**CALIFORNIA HOUSING FINANCE AGENCY**
**MORTGAGE BACKED SECURITIES**
**as of March 31, 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 March 31, 2013 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **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 | 183 | 356 | 43,156 |
| HMRB 1999 KLM/2000 Series FGH | Bond Reserve | 6.500% | 6.500% | 7.000% | GNMA | 571160 | 36200SQM5 | 1-Sep-2001 | 15-May-2030 | 206 | 349 | 37,894 |
| HMRB 2000 Series FGH | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872225 | 31409JA26 | 1-Jul-2007 | 1-Aug-2037 | 292 | 366 | 374,751 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 872226 | 31409JA34 | 1-Jul-2007 | 1-Aug-2037 | 292 | 366 | 195,720 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949147 | 31413L5GO | 1-Aug-2007 | 1-Aug-2037 | 292 | 365 | 277,315 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 987166 | 31415RTX2 | 1-Oct-2008 | 1-Oct-2038 | 306 | 365 | 1,128,125 |
| | Bond Reserve | 6.250% | 6.250% | 6.750% | GNMA | 571158 | 36200SQK9 | 1-Sep-2001 | 15-Jul-2031 | 220 | 364 | 131,761 |
| | | | | | | | | | | | | 2,107,673 |
| HMRB 2000 Series LMN | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872204 | 31409JAD2 | 1-Feb-2007 | 1-Feb-2037 | 286 | 365 | 726,316 |
| | Bond Reserve | 6.250% | 6.250% | 6.750% | GNMA | 600921 | 36200GSJ6 | 1-Nov-2002 | 20-Aug-2032 | 233 | 363 | 18,976 |
| | | | | | | | | | | | | 745,292 |
| HMRB 2000 Series TUV | Program | 5.905% | 5.905% | 6.250% | FNMA | 960864 | 31414A5Z1 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 43,754 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 961970 | 31414CFK9 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 10,036 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 962031 | 31414CHG6 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 27,643 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960866 | 31414A6B3 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 128,130 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960867 | 31414A6C1 | 1-Feb-2008 | 1-Jan-2043 | 357 | 425 | 5,489 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960898 | 31414A7K2 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 3,269 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960899 | 31414A7L0 | 1-Feb-2008 | 1-Dec-2042 | 356 | 424 | 6,206 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 962032 | 31414CHH4 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 2,061 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 960865 | 31414A6A5 | 1-Feb-2008 | 1-Oct-2042 | 354 | 422 | 2,064 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872212 | 31409JAM2 | 1-May-2007 | 1-May-2037 | 289 | 365 | 376,762 |
| | Bond Reserve | 5.250% | 5.250% | 5.750% | GNMA | 600916 | 36200GSD9 | 1-Nov-2002 | 20-Aug-2032 | 233 | 363 | 403,718 |
| | Bond Reserve | 5.905% | 5.905% | 6.250% | FNMA | 962318 | 31414CSF6 | 28-May-2008 | 1-Mar-2043 | 359 | 423 | 113,258 |
| | | | | | | | | | | | | 1,122,390 |
| HMRB 2000 Series X2YZ | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872207 | 31409JAG5 | 1-Mar-2007 | 1-Mar-2037 | 287 | 365 | 726,600 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872208 | 31409JAH3 | 1-Apr-2007 | 1-Apr-2037 | 288 | 365 | 523,274 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872220 | 31409JAV2 | 1-Jun-2007 | 1-Jun-2037 | 290 | 365 | 98,026 |
| | Bond Reserve | 5.500% | 5.500% | 6.000% | GNMA | 600929 | 36200GSS6 | 1-Nov-2002 | 20-Sep-2032 | 234 | 364 | 75,225 |
| | | | | | | | | | | | | 1,423,125 |
| HMRB 2001 Series ABCD | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872205 | 31409JAE0 | 1-Mar-2007 | 1-Mar-2037 | 287 | 365 | 360,475 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872212 | 31409JAM2 | 1-May-2007 | 1-May-2037 | 289 | 365 | 521,880 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872215 | 31409JAQ3 | 1-May-2007 | 1-May-2037 | 289 | 365 | 85,102 |
| | Bond Reserve | 6.000% | 6.000% | 6.500% | GNMA | 600919 | 36200GSG2 | 1-Nov-2002 | 20-Jul-2032 | 232 | 362 | 69,663 |
| | | | | | | | | | | | | 1,037,120 |
| HMRB 2001 Series EFG | Program | 5.905% | 5.905% | 6.250% | FNMA | 960864 | 31414A5Z1 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 75,506 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 961970 | 31414CFK9 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 17,319 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 962031 | 31414CHG6 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 47,705 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960866 | 31414A6B3 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 221,115 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960867 | 31414A6C1 | 1-Feb-2008 | 1-Jan-2043 | 357 | 425 | 9,473 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960898 | 31414A7K2 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 5,641 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960899 | 31414A7L0 | 1-Feb-2008 | 1-Dec-2042 | 356 | 424 | 10,710 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 962032 | 31414CHH4 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 3,557 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 960865 | 31414A6A5 | 1-Feb-2008 | 1-Oct-2042 | 354 | 422 | 3,562 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872193 | 31409H7E8 | 1-Nov-2006 | 1-Nov-2036 | 283 | 365 | 215,694 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872199 | 31409H7L2 | 1-Jan-2007 | 1-Jan-2037 | 285 | 365 | 753,070 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872216 | 31409JAR1 | 1-Jun-2007 | 1-Jun-2037 | 290 | 365 | 169,536 |
| | Bond Reserve | 5.750% | 5.750% | 6.250% | GNMA | 600917 | 36200GSE7 | 1-Nov-2002 | 20-Jun-2032 | 231 | 361 | 106,164 |
| | Bond Reserve | 5.905% | 5.905% | 6.250% | FNMA | 962318 | 31414CSF6 | 28-May-2008 | 1-Mar-2043 | 359 | 423 | 195,450 |
| | | | | | | | | | | | | 1,834,499 |
| HMRB 2001 Series HIJK | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872192 | 31409H7D0 | 1-Oct-2006 | 1-Oct-2036 | 282 | 365 | 632,617 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872216 | 31409JAR1 | 1-Jun-2007 | 1-Jun-2037 | 290 | 365 | 430,912 |
| | Bond Reserve | 5.750% | 5.750% | 6.250% | GNMA | 600918 | 36200GSF4 | 1-Nov-2002 | 20-Aug-2032 | 233 | 363 | 253,970 |
| | Bond Reserve | 5.905% | 5.905% | 6.250% | FNMA | 962318 | 31414CSF6 | 1-Mar-2008 | 1-Mar-2043 | 359 | 426 | 887,163 |
| | | | | | | | | | | | | 2,204,662 |
| HMRB 2001 Series LMNO | Program | 5.905% | 5.905% | 6.250% | FNMA | 960864 | 31414A5Z1 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 34,892 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 961970 | 31414CFK9 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 8,003 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 962031 | 31414CHG6 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 22,045 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960866 | 31414A6B3 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 102,178 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960867 | 31414A6C1 | 1-Feb-2008 | 1-Jan-2043 | 357 | 425 | 4,377 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960898 | 31414A7K2 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 2,607 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960899 | 31414A7L0 | 1-Feb-2008 | 1-Dec-2042 | 356 | 424 | 4,949 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 962032 | 31414CHH4 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 1,644 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 960865 | 31414A6A5 | 1-Feb-2008 | 1-Oct-2042 | 354 | 422 | 1,646 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872198 | 31409H7K4 | 1-Dec-2006 | 1-Jan-2037 | 285 | 366 | 573,790 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872211 | 31409JAL4 | 1-Apr-2007 | 1-Apr-2037 | 288 | 365 | 106,953 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 987166 | 31415RTX2 | 1-Oct-2008 | 1-Oct-2038 | 306 | 365 | 839,664 |
| | Bond Reserve | 5.905% | 5.905% | 6.250% | FNMA | 962318 | 31414CSF6 | 1-Mar-2008 | 1-Mar-2043 | 359 | 426 | 192,207 |
| | Bond Reserve | 6.000% | 6.000% | 6.500% | GNMA | 600920 | 36200GSH0 | 1-Nov-2002 | 20-Jul-2032 | 232 | 362 | 190,387 |
| | | | | | | | | | | | | 2,085,341 |
| HMRB 2001 Series QRS | Program | 5.905% | 5.905% | 6.250% | FNMA | 960864 | 31414A5Z1 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 63,584 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 961970 | 31414CFK9 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 14,584 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 962031 | 31414CHG6 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 40,172 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960866 | 31414A6B3 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 186,202 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960867 | 31414A6C1 | 1-Feb-2008 | 1-Jan-2043 | 357 | 425 | 7,977 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960898 | 31414A7K2 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 4,750 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960899 | 31414A7L0 | 1-Feb-2008 | 1-Dec-2042 | 356 | 424 | 9,019 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 962032 | 31414CHH4 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 2,995 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 960865 | 31414A6A5 | 1-Feb-2008 | 1-Oct-2042 | 354 | 422 | 2,999 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872201 | 31409JAA8 | 1-Feb-2007 | 1-Feb-2037 | 286 | 365 | 235,857 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872227 | 31409JA42 | 1-Aug-2007 | 1-Aug-2037 | 292 | 365 | 178,369 |
| | Bond Reserve | 5.250% | 5.250% | 5.750% | GNMA | 600928 | 36200GSR8 | 1-Nov-2002 | 20-Aug-2032 | 233 | 363 | 384,044 |
| | Bond Reserve | 5.905% | 5.905% | 6.250% | FNMA | 962318 | 31414CSF6 | 28-May-2008 | 1-Mar-2043 | 359 | 423 | 164,589 |
| | | | | | | | | | | | | 1,295,142 |

**CALIFORNIA HOUSING FINANCE AGENCY**
**MORTGAGE BACKED SECURITIES**
**as of March 31, 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 March 31, 2013 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Home Mortgage Revenue Bonds (HMRB):** | | | | | | | | | | | | |
| HMRB 2001 Series TUV | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 742261 | 31402YTS3 | 29-Aug-2003 | 25-Jul-2033 | 244 | 364 | 127,863 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 742284 | 31402YUH5 | 31-Mar-2004 | 25-Mar-2034 | 252 | 365 | 252,219 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 791684 | 31405KRD5 | 22-Sep-2004 | 25-Oct-2034 | 259 | 366 | 214,023 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 650392 | 31390MRM8 | 31-Oct-2003 | 25-Oct-2033 | 247 | 365 | 395,851 |
| | Bond Reserve | 3.750% | 3.750% | 4.250% | FNMA | 742256 | 31402YTM6 | 30-Sep-2003 | 25-Aug-2033 | 245 | 364 | 169,477 |
| | Bond Reserve | 5.062% | 5.062% | 5.500% | FNMA | AA6994 | 31416QXY6 | 1-May-2009 | 1-Mar-2039 | 311 | 363 | 177,602 |
| | | | | | | | | | | | | 1,337,034 |
| HMRB 2002 Series ABC | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 791697 | 31405KRS2 | 29-Dec-2004 | 1-Oct-2034 | 258 | 362 | 193,976 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 791706 | 31405KR37 | 16-Feb-2005 | 1-Feb-2035 | 262 | 365 | 476,341 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 791714 | 31405KSB8 | 29-Apr-2005 | 1-May-2034 | 253 | 353 | 689,540 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 791720 | 31405KSH5 | 23-Jun-2005 | 1-May-2035 | 265 | 363 | 263,819 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872220 | 31409JAV2 | 1-Jan-2007 | 1-Jan-2037 | 285 | 365 | 295,608 |
| | Bond Reserve | 5.062% | 5.062% | 5.500% | FNMA | 971028 | 31414NHD9 | 13-Jan-2009 | 1-Dec-2038 | 308 | 364 | 315,608 |
| | | | | | | | | | | | | 2,234,893 |
| HMRB 2002 Series DEFG | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 837055 | 31407P5Q7 | 29-Dec-2004 | 1-Oct-2033 | 246 | 350 | 686,108 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 837065 | 31407P6A1 | 29-Dec-2004 | 1-Oct-2033 | 246 | 350 | 1,034,421 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872196 | 31409H7H1 | 1-Dec-2006 | 1-Dec-2036 | 284 | 365 | 667,080 |
| | | | | | | | | | | | | 2,387,609 |
| HMRB 2002 Series HJK | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872185 | 31409H6W9 | 1-Jul-2006 | 1-Jul-2036 | 279 | 365 | 245,176 |
| HMRB 2002 Series LMN | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872180 | 31409H6R0 | 16-Jun-2006 | 1-Jun-2036 | 278 | 365 | 800,564 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872215 | 31409JAQ3 | 1-May-2007 | 1-May-2037 | 289 | 365 | 575,765 |
| | | | | | | | | | | | | 1,376,330 |
| HMRB 2002 Series OPQR | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 837069 | 31407P6E3 | 29-Dec-2004 | 1-Oct-2033 | 246 | 350 | 694,257 |
| | Bond Reserve | 5.062% | 5.062% | 5.500% | FNMA | 971012 | 31414NGV0 | 1-Feb-2006 | 1-Dec-2038 | 308 | 400 | 158,947 |
| | | | | | | | | | | | | 853,204 |
| HMRB 2003 Series BCD | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 837072 | 31407P6H6 | 17-Apr-2006 | 1-Apr-2036 | 276 | 365 | 302,428 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872211 | 31409JAL4 | 1-Apr-2007 | 1-Apr-2037 | 288 | 365 | 219,026 |
| | Bond Reserve | 5.062% | 5.062% | 5.500% | FNMA | 970978 | 31414NFT6 | 1-Apr-2007 | 1-Nov-2038 | 307 | 385 | 91,342 |
| | Bond Reserve | 5.062% | 5.062% | 5.500% | FNMA | AA6952 | 31416QWN1 | 1-May-2009 | 1-Mar-2039 | 311 | 363 | 52,717 |
| | | | | | | | | | | | | 665,512 |
| HMRB 2003 Series EFG | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872190 | 31409H7B4 | 1-Sep-2006 | 1-Sep-2036 | 281 | 365 | 217,050 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872215 | 31409JAQ3 | 1-May-2007 | 1-May-2037 | 289 | 365 | 190,394 |
| | | | | | | | | | | | | 407,445 |
| HMRB 2003 Series HI | Program | 5.905% | 5.905% | 6.250% | FNMA | 960864 | 31414A5Z1 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 3,381 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 961970 | 31414CFK9 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 776 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 962031 | 31414CHG6 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 2,136 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960866 | 31414A6B3 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 9,901 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960867 | 31414A6C1 | 1-Feb-2008 | 1-Jan-2043 | 357 | 425 | 424 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960898 | 31414A7K2 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 253 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960899 | 31414A7L0 | 1-Feb-2008 | 1-Dec-2042 | 356 | 424 | 480 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 962032 | 31414CHH4 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 159 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 960865 | 31414A6A5 | 1-Feb-2008 | 1-Oct-2042 | 354 | 422 | 159 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949169 | 31413L6E4 | 31-Jan-2008 | 31-Jan-2037 | 286 | 353 | 219,659 |
| | Bond Reserve | 5.905% | 5.905% | 6.250% | FNMA | 962318 | 31414CSF6 | 28-May-2008 | 1-Mar-2043 | 359 | 423 | 8,752 |
| | | | | | | | | | | | | 246,080 |
| HMRB 2004 Series DEF | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | AA2708 | 31416LAJ5 | 1-Feb-2009 | 1-Feb-2039 | 310 | 365 | 884,150 |
| HMRB 2006 Series GHI | Bond Reserve | 6.250% | 6.250% | 7.200% | FNMA | 381828 | 31377ND97 | 1-Jul-2009 | 1-May-2029 | 193 | 241 | 1,064,281 |
| HMRB 2007 Series ABC | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949160 | 31413L5V7 | 1-Jan-2008 | 1-Dec-2042 | 356 | 425 | 1,734,540 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949170 | 31413L6F1 | 1-Jan-2008 | 1-Dec-2042 | 356 | 425 | 1,232,617 |
| | | | | | | | | | | | | 2,967,157 |
| HMRB 2007 Series FGH | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969261 | 31414LJE9 | 1-Apr-2008 | 1-Apr-2038 | 300 | 365 | 1,354,404 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969279 | 31414LJY5 | 1-Aug-2008 | 1-Aug-2038 | 304 | 365 | 1,265,360 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 978161 | 31415RTS3 | 1-Sep-2008 | 1-Sep-2038 | 305 | 365 | 2,890,803 |
| | | | | | | | | | | | | 5,510,566 |
| HMRB 2007 Series IJK | Program | 5.905% | 5.905% | 6.250% | FNMA | 960864 | 31414A5Z1 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 53,890 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 961970 | 31414CFK9 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 12,361 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 962031 | 31414CHG6 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 34,048 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960866 | 31414A6B3 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 157,813 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960867 | 31414A6C1 | 1-Feb-2008 | 1-Jan-2043 | 357 | 425 | 6,761 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960898 | 31414A7K2 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 4,026 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960899 | 31414A7L0 | 1-Feb-2008 | 1-Dec-2042 | 356 | 424 | 7,644 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 962032 | 31414CHH4 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 2,539 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 960865 | 31414A6A5 | 1-Feb-2008 | 1-Oct-2042 | 354 | 422 | 2,542 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949160 | 31413L5V7 | 1-Oct-2007 | 1-Nov-2037 | 295 | 366 | 172,474 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949164 | 31413L5Z8 | 1-Nov-2007 | 1-Nov-2037 | 295 | 365 | 594,699 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949169 | 31413L6E4 | 31-Jan-2008 | 31-Jan-2037 | 286 | 353 | 619,363 |
| | Bond Reserve | 5.062% | 5.062% | 5.500% | FNMA | 971085 | 31414NJ62 | 1-Feb-2009 | 1-Jan-2039 | 309 | 364 | 856,378 |
| | Bond Reserve | 5.062% | 5.062% | 5.500% | FNMA | 971107 | 31414NKU7 | 1-Feb-2009 | 1-Jan-2039 | 309 | 364 | 288,053 |
| | Bond Reserve | 5.062% | 5.062% | 5.500% | FNMA | 971116 | 31414NK52 | 1-Mar-2009 | 1-Feb-2039 | 310 | 364 | 88,973 |
| | Bond Reserve | 5.905% | 5.905% | 6.250% | FNMA | 962318 | 31414CSF6 | 28-May-2008 | 1-Mar-2043 | 359 | 423 | 139,496 |
| | | | | | | | | | | | | 3,041,060 |
| HMRB 2007 Series LMN | Program | 5.905% | 5.905% | 6.250% | FNMA | 960864 | 31414A5Z1 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 131,063 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 961970 | 31414CFK9 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 30,062 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 962031 | 31414CHG6 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 82,805 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960866 | 31414A6B3 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 383,808 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960867 | 31414A6C1 | 1-Feb-2008 | 1-Jan-2043 | 357 | 425 | 16,442 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960898 | 31414A7K2 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 9,792 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960899 | 31414A7L0 | 1-Feb-2008 | 1-Dec-2042 | 356 | 424 | 18,590 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 962032 | 31414CHH4 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 6,174 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 960865 | 31414A6A5 | 1-Feb-2008 | 1-Oct-2042 | 354 | 422 | 6,182 |

**CALIFORNIA HOUSING FINANCE AGENCY**
**MORTGAGE BACKED SECURITIES**
**as of March 31, 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 March 31, 2013 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Home Mortgage Revenue Bonds (HMRB):** | | | | | | | | | | | | |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949168 | 31413L6D6 | 1-Sep-2007 | 1-Sep-2037 | 293 | 365 | 785,184 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949169 | 31413L6E4 | 1-Oct-2007 | 1-Oct-2037 | 294 | 365 | 676,422 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969254 | 31414LH76 | 1-Feb-2008 | 1-Feb-2038 | 298 | 365 | 1,861,162 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969257 | 31414LJA7 | 1-Feb-2008 | 1-Mar-2038 | 299 | 366 | 276,553 |
| | Bond Reserve | 5.000% | 5.000% | 7.000% | FNMA | AA2718 | 31416LAU0 | 31-Mar-2009 | 1-Dec-2038 | 308 | 361 | 499,611 |
| | Bond Reserve | 5.905% | 5.905% | 6.250% | FNMA | 962318 | 31414CSF6 | 28-May-2008 | 1-Mar-2043 | 359 | 423 | 339,259 |
| | | | | | | | | | | | | 5,123,109 |
| HMRB 2008 Series ABC | Program | 3.250% | 0.000% | 3.750% | GNMA | 762690 | 36176DC35 | 7-Mar-2011 | 15-Jan-2041 | 334 | 364 | 85,836 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 759281 | 36230UJ26 | 16-Feb-2011 | 15-Feb-2041 | 335 | 365 | 1,127,296 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 759378 | 36230UM30 | 1-Jan-2011 | 15-Dec-2040 | 333 | 365 | 103,016 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 759423 | 36230UPG8 | 13-Jan-2011 | 15-Jan-2041 | 334 | 365 | 420,939 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 759557 | 36230UTN9 | 8-Feb-2011 | 15-Jan-2041 | 334 | 364 | 585,549 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 759559 | 36230UTQ2 | 8-Feb-2011 | 15-Dec-2040 | 333 | 363 | 68,711 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 762681 | 36176DCS0 | 3-Mar-2011 | 15-Feb-2041 | 335 | 365 | 770,501 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 762692 | 36176DC50 | 3-Mar-2011 | 15-Feb-2041 | 335 | 365 | 86,431 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 762763 | 36176DFC2 | 22-Mar-2011 | 15-Feb-2041 | 335 | 364 | 1,229,041 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 762774 | 36176DFP3 | 22-Mar-2011 | 15-Feb-2041 | 335 | 364 | 74,835 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 762934 | 36176DLP6 | 30-Mar-2011 | 15-Apr-2041 | 337 | 366 | 70,661 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 762990 | 36176DNF6 | 14-Apr-2011 | 15-May-2041 | 338 | 366 | 92,601 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 763167 | 36176DTY9 | 5-May-2011 | 15-Feb-2041 | 335 | 363 | 63,097 |
| | Program | 3.375% | 0.000% | 3.875% | GNMA | 763284 | 36176DXM0 | 26-May-2011 | 15-Mar-2041 | 336 | 363 | 38,223 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 759558 | 36230UTP4 | 8-Feb-2011 | 15-Dec-2040 | 333 | 363 | 63,584 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 762684 | 36176DCV3 | 3-Mar-2011 | 15-Jan-2041 | 334 | 364 | 8,271 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 762691 | 36176DC43 | 3-Mar-2011 | 15-Feb-2041 | 335 | 365 | 271,749 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 762764 | 36176DFD0 | 22-Mar-2011 | 15-Feb-2041 | 335 | 364 | 505,411 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 762773 | 36176DFN8 | 22-Mar-2011 | 15-Mar-2041 | 336 | 365 | 66,627 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 762935 | 36176DLQ4 | 30-Mar-2011 | 15-Mar-2041 | 336 | 365 | 276,818 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 762967 | 36176DMQ3 | 5-Apr-2011 | 15-Mar-2041 | 336 | 365 | 141,325 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 763059 | 36176DQL0 | 28-Apr-2011 | 15-Apr-2041 | 337 | 365 | 155,237 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 763168 | 36176DTZ6 | 5-May-2011 | 15-Mar-2041 | 336 | 364 | 88,031 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 763169 | 36176DT29 | 5-May-2011 | 15-Apr-2041 | 337 | 365 | 80,255 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 763211 | 36176DVC4 | 17-May-2011 | 15-Apr-2041 | 337 | 364 | 22,707 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 763285 | 36176DXN8 | 26-May-2011 | 15-Apr-2041 | 337 | 364 | 36,340 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 763367 | 36176DZ89 | 26-May-2011 | 15-May-2041 | 338 | 365 | 23,648 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 770692 | 36176M7D9 | 7-Jun-2011 | 15-May-2041 | 338 | 365 | 36,781 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 770701 | 36176NAA9 | 16-Jun-2011 | 15-Apr-2041 | 337 | 363 | 159,888 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 770703 | 36176NAC5 | 16-Jun-2011 | 15-May-2041 | 338 | 364 | 43,991 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 770866 | 36176NFF3 | 28-Jun-2011 | 15-May-2041 | 338 | 364 | 17,115 |
| | Program | 3.500% | 0.000% | 4.000% | GNMA | 770883 | 36176NFY2 | 29-Jun-2011 | 15-Feb-2041 | 335 | 361 | 10,351 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 762765 | 36176DFE8 | 22-Mar-2011 | 15-Mar-2041 | 336 | 365 | 549,799 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 762800 | 36176DGH0 | 22-Mar-2011 | 15-Feb-2041 | 335 | 364 | 18,977 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 762936 | 36176DLR2 | 30-Mar-2011 | 15-Mar-2041 | 336 | 365 | 351,380 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 762968 | 36176DMR1 | 5-Apr-2011 | 15-Apr-2041 | 337 | 366 | 518,438 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 762992 | 36176DNH2 | 14-Apr-2011 | 15-Apr-2041 | 337 | 365 | 359,991 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 763061 | 36176DQN6 | 28-Apr-2011 | 15-Apr-2041 | 337 | 365 | 279,605 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 763170 | 36176DT37 | 5-May-2011 | 15-Apr-2041 | 337 | 365 | 1,460,665 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 763212 | 36176DVD2 | 17-May-2011 | 15-Mar-2041 | 336 | 363 | 27,297 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 763213 | 36176DVE0 | 17-May-2011 | 15-Apr-2041 | 337 | 364 | 1,077,664 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 763286 | 36176DXP3 | 26-May-2011 | 15-May-2041 | 338 | 365 | 902,348 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 763287 | 36176DXQ1 | 26-May-2011 | 15-Apr-2041 | 337 | 364 | 19,815 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 763368 | 36176DZ97 | 26-May-2011 | 15-May-2041 | 338 | 365 | 357,692 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 770695 | 36176M7G2 | 7-Jun-2011 | 15-May-2041 | 338 | 365 | 367,945 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 770704 | 36176NAD3 | 16-Jun-2011 | 15-May-2041 | 338 | 364 | 25,912 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 770705 | 36176NAE1 | 16-Jun-2011 | 15-May-2041 | 338 | 364 | 221,403 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 770775 | 36176NCL3 | 28-Jun-2011 | 15-Jun-2041 | 339 | 365 | 70,596 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 770865 | 36176NFE6 | 29-Jun-2011 | 15-May-2041 | 338 | 364 | 87,816 |
| | Program | 3.625% | 0.000% | 4.125% | GNMA | 770875 | 36176NFQ9 | 28-Jun-2011 | 15-Jun-2041 | 339 | 365 | 23,057 |
| | Program | 3.625% | 3.625% | 4.125% | GNMA | 770930 | 36176NHF1 | 18-Jul-2011 | 15-May-2041 | 338 | 363 | 46,242 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 762951 | 36176DL84 | 30-Mar-2011 | 15-Mar-2041 | 336 | 365 | 40,665 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 763062 | 36176DQP1 | 28-Apr-2011 | 15-Mar-2041 | 336 | 364 | 113,010 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 763171 | 36176DT45 | 5-May-2011 | 15-Apr-2041 | 337 | 365 | 157,843 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 763214 | 36176DVF7 | 17-May-2011 | 15-Apr-2041 | 337 | 364 | 155,568 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 763288 | 36176DXR9 | 26-May-2011 | 15-May-2041 | 338 | 365 | 504,248 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 763369 | 36176D2A0 | 26-May-2011 | 15-May-2041 | 338 | 365 | 328,694 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 770691 | 36176M7C1 | 7-Jun-2011 | 15-May-2041 | 338 | 365 | 45,100 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 770694 | 36176M7F4 | 7-Jun-2011 | 15-May-2041 | 338 | 365 | 267,449 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 770702 | 36176NAB7 | 16-Jun-2011 | 15-Apr-2041 | 337 | 363 | 26,250 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 770706 | 36176NAF8 | 16-Jun-2011 | 15-May-2041 | 338 | 364 | 188,936 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 770779 | 36176NCQ2 | 28-Jun-2011 | 15-May-2041 | 338 | 364 | 177,757 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 770864 | 36176NFD8 | 29-Jun-2011 | 15-Jun-2041 | 339 | 365 | 65,233 |
| | Program | 3.750% | 0.000% | 4.250% | GNMA | 770872 | 36176NFM8 | 28-Jun-2011 | 15-May-2041 | 338 | 364 | 19,602 |
| | Program | 3.750% | 3.750% | 4.250% | GNMA | 770927 | 36176NHC8 | 18-Jul-2011 | 15-Jun-2041 | 339 | 364 | 54,632 |
| | Program | 3.875% | 0.000% | 4.375% | GNMA | 763289 | 36176DXS7 | 26-May-2011 | 15-May-2041 | 338 | 365 | 156,331 |
| | Program | 3.875% | 0.000% | 4.375% | GNMA | 763370 | 36176D2B8 | 26-May-2011 | 15-May-2041 | 338 | 365 | 158,108 |
| | Program | 3.875% | 0.000% | 4.375% | GNMA | 770693 | 36176M7E7 | 7-Jun-2011 | 15-May-2041 | 338 | 365 | 17,936 |
| | Program | 3.875% | 0.000% | 4.375% | GNMA | 770696 | 36176M7H0 | 7-Jun-2011 | 15-May-2041 | 338 | 365 | 126,201 |
| | Program | 3.875% | 0.000% | 4.375% | GNMA | 770707 | 36176NAG6 | 16-Jun-2011 | 15-May-2041 | 338 | 364 | 163,301 |
| | Program | 3.875% | 0.000% | 4.375% | GNMA | 770776 | 36176NCM1 | 28-Jun-2011 | 15-Jun-2041 | 339 | 365 | 133,682 |
| | Program | 3.875% | 3.875% | 4.375% | GNMA | 770867 | 36176NFG1 | 29-Jun-2011 | 15-Jun-2041 | 339 | 365 | 101,960 |
| | Program | 3.875% | 0.000% | 4.375% | GNMA | 770874 | 36176NFP1 | 28-Jun-2011 | 15-May-2041 | 338 | 364 | 21,788 |
| | Program | 3.875% | 3.875% | 4.375% | GNMA | 770928 | 36176NHD6 | 18-Jul-2011 | 15-Jun-2041 | 339 | 364 | 108,274 |
| | Program | 4.000% | 0.000% | 4.500% | GNMA | 763371 | 36176D2C6 | 26-May-2011 | 15-May-2041 | 338 | 365 | 61,835 |
| | Program | 4.000% | 0.000% | 4.500% | GNMA | 770697 | 36176M7J6 | 7-Jun-2011 | 15-May-2041 | 338 | 365 | 71,196 |
| | Program | 4.000% | 0.000% | 4.500% | GNMA | 770778 | 36176NCP4 | 28-Jun-2011 | 15-May-2041 | 338 | 364 | 100,808 |
| | Program | 4.000% | 0.000% | 4.500% | GNMA | 770825 | 36176ND65 | 28-Jun-2011 | 15-May-2041 | 338 | 364 | 18,579 |
| | Program | 4.000% | 0.000% | 4.500% | GNMA | 770863 | 36176NFC0 | 29-Jun-2011 | 15-Jun-2041 | 339 | 365 | 123,428 |
| | Program | 4.000% | 0.000% | 4.500% | GNMA | 770873 | 36176NFN6 | 28-Jun-2011 | 15-Jun-2041 | 339 | 365 | 17,566 |
| | Program | 4.000% | 4.000% | 4.500% | GNMA | 770929 | 36176NHE4 | 18-Jul-2011 | 15-Jun-2041 | 339 | 364 | 33,570 |
| | Program | 4.125% | 0.000% | 4.625% | GNMA | 770698 | 36176M7K3 | 7-Jun-2011 | 15-May-2041 | 338 | 365 | 63,863 |
| | Program | 4.125% | 0.000% | 4.625% | GNMA | 770777 | 36176NCN9 | 28-Jun-2011 | 15-Jun-2041 | 339 | 365 | 70,120 |
| | Program | 4.125% | 4.125% | 4.625% | GNMA | 770868 | 36176NFH9 | 29-Jun-2011 | 15-Jun-2041 | 339 | 365 | 32,439 |
| | Program | 4.125% | 0.000% | 4.625% | GNMA | 770876 | 36176NFR7 | 28-Jun-2011 | 15-Jun-2041 | 339 | 365 | 10,382 |
| | Program | 4.125% | 4.125% | 4.625% | GNMA | 770933 | 36176NHJ3 | 18-Jul-2011 | 15-Jun-2041 | 339 | 364 | 17,315 |

**CALIFORNIA HOUSING FINANCE AGENCY**
**MORTGAGE BACKED SECURITIES**
**as of March 31, 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 March 31, 2013 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Home Mortgage Revenue Bonds (HMRB):** | | | | | | | | | | | | |
| | Program | 4.125% | 4.125% | 4.625% | GNMA | 770936 | 36176NHM6 | 18-Jul-2011 | 15-Jun-2041 | 339 | 364 | 36,453 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 954584 | 31413S6V1 | 1-Jan-2008 | 1-Jan-2043 | 357 | 426 | 617,428 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 953983 | 31413SJ47 | 1-Nov-2007 | 1-Nov-2042 | 355 | 426 | 1,888,312 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954008 | 31413SKV5 | 1-Dec-2007 | 1-Nov-2042 | 355 | 425 | 884,910 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954097 | 31413SNN0 | 1-Dec-2007 | 1-Dec-2042 | 356 | 426 | 938,453 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954169 | 31413SQW7 | 1-Dec-2007 | 1-Nov-2042 | 355 | 425 | 129,343 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954171 | 31413SQY3 | 1-Dec-2007 | 1-Dec-2042 | 356 | 426 | 1,287,044 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954263 | 31413STU8 | 1-Dec-2007 | 1-Dec-2042 | 356 | 426 | 1,041,548 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954327 | 31413SVU5 | 1-Jan-2008 | 1-Dec-2042 | 356 | 425 | 539,217 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954425 | 31413SYW8 | 1-Jan-2008 | 1-Dec-2042 | 356 | 425 | 1,451,976 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954428 | 31413SYZ1 | 1-Jan-2008 | 1-Dec-2042 | 356 | 425 | 129,255 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954442 | 31413SZF4 | 1-Jan-2008 | 1-Jan-2043 | 357 | 426 | 946,434 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954555 | 31413S5Q3 | 1-Jan-2008 | 1-Jan-2043 | 357 | 426 | 215,250 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954577 | 31413S6N9 | 1-Jan-2008 | 1-Jan-2043 | 357 | 426 | 2,189,054 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 953984 | 31413SJ54 | 1-Nov-2007 | 1-Nov-2042 | 355 | 426 | 1,497,376 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 954009 | 31413SKW3 | 1-Dec-2007 | 1-Nov-2042 | 355 | 425 | 149,946 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 954098 | 31413SNP5 | 1-Dec-2007 | 1-Oct-2042 | 354 | 424 | 404,155 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 954172 | 31413SQZ0 | 1-Dec-2007 | 1-Nov-2042 | 355 | 425 | 454,756 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 954329 | 31413SVW1 | 1-Jan-2008 | 1-Dec-2042 | 356 | 425 | 276,300 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 954426 | 31413SYX6 | 1-Jan-2008 | 1-Jan-2043 | 357 | 426 | 373,148 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 954554 | 31413S5P5 | 1-Jan-2008 | 1-Oct-2042 | 354 | 423 | 140,478 |
| | Program | 6.405% | 6.405% | 6.750% | FNMA | 953985 | 31413SJ62 | 1-Nov-2007 | 1-Nov-2042 | 355 | 426 | 537,900 |
| | Program | 6.405% | 6.405% | 6.750% | FNMA | 954010 | 31413SKX1 | 1-Dec-2007 | 1-Nov-2042 | 355 | 425 | 146,628 |
| | Program | 6.405% | 6.405% | 6.750% | FNMA | 954427 | 31413SYY4 | 1-Jan-2008 | 1-Oct-2042 | 354 | 423 | 148,763 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969257 | 31414LJA7 | 1-Feb-2008 | 1-Mar-2038 | 299 | 366 | 1,597,249 |
| | | | | | | | | | | | | 35,366,547 |
| HMRB 2008 Series DEF | Program | 5.905% | 5.905% | 6.250% | FNMA | 960864 | 31414A5Z1 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 55,911 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 961970 | 31414CFK9 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 12,824 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 962031 | 31414CHG6 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 35,324 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960866 | 31414A6B3 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 163,731 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960867 | 31414A6C1 | 1-Feb-2008 | 1-Jan-2043 | 357 | 425 | 7,014 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960898 | 31414A7K2 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 4,177 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960899 | 31414A7L0 | 1-Feb-2008 | 1-Dec-2042 | 356 | 424 | 7,930 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 962032 | 31414CHH4 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 2,634 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 960865 | 31414A6A5 | 1-Feb-2008 | 1-Oct-2042 | 354 | 422 | 2,637 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872193 | 31409H7E8 | 1-Sep-2001 | 15-Jul-2031 | 220 | 364 | 44,238 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872199 | 31409H7L2 | 1-Nov-2002 | 20-Jul-2032 | 232 | 362 | 155,252 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872212 | 31409JAM2 | 1-Jul-2007 | 1-Aug-2037 | 292 | 366 | 134,669 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872216 | 31409JAR1 | 1-Jul-2007 | 1-Jul-2037 | 291 | 365 | 34,868 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872225 | 31409JA26 | 1-Jul-2007 | 1-Aug-2037 | 292 | 366 | 122,199 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 872222 | 31409JAX8 | 1-Jul-2007 | 1-Jul-2037 | 291 | 365 | 119,397 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 872226 | 31409JA34 | 1-Jul-2007 | 1-Aug-2037 | 292 | 366 | 63,793 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949147 | 31413L5G0 | 1-Aug-2007 | 1-Aug-2037 | 292 | 365 | 90,434 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969257 | 31414LJA7 | 1-Jul-2007 | 1-Aug-2037 | 292 | 366 | 144,139 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969259 | 31414LJC3 | 1-Aug-2007 | 1-Aug-2037 | 292 | 365 | 494,323 |
| | Bond Reserve | 5.250% | 5.250% | 5.750% | GNMA | 600916 | 36200GSD9 | 1-Sep-2001 | 15-May-2030 | 206 | 349 | 145,061 |
| | Bond Reserve | 5.750% | 5.750% | 6.250% | GNMA | 600917 | 36200GSE7 | 1-May-1999 | 20-Jul-2028 | 184 | 356 | 36,320 |
| | Bond Reserve | 5.905% | 5.905% | 6.250% | FNMA | 962318 | 31414CSF6 | 28-May-2008 | 1-Mar-2043 | 359 | 423 | 144,726 |
| | Bond Reserve | 6.000% | 6.000% | 6.500% | GNMA | 507843 | 36211BEQ3 | 1-Apr-1999 | 15-Jul-2028 | 184 | 357 | 14,081 |
| | Bond Reserve | 6.250% | 6.250% | 6.750% | GNMA | 571158 | 36200SQK9 | 1-Sep-2001 | 15-Jul-2031 | 220 | 364 | 43,032 |
| | Bond Reserve | 6.500% | 6.500% | 7.000% | GNMA | 571160 | 36200SQM5 | 1-Sep-2001 | 15-May-2030 | 206 | 349 | 12,353 |
| | Bond Reserve | 6.500% | 6.500% | 7.000% | GNMA | 600930 | 36200GST4 | 1-Nov-2002 | 20-Jul-2032 | 232 | 362 | 29,095 |
| | | | | | | | | | | | | 2,120,163 |
| HMRB 2008 Series GHI | Program | 5.905% | 5.905% | 6.250% | FNMA | 960864 | 31414A5Z1 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 275,332 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 961887 | 31414CCY2 | 1-Feb-2008 | 1-Jan-2043 | 357 | 425 | 475,706 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 954263 | 31413STU8 | 1-Dec-2007 | 1-Dec-2042 | 356 | 426 | 4,150 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 961888 | 31414CCZ9 | 1-Feb-2008 | 1-Jan-2043 | 357 | 425 | 327,251 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969259 | 31414LJC3 | 1-Jun-2008 | 1-Mar-2038 | 299 | 362 | 1,036,538 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969260 | 31414LJD1 | 1-Jun-2008 | 1-Apr-2038 | 300 | 363 | 1,129,677 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969266 | 31414LJK5 | 1-Jun-2008 | 1-May-2038 | 301 | 364 | 1,697,107 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969270 | 31414LJP4 | 1-Jun-2008 | 1-Jun-2038 | 302 | 365 | 1,420,943 |
| | Bond Reserve | 5.655% | 5.655% | 6.000% | FNMA | 962921 | 31414DG67 | 1-Apr-2008 | 1-Mar-2043 | 359 | 425 | 1,344,873 |
| | | | | | | | | | | | | 7,711,577 |
| HMRB 2008 Series JK | Program | 5.905% | 5.905% | 6.250% | FNMA | 960864 | 31414A5Z1 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 1,576,027 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 961970 | 31414CFK9 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 361,690 |
| | Program | 5.905% | 5.905% | 6.250% | FNMA | 962031 | 31414CHG6 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 996,324 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960866 | 31414A6B3 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 4,618,167 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960867 | 31414A6C1 | 1-Feb-2008 | 1-Jan-2043 | 357 | 425 | 197,598 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960898 | 31414A7K2 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 117,602 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 960899 | 31414A7L0 | 1-Feb-2008 | 1-Dec-2042 | 356 | 424 | 223,697 |
| | Program | 6.030% | 6.030% | 6.375% | FNMA | 962032 | 31414CHH4 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 74,269 |
| | Program | 6.280% | 6.280% | 6.625% | FNMA | 960865 | 31414A6A5 | 1-Feb-2008 | 1-Oct-2042 | 354 | 422 | 74,404 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 969270 | 31414LJP4 | 1-Jun-2008 | 1-Mar-2038 | 299 | 362 | 413,630 |
| | Bond Reserve | 5.905% | 5.905% | 6.250% | FNMA | 960979 | 31414BCQ1 | 1-Jun-2008 | 1-Apr-2038 | 300 | 363 | 209,272 |
| | Bond Reserve | 5.905% | 5.905% | 6.250% | FNMA | 962318 | 31414CSF6 | 1-Jun-2008 | 1-Jun-2038 | 302 | 365 | 565,747 |
| | Bond Reserve | 6.030% | 6.030% | 6.375% | FNMA | 962032 | 31414CHH4 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 839,399 |
| | | | | | | | | | | | | 10,267,827 |
| HMRB 2008 Series LM | Program | 5.905% | 5.905% | 6.250% | FNMA | 960864 | 31414A5Z1 | 1-Feb-2008 | 1-Feb-2043 | 358 | 426 | 549,868 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872201 | 31409JAA8 | 1-Feb-2007 | 1-Feb-2037 | 286 | 365 | 123,820 |
| | | | | | | | | | | | | 673,688 |
| HMRB General | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 949153 | 31413L5N5 | 1-Sep-2007 | 1-Sep-2037 | 293 | 365 | 476,351 |
| | Bond Reserve | 2.500% | 2.500% | 3.000% | FNMA | 949155 | 31413L5Q8 | 1-Feb-2008 | 1-Sep-2037 | 293 | 360 | 151,380 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 872221 | 31409JAW0 | 1-Jun-2007 | 1-Jun-2037 | 290 | 365 | 369,926 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949150 | 31413L5K1 | 1-Aug-2007 | 1-Sep-2037 | 293 | 366 | 1,097,482 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949154 | 31413L5P0 | 1-Sep-2007 | 1-Sep-2037 | 293 | 365 | 448,473 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949156 | 31413L5R6 | 1-Feb-2008 | 1-Oct-2037 | 294 | 361 | 650,170 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949159 | 31413L5U9 | 1-Feb-2008 | 1-Oct-2037 | 294 | 361 | 723,963 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949160 | 31413L5V7 | 1-Feb-2008 | 1-Nov-2037 | 295 | 362 | 748,655 |

**CALIFORNIA HOUSING FINANCE AGENCY**
**MORTGAGE BACKED SECURITIES**
**as of March 31, 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 March 31, 2013 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Home Mortgage Revenue Bonds (HMRB):** | | | | | | | | | | | | |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 987165 | 31415RTW4 | 1-Sep-2008 | 1-Oct-2038 | 306 | 366 | 1,946,100 |
| | Bond Reserve | 5.500% | 5.500% | 6.000% | FNMA | 450001 | 31380T3J8 | 1-Nov-1998 | 1-Aug-2028 | 184 | 362 | 142,219 |
| | Bond Reserve | 5.500% | 5.500% | 6.000% | GNMA | 507840 | 36211BEM2 | 1-Apr-1999 | 15-Feb-2029 | 191 | 364 | 99,459 |
| | Bond Reserve | 5.500% | 5.500% | 6.000% | GNMA | 508206 | 36211BR30 | 30-Apr-1998 | 20-Feb-2029 | 191 | 375 | 78,097 |
| | Bond Reserve | 5.750% | 5.750% | 6.250% | FNMA | 450002 | 31380T3K5 | 1-Nov-1998 | 1-Jun-2028 | 182 | 360 | 429,178 |
| | Bond Reserve | 5.750% | 5.750% | 6.250% | FNMA | 450003 | 31380T3L3 | 1-Nov-1998 | 1-Aug-2028 | 184 | 362 | 52,159 |
| | Bond Reserve | 5.750% | 5.750% | 6.250% | GNMA | 513207 | 36211HDL2 | 1-Jul-1999 | 20-Feb-2029 | 191 | 361 | 68,685 |
| | Bond Reserve | 6.250% | 6.250% | 6.750% | GNMA | 600921 | 36200GSJ6 | 1-Nov-2002 | 20-Aug-2032 | 233 | 363 | 62,905 |
| | Bond Reserve | 5.750% | 5.750% | 6.250% | GNMA | 507853 | 36211BE26 | 1-Apr-1999 | 15-Feb-2029 | 191 | 364 | 191,159 |
| | Bond Reserve | 5.750% | 5.750% | 6.250% | GNMA | 508096 | 36211BNM2 | 1-Apr-1999 | 20-Feb-2029 | 191 | 364 | 251,323 |
| | Bond Reserve | 6.000% | 6.000% | 6.500% | GNMA | 571156 | 36200SQH6 | 1-Sep-2001 | 15-May-2031 | 218 | 362 | 216,873 |
| | Bond Reserve | 6.500% | 6.500% | 7.000% | GNMA | 571159 | 36200SQL7 | 1-Sep-2001 | 15-Jun-2030 | 207 | 350 | 112,000 |
| | Bond Reserve | 3.500% | 3.500% | 4.000% | FNMA | 872222 | 31409JAX8 | 1-Jul-2007 | 1-Jul-2037 | 291 | 365 | 175,642 |
| | Bond Reserve | 6.500% | 6.500% | 7.000% | GNMA | 600930 | 36200GST4 | 1-Nov-2002 | 20-Jun-2032 | 231 | 361 | 42,360 |
| | | | | | | | | | | | | 8,534,560 |
| | | | | | | | | | **HMRB Total:** | | | $ 106,954,262 |