

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of June 30, 2012

<u>Series Name</u>	<u>Type of Funds</u>	<u>Pass-thru Rate</u>	<u>Yield to Series</u>	<u>Mortgage Rate</u>	<u>Type of Securities</u>	<u>Pool #</u>	<u>CUSIP #</u>	<u>Settlement Date</u>	<u>Maturity Date</u>	<u>Remaining Term</u>	<u>MBS Term</u>
Home Mortgage Revenue Bonds (HMRB):											
HMRB 1999 ABCD/2000 Series FGH	Bond Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jun-2028	192	356
HMRB 1999 KLM/2000 Series FGH	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	215	349
HMRB 2000 Series FGH	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	301	366
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	301	366
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5GO	1-Aug-2007	1-Aug-2037	301	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	315	365
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	229	364
HMRB 2000 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872204	31409JAD2	1-Feb-2007	1-Feb-2037	295	365
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	600921	36200GSJ6	1-Nov-2002	20-Aug-2032	242	363
HMRB 2000 Series TUV	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	298	365
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Nov-2002	20-Aug-2032	242	363
	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	960897	31414A7J5	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	367	426
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	368	423
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	366	425
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	365	424
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	367	426
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	363	422
	HMRB 2000 Series X2YZ	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872207	31409JAG5	1-Mar-2007	1-Mar-2037	296
Bond Reserve		2.500%	2.500%	3.000%	FNMA	872208	31409JAH3	1-Apr-2007	1-Apr-2037	297	365
Bond Reserve		2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jun-2007	1-Jun-2037	299	365
Bond Reserve		5.500%	5.500%	6.000%	GNMA	600929	36200GSS6	1-Nov-2002	20-Sep-2032	243	364
HMRB 2001 Series ABCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872205	31409JAE0	1-Mar-2007	1-Mar-2037	296	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	298	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	298	365
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	600919	36200GSG2	1-Nov-2002	20-Jul-2032	241	362
HMRB 2001 Series EFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872193	31409H7E8	1-Nov-2006	1-Nov-2036	292	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-2007	1-Jan-2037	294	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	299	365
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-Nov-2002	20-Jun-2032	240	361
	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	960897	31414A7J5	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	367	426
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	368	423
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	366	425
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	365	424
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	367	426
Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	363	422	
HMRB 2001 Series HIJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872192	31409H7D0	1-Oct-2006	1-Oct-2036	291	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	299	365
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600918	36200GSF4	1-Nov-2002	20-Aug-2032	242	363
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Mar-2008	1-Mar-2043	368	426
HMRB 2001 Series LMNO	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872198	31409H7K4	1-Dec-2006	1-Jan-2037	294	366
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	297	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	315	365
	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	960897	31414A7J5	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	367	426
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Mar-2008	1-Mar-2043	368	426
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	600920	36200GSH0	1-Nov-2002	20-Jul-2032	241	362

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Home Mortgage Revenue Bonds (HMRB):											
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	366	425
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	365	424
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	367	426
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	363	422
HMRB 2001 Series QRS	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	295	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872227	31409JA42	1-Aug-2007	1-Aug-2037	301	365
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600928	36200GSR8	1-Nov-2002	20-Aug-2032	242	363
	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	960897	31414A7J5	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	367	426
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	368	423
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	366	425
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	365	424
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	367	426
	Bond Reserve	6.250%	6.250%	7.200%	FNMA	381830	31377NEB1	1-Jul-2009	1-May-2029	202	241
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	363	422
HMRB 2001 Series TUV	Bond Reserve	2.500%	2.500%	3.000%	FNMA	742261	31402YTS3	29-Aug-2003	25-Jul-2033	253	364
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	742284	31402YUH5	31-Mar-2004	25-Mar-2034	261	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791684	31405KRD5	22-Sep-2004	25-Oct-2034	268	366
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	650384	31390MRD8	30-Jul-2003	25-Jul-2033	253	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	650392	31390MRM8	31-Oct-2003	25-Oct-2033	256	365
	Bond Reserve	3.750%	3.750%	4.250%	FNMA	742256	31402YTM6	30-Sep-2003	25-Aug-2033	254	364
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6994	31416QXY6	1-May-2009	1-Mar-2039	320	363
HMRB 2002 Series ABC	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791697	31405KRS2	29-Dec-2004	1-Oct-2034	267	362
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791706	31405KR37	16-Feb-2005	1-Feb-2035	271	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791714	31405KSB8	29-Apr-2005	1-May-2034	262	353
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791720	31405KSH5	23-Jun-2005	1-May-2035	274	363
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jan-2007	1-Jan-2037	294	365
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971028	31414NHD9	13-Jan-2009	1-Dec-2038	317	364
	Bond Reserve	6.250%	6.250%	7.200%	FNMA	381830	31377NEB1	1-Jul-2009	1-May-2029	202	241
HMRB 2002 Series DEFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837055	31407P5Q7	29-Dec-2004	1-Oct-2033	255	350
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837065	31407P6A1	29-Dec-2004	1-Oct-2033	255	350
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872196	31409H7H1	1-Dec-2006	1-Dec-2036	293	365
	Bond Reserve	6.250%	6.250%	7.200%	FNMA	381830	31377NEB1	1-Jul-2009	1-May-2029	202	241
HMRB 2002 Series HJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	288	365
HMRB 2002 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	16-Jun-2006	1-Jun-2036	287	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	298	365
HMRB 2002 Series OPQR	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837069	31407P6E3	29-Dec-2004	1-Oct-2033	255	350
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971012	31414NGV0	1-Feb-2006	1-Dec-2038	317	400
HMRB 2003 Series BCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	17-Apr-2006	1-Apr-2036	285	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	297	365
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	970978	31414NFT6	1-Apr-2007	1-Nov-2038	316	385
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	320	363
HMRB 2003 Series EFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	290	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	298	365
HMRB 2003 Series HI	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	295	353
	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	960897	31414A7J5	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	367	426
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	368	423

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Home Mortgage Revenue Bonds (HMRB):											
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	366	425
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	365	424
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	367	426
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	363	422
HMRB 2004 Series DEF	Bond Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	319	365
HMRB 2006 Series GHI	Bond Reserve	6.250%	6.250%	7.200%	FNMA	381828	31377ND97	1-Jul-2009	1-May-2029	202	241
	Bond Reserve	6.250%	6.250%	7.200%	FNMA	381830	31377NEB1	1-Jul-2009	1-May-2029	202	241
HMRB 2007 Series ABC	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Jan-2008	1-Dec-2042	365	425
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949170	31413L6F1	1-Jan-2008	1-Dec-2042	365	425
	Bond Reserve	6.250%	6.250%	7.200%	FNMA	381830	31377NEB1	1-Jul-2009	1-May-2029	202	241
HMRB 2007 Series FGH	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969261	31414LJE9	1-Apr-2008	1-Apr-2038	309	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969279	31414LJY5	1-Aug-2008	1-Aug-2038	313	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	978161	31415RTS3	1-Sep-2008	1-Sep-2038	314	365
HMRB 2007 Series IJK	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Oct-2007	1-Nov-2037	304	366
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949164	31413L5Z8	1-Nov-2007	1-Nov-2037	304	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	295	353
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971085	31414NJ62	1-Feb-2009	1-Jan-2039	318	364
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971107	31414NKU7	1-Feb-2009	1-Jan-2039	318	364
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971116	31414NK52	1-Mar-2009	1-Feb-2039	319	364
	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	960897	31414A7J5	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	367	426
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	368	423
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	366	425
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	365	424
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	367	426
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	363	422
HMRB 2007 Series LMN	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949168	31413L6D6	1-Sep-2007	1-Sep-2037	302	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	1-Oct-2007	1-Oct-2037	303	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969254	31414LH76	1-Feb-2008	1-Feb-2038	307	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	308	366
	Bond Reserve	5.000%	5.000%	7.000%	FNMA	AA2718	31416LAU0	31-Mar-2009	1-Dec-2038	317	361
	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	960897	31414A7J5	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	367	426
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	368	423
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	366	425
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	365	424
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	367	426
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	363	422
HMRB 2008 Series ABC	Program	3.250%	0.000%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	343	364
	Program	3.375%	0.000%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	344	365
	Program	3.375%	0.000%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	342	365
	Program	3.375%	0.000%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	343	365
	Program	3.375%	0.000%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	343	364
	Program	3.375%	0.000%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	342	363
	Program	3.375%	0.000%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	344	365
	Program	3.375%	0.000%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	344	365
	Program	3.375%	0.000%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	344	364
	Program	3.375%	0.000%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	344	364
	Program	3.375%	0.000%	3.875%	GNMA	762934	36176DLP6	30-Mar-2011	15-Apr-2041	346	366
	Program	3.375%	0.000%	3.875%	GNMA	762990	36176DNF6	14-Apr-2011	15-May-2041	347	366
	Program	3.375%	0.000%	3.875%	GNMA	763167	36176DTY9	5-May-2011	15-Feb-2041	344	363
	Program	3.375%	0.000%	3.875%	GNMA	763284	36176DXM0	26-May-2011	15-Mar-2041	345	363
	Program	3.500%	0.000%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	342	363
	Program	3.500%	0.000%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	343	364
	Program	3.500%	0.000%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	344	365
	Program	3.500%	0.000%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	344	364
	Program	3.500%	0.000%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	345	365
	Program	3.500%	0.000%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	345	365
HMRB 2008 Series ABC (continued)	Program	3.500%	0.000%	4.000%	GNMA	762967	36176DMQ3	5-Apr-2011	15-Mar-2041	345	365
	Program	3.500%	0.000%	4.000%	GNMA	763059	36176DQL0	28-Apr-2011	15-Apr-2041	346	365
	Program	3.500%	0.000%	4.000%	GNMA	763168	36176DTZ6	5-May-2011	15-Mar-2041	345	364

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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
Home Mortgage Revenue Bonds (HMRB):											
Program		3.500%	0.000%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	346	365
Program		3.500%	0.000%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	346	364
Program		3.500%	0.000%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	346	364
Program		3.500%	0.000%	4.000%	GNMA	763367	36176DZ89	26-May-2011	15-May-2041	347	365
Program		3.500%	0.000%	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	347	365
Program		3.500%	0.000%	4.000%	GNMA	770701	36176NAA9	16-Jun-2011	15-Apr-2041	346	363
Program		3.500%	0.000%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	347	364
Program		3.500%	0.000%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	347	364
Program		3.500%	0.000%	4.000%	GNMA	770883	36176NFY2	29-Jun-2011	15-Feb-2041	344	361
Bond Reserve		3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	308	366
Program		3.625%	0.000%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	345	365
Program		3.625%	0.000%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	344	364
Program		3.625%	0.000%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	345	365
Program		3.625%	0.000%	4.125%	GNMA	762968	36176DMR1	5-Apr-2011	15-Apr-2041	346	366
Program		3.625%	0.000%	4.125%	GNMA	762992	36176DNH2	14-Apr-2011	15-Apr-2041	346	365
Program		3.625%	0.000%	4.125%	GNMA	763061	36176DQN6	28-Apr-2011	15-Apr-2041	346	365
Program		3.625%	0.000%	4.125%	GNMA	763170	36176DT37	5-May-2011	15-Apr-2041	346	365
Program		3.625%	0.000%	4.125%	GNMA	763212	36176DVG2	17-May-2011	15-Mar-2041	345	363
Program		3.625%	0.000%	4.125%	GNMA	763213	36176DVE0	17-May-2011	15-Apr-2041	346	364
Program		3.625%	0.000%	4.125%	GNMA	763286	36176DXP3	26-May-2011	15-May-2041	347	365
Program		3.625%	0.000%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	346	364
Program		3.625%	0.000%	4.125%	GNMA	763368	36176DZ97	26-May-2011	15-May-2041	347	365
Program		3.625%	0.000%	4.125%	GNMA	770695	36176M7G2	7-Jun-2011	15-May-2041	347	365
Program		3.625%	0.000%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	347	364
Program		3.625%	0.000%	4.125%	GNMA	770705	36176NAE1	16-Jun-2011	15-May-2041	347	364
Program		3.625%	0.000%	4.125%	GNMA	770775	36176NCL3	28-Jun-2011	15-Jun-2041	348	365
Program		3.625%	0.000%	4.125%	GNMA	770865	36176NFE6	29-Jun-2011	15-May-2041	347	364
Program		3.625%	0.000%	4.125%	GNMA	770875	36176NFF9	28-Jun-2011	15-Jun-2041	348	365
Program		3.625%	3.625%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	347	363
Program		3.750%	0.000%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	345	365
Program		3.750%	0.000%	4.250%	GNMA	763062	36176DQP1	28-Apr-2011	15-Mar-2041	345	364
Program		3.750%	0.000%	4.250%	GNMA	763171	36176DT45	5-May-2011	15-Apr-2041	346	365
Program		3.750%	0.000%	4.250%	GNMA	763214	36176DVF7	17-May-2011	15-Apr-2041	346	364
Program		3.750%	0.000%	4.250%	GNMA	763288	36176DXR9	26-May-2011	15-May-2041	347	365
Program		3.750%	0.000%	4.250%	GNMA	763369	36176D2A0	26-May-2011	15-May-2041	347	365
Program		3.750%	0.000%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	347	365
Program		3.750%	0.000%	4.250%	GNMA	770694	36176M7F4	7-Jun-2011	15-May-2041	347	365
Program		3.750%	0.000%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	346	363
Program		3.750%	0.000%	4.250%	GNMA	770706	36176NAF8	16-Jun-2011	15-May-2041	347	364
Program		3.750%	0.000%	4.250%	GNMA	770779	36176NCQ2	28-Jun-2011	15-May-2041	347	364
Program		3.750%	0.000%	4.250%	GNMA	770864	36176NFD8	29-Jun-2011	15-Jun-2041	348	365
Program		3.750%	0.000%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	347	364
Program		3.750%	3.750%	4.250%	GNMA	770927	36176NHC8	18-Jul-2011	15-Jun-2041	348	364
Program		3.875%	0.000%	4.375%	GNMA	763289	36176DXS7	26-May-2011	15-May-2041	347	365
Program		3.875%	0.000%	4.375%	GNMA	763370	36176D2B8	26-May-2011	15-May-2041	347	365
Program		3.875%	0.000%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	347	365
Program		3.875%	0.000%	4.375%	GNMA	770696	36176M7H0	7-Jun-2011	15-May-2041	347	365
Program		3.875%	0.000%	4.375%	GNMA	770707	36176NAG6	16-Jun-2011	15-May-2041	347	364
Program		3.875%	0.000%	4.375%	GNMA	770776	36176NCM1	28-Jun-2011	15-Jun-2041	348	365
Program		3.875%	3.875%	4.375%	GNMA	770867	36176NFG1	29-Jun-2011	15-Jun-2041	348	365
Program		3.875%	0.000%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	347	364
Program		3.875%	3.875%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	348	364
Program		4.000%	0.000%	4.500%	GNMA	763371	36176D2C6	26-May-2011	15-May-2041	347	365
Program		4.000%	0.000%	4.500%	GNMA	770697	36176M7J6	7-Jun-2011	15-May-2041	347	365
Program		4.000%	0.000%	4.500%	GNMA	770778	36176NCP4	28-Jun-2011	15-May-2041	347	364
Program		4.000%	0.000%	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	347	364
Program		4.000%	0.000%	4.500%	GNMA	770863	36176NFC0	29-Jun-2011	15-Jun-2041	348	365
Program		4.000%	0.000%	4.500%	GNMA	770873	36176NFN6	28-Jun-2011	15-Jun-2041	348	365
Program		4.000%	4.000%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	348	364
Program		4.125%	0.000%	4.625%	GNMA	770698	36176M7K3	7-Jun-2011	15-May-2041	347	365
Program		4.125%	0.000%	4.625%	GNMA	770777	36176NCC9	28-Jun-2011	15-Jun-2041	348	365
Program		4.125%	4.125%	4.625%	GNMA	770868	36176NHF9	29-Jun-2011	15-Jun-2041	348	365
Program		4.125%	0.000%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	348	365
Program		4.125%	4.125%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	348	364
Program		4.125%	4.125%	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	348	364
Program		5.905%	5.905%	6.250%	FNMA	954584	31413S6V1	1-Jan-2008	1-Jan-2043	366	426
Program		6.030%	6.030%	6.375%	FNMA	953983	31413SJ47	1-Nov-2007	1-Nov-2042	364	426
Program		6.030%	6.030%	6.375%	FNMA	954008	31413SKV5	1-Dec-2007	1-Nov-2042	364	425
Program		6.030%	6.030%	6.375%	FNMA	954097	31413SNN0	1-Dec-2007	1-Dec-2042	365	426
Program		6.030%	6.030%	6.375%	FNMA	954169	31413SQW7	1-Dec-2007	1-Nov-2042	364	425
Program		6.030%	6.030%	6.375%	FNMA	954171	31413SQY3	1-Dec-2007	1-Dec-2042	365	426
Program		6.030%	6.030%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	365	426
Program		6.030%	6.030%	6.375%	FNMA	954327	31413SVU5	1-Jan-2008	1-Dec-2042	365	425
Program		6.030%	6.030%	6.375%	FNMA	954425	31413SYW8	1-Jan-2008	1-Dec-2042	365	425
Program		6.030%	6.030%	6.375%	FNMA	954428	31413SYZ1	1-Jan-2008	1-Dec-2042	365	425
Program		6.030%	6.030%	6.375%	FNMA	954442	31413SZF4	1-Jan-2008	1-Jan-2043	366	426
Program		6.030%	6.030%	6.375%	FNMA	954555	31413S5Q3	1-Jan-2008	1-Jan-2043	366	426
Program		6.030%	6.030%	6.375%	FNMA	954577	31413S6N9	1-Jan-2008	1-Jan-2043	366	426
Program		6.280%	6.280%	6.625%	FNMA	953984	31413SJ54	1-Nov-2007	1-Nov-2042	364	426
Program		6.280%	6.280%	6.625%	FNMA	954009	31413SKW3	1-Dec-2007	1-Nov-2042	364	425
Program		6.280%	6.280%	6.625%	FNMA	954098	31413SNP5	1-Dec-2007	1-Oct-2042	363	424
Program		6.280%	6.280%	6.625%	FNMA	954172	31413SQZ0	1-Dec-2007	1-Nov-2042	364	425
Program		6.280%	6.280%	6.625%	FNMA	954329	31413SVW1	1-Jan-2008	1-Dec-2042	365	425
Program		6.280%	6.280%	6.625%	FNMA	954426	31413SYX6	1-Jan-2008	1-Jan-2043	366	426

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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
Home Mortgage Revenue Bonds (HMRB):											
HMRB 2008 Series ABC (continued)	Program	6.280%	6.280%	6.625%	FNMA	954554	31413S5P5	1-Jan-2008	1-Oct-2042	363	423
	Program	6.405%	6.405%	6.750%	FNMA	953985	31413SJ62	1-Nov-2007	1-Nov-2042	364	426
	Program	6.405%	6.405%	6.750%	FNMA	954010	31413SKX1	1-Dec-2007	1-Nov-2042	364	425
	Program	6.405%	6.405%	6.750%	FNMA	954427	31413SYY4	1-Jan-2008	1-Oct-2042	363	423
HMRB 2008 Series DEF	Bond Reserve	2.500%	2.500%	3.000%	GNMA	872193	31409H7E8	1-Sep-2001	15-Jul-2031	229	364
	Bond Reserve	2.500%	2.500%	3.000%	GNMA	872199	31409H7L2	1-Nov-2002	20-Jul-2032	241	362
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-Jul-2007	1-Aug-2037	301	366
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-2007	1-Jul-2037	300	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JAZ6	1-Jul-2007	1-Aug-2037	301	366
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	300	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	301	366
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5G0	1-Aug-2007	1-Aug-2037	301	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	301	366
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	301	365
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	215	349
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	193	356
	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	960897	31414A7J5	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	367	426
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	368	423
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	193	357
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	366	425
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	367	426
	Program	6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	365	424
	Program	6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	367	426
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	229	364
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	363	422
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	215	349
Bond Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	241	362	
HMRB 2008 Series GHI	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Jun-2008	1-Mar-2038	308	362
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969260	31414LJD1	1-Jun-2008	1-Apr-2038	309	363
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969266	31414LJK5	1-Jun-2008	1-May-2038	310	364
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Jun-2038	311	365
	Bond Reserve	5.655%	5.655%	6.000%	FNMA	962921	31414DG67	1-Apr-2008	1-Mar-2043	368	425
	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	367	426
	Program	5.905%	5.905%	6.250%	FNMA	961887	31414CCY2	1-Feb-2008	1-Jan-2043	366	425
	Program	6.030%	6.030%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	365	426
	Program	6.030%	6.030%	6.375%	FNMA	961888	31414CCZ9	1-Feb-2008	1-Jan-2043	366	425
	HMRB 2008 Series JK	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Mar-2038	308
Program		5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	367	426
Program		5.905%	5.905%	6.250%	FNMA	960897	31414A7J5	1-Feb-2008	1-Feb-2043	367	426
Bond Reserve		5.905%	5.905%	6.250%	FNMA	960979	31414BCQ1	1-Jun-2008	1-Apr-2038	309	363
Program		5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	367	426
Program		5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	367	426
Bond Reserve		5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Jun-2008	1-Jun-2038	311	365
Program		6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	367	426
Program		6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	366	425
Program		6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	367	426
Program		6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	365	424
Bond Reserve		6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	367	426
Program		6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	367	426
Program		6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	363	422
HMRB 2008 Series LM	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	295	365
	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	367	426
HMRB General	Bond Reserve	2.500%	2.500%	3.000%	FNMA	949153	31413L5N5	1-Sep-2007	1-Sep-2037	302	365
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	949155	31413L5Q8	1-Feb-2008	1-Sep-2037	302	360
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872221	31409JAW0	1-Jun-2007	1-Jun-2037	299	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949150	31413L5K1	1-Aug-2007	1-Sep-2037	302	366
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949154	31413L5P0	1-Sep-2007	1-Sep-2037	302	365
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949156	31413L5R6	1-Feb-2008	1-Oct-2037	303	361
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949159	31413L5U9	1-Feb-2008	1-Oct-2037	303	361
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Feb-2008	1-Nov-2037	304	362
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987165	31415RTW4	1-Sep-2008	1-Oct-2038	315	366
	Bond Reserve	5.500%	5.500%	6.000%	FNMA	450001	31380T3J8	1-Nov-1998	1-Aug-2028	193	362
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	507840	36211BEM2	1-Apr-1999	15-Feb-2029	200	364
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	508206	36211BR30	30-Apr-1998	20-Feb-2029	200	375
	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450002	31380T3K5	1-Nov-1998	1-Jun-2028	191	360
	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450003	31380T3L3	1-Nov-1998	1-Aug-2028	193	362
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	513207	36211HDL2	1-Jul-1999	20-Feb-2029	200	361
	Bond Reserve	6.000%	6.000%	6.500%	FNMA	450004	31380T3M1	1-Nov-1998	1-Apr-2028	189	358
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	600921	36200GSJ6	1-Nov-2002	20-Aug-2032	242	363
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	507853	36211BE26	1-Apr-1999	15-Feb-2029	200	364

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of June 30, 2012

<u>Series Name</u>	<u>Type of Funds</u>	<u>Pass-thru Rate</u>	<u>Yield to Series</u>	<u>Mortgage Rate</u>	<u>Type of Securities</u>	<u>Pool #</u>	<u>CUSIP #</u>	<u>Settlement Date</u>	<u>Maturity Date</u>	<u>Remaining Term</u>	<u>MBS Term</u>
Home Mortgage Revenue Bonds (HMRB):											
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	508096	36211BNM2	1-Apr-1999	20-Feb-2029	200	364
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	571156	36200SQH6	1-Sep-2001	15-May-2031	227	362
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571159	36200SQL7	1-Sep-2001	15-Jun-2030	216	350
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	300	365
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jun-2032	240	361

HMRB Total:

**Outstanding Principal
Amount of Mortgage
Backed Securities at
June 30, 2012**

44,474
38,736
383,022
199,217
888,964
1,435,459
134,679
<hr/> 3,041,340
741,745
19,378
<hr/> 761,123
384,678
412,376
50,942
4,678
15,834
42,715
139,802
157,688
5,515
3,281
6,223
3,938
2,078
<hr/> 1,229,748
741,943
537,241
100,095
76,758
<hr/> 1,456,037
368,091
532,861
86,880
268,523
<hr/> 1,256,355
221,022
929,517
228,680
108,294
87,911
8,073
27,325
73,714
241,256
272,122
9,517
5,661
10,740
6,796
3,586
<hr/> 2,234,214
966,675
581,427
259,988
1,095,084
<hr/> 2,903,174
586,373
109,863
1,068,412
40,624
3,731
12,627
34,064
237,254
194,055

**Outstanding Principal
Amount of Mortgage
Backed Securities at
June 30, 2012**

125,749
4,398
2,616
4,963
3,140
1,657
2,429,526

240,863
182,147
394,151
74,031
6,798
23,011
62,075
203,163
229,155
8,014
4,767
9,044
5,723
50,852
3,019
1,496,813

131,194
258,617
220,448
162,860
406,441
173,446
313,596
1,666,601

198,717
488,003
708,824
272,911
301,847
319,718
1,633
2,291,652

701,979
1,058,427
681,396
54,585
2,496,387

265,458

1,087,012
646,724
1,733,736

881,832
161,023
1,042,855

773,797
562,471
231,337
133,472
1,701,077

889,740
779,051
1,668,791

378,156
6,660
612
2,070
5,584
18,277

**Outstanding Principal
Amount of Mortgage
Backed Securities at
June 30, 2012**

20,615
721
429
814
515
272
<hr/> 434,723
914,068
1,089,735
<hr/> 2,798,196
3,887,931
1,766,942
1,254,209
<hr/> 266,974
3,288,125
1,377,974
1,552,786
<hr/> 2,939,319
5,870,080
175,696
606,261
630,249
867,533
292,568
90,181
62,744
5,762
19,502
52,611
172,189
194,218
6,792
4,040
7,665
4,850
<hr/> 2,559
3,195,421
799,017
688,310
1,894,722
312,660
506,228
152,596
14,013
47,430
127,952
418,770
472,347
16,519
9,827
18,642
11,796
<hr/> 6,224
5,497,052
117,473
1,569,015
181,383
575,918
831,685
94,002
1,077,460
118,390
1,732,252
102,401
135,191
126,750
123,503
52,277
86,960
11,314
371,685
691,144
117,687
378,558
193,233
212,271
120,386

**Outstanding Principal
Amount of Mortgage
Backed Securities at
June 30, 2012**

109,730
31,050
49,683
32,330
50,286
219,041
60,140
23,398
14,153
2,434,083
843,340
25,940
480,398
709,797
539,954
400,040
1,996,846
37,311
1,537,599
1,280,544
27,092
505,188
521,118
35,433
302,608
96,479
120,058
31,509
63,212
113,594
154,648
251,326
243,586
689,251
489,330
61,620
382,341
35,870
258,166
242,946
114,176
26,782
74,643
241,967
216,031
40,371
172,483
236,384
182,791
190,173
29,760
147,934
91,600
97,277
144,710
25,392
168,697
23,986
52,327
87,235
95,742
44,339
14,210
23,637
49,770
1,092,852
2,866,781
1,461,666
1,491,378
175,000
1,744,352
1,678,253
729,064
2,407,897
472,410
1,282,047
522,480
3,603,283
2,574,761
202,920
547,277
617,636
374,743
506,400

**Outstanding Principal
Amount of Mortgage
Backed Securities at
June 30, 2012**

190,204
728,227
198,685
201,400
52,784,109

73,645
310,955
222,984
76,425
202,226
197,499
105,136
469,384
263,852
957,726
239,913
59,988
105,401
9,679
32,761
88,379
289,254
23,495
326,260
11,410
6,787
12,876
8,148
71,217
4,299
20,446
49,483
4,239,630

1,240,344
1,149,958
1,982,234
1,447,873
1,348,718
320,392
477,500
4,961
328,162
8,300,142

421,469
1,834,972
168,653
209,470
570,661
1,539,535
698,340
5,683,501
198,516
118,023
224,324
1,603,679
141,891
74,904
13,487,937

126,448
640,365
766,813

486,123
154,495
376,654
1,117,126
923,757
661,709
737,980
762,640
1,979,221
147,424
102,308
80,271
448,927
55,453
70,567
0
64,239
196,544

**Outstanding Principal
Amount of Mortgage
Backed Securities at
June 30, 2012**

258,611
221,591
114,727
179,438
44,496
<hr/> 9,184,300
<hr/> \$ 141,608,427