

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
March 31, 2020**

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, 2020
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	202	365	266,209
HMRB 2008 Series GHI	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Jun-2008	1-Mar-2038	215	362	294,037
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969260	31414LJD1	1-Jun-2008	1-Apr-2038	216	363	413,628
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969266	31414LJK5	1-Jun-2008	1-May-2038	217	364	529,516
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Jun-2038	218	365	609,492
												1,846,673
HMRB 2017 Series A	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Jan-2008	1-Dec-2042	272	425	619,041
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949168	31413L6D6	1-Sep-2007	1-Sep-2037	209	365	274,616
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	1-Oct-2007	1-Oct-2037	210	365	361,131
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949170	31413L6F1	1-Jan-2008	1-Dec-2042	272	425	544,583
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969254	31414LH76	1-Feb-2008	1-Feb-2038	214	365	812,827
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	215	366	68,901
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Mar-2038	215	362	177,421
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969279	31414LJY5	1-Aug-2008	1-Aug-2038	220	365	524,696
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987161	31415RTS3	1-Sep-2008	1-Sep-2038	221	365	1,601,149
HMRB General	General Reserve	5.750%	5.750%	6.250%	FNMA	450002	31380T3K5	1-Nov-1998	1-Jun-2028	98	360	226,142
	General Reserve	5.750%	5.750%	6.250%	FNMA	450003	31380T3L3	1-Nov-1998	1-Aug-2028	100	362	18,450
	General Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	17-Apr-2006	1-Apr-2036	192	365	226,356
	General Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	16-Jun-2006	1-Jun-2036	194	365	369,887
	General Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	197	365	92,600
	General Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	204	365	204,242
	General Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAK3	1-May-2007	1-May-2037	205	365	249,357
	General Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jan-2007	1-Jan-2037	201	365	236,055
	General Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	207	365	234,141
	General Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	208	366	379,143
	General Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	208	366	208,826
	General Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5GO	1-Aug-2007	1-Aug-2037	208	365	152,126
	General Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Feb-2008	1-Nov-2037	211	362	328,742
	General Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	222	365	361,891
	General Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	227	363	44,913
	General Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jun-2028	99	356	31,909
	General Reserve	5.750%	5.750%	6.250%	GNMA	507853	36211BE2E	1-Apr-1999	15-Feb-2029	107	364	37,719
	General Reserve	5.750%	5.750%	6.250%	GNMA	508096	36211BNM2	1-Apr-1999	20-Feb-2029	107	364	88,349
	General Reserve	5.750%	5.750%	6.250%	GNMA	513207	36211HDL2	1-Jul-1999	20-Feb-2029	107	361	41,806
	General Reserve	6.000%	6.000%	6.500%	GNMA	571156	36200SQH6	1-Sep-2001	15-May-2031	134	362	157,405
	General Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	136	364	41,138
	General Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	122	349	36,308
	General Reserve	6.500%	6.500%	0.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jun-2032	147	361	26,948
	General Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	205	365	582,897
	General Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	202	365	277,964
	General Reserve	5.250%	5.250%	5.750%	GNMA	600928	36200GSR8	1-Nov-2002	20-Aug-2032	149	363	266,229
	General Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409HW9	1-Jul-2006	1-Jul-2036	195	365	138,389
	General Reserve	2.500%	2.500%	3.000%	FNMA	872198	31409HTK4	1-Dec-2006	1-Jan-2037	201	366	276,561
	General Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Nov-2002	20-Aug-2032	149	363	129,380
	General Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	100	356	108,248
	General Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409HTL2	1-Jan-2007	1-Jan-2037	201	365	205,156
	General Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-2007	1-Jul-2037	207	365	494,180
	General Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	215	365	433,852
	General Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	208	365	140,215
	General Reserve	3.375%	3.375%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	251	365	329,930
	General Reserve	3.375%	3.375%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	249	365	34,493
	General Reserve	3.375%	3.375%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	250	365	150,679
	General Reserve	3.375%	3.375%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	250	364	169,323
	General Reserve	3.500%	3.500%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	249	363	11,484
	General Reserve	3.375%	3.375%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	249	363	24,131
	General Reserve	3.375%	3.375%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	251	365	221,262
	General Reserve	3.500%	3.500%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	250	364	6,931
	General Reserve	3.250%	3.250%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	250	364	52,189
	General Reserve	3.500%	3.500%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	251	365	138,823
	General Reserve	3.375%	3.375%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	251	365	6,026
	General Reserve	3.375%	3.375%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	251	364	301,718
	General Reserve	3.500%	3.500%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	251	364	108,889
	General Reserve	3.625%	3.625%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	252	365	97,453
	General Reserve	3.500%	3.500%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	252	365	30,505
	General Reserve	3.375%	3.375%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	251	364	35,467
	General Reserve	3.625%	3.625%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	251	364	7,104
	General Reserve	3.375%	3.375%	3.875%	GNMA	762934	36176DLP6	30-Mar-2011	15-Apr-2041	253	366	34,314
	General Reserve	3.500%	3.500%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	252	365	34,566
	General Reserve	3.625%	3.625%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	252	365	50,016
General Reserve	3.750%	3.750%	4.250%	GNMA	762951	36176DLR4	30-Mar-2011	15-Mar-2041	252	365	14,183	
General Reserve	3.500%	3.500%	4.000%	GNMA	762967	36176DMQ3	5-Apr-2011	15-Mar-2041	252	365	16,809	
General Reserve	3.625%	3.625%	4.125%	GNMA	762968	36176DMR1	5-Apr-2011	15-Apr-2041	253	366	115,813	
General Reserve	3.625%	3.625%	4.125%	GNMA	762992	36176DNH2	14-Apr-2011	15-Apr-2041	253	365	60,502	
General Reserve	3.500%	3.500%	4.000%	GNMA	763059	36176DQL0	28-Apr-2011	15-Apr-2041	253	365	18,263	
General Reserve	3.625%	3.625%	4.125%	GNMA	763061	36176DQN6	28-Apr-2011	15-Apr-2041	253	365	33,437	
General Reserve	3.750%	3.750%	4.250%	GNMA	763062	36176DQP1	28-Apr-2011	15-Mar-2041	252	364	10,172	
General Reserve	3.375%	3.375%	3.875%	GNMA	763167	36176DQY9	5-May-2011	15-Feb-2041	251	363	22,540	
General Reserve	3.500%	3.500%	4.000%	GNMA	763168	36176DTZ6	5-May-2011	15-Mar-2041	252	364	9,715	
General Reserve	3.500%	3.500%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	253	365	25,993	
General Reserve	3.625%	3.625%	4.125%	GNMA	763170	36176DT37	5-May-2011	15-Apr-2041	253	365	230,033	
General Reserve	3.750%	3.750%	4.250%	GNMA	763171	36176DT45	5-May-2011	15-Apr-2041	253	365	24,593	
General Reserve	3.500%	3.500%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	253	364	8,052	

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
March 31, 2020**

**Outstanding Principal
Amount of Mortgage
Backed Securities at
March 31, 2020**

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, 2020
HMRB General (continued)	General Reserve	3.625%	3.625%	4.125%	GNMA	763212	36176DVD2	17-May-2011	15-Mar-2041	252	363	13,374
	General Reserve	3.625%	3.625%	4.125%	GNMA	763213	36176DVE0	17-May-2011	15-Apr-2041	253	364	217,028
	General Reserve	3.750%	3.750%	4.250%	GNMA	763214	36176DVF7	17-May-2011	15-Apr-2041	253	364	17,858
	General Reserve	3.500%	3.500%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	253	364	12,065
	General Reserve	3.625%	3.625%	4.125%	GNMA	763286	36176DXP3	26-May-2011	15-May-2041	254	365	97,590
	General Reserve	3.625%	3.625%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	253	364	5,651
	General Reserve	3.750%	3.750%	4.250%	GNMA	763288	36176DXR9	26-May-2011	15-May-2041	254	365	121,485
	General Reserve	3.875%	3.875%	4.375%	GNMA	763289	36176DXS7	26-May-2011	15-May-2041	254	365	32,248
	General Reserve	3.500%	3.500%	4.000%	GNMA	763367	36176DZ89	26-May-2011	15-May-2041	254	365	19,674
	General Reserve	3.625%	3.625%	4.125%	GNMA	763368	36176DZ97	26-May-2011	15-May-2041	254	365	70,568
	General Reserve	3.750%	3.750%	4.250%	GNMA	763369	36176DZA0	26-May-2011	15-May-2041	254	365	40,394
	General Reserve	3.875%	3.875%	4.375%	GNMA	763370	36176DZB8	26-May-2011	15-May-2041	254	365	9,638
	General Reserve	4.000%	4.000%	4.500%	GNMA	763371	36176DZC6	26-May-2011	15-May-2041	254	365	8,794
	General Reserve	3.750%	3.750%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	254	365	6,361
	General Reserve	3.875%	3.875%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	254	365	15,180
	General Reserve	3.750%	3.750%	4.250%	GNMA	770694	36176M7F4	7-Jun-2011	15-May-2041	254	365	53,841
	General Reserve	3.625%	3.625%	4.125%	GNMA	770695	36176M7G2	7-Jun-2011	15-May-2041	254	365	6,160
	General Reserve	3.875%	3.875%	4.375%	GNMA	770696	36176M7H0	7-Jun-2011	15-May-2041	254	365	42,888
	General Reserve	4.125%	4.125%	4.625%	GNMA	770698	36176M7K3	7-Jun-2011	15-May-2041	254	365	11,759
	General Reserve	3.500%	3.500%	4.000%	GNMA	770701	36176NAA9	16-Jun-2011	15-Apr-2041	253	363	29,349
	General Reserve	3.750%	3.750%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	253	363	12,859
	General Reserve	3.500%	3.500%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	254	364	13,223
	General Reserve	3.625%	3.625%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	254	364	11,911
	General Reserve	3.625%	3.625%	4.125%	GNMA	770705	36176NAE1	16-Jun-2011	15-May-2041	254	364	41,810
	General Reserve	3.750%	3.750%	4.250%	GNMA	770706	36176NAF8	16-Jun-2011	15-May-2041	254	364	37,300
	General Reserve	3.875%	3.875%	4.375%	GNMA	770707	36176NAG6	16-Jun-2011	15-May-2041	254	364	27,023
	General Reserve	3.875%	3.875%	4.375%	GNMA	770776	36176NCM1	28-Jun-2011	15-Jun-2041	255	365	46,488
	General Reserve	4.125%	4.125%	4.625%	GNMA	770777	36176NCN9	28-Jun-2011	15-Jun-2041	255	365	4,989
	General Reserve	4.000%	4.000%	4.500%	GNMA	770778	36176NCP4	28-Jun-2011	15-May-2041	254	364	9,075
	General Reserve	3.750%	3.750%	4.250%	GNMA	770779	36176NCQ2	28-Jun-2011	15-May-2041	254	364	12,848
	General Reserve	4.000%	4.000%	4.500%	GNMA	770863	36176NFC0	29-Jun-2011	15-Jun-2041	255	365	14,743
	General Reserve	3.750%	3.750%	4.250%	GNMA	770864	36176NFD8	29-Jun-2011	15-Jun-2041	255	365	12,246
	General Reserve	3.625%	3.625%	4.125%	GNMA	770865	36176NFE6	29-Jun-2011	15-May-2041	254	364	8,348
	General Reserve	3.875%	3.875%	4.375%	GNMA	770867	36176NFG1	29-Jun-2011	15-Jun-2041	255	365	18,161
	General Reserve	4.125%	4.125%	4.625%	GNMA	770868	36176NFH9	29-Jun-2011	15-Jun-2041	255	365	3,007
	General Reserve	3.750%	3.750%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	254	364	16,533
	General Reserve	3.875%	3.875%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	254	364	5,890
	General Reserve	4.125%	4.125%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	255	365	2,632
	General Reserve	3.500%	3.500%	4.000%	GNMA	770883	36176NFY2	29-Jun-2011	15-Feb-2041	251	361	8,722
	General Reserve	3.750%	3.750%	4.250%	GNMA	770927	36176NHC8	18-Jul-2011	15-Jun-2041	255	364	15,761
	General Reserve	3.875%	3.875%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	255	364	17,908
	General Reserve	4.000%	4.000%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	255	364	14,125
	General Reserve	4.125%	4.125%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	255	364	5,547
	General Reserve	3.500%	3.500%	4.000%	FNMA	949164	31413L5Z8	1-Nov-2007	1-Nov-2037	211	365	468,954
	General Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	202	353	447,941
	General Reserve	5.750%	5.750%	6.250%	GNMA	600918	36200GSF4	1-Nov-2002	20-Aug-2032	149	363	73,175
	General Reserve	2.500%	2.500%	3.000%	FNMA	872192	31409H7D0	1-Oct-2006	1-Oct-2036	198	365	194,344
	General Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	226	365	411,494
	General Reserve	5.500%	5.500%	6.000%	GNMA	600929	36200GSS6	1-Nov-2002	20-Sep-2032	150	364	57,053
	General Reserve	2.500%	2.500%	3.000%	FNMA	872207	31409JAG5	1-Mar-2007	1-Mar-2037	203	365	294,136
	General Reserve	2.500%	2.500%	3.000%	FNMA	872208	31409JAH3	1-Apr-2007	1-Apr-2037	204	365	148,635
												12,573,710
												HMRB Total:
												\$ 19,670,956