

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
September 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 September 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	232	365	295,315
HMRB 2000 Series X2YZ	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872207	31409JAG5	1-Mar-2007	1-Mar-2037	233	365	510,977
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872208	31409JAH3	1-Apr-2007	1-Apr-2037	234	365	318,226
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jun-2007	1-Jun-2037	236	365	65,183
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	600929	36200GSS6	1-Nov-2002	20-Sep-2032	180	364	64,431
												958,818
HMRB 2001 Series ABCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872205	31409JAE0	1-Mar-2007	1-Mar-2037	233	365	310,738
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	235	365	434,018
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JQA3	1-May-2007	1-May-2037	235	365	27,606
												772,362
HMRB 2001 Series EFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-2007	1-Jan-2037	231	365	194,205
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	236	365	146,268
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-Nov-2002	20-Jun-2032	177	361	91,063
												431,536
HMRB 2001 Series HIJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872192	31409H7D0	1-Oct-2006	1-Oct-2036	228	365	532,266
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	236	365	371,699
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600918	36200GSF4	1-Nov-2002	20-Aug-2032	179	363	88,485
												992,450
HMRB 2003 Series HI	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	232	353	157,292
HMRB 2004 Series DEF	Bond Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	256	365	787,237
HMRB 2007 Series IJK	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Oct-2007	1-Nov-2037	241	366	81,491
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949164	31413L5Z8	1-Nov-2007	1-Nov-2037	241	365	515,119
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	232	353	443,508
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971085	31414NJ62	1-Feb-2009	1-Jan-2039	255	364	112,752
												1,152,870
HMRB 2008 Series ABC	Program	3.375%	0.000%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	281	365	576,887
	Program	3.375%	0.000%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	279	365	48,980
	Program	3.375%	0.000%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	280	365	184,600
	Program	3.375%	0.000%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	280	364	297,992
	Program	3.500%	0.000%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	279	363	12,341
	Program	3.375%	0.000%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	279	363	51,178
	Program	3.375%	0.000%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	281	365	297,851
	Program	3.500%	0.000%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	280	364	7,453
	Program	3.250%	0.000%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	280	364	77,127
	Program	3.500%	0.000%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	281	365	149,497
HMRB 2008 Series ABC (continued)	Program	3.375%	0.000%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	281	365	7,521
	Program	3.375%	0.000%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	281	364	499,606
	Program	3.500%	0.000%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	281	364	165,590
	Program	3.625%	0.000%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	282	365	181,961
	Program	3.500%	0.000%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	282	365	32,735
	Program	3.375%	0.000%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	281	364	67,434
	Program	3.625%	0.000%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	281	364	7,616
	Program	3.375%	0.000%	3.875%	GNMA	762934	36176DLP6	30-Mar-2011	15-Apr-2041	283	366	37,003
	Program	3.500%	0.000%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	282	365	37,099
	Program	3.625%	0.000%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	282	365	76,243
HMRB 2008 Series ABC (continued)	Program	3.750%	0.000%	4.250%	GNMA	762951	36176DLR4	30-Mar-2011	15-Mar-2041	282	365	15,185
	Program	3.500%	0.000%	4.000%	GNMA	762967	36176DMQ3	5-Apr-2011	15-Mar-2041	282	365	18,232
	Program	3.625%	0.000%	4.125%	GNMA	762968	36176DMR1	5-Apr-2011	15-Apr-2041	283	366	153,888
	Program	3.375%	0.000%	3.875%	GNMA	762990	36176DNF6	14-Apr-2011	15-May-2041	284	366	28,745
	Program	3.625%	0.000%	4.125%	GNMA	762992	36176DNH2	14-Apr-2011	15-Apr-2041	283	365	97,699
	Program	3.500%	0.000%	4.000%	GNMA	763059	36176DQL0	28-Apr-2011	15-Apr-2041	283	365	30,110
	Program	3.625%	0.000%	4.125%	GNMA	763061	36176DQN6	28-Apr-2011	15-Apr-2041	283	365	52,423
	Program	3.750%	0.000%	4.250%	GNMA	763062	36176DQP1	28-Apr-2011	15-Mar-2041	282	364	11,068
	Program	3.375%	0.000%	3.875%	GNMA	763167	36176DTY9	5-May-2011	15-Feb-2041	281	363	24,217
	Program	3.500%	0.000%	4.000%	GNMA	763168	36176DTZ6	5-May-2011	15-Mar-2041	282	364	10,428
HMRB 2008 Series ABC (continued)	Program	3.500%	0.000%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	283	365	72,431
	Program	3.625%	0.000%	4.125%	GNMA	763170	36176DT37	5-May-2011	15-Apr-2041	283	365	347,473
	Program	3.750%	0.000%	4.250%	GNMA	763171	36176DT45	5-May-2011	15-Apr-2041	283	365	26,316
	Program	3.500%	0.000%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	283	364	20,517
	Program	3.625%	0.000%	4.125%	GNMA	763212	36176DVD2	17-May-2011	15-Mar-2041	282	363	14,330
	Program	3.625%	0.000%	4.125%	GNMA	763213	36176DVE0	17-May-2011	15-Apr-2041	283	364	294,580
	Program	3.750%	0.000%	4.250%	GNMA	763214	36176DVF7	17-May-2011	15-Apr-2041	283	364	36,122
	Program	3.500%	0.000%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	283	364	12,935
	Program	3.625%	0.000%	4.125%	GNMA	763286	36176DXP3	26-May-2011	15-May-2041	284	365	156,380
	Program	3.625%	0.000%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	283	364	17,808
HMRB 2008 Series ABC (continued)	Program	3.750%	0.000%	4.250%	GNMA	763288	36176DXR9	26-May-2011	15-May-2041	284	365	173,348
	Program	3.875%	0.000%	4.375%	GNMA	763289	36176DXS7	26-May-2011	15-May-2041	284	365	57,001
	Program	3.500%	0.000%	4.000%	GNMA	763367	36176DZ89	26-May-2011	15-May-2041	284	365	21,398
	Program	3.625%	0.000%	4.125%	GNMA	763368	36176DZ97	26-May-2011	15-May-2041	284	365	115,537
	Program	3.750%	0.000%	4.250%	GNMA	763369	36176D2A0	26-May-2011	15-May-2041	284	365	51,801
	Program	3.875%	0.000%	4.375%	GNMA	763370	36176D2B8	26-May-2011	15-May-2041	284	365	32,596
	Program	4.000%	0.000%	4.500%	GNMA	763371	36176D2C6	26-May-2011	15-May-2041	284	365	19,698
	Program	3.750%	0.000%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	284	365	6,954
	Program	3.875%	0.000%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	284	365	16,242
	Program	3.750%	0.000%	4.250%	GNMA	770694	36176M7F4	7-Jun-2011	15-May-2041	284	365	78,342
HMRB 2008 Series ABC (continued)	Program	3.625%	0.000%	4.125%	GNMA	770695	36176M7G2	7-Jun-2011	15-May-2041	284	365	47,435
	Program	3.875%	0.000%	4.375%	GNMA	770696	36176M7H0	7-Jun-2011	15-May-2041	284	365	51,341
	Program	4.000%	0.000%	4.500%	GNMA	770697	36176M7J6	7-Jun-2011	15-May-2041	284	365	7,237
	Program	4.125%	0.000%	4.625%	GNMA	770698	36176M7K3	7-Jun-2011	15-May-2041	284	365	15,162
	Program	3.500%	0.000%	4.000%	GNMA	770701	36176NAA9	16-Jun-2011	15-Apr-2041	283	363	32,050
	Program	3.750%	0.000%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	283	363	23,814
	Program	3.500%	0.000%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	284	364	26,144
	Program	3.625%	0.000%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	284	364	12,858
	Program	3.625%	0.000%	4.125%	GNMA	770705	36176NAE1	16-Jun-2011	15-May-2041	284	364	45,415
	Program	3.750%	0.000%	4.250%	GNMA	770706	36176NAF8	16-Jun-2011	15-May-2041	284	364	47,690
HMRB 2008 Series ABC (continued)	Program	3.875%	0.000%	4.375%	GNMA	770707	36176NAG6	16-Jun-2011	15-May-2041	284	364	28,871
	Program	3.875%	0.000%	4.375%	GNMA	770776	361					

