

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 Backed Securities at June 30, 2013
Residential Mortgage Revenue Bonds (RMRB):												
RMRB 2010A/2013B	Program	3.250%	3.893%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	331	364	431,626
	Program	3.375%	3.940%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	332	365	6,693,525
	Program	3.375%	3.682%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	330	365	1,126,934
	Program	3.375%	3.940%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	331	365	2,499,967
	Program	3.375%	3.940%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	331	364	3,243,417
	Program	3.375%	3.940%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	330	363	408,082
	Program	3.375%	3.940%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	332	365	4,320,545
	Program	3.375%	3.940%	3.875%	GNMA	762692	36176DCS0	3-Mar-2011	15-Feb-2041	332	365	513,229
	Program	3.375%	3.940%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	332	364	7,083,067
	Program	3.375%	3.940%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	332	364	444,470
	Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	341	364	622,092
	Program	3.500%	3.987%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	330	363	454,829
	Program	3.500%	3.987%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	331	364	59,162
	Program	3.500%	3.987%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	332	365	1,943,627
	Program	3.500%	3.987%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	332	364	3,364,863
	Program	3.500%	3.987%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	333	365	476,622
	Program	3.500%	3.987%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	333	365	1,702,270
	Program	3.500%	3.987%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	334	365	574,133
	Program	3.500%	3.987%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	334	364	162,436
	Program	3.500%	3.987%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	334	364	259,940
	Program	3.500%	3.987%	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	335	365	263,132
	Program	3.500%	3.987%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	335	364	314,717
	Program	3.500%	3.987%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	335	364	122,444
	Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	341	365	508,464
	Program	3.625%	4.032%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	340	363	56,907
	Program	3.625%	4.032%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	333	365	4,866,975
	Program	3.625%	4.032%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	332	364	167,975
	Program	3.625%	4.032%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	333	365	3,110,938
	Program	3.625%	4.032%	4.125%	GNMA	763212	36176DVG2	17-May-2011	15-Mar-2041	333	363	241,683
	Program	3.625%	4.032%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	334	364	174,968
	Program	3.625%	4.032%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	335	364	229,426
	Program	3.625%	4.032%	4.125%	GNMA	770875	36176NFQ9	28-Jun-2011	15-Jun-2041	336	365	204,155
	Program	3.750%	3.750%	4.250%	GNMA	544310	36212UVB4	16-Aug-2011	15-Jun-2041	336	363	136,034
	Program	3.750%	3.750%	4.250%	GNMA	544318	36212UVK4	16-Aug-2011	15-May-2041	335	362	236,123
	Program	3.750%	3.750%	4.250%	GNMA	654723	36294NLC0	6-Oct-2011	15-Sep-2041	339	365	52,439
	Program	3.750%	3.750%	4.250%	GNMA	724402	3620AAX78	13-Dec-2011	15-Nov-2041	341	364	71,260
	Program	3.750%	4.077%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	333	365	463,732
	Program	3.750%	4.077%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	335	365	514,308
	Program	3.750%	4.077%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	334	363	299,337
	Program	3.750%	4.077%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	335	364	223,550
	Program	3.750%	3.750%	4.250%	GNMA	770931	36176NHG9	28-Jul-2011	15-Jun-2041	336	364	216,048
	Program	3.875%	4.121%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	335	365	280,672
	Program	3.875%	4.121%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	335	364	341,062
	Program	3.875%	3.875%	4.375%	GNMA	770934	36176NHK0	28-Jul-2011	15-Jun-2041	336	364	226,854
	Program	4.000%	4.000%	4.500%	GNMA	544325	36212UVS7	16-Aug-2011	15-May-2041	335	362	334,832
	Program	4.000%	4.000%	4.500%	GNMA	618449	36290VBS2	28-Sep-2011	15-Jun-2041	336	362	74,248
	Program	4.000%	4.165%	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	335	364	448,763
	Program	4.000%	4.165%	4.500%	GNMA	770873	36176NFM6	28-Jun-2011	15-Jun-2041	336	365	424,310
	Program	4.000%	4.000%	4.500%	GNMA	770932	36176NHH7	28-Jul-2011	15-Jun-2041	336	364	92,646
	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	27-Jul-2011	15-Jul-2041	337	365	299,870
	Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	339	364	48,776
	Program	4.125%	4.208%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	336	365	514,613
	Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	340	364	26,173
	Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	339	365	169,019
	Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	339	365	233,378
	Program	4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	339	364	288,573
	Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	15-Sep-2011	15-Sep-2041	339	365	341,325
	Program	4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	338	362	40,747
	Program	4.375%	4.375%	4.875%	GNMA	709083	36297DXL6	19-Oct-2011	15-Sep-2041	339	364	15,184
	Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	1-Nov-2011	15-Oct-2041	340	365	71,645
	Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	1-Nov-2011	15-Nov-2041	341	366	49,881
	Program	3.375%	3.375%	3.875%	GNMA	779773	36176YJC4	1-Nov-2011	15-Dec-2041	342	367	17,274
												53,199,301
RMRB 2011A/2013A	Program	3.375%	3.940%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	332	364	419,695
	Program	3.375%	3.940%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	332	364	549,935
	Program	3.375%	3.940%	3.875%	GNMA	763167	36176DYY9	1-May-2011	15-Feb-2041	332	363	374,760
	Program	3.500%	3.987%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	332	363	74,049
	Program	3.500%	3.987%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	333	365	1,010,972
	Program	3.625%	4.032%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	334	366	4,534,320
	Program	3.750%	4.077%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	333	365	1,078,969
	Program	3.500%	3.987%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	333	364	629,594
	Program	3.375%	3.940%	3.875%	GNMA	763284	36176DXM0	1-May-2011	15-Mar-2041	333	364	227,033
	Program	3.625%	4.032%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	334	366	2,357,913
	Program	3.500%	3.987%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	334	366	847,723
	Program	3.625%	4.032%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	334	366	2,474,688
	Program	3.625%	4.032%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	334	365	12,694,890
	Program	3.750%	4.077%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	334	365	1,800,053
	Program	3.625%	4.032%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	334	365	9,338,020
	Program	3.750%	4.077%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	334	365	1,773,639
	Program	3.500%	3.987%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	334	365	169,182
	Program	3.500%	3.987%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	334	365	882,844
	Program	3.625%	4.032%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	335	366	7,824,061
	Program	3.750%	4.077%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	335	366	5,091,197
	Program	3.875%	4.121%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	335	366	1,8

**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
Residential Mortgage Revenue Bonds (RMRB):												
Program		4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	340	364	179,336
Program		4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	338	362	351,905
Program		3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	341	365	1,564,506
Program		3.750%	3.750%	4.250%	GNMA	724402	3620AAAX78	13-Dec-2011	15-Nov-2041	341	364	288,434
Program		3.625%	3.625%	4.125%	GNMA	724412	3620AAAYH5	13-Dec-2011	15-Oct-2041	340	363	199,779
Program		3.500%	3.500%	4.000%	GNMA	724424	3620AAAYV4	13-Dec-2011	15-Nov-2041	341	364	1,914,130
Program		4.000%	4.000%	4.500%	GNMA	618449	36290VBS2	28-Sep-2011	15-Jun-2041	336	362	417,644
Program		4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	339	365	1,459,717
Program		3.750%	3.750%	4.250%	GNMA	654723	36294NLC0	6-Oct-2011	15-Sep-2041	339	365	212,254
Program		4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	339	365	2,015,546
Program		4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	339	364	334,212
Program		4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	339	364	2,492,222
Program		4.375%	4.375%	4.875%	GNMA	709083	36297DXL6	19-Oct-2011	15-Sep-2041	339	364	174,166
Program		3.750%	4.077%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	335	365	3,049,767
Program		3.625%	4.032%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	335	365	3,257,838
Program		3.875%	4.121%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	335	365	1,750,766
Program		4.000%	4.165%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	335	365	1,512,071
Program		4.125%	4.208%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	335	365	3,170,980
Program		3.625%	4.032%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	335	365	1,736,369
Program		3.750%	4.077%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	335	365	1,820,032
Program		3.875%	4.121%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	335	365	2,278,862
Program		4.000%	4.165%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	335	365	2,434,874
Program		3.750%	4.077%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	335	365	2,026,977
Program		3.625%	4.032%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	335	365	776,171
Program		3.625%	4.032%	4.125%	GNMA	770775	36176NCL3	1-Jun-2011	15-May-2041	335	365	625,087
Program		3.875%	4.121%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	335	365	2,092,695
Program		4.125%	4.208%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	336	366	3,018,455
Program		4.250%	4.250%	4.750%	GNMA	770826	36176ND73	1-Jun-2011	15-Jun-2041	336	366	2,470,307
Program		4.000%	4.165%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	336	366	2,980,872
Program		3.750%	4.077%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	336	366	743,636
Program		3.875%	4.121%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	336	366	1,596,118
Program		4.125%	4.208%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	336	366	1,274,365
Program		4.250%	4.250%	4.750%	GNMA	770869	36176NFI5	1-Jun-2011	15-Jun-2041	336	366	3,693,866
Program		4.375%	4.375%	4.875%	GNMA	770877	36176NFS5	1-Jun-2011	15-Jun-2041	336	366	401,663
Program		4.000%	4.000%	4.500%	GNMA	770638	36176M4X8	1-Sep-2011	15-Aug-2041	338	365	459,507
Program		3.750%	4.077%	4.250%	GNMA	770927	36176NH8C	18-Jul-2011	15-Jun-2041	336	364	623,047
Program		3.875%	4.121%	4.375%	GNMA	770928	36176NHDE	18-Jul-2011	15-Jun-2041	336	364	1,512,639
Program		4.000%	4.165%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	336	364	810,784
Program		3.625%	4.032%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	335	363	409,441
Program		4.125%	4.208%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	336	364	859,418
Program		4.125%	4.208%	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	336	364	1,547,491
Program		4.250%	4.250%	4.750%	GNMA	770935	36176NHL8	18-Jul-2011	15-Jul-2041	337	365	9,194,398
Program		4.125%	4.125%	4.625%	GNMA	544323	36212UVQ1	16-Aug-2011	15-Aug-2041	338	365	621,980
Program		4.125%	4.125%	4.625%	GNMA	770582	36176M2P7	16-Aug-2011	15-Aug-2041	338	365	289,706
Program		4.125%	4.125%	4.625%	GNMA	618446	36290VBP8	1-Sep-2011	15-Aug-2041	338	365	531,778
Program		3.250%	3.250%	3.750%	GNMA	779981	36177HCS0	22-Nov-2011	15-Sep-2041	339	363	81,999
Program		3.250%	3.250%	3.750%	GNMA	779716	36176YAR8	29-Nov-2011	15-Nov-2041	341	365	141,726
Program		4.000%	4.000%	4.500%	GNMA	709080	36297DXH5	1-Oct-2011	15-Sep-2041	339	365	255,149
Program		4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	1-Jul-2011	15-Jul-2041	337	366	1,052,735
Program		3.875%	3.875%	4.375%	GNMA	409165	36206EQS7	1-Jul-2011	15-Jul-2041	337	366	347,230
Program		4.250%	4.250%	4.750%	GNMA	544322	36212UV3P3	1-Aug-2011	15-Jul-2041	337	365	4,707,883
Program		4.250%	4.250%	4.750%	GNMA	770583	36176M2Q5	1-Aug-2011	15-Aug-2041	338	366	5,954,974
Program		4.375%	4.375%	4.875%	GNMA	770584	36176M2R3	1-Aug-2011	15-Jul-2041	337	365	805,076
												155,847,784
RMRB 2009A5/2011A												
Program		3.750%	14.528%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	335	366	97,569
Program		3.875%	15.012%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2041	335	366	48,833
Program		4.000%	15.496%	4.500%	GNMA	763371	36176D2C6	1-May-2011	15-May-2041	335	366	21,411
Program		3.250%	12.591%	3.750%	GNMA	762690	36176DC35	1-Mar-2011	15-Jan-2041	331	364	29,710
Program		3.500%	13.559%	4.000%	GNMA	762691	36176DC43	1-Mar-2011	15-Feb-2041	332	365	94,068
Program		3.375%	13.075%	3.875%	GNMA	762692	36176DC50	1-Mar-2011	15-Feb-2041	332	365	29,914
Program		3.375%	13.075%	3.875%	GNMA	762681	36176DCS0	1-Mar-2011	15-Feb-2041	332	365	251,828
Program		3.500%	13.559%	4.000%	GNMA	762684	36176DCV3	1-Mar-2011	15-Jan-2041	331	364	2,863
Program		3.500%	13.559%	4.000%	GNMA	762764	36176DFD0	1-Mar-2011	15-Feb-2041	332	365	162,854
Program		3.625%	14.044%	4.125%	GNMA	762765	36176DFE8	1-Mar-2011	15-Mar-2041	333	366	190,346
Program		3.500%	13.559%	4.000%	GNMA	762773	36176DFN8	1-Mar-2011	15-Mar-2041	333	366	23,068
Program		3.375%	13.075%	3.875%	GNMA	762774	36176DFP3	1-Mar-2011	15-Feb-2041	332	365	25,907
Program		3.625%	14.044%	4.125%	GNMA	762800	36176DGH0	1-Mar-2011	15-Feb-2041	332	365	6,569
Program		3.750%	14.528%	4.250%	GNMA	762951	36176DL84	1-Mar-2011	15-Mar-2041	333	366	14,082
Program		3.375%	13.075%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	332	364	24,462
Program		3.500%	13.559%	4.000%	GNMA	762935	36176DLQ4	1-Mar-2011	15-Mar-2041	333	366	82,387
Program		3.625%	14.044%	4.125%	GNMA	762936	36176DLR2	1-Mar-2011	15-Mar-2041	333	366	121,668
Program		3.500%	13.559%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	333	365	48,929
Program		3.625%	14.044%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	334	366	177,336
Program		3.375%	13.075%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	332	364	32,054
Program		3.625%	14.044%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	334	366	92,217
Program		3.500%	13.559%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	334	366	41,028
Program		3.625%	14.044%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	334	366	96,784
Program		3.750%	14.528%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	333	365	32,766
Program		3.500%	13.559%	4.000%	GNMA	763169	36176DT29	1-May-2011	15-Apr-2041	334	365	27,787
Program		3.750%	14.528%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	334	365	54,663
Program		3.375%	13.075%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	332	363	21,843
Program		3.500%	13.559%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	333	364	30,471
Program		3.500%	13.559%	4.000%	GNMA	763211	36176DVC4	1-May-2011	15-Apr-2041	334	365	7,862
Program		3.625%	14.044%	4.125%	GNMA	763212	36176DVD2	1-May-2011	15-Mar-2041	333	364	9,452
Program		3.750%	14.528%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	334	365	53,861
Program		3.375%	13.075%	3.875%	GNMA	763284	36176DXM0	1-May-2011	15-Mar-2041	333	364	13,233
Program		3.500%	13.559%	4.000%	GNMA	763285	36176DXN8	1-May-2011	15-Apr-2041	334	365	12,581
Program		3.625%	14.044%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	335	366	305,997
Program		3.625%	14.044%	4.125%	GNMA	763287	36176DXQ1	1-May-2011	15-Apr-2041	334	365	6,843
Program		3.750%	14.528%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	335	366	154,607
Program		3.875%	15.012%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	335	366	41,033
Program		3.625%	14.044%	4.125%	GNMA	763368	36176DZ97	1-May-2011	15-May-2041	335	366	120,036
Program		3.750%	14.528%	4.250%	GNMA	770691	36176M7C1	1-Jun-2011	15-May-2041	335	36	

**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
Residential Mortgage Revenue Bonds (MRRB):												
Program		3.500%	13.559%	4.000%	GNMA	770692	36176M7D9	1-Jun-2011	15-May-2041	335	365	12,735
Program		3.875%	15.012%	4.375%	GNMA	770693	36176M7E7	1-Jun-2011	15-May-2041	335	365	6,210
Program		3.625%	14.044%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	335	365	127,413
Program		3.875%	15.012%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	335	365	38,736
Program		4.000%	15.496%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	335	365	21,683
Program		4.125%	15.981%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	335	365	22,122
Program		3.500%	13.559%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	334	365	42,728
Program		3.750%	14.528%	4.250%	GNMA	770702	36176NAB7	1-Jun-2011	15-Apr-2041	334	364	9,090
Program		3.500%	13.559%	4.000%	GNMA	770703	36176NAC5	1-Jun-2011	15-May-2041	335	365	15,232
Program		3.625%	14.044%	4.125%	GNMA	770704	36176NAD3	1-Jun-2011	15-May-2041	335	365	8,973
Program		3.625%	14.044%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	335	365	67,909
Program		3.750%	14.528%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	335	365	55,270
Program		3.875%	15.012%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	335	365	50,420
Program		3.625%	14.044%	4.125%	GNMA	770775	36176NCL3	1-Jun-2011	15-May-2041	335	365	24,447
Program		3.875%	15.012%	4.375%	GNMA	770776	36176NCL1	1-Jun-2011	15-May-2041	335	365	46,301
Program		4.125%	15.981%	4.625%	GNMA	770777	36176NCL9	1-Jun-2011	15-Jun-2041	336	366	21,057
Program		4.000%	15.496%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	335	365	34,917
Program		3.750%	14.528%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	335	365	61,554
Program		4.000%	15.496%	4.500%	GNMA	770825	36176ND65	1-Jun-2011	15-May-2041	335	365	6,435
Program		4.000%	15.496%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	336	366	42,746
Program		3.750%	14.528%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	336	366	22,582
Program		3.625%	14.044%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	335	365	30,356
Program		3.500%	13.559%	4.000%	GNMA	770866	36176NFF3	1-Jun-2011	15-May-2041	335	365	5,926
Program		3.875%	15.012%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	336	366	35,314
Program		4.125%	15.981%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	336	366	8,890
Program		3.750%	14.528%	4.250%	GNMA	770872	36176NFM8	1-Jun-2011	15-May-2041	335	365	6,789
Program		4.000%	15.496%	4.500%	GNMA	770873	36176NFN6	1-Jun-2011	15-Jun-2041	336	366	6,085
Program		3.875%	15.012%	4.375%	GNMA	770874	36176NFP1	1-Jun-2011	15-May-2041	335	365	7,546
Program		3.625%	14.044%	4.125%	GNMA	770875	36176NFP9	1-Jun-2011	15-Jun-2041	336	366	7,985
Program		4.125%	15.981%	4.625%	GNMA	770876	36176NFR7	1-Jun-2011	15-Jun-2041	336	366	3,590
Program		3.500%	13.559%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	332	363	3,584
Program		3.750%	14.528%	4.250%	GNMA	770927	36176NHC8	1-Jul-2011	15-Jun-2041	336	365	18,920
Program		3.875%	15.012%	4.375%	GNMA	770928	36176NHD6	1-Jul-2011	15-Jun-2041	336	365	33,467
Program		4.000%	15.496%	4.500%	GNMA	770929	36176NHE4	1-Jul-2011	15-Jun-2041	336	365	11,627
Program		3.625%	14.044%	4.125%	GNMA	770930	36176NHF1	1-Jul-2011	15-May-2041	335	364	16,013
Program		4.125%	15.981%	4.625%	GNMA	770933	36176NHJ3	1-Jul-2011	15-Jun-2041	336	365	5,996
Program		4.125%	15.981%	4.625%	GNMA	770936	36176NHM6	1-Jul-2011	15-Jun-2041	336	365	10,796
Program		3.375%	13.075%	3.875%	GNMA	759378	36230UM30	3-Jan-2011	15-Dec-2040	330	365	35,657
Program		3.375%	13.075%	3.875%	GNMA	759423	36230UPG8	12-Jan-2011	15-Jan-2041	331	365	145,713
Program		3.375%	13.075%	3.875%	GNMA	759557	36230UTN9	7-Feb-2011	15-Jan-2041	331	365	189,046
Program		3.500%	13.559%	4.000%	GNMA	759558	36230UTP4	7-Feb-2011	15-Dec-2040	330	363	22,013
Program		3.375%	13.075%	3.875%	GNMA	759559	36230UTQ2	7-Feb-2011	15-Dec-2040	330	363	23,786
Program		6.280%	24.329%	6.625%	FNMA	954554	31413S5P5	1-Jan-2008	1-Oct-2042	351	423	48,743
Program		6.030%	23.361%	6.375%	FNMA	954555	31413S5Q3	1-Jan-2008	1-Jan-2043	354	426	74,672
Program		5.905%	22.877%	6.250%	FNMA	954584	31413S6V1	1-Jan-2008	1-Jan-2043	354	426	60,016
Program		6.405%	24.814%	6.750%	FNMA	953985	31413SJ62	1-Nov-2007	1-Nov-2042	352	426	186,652
Program		6.030%	23.361%	6.375%	FNMA	954008	31413SKV5	1-Dec-2007	1-Nov-2042	352	425	136,620
Program		6.280%	24.329%	6.625%	FNMA	954009	31413SKW3	1-Dec-2007	1-Nov-2042	352	425	52,029
Program		6.405%	24.814%	6.750%	FNMA	954010	31413SKX1	1-Dec-2007	1-Nov-2042	352	425	50,879
Program		6.030%	23.361%	6.375%	FNMA	954097	31413SNN0	1-Dec-2007	1-Dec-2042	353	426	248,229
Program		6.280%	24.329%	6.625%	FNMA	954098	31413SNP5	1-Dec-2007	1-Oct-2042	351	424	140,229
Program		6.030%	23.361%	6.375%	FNMA	954169	31413SQW7	1-Dec-2007	1-Nov-2042	352	425	44,874
Program		6.280%	24.329%	6.625%	FNMA	954172	31413SQZ0	1-Dec-2007	1-Nov-2042	352	425	67,819
Program		6.030%	23.361%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	353	426	298,002
Program		6.030%	23.361%	6.375%	FNMA	954327	31413SVU5	1-Jan-2008	1-Dec-2042	353	425	187,064
Program		6.280%	24.329%	6.625%	FNMA	954329	31413SVW1	1-Jan-2008	1-Dec-2042	353	425	95,871
Program		6.280%	24.329%	6.625%	FNMA	954426	31413SYX6	1-Jan-2008	1-Jan-2043	354	426	129,474
Program		6.405%	24.814%	6.750%	FNMA	954427	31413SYX4	1-Jan-2008	1-Oct-2042	351	423	51,621
Program		6.030%	23.361%	6.375%	FNMA	954428	31413SYZ1	1-Jan-2008	1-Dec-2042	353	425	44,844
Program		6.030%	23.361%	6.375%	FNMA	954442	31413SZF4	1-Jan-2008	1-Jan-2043	354	426	328,308
Program		5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	355	426	33,891
Program		6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	351	422	1,738
Program		6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	355	426	96,753
Program		6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	354	425	4,623
Program		6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	355	426	2,753
Program		5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	355	426	17,642
Program		6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	355	426	691
Reserve		3.375%	13.075%	3.875%	GNMA	762763	36176DFC2	1-Mar-2011	15-Feb-2041	332	365	412,844
Reserve		3.625%	14.044%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	334	365	496,493
Reserve		3.625%	14.044%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	334	365	365,207
Reserve		3.500%	13.559%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	334	365	8,188
Reserve		3.750%	14.528%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	335	365	92,614
Reserve		5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	203	349	73,725
Reserve		5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	181	356	22,333
Reserve		6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	229	362	17,701
Reserve		6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	217	364	26,435
Reserve		6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	203	349	7,590
Reserve		6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	181	357	8,627
Reserve		3.375%	13.075%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	332	365	390,139
Reserve		2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	1-Apr-2006	1-Apr-2036	273	365	450,022
Reserve		2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	1-Jun-2006	1-May-2036	274	364	79,635
Reserve		2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	276	365	14,459
Reserve		2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	278	365	647,819
Reserve		2.500%	2.500%	3.000%	FNMA	872193	31409H7E8	1-Sep-2001	15-Jul-2031	217	364	27,397
Reserve</												

**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
Residential Mortgage Revenue Bonds (RMRB):												
Reserve		6.030%	23.361%	6.375%	FNMA	954577	31413S6N9	1-Jan-2008	1-Jan-2043	354	426	516,205
Reserve		6.030%	23.361%	6.375%	FNMA	953983	31413SJ47	1-Nov-2007	1-Nov-2042	352	426	556,615
Reserve		6.280%	24.329%	6.625%	FNMA	953984	31413SJ54	1-Nov-2007	1-Nov-2042	352	426	370,933
Reserve		6.030%	23.361%	6.375%	FNMA	954171	31413SQY3	1-Dec-2007	1-Dec-2042	353	426	446,401
Reserve		6.030%	23.361%	6.375%	FNMA	954425	31413SYW8	1-Jan-2008	1-Dec-2042	353	425	298,085
Reserve		5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	355	426	3,622
Reserve		5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	356	423	85,817
Reserve		3.500%	12.168%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	289	366	640,777
Reserve		3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	289	365	304,220
Reserve		5.062%	5.062%	5.500%	FNMA	970978	31414NFT6	1-Apr-2007	1-Nov-2038	304	385	136,402
Reserve		3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	307	365	15,059
Reserve		5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	308	363	78,731
RMRB Total:											14,282,047	
											<u>\$ 223,329,133</u>	