

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of September 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 September 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	328	364	429,349
	Program	3.375%	3.940%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	329	365	6,254,571
	Program	3.375%	3.682%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	327	365	1,121,060
	Program	3.375%	3.940%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	328	365	2,486,970
	Program	3.375%	3.940%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	328	364	2,876,249
	Program	3.375%	3.940%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	327	363	405,979
	Program	3.375%	3.940%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	329	365	4,297,675
	Program	3.375%	3.940%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	329	365	391,926
	Program	3.375%	3.940%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	329	364	6,734,124
	Program	3.375%	3.940%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	329	364	442,159
	Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	338	364	619,097
	Program	3.500%	3.987%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	327	363	262,797
	Program	3.500%	3.987%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	328	364	58,859
	Program	3.500%	3.987%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	329	365	1,933,058
	Program	3.500%	3.987%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	329	364	3,222,816
	Program	3.500%	3.987%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	330	365	474,245
	Program	3.500%	3.987%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	330	365	1,609,902
	Program	3.500%	3.987%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	331	365	571,205
	Program	3.500%	3.987%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	331	364	161,626
	Program	3.500%	3.987%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	331	364	258,660
	Program	3.500%	3.987%	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	332	365	261,835
	Program	3.500%	3.987%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	332	364	313,173
	Program	3.500%	3.987%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	332	364	121,845
	Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	338	365	455,846
	Program	3.625%	4.032%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	337	363	56,640
	Program	3.625%	4.032%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	330	365	4,110,797
	Program	3.625%	4.032%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	329	364	167,155
	Program	3.625%	4.032%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	330	365	2,801,044
	Program	3.625%	4.032%	4.125%	GNMA	763212	36176DVG2	17-May-2011	15-Mar-2041	330	363	2,404,512
	Program	3.625%	4.032%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	331	364	174,107
	Program	3.625%	4.032%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	332	364	228,318
	Program	3.625%	4.032%	4.125%	GNMA	770875	36176NF09	28-Jun-2011	15-Jun-2041	333	365	203,181
	Program	3.750%	3.750%	4.250%	GNMA	544310	36212UVB4	16-Aug-2011	15-Jun-2041	333	363	135,304
	Program	3.750%	3.750%	4.250%	GNMA	544318	36212UVK4	16-Aug-2011	15-May-2041	332	362	235,012
	Program	3.750%	3.750%	4.250%	GNMA	654723	36294NLC0	6-Oct-2011	15-Sep-2041	336	365	52,198
	Program	3.750%	3.750%	4.250%	GNMA	724402	3620AAX78	13-Dec-2011	15-Nov-2041	338	364	70,933
	Program	3.750%	4.077%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	330	365	331,117
	Program	3.750%	4.077%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	332	365	511,875
	Program	3.750%	4.077%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	331	363	297,910
	Program	3.750%	4.077%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	332	364	222,499
	Program	3.750%	3.750%	4.250%	GNMA	770931	36176NHG9	28-Jul-2011	15-Jun-2041	333	364	215,032
	Program	3.875%	4.121%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	332	365	279,339
	Program	3.875%	4.121%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	332	364	339,472
	Program	3.875%	3.875%	4.375%	GNMA	770934	36176NHK0	28-Jul-2011	15-Jun-2041	333	364	225,809
	Program	4.000%	4.000%	4.500%	GNMA	544325	36212UVS7	16-Aug-2011	15-May-2041	332	362	332,150
	Program	4.000%	4.000%	4.500%	GNMA	618449	36290VBS2	28-Sep-2011	15-Jun-2041	333	362	73,912
	Program	4.000%	4.165%	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	332	364	446,726
	Program	4.000%	4.165%	4.500%	GNMA	770873	36176NFM6	28-Jun-2011	15-Jun-2041	333	365	422,401
	Program	4.000%	4.000%	4.500%	GNMA	770932	36176NHH7	28-Jul-2011	15-Jun-2041	333	364	92,230
	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	27-Jul-2011	15-Jul-2041	334	365	260,126
	Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	336	364	48,564
	Program	4.125%	4.208%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	333	365	511,813
	Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	337	364	26,060
	Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	336	365	147,371
	Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	336	365	175,685
	Program	4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	336	364	287,332
	Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	15-Sep-2011	15-Sep-2041	336	365	281,406
	Program	4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	335	362	17,583
	Program	4.375%	4.375%	4.875%	GNMA	709083	36297DXL6	19-Oct-2011	15-Sep-2041	336	364	15,120
	Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	1-Nov-2011	15-Oct-2041	337	365	71,340
	Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	1-Nov-2011	15-Nov-2041	338	366	49,633
	Program	3.375%	3.375%	3.875%	GNMA	779773	36176YJC4	1-Nov-2011	15-Dec-2041	339	367	17,190
												49,939,919
RMRB 2011A/2013A	Program	3.375%	3.940%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	329	364	417,563
	Program	3.375%	3.940%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	329	364	305,268
	Program	3.375%	3.940%	3.875%	GNMA	763167	36176DYY9	1-May-2011	15-Feb-2041	329	363	372,850
	Program	3.500%	3.987%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	329	363	73,681
	Program	3.500%	3.987%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	330	365	1,005,774
	Program	3.625%	4.032%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	331	366	4,264,967
	Program	3.750%	4.077%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	330	365	1,073,602
	Program	3.500%	3.987%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	330	364	626,429
	Program	3.375%	3.940%	3.875%	GNMA	763284	36176DXM0	1-May-2011	15-Mar-2041	330	364	225,886
	Program	3.625%	4.032%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	331	366	2,147,623
	Program	3.500%	3.987%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	331	366	843,507
	Program	3.625%	4.032%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	331	366	2,264,481
	Program	3.625%	4.032%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	331	365	12,160,157
	Program	3.750%	4.077%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	331	365	1,623,369
	Program	3.625%	4.032%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	331	365	8,877,600
	Program	3.750%	4.077%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	331	365	1,636,975
	Program	3.500%	3.987%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	331	365	168,349
	Program	3.500%	3.987%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	331	365	878,339
	Program	3.625%	4.032%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	332	366	7,785,394
	Program	3.750%	4.077%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	332	366	4,917,634
	Program	3.875%	4.121%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	332	366	1,845

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MORTGAGE BACKED SECURITIES
as of September 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 September 30, 2013
Residential Mortgage Revenue Bonds (RMRB):												
Program		4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	337	364	178,557
Program		4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	335	362	151,857
Program		3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	338	365	1,402,603
Program		3.750%	3.750%	4.250%	GNMA	724402	3620AAAX78	13-Dec-2011	15-Nov-2041	338	364	287,111
Program		3.625%	3.625%	4.125%	GNMA	724412	3620AAAYH5	13-Dec-2011	15-Oct-2041	337	363	198,841
Program		3.500%	3.500%	4.000%	GNMA	724424	3620AAAYV4	13-Dec-2011	15-Nov-2041	338	364	1,904,913
Program		4.000%	4.000%	4.500%	GNMA	618449	36290VBS2	28-Sep-2011	15-Jun-2041	333	362	415,754
Program		4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	336	365	1,272,752
Program		3.750%	3.750%	4.250%	GNMA	654723	36294NLC0	6-Oct-2011	15-Sep-2041	336	365	211,277
Program		4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	336	365	1,517,285
Program		4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	336	364	332,754
Program		4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	336	364	2,481,503
Program		4.375%	4.375%	4.875%	GNMA	709083	36297DXL6	19-Oct-2011	15-Sep-2041	336	364	173,434
Program		3.750%	4.077%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	332	365	2,573,159
Program		3.625%	4.032%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	332	365	3,075,803
Program		3.875%	4.121%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	332	365	1,612,990
Program		4.000%	4.165%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	332	365	1,505,109
Program		4.125%	4.208%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	332	365	2,828,939
Program		3.625%	4.032%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	332	365	1,510,459
Program		3.750%	4.077%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	332	365	1,811,330
Program		3.875%	4.121%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	332	365	2,267,961
Program		4.000%	4.165%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	332	365	1,754,759
Program		3.750%	4.077%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	332	365	2,017,376
Program		3.625%	4.032%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	332	365	772,373
Program		3.625%	4.032%	4.125%	GNMA	770775	36176NCL3	1-Jun-2011	15-May-2041	332	365	622,094
Program		3.875%	4.121%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	332	365	1,753,598
Program		4.125%	4.208%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	333	366	2,822,415
Program		4.250%	4.250%	4.750%	GNMA	770826	36176ND73	1-Jun-2011	15-Jun-2041	333	366	2,459,475
Program		4.000%	4.165%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	333	366	2,966,048
Program		3.750%	4.077%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	333	366	740,062
Program		3.875%	4.121%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	333	366	1,588,746
Program		4.125%	4.208%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	333	366	1,267,897
Program		4.250%	4.250%	4.750%	GNMA	770869	36176NFI5	1-Jun-2011	15-Jun-2041	333	366	3,237,316
Program		4.375%	4.375%	4.875%	GNMA	770877	36176NFS5	1-Jun-2011	15-Jun-2041	333	366	399,931
Program		4.000%	4.000%	4.500%	GNMA	770638	36176M4X8	1-Sep-2011	15-Aug-2041	335	365	251,395
Program		3.750%	4.077%	4.250%	GNMA	770927	36176NH8C	18-Jul-2011	15-Jun-2041	333	364	620,114
Program		3.875%	4.121%	4.375%	GNMA	770928	36176NHDE	18-Jul-2011	15-Jun-2041	333	364	1,302,643
Program		4.000%	4.165%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	333	364	561,883
Program		3.625%	4.032%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	332	363	407,472
Program		4.125%	4.208%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	333	364	855,587
Program		4.125%	4.208%	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	333	364	1,436,434
Program		4.250%	4.250%	4.750%	GNMA	770935	36176NHL8	18-Jul-2011	15-Jul-2041	334	365	8,361,703
Program		4.125%	4.125%	4.625%	GNMA	544323	36212UVQ1	16-Aug-2011	15-Aug-2041	335	365	619,252
Program		4.125%	4.125%	4.625%	GNMA	770582	36176M2P7	16-Aug-2011	15-Aug-2041	335	365	288,435
Program		4.125%	4.125%	4.625%	GNMA	618446	36290VBP8	1-Sep-2011	15-Aug-2041	335	365	529,459
Program		3.250%	3.250%	3.750%	GNMA	779981	36177HCS0	22-Nov-2011	15-Sep-2041	336	363	81,552
Program		3.250%	3.250%	3.750%	GNMA	779716	36176YAR8	29-Nov-2011	15-Nov-2041	338	365	140,960
Program		4.000%	4.000%	4.500%	GNMA	709080	36297DXH5	1-Oct-2011	15-Sep-2041	336	365	254,021
Program		4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	1-Jul-2011	15-Jul-2041	334	366	913,208
Program		3.875%	3.875%	4.375%	GNMA	409165	36206EQS7	1-Jul-2011	15-Jul-2041	334	366	345,635
Program		4.250%	4.250%	4.750%	GNMA	544322	36212UVP3	1-Aug-2011	15-Jul-2041	334	365	4,313,687
Program		4.250%	4.250%	4.750%	GNMA	770583	36176M2Q5	1-Aug-2011	15-Aug-2041	335	366	5,515,316
Program		4.375%	4.375%	4.875%	GNMA	770584	36176M2R3	1-Aug-2011	15-Jul-2041	334	365	801,673
												144,435,614
RMRB 2009A5/2011A												
Program		3.750%	14.528%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	332	366	79,194
Program		3.875%	15.012%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2041	332	366	32,806
Program		4.000%	15.496%	4.500%	GNMA	763371	36176D2C6	1-May-2011	15-May-2041	332	366	21,307
Program		3.250%	12.591%	3.750%	GNMA	762690	36176DC35	1-Mar-2011	15-Jan-2041	328	364	29,553
Program		3.500%	13.559%	4.000%	GNMA	762691	36176DC43	1-Mar-2011	15-Feb-2041	329	365	93,557
Program		3.375%	13.075%	3.875%	GNMA	762692	36176DC50	1-Mar-2011	15-Feb-2041	329	365	22,844
Program		3.375%	13.075%	3.875%	GNMA	762681	36176DCS0	1-Mar-2011	15-Feb-2041	329	365	250,495
Program		3.500%	13.559%	4.000%	GNMA	762684	36176DCV3	1-Mar-2011	15-Jan-2041	328	364	2,849
Program		3.500%	13.559%	4.000%	GNMA	762764	36176DFD0	1-Mar-2011	15-Feb-2041	329	365	155,979
Program		3.625%	14.044%	4.125%	GNMA	762765	36176DFE8	1-Mar-2011	15-Mar-2041	330	366	160,772
Program		3.500%	13.559%	4.000%	GNMA	762773	36176DFN8	1-Mar-2011	15-Mar-2041	330	366	22,953
Program		3.375%	13.075%	3.875%	GNMA	762774	36176DFP3	1-Mar-2011	15-Feb-2041	329	365	25,772
Program		3.625%	14.044%	4.125%	GNMA	762800	36176DGH0	1-Mar-2011	15-Feb-2041	329	365	6,537
Program		3.750%	14.528%	4.250%	GNMA	762951	36176DL84	1-Mar-2011	15-Mar-2041	330	366	10,055
Program		3.375%	13.075%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	329	364	24,338
Program		3.500%	13.559%	4.000%	GNMA	762935	36176DLQ4	1-Mar-2011	15-Mar-2041	330	366	77,916
Program		3.625%	14.044%	4.125%	GNMA	762936	36176DLR2	1-Mar-2011	15-Mar-2041	330	366	109,548
Program		3.500%	13.559%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	330	365	48,678
Program		3.625%	14.044%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	331	366	166,802
Program		3.375%	13.075%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	329	364	17,793
Program		3.625%	14.044%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	331	366	83,993
Program		3.500%	13.559%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	331	366	40,824
Program		3.625%	14.044%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	331	366	88,563
Program		3.750%	14.528%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	330	365	32,603
Program		3.500%	13.559%	4.000%	GNMA	763169	36176DT29	1-May-2011	15-Apr-2041	331	365	27,645
Program		3.750%	14.528%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	331	365	49,298
Program		3.375%	13.075%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	329	363	21,732
Program		3.500%	13.559%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	330	364	30,318
Program		3.500%	13.559%	4.000%	GNMA	763211	36176DVC4	1-May-2011	15-Apr-2041	331	365	7,822
Program		3.625%	14.044%	4.125%	GNMA	763212	36176DVD2	1-May-2011	15-Mar-2041	330	364	9,407
Program		3.750%	14.528%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	331	365	49,711
Program		3.375%	13.075%	3.875%	GNMA	763284	36176DXM0	1-May-2011	15-Mar-2041	330	364	13,166
Program		3.500%	13.559%	4.000%	GNMA	763285	36176DXN8	1-May-2011	15-Apr-2041	331	365	12,519
Program		3.625%	14.044%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	332	366	304,484
Program		3.625%	14.044%	4.125%	GNMA	763287	36176DXQ1	1-May-2011	15-Apr-2041	331	365	6,809
Program		3.750%	14.528%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	332	366	149,336
Program		3.875%	15.012%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	332	366	40,841
Program		3.625%	14.044%	4.125%	GNMA	763368	36176DZ97	1-May-2011	15-May-2041	332	366	119,450
Program		3.750%	14.528%	4.250%	GNMA	770691	36176M7C1	1-Jun-2011	15-May-2041	332	365	15,544

**CALIFORNIA HOUSING FINANCE AGENCY
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as of September 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 September 30, 2013
Residential Mortgage Revenue Bonds (MRRB):												
Program		3.500%	13.559%	4.000%	GNMA	770692	36176M7D9	1-Jun-2011	15-May-2041	332	365	12,672
Program		3.875%	15.012%	4.375%	GNMA	770693	36176M7E7	1-Jun-2011	15-May-2041	332	365	6,180
Program		3.625%	14.044%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	332	365	120,294
Program		3.875%	15.012%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	332	365	35,687
Program		4.000%	15.496%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	332	365	21,584
Program		4.125%	15.981%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	332	365	19,736
Program		3.500%	13.559%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	331	365	42,510
Program		3.750%	14.528%	4.250%	GNMA	770702	36176NAB7	1-Jun-2011	15-Apr-2041	331	364	9,047
Program		3.500%	13.559%	4.000%	GNMA	770703	36176NAC5	1-Jun-2011	15-May-2041	332	365	15,157
Program		3.625%	14.044%	4.125%	GNMA	770704	36176NAD3	1-Jun-2011	15-May-2041	332	365	8,929
Program		3.625%	14.044%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	332	365	59,074
Program		3.750%	14.528%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	332	365	55,006
Program		3.875%	15.012%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	332	365	50,178
Program		3.625%	14.044%	4.125%	GNMA	770775	36176NCL3	1-Jun-2011	15-May-2041	332	365	24,330
Program		3.875%	15.012%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	332	365	38,798
Program		4.125%	15.981%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	333	366	19,690
Program		4.000%	15.496%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	332	365	25,164
Program		3.750%	14.528%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	332	365	61,263
Program		4.000%	15.496%	4.500%	GNMA	770825	36176ND65	1-Jun-2011	15-May-2041	332	365	6,406
Program		4.000%	15.496%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	333	366	42,534
Program		3.750%	14.528%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	333	366	22,474
Program		3.625%	14.044%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	332	365	30,207
Program		3.500%	13.559%	4.000%	GNMA	770866	36176NFF3	1-Jun-2011	15-May-2041	332	365	5,897
Program		3.875%	15.012%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	333	366	35,151
Program		4.125%	15.981%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	333	366	8,845
Program		3.750%	14.528%	4.250%	GNMA	770872	36176NFM8	1-Jun-2011	15-May-2041	332	365	6,757
Program		4.000%	15.496%	4.500%	GNMA	770873	36176NFN6	1-Jun-2011	15-Jun-2041	333	366	6,057
Program		3.875%	15.012%	4.375%	GNMA	770874	36176NFP1	1-Jun-2011	15-May-2041	332	365	7,511
Program		3.625%	14.044%	4.125%	GNMA	770875	36176NFP9	1-Jun-2011	15-Jun-2041	333	366	7,946
Program		4.125%	15.981%	4.625%	GNMA	770876	36176NFR7	1-Jun-2011	15-Jun-2041	333	366	3,571
Program		3.500%	13.559%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	329	363	3,566
Program		3.750%	14.528%	4.250%	GNMA	770927	36176NHC8	1-Jul-2011	15-Jun-2041	333	365	18,831
Program		3.875%	15.012%	4.375%	GNMA	770928	36176NHD6	1-Jul-2011	15-Jun-2041	333	365	28,821
Program		4.000%	15.496%	4.500%	GNMA	770929	36176NHE4	1-Jul-2011	15-Jun-2041	333	365	8,058
Program		3.625%	14.044%	4.125%	GNMA	770930	36176NHF1	1-Jul-2011	15-May-2041	332	364	15,936
Program		4.125%	15.981%	4.625%	GNMA	770933	36176NHJ3	1-Jul-2011	15-Jun-2041	333	365	5,969
Program		4.125%	15.981%	4.625%	GNMA	770936	36176NHM6	1-Jul-2011	15-Jun-2041	333	365	10,021
Program		3.375%	13.075%	3.875%	GNMA	759378	36230UM30	3-Jan-2011	15-Dec-2040	327	365	35,471
Program		3.375%	13.075%	3.875%	GNMA	759423	36230UPG8	12-Jan-2011	15-Jan-2041	328	365	144,956
Program		3.375%	13.075%	3.875%	GNMA	759557	36230UTN9	7-Feb-2011	15-Jan-2041	328	365	167,645
Program		3.500%	13.559%	4.000%	GNMA	759558	36230UTP4	7-Feb-2011	15-Dec-2040	327	363	12,719
Program		3.375%	13.075%	3.875%	GNMA	759559	36230UTQ2	7-Feb-2011	15-Dec-2040	327	363	23,663
Program		6.280%	6.280%	6.625%	FNMA	954554	31413S5P5	1-Jan-2008	1-Oct-2042	348	423	0
Program		6.030%	23.361%	6.375%	FNMA	954555	31413S5Q3	1-Jan-2008	1-Jan-2043	351	426	74,455
Program		5.905%	22.876%	6.250%	FNMA	954584	31413S6V1	1-Jan-2008	1-Jan-2043	351	426	55,087
Program		6.405%	24.814%	6.750%	FNMA	953985	31413SJ62	1-Nov-2007	1-Nov-2042	349	426	115,341
Program		6.030%	23.361%	6.375%	FNMA	954008	31413SKV5	1-Dec-2007	1-Nov-2042	349	425	136,221
Program		6.280%	6.280%	6.625%	FNMA	954009	31413SKW3	1-Dec-2007	1-Nov-2042	349	425	0
Program		6.405%	24.814%	6.750%	FNMA	954010	31413SKX1	1-Dec-2007	1-Nov-2042	349	425	50,739
Program		6.030%	23.361%	6.375%	FNMA	954097	31413SNN0	1-Dec-2007	1-Dec-2042	350	426	247,437
Program		6.280%	24.329%	6.625%	FNMA	954098	31413SNP5	1-Dec-2007	1-Oct-2042	348	424	139,827
Program		6.030%	#DIV/0!	6.375%	FNMA	954169	31413SQW7	1-Dec-2007	1-Nov-2042	349	425	0
Program		6.280%	#DIV/0!	6.625%	FNMA	954172	31413SQZ0	1-Dec-2007	1-Nov-2042	349	425	0
Program		6.030%	23.361%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	350	426	229,091
Program		6.030%	23.361%	6.375%	FNMA	954327	31413SVU5	1-Jan-2008	1-Dec-2042	350	425	186,156
Program		6.280%	24.329%	6.625%	FNMA	954329	31413SVW1	1-Jan-2008	1-Dec-2042	350	425	95,605
Program		6.280%	24.329%	6.625%	FNMA	954426	31413SYX6	1-Jan-2008	1-Jan-2043	351	426	63,986
Program		6.405%	24.814%	6.750%	FNMA	954427	31413SYY4	1-Jan-2008	1-Oct-2042	348	423	51,480
Program		6.030%	23.361%	6.375%	FNMA	954428	31413SYZ1	1-Jan-2008	1-Dec-2042	350	425	44,714
Program		6.030%	23.361%	6.375%	FNMA	954442	31413SZF4	1-Jan-2008	1-Jan-2043	351	426	266,099
Program		5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	352	426	23,482
Program		6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	348	422	1,734
Program		6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	352	426	74,889
Program		6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	351	425	4,610
Program		6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	352	426	2,745
Program		5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	352	426	12,342
Program		6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	352	426	689
Reserve		3.375%	13.075%	3.875%	GNMA	762763	36176DFC2	1-Mar-2011	15-Feb-2041	329	365	392,506
Reserve		3.625%	14.044%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	331	365	475,580
Reserve		3.625%	14.044%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	331	365	347,200
Reserve		3.500%	13.559%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	331	365	8,148
Reserve		3.750%	14.528%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	332	365	78,140
Reserve		5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	200	349	73,169
Reserve		5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	178	356	22,175
Reserve		6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	226	362	17,382
Reserve		6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	214	364	26,226
Reserve		6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	200	349	7,530
Reserve		6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	178	357	8,534
Reserve		3.375%	13.075%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	329	365	364,554
Reserve		2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	1-Apr-2006	1-Apr-2036	270	365	446,401
Reserve		2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	1-Jun-2006	1-May-2036	271	364	79,000
Reserve		2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	273	365	14,350
Reserve		2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	275	365	642,545
Reserve		2.500%	#DIV/0!	3.000%	FNMA	872193	31409H7E8	1-Sep-2001	15-Jul-2031	214	364	0
Reserve		2.500%	2.500%	3.000								

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of September 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 September 30, 2013	
Residential Mortgage Revenue Bonds (RMRB):													
Reserve		6.030%	23.361%	6.375%	FNMA	954577	31413S6N9	1-Jan-2008	1-Jan-2043	351	426	514,625	
Reserve		6.030%	23.361%	6.375%	FNMA	953983	31413SJ47	1-Nov-2007	1-Nov-2042	349	426	491,757	
Reserve		6.280%	24.329%	6.625%	FNMA	953984	31413SJ54	1-Nov-2007	1-Nov-2042	349	426	301,568	
Reserve		6.030%	23.361%	6.375%	FNMA	954171	31413SQY3	1-Dec-2007	1-Dec-2042	350	426	346,393	
Reserve		6.030%	23.361%	6.375%	FNMA	954425	31413SYW8	1-Jan-2008	1-Dec-2042	350	425	297,217	
Reserve		5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	352	426	3,611	
Reserve		5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	353	423	85,533	
Reserve		3.500%	12.168%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	286	366	636,868	
Reserve		3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	286	365	302,380	
Reserve		5.062%	5.062%	5.500%	FNMA	970978	31414NFT6	1-Apr-2007	1-Nov-2038	301	385	135,781	
Reserve		3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	304	365	14,973	
Reserve		5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	305	363	78,382	
RMRB Total:													<u>12,977,254</u>
													<u>\$ 207,352,787</u>