

**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
<b>Residential Mortgage Revenue Bonds (RMRB):</b>												
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	36230UJ26	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	36176NHH7	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	36212UVP3	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	36290VBP8	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		



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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	36176NFM9	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	36176NFB2	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
<b>RMRB Total:</b>												<u>4,068,286</u>
												<u>\$ 64,753,304</u>