

**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 Backed Securities at March 31, 2013
<b>Residential Mortgage Revenue Bonds (RMRB):</b>												
RMRB 2009A3/2010A	Program	3.250%	3.893%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	334	364	433,882
	Program	3.375%	3.940%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	335	365	6,729,309
	Program	3.375%	3.682%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	333	365	1,132,791
	Program	3.375%	3.940%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	334	365	2,512,762
	Program	3.375%	3.940%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	334	364	3,495,394
	Program	3.375%	3.940%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	333	363	410,162
	Program	3.375%	3.940%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	335	365	4,599,450
	Program	3.375%	3.940%	3.875%	GNMA	762692	36176DCS0	3-Mar-2011	15-Feb-2041	335	365	515,947
	Program	3.375%	3.940%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	335	364	7,336,665
	Program	3.375%	3.940%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	335	364	446,719
	Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	344	364	625,072
	Program	3.500%	3.987%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	333	363	457,100
	Program	3.500%	3.987%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	334	364	59,461
	Program	3.500%	3.987%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	335	365	1,953,600
	Program	3.500%	3.987%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	335	364	3,633,388
	Program	3.500%	3.987%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	336	365	478,976
	Program	3.500%	3.987%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	336	365	1,990,039
	Program	3.500%	3.987%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	337	365	576,949
	Program	3.500%	3.987%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	337	364	163,239
	Program	3.500%	3.987%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	337	364	261,250
	Program	3.500%	3.987%	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	338	365	264,416
	Program	3.500%	3.987%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	338	364	316,247
	Program	3.500%	3.987%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	338	364	123,040
	Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	344	365	150,870
	Program	3.625%	3.625%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	343	363	57,172
	Program	3.625%	4.032%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	336	365	4,891,211
	Program	3.625%	4.032%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	335	364	168,825
	Program	3.625%	4.032%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	336	365	3,126,006
	Program	3.625%	4.032%	4.125%	GNMA	763212	36176DVG2	17-May-2011	15-Mar-2041	336	363	242,843
	Program	3.625%	4.032%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	337	364	176,283
	Program	3.625%	4.032%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	338	364	230,523
	Program	3.625%	4.032%	4.125%	GNMA	770875	36176NFQ9	28-Jun-2011	15-Jun-2041	339	365	205,120
	Program	3.750%	3.750%	4.250%	GNMA	544310	36212UVB4	16-Aug-2011	15-Jun-2041	339	363	136,755
	Program	3.750%	3.750%	4.250%	GNMA	544318	36212UVK4	16-Aug-2011	15-May-2041	338	362	237,222
	Program	3.750%	3.750%	4.250%	GNMA	654723	36294NLC0	6-Oct-2011	15-Sep-2041	342	365	52,678
	Program	3.750%	3.750%	4.250%	GNMA	724402	3620AAX78	13-Dec-2011	15-Nov-2041	344	364	71,583
	Program	3.750%	4.077%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	336	365	465,917
	Program	3.750%	4.077%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	338	365	516,730
	Program	3.750%	4.077%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	337	363	300,749
	Program	3.750%	4.077%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	338	364	224,589
	Program	3.750%	3.750%	4.250%	GNMA	770931	36176NHG9	28-Jul-2011	15-Jun-2041	339	364	217,054
	Program	3.875%	4.121%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	338	365	282,060
	Program	3.875%	4.121%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	338	364	342,636
	Program	3.875%	3.875%	4.375%	GNMA	770934	36176NHK0	28-Jul-2011	15-Jun-2041	339	364	227,887
	Program	4.000%	4.000%	4.500%	GNMA	544325	36212UVS7	16-Aug-2011	15-May-2041	338	362	339,092
	Program	4.000%	4.000%	4.500%	GNMA	618449	36290VBS2	28-Sep-2011	15-Jun-2041	339	362	74,580
	Program	4.000%	4.165%	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	338	364	450,773
	Program	4.000%	4.165%	4.500%	GNMA	770873	36176NFM6	28-Jun-2011	15-Jun-2041	339	365	426,198
	Program	4.000%	4.000%	4.500%	GNMA	770932	36176NHH7	28-Jul-2011	15-Jun-2041	339	364	93,057
	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	27-Jul-2011	15-Jul-2041	340	365	301,177
	Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	342	364	48,987
	Program	4.125%	4.208%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	339	365	517,770
	Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	343	364	55,580
	Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	342	365	169,730
	Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	342	365	234,372
	Program	4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	342	364	289,783
	Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	15-Sep-2011	15-Sep-2041	342	365	342,849
	Program	4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	341	362	40,923
	Program	4.375%	4.375%	4.875%	GNMA	709083	36297DXL6	19-Oct-2011	15-Sep-2041	342	364	15,247
	Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	29-Nov-2011	15-Oct-2041	343	365	71,946
	Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	29-Nov-2011	15-Nov-2041	344	366	50,126
	Program	3.375%	3.375%	3.875%	GNMA	779773	36176YJC4	5-Jan-2012	15-Dec-2041	345	367	17,357
												54,740,116
<b>RMRB 2009A4/2011A</b>												
	Program	3.375%	3.940%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	335	364	421,808
	Program	3.375%	3.940%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	335	364	552,773
	Program	3.375%	3.940%	3.875%	GNMA	763167	36176DYY9	1-May-2011	15-Feb-2041	335	363	376,653
	Program	3.500%	3.987%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	335	363	74,413
	Program	3.500%	3.987%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	336	365	1,015,983
	Program	3.625%	4.032%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	337	366	4,612,213
	Program	3.750%	4.077%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	336	365	1,294,801
	Program	3.500%	3.987%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	336	364	632,851
	Program	3.375%	3.940%	3.875%	GNMA	763284	36176DXM0	1-May-2011	15-Mar-2041	336	364	228,169
	Program	3.625%	4.032%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	337	366	3,202,609
	Program	3.500%	3.987%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	337	366	1,115,997
	Program	3.625%	4.032%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	337	366	2,487,469
	Program	3.625%	4.032%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	337	365	12,994,609
	Program	3.750%	4.077%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	337	365	1,808,479
	Program	3.625%	4.032%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	337	365	9,587,296
	Program	3.750%	4.077%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	337	365	1,782,410
	Program	3.500%	3.987%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	337	365	170,006
	Program	3.500%	3.987%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	337	365	1,149,431
	Program	3.625%	4.032%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	338	366	8,027,616
	Program	3.750%	4.077%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	338	366	5,777,398
	Program	3.875%	4.121%	4.375%	GNMA	763289						

**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
<b>Residential Mortgage Revenue Bonds (RMRB):</b>												
Program		4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	343	364	380,827
Program		4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	341	362	353,424
Program		3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	344	365	1,571,909
Program		3.750%	3.750%	4.250%	GNMA	724402	3620AAAX78	13-Dec-2011	15-Nov-2041	344	364	289,743
Program		3.625%	3.625%	4.125%	GNMA	724412	3620AAAYH5	13-Dec-2011	15-Oct-2041	343	363	200,708
Program		3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	344	364	1,923,300
Program		4.000%	4.000%	4.500%	GNMA	618449	36290VBS2	28-Sep-2011	15-Jun-2041	339	362	339,362
Program		4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	342	365	1,465,855
Program		3.750%	3.750%	4.250%	GNMA	654723	36294NLC0	6-Oct-2011	15-Sep-2041	342	365	213,222
Program		4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	342	365	2,024,128
Program		4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	342	364	335,654
Program		4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	342	364	2,502,667
Program		4.375%	4.375%	4.875%	GNMA	709083	36297DXL6	19-Oct-2011	15-Sep-2041	342	364	174,887
Program		3.750%	4.077%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	338	365	3,064,277
Program		3.625%	4.032%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	338	365	3,273,371
Program		3.875%	4.121%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	338	365	1,984,624
Program		4.000%	4.165%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	338	365	1,727,413
Program		4.125%	4.208%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	338	365	3,185,070
Program		3.625%	4.032%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	338	365	1,969,680
Program		3.750%	4.077%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	338	365	2,164,722
Program		3.875%	4.121%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	338	365	2,568,058
Program		4.000%	4.165%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	338	365	2,445,883
Program		3.750%	4.077%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	338	365	2,036,643
Program		3.625%	4.032%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	338	365	781,242
Program		3.625%	4.032%	4.125%	GNMA	770775	36176NCL3	1-Jun-2011	15-May-2041	338	365	628,049
Program		3.875%	4.121%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	338	365	2,102,281
Program		4.125%	4.208%	4.625%	GNMA	770777	36176NCN3	1-Jun-2011	15-Jun-2041	339	366	3,497,148
Program		4.250%	4.250%	4.750%	GNMA	770826	36176ND79	1-Jun-2011	15-Jun-2041	339	366	2,678,874
Program		4.000%	4.165%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	339	366	2,994,699
Program		3.750%	4.077%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	339	366	747,401
Program		3.875%	4.121%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	339	366	1,603,411
Program		4.125%	4.208%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	339	366	1,617,823
Program		4.250%	4.250%	4.750%	GNMA	770869	36176NFG5	1-Jun-2011	15-Jun-2041	339	366	4,326,086
Program		4.375%	4.375%	4.875%	GNMA	770877	36176NFS5	1-Jun-2011	15-Jun-2041	339	366	403,384
Program		4.000%	4.000%	4.500%	GNMA	770638	36176M4X8	1-Sep-2011	15-Aug-2041	341	365	461,560
Program		3.750%	4.077%	4.250%	GNMA	770927	36176NH8C	18-Jul-2011	15-Jun-2041	339	364	625,948
Program		3.875%	4.121%	4.375%	GNMA	770928	36176NH06	18-Jul-2011	15-Jun-2041	339	364	1,702,705
Program		4.000%	4.165%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	339	364	814,490
Program		3.625%	4.032%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	338	363	411,389
Program		4.125%	4.208%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	339	364	863,580
Program		4.125%	4.208%	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	339	364	1,818,056
Program		4.250%	4.250%	4.750%	GNMA	770935	36176NHL8	18-Jul-2011	15-Jul-2041	340	365	9,863,465
Program		4.125%	4.125%	4.625%	GNMA	544323	36212UVQ1	16-Aug-2011	15-Aug-2041	341	365	624,677
Program		4.125%	4.125%	4.625%	GNMA	770582	36176M2P7	16-Aug-2011	15-Aug-2041	341	365	290,962
Program		4.125%	4.125%	4.625%	GNMA	618446	36290VBP8	1-Sep-2011	15-Aug-2041	341	365	534,071
Program		3.250%	3.250%	3.750%	GNMA	779981	36177HCS0	22-Nov-2011	15-Sep-2041	342	363	82,600
Program		3.250%	3.250%	3.750%	GNMA	779716	36176YAR8	29-Nov-2011	15-Nov-2041	344	365	142,485
Program		4.000%	4.000%	4.500%	GNMA	709080	36297DXH5	1-Oct-2011	15-Sep-2041	342	365	256,264
Program		4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	1-Jul-2011	15-Jul-2041	340	366	1,057,324
Program		3.875%	3.875%	4.375%	GNMA	409165	36206EQS7	1-Jul-2011	15-Jul-2041	340	366	564,828
Program		4.250%	4.250%	4.750%	GNMA	544322	36212UV3P3	1-Aug-2011	15-Jul-2041	340	365	4,732,975
Program		4.250%	4.250%	4.750%	GNMA	770583	36176M2Q5	1-Aug-2011	15-Aug-2041	341	366	5,980,756
Program		4.375%	4.375%	4.875%	GNMA	770584	36176M2R3	1-Aug-2011	15-Jul-2041	340	365	808,438
												165,487,384
RMRB 2009A5/2011A		3.750%	14.528%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	338	366	114,364
Program		3.875%	15.012%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2041	338	366	55,011
Program		4.000%	15.496%	4.500%	GNMA	763371	36176D2C6	1-May-2011	15-May-2041	338	366	21,514
Program		3.250%	12.591%	3.750%	GNMA	762690	36176DC35	1-Mar-2011	15-Jan-2041	334	364	29,865
Program		3.500%	13.559%	4.000%	GNMA	762691	36176DC43	1-Mar-2011	15-Feb-2041	335	365	94,551
Program		3.375%	13.075%	3.875%	GNMA	762692	36176DC50	1-Mar-2011	15-Feb-2041	335	365	30,072
Program		3.375%	13.075%	3.875%	GNMA	762681	36176DCS0	1-Mar-2011	15-Feb-2041	335	365	268,084
Program		3.500%	13.559%	4.000%	GNMA	762684	36176DCV3	1-Mar-2011	15-Jan-2041	334	364	2,878
Program		3.500%	13.559%	4.000%	GNMA	762764	36176DFD0	1-Mar-2011	15-Feb-2041	335	365	175,850
Program		3.625%	14.044%	4.125%	GNMA	762765	36176DFE8	1-Mar-2011	15-Mar-2041	336	366	191,294
Program		3.500%	13.559%	4.000%	GNMA	762773	36176DFN8	1-Mar-2011	15-Mar-2041	336	366	23,182
Program		3.375%	13.075%	3.875%	GNMA	762774	36176DFP3	1-Mar-2011	15-Feb-2041	335	365	26,038
Program		3.625%	14.044%	4.125%	GNMA	762800	36176DGH0	1-Mar-2011	15-Feb-2041	335	365	6,603
Program		3.750%	14.528%	4.250%	GNMA	762951	36176DL84	1-Mar-2011	15-Mar-2041	336	366	14,149
Program		3.375%	13.075%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	335	364	24,586
Program		3.500%	13.559%	4.000%	GNMA	762935	36176DLQ4	1-Mar-2011	15-Mar-2041	336	366	96,314
Program		3.625%	14.044%	4.125%	GNMA	762936	36176DLR2	1-Mar-2011	15-Mar-2041	336	366	122,257
Program		3.500%	13.559%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	336	365	49,172
Program		3.625%	14.044%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	337	366	180,382
Program		3.375%	13.075%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	335	364	32,219
Program		3.625%	14.044%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	337	366	125,253
Program		3.500%	13.559%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	337	366	54,012
Program		3.625%	14.044%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	337	366	97,284
Program		3.750%	14.528%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	336	365	39,320
Program		3.500%	13.559%	4.000%	GNMA	763169	36176DT29	1-May-2011	15-Apr-2041	337	365	27,923
Program		3.750%	14.528%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	337	365	54,919
Program		3.375%	13.075%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	335	363	21,954
Program		3.500%	13.559%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	336	366	30,629
Program		3.500%	13.559%	4.000%	GNMA	763211	36176DVC4	1-May-2011	15-Apr-2041	337	365	7,900
Program		3.625%	14.044%	4.125%	GNMA	763212	36176DVD2	1-May-2011	15-Mar-2041	336	364	9,498</

**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 Backed Securities at March 31, 2013
<b>Residential Mortgage Revenue Bonds (RMRB):</b>												
Program		3.500%	13.559%	4.000%	GNMA	770692	36176M7D9	1-Jun-2011	15-May-2041	338	365	12,797
Program		3.875%	15.012%	4.375%	GNMA	770693	36176M7E7	1-Jun-2011	15-May-2041	338	365	6,241
Program		3.625%	14.044%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	338	365	128,020
Program		3.875%	15.012%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	338	365	43,910
Program		4.000%	15.496%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	338	365	24,771
Program		4.125%	15.981%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	338	365	22,220
Program		3.500%	13.559%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	337	365	55,631
Program		3.750%	14.528%	4.250%	GNMA	770702	36176NAB7	1-Jun-2011	15-Apr-2041	337	364	9,133
Program		3.500%	13.559%	4.000%	GNMA	770703	36176NAC5	1-Jun-2011	15-May-2041	338	365	15,306
Program		3.625%	14.044%	4.125%	GNMA	770704	36176NAD3	1-Jun-2011	15-May-2041	338	365	9,016
Program		3.625%	14.044%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	338	365	77,034
Program		3.750%	14.528%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	338	365	65,737
Program		3.875%	15.012%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	338	365	56,818
Program		3.625%	14.044%	4.125%	GNMA	770775	36176NCL3	1-Jun-2011	15-May-2041	338	365	24,563
Program		3.875%	15.012%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	338	365	46,513
Program		4.125%	15.981%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	339	366	24,397
Program		4.000%	15.496%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	338	365	35,074
Program		3.750%	14.528%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	338	365	61,848
Program		4.000%	15.496%	4.500%	GNMA	770825	36176ND65	1-Jun-2011	15-May-2041	338	365	6,464
Program		4.000%	15.496%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	339	366	42,945
Program		3.750%	14.528%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	339	366	22,697
Program		3.625%	14.044%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	338	365	30,554
Program		3.500%	13.559%	4.000%	GNMA	770866	36176NFF3	1-Jun-2011	15-May-2041	338	365	5,955
Program		3.875%	15.012%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	339	366	35,475
Program		4.125%	15.981%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	339	366	11,287
Program		3.750%	14.528%	4.250%	GNMA	770872	36176NFM8	1-Jun-2011	15-May-2041	338	365	6,820
Program		4.000%	15.496%	4.500%	GNMA	770873	36176NFN6	1-Jun-2011	15-Jun-2041	339	366	6,112
Program		3.875%	15.012%	4.375%	GNMA	770874	36176NFP1	1-Jun-2011	15-May-2041	338	365	7,581
Program		3.625%	14.044%	4.125%	GNMA	770875	36176NFP9	1-Jun-2011	15-Jun-2041	339	366	8,022
Program		4.125%	15.981%	4.625%	GNMA	770876	36176NFR7	1-Jun-2011	15-Jun-2041	339	366	3,612
Program		3.500%	13.559%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	335	363	3,601
Program		3.750%	14.528%	4.250%	GNMA	770927	36176NHC8	1-Jul-2011	15-Jun-2041	339	365	19,008
Program		3.875%	15.012%	4.375%	GNMA	770928	36176NHD6	1-Jul-2011	15-Jun-2041	339	365	37,672
Program		4.000%	15.496%	4.500%	GNMA	770929	36176NHE4	1-Jul-2011	15-Jun-2041	339	365	11,680
Program		3.625%	14.044%	4.125%	GNMA	770930	36176NHF1	1-Jul-2011	15-May-2041	338	364	16,089
Program		4.125%	15.981%	4.625%	GNMA	770933	36176NHJ3	1-Jul-2011	15-Jun-2041	339	365	6,025
Program		4.125%	15.981%	4.625%	GNMA	770936	36176NHM6	1-Jul-2011	15-Jun-2041	339	365	12,683
Program		3.375%	13.075%	3.875%	GNMA	759378	36230UM30	3-Jan-2011	15-Dec-2040	333	365	35,843
Program		3.375%	13.075%	3.875%	GNMA	759423	36230UPG8	12-Jan-2011	15-Jan-2041	334	365	146,459
Program		3.375%	13.075%	3.875%	GNMA	759557	36230UTN9	7-Feb-2011	15-Jan-2041	334	365	203,733
Program		3.500%	13.559%	4.000%	GNMA	759558	36230UTP4	7-Feb-2011	15-Dec-2040	333	363	22,123
Program		3.375%	13.075%	3.875%	GNMA	759559	36230UTQ2	7-Feb-2011	15-Dec-2040	333	363	23,907
Program		6.280%	24.329%	6.625%	FNMA	954554	31413S5P5	1-Jan-2008	1-Oct-2042	354	423	48,877
Program		6.030%	23.361%	6.375%	FNMA	954555	31413S5Q3	1-Jan-2008	1-Jan-2043	357	426	74,893
Program		5.905%	22.877%	6.250%	FNMA	954584	31413S6V1	1-Jan-2008	1-Jan-2043	357	426	214,825
Program		6.405%	24.814%	6.750%	FNMA	953985	31413SJ62	1-Nov-2007	1-Nov-2042	355	426	187,154
Program		6.030%	23.361%	6.375%	FNMA	954008	31413SKV5	1-Dec-2007	1-Nov-2042	355	425	307,891
Program		6.280%	24.329%	6.625%	FNMA	954009	31413SKW3	1-Dec-2007	1-Nov-2042	355	425	52,171
Program		6.405%	24.814%	6.750%	FNMA	954010	31413SKX1	1-Dec-2007	1-Nov-2042	355	425	51,017
Program		6.030%	23.361%	6.375%	FNMA	954097	31413SNN0	1-Dec-2007	1-Dec-2042	356	426	326,520
Program		6.280%	24.329%	6.625%	FNMA	954098	31413SNP5	1-Dec-2007	1-Oct-2042	354	424	140,619
Program		6.030%	23.361%	6.375%	FNMA	954169	31413SQW7	1-Dec-2007	1-Nov-2042	355	425	45,003
Program		6.280%	24.329%	6.625%	FNMA	954172	31413SQZ0	1-Dec-2007	1-Nov-2042	355	425	158,225
Program		6.030%	23.361%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	356	426	362,390
Program		6.030%	23.361%	6.375%	FNMA	954327	31413SVU5	1-Jan-2008	1-Dec-2042	356	425	187,612
Program		6.280%	24.329%	6.625%	FNMA	954329	31413SVW1	1-Jan-2008	1-Dec-2042	356	425	96,134
Program		6.280%	24.329%	6.625%	FNMA	954426	31413SYX6	1-Jan-2008	1-Jan-2043	357	426	129,831
Program		6.405%	24.814%	6.750%	FNMA	954427	31413SYY4	1-Jan-2008	1-Oct-2042	354	423	51,760
Program		6.030%	23.361%	6.375%	FNMA	954428	31413SYZ1	1-Jan-2008	1-Dec-2042	356	425	44,972
Program		6.030%	23.361%	6.375%	FNMA	954442	31413SZF4	1-Jan-2008	1-Jan-2043	357	426	329,297
Program		5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	358	426	36,956
Program		6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	354	422	1,743
Program		6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	358	426	108,224
Program		6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	357	425	4,636
Program		6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	358	426	2,761
Program		6.030%	6.030%	6.375%	FNMA	960899	31414A7L0	1-Feb-2008	1-Dec-2042	356	424	5,242
Program		5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	358	426	23,349
Program		6.030%	6.030%	6.375%	FNMA	962032	31414CHH4	1-Feb-2008	1-Feb-2043	358	426	1,741
Reserve		3.375%	13.075%	3.875%	GNMA	762763	36176DFC2	1-Mar-2011	15-Feb-2041	335	365	427,625
Reserve		3.625%	14.044%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	337	365	508,215
Reserve		3.625%	14.044%	4.125%	GNMA	763213	36176DV0E	1-May-2011	15-Apr-2041	337	365	374,956
Reserve		3.500%	13.559%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	337	365	8,228
Reserve		3.750%	14.528%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	338	365	93,054
Reserve		5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	206	349	89,814
Reserve		5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	184	356	22,488
Reserve		6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	232	362	18,014
Reserve		6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	220	364	26,643
Reserve		6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	206	349	7,648
Reserve		6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	184	357	8,718
Reserve		3.375%	13.075%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	335	365	392,225
Reserve		2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	1-Apr-2006	1-Apr-2036	276	365	453,650
Reserve		2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	1-Jun-2006	1-May-2036	277	364	80,266
Reserve		2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	279	365	14,568
Reserve		2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	281	365	652,900
Reserve												

**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
<b>Residential Mortgage Revenue Bonds (RMRB):</b>												
Reserve		3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	286	353	151,965
Reserve		6.030%	23.361%	6.375%	FNMA	954577	31413S6N9	1-Jan-2008	1-Jan-2043	357	426	761,647
Reserve		6.030%	23.361%	6.375%	FNMA	953983	31413SJ47	1-Nov-2007	1-Nov-2042	355	426	657,008
Reserve		6.280%	24.329%	6.625%	FNMA	953984	31413SJ54	1-Nov-2007	1-Nov-2042	355	426	520,988
Reserve		6.030%	23.361%	6.375%	FNMA	954171	31413SQY3	1-Dec-2007	1-Dec-2042	356	426	447,807
Reserve		6.030%	23.361%	6.375%	FNMA	954425	31413SYW8	1-Jan-2008	1-Dec-2042	356	425	505,192
Reserve		5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	358	426	8,476
Reserve		5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	359	423	95,662
Reserve		3.500%	12.168%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	292	366	644,981
Reserve		3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	292	365	306,043
Reserve		5.062%	5.062%	5.500%	FNMA	970978	31414NFT6	1-Apr-2007	1-Nov-2038	307	385	137,015
Reserve		3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	310	365	15,143
Reserve		5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	311	363	79,076
<b>RMRB Total:</b>												<u>16,180,843</u>
											<b>\$</b>	<u>236,408,343</u>