CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of June 30, 2014

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, 2014
Residential Mortgage Revenue Bonds (RMRB):												
RMRB 2010A/2013B	Program	3.250%	3.893%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	319	364	422,388
	Program	3.375%	3.940%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	320	365	6,036,736
	Program	3.375%	3.682%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	318	365	926,893
	Program	3.375%	3.940%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	319	365	2,342,030
	Program	3.375%	3.940%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	319	364	2,637,594
	Program	3.375%	3.940%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	318	363	399,551
	Program	3.375%	3.940%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	320	365	3,657,976
	Program	3.375%	3.940%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	320	365	385,397
	Program	3.375%	3.940%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	320	364	6,314,015
	Program	3.375%	3.940%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	320	364	435,199
	Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	329	364	366,241
	Program	3.500%	3.987%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	318	363	258,713
	Program	3.500%	3.987%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	319	364	57,932
	Program	3.500%	3.987%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	320	365	1,902,720
	Program	3.500%	3.987%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	320	364	2,934,856
	Program	3.500%	3.987%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	321	365	466,869
	Program	3.500%	3.987%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	321	365	1,585,000
	Program	3.500%	3.987%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	322	365	562,198
	Program	3.500%	3.987%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	322	364	159,145
	Program	3.500%	3.987%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	322	364	100,241
	Program	3.500%	3.987%	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	323	365	257,866
	Program	3.500%	3.987%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	323	364	308,437
	Program	3.500%	3.987%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	323	364	120,009
	Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	329	365	449,142
	Program	3.625%	3.625%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	328	363	55,822
	Program	3.625%	4.032%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	321	365	3,379,732
	Program	3.625%	4.032%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	320	364	164,644
	Program	3.625%	4.032%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	321	365	2,758,646
	Program	3.625%	4.032%	4.125%	GNMA	763212	36176DVD2	17-May-2011	15-Mar-2041	321	363	236,781
	Program	3.625%	4.032%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	322	364	171,469
	Program	3.625%	4.032%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	323	364	224,871
	Program	3.625%	4.032%	4.125%	GNMA	770875	36176NFQ9	28-Jun-2011	15-Jun-2041	324	365	200,196
	Program	3.750%	3.750%	4.250%	GNMA	544310	36212UVB4	16-Aug-2011	15-Jun-2041	324	363	133,068
	Program	3.750%	3.750%	4.250%	GNMA	544318	36212UVK4	16-Aug-2011	15-May-2041	323	362	231,610
	Program	3.750%	3.750%	4.250%	GNMA	654723	36294NLC0	6-Oct-2011	15-Sep-2041	327	365	51,457
	Program	3.750%	3.750%	4.250%	GNMA	724402	3620AAX78	13-Dec-2011	15-Nov-2041	329	364	69,927
	Program	3.750%	4.077%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	321	365	187,394
	Program	3.750%	4.077%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	323	365	504,415
	Program	3.750%	4.077%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	322	363	293,538
	Program	3.750%	4.077%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	323	364	219,189
	Program	3.750%	3.750%	4.250%	GNMA	770931	36176NHG9	28-Jul-2011	15-Jun-2041	324	364	211,917
	Program	3.875%	4.121%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	323	365	274,965
	Program	3.875%	4.121%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	323	364	334,652
	Program	3.875%	3.875%	4.375%	GNMA	770934	36176NHK0	28-Jul-2011	15-Jun-2041	324	364	222,606
	Program	4.000%	4.000%	4.500%	GNMA	544325	36212UVS7	16-Aug-2011	15-May-2041	323	362	320,802
	Program	4.000%	4.000%	4.500%	GNMA	618449	36290VBS2	28-Sep-2011	15-Jun-2041	324	362	72,881
	Program	4.000%	4.165%	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	323	364	440,489
	Program	4.000%	4.165%	4.500%	GNMA	770873	36176NFN6	28-Jun-2011	15-Jun-2041	324	365	416,543
	Program	4.000%	4.000%	4.500%	GNMA	770932	36176NHH7	28-Jul-2011	15-Jun-2041	324	364	90,955
	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	27-Jul-2011	15-Jul-2041	325	365	256,595
	Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	327	364	47,910
	Program	4.125%	4.208%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	324	365	502,563
	Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	328	364	25,708
	Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	327	365	133,336
	Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	327	365	154,148
	Program	4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	327	364	271,017
	Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	15-Sep-2011	15-Sep-2041	327	365	226,612
	Program	4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	326	362	17,335
	Program	4.375%	4.375%	4.875%	GNMA	709083	36297DXL6	19-Oct-2011	15-Sep-2041	327	364	14,924
	Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	1-Nov-2011	15-Oct-2041	328	365	70,402
	Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	1-Nov-2011	15-Nov-2041	329	366	48,874
	Program	3.375%	3.375%	3.875%	GNMA	779773	36176YCJ4	1-Nov-2011	15-Dec-2041	330	367	16,805
												46,141,952
RMRB 2011A/2013A	Program	3.375%	3.940%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	320	364	411,039
	Program	3.375%	3.940%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	320	364	300,443
	Program	3.375%	3.940%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	320	363	367,005
	Program	3.500%	3.987%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	320	363	72,554
	Program	3.500%	3.987%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	321	365	876,033
	Program	3.625%	4.032%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	322	366	3,703,361
	Program	3.750%	4.077%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	321	365	1,055,739
	Program	3.500%	3.987%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	321	364	616,661
	Program	3.375%	3.940%	3.875%	GNMA	763284	36176DXM0	1-May-2011	15-Mar-2041	321	364	222,378
	Program	3.625%	4.032%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	322	366	1,683,083
	Program	3.500%	3.987%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	322	366	830,569
	Program	3.625%	4.032%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	322	366	2,126,878
	Program	3.625%	4.032%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	322	365	9,777,278
	Program	3.750%	4.077%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	322	365	1,266,926
	Program	3.625%	4.032%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	322	365	7,697,288
	Program	3.750%	4.077%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	322	365	1,282,714
	Program	3.500%	3.987%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	322	365	165,801
	Program	3.500%	3.987%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	322	365	862,243
	Program	3.625%	4.032%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	323	366	6,442,897
	Program	3.750%	4.077%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	323	366	4,381,329
	Program	3.875%	4.121%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	323	366	1,818,620
	Program	3.625%	4.032%	4.125%	GNMA	763368	36176DZ97	1-May-2011	15-May-2041	323	366	2,990,882
	Program	3.750%	4.077%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	323	366	2,569,990
	Program	3.875%	4.121%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2041	323	366	1,183,486
	Program	4.000%	4.165%	4.500%	GNMA	763371	36176D2C6	1-May-2011	15-May-2041	323	366	1,463,629
	Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	15-Sep-2011	15-Sep-2041	327	365	1,957,104
	Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	29-Nov-2011	15-Oct-2041	328	364	352,008
	Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	29-Nov-2011	15-Nov-2041	329	365	103,773
	Program	3.375%	3.375%	3.875%	GNMA	779773	36176YCJ4	5-Jan-2012	15-Dec-2041	330	365	35,681
	Program	3.500%	3.500%	4.000%	GNMA	779774	36176YCK1	5-Jan-2012	15-Dec-2041	330	365	1,619,494

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of June 30, 2014

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, 2014
Residential Mortgage Revenue Bonds (RMRB):												
	Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	328	364	176,150
	Program	4.250%	4.250%	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	326	362	149,712
RMRB 2011A/2013A (continued)	Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	329	365	1,381,974
	Program	3.750%	3.750%	4.250%	GNMA	724402	3620AAX78	13-Dec-2011	15-Nov-2041	329	364	283,037
	Program	3.625%	3.625%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	328	363	195,970
	Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	329	364	1,126,896
	Program	4.000%	4.000%	4.500%	GNMA	618449	36290VBS2	28-Sep-2011	15-Jun-2041	324	362	409,954
	Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	327	365	1,151,542
	Program	3.750%	3.750%	4.250%	GNMA	654723	36294NLC0	6-Oct-2011	15-Sep-2041	327	365	208,280
	Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	327	365	1,331,284
	Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	327	364	328,279
	Program	4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	327	364	2,340,604
	Program	4.375%	4.375%	4.875%	GNMA	709083	36297DXL6	19-Oct-2011	15-Sep-2041	327	364	171,190
	Program	3.750%	4.077%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	323	365	2,338,850
	Program	3.625%	4.032%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	323	365	2,386,710
	Program	3.875%	4.121%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	323	365	1,402,101
	Program	4.000%	4.165%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	323	365	941,307
	Program	4.125%	4.208%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	323	365	2,258,461
	Program	3.625%	4.032%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	323	365	981,859
	Program	3.750%	4.077%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	323	365	1,202,821
	Program	3.875%	4.121%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	323	365	2,045,884
	Program	4.000%	4.165%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	323	365	1,728,945
	Program	3.750%	4.077%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	323	365	1,987,610
	Program	3.625%	4.032%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	323	365	478,658
	Program	3.625%	4.032%	4.125%	GNMA	770775	36176NCL3	1-Jun-2011	15-May-2041	323	365	451,827
	Program	3.875%	4.121%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	323	365	1,728,601
	Program	4.125%	4.208%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	324	366	2,495,019
	Program	4.250%	4.250%	4.750%	GNMA	770826	36176ND73	1-Jun-2011	15-Jun-2041	324	366	1,739,005
	Program	4.000%	4.165%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	324	366	2,923,915
	Program	3.750%	4.077%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	324	366	727,660
	Program	3.875%	4.121%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	324	366	1,086,890
	Program	4.125%	4.208%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	324	366	976,598
	Program	4.250%	4.250%	4.750%	GNMA	770869	36176NFJ5	1-Jun-2011	15-Jun-2041	324	366	2,129,511
	Program	4.375%	4.375%	4.875%	GNMA	770877	36176NFS5	1-Jun-2011	15-Jun-2041	324	366	283,279
	Program	4.000%	4.000%	4.500%	GNMA	770638	36176M4X8	1-Sep-2011	15-Aug-2041	326	365	247,952
	Program	3.750%	4.077%	4.250%	GNMA	770927	36176NHC8	18-Jul-2011	15-Jun-2041	324	364	611,188
	Program	3.875%	4.121%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	324	364	1,048,275
	Program	4.000%	4.165%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	324	364	554,037
	Program	3.625%	4.032%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	323	363	401,435
	Program	4.125%	4.208%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	324	364	843,798
	Program	4.125%	4.208%	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	324	364	1,211,005
	Program	4.250%	4.250%	4.750%	GNMA	770935	36176NHL8	18-Jul-2011	15-Jul-2041	325	365	7,066,091
	Program	4.125%	4.125%	4.625%	GNMA	544323	36212UVQ1	16-Aug-2011	15-Aug-2041	326	365	610,868
	Program	4.125%	4.125%	4.625%	GNMA	770582	36176M2P7	16-Aug-2011	15-Aug-2041	326	365	284,535
	Program	4.125%	4.125%	4.625%	GNMA	618446	36290VBP8	1-Sep-2011	15-Aug-2041	326	365	522,338
	Program	3.250%	3.250%	3.750%	GNMA	779981	36177HCS0	22-Nov-2011	15-Sep-2041	327	363	80,188
	Program	3.250%	3.250%	3.750%	GNMA	779716	36176YAR8	29-Nov-2011	15-Nov-2041	329	365	138,766
	Program	4.000%	4.000%	4.500%	GNMA	709080	36297DXH5	1-Oct-2011	15-Sep-2041	327	365	187,736
	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	1-Jul-2011	15-Jul-2041	325	366	900,812
	Program	3.875%	3.875%	4.375%	GNMA	409165	36206EQS7	1-Jul-2011	15-Jul-2041	325	366	340,746
	Program	4.250%	4.250%	4.750%	GNMA	544322	36212UVP3	1-Aug-2011	15-Jul-2041	325	365	3,545,065
	Program	4.250%	4.250%	4.750%	GNMA	770583	36176M2Q5	1-Aug-2011	15-Aug-2041	326	366	4,714,807
	Program	4.375%	4.375%	4.875%	GNMA	770584	36176M2R3	1-Aug-2011	15-Jul-2041	325	365	791,226
												123,888,140
RMRB 2009A5/2011A	Program	3.750%	14.528%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	323	366	78,044
	Program	3.875%	15.012%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2041	323	366	26,185
	Program	4.000%	15.496%	4.500%	GNMA	763371	36176D2C6	1-May-2011	15-May-2041	323	366	20,989
	Program	3.250%	12.591%	3.750%	GNMA	762690	36176DC35	1-Mar-2011	15-Jan-2041	319	364	29,074
	Program	3.500%	13.559%	4.000%	GNMA	762691	36176DC43	1-Mar-2011	15-Feb-2041	320	365	92,088
	Program	3.375%	13.075%	3.875%	GNMA	762692	36176DC50	1-Mar-2011	15-Feb-2041	320	365	22,463
	Program	3.375%	13.075%	3.875%	GNMA	762681	36176DCS0	1-Mar-2011	15-Feb-2041	320	365	213,209
	Program	3.500%	13.559%	4.000%	GNMA	762684	36176DCV3	1-Mar-2011	15-Jan-2041	319	364	2,804
	Program	3.500%	13.559%	4.000%	GNMA	762764	36176DFD0	1-Mar-2011	15-Feb-2041	320	365	142,042
	Program	3.625%	14.044%	4.125%	GNMA	762765	36176DFE8	1-Mar-2011	15-Mar-2041	321	366	132,180
	Program	3.500%	13.559%	4.000%	GNMA	762773	36176DFN8	1-Mar-2011	15-Mar-2041	321	366	22,596
	Program	3.375%	13.075%	3.875%	GNMA	762774	36176DFP3	1-Mar-2011	15-Feb-2041	320	365	25,366
	Program	3.625%	14.044%	4.125%	GNMA	762800	36176DGH0	1-Mar-2011	15-Feb-2041	320	365	6,439
	Program	3.750%	14.529%	4.250%	GNMA	762951	36176DL84	1-Mar-2011	15-Mar-2041	321	366	5,690
	Program	3.375%	13.075%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	320	364	23,958
	Program	3.500%	13.559%	4.000%	GNMA	762935	36176DLQ4	1-Mar-2011	15-Mar-2041	321	366	76,711
	Program	3.625%	14.044%	4.125%	GNMA	762936	36176DLR2	1-Mar-2011	15-Mar-2041	321	366	107,890
	Program	3.500%	13.559%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	321	365	42,399
	Program	3.625%	14.044%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	322	366	144,837
	Program	3.375%	13.075%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	320	364	17,512
	Program	3.625%	14.044%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	322	366	65,825
	Program	3.500%	13.559%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	322	366	40,198
	Program	3.625%	14.044%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	322	366	83,182
	Program	3.750%	14.528%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	321	365	32,060
	Program	3.500%	13.559%	4.000%	GNMA	763169	36176DT29	1-May-2011	15-Apr-2041	322	365	27,209
	Program	3.750%	14.528%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	322	365	38,474
	Program	3.375%	13.075%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	320	363	21,391
	Program	3.500%	13.559%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	321	364	29,845
	Program	3.500%	13.559%	4.000%	GNMA	763211	36176DVC4	1-May-2011	15-Apr-2041	322	365	7,702
	Program	3.625%	14.044%	4.125%	GNMA	763212	36176DVD2	1-May-2011	15-Mar-2041	321	364	9,261
	Program	3.750%	14.528%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	322	365	38,953
	Program	3.375%	13.075%	3.875%	GNMA	763284	36176DXM0	1-May-2011	15-Mar-2041	321	364	12,961
	Program	3.500%	13.560%	4.000%	GNMA	763285	36176DXN8	1-May-2011	15-Apr-2041	322	365	4,851
	Program	3.625%	14.044%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	323	366	251,980
	Program	3.625%	14.044%	4.125%	GNMA	763287	36176DXQ1	1-May-2011	15-Apr-2041	322	365	6,706
	Program	3.750%	14.528%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	323	366	133,050
	Program	3.875%	15.012%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	323	366	40,237
	Program	3.625%	14.044%	4.125%	GNMA	763368	36176DZ97	1-May-2011	15-May-2041	323	366	116,973
	Program	3.750%	14.528%	4.250%	GNMA	770691	36176M7C1	1-Jun-2011	15-May-2041	323	365	15,318

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of June 30, 2014

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, 2014
Residential Mortgage Revenue Bonds (RMRB):												
	Program	3.500%	13.559%	4.000%	GNMA	770692	36176M7D9	1-Jun-2011	15-May-2041	323	365	12,480
	Program	3.875%	15.012%	4.375%	GNMA	770693	36176M7E7	1-Jun-2011	15-May-2041	323	365	6,084
	Program	3.625%	14.044%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	323	365	93,343
	Program	3.875%	15.012%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	323	365	31,021
RMRB 2009A5/2011A (continued)	Program	4.000%	15.497%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	323	365	13,498
	Program	4.125%	15.981%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	323	365	15,756
	Program	3.500%	13.559%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	322	365	41,731
	Program	3.750%	14.528%	4.250%	GNMA	770702	36176NAB7	1-Jun-2011	15-Apr-2041	322	364	8,914
	Program	3.500%	13.559%	4.000%	GNMA	770703	36176NAC5	1-Jun-2011	15-May-2041	323	365	14,928
	Program	3.625%	14.044%	4.125%	GNMA	770704	36176NAD3	1-Jun-2011	15-May-2041	323	365	8,794
	Program	3.625%	14.044%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	323	365	38,400
	Program	3.750%	14.528%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	323	365	36,527
	Program	3.875%	15.012%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	323	365	45,265
	Program	3.625%	14.044%	4.125%	GNMA	770775	36176NCL3	1-Jun-2011	15-May-2041	323	365	17,671
	Program	3.875%	15.012%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	323	365	38,245
	Program	4.125%	15.981%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	324	366	17,406
	Program	4.000%	15.496%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	323	365	24,793
	Program	3.750%	14.528%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	323	365	60,359
	Program	4.000%	15.496%	4.500%	GNMA	770825	36176ND65	1-Jun-2011	15-May-2041	323	365	6,317
	Program	4.000%	15.496%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	324	366	41,930
	Program	3.750%	14.528%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	324	366	22,097
	Program	3.625%	14.044%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	323	365	18,720
	Program	3.500%	13.559%	4.000%	GNMA	770866	36176NFF3	1-Jun-2011	15-May-2041	323	365	5,808
	Program	3.875%	15.012%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	324	366	24,047
	Program	4.125%	15.980%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	324	366	6,813
	Program	3.750%	14.528%	4.250%	GNMA	770872	36176NFM8	1-Jun-2011	15-May-2041	323	365	6,656
	Program	4.000%	15.496%	4.500%	GNMA	770873	36176NFN6	1-Jun-2011	15-Jun-2041	324	366	5,973
	Program	3.875%	15.012%	4.375%	GNMA	770874	36176NFP1	1-Jun-2011	15-May-2041	323	365	7,404
	Program	3.625%	14.044%	4.125%	GNMA	770875	36176NFQ9	1-Jun-2011	15-Jun-2041	324	366	7,830
	Program	4.125%	15.981%	4.625%	GNMA	770876	36176NFR7	1-Jun-2011	15-Jun-2041	324	366	3,506
	Program	3.500%	13.559%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	320	363	3,511
	Program	3.750%	14.528%	4.250%	GNMA	770927	36176NHC8	1-Jul-2011	15-Jun-2041	324	365	18,560
	Program	3.875%	15.012%	4.375%	GNMA	770928	36176NHD6	1-Jul-2011	15-Jun-2041	324	365	23,193
	Program	4.000%	15.496%	4.500%	GNMA	770929	36176NHE4	1-Jul-2011	15-Jun-2041	324	365	7,945
	Program	3.625%	14.044%	4.125%	GNMA	770930	36176NHF1	1-Jul-2011	15-May-2041	323	364	15,700
	Program	4.125%	15.981%	4.625%	GNMA	770933	36176NHJ3	1-Jul-2011	15-Jun-2041	324	365	5,887
	Program	4.125%	15.981%	4.625%	GNMA	770936	36176NHM6	1-Jul-2011	15-Jun-2041	324	365	8,448
	Program	3.375%	13.075%	3.875%	GNMA	759378	36230UM30	3-Jan-2011	15-Dec-2040	318	365	29,328
	Program	3.375%	13.075%	3.875%	GNMA	759423	36230UPG8	12-Jan-2011	15-Jan-2041	319	365	136,508
	Program	3.375%	13.075%	3.875%	GNMA	759557	36230UTN9	7-Feb-2011	15-Jan-2041	319	365	153,735
	Program	3.500%	13.559%	4.000%	GNMA	759558	36230UTP4	7-Feb-2011	15-Dec-2040	318	363	12,521
	Program	3.375%	13.075%	3.875%	GNMA	759559	36230UTQ2	7-Feb-2011	15-Dec-2040	318	363	23,288
	Program	6.030%	23.361%	6.375%	FNMA	954555	31413S5Q3	1-Jan-2008	1-Jan-2043	342	426	39,549
	Program	6.405%	24.814%	6.750%	FNMA	953985	31413SJ62	1-Nov-2007	1-Nov-2042	340	426	114,359
	Program	6.030%	23.361%	6.375%	FNMA	954008	31413SKV5	1-Dec-2007	1-Nov-2042	340	425	34,358
	Program	6.405%	24.814%	6.750%	FNMA	954010	31413SKX1	1-Dec-2007	1-Nov-2042	340	425	50,304
	Program	6.030%	23.361%	6.375%	FNMA	954097	31413SNN0	1-Dec-2007	1-Dec-2042	341	426	128,997
	Program	6.280%	24.329%	6.625%	FNMA	954098	31413SNP5	1-Dec-2007	1-Oct-2042	339	424	45,604
	Program	6.030%	23.361%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	341	426	138,604
	Program	6.030%	23.361%	6.375%	FNMA	954327	31413SVU5	1-Jan-2008	1-Dec-2042	341	425	184,473
	Program	6.280%	24.329%	6.625%	FNMA	954329	31413SVW1	1-Jan-2008	1-Dec-2042	341	425	94,777
	Program	6.280%	24.329%	6.625%	FNMA	954426	31413SYX6	1-Jan-2008	1-Jan-2043	342	426	63,429
	Program	6.405%	24.814%	6.750%	FNMA	954427	31413SYY4	1-Jan-2008	1-Oct-2042	339	423	51,041
	Program	6.030%	23.361%	6.375%	FNMA	954428	31413SYZ1	1-Jan-2008	1-Dec-2042	341	425	44,299
	Program	6.030%	23.361%	6.375%	FNMA	954442	31413SZF4	1-Jan-2008	1-Jan-2043	342	426	68,930
	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	343	426	16,996
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	339	422	1,718
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	343	426	59,909
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	343	426	2,721
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	343	426	5,391
	Reserve	3.375%	13.075%	3.875%	GNMA	762763	36176DFC2	1-Mar-2011	15-Feb-2041	320	365	368,019
	Reserve	3.625%	14.044%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	322	365	382,386
	Reserve	3.625%	14.044%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	322	365	301,038
	Reserve	3.500%	13.559%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	322	365	8,024
	Reserve	3.750%	14.528%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	323	365	71,025
	Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	191	349	71,451
	Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	169	356	21,687
	Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	217	362	16,391
	Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	205	364	25,570
	Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	191	349	7,345
	Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	169	357	8,246
	Reserve	3.375%	13.075%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	320	365	351,858
	Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	1-Apr-2006	1-Apr-2036	261	365	435,131
	Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	1-Jun-2006	1-May-2036	262	364	77,074
	Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	264	365	10,290
	Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	266	365	625,901
	Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Nov-2002	20-Jul-2032	217	362	61,095
	Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	277	366	72,803
	Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	277	366	38,273
	Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-May-2037	274	366	315,026
	Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-Jul-2007	1-Aug-2037	277	366	80,688
	Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-Jun-2037	275	366	228,586
	Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-2007	1-Jul-2037	276	365	20,929
	Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	276	365	71,142
	Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5G0	1-Aug-2007	1-Aug-2037	277	365	54,141
	Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	271	353	139,517
	Reserve	6.030%	23.361%	6.375%	FNMA	954577	31413S6N9	1-Jan-2008	1-Jan-2043	342	426	365,602
	Reserve	6.030%	23.361%	6.375%	FNMA	953983	31413SJ47	1-Nov-2007	1-Nov-2042	340	426	359,391
	Reserve	6.280%	24.329%	6.625%	FNMA	953984	31413SJ54	1-Nov-2007	1-Nov-2042	340	426	298,339
	Reserve	6.030%	23.361%	6.375%	FNMA	954171	31413SQY3	1-Dec-2007	1-Dec-2042	341	426	342,981
	Reserve	6.030%	23.361%	6.375%	FNMA	954425	31413SYW8	1-Jan-2008	1-Dec-2042	341	425	250,107
	Reserve	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	343	426	3,579
	Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	344	423	47,350
	Reserve	3.500%	12.168%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	277	366	624,342

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of June 30, 2014

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, 2014
Residential Mortgage Revenue Bonds (RMRB):												
	Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	277	365	252,915
	Reserve	5.062%	5.062%	5.500%	FNMA	970978	31414NFT6	1-Apr-2007	1-Nov-2038	292	385	73,517
	Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	295	365	14,712
	Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	296	363	77,303
												11,048,833
									RMRB Total:			$ 181,078,925