

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
June 30, 2017**

Series Name	Type of Funds	Pass-thru Rate	Yield to Series	Mortgage Rate	Type of Securities	Pool #	CUSIP #	Settlement Date	Maturity Date	Remaining Term	MBS Term	Outstanding Principal			
												Amount of Mortgage Backed Securities at June 30, 2017			
R M R B	2010A/2013B	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	27-Jul-2011	15-Jul-2041	289	365	54,535		
		Program	3.750%	3.750%	4.250%	GNMA	544318	36212UVK4	16-Aug-2011	15-May-2041	287	362	216,863		
		Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	291	365	44,680		
		Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	291	365	38,890		
		Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	291	364	26,911		
		Program	4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	291	364	133,627		
		Program	3.625%	3.625%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	292	363	23,133		
		Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	293	364	261,375		
		Program	3.375%	4.097%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	284	365	3,646,931		
		Program	3.375%	3.688%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	282	365	542,434		
		Program	3.375%	4.126%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	283	365	1,259,995		
		Program	3.375%	4.002%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	283	364	1,792,094		
		Program	3.500%	3.996%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	282	363	89,303		
		Program	3.375%	3.951%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	282	363	307,531		
		Program	3.375%	4.133%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	284	365	1,933,313		
		Program	3.500%	3.996%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	283	364	53,935		
		Program	3.250%	3.906%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	283	364	392,505		
		Program	3.500%	4.171%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	284	365	1,157,602		
		Program	3.375%	5.579%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	284	365	45,358		
		Program	3.375%	4.046%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	284	364	3,002,903		
		Program	3.500%	4.219%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	284	364	1,200,377		
		Program	3.625%	4.089%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	285	365	1,630,098		
		Program	3.500%	3.996%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	285	365	236,849		
		Program	3.375%	3.951%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	284	364	405,239		
		Program	3.625%	4.040%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	284	364	68,188		
		Program	3.500%	4.308%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	285	365	268,450		
		Program	3.625%	4.040%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	285	365	682,552		
		Program	3.750%	4.084%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	285	365	175,060		
		Program	3.500%	3.996%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	286	365	524,136		
		Program	3.500%	3.996%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	286	364	148,446		
		Program	3.625%	4.040%	4.125%	GNMA	763212	36176DVD2	17-May-2011	15-Mar-2041	285	363	128,291		
		Program	3.500%	3.996%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	286	364	93,581		
		Program	3.625%	4.042%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	286	364	159,453		
		Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	15-Sep-2011	15-Sep-2041	291	365	40,768		
		Program	3.750%	4.549%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	287	365	80,276		
		Program	3.500%	7.754%	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	287	365	28,066		
		Program	3.875%	4.126%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	287	365	257,000		
		Program	3.750%	4.083%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	286	363	274,541		
		Program	3.500%	3.996%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	287	364	189,139		
		Program	3.625%	4.040%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	287	364	115,160		
		Program	4.000%	4.168%	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	287	364	71,454		
		Program	3.500%	3.996%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	287	364	112,093		
		Program	3.750%	4.083%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	287	364	205,158		
		Program	3.875%	4.505%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	287	364	99,508		
		Program	4.125%	4.209%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	288	365	140,777		
		Program	3.750%	3.750%	4.250%	GNMA	770931	36176NHG9	28-Jul-2011	15-Jun-2041	288	364	198,343		
		Program	4.000%	4.000%	4.500%	GNMA	770932	36176NHH7	28-Jul-2011	15-Jun-2041	288	364	26,452		
		Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	1-Nov-2011	15-Oct-2041	292	365	43,902		
		Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	1-Nov-2011	15-Nov-2041	293	366	45,611		
		Program	3.375%	3.375%	3.875%	GNMA	779773	36176YCA4	1-Nov-2011	15-Dec-2041	294	367	15,543		
		Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	292	364	9,351		
		Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	293	365	108,515		
														22,806,293	
		R M R B	2011A/2013A	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	1-Jul-2011	15-Jul-2041	289	366	191,451
				Program	3.875%	3.875%	4.375%	GNMA	409165	36206EQS7	1-Jul-2011	15-Jul-2041	289	366	319,504
				Program	4.250%	4.250%	4.750%	GNMA	544322	36212UVV3	1-Aug-2011	15-Jul-2041	289	365	1,763,970
				Program	4.125%	4.125%	4.625%	GNMA	544323	36212UVQ1	16-Aug-2011	15-Aug-2041	290	365	296,344
				Program	4.125%	4.125%	4.625%	GNMA	618446	36290VBP8	1-Sep-2011	15-Aug-2041	290	365	491,098
Program	4.250%			4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	291	365	385,873		
Program	4.250%			4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	291	365	335,866		
Program	4.000%			4.000%	4.500%	GNMA	709080	36297DXH5	1-Oct-2011	15-Sep-2041	291	365	176,410		
Program	4.125%			4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	291	364	184,391		
Program	4.250%			4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	291	364	1,154,054		
Program	3.625%			3.625%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	292	363	81,210		
Program	3.500%			3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	293	364	804,232		
Program	3.375%			4.367%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	284	364	222,385		
Program	3.500%			3.996%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	285	365	132,014		
Program	3.625%			4.125%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	286	366	1,378,121		
Program	3.375%			3.952%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	284	364	172,736		
Program	3.625%			4.117%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	286	366	874,999		
Program	3.500%			4.379%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	286	366	217,984		
Program	3.625%			4.041%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	286	366	640,482		
Program	3.750%			4.901%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	285	365	127,989		
Program	3.375%			3.951%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	284	363	145,508		
Program	3.500%			5.066%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	285	364	75,449		
Program	3.625%			4.203%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	286	365	3,112,847		
Program	3.750%			4.083%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	286	365	303,371		
Program	3.625%			4.205%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	286	365	2,843,684		
Program	3.750%			4.180%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	286	365	525,848		
Program	3.625%			4.190%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	287	366	1,403,031		
Program	3.750%			4.148%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	287	366	1,998,660		
Program	3.875%			4.126%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	287	366	902,321		
Program	3.500%			3.996%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	286	365	154,810		
Program	3.625%			4.199%	4.125%	GNMA	763368	36176DZ97	1-May-2011	15-May-2041	287	366	1,037,642		
Program	3.750%			4.180%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	287	366	597,153		
Program	3.875%			4.126%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2041	287	366	753,818		

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
June 30, 2017**

Series Name	Type of Funds	Pass-thru Rate	Yield to Series	Mortgage Rate	Type of Securities	Pool #	CUSIP #	Settlement Date	Maturity Date	Remaining Term	MBS Term	Outstanding Principal			
												Amount of Mortgage Backed Securities at June 30, 2017			
R M R B	2011A/2013A (continued)	Program	3.750%	4.083%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	287	365	903,150		
		Program	3.625%	4.456%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	287	365	424,633		
		Program	3.875%	4.192%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	287	365	812,876		
		Program	4.000%	4.330%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	287	365	176,616		
		Program	4.125%	4.232%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	287	365	858,464		
		Program	3.500%	3.997%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	286	365	232,051		
		Program	3.625%	4.325%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	287	365	406,955		
		Program	3.750%	4.198%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	287	365	549,800		
		Program	3.875%	4.244%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	287	365	632,041		
		Program	3.875%	4.126%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	287	365	785,604		
		Program	4.125%	4.251%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	288	366	556,866		
		Program	4.000%	4.193%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	287	365	786,893		
		Program	3.750%	4.188%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	287	365	617,973		
		Program	4.250%	4.250%	4.750%	GNMA	770826	36176ND73	1-Jun-2011	15-Jun-2041	288	366	1,080,877		
		Program	4.000%	4.192%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	288	366	952,516		
		Program	3.750%	4.620%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	288	366	150,863		
		Program	3.625%	4.040%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	287	365	80,117		
		Program	3.875%	4.126%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	288	366	424,502		
		Program	4.125%	4.297%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	288	366	237,005		
		Program	4.250%	4.250%	4.750%	GNMA	770869	36176NFI5	1-Jun-2011	15-Jun-2041	288	366	976,709		
		Program	3.500%	3.996%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	284	363	67,696		
		Program	3.750%	4.084%	4.250%	GNMA	770927	36176NH8C	18-Jul-2011	15-Jun-2041	288	364	370,294		
		Program	3.875%	4.203%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	288	364	302,528		
		Program	4.000%	4.168%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	288	364	367,820		
		Program	3.625%	4.308%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	287	363	124,524		
		Program	4.125%	4.228%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	288	364	584,089		
		Program	4.250%	4.250%	4.750%	GNMA	770935	36176NHL8	18-Jul-2011	15-Jul-2041	289	365	2,940,621		
		Program	4.125%	4.418%	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	288	364	50,955		
		Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	29-Nov-2011	15-Oct-2041	292	364	219,508		
		Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	29-Nov-2011	15-Nov-2041	293	365	96,844		
		Program	3.375%	3.375%	3.875%	GNMA	779773	36176YCK4	5-Jan-2012	15-Dec-2041	294	365	33,002		
		Program	3.500%	3.500%	4.000%	GNMA	779774	36176YCK1	5-Jan-2012	15-Dec-2041	294	365	857,039		
		Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	292	364	64,075		
		Program	4.250%	#DIV/0!	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	290	362	0		
		Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	293	365	333,893		
		Program	3.250%	3.250%	3.750%	GNMA	779981	36177HCS0	22-Nov-2011	15-Sep-2041	291	363	74,329		
														44,935,089	
		R M R B	2009A5/2011A	Program	3.375%	13.273%	3.875%	GNMA	759378	36230UM30	3-Jan-2011	15-Dec-2040	282	365	17,163
				Program	3.375%	16.261%	3.875%	GNMA	759423	36230UPG8	12-Jan-2011	15-Jan-2041	283	365	73,440
				Program	3.375%	14.133%	3.875%	GNMA	759557	36230UTN9	7-Feb-2011	15-Jan-2041	283	365	104,454
				Program	3.500%	13.751%	4.000%	GNMA	759558	36230UTP4	7-Feb-2011	15-Dec-2040	282	363	4,322
				Program	3.375%	13.266%	3.875%	GNMA	759559	36230UTQ2	7-Feb-2011	15-Dec-2040	282	363	17,925
				Program	3.375%	16.383%	3.875%	GNMA	762681	36176DCS0	1-Mar-2011	15-Feb-2041	284	365	112,685
				Program	3.500%	13.754%	4.000%	GNMA	762684	36176DCV3	1-Mar-2011	15-Jan-2041	283	364	2,610
				Program	3.250%	12.776%	3.750%	GNMA	762690	36176DC35	1-Mar-2011	15-Jan-2041	283	364	27,017
Program	3.500%			17.374%	4.000%	GNMA	762691	36176DC43	1-Mar-2011	15-Feb-2041	284	365	56,026		
Program	3.375%			14.180%	3.875%	GNMA	762692	36176DC50	1-Mar-2011	15-Feb-2041	284	365	2,644		
Program	3.500%			18.361%	4.000%	GNMA	762764	36176DFD0	1-Mar-2011	15-Feb-2041	284	365	58,096		
Program	3.625%			15.501%	4.125%	GNMA	762765	36176DFE8	1-Mar-2011	15-Mar-2041	285	366	63,752		
Program	3.500%			13.749%	4.000%	GNMA	762773	36176DFN8	1-Mar-2011	15-Mar-2041	285	366	11,463		
Program	3.375%			13.263%	3.875%	GNMA	762774	36176DFP3	1-Mar-2011	15-Feb-2041	284	365	23,620		
Program	3.625%			14.237%	4.125%	GNMA	762800	36176DGH0	1-Mar-2011	15-Feb-2041	284	365	2,667		
Program	3.375%			20.396%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	284	364	12,962		
Program	3.500%			20.197%	4.000%	GNMA	762935	36176DLQ4	1-Mar-2011	15-Mar-2041	285	366	12,992		
Program	3.625%			14.235%	4.125%	GNMA	762936	36176DLR2	1-Mar-2011	15-Mar-2041	285	366	26,694		
Program	3.750%			14.734%	4.250%	GNMA	762951	36176DL84	1-Mar-2011	15-Mar-2041	285	366	5,316		
Program	3.500%			13.752%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	285	365	6,389		
Program	3.625%			16.407%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	286	366	53,898		
Program	3.375%			13.266%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	284	364	10,068		
Program	3.625%			16.194%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	286	366	34,221		
Program	3.500%			21.668%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	286	366	10,550		
Program	3.625%			14.258%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	286	366	25,049		
Program	3.750%			14.643%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	285	365	3,887		
Program	3.375%			13.261%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	284	363	8,481		
Program	3.500%			35.868%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	285	364	3,651		
Program	3.500%			13.752%	4.000%	GNMA	763169	36176DT29	1-May-2011	15-Apr-2041	286	365	25,367		
Program	3.750%			14.720%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	286	365	9,213		
Program	3.500%			13.749%	4.000%	GNMA	763211	36176DV4C	1-May-2011	15-Apr-2041	286	365	7,184		
Program	3.625%			14.235%	4.125%	GNMA	763212	36176DVD2	1-May-2011	15-Mar-2041	285	364	5,018		
Program	3.750%			17.906%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	286	365	15,969		
Program	3.500%			13.748%	4.000%	GNMA	763285	36176DXN8	1-May-2011	15-Apr-2041	286	365	4,529		
Program	3.625%			18.077%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	287	366	54,872		
Program	3.625%			14.278%	4.125%	GNMA	763287	36176DXQ1	1-May-2011	15-Apr-2041	286	365	6,236		
Program	3.750%			16.863%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	287	366	60,694		
Program	3.875%			15.218%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	287	366	19,964		
Program	3.625%			18.310%	4.125%	GNMA	763368	36176DZ97	1-May-2011	15-May-2041	287	366	40,582		
Program	3.750%			17.912%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	287	366	18,134		
Program	3.875%			15.215%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2041	287	366	16,678		
Program	4.000%			17.218%	4.500%	GNMA	763371	36176D2C6	1-May-2011	15-May-2041	287	366	9,718		
Program	3.750%			30.046%	4.250%	GNMA	770691	36176M7C1	1-Jun-2011	15-May-2041	287	365	2,438		
Program	3.500%			91.396%	4.000%	GNMA	770692	36176M7D9	1-Jun-2011	15-May-2041	287	365	1,358		
Program	3.875%			15.217%	4.375%	GNMA	770693	36176M7E7	1-Jun-2011	15-May-2041	287	365	5,686		
Program	3.625%	24.862%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	287	365	16,607				
Program	3.875%	18.202%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	287	365	17,985				
Program	4.000%	27.009%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	287	365	2,533				
Program	4.125%	19.416%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	287	365	5,989				
Program	3.500%	13.771%	4.000%	GNMA	770										

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
June 30, 2017**

Series Name	Type of Funds	Pass-thru Rate	Yield to Series	Mortgage Rate	Type of Securities	Pool #	CUSIP #	Settlement Date	Maturity Date	Remaining Term	MBS Term	Outstanding Principal
												Amount of Mortgage Backed Securities at June 30, 2017
Program		3.875%	20.546%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	287	365	13,984
Program		3.875%	15.209%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	287	365	17,381
Program		4.125%	22.121%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	288	366	3,885
Program		4.000%	17.475%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	287	365	11,284
Program		3.750%	18.172%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	287	365	18,821
Program		4.000%	15.700%	4.500%	GNMA	770825	36176ND65	1-Jun-2011	15-May-2041	287	365	1,024
Program		4.000%	17.367%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	288	366	13,660
Program		3.750%	32.383%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	288	366	4,582
Program		3.625%	14.237%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	287	365	3,133
Program		3.500%	13.745%	4.000%	GNMA	770866	36176NFF3	1-Jun-2011	15-May-2041	287	365	5,425
Program		3.875%	15.208%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	288	366	9,392
Program		4.125%	28.717%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	288	366	1,654
Program		3.750%	14.724%	4.250%	GNMA	770872	36176NFM8	1-Jun-2011	15-May-2041	287	365	6,230
Program		3.875%	32.359%	4.375%	GNMA	770874	36176NFP1	1-Jun-2011	15-May-2041	287	365	2,202
Program		4.125%	16.179%	4.625%	GNMA	770876	36176NFR7	1-Jun-2011	15-Jun-2041	288	366	982
Program		3.500%	13.748%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	284	363	3,276
Program		3.750%	14.747%	4.250%	GNMA	770927	36176NHC8	1-Jul-2011	15-Jun-2041	288	365	11,245
Program		3.875%	18.698%	4.375%	GNMA	770928	36176NHD6	1-Jul-2011	15-Jun-2041	288	365	6,693
Program		4.000%	15.694%	4.500%	GNMA	770929	36176NHE4	1-Jul-2011	15-Jun-2041	288	365	5,275
Program		3.625%	21.098%	4.125%	GNMA	770930	36176NHF1	1-Jul-2011	15-May-2041	287	364	4,870
Program		4.125%	18.875%	4.625%	GNMA	770933	36176NHJ3	1-Jul-2011	15-Jun-2041	288	365	4,075
Program		4.125%	46.154%	4.625%	GNMA	770936	36176NHM6	1-Jul-2011	15-Jun-2041	288	365	356
Reserve		2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	1-Apr-2006	1-Apr-2036	225	365	388,844
Reserve		2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	1-Jun-2006	1-May-2036	226	364	41,792
Reserve		2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	228	365	9,256
Reserve		2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	230	365	404,420
Reserve		2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Nov-2002	20-Jul-2032	181	362	25,090
Reserve		2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-May-2037	238	366	231,928
Reserve		2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-Jul-2007	1-Aug-2037	241	366	72,825
Reserve		2.500%	2.500%	3.000%	FNMA	872215	31409JAJ3	1-May-2007	1-Jun-2037	239	366	206,834
Reserve		2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-2007	1-Jul-2037	240	365	18,911
Reserve		3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	240	365	64,980
Reserve		2.500%	2.500%	3.000%	FNMA	872225	31409JAZ6	1-Jul-2007	1-Aug-2037	241	366	65,305
Reserve		3.500%	3.500%	4.000%	FNMA	872226	31409JAZ4	1-Jul-2007	1-Aug-2037	241	366	35,073
Reserve		3.500%	3.500%	4.000%	FNMA	949147	31413L5G0	1-Aug-2007	1-Aug-2037	241	365	49,291
Reserve		3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	235	353	109,754
Reserve		3.500%	12.381%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	241	366	296,905
Reserve		3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	241	365	119,260
Reserve		3.500%	3.500%	4.000%	FNMA	AA2708	31416LAA5	1-Feb-2009	1-Feb-2039	259	365	13,584
Reserve		5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	260	363	72,513
Reserve		6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	133	357	6,873
Reserve		6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	169	364	17,792
Reserve		6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	155	349	6,498
Reserve		5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	155	349	63,706
Reserve		5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	133	356	19,491
Reserve		6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	181	362	11,863
Reserve		3.375%	15.757%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	284	365	212,565
Reserve		3.375%	14.891%	3.875%	GNMA	762763	36176DFC2	1-Mar-2011	15-Feb-2041	284	365	175,028
Reserve		3.625%	18.407%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	286	365	121,742
Reserve		3.625%	18.448%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	286	365	111,216
Reserve		3.500%	13.746%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	286	365	7,492
Reserve		3.750%	14.723%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	287	365	27,426
RMRB Total:												4,362,320
												<u>\$ 72,103,702</u>