

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
June 30, 2017

Series Name	Type of Funds	Pass-thru Rate	Yield to Series	Mortgage Rate	Type of Securities	Pool #	CUSIP #	Settlement Date	Maturity Date	Remaining Term	MBS Term	Outstanding Principal Amount of Mortgage Backed Securities at June 30, 2017
Home Mortgage Revenue Bonds (HMRB):												
HMRB 2000 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872204	31409JAD2	1-Feb-2007	1-Feb-2037	235	365	540,584
HMRB 2000 Series X2YZ	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872207	31409JAG5	1-Mar-2007	1-Mar-2037	236	365	515,791
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872208	31409JAH3	1-Apr-2007	1-Apr-2037	237	365	327,544
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jun-2007	1-Jun-2037	239	365	65,797
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	600929	36200GSS6	1-Nov-2002	20-Sep-2032	183	364	65,110
												974,243
HMRB 2001 Series ABCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872205	31409JAE0	1-Mar-2007	1-Mar-2037	236	365	313,810
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	238	365	454,022
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	238	365	27,920
												795,753
HMRB 2001 Series EFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-2007	1-Jan-2037	234	365	196,236
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	239	365	147,645
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-Nov-2002	20-Jun-2032	180	361	92,018
												435,898
HMRB 2001 Series HIJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872192	31409H7D0	1-Oct-2006	1-Oct-2036	231	365	538,367
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	239	365	375,202
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600918	36200GSF4	1-Nov-2002	20-Aug-2032	182	363	89,904
												1,003,474
HMRB 2003 Series HI	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	235	353	158,645
HMRB 2004 Series DEF	Bond Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LJA5	1-Feb-2009	1-Feb-2039	259	365	793,090
HMRB 2007 Series ABC	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Jan-2008	1-Dec-2042	305	425	826,466
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949170	31413L6F1	1-Jan-2008	1-Dec-2042	305	425	599,895
												1,426,361
HMRB 2007 Series FGH	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969261	31414LJE9	1-Apr-2008	1-Apr-2038	249	365	325,415
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969279	31414LJY5	1-Aug-2008	1-Aug-2038	253	365	946,018
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	978161	31415RTS3	1-Sep-2008	1-Sep-2038	254	365	1,754,464
												3,025,897
HMRB 2007 Series IJK	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Oct-2007	1-Nov-2037	244	366	82,180
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949164	31413L5Z8	1-Nov-2007	1-Nov-2037	244	365	519,485
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	235	353	447,324
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971085	31414NJ62	1-Feb-2009	1-Jan-2039	258	364	113,444
												1,162,433
HMRB 2007 Series LMN	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949168	31413L6D6	1-Sep-2007	1-Sep-2037	242	365	302,360
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	1-Oct-2007	1-Oct-2037	243	365	488,534
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969254	31414LH76	1-Feb-2008	1-Feb-2038	247	365	1,220,052
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	248	366	127,306
												2,138,252
HMRB 2008 Series ABC	Program	3.375%	0.000%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	284	365	610,935
	Program	3.375%	0.000%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	282	365	49,329
	Program	3.375%	0.000%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	283	365	211,075
	Program	3.375%	0.000%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	283	364	300,212
	Program	3.500%	0.000%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	282	363	12,422
	Program	3.375%	0.000%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	282	363	51,518
	Program	3.375%	0.000%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	284	365	323,869
	Program	3.500%	0.000%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	283	364	7,502
	Program	3.250%	0.000%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	283	364	77,650
	Program	3.500%	0.000%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	284	365	161,025
	Program	3.375%	0.000%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	284	365	7,598
	Program	3.375%	0.000%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	284	364	503,047
	Program	3.500%	0.000%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	284	364	166,975
	Program	3.625%	0.000%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	285	365	183,232
	Program	3.500%	0.000%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	285	365	32,946
	Program	3.375%	0.000%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	284	364	67,886
Program	3.625%	0.000%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	284	364	7,665	
Program	3.375%	0.000%	3.875%	GNMA	762934	36176DLP6	30-Mar-2011	15-Apr-2041	286	366	37,254	
Program	3.500%	0.000%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	285	365	37,342	
Program	3.625%	0.000%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	285	365	76,723	
Program	3.750%	0.000%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	285	365	15,279	
Program	3.500%	0.000%	4.000%	GNMA	762967	36176DMQ3	5-Apr-2011	15-Mar-2041	285	365	18,363	
Program	3.625%	0.000%	4.125%	GNMA	762968	36176DMR1	5-Apr-2011	15-Apr-2041	286	366	154,908	
Program	3.375%	0.000%	3.875%	GNMA	762990	36176DNF6	14-Apr-2011	15-May-2041	287	366	28,937	
Program	3.625%	0.000%	4.125%	GNMA	762992	36176DNH2	14-Apr-2011	15-Apr-2041	286	365	98,355	
Program	3.500%	0.000%	4.000%	GNMA	763059	36176DQL0	28-Apr-2011	15-Apr-2041	286	365	30,322	
Program	3.625%	0.000%	4.125%	GNMA	763061	36176DQN6	28-Apr-2011	15-Apr-2041	286	365	71,994	
Program	3.750%	0.000%	4.250%	GNMA	763062	36176DQP1	28-Apr-2011	15-Mar-2041	285	364	11,171	
Program	3.375%	0.000%	3.875%	GNMA	763167	36176DTY9	5-May-2011	15-Feb-2041	284	363	24,376	
Program	3.500%	0.000%	4.000%	GNMA	763168	36176DTZ6	5-May-2011	15-Mar-2041	285	364	10,495	
Program	3.500%	0.000%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	286	365	72,908	
Program	3.625%	0.000%	4.125%	GNMA	763170	36176DT37	5-May-2011	15-Apr-2041	286	365	349,901	
Program	3.750%	0.000%	4.250%	GNMA	763171	36176DT45	5-May-2011	15-Apr-2041	286	365	26,478	
Program	3.500%	0.000%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	286	364	20,649	
Program	3.625%	0.000%	4.125%	GNMA	763212	36176VD22	17-May-2011	15-Mar-2041	285	363	14,421	
Program	3.625%	0.000%	4.125%	GNMA	763213	36176DVE0	17-May-2011	15-Apr-2041	286	364	319,645	
Program	3.750%	0.000%	4.250%	GNMA	763214	36176DVF7	17-May-2011	15-Apr-2041	286	364	45,896	
Program	3.500%	0.000%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	286	364	13,018	

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												Amount of Mortgage Backed Securities at June 30, 2017
Bond Reserve		5.750%	5.750%	0.000%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	133	356	31,481
Bond Reserve		2.500%	2.500%	0.000%	FNMA	872199	31409H7L2	1-Jan-07	1-Jan-37	234	365	39,892
Bond Reserve		2.500%	2.500%	0.000%	FNMA	872216	31409JAR1	1-Jul-07	1-Jul-37	240	365	30,333
Bond Reserve		3.500%	3.500%	0.000%	FNMA	969257	31414LJA7	1-Feb-08	1-Mar-38	248	366	66,351
Bond Reserve		3.500%	3.500%	0.000%	FNMA	969259	31414LJC3	1-Aug-07	1-Aug-37	241	365	192,647
												7,344,927
												<u>29,567,374</u>
												<u>\$ 29,567,374</u>

HMRB Total:

\$ 29,567,374