

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
December 31, 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 December 31, 2017 |
|---|---------------|----------------|-----------------|---------------|--------------------|--------|------------|-----------------|---------------|----------------|----------|---|
| Residential Mortgage Revenue Bonds (RMRB): | | | | | | | | | | | | |
| RMR 2010A/2013B | Program | 4.125% | 4.125% | 4.625% | GNMA | 409162 | 36206EQP3 | 27-Jul-2011 | 15-Jul-2041 | 283 | 365 | 32,876 |
| | Program | 3.750% | 3.750% | 4.250% | GNMA | 544318 | 36212UVK4 | 16-Aug-2011 | 15-May-2041 | 281 | 362 | 214,217 |
| | Program | 4.250% | 4.250% | 4.750% | GNMA | 618450 | 36290VBT0 | 28-Sep-2011 | 15-Sep-2041 | 285 | 365 | 34,565 |
| | Program | 4.250% | 4.250% | 4.750% | GNMA | 654724 | 36294NLD8 | 6-Oct-2011 | 15-Sep-2041 | 285 | 365 | 38,452 |
| | Program | 4.125% | 4.125% | 4.625% | GNMA | 709081 | 36297DXJ1 | 19-Oct-2011 | 15-Sep-2041 | 285 | 364 | 26,512 |
| | Program | 4.250% | 4.250% | 4.750% | GNMA | 709082 | 36297DXK8 | 19-Oct-2011 | 15-Sep-2041 | 285 | 364 | 112,751 |
| | Program | 3.625% | 3.625% | 4.125% | GNMA | 724412 | 3620AAYH5 | 13-Dec-2011 | 15-Oct-2041 | 286 | 363 | 22,854 |
| | Program | 3.500% | 3.500% | 4.000% | GNMA | 724424 | 3620AAYV4 | 13-Dec-2011 | 15-Nov-2041 | 287 | 364 | 232,831 |
| | Program | 3.375% | 4.212% | 3.875% | GNMA | 759281 | 36230UJZ6 | 16-Feb-2011 | 15-Feb-2041 | 278 | 365 | 3,144,166 |
| | Program | 3.375% | 3.693% | 3.875% | GNMA | 759378 | 36230UM30 | 1-Jan-2011 | 15-Dec-2040 | 276 | 365 | 534,748 |
| | Program | 3.375% | 4.240% | 3.875% | GNMA | 759423 | 36230UPG8 | 13-Jan-2011 | 15-Jan-2041 | 277 | 365 | 1,094,475 |
| | Program | 3.375% | 4.107% | 3.875% | GNMA | 759557 | 36230UTN9 | 8-Feb-2011 | 15-Jan-2041 | 277 | 364 | 1,534,371 |
| | Program | 3.500% | 4.003% | 4.000% | GNMA | 759558 | 36230UTP4 | 8-Feb-2011 | 15-Dec-2040 | 276 | 363 | 88,136 |
| | Program | 3.375% | 3.959% | 3.875% | GNMA | 759559 | 36230UTQ2 | 8-Feb-2011 | 15-Dec-2040 | 276 | 363 | 303,448 |
| | Program | 3.375% | 4.205% | 3.875% | GNMA | 762681 | 36176DCS0 | 3-Mar-2011 | 15-Feb-2041 | 278 | 365 | 1,765,855 |
| | Program | 3.500% | 4.003% | 4.000% | GNMA | 762684 | 36176DCV3 | 3-Mar-2011 | 15-Jan-2041 | 277 | 364 | 53,221 |
| | Program | 3.250% | 3.915% | 3.750% | GNMA | 762690 | 36176DC35 | 7-Mar-2011 | 15-Jan-2041 | 277 | 364 | 387,189 |
| | Program | 3.500% | 4.228% | 4.000% | GNMA | 762691 | 36176DC43 | 3-Mar-2011 | 15-Feb-2041 | 278 | 365 | 1,067,398 |
| | Program | 3.375% | 5.625% | 3.875% | GNMA | 762692 | 36176DC50 | 3-Mar-2011 | 15-Feb-2041 | 278 | 365 | 44,435 |
| | Program | 3.375% | 4.055% | 3.875% | GNMA | 762763 | 36176DFC2 | 22-Mar-2011 | 15-Feb-2041 | 278 | 364 | 2,962,296 |
| | Program | 3.500% | 4.232% | 4.000% | GNMA | 762764 | 36176DFD0 | 22-Mar-2011 | 15-Feb-2041 | 278 | 364 | 1,179,418 |
| | Program | 3.625% | 4.249% | 4.125% | GNMA | 762765 | 36176DFE8 | 22-Mar-2011 | 15-Mar-2041 | 279 | 365 | 1,214,273 |
| | Program | 3.500% | 4.002% | 4.000% | GNMA | 762773 | 36176DFN8 | 22-Mar-2011 | 15-Mar-2041 | 279 | 365 | 233,801 |
| | Program | 3.375% | 3.959% | 3.875% | GNMA | 762774 | 36176DFP3 | 22-Mar-2011 | 15-Feb-2041 | 278 | 364 | 399,852 |
| | Program | 3.625% | 4.045% | 4.125% | GNMA | 762800 | 36176DGH0 | 22-Mar-2011 | 15-Feb-2041 | 278 | 364 | 67,323 |
| | Program | 3.500% | 4.319% | 4.000% | GNMA | 762935 | 36176DLQ4 | 30-Mar-2011 | 15-Mar-2041 | 279 | 365 | 264,952 |
| | Program | 3.625% | 4.223% | 4.125% | GNMA | 762936 | 36176DLR2 | 30-Mar-2011 | 15-Mar-2041 | 279 | 365 | 473,684 |
| | Program | 3.750% | 4.088% | 4.250% | GNMA | 762951 | 36176DL84 | 30-Mar-2011 | 15-Mar-2041 | 279 | 365 | 172,891 |
| | Program | 3.500% | 4.003% | 4.000% | GNMA | 763169 | 36176DT29 | 5-May-2011 | 15-Apr-2041 | 280 | 365 | 517,280 |
| | Program | 3.500% | 4.002% | 4.000% | GNMA | 763211 | 36176DVC4 | 17-May-2011 | 15-Apr-2041 | 280 | 364 | 146,534 |
| | Program | 3.625% | 4.045% | 4.125% | GNMA | 763212 | 36176DVD2 | 17-May-2011 | 15-Mar-2041 | 279 | 363 | 126,675 |
| | Program | 3.500% | 4.002% | 4.000% | GNMA | 763285 | 36176DXN8 | 26-May-2011 | 15-Apr-2041 | 280 | 364 | 92,389 |
| | Program | 3.625% | 4.047% | 4.125% | GNMA | 763287 | 36176DXQ1 | 26-May-2011 | 15-Apr-2041 | 280 | 364 | 157,398 |
| | Program | 4.250% | 4.250% | 4.750% | GNMA | 770633 | 36176M4S9 | 15-Sep-2011 | 15-Sep-2041 | 285 | 365 | 40,238 |
| | Program | 3.750% | 4.560% | 4.250% | GNMA | 770691 | 36176M7C1 | 7-Jun-2011 | 15-May-2041 | 281 | 365 | 79,097 |
| | Program | 3.875% | 4.129% | 4.375% | GNMA | 770693 | 36176M7E7 | 7-Jun-2011 | 15-May-2041 | 281 | 365 | 253,838 |
| | Program | 3.750% | 4.087% | 4.250% | GNMA | 770702 | 36176NAB7 | 16-Jun-2011 | 15-Apr-2041 | 280 | 363 | 271,142 |
| | Program | 3.500% | 4.426% | 4.000% | GNMA | 770703 | 36176NAC5 | 16-Jun-2011 | 15-May-2041 | 281 | 364 | 101,240 |
| | Program | 3.625% | 4.046% | 4.125% | GNMA | 770704 | 36176NAD3 | 16-Jun-2011 | 15-May-2041 | 281 | 364 | 113,604 |
| | Program | 3.500% | 4.002% | 4.000% | GNMA | 770866 | 36176NFF3 | 28-Jun-2011 | 15-May-2041 | 281 | 364 | 110,679 |
| | Program | 3.750% | 4.087% | 4.250% | GNMA | 770872 | 36176NFM8 | 28-Jun-2011 | 15-May-2041 | 281 | 364 | 202,615 |
| | Program | 3.875% | 4.513% | 4.375% | GNMA | 770874 | 36176NFP1 | 28-Jun-2011 | 15-May-2041 | 281 | 364 | 98,315 |
| | Program | 4.125% | 4.210% | 4.625% | GNMA | 770876 | 36176NFR7 | 28-Jun-2011 | 15-Jun-2041 | 282 | 365 | 139,135 |
| | Program | 3.750% | 3.750% | 4.250% | GNMA | 770931 | 36176NHG9 | 28-Jul-2011 | 15-Jun-2041 | 282 | 364 | 195,915 |
| | Program | 4.000% | 4.000% | 4.500% | GNMA | 770932 | 36176NHHT7 | 28-Jul-2011 | 15-Jun-2041 | 282 | 364 | 23,092 |
| | Program | 4.250% | 4.250% | 4.750% | GNMA | 779708 | 36176YAH0 | 1-Nov-2011 | 15-Oct-2041 | 286 | 365 | 12,174 |
| | Program | 3.375% | 3.375% | 3.875% | GNMA | 779713 | 36176YAN7 | 1-Nov-2011 | 15-Nov-2041 | 287 | 366 | 45,029 |
| | Program | 3.375% | 3.375% | 3.875% | GNMA | 779773 | 36176YCJ4 | 1-Nov-2011 | 15-Dec-2041 | 288 | 367 | 15,341 |
| | Program | 4.125% | 4.125% | 4.625% | GNMA | 779939 | 36177HBG7 | 22-Nov-2011 | 15-Oct-2041 | 286 | 364 | 9,243 |
| | Program | 3.500% | 3.500% | 4.000% | GNMA | 779941 | 36177HBJ1 | 22-Nov-2011 | 15-Nov-2041 | 287 | 365 | 107,182 |
| | | | | | | | | | | | | 20,559,143 |
| RMR 2011A/2013A | Program | 4.125% | 4.125% | 4.625% | GNMA | 409162 | 36206EQP3 | 1-Jul-2011 | 15-Jul-2041 | 283 | 366 | 115,417 |
| | Program | 3.875% | 3.875% | 4.375% | GNMA | 409165 | 36206EQS7 | 1-Jul-2011 | 15-Jul-2041 | 283 | 366 | 315,684 |
| | Program | 4.250% | 4.250% | 4.750% | GNMA | 544322 | 36212UVJ3 | 1-Aug-2011 | 15-Jul-2041 | 283 | 365 | 1,612,543 |
| | Program | 4.125% | 4.125% | 4.625% | GNMA | 544323 | 36212UVQ1 | 16-Aug-2011 | 15-Aug-2041 | 284 | 365 | 292,913 |
| | Program | 4.125% | 4.125% | 4.625% | GNMA | 618446 | 36290VPB8 | 1-Sep-2011 | 15-Aug-2041 | 284 | 365 | 238,347 |
| | Program | 4.250% | 4.250% | 4.750% | GNMA | 618450 | 36290VBT0 | 28-Sep-2011 | 15-Sep-2041 | 285 | 365 | 298,514 |
| | Program | 4.250% | 4.250% | 4.750% | GNMA | 654724 | 36294NLD8 | 6-Oct-2011 | 15-Sep-2041 | 285 | 365 | 332,087 |
| | Program | 4.000% | 4.000% | 4.500% | GNMA | 709080 | 36297DXH5 | 1-Oct-2011 | 15-Sep-2041 | 285 | 365 | 174,332 |
| | Program | 4.125% | 4.125% | 4.625% | GNMA | 709081 | 36297DXJ1 | 19-Oct-2011 | 15-Sep-2041 | 285 | 364 | 181,659 |
| | Program | 4.250% | 4.250% | 4.750% | GNMA | 709082 | 36297DXK8 | 19-Oct-2011 | 15-Sep-2041 | 285 | 364 | 973,758 |
| | Program | 3.625% | 3.625% | 4.125% | GNMA | 724412 | 3620AAYH5 | 13-Dec-2011 | 15-Oct-2041 | 286 | 363 | 80,230 |
| | Program | 3.500% | 3.500% | 4.000% | GNMA | 724424 | 3620AAYV4 | 13-Dec-2011 | 15-Nov-2041 | 287 | 364 | 716,403 |
| | Program | 3.375% | 4.381% | 3.875% | GNMA | 762934 | 36176DLP6 | 22-Mar-2011 | 15-Feb-2041 | 278 | 364 | 219,364 |
| | Program | 3.500% | 4.003% | 4.000% | GNMA | 762967 | 36176DMQ3 | 1-Apr-2011 | 15-Mar-2041 | 279 | 365 | 130,187 |
| | Program | 3.625% | 4.175% | 4.125% | GNMA | 762968 | 36176DMR1 | 1-Apr-2011 | 15-Apr-2041 | 280 | 366 | 1,253,246 |
| | Program | 3.375% | 3.959% | 3.875% | GNMA | 762990 | 36176DNF6 | 1-Apr-2011 | 15-Feb-2041 | 278 | 364 | 170,432 |
| | Program | 3.625% | 4.123% | 4.125% | GNMA | 762992 | 36176DNH2 | 1-Apr-2011 | 15-Apr-2041 | 280 | 366 | 863,458 |
| | Program | 3.500% | 4.392% | 4.000% | GNMA | 763059 | 36176DQL0 | 1-Apr-2011 | 15-Apr-2041 | 280 | 366 | 214,960 |
| | Program | 3.625% | 4.293% | 4.125% | GNMA | 763061 | 36176DQN6 | 1-Apr-2011 | 15-Apr-2041 | 280 | 366 | 398,845 |
| | Program | 3.750% | 4.921% | 4.250% | GNMA | 763062 | 36176DQP1 | 1-Apr-2011 | 15-Mar-2041 | 279 | 365 | 125,764 |
| | Program | 3.375% | 3.959% | 3.875% | GNMA | 763167 | 36176DTY9 | 1-May-2011 | 15-Feb-2041 | 278 | 363 | 143,601 |
| | Program | 3.500% | 5.087% | 4.000% | GNMA | 763168 | 36176DTZ6 | 1-May-2011 | 15-Mar-2041 | 279 | 364 | 74,477 |
| | Program | 3.625% | 4.211% | 4.125% | GNMA | 763170 | 36176DT37 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 3,069,924 |
| | Program | 3.750% | 4.087% | 4.250% | GNMA | 763171 | 36176DT45 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 299,647 |
| | Program | 3.625% | 4.284% | 4.125% | GNMA | 763213 | 36176DVE0 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 2,501,579 |
| | Program | 3.750% | 4.300% | 4.250% | GNMA | 763214 | 36176DVF7 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 411,241 |
| | Program | 3.625% | 4.199% | 4.125% | GNMA | 763286 | 36176DXP3 | 1-May-2011 | 15-May-2041 | 281 | 366 | 1,381,623 |
| | Program | 3.750% | 4.153% | 4.250% | GNMA | 763288 | 36176DXR9 | 1-May-2011 | 15-May-2041 | 281 | 366 | 1,973,021 |
| | Program | 3.875% | 4.129% | 4.375% | GNMA | 763289 | 36176DXS7 | 1-May-2011 | 15-May-2041 | 281 | 366 | 890,408 |
| | Program | 3.500% | 4.002% | 4.000% | GNMA | 763367 | 36176DZ89 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 152,847 |
| | Program | 3.625% | 4.210% | 4.125% | GNMA | 763368 | 36176DZ97 | 1-May-2011 | 15-May-2041 | 281 | 366 | 1,018,042 |
| | Program | 3.750% | 4.185% | 4.250% | GNMA | 763369 | 36176D2A0 | 1-May-2011 | 15-May-2041 | 281 | 366 | 589,834 |
| | Program | 3.875% | 4.246% | 4.375% | GNMA | 763370 | 36176D2B8 | 1-May-2011 | 15-May-2041 | 281 | | |

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
December 31, 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 December 31, 2017 |
| Program | | 4.125% | 4.272% | 4.625% | GNMA | 770698 | 36176M7K3 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 622,206 |
| Program | | 3.500% | 4.004% | 4.000% | GNMA | 770701 | 36176NAA9 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 228,788 |
| Program | | 3.625% | 4.335% | 4.125% | GNMA | 770705 | 36176NAE1 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 401,189 |
| Program | | 3.750% | 4.204% | 4.250% | GNMA | 770706 | 36176NAF8 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 542,988 |
| Program | | 3.875% | 4.392% | 4.375% | GNMA | 770707 | 36176NAG6 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 451,254 |
| Program | | 3.875% | 4.129% | 4.375% | GNMA | 770776 | 36176NANM1 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 776,180 |
| Program | | 4.125% | 4.252% | 4.625% | GNMA | 770777 | 36176NANM9 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 550,327 |
| Program | | 4.000% | 4.229% | 4.500% | GNMA | 770778 | 36176NANP4 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 664,719 |
| Program | | 3.750% | 4.193% | 4.250% | GNMA | 770779 | 36176NANQ2 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 612,143 |
| Program | | 4.250% | 4.250% | 4.750% | GNMA | 770826 | 36176ND73 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 1,068,368 |
| Program | | 4.000% | 4.194% | 4.500% | GNMA | 770863 | 36176NFC0 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 940,567 |
| Program | | 3.750% | 4.630% | 4.250% | GNMA | 770864 | 36176NFD8 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 149,033 |
| Program | | 3.625% | 4.045% | 4.125% | GNMA | 770865 | 36176NFE6 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 79,105 |
| Program | | 3.875% | 4.129% | 4.375% | GNMA | 770867 | 36176NFG1 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 419,429 |
| Program | | 4.125% | 4.299% | 4.625% | GNMA | 770868 | 36176NFH9 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 234,265 |
| Program | | 4.250% | 4.250% | 4.750% | GNMA | 770869 | 36176NFF5 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 857,444 |
| Program | | 3.500% | 4.002% | 4.000% | GNMA | 770883 | 36176NFY2 | 1-May-2011 | 15-Feb-2041 | 278 | 363 | 66,828 |
| Program | | 3.750% | 4.089% | 4.250% | GNMA | 770927 | 36176NHC8 | 18-Jul-2011 | 15-Jun-2041 | 282 | 364 | 364,963 |
| Program | | 3.875% | 4.207% | 4.375% | GNMA | 770928 | 36176NHD6 | 18-Jul-2011 | 15-Jun-2041 | 282 | 364 | 298,908 |
| Program | | 4.000% | 4.170% | 4.500% | GNMA | 770929 | 36176NHE4 | 18-Jul-2011 | 15-Jun-2041 | 282 | 364 | 363,474 |
| Program | | 3.625% | 4.317% | 4.125% | GNMA | 770930 | 36176NHF1 | 18-Jul-2011 | 15-May-2041 | 281 | 363 | 122,971 |
| Program | | 4.125% | 4.229% | 4.625% | GNMA | 770933 | 36176NHJ3 | 18-Jul-2011 | 15-Jun-2041 | 282 | 364 | 577,316 |
| Program | | 4.250% | 4.250% | 4.750% | GNMA | 770935 | 36176NHL8 | 18-Jul-2011 | 15-Jul-2041 | 283 | 365 | 1,909,890 |
| Program | | 4.250% | 4.250% | 4.750% | GNMA | 779708 | 36176YAH0 | 29-Nov-2011 | 15-Oct-2041 | 286 | 364 | 60,871 |
| Program | | 3.375% | 3.375% | 3.875% | GNMA | 779713 | 36176YAN7 | 29-Nov-2011 | 15-Nov-2041 | 287 | 365 | 95,609 |
| Program | | 3.375% | 3.375% | 3.875% | GNMA | 779773 | 36176YCY4 | 5-Jan-2012 | 15-Dec-2041 | 288 | 365 | 32,572 |
| Program | | 3.500% | 3.500% | 4.000% | GNMA | 779774 | 36176YCK1 | 5-Jan-2012 | 15-Dec-2041 | 288 | 365 | 845,846 |
| Program | | 4.125% | 4.125% | 4.625% | GNMA | 779939 | 36177HBG7 | 22-Nov-2011 | 15-Oct-2041 | 286 | 364 | 63,333 |
| Program | | 3.500% | 3.500% | 4.000% | GNMA | 779941 | 36177HBJ1 | 22-Nov-2011 | 15-Nov-2041 | 287 | 365 | 329,791 |
| Program | | 3.250% | 3.250% | 3.750% | GNMA | 779981 | 36177HCS0 | 22-Nov-2011 | 15-Sep-2041 | 285 | 363 | 73,112 |
| | | | | | | | | | | | | 40,125,875 |
| RMR 2009A5/2011A | Program | 3.375% | 13.415% | 3.875% | GNMA | 759378 | 36230UM30 | 3-Jan-2011 | 15-Dec-2040 | 276 | 365 | 16,920 |
| | Program | 3.375% | 18.210% | 3.875% | GNMA | 759423 | 36230UPG8 | 12-Jan-2011 | 15-Jan-2041 | 277 | 365 | 63,793 |
| | Program | 3.375% | 15.940% | 3.875% | GNMA | 759557 | 36230UTN9 | 7-Feb-2011 | 15-Jan-2041 | 277 | 365 | 89,432 |
| | Program | 3.500% | 13.887% | 4.000% | GNMA | 759558 | 36230UTP4 | 7-Feb-2011 | 15-Dec-2040 | 276 | 363 | 4,266 |
| | Program | 3.375% | 13.399% | 3.875% | GNMA | 759559 | 36230UTQ2 | 7-Feb-2011 | 15-Dec-2040 | 276 | 363 | 17,687 |
| | Program | 3.375% | 17.617% | 3.875% | GNMA | 762681 | 36176DCS0 | 1-Mar-2011 | 15-Feb-2041 | 278 | 365 | 102,925 |
| | Program | 3.500% | 13.892% | 4.000% | GNMA | 762684 | 36176DCV3 | 1-Mar-2011 | 15-Jan-2041 | 277 | 364 | 2,576 |
| | Program | 3.250% | 12.907% | 3.750% | GNMA | 762690 | 36176DC35 | 1-Mar-2011 | 15-Jan-2041 | 277 | 364 | 26,651 |
| | Program | 3.500% | 18.547% | 4.000% | GNMA | 762691 | 36176DC43 | 1-Mar-2011 | 15-Feb-2041 | 278 | 365 | 51,660 |
| | Program | 3.375% | 41.966% | 3.875% | GNMA | 762692 | 36176DC50 | 1-Mar-2011 | 15-Feb-2041 | 278 | 365 | 2,590 |
| | Program | 3.500% | 18.625% | 4.000% | GNMA | 762764 | 36176DFD0 | 1-Mar-2011 | 15-Feb-2041 | 278 | 365 | 57,082 |
| | Program | 3.625% | 19.568% | 4.125% | GNMA | 762765 | 36176DFE8 | 1-Mar-2011 | 15-Mar-2041 | 279 | 366 | 47,490 |
| | Program | 3.500% | 13.883% | 4.000% | GNMA | 762773 | 36176DFN8 | 1-Mar-2011 | 15-Mar-2041 | 279 | 366 | 11,315 |
| | Program | 3.375% | 13.396% | 3.875% | GNMA | 762774 | 36176DFP3 | 1-Mar-2011 | 15-Feb-2041 | 278 | 365 | 23,306 |
| | Program | 3.625% | 14.373% | 4.125% | GNMA | 762800 | 36176DGH0 | 1-Mar-2011 | 15-Feb-2041 | 278 | 365 | 2,633 |
| | Program | 3.375% | 20.630% | 3.875% | GNMA | 762934 | 36176DLP6 | 22-Mar-2011 | 15-Feb-2041 | 278 | 364 | 12,786 |
| | Program | 3.500% | 20.418% | 4.000% | GNMA | 762935 | 36176DLQ4 | 1-Mar-2011 | 15-Mar-2041 | 279 | 366 | 12,823 |
| | Program | 3.625% | 18.914% | 4.125% | GNMA | 762936 | 36176DLR2 | 1-Mar-2011 | 15-Mar-2041 | 279 | 366 | 18,526 |
| | Program | 3.750% | 14.872% | 4.250% | GNMA | 762951 | 36176DL84 | 1-Mar-2011 | 15-Mar-2041 | 279 | 366 | 5,250 |
| | Program | 3.500% | 13.896% | 4.000% | GNMA | 762967 | 36176DMQ3 | 1-Apr-2011 | 15-Mar-2041 | 279 | 365 | 6,301 |
| | Program | 3.625% | 17.681% | 4.125% | GNMA | 762968 | 36176DMR1 | 1-Apr-2011 | 15-Apr-2041 | 280 | 366 | 49,014 |
| | Program | 3.375% | 13.400% | 3.875% | GNMA | 762990 | 36176DNF6 | 1-Apr-2011 | 15-Feb-2041 | 278 | 364 | 9,934 |
| | Program | 3.625% | 16.362% | 4.125% | GNMA | 762992 | 36176DNH2 | 1-Apr-2011 | 15-Apr-2041 | 280 | 366 | 33,769 |
| | Program | 3.500% | 21.924% | 4.000% | GNMA | 763059 | 36176DQL0 | 1-Apr-2011 | 15-Apr-2041 | 280 | 366 | 10,403 |
| | Program | 3.625% | 20.700% | 4.125% | GNMA | 763061 | 36176DQN6 | 1-Apr-2011 | 15-Apr-2041 | 280 | 366 | 15,599 |
| | Program | 3.750% | 42.314% | 4.250% | GNMA | 763062 | 36176DQP1 | 1-Apr-2011 | 15-Mar-2041 | 279 | 365 | 3,819 |
| | Program | 3.375% | 13.393% | 3.875% | GNMA | 763167 | 36176DTY9 | 1-May-2011 | 15-Feb-2041 | 278 | 363 | 8,370 |
| | Program | 3.500% | 36.290% | 4.000% | GNMA | 763168 | 36176DTZ6 | 1-May-2011 | 15-Mar-2041 | 279 | 364 | 3,604 |
| | Program | 3.500% | 13.888% | 4.000% | GNMA | 763169 | 36176DT29 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 25,035 |
| | Program | 3.750% | 14.857% | 4.250% | GNMA | 763171 | 36176DT45 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 9,100 |
| | Program | 3.500% | 13.883% | 4.000% | GNMA | 763211 | 36176DVC4 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 7,092 |
| | Program | 3.625% | 14.371% | 4.125% | GNMA | 763212 | 36176DVD2 | 1-May-2011 | 15-Mar-2041 | 279 | 364 | 4,954 |
| | Program | 3.750% | 21.852% | 4.250% | GNMA | 763214 | 36176DVF7 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 12,488 |
| | Program | 3.500% | 13.880% | 4.000% | GNMA | 763285 | 36176DXN8 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 4,471 |
| | Program | 3.625% | 18.301% | 4.125% | GNMA | 763286 | 36176DXP3 | 1-May-2011 | 15-May-2041 | 281 | 366 | 54,035 |
| | Program | 3.625% | 14.418% | 4.125% | GNMA | 763287 | 36176DXQ1 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 6,156 |
| | Program | 3.750% | 17.033% | 4.250% | GNMA | 763288 | 36176DXR9 | 1-May-2011 | 15-May-2041 | 281 | 366 | 59,916 |
| | Program | 3.875% | 15.370% | 4.375% | GNMA | 763289 | 36176DXS7 | 1-May-2011 | 15-May-2041 | 281 | 366 | 19,700 |
| | Program | 3.625% | 18.593% | 4.125% | GNMA | 763368 | 36176DZ97 | 1-May-2011 | 15-May-2041 | 281 | 366 | 39,815 |
| | Program | 3.750% | 18.087% | 4.250% | GNMA | 763369 | 36176DZA0 | 1-May-2011 | 15-May-2041 | 281 | 366 | 17,912 |
| | Program | 3.875% | 20.656% | 4.375% | GNMA | 763370 | 36176DZB8 | 1-May-2011 | 15-May-2041 | 281 | 366 | 11,270 |
| | Program | 4.000% | 30.397% | 4.500% | GNMA | 763371 | 36176DZC6 | 1-May-2011 | 15-May-2041 | 281 | 366 | 4,866 |
| | Program | 3.750% | 30.439% | 4.250% | GNMA | 770691 | 36176M7C1 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 2,402 |
| | Program | 3.875% | 15.358% | 4.375% | GNMA | 770693 | 36176M7E7 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 5,616 |
| | Program | 3.625% | 25.130% | 4.125% | GNMA | 770695 | 36176M7G2 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 16,400 |
| | Program | 3.875% | 18.397% | 4.375% | GNMA | 770696 | 36176M7H0 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 17,744 |
| RMR 2009A5/2011A (continued) | Program | 4.000% | 27.284% | 4.500% | GNMA | 770697 | 36176M7J6 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 2,503 |
| | Program | 4.125% | 25.222% | 4.625% | GNMA | 770698 | 36176M7K3 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 4,341 |
| | Program | 3.500% | 13.917% | 4.000% | GNMA | 770701 | 36176NAA9 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 11,073 |
| | Program | 3.750% | 14.861% | 4.250% | GNMA | 770702 | 36176NAB7 | 1-Jun-2011 | 15-Apr-2041 | 280 | 364 | 8,234 |
| | Program | 3.500% | 22.642% | 4.000% | GNMA | 770703 | 36176NAC5 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 4,900 |
| | Program | 3.625% | 14.384% | 4.125% | GNMA | 770704 | 36176NAD3 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 4,443 |
| | Program | 3.625% | 21.785% | 4.125% | GNMA | 770705 | 36176NAE1 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 15,691 |
| | Program | 3.750% | 18.698% | 4.250% | GNMA | 770706 | 36176NAF8 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 16,489 |
| | Program | 3.875% | 27.225% | 4.375% | GNMA | 770707 | 36176NAG6 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 9,984 |
| | Program | 3.875% | 15.346% | 4.375% | GNMA | 770776 | 36176NANM1 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 17,173 |
| | Program | 4.125% | 22.335% | 4.625% | GNMA | 770777 | 36176NANM9 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 3,839 |
| | Program | 4.000% | 19.952% | 4.500% | GNMA | 770778 | 36176NANP4 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 9,532 |
| | Program | 3.750% | 18.352% | 4.250% | GNMA | 770779 | 36176NANQ2 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 18,589 |
| | Program | 4.000% | 17.537% | 4.500% | GNMA | 770863 | 36176NFC0 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 13,488 |
| | Program | 3.750% | 32.734% | 4.250% | GNMA | 770864 | 36176NFD8 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 4,526 |
| | Program | 3.625% | 14.373% | 4.125% | GNMA | 770865 | 36176NFE6 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 3,094 |
| | Program | 3.500% | 13.876% | 4.000% | GNMA | 770866 | 36176NFF3 | 1-Jun-2011 | 15-May-2041 | 2 | | |

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
December 31, 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 December 31, 2017 |
| Program | | 3.875% | 15.345% | 4.375% | GNMA | 770867 | 36176NFG1 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 9,280 |
| Program | | 4.125% | 29.004% | 4.625% | GNMA | 770868 | 36176NFH9 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 1,635 |
| Program | | 3.750% | 14.861% | 4.250% | GNMA | 770872 | 36176NFM8 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 6,153 |
| Program | | 3.875% | 32.704% | 4.375% | GNMA | 770874 | 36176NFP1 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 2,175 |
| Program | | 4.125% | 16.321% | 4.625% | GNMA | 770876 | 36176NFR7 | 1-Jun-2011 | 15-Jun-2041 | 282 | 366 | 971 |
| Program | | 3.500% | 13.881% | 4.000% | GNMA | 770883 | 36176NFY2 | 1-May-2011 | 15-Feb-2041 | 278 | 363 | 3,234 |
| Program | | 3.750% | 14.907% | 4.250% | GNMA | 770927 | 36176NHC8 | 1-Jul-2011 | 15-Jun-2041 | 282 | 365 | 11,083 |
| Program | | 3.875% | 18.877% | 4.375% | GNMA | 770928 | 36176NHD6 | 1-Jul-2011 | 15-Jun-2041 | 282 | 365 | 6,613 |
| Program | | 4.000% | 15.834% | 4.500% | GNMA | 770929 | 36176NHE4 | 1-Jul-2011 | 15-Jun-2041 | 282 | 365 | 5,212 |
| Program | | 3.625% | 21.319% | 4.125% | GNMA | 770930 | 36176NHF1 | 1-Jul-2011 | 15-May-2041 | 281 | 364 | 4,809 |
| Program | | 4.125% | 19.048% | 4.625% | GNMA | 770933 | 36176NHJ3 | 1-Jul-2011 | 15-Jun-2041 | 282 | 365 | 4,028 |
| Reserve | | 2.500% | 2.500% | 3.000% | FNMA | 837072 | 31407P6H6 | 1-Apr-2006 | 1-Apr-2036 | 219 | 365 | 380,614 |
| Reserve | | 2.500% | 2.500% | 3.000% | FNMA | 872180 | 31409H6R0 | 1-Jun-2006 | 1-May-2036 | 220 | 364 | 40,965 |
| Reserve | | 2.500% | 2.500% | 3.000% | FNMA | 872185 | 31409H6W9 | 1-Jul-2006 | 1-Jul-2036 | 222 | 365 | 9,074 |
| Reserve | | 2.500% | 2.500% | 3.000% | FNMA | 872190 | 31409H7B4 | 1-Sep-2006 | 1-Sep-2036 | 224 | 365 | 396,542 |
| Reserve | | 2.500% | 2.500% | 3.000% | FNMA | 872199 | 31409H7L2 | 1-Nov-2002 | 20-Jul-2032 | 175 | 362 | 24,567 |
| Reserve | | 2.500% | 2.500% | 3.000% | FNMA | 872211 | 31409JAL4 | 1-Apr-2007 | 1-May-2037 | 232 | 366 | 227,238 |
| Reserve | | 2.500% | 2.500% | 3.000% | FNMA | 872212 | 31409JAM2 | 1-Jul-2007 | 1-Aug-2037 | 235 | 366 | 68,914 |
| Reserve | | 2.500% | 2.500% | 3.000% | FNMA | 872215 | 31409JAO3 | 1-May-2007 | 1-Jun-2037 | 233 | 366 | 202,587 |
| Reserve | | 2.500% | 2.500% | 3.000% | FNMA | 872216 | 31409JAR1 | 1-Jul-2007 | 1-Jul-2037 | 234 | 365 | 18,556 |
| Reserve | | 3.500% | 3.500% | 4.000% | FNMA | 872222 | 31409JAX8 | 1-Jul-2007 | 1-Jul-2037 | 234 | 365 | 63,883 |
| Reserve | | 2.500% | 2.500% | 3.000% | FNMA | 872225 | 31409JA26 | 1-Jul-2007 | 1-Aug-2037 | 235 | 366 | 63,909 |
| Reserve | | 3.500% | 3.500% | 4.000% | FNMA | 872226 | 31409JA34 | 1-Jul-2007 | 1-Aug-2037 | 235 | 366 | 34,501 |
| Reserve | | 3.500% | 3.500% | 4.000% | FNMA | 949147 | 31413L5G0 | 1-Aug-2007 | 1-Aug-2037 | 235 | 365 | 48,427 |
| Reserve | | 3.500% | 3.500% | 4.000% | FNMA | 949169 | 31413L6E4 | 31-Jan-2008 | 31-Jan-2037 | 229 | 353 | 107,872 |
| Reserve | | 3.500% | 14.581% | 4.000% | FNMA | 969257 | 31414LJA7 | 1-Jul-2007 | 1-Aug-2037 | 235 | 366 | 237,975 |
| Reserve | | 3.500% | 3.500% | 4.000% | FNMA | 969259 | 31414LJC3 | 1-Aug-2007 | 1-Aug-2037 | 235 | 365 | 117,109 |
| Reserve | | 3.500% | 3.500% | 4.000% | FNMA | AA2708 | 31416LAJ5 | 1-Feb-2009 | 1-Feb-2039 | 253 | 365 | 13,377 |
| Reserve | | 5.062% | 5.062% | 5.500% | FNMA | AA6952 | 31416QWN1 | 1-May-2009 | 1-Mar-2039 | 254 | 363 | 71,632 |
| Reserve | | 6.000% | 6.000% | 6.500% | GNMA | 507843 | 36211BEQ3 | 1-Apr-1999 | 15-Jul-2028 | 127 | 357 | 6,566 |
| Reserve | | 6.250% | 6.250% | 6.750% | GNMA | 571158 | 36200SQK9 | 1-Sep-2001 | 15-Jul-2031 | 163 | 364 | 7,101 |
| Reserve | | 6.500% | 6.500% | 7.000% | GNMA | 571160 | 36200SQM5 | 1-Sep-2001 | 15-May-2030 | 149 | 349 | 6,338 |
| Reserve | | 5.250% | 5.250% | 5.750% | GNMA | 600916 | 36200GSD9 | 1-Sep-2001 | 15-May-2030 | 149 | 349 | 47,775 |
| Reserve | | 5.750% | 5.750% | 6.250% | GNMA | 600917 | 36200GSE7 | 1-May-1999 | 20-Jul-2028 | 127 | 356 | 19,084 |
| Reserve | | 6.500% | 6.500% | 7.000% | GNMA | 600930 | 36200GST4 | 1-Nov-2002 | 20-Jul-2032 | 175 | 362 | 11,012 |
| Reserve | | 3.375% | 17.737% | 3.875% | GNMA | 759281 | 36230JL26 | 16-Feb-2011 | 15-Feb-2041 | 278 | 365 | 183,261 |
| Reserve | | 3.375% | 15.049% | 3.875% | GNMA | 762763 | 36176DFC2 | 1-Mar-2011 | 15-Feb-2041 | 278 | 365 | 172,661 |
| Reserve | | 3.625% | 18.613% | 4.125% | GNMA | 763170 | 36176DT37 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 120,063 |
| Reserve | | 3.625% | 20.476% | 4.125% | GNMA | 763213 | 36176DVE0 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 97,836 |
| Reserve | | 3.500% | 13.878% | 4.000% | GNMA | 763367 | 36176DZ89 | 1-May-2011 | 15-Apr-2041 | 280 | 365 | 7,397 |
| Reserve | | 3.750% | 16.554% | 4.250% | GNMA | 770694 | 36176M7F4 | 1-Jun-2011 | 15-May-2041 | 281 | 365 | 23,505 |
| RMRB Total: | | | | | | | | | | | | <u>4,068,286</u> |
| | | | | | | | | | | | | <u>\$ 64,753,304</u> |