

**CALIFORNIA HOUSING FINANCE AGENCY  
MORTGAGE BACKED SECURITIES  
March 31, 2021**

| 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, 2021 |           |           |         |
|--|---------------|----------------|-----------------|-----------------|--------------------|-----------|-------------|-----------------|---------------|----------------|-------------|--|-----------|-----------|---------|
| <b>Home Mortgage Revenue Bonds (HMRB):</b> |               |                |                 |                 |                    |           |             |                 |               |                |             |  |           |           |         |
| HMRB                                       | 2017 Series A | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 949160      | 31413L5V7       | 30-Dec-2007   | 30-Oct-2037    | 199         | 358  | 588,646   |           |         |
|  |               | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 949160      | 31413L5V7       | 30-Dec-2007   | 30-Oct-2037    | 199         | 358  | 588,646   |           |         |
|  |               | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 949168      | 31413L6D6       | 30-Aug-2007   | 30-Aug-2037    | 197         | 359  | 263,748   |           |         |
|  |               | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 949169      | 31413L6E4       | 29-Sep-2007   | 30-Dec-2037    | 201         | 363  | 230,456   |           |         |
|  |               | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 949169      | 31413L6E4       | 29-Sep-2007   | 30-Dec-2037    | 201         | 363  | 230,456   |           |         |
|  |               | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 949170      | 31413L6F1       | 30-Dec-2007   | 29-Nov-2042    | 259         | 418  | 522,312   |           |         |
|  |               | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 969254      | 31414LH76       | 30-Jan-2008   | 30-Jan-2038    | 202         | 359  | 485,282   |           |         |
|  |               | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 969257      | 31414LJA7       | 30-Jan-2008   | 27-Feb-2038    | 202         | 360  | 66,216    |           |         |
|  |               | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 969257      | 31414LJA7       | 30-Jan-2008   | 27-Feb-2038    | 202         | 360  | 66,216    |           |         |
|  |               | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 969270      | 31414LJP4       | 30-May-2008   | 30-May-2038    | 206         | 359  | 102,794   |           |         |
|  |               | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 969279      | 31414LJY5       | 30-Jul-2008   | 30-Jul-2038    | 208         | 359  | 505,013   |           |         |
|  |               | Bond Reserve   | 3.500%          | 3.500%          | 4.000%             | FNMA      | 987161      | 31415RTS3       | 30-Aug-2008   | 30-Aug-2038    | 209         | 359  | 1,265,302 |           |         |
|  |               |                |                 |                 |                    |           |             |                 |               |                |             |  |           | 4,915,088 |         |
|  |               | HMRB           | General         | General Reserve | 5.750%             | 5.750%    | 6.250%      | FNMA            | 450002        | 31380T3K5      | 30-Oct-1998 | 30-May-2028  | 86        | 355       | 201,088 |
|  |               |                |                 | General Reserve | 5.750%             | 5.750%    | 6.250%      | FNMA            | 450003        | 31380T3L3      | 30-Oct-1998 | 30-Jul-2028  | 88        | 357       | 12,863  |
|  |               |                |                 | General Reserve | 2.500%             | 2.500%    | 3.000%      | FNMA            | 837072        | 31407P6H6      | 30-Mar-2006 | 30-Mar-2036  | 180       | 360       | 212,378 |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872180      | 31409H6R0       | 30-May-2006   | 29-Apr-2036    | 180         | 358  | 156,371   |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872185      | 31409H6W9       | 29-Jun-2006   | 29-Jun-2036    | 182         | 359  | 131,704   |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872190      | 31409H7B4       | 30-Aug-2006   | 30-Aug-2036    | 185         | 359  | 51,179    |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872198      | 31409H7K4       | 29-Nov-2006   | 30-Dec-2036    | 189         | 361  | 265,644   |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872199      | 31409H7L2       | 30-Dec-2006   | 30-Dec-2036    | 189         | 359  | 195,095   |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872225      | 31409JA26       | 29-Jun-2007   | 30-Jul-2037    | 196         | 361  | 361,230   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 872226      | 31409JA34       | 29-Jun-2007   | 30-Jul-2037    | 196         | 361  | 200,358   |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872201      | 31409JAA8       | 30-Jan-2007   | 30-Jan-2037    | 190         | 359  | 264,422   |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872204      | 31409JAD2       | 30-Jan-2007   | 30-Jan-2037    | 190         | 359  | 253,942   |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872207      | 31409JAG5       | 27-Feb-2007   | 30-Mar-2037    | 192         | 361  | 280,552   |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872211      | 31409JAL4       | 30-Mar-2007   | 29-Apr-2037    | 192         | 360  | 66,958    |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872212      | 31409JAM2       | 29-Apr-2007   | 29-Apr-2037    | 192         | 359  | 555,696   |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872215      | 31409JAO3       | 29-Apr-2007   | 30-May-2037    | 194         | 361  | 110,935   |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872216      | 31409JAR1       | 29-Jun-2007   | 29-Jun-2037    | 194         | 359  | 470,908   |           |         |
| General Reserve                            | 2.500%        |                |                 | 2.500%          | 3.000%             | FNMA      | 872220      | 31409JAV2       | 29-Sep-2005   | 29-Jun-2037    | 194         | 380  | 225,226   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 872222      | 31409JAX8       | 29-Jun-2007   | 29-Jun-2037    | 194         | 359  | 224,269   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 949160      | 31413L5V7       | 30-Jan-2008   | 30-Oct-2037    | 199         | 357  | 312,601   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 949160      | 31413L5V7       | 30-Jan-2008   | 30-Oct-2037    | 199         | 357  | 312,601   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 949164      | 31413L5Z8       | 30-Oct-2007   | 30-Oct-2037    | 199         | 359  | 449,010   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 949169      | 31413L6E4       | 29-Jan-2008   | 30-Dec-2037    | 201         | 359  | 285,854   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 949169      | 31413L6E4       | 29-Jan-2008   | 30-Dec-2037    | 201         | 359  | 285,854   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 969257      | 31414LJA7       | 30-Jan-2008   | 27-Feb-2038    | 202         | 360  | 416,945   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 969257      | 31414LJA7       | 30-Jan-2008   | 27-Feb-2038    | 202         | 360  | 416,945   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 969259      | 31414LJC3       | 30-Jul-2007   | 27-Feb-2038    | 202         | 366  | 415,458   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 969259      | 31414LJC3       | 30-Jul-2007   | 27-Feb-2038    | 202         | 366  | 415,458   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 969260      | 31414LJD1       | 30-May-2000   | 30-Mar-2038    | 204         | 453  | 397,259   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 969266      | 31414LJK5       | 30-May-2008   | 29-Apr-2038    | 204         | 358  | 501,528   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 969270      | 31414LJP4       | 30-May-2008   | 30-May-2038    | 206         | 359  | 353,128   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | 987166      | 31415RTX2       | 29-Sep-2008   | 29-Sep-2038    | 209         | 359  | 346,294   |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | FNMA      | AA2708      | 31416LAJ5       | 30-Jan-2009   | 30-Jan-2039    | 214         | 359  | 391,838   |           |         |
| General Reserve                            | 5.062%        |                |                 | 5.062%          | 5.500%             | FNMA      | AA6952      | 31416QWN1       | 29-Apr-2009   | 27-Feb-2039    | 214         | 357  | 43,533    |           |         |
| General Reserve                            | 3.750%        |                |                 | 3.750%          | 4.250%             | GNMA      | 763369      | 36176D2A0       | 29-Apr-2011   | 13-May-2041    | 241         | 360  | 31,238    |           |         |
| General Reserve                            | 4.000%        |                |                 | 4.000%          | 4.500%             | GNMA      | 763371      | 36176D2C6       | 29-Apr-2011   | 13-May-2041    | 241         | 360  | 7,502     |           |         |
| General Reserve                            | 3.250%        |                |                 | 3.250%          | 3.750%             | GNMA      | 762690      | 36176DC35       | 27-Feb-2011   | 13-Jan-2041    | 237         | 358  | 13,388    |           |         |
| General Reserve                            | 3.500%        |                |                 | 3.500%          | 4.000%             | GNMA      | 762691      | 36176DC43       | 27-Feb-2011   | 13-Feb-2041    | 238         | 359  | 94,284    |           |         |
| General Reserve                            | 3.375%        |                |                 | 3.375%          | 3.875%             | GNMA      | 762692      | 36176DC50       | 27-Feb-2011   | 13-Feb-2041    | 238         | 359  | 5,136     |           |         |
| General Reserve                            | 3.375%        |                |                 | 3.375%          | 3.875%             | GNMA      | 762681      | 36176DCS0       | 27-Feb-2011   | 13-Feb-2041    | 238         | 359  | 177,503   |           |         |
| General Reserve                            | 3.500%        | 3.500%         | 4.000%          | GNMA            | 762684             | 36176DCV3 | 27-Feb-2011 | 13-Jan-2041     | 237           | 358            | 6,707       |  |           |           |         |
| General Reserve                            | 3.375%        | 3.375%         | 3.875%          | GNMA            | 762763             | 36176DFC2 | 27-Feb-2011 | 13-Feb-2041     | 238           | 359            | 247,980     |  |           |           |         |
| General Reserve                            | 3.500%        | 3.500%         | 4.000%          | GNMA            | 762764             | 36176DFD0 | 27-Feb-2011 | 13-Feb-2041     | 238           | 359            | 63,096      |  |           |           |         |
| General Reserve                            | 3.625%        | 3.625%         | 4.125%          | GNMA            | 762765             | 36176DFE8 | 27-Feb-2011 | 13-Mar-2041     | 239           | 360            | 94,257      |  |           |           |         |
| General Reserve                            | 3.500%        | 3.500%         | 4.000%          | GNMA            | 762773             | 36176DFN8 | 27-Feb-2011 | 13-Mar-2041     | 239           | 360            | 12,471      |  |           |           |         |
| General Reserve                            | 3.375%        | 3.375%         | 3.875%          | GNMA            | 762774             | 36176DFP3 | 27-Feb-2011 | 13-Feb-2041     | 238           | 359            | 20,796      |  |           |           |         |
| General Reserve                            | 3.375%        | 3.375%         | 3.875%          | GNMA            | 762934             | 36176DLP6 | 20-Mar-2011 | 13-Feb-2041     | 238           | 358            | 33,161      |  |           |           |         |
| General Reserve                            | 3.500%        | 3.500%         | 4.000%          | GNMA            | 762935             | 36176DLQ4 | 27-Feb-2011 | 13-Mar-2041     | 239           | 360            | 33,453      |  |           |           |         |

| 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 |
|-----------------|---------------|----------------|-----------------|---------------|--------------------|--------|-----------|-----------------|---------------|----------------|----------|-----------------------|
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 762936 | 36176DLR2 | 27-Feb-2011     | 13-Mar-2041   | 239            | 360      | 48,481                |
| General Reserve |               | 3.500%         | 3.500%          | 4.000%        | GNMA               | 762967 | 36176DMQ3 | 30-Mar-2011     | 13-Mar-2041   | 239            | 359      | 16,227                |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 762968 | 36176DMR1 | 30-Mar-2011     | 13-Apr-2041   | 240            | 360      | 98,242                |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 762992 | 36176DNH2 | 30-Mar-2011     | 13-Apr-2041   | 240            | 360      | 34,913                |
| General Reserve |               | 3.500%         | 3.500%          | 4.000%        | GNMA               | 763059 | 36176DQL0 | 30-Mar-2011     | 13-Apr-2041   | 240            | 360      | 17,647                |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 763061 | 36176DQN6 | 30-Mar-2011     | 13-Apr-2041   | 240            | 360      | 32,349                |
| General Reserve |               | 3.500%         | 3.500%          | 4.000%        | GNMA               | 763169 | 36176DT29 | 29-Apr-2011     | 13-Apr-2041   | 240            | 359      | 10,799                |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 763170 | 36176DT37 | 29-Apr-2011     | 13-Apr-2041   | 240            | 359      | 149,072               |
| General Reserve |               | 3.750%         | 3.750%          | 4.250%        | GNMA               | 763171 | 36176DT45 | 29-Apr-2011     | 13-Apr-2041   | 240            | 359      | 23,809                |
| General Reserve |               | 3.375%         | 3.375%          | 3.875%        | GNMA               | 763167 | 36176DTY9 | 29-Apr-2011     | 13-Feb-2041   | 238            | 357      | 21,822                |
| General Reserve |               | 3.500%         | 3.500%          | 4.000%        | GNMA               | 763168 | 36176DTZ6 | 29-Apr-2011     | 13-Mar-2041   | 239            | 358      | 9,410                 |
| General Reserve |               | 3.500%         | 3.500%          | 4.000%        | GNMA               | 763211 | 36176DVC4 | 29-Apr-2011     | 13-Apr-2041   | 240            | 359      | 7,789                 |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 763212 | 36176DVD2 | 29-Apr-2011     | 13-Mar-2041   | 239            | 358      | 12,959                |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 763213 | 36176DVE0 | 29-Apr-2011     | 13-Apr-2041   | 240            | 359      | 156,170               |
| General Reserve |               | 3.750%         | 3.750%          | 4.250%        | GNMA               | 763214 | 36176DVF7 | 29-Apr-2011     | 13-Apr-2041   | 240            | 359      | 9,648                 |
| General Reserve |               | 3.500%         | 3.500%          | 4.000%        | GNMA               | 763285 | 36176DXN8 | 29-Apr-2011     | 13-Apr-2041   | 240            | 359      | 11,692                |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 763286 | 36176DXP3 | 29-Apr-2011     | 13-May-2041   | 241            | 360      | 65,243                |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 763287 | 36176DXQ1 | 29-Apr-2011     | 13-Apr-2041   | 240            | 359      | 5,364                 |
| General Reserve |               | 3.750%         | 3.750%          | 4.250%        | GNMA               | 763288 | 36176DXR9 | 29-Apr-2011     | 13-May-2041   | 241            | 360      | 53,955                |
| General Reserve |               | 3.875%         | 3.875%          | 4.375%        | GNMA               | 763289 | 36176DXS7 | 29-Apr-2011     | 13-May-2041   | 241            | 360      | 24,914                |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 763368 | 36176DZ97 | 29-Apr-2011     | 13-May-2041   | 241            | 360      | 15,053                |
| General Reserve |               | 3.750%         | 3.750%          | 4.250%        | GNMA               | 770691 | 36176M7C1 | 30-May-2011     | 13-May-2041   | 241            | 359      | 5,891                 |
| General Reserve |               | 3.875%         | 3.875%          | 4.375%        | GNMA               | 770693 | 36176M7E7 | 30-May-2011     | 13-May-2041   | 241            | 359      | 14,690                |
| General Reserve |               | 3.750%         | 3.750%          | 4.250%        | GNMA               | 770694 | 36176M7F4 | 30-May-2011     | 13-May-2041   | 241            | 359      | 6,756                 |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 770695 | 36176M7G2 | 30-May-2011     | 13-May-2041   | 241            | 359      | 5,974                 |
| General Reserve |               | 3.875%         | 3.875%          | 4.375%        | GNMA               | 770696 | 36176M7H0 | 30-May-2011     | 13-May-2041   | 241            | 359      | 31,358                |
| General Reserve |               | 4.125%         | 4.125%          | 4.625%        | GNMA               | 770698 | 36176M7K3 | 30-May-2011     | 13-May-2041   | 241            | 359      | 11,421                |
| General Reserve |               | 3.500%         | 3.500%          | 4.000%        | GNMA               | 770701 | 36176NAA9 | 29-Apr-2011     | 13-Apr-2041   | 240            | 359      | 12,483                |
| General Reserve |               | 3.750%         | 3.750%          | 4.250%        | GNMA               | 770702 | 36176NAB7 | 30-May-2011     | 13-Apr-2041   | 240            | 358      | 12,467                |
| General Reserve |               | 3.500%         | 3.500%          | 4.000%        | GNMA               | 770703 | 36176NAC5 | 30-May-2011     | 13-May-2041   | 241            | 359      | 12,816                |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 770704 | 36176NAD3 | 30-May-2011     | 13-May-2041   | 241            | 359      | 11,441                |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 770705 | 36176NAE1 | 30-May-2011     | 13-May-2041   | 241            | 359      | 40,124                |
| General Reserve |               | 3.750%         | 3.750%          | 4.250%        | GNMA               | 770706 | 36176NAF8 | 30-May-2011     | 13-May-2041   | 241            | 359      | 26,734                |
| General Reserve |               | 3.875%         | 3.875%          | 4.375%        | GNMA               | 770707 | 36176NAG6 | 30-May-2011     | 13-May-2041   | 241            | 359      | 26,166                |
| General Reserve |               | 3.875%         | 3.875%          | 4.375%        | GNMA               | 770776 | 36176NCM1 | 30-May-2011     | 13-Jun-2041   | 242            | 360      | 45,097                |
| General Reserve |               | 4.125%         | 4.125%          | 4.625%        | GNMA               | 770777 | 36176NCN9 | 30-May-2011     | 13-Jun-2041   | 242            | 360      | 4,846                 |
| General Reserve |               | 4.000%         | 4.000%          | 4.500%        | GNMA               | 770778 | 36176NCP4 | 30-May-2011     | 13-May-2041   | 241            | 359      | 8,805                 |
| General Reserve |               | 3.750%         | 3.750%          | 4.250%        | GNMA               | 770779 | 36176NCQ2 | 30-May-2011     | 13-May-2041   | 241            | 359      | 12,455                |
| General Reserve |               | 4.000%         | 4.000%          | 4.500%        | GNMA               | 770863 | 36176NFC0 | 30-May-2011     | 13-Jun-2041   | 242            | 360      | 14,313                |
| General Reserve |               | 3.750%         | 3.750%          | 4.250%        | GNMA               | 770864 | 36176NFD8 | 30-May-2011     | 13-Jun-2041   | 242            | 360      | 11,883                |
| General Reserve |               | 3.625%         | 3.625%          | 4.125%        | GNMA               | 770865 | 36176NFE6 | 30-May-2011     | 13-May-2041   | 241            | 359      | 8,090                 |
| General Reserve |               | 3.875%         | 3.875%          | 4.375%        | GNMA               | 770867 | 36176NFG1 | 30-May-2011     | 13-Jun-2041   | 242            | 360      | 17,616                |
| General Reserve |               | 4.125%         | 4.125%          | 4.625%        | GNMA               | 770868 | 36176NFH9 | 30-May-2011     | 13-Jun-2041   | 242            | 360      | 2,921                 |
| General Reserve |               | 3.750%         | 3.750%          | 4.250%        | GNMA               | 770872 | 36176NFM8 | 30-May-2011     | 13-May-2041   | 241            | 359      | 8,147                 |
| General Reserve |               | 3.875%         | 3.875%          | 4.375%        | GNMA               | 770874 | 36176NFP1 | 30-May-2011     | 13-May-2041   | 241            | 359      | 5,717                 |
| General Reserve |               | 4.125%         | 4.125%          | 4.625%        | GNMA               | 770876 | 36176NFR7 | 30-May-2011     | 13-Jun-2041   | 242            | 360      | 2,557                 |
| General Reserve |               | 3.500%         | 3.500%          | 4.000%        | GNMA               | 770883 | 36176NFX2 | 29-Apr-2011     | 13-Feb-2041   | 238            | 357      | 8,435                 |
| General Reserve |               | 3.750%         | 3.750%          | 4.250%        | GNMA               | 770927 | 36176NHC8 | 29-Jun-2011     | 13-Jun-2041   | 242            | 359      | 15,135                |
| General Reserve |               | 3.875%         | 3.875%          | 4.375%        | GNMA               | 770928 | 36176NHD6 | 29-Jun-2011     | 13-Jun-2041   | 242            | 359      | 6,369                 |
| General Reserve |               | 4.000%         | 4.000%          | 4.500%        | GNMA               | 770929 | 36176NHE4 | 29-Jun-2011     | 13-Jun-2041   | 242            | 359      | 7,892                 |
| General Reserve |               | 4.125%         | 4.125%          | 4.625%        | GNMA               | 770933 | 36176NHJ3 | 29-Jun-2011     | 13-Jun-2041   | 242            | 359      | 5,384                 |
| General Reserve |               | 5.250%         | 5.250%          | 5.750%        | GNMA               | 600916 | 36200GSD9 | 30-Oct-2002     | 18-Aug-2032   | 136            | 357      | 121,280               |
| General Reserve |               | 5.750%         | 5.750%          | 6.250%        | GNMA               | 600917 | 36200GSE7 | 29-Apr-1999     | 18-Jul-2028   | 87             | 350      | 102,020               |
| General Reserve |               | 5.750%         | 5.750%          | 6.250%        | GNMA               | 600918 | 36200GSF4 | 30-Oct-2002     | 18-Aug-2032   | 136            | 357      | 66,285                |
| General Reserve |               | 5.250%         | 5.250%          | 5.750%        | GNMA               | 600928 | 36200GSR8 | 31-Oct-2002     | 18-Aug-2032   | 136            | 357      | 193,127               |
| General Reserve |               | 5.500%         | 5.500%          | 6.000%        | GNMA               | 600929 | 36200GSS6 | 30-Oct-2002     | 18-Sep-2032   | 137            | 358      | 53,778                |
| General Reserve |               | 6.500%         | 6.500%          | 0.000%        | GNMA               | 600930 | 36200GST4 | 30-Oct-2002     | 18-Jul-2032   | 135            | 356      | 18,625                |
| General Reserve |               | 6.000%         | 6.000%          | 6.500%        | GNMA               | 571156 | 36200SQH6 | 30-Aug-2001     | 13-May-2031   | 121            | 356      | 146,772               |
| General Reserve |               | 6.250%         | 6.250%          | 6.750%        | GNMA               | 571158 | 36200SQK9 | 30-Aug-2001     | 13-Jul-2031   | 123            | 358      | 38,438                |
| General Reserve |               | 6.500%         | 6.500%          | 7.000%        | GNMA               | 571160 | 36200SQM5 | 30-Aug-2001     | 13-May-2030   | 109            | 344      | 33,676                |
| General Reserve |               | 5.750%         | 5.750%          | 6.250%        | GNMA               | 507853 | 36211BE26 | 30-Mar-1999     | 13-Feb-2029   | 94             | 358      | 34,256                |
| General Reserve |               | 6.000%         | 6.000%          | 6.500%        | GNMA               | 507843 | 36211BEQ3 | 30-Mar-1999     | 13-Jul-2028   | 87             | 351      | 25,243                |
| General Reserve |               | 5.750%         | 5.750%          | 6.250%        | GNMA               | 508096 | 36211BNM2 | 30-Mar-1999     | 18-Feb-2029   | 94             | 358      | 80,231                |
| General Reserve |               | 5.750%         | 5.750%          | 6.250%        | GNMA               | 513207 | 36211HDL2 | 29-Jun-1999     | 18-Feb-2029   | 94             | 355      | 37,426                |
| General Reserve |               | 3.375%         | 3.375%          | 3.875%        | GNMA               | 759281 | 36230UJ26 | 14-Feb-2011     | 13-Feb-2041   | 238            | 359      | 196,890               |
| General Reserve |               | 3.375%         | 3.375%          | 3.875%        | GNMA               | 759378 | 36230UM30 | 1-Jan-2011      | 13-Dec-2040   | 236            | 359      | 25,117                |
| General Reserve |               | 3.375%         | 3.375%          | 3.875%        | GNMA               | 759423 | 36230UPG8 | 10-Jan-2011     | 13-Jan-2041   | 237            | 360      | 95,547                |
| General Reserve |               | 3.375%         | 3.375%          | 3.875%        | GNMA               | 759557 | 36230UTN9 | 5-Feb-2011      | 13-Jan-2041   | 237            | 359      | 111,805               |
| General Reserve |               | 3.500%         | 3.500%          | 4.000%        | GNMA               | 759558 | 36230UTP4 | 5-Feb-2011      | 13-Dec-2040   | 236            | 358      | 11,118                |
| General Reserve |               | 3.375%         | 3.375%          | 3.875%        | GNMA               | 759559 | 36230UTQ2 | 5-Feb-2011      | 13-Dec-2040   | 236            | 358      | 15,056                |

13,062,335

| 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 |           |
|---|---------------|----------------|-----------------|---------------|--------------------|--------|---------|-----------------|---------------|----------------|----------|-----------------------|-----------|
| HMRB                                    | General       |                |                 |               |                    |        |         |                 |               |                |          |                       |           |
| <b>HMRB Total:</b>                      |               |                |                 |               |                    |        |         |                 |               |                |          |                       |           |
| <u><u>17,977,423</u></u>                |               |                |                 |               |                    |        |         |                 |               |                |          |                       |           |
| <b>Emergency Reserve Account (ERA):</b> |               |                |                 |               |                    |        |         |                 |               |                |          |                       |           |
| ERA                                     | ERA           | Other          | 4.470%          | 4.470%        | 0.000%             | FNMA   | 470086  | 31381TF39       | 29-Nov-2011   | 30-Dec-2039    | 225      | 337                   | 5,685,178 |
|   |               | Other          | 4.630%          | 4.630%        | 5.750%             | FNMA   | 470076  | 31381TFR6       | 29-Nov-2011   | 30-Aug-2035    | 173      | 285                   | 4,539,241 |
|   |               | Other          | 3.500%          | 3.500%        | 4.000%             | FNMA   | 650392  | 31390MRM8       | 29-Jun-2003   | 29-Jun-2033    | 146      | 359                   | 57,312    |
|   |               | Other          | 2.500%          | 2.500%        | 3.000%             | FNMA   | 742284  | 31402YUH5       | 28-Feb-2004   | 27-Feb-2034    | 154      | 359                   | 173,498   |
|   |               | Other          | 2.500%          | 2.500%        | 3.000%             | FNMA   | 791714  | 31405KSB8       | 29-Apr-2005   | 29-Apr-2035    | 168      | 359                   | 428,667   |
|   |               | Other          | 2.500%          | 2.500%        | 3.000%             | FNMA   | 791720  | 31405KSH5       | 29-Apr-2005   | 29-Apr-2035    | 168      | 359                   | 114,697   |
|   |               | Other          | 2.500%          | 2.500%        | 3.000%             | FNMA   | 837055  | 31407P5Q7       | 29-Sep-2005   | 29-Sep-2035    | 173      | 359                   | 492,840   |
|   |               | Other          | 2.500%          | 2.500%        | 3.000%             | FNMA   | 837065  | 31407P6A1       | 29-Nov-2005   | 29-Nov-2035    | 175      | 359                   | 203,599   |
|   |               | Other          | 2.500%          | 2.500%        | 3.000%             | FNMA   | 837069  | 31407P6E3       | 30-Jan-2006   | 28-Feb-2036    | 178      | 360                   | 229,588   |
|   |               | Other          | 2.500%          | 2.500%        | 3.000%             | FNMA   | 872196  | 31409H7H1       | 29-Nov-2006   | 29-Nov-2036    | 187      | 359                   | 240,969   |
|   |               | Other          | 2.500%          | 2.500%        | 3.000%             | FNMA   | 872227  | 31409JA42       | 30-Jul-2007   | 30-Jul-2037    | 196      | 359                   | 131,370   |
|   |               | Other          | 2.500%          | 2.500%        | 3.000%             | FNMA   | 949153  | 31413L5N5       | 30-Aug-2007   | 30-Aug-2037    | 197      | 359                   | 357,125   |
|   |               | Other          | 3.500%          | 3.500%        | 4.000%             | FNMA   | 949154  | 31413L5P0       | 30-Aug-2007   | 30-Aug-2037    | 197      | 359                   | 124,016   |
|   |               | Other          | 2.500%          | 2.500%        | 3.000%             | FNMA   | 949155  | 31413L5Q8       | 30-Jan-2008   | 30-Aug-2037    | 197      | 355                   | 113,379   |
|   |               | Other          | 3.500%          | 3.500%        | 4.000%             | FNMA   | 949156  | 31413L5R6       | 30-Jan-2008   | 29-Sep-2037    | 197      | 356                   | 214,826   |
|   |               | Other          | 3.500%          | 3.500%        | 4.000%             | FNMA   | 949159  | 31413L5U9       | 30-Jan-2008   | 29-Sep-2037    | 197      | 356                   | 313,334   |
|   |               | Other          | 3.500%          | 3.500%        | 4.000%             | FNMA   | 987174  | 31415RT79       | 9-Dec-2008    | 29-Nov-2038    | 211      | 359                   | 165,725   |
|   |               | Other          | 3.500%          | 3.500%        | 4.000%             | FNMA   | 987165  | 31415RTW4       | 30-Aug-2008   | 29-Sep-2038    | 209      | 360                   | 1,255,117 |
|   |               | Other          | 3.000%          | 3.000%        | 0.000%             | GNMA   | MA4450  | 36179SSK9       | 29-Apr-2017   | 18-May-2047    | 313      | 360                   | 557,837   |
|   |               | Other          | 3.000%          | 3.000%        | 4.000%             | GNMA   | MA4068  | 36179SQV2       | 30-Oct-2016   | 18-Nov-2046    | 307      | 360                   | 460,931   |
|   |               | Other          | 3.000%          | 3.000%        | 0.000%             | GNMA   | MA4195  | 36179SUU9       | 18-Jan-2017   | 18-Nov-2046    | 307      | 357                   | 631,091   |
|   |               | Other          | 3.000%          | 3.000%        | 0.000%             | GNMA   | MA4261  | 36179SWW3       | 14-Feb-2017   | 18-Feb-2047    | 310      | 360                   | 71,504    |
|   |               | Other          | 3.500%          | 3.500%        | 0.000%             | GNMA   | MA4586  | 36179TCX1       | 17-Jul-2017   | 18-Jul-2047    | 315      | 360                   | 217,535   |
|   |               | Other          | 3.000%          | 3.000%        | 0.000%             | GNMA   | MA4718  | 36179TG33       | 19-Sep-2017   | 18-Sep-2047    | 317      | 359                   | 1,831,304 |
|   |               | Other          | 3.500%          | 3.500%        | 0.000%             | GNMA   | MA4719  | 36179TG41       | 19-Sep-2017   | 18-Sep-2047    | 317      | 359                   | 1,406,678 |
|   |               | Other          | 3.000%          | 3.000%        | 0.000%             | GNMA   | MA4777  | 36179TJW6       | 21-Oct-2017   | 18-Oct-2047    | 318      | 359                   | 1,866,323 |
| <b>ERA Total:</b>                       |               |                |                 |               |                    |        |         |                 |               |                |          |                       |           |
| <u><u>21,883,683</u></u>                |               |                |                 |               |                    |        |         |                 |               |                |          |                       |           |