Program	3.750%	4.077%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	340	363	302,147
	Program	3.750%	4.077%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	341	364	225,618
	Program	3.750%	3.750%	4.250%	GNMA	770931	36176NHG9	28-Jul-2011	15-Jun-2041	342	364	218,093
	Program	3.875%	4.121%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	341	365	283,336
	Program	3.875%	4.121%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	341	364	344,173
	Program	3.875%	3.875%	4.375%	GNMA	770934	36176NHK0	28-Jul-2011	15-Jun-2041	342	364	228,909
	Program	4.000%	4.000%	4.500%	GNMA	544325	36212UVS7	16-Aug-2011	15-May-2041	341	362	340,640
	Program	4.000%	4.000%	4.500%	GNMA	618449	36290VBS2	28-Sep-2011	15-Jun-2041	342	362	74,909
	Program	4.000%	4.165%	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	341	364	452,909
	Program	4.000%	4.165%	4.500%	GNMA	770873	36176NFM6	28-Jun-2011	15-Jun-2041	342	365	428,065
	Program	4.000%	4.000%	4.500%	GNMA	770932	36176NHH7	28-Jul-2011	15-Jun-2041	342	364	93,463
	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	27-Jul-2011	15-Jul-2041	343	365	302,481
	Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	345	364	49,195
	Program	4.125%	4.208%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	342	365	520,072
	Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	346	364	55,813
	Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	345	365	170,443
	Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	345	365	235,359
	Program	4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	345	364	290,978
	Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	15-Sep-2011	15-Sep-2041	345	365	379,977
	Program	4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	344	362	41,098
	Program	4.375%	4.375%	4.875%	GNMA	709083	36297DXL6	19-Oct-2011	15-Sep-2041	345	364	15,309
	Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	29-Nov-2011	15-Oct-2041	346	365	72,244
	Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	29-Nov-2011	15-Nov-2041	347	366	50,373
	Program	3.375%	3.375%	3.875%	GNMA	779773	36176YJC4	5-Jan-2012	15-Dec-2041	348	367	17,440
												56,322,140
<b>RMRB 2009A4/2011A</b>												
	Program	3.375%	3.940%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	338	364	423,946
	Program	3.375%	3.940%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	338	364	555,614
	Program	3.375%	3.940%	3.875%	GNMA	763167	36176DYY9	1-May-2011	15-Feb-2041	338	363	378,563
	Program	3.500%	3.987%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	338	363	74,774
	Program	3.500%	3.987%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	339	365	1,020,897
	Program	3.625%	4.032%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	340	366	4,635,443
	Program	3.750%	4.077%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	339	365	1,302,459
	Program	3.500%	3.987%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	339	364	635,911
	Program	3.375%	3.940%	3.875%	GNMA	763284	36176DXM0	1-May-2011	15-Mar-2041	339	364	229,293
	Program	3.625%	4.032%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	340	366	3,527,510
	Program	3.500%	3.987%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	340	366	1,121,424
	Program	3.625%	4.032%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	340	366	2,499,746
	Program	3.625%	4.032%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	340	365	13,056,583
	Program	3.750%	4.077%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	340	365	2,117,146
	Program	3.625%	4.032%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	340	365	10,053,343
	Program	3.750%	4.077%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	340	365	1,790,767
	Program	3.500%	3.987%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	340	365	170,822
	Program	3.500%	3.987%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	340	365	1,155,092
	Program	3.625%	4.032%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	341	366	8,372,605
	Program	3.750%	4.077%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	341	366	5,804,875
	Program	3.875%	4.121%	4.375%	GNMA	76						

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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
<b>Residential Mortgage Revenue Bonds (RMRB):</b>												
Program		4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	346	364	382,425
Program		4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	344	362	354,936
Program		3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	347	365	1,579,238
Program		3.750%	3.750%	4.250%	GNMA	724402	3620AAAX78	13-Dec-2011	15-Nov-2041	347	364	291,038
Program		3.625%	3.625%	4.125%	GNMA	724412	3620AAAYH5	13-Dec-2011	15-Oct-2041	346	363	201,626
Program		3.500%	3.500%	4.000%	GNMA	724424	3620AAAYV4	13-Dec-2011	15-Nov-2041	347	364	1,932,309
Program		4.000%	4.000%	4.500%	GNMA	618449	36290VBS2	28-Sep-2011	15-Jun-2041	342	362	421,361
Program		4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	345	365	1,472,011
Program		3.750%	3.750%	4.250%	GNMA	654723	36294NLC0	6-Oct-2011	15-Sep-2041	345	365	214,179
Program		4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	345	365	2,032,646
Program		4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	345	364	337,079
Program		4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	345	364	2,512,989
Program		4.375%	4.375%	4.875%	GNMA	709083	36297DXL6	19-Oct-2011	15-Sep-2041	345	364	175,607
Program		3.750%	4.077%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	341	365	3,078,483
Program		3.625%	4.032%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	341	365	3,288,777
Program		3.875%	4.121%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	341	365	1,994,030
Program		4.000%	4.165%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	341	365	1,735,812
Program		4.125%	4.208%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	341	365	3,199,697
Program		3.625%	4.032%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	341	365	1,978,954
Program		3.750%	4.077%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	341	365	2,174,757
Program		3.875%	4.121%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	341	365	2,733,076
Program		4.000%	4.165%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	341	365	2,581,492
Program		3.750%	4.077%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	341	365	2,046,396
Program		3.625%	4.032%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	341	365	784,948
Program		3.625%	4.032%	4.125%	GNMA	770775	36176NCL3	1-Jun-2011	15-May-2041	341	365	630,890
Program		3.875%	4.121%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	341	365	2,113,859
Program		4.125%	4.208%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	342	366	3,512,437
Program		4.250%	4.250%	4.750%	GNMA	770826	36176ND73	1-Jun-2011	15-Jun-2041	342	366	2,690,327
Program		4.000%	4.165%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	342	366	3,008,900
Program		3.750%	4.077%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	342	366	961,137
Program		3.875%	4.121%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	342	366	1,915,789
Program		4.125%	4.208%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	342	366	1,625,352
Program		4.250%	4.250%	4.750%	GNMA	770869	36176NFG5	1-Jun-2011	15-Jun-2041	342	366	4,344,583
Program		4.375%	4.375%	4.875%	GNMA	770877	36176NFS5	1-Jun-2011	15-Jun-2041	342	366	405,040
Program		4.000%	4.000%	4.500%	GNMA	770638	36176M4X8	1-Sep-2011	15-Aug-2041	344	365	463,556
Program		3.750%	4.077%	4.250%	GNMA	770927	36176NH8C	18-Jul-2011	15-Jun-2041	342	364	628,819
Program		3.875%	4.121%	4.375%	GNMA	770928	36176NH06	18-Jul-2011	15-Jun-2041	342	364	1,710,489
Program		4.000%	4.165%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	342	364	933,877
Program		3.625%	4.032%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	341	363	413,333
Program		4.125%	4.208%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	342	364	867,283
Program		4.125%	4.208%	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	342	364	1,825,944
Program		4.250%	4.250%	4.750%	GNMA	770935	36176NHL8	18-Jul-2011	15-Jul-2041	343	365	10,071,129
Program		4.125%	4.125%	4.625%	GNMA	544323	36212UVQ1	16-Aug-2011	15-Aug-2041	344	365	627,342
Program		4.125%	4.125%	4.625%	GNMA	770582	36176M2P7	16-Aug-2011	15-Aug-2041	344	365	292,203
Program		4.125%	4.125%	4.625%	GNMA	618446	36290VBP8	1-Sep-2011	15-Aug-2041	344	365	536,338
Program		3.250%	3.250%	3.750%	GNMA	779981	36177HCS0	22-Nov-2011	15-Sep-2041	345	363	83,251
Program		3.250%	3.250%	3.750%	GNMA	779716	36176YAR8	29-Nov-2011	15-Nov-2041	347	365	143,232
Program		4.000%	4.000%	4.500%	GNMA	709080	36297DXH5	1-Oct-2011	15-Sep-2041	345	365	257,367
Program		4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	1-Jul-2011	15-Jul-2041	343	366	1,061,903
Program		3.875%	3.875%	4.375%	GNMA	409165	36206EQS7	1-Jul-2011	15-Jul-2041	343	366	827,758
Program		4.250%	4.250%	4.750%	GNMA	544322	36212UV3P	1-Aug-2011	15-Jul-2041	343	365	4,756,694
Program		4.250%	4.250%	4.750%	GNMA	770583	36176M2Q5	1-Aug-2011	15-Aug-2041	344	366	6,315,458
Program		4.375%	4.375%	4.875%	GNMA	770584	36176M2R3	1-Aug-2011	15-Jul-2041	343	365	811,760
												170,483,890
<b>RMRB 2009A5/2011A</b>												
Program		3.750%	14.528%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	341	366	125,151
Program		3.875%	15.012%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2041	341	366	55,262
Program		4.000%	15.496%	4.500%	GNMA	763371	36176D2C6	1-May-2011	15-May-2041	341	366	23,425
Program		3.250%	12.591%	3.750%	GNMA	762690	36176DC35	1-Mar-2011	15-Jan-2041	337	364	30,019
Program		3.500%	13.559%	4.000%	GNMA	762691	36176DC43	1-Mar-2011	15-Feb-2041	338	365	95,025
Program		3.375%	13.075%	3.875%	GNMA	762692	36176DC50	1-Mar-2011	15-Feb-2041	338	365	30,229
Program		3.375%	13.075%	3.875%	GNMA	762681	36176DCS0	1-Mar-2011	15-Feb-2041	338	365	269,438
Program		3.500%	13.559%	4.000%	GNMA	762684	36176DCV3	1-Mar-2011	15-Jan-2041	337	364	2,892
Program		3.500%	13.559%	4.000%	GNMA	762764	36176DFD0	1-Mar-2011	15-Feb-2041	338	365	176,710
Program		3.625%	14.044%	4.125%	GNMA	762765	36176DFE8	1-Mar-2011	15-Mar-2041	339	366	203,557
Program		3.500%	13.559%	4.000%	GNMA	762773	36176DFN8	1-Mar-2011	15-Mar-2041	339	366	30,091
Program		3.375%	13.075%	3.875%	GNMA	762774	36176DFP3	1-Mar-2011	15-Feb-2041	338	365	26,170
Program		3.625%	14.044%	4.125%	GNMA	762800	36176DGH0	1-Mar-2011	15-Feb-2041	338	365	6,634
Program		3.750%	14.528%	4.250%	GNMA	762951	36176DL84	1-Mar-2011	15-Mar-2041	339	366	24,233
Program		3.375%	13.075%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	338	364	24,710
Program		3.500%	13.559%	4.000%	GNMA	762935	36176DLQ4	1-Mar-2011	15-Mar-2041	339	366	96,788
Program		3.625%	14.044%	4.125%	GNMA	762936	36176DLR2	1-Mar-2011	15-Mar-2041	339	366	122,843
Program		3.500%	13.559%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	339	365	49,410
Program		3.625%	14.044%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	340	366	181,291
Program		3.375%	13.075%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	338	364	32,385
Program		3.625%	14.044%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	340	366	137,960
Program		3.500%	13.559%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	340	366	54,275
Program		3.625%	14.044%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	340	366	97,764
Program		3.750%	14.528%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	339	365	39,553
Program		3.500%	13.559%	4.000%	GNMA	763169	36176DT29	1-May-2011	15-Apr-2041	340	365	28,058
Program		3.750%	14.528%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	340	365	64,293
Program		3.375%	13.075%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	338	363	22,065
Program		3.500%	13.559%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	339	364	30,777
Program		3.500%	13.559%	4.000%	GNMA	763211	36176DVC4	1-May-2011	15-Apr-2041	340	365	7,939
Program		3.625%	14.044%	4.125%	GNMA	763212	36176DVD2	1-May-2011	15-Mar-2041	339		

**CALIFORNIA HOUSING FINANCE AGENCY  
MORTGAGE BACKED SECURITIES  
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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
<b>Residential Mortgage Revenue Bonds (RMRB):</b>												
Program		3.500%	13.559%	4.000%	GNMA	770692	36176M7D9	1-Jun-2011	15-May-2041	341	365	12,859
Program		3.875%	15.012%	4.375%	GNMA	770693	36176M7E7	1-Jun-2011	15-May-2041	341	365	6,269
Program		3.625%	14.044%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	341	365	128,623
Program		3.875%	15.012%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	341	365	44,118
Program		4.000%	15.496%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	341	365	24,892
Program		4.125%	15.981%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	341	365	22,322
Program		3.500%	13.559%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	340	365	55,905
Program		3.750%	14.528%	4.250%	GNMA	770702	36176NAB7	1-Jun-2011	15-Apr-2041	340	364	9,176
Program		3.500%	13.559%	4.000%	GNMA	770703	36176NAC5	1-Jun-2011	15-May-2041	341	365	15,379
Program		3.625%	14.044%	4.125%	GNMA	770704	36176NAD3	1-Jun-2011	15-May-2041	341	365	9,058
Program		3.625%	14.044%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	341	365	77,396
Program		3.750%	14.528%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	341	365	66,042
Program		3.875%	15.012%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	341	365	60,469
Program		3.625%	14.044%	4.125%	GNMA	770775	36176NCL3	1-Jun-2011	15-May-2041	341	365	24,677
Program		3.875%	15.012%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	341	365	46,769
Program		4.125%	15.981%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	342	366	24,504
Program		4.000%	15.496%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	341	365	37,019
Program		3.750%	14.528%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	341	365	62,144
Program		4.000%	15.496%	4.500%	GNMA	770825	36176ND65	1-Jun-2011	15-May-2041	341	365	6,495
Program		4.000%	15.496%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	342	366	43,148
Program		3.750%	14.528%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	342	366	29,187
Program		3.625%	14.044%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	341	365	30,699
Program		3.500%	13.559%	4.000%	GNMA	770866	36176NFF3	1-Jun-2011	15-May-2041	341	365	5,983
Program		3.875%	15.012%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	342	366	42,387
Program		4.125%	15.981%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	342	366	11,339
Program		3.750%	14.528%	4.250%	GNMA	770872	36176NFM8	1-Jun-2011	15-May-2041	341	365	6,851
Program		4.000%	15.496%	4.500%	GNMA	770873	36176NFN6	1-Jun-2011	15-Jun-2041	342	366	6,139
Program		3.875%	15.012%	4.375%	GNMA	770874	36176NFP1	1-Jun-2011	15-May-2041	341	365	7,615
Program		3.625%	14.044%	4.125%	GNMA	770875	36176NFP9	1-Jun-2011	15-Jun-2041	342	366	8,060
Program		4.125%	15.981%	4.625%	GNMA	770876	36176NFR7	1-Jun-2011	15-Jun-2041	342	366	3,628
Program		3.500%	13.559%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	338	363	3,619
Program		3.750%	14.528%	4.250%	GNMA	770927	36176NHC8	1-Jul-2011	15-Jun-2041	342	365	19,096
Program		3.875%	15.012%	4.375%	GNMA	770928	36176NHD6	1-Jul-2011	15-Jun-2041	342	365	37,844
Program		4.000%	15.496%	4.500%	GNMA	770929	36176NHE4	1-Jul-2011	15-Jun-2041	342	365	13,392
Program		3.625%	14.044%	4.125%	GNMA	770930	36176NHF1	1-Jul-2011	15-May-2041	341	364	16,165
Program		4.125%	15.981%	4.625%	GNMA	770933	36176NHJ3	1-Jul-2011	15-Jun-2041	342	365	6,050
Program		4.125%	15.981%	4.625%	GNMA	770936	36176NHM6	1-Jul-2011	15-Jun-2041	342	365	12,738
Program		3.375%	13.075%	3.875%	GNMA	759378	36230UM30	3-Jan-2011	15-Dec-2040	336	365	41,110
Program		3.375%	13.075%	3.875%	GNMA	759423	36230UPG8	12-Jan-2011	15-Jan-2041	337	365	147,195
Program		3.375%	13.075%	3.875%	GNMA	759557	36230UTN9	7-Feb-2011	15-Jan-2041	337	365	212,543
Program		3.500%	13.559%	4.000%	GNMA	759558	36230UTP4	7-Feb-2011	15-Dec-2040	336	363	22,232
Program		3.375%	13.075%	3.875%	GNMA	759559	36230UTQ2	7-Feb-2011	15-Dec-2040	336	363	24,027
Program		6.280%	24.329%	6.625%	FNMA	954554	31413S5P5	1-Jan-2008	1-Oct-2042	357	423	49,009
Program		6.030%	23.361%	6.375%	FNMA	954555	31413S5Q3	1-Jan-2008	1-Jan-2043	360	426	75,107
Program		5.905%	22.877%	6.250%	FNMA	954584	31413S6V1	1-Jan-2008	1-Jan-2043	360	426	215,071
Program		6.405%	24.814%	6.750%	FNMA	953985	31413SJ62	1-Nov-2007	1-Nov-2042	358	426	187,648
Program		6.030%	23.361%	6.375%	FNMA	954008	31413SKV5	1-Dec-2007	1-Nov-2042	358	425	308,761
Program		6.280%	24.329%	6.625%	FNMA	954009	31413SKW3	1-Dec-2007	1-Nov-2042	358	425	52,311
Program		6.405%	24.814%	6.750%	FNMA	954010	31413SKX1	1-Dec-2007	1-Nov-2042	358	425	51,152
Program		6.030%	23.361%	6.375%	FNMA	954097	31413SNN0	1-Dec-2007	1-Dec-2042	359	426	327,501
Program		6.280%	24.329%	6.625%	FNMA	954098	31413SNP5	1-Dec-2007	1-Oct-2042	357	424	140,999
Program		6.030%	23.361%	6.375%	FNMA	954169	31413SQW7	1-Dec-2007	1-Nov-2042	358	425	45,130
Program		6.280%	24.329%	6.625%	FNMA	954172	31413SQZ0	1-Dec-2007	1-Nov-2042	358	425	158,654
Program		6.030%	23.361%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	359	426	363,692
Program		6.030%	23.361%	6.375%	FNMA	954327	31413SVU5	1-Jan-2008	1-Dec-2042	359	425	188,137
Program		6.280%	24.329%	6.625%	FNMA	954329	31413SVW1	1-Jan-2008	1-Dec-2042	359	425	96,393
Program		6.280%	24.329%	6.625%	FNMA	954426	31413SYX6	1-Jan-2008	1-Jan-2043	360	426	130,182
Program		6.405%	24.814%	6.750%	FNMA	954427	31413SYY4	1-Jan-2008	1-Oct-2042	357	423	51,896
Program		6.030%	23.361%	6.375%	FNMA	954428	31413SYZ1	1-Jan-2008	1-Dec-2042	359	425	121,888
Program		6.030%	23.361%	6.375%	FNMA	954442	31413SZF4	1-Jan-2008	1-Jan-2043	360	426	320,222
Program		5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	361	426	41,108
Program		6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	357	422	1,748
Program		6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	361	426	115,968
Program		6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	360	425	4,654
Program		6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	361	426	2,764
Program		6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	359	424	5,256
Program		5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	361	426	23,388
Program		6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	361	426	2,607
Reserve		3.375%	13.075%	3.875%	GNMA	762763	36176DFC2	1-Mar-2011	15-Feb-2041	338	365	442,639
Reserve		3.625%	14.044%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	340	365	510,639
Reserve		3.625%	14.044%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	340	365	393,183
Reserve		3.500%	13.559%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	340	365	8,267
Reserve		3.750%	14.528%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	341	365	93,486
Reserve		5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	209	349	90,466
Reserve		5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	187	356	22,640
Reserve		6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	235	362	18,322
Reserve		6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	223	364	26,842
Reserve		6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	209	349	7,706
Reserve		6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	187	357	8,808
Reserve		3.375%	13.075%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	338	365	394,300
Reserve		2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	1-Apr-2006	1-Apr-2036	279	365	457,169
Reserve		2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	1-Jun-2006	1-May-2036	280	364	80,877
Reserve		2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	282	365	14,676
Reserve		2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	284	365	657,880

**CALIFORNIA HOUSING FINANCE AGENCY  
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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
<b>Residential Mortgage Revenue Bonds (RMRB):</b>												
Reserve		3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	289	353	152,864
Reserve		6.030%	23.361%	6.375%	FNMA	954577	31413S6N9	1-Jan-2008	1-Jan-2043	360	426	831,259
Reserve		6.030%	23.361%	6.375%	FNMA	953983	31413SJ47	1-Nov-2007	1-Nov-2042	358	426	658,969
Reserve		6.280%	24.329%	6.625%	FNMA	953984	31413SJ54	1-Nov-2007	1-Nov-2042	358	426	588,092
Reserve		6.030%	23.361%	6.375%	FNMA	954171	31413SQY3	1-Dec-2007	1-Dec-2042	359	426	449,195
Reserve		6.030%	23.361%	6.375%	FNMA	954425	31413SYW8	1-Jan-2008	1-Dec-2042	359	425	567,106
Reserve		5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	361	426	13,365
Reserve		5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	362	423	105,878
Reserve		3.500%	12.168%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	295	366	720,038
Reserve		3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	295	365	307,850
Reserve		5.062%	5.062%	5.500%	FNMA	970978	31414NFT6	1-Apr-2007	1-Nov-2038	310	385	137,619
Reserve		3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	313	365	15,227
Reserve		5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	314	363	79,417
											<u>16,864,123</u>	
<b>RMRB Total:</b>											<u>\$ 243,670,153</u>	