

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
March 31, 2020

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, 2020
Residential Mortgage Revenue Bonds (RMRB):												
RMRB 2010A/2013B	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	27-Jul-2011	15-Jul-2041	256	365	31,037
	Program	3.750%	3.750%	4.250%	GNMA	544318	36212UVK4	16-Aug-2011	15-May-2041	254	362	201,593
	Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	258	365	8,330
	Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	258	365	11,259
	Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	258	364	11,636
	Program	4.250%	4.250%	4.750%	GNMA	709082	36297DKX8	19-Oct-2011	15-Sep-2041	258	364	52,976
	Program	3.625%	3.625%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	259	363	21,479
	Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYY4	13-Dec-2011	15-Nov-2041	260	364	117,172
	Program	3.375%	4.047%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	251	365	1,969,494
	Program	3.375%	3.684%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	249	365	379,295
	Program	3.375%	4.116%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	250	365	899,468
	Program	3.375%	3.944%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	250	364	1,010,761
	Program	3.500%	3.990%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	249	363	82,561
	Program	3.375%	3.944%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	249	363	144,050
	Program	3.375%	3.944%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	251	365	1,320,805
	Program	3.500%	3.990%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	250	364	49,825
	Program	3.250%	3.897%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	250	364	263,802
	Program	3.500%	4.083%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	251	365	997,992
	Program	3.375%	5.536%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	251	365	35,973
	Program	3.375%	4.038%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	251	364	1,801,087
	Program	3.500%	4.119%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	251	364	782,801
	Program	3.625%	4.062%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	252	365	866,977
	Program	3.500%	3.990%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	252	365	219,298
	Program	3.375%	3.944%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	251	364	211,718
	Program	3.625%	4.035%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	251	364	63,204
	Program	3.500%	4.298%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	252	365	248,423
	Program	3.625%	4.035%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	252	365	444,958
	Program	3.750%	4.079%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	252	365	162,500
	Program	3.500%	3.990%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	253	365	186,865
	Program	3.500%	3.990%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	253	364	57,884
	Program	3.625%	4.035%	4.125%	GNMA	763212	36176DVD2	17-May-2011	15-Mar-2041	252	363	118,976
	Program	3.500%	3.990%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	253	364	86,735
	Program	3.625%	4.035%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	253	364	50,279
	Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	15-Sep-2011	15-Sep-2041	258	365	27,831
	Program	3.750%	4.079%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	254	365	72,884
	Program	3.875%	4.123%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	254	365	238,714
	Program	3.750%	4.079%	4.250%	GNMA	770702	36176MAB7	16-Jun-2011	15-Apr-2041	253	363	147,327
	Program	3.500%	3.990%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	254	364	95,056
	Program	3.625%	4.035%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	254	364	105,968
	Program	3.750%	4.079%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	254	364	189,426
	Program	3.875%	4.498%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	254	364	92,628
	Program	4.125%	4.208%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	255	365	131,292
	Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	260	365	71,202
												14,083,541
RMRB 2011A/2013A	Program	3.750%	4.079%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	254	366	462,810
	Program	3.875%	4.123%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2041	254	366	151,578
	Program	4.000%	4.166%	4.500%	GNMA	763371	36176D2C6	1-May-2011	15-May-2041	254	366	213,374
	Program	3.375%	3.944%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	251	364	204,835
	Program	3.500%	3.990%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	252	365	120,838
	Program	3.625%	4.035%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	253	366	1,030,312
	Program	3.625%	4.035%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	253	366	538,245
	Program	3.500%	4.161%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	253	366	131,293
	Program	3.625%	4.035%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	253	366	297,471
	Program	3.750%	4.079%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	252	365	116,548
	Program	3.625%	4.069%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	253	365	2,046,452
	Program	3.750%	4.079%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	253	365	281,776
	Program	3.375%	3.944%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	251	363	134,548
	Program	3.500%	3.990%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	252	364	69,837
	Program	3.625%	4.098%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	253	365	1,930,765
	Program	3.750%	4.079%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	253	365	204,602
	Program	3.625%	4.090%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	254	366	868,194
	Program	3.750%	4.103%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	254	366	1,391,913
	Program	3.875%	4.123%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	254	366	507,119
	Program	3.500%	3.990%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	253	365	141,440
	Program	3.625%	4.067%	4.125%	GNMA	763368	36176DZ97	1-May-2011	15-May-2041	254	366	627,801
	Program	4.125%	4.125%	4.625%	GNMA	770582	36176M2P7	16-Aug-2011	15-Aug-2041	257	365	249,489
	Program	4.250%	4.250%	4.750%	GNMA	770583	36176M2Q5	1-Aug-2011	15-Aug-2041	257	366	214,338
	Program	4.375%	4.375%	4.875%	GNMA	770584	36176M2R3	1-Aug-2011	15-Jul-2041	256	365	331,725
	Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	1-Aug-2011	15-Sep-2041	258	365	240,360
	Program	3.750%	4.079%	4.250%	GNMA	770694	36176M7F4	1-Sep-2011	15-Aug-2041	257	365	616,884
	Program	3.625%	4.285%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	254	365	54,802
	Program	3.875%	4.123%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	254	365	674,461
	Program	4.125%	4.217%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	254	365	586,480
	Program	3.500%	3.990%	4.000%	GNMA	770701	36176NAA9	1-Jun-2011	15-May-2041	254	365	210,983
	Program	3.625%	4.035%	4.125%	GNMA	770705	36176NAE1	1-May-2011	15-Apr-2041	253	365	371,962
	Program	3.750%	4.193%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	254	365	427,371
	Program	3.875%	4.148%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	254	365	424,965
	Program	3.875%	4.123%	4.375%	GNMA	770776	36176NACM1	1-Jun-2011	15-May-2041	254	365	731,070
	Program	4.125%	4.208%	4.625%	GNMA	770777	36176NACN9	1-Jun-2011	15-May-2041	254	366	248,801
	Program	4.000%	4.166%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-Jun-2041	255	365	220,180
	Program	3.750%	4.079%	4.250%	GNMA	770779	36176NCC02	1-Jun-2011	15-May-2041	254	365	147,202

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MORTGAGE BACKED SECURITIES
March 31, 2020**

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, 2020
RMRB 2011A/2013A (continued)	Program	4.250%	4.250%	4.750%	GNMA	770826	36176ND73	1-Jun-2011	15-May-2041	254	366	343,784
	Program	4.000%	4.189%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	255	366	357,721
	Program	3.750%	4.609%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	255	366	140,307
	Program	3.625%	4.035%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-Jun-2041	255	365	74,264
	Program	3.875%	4.123%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-May-2041	254	366	285,588
	Program	4.125%	4.247%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	255	366	149,992
	Program	4.250%	4.250%	4.750%	GNMA	770869	36176NFI5	1-Jun-2011	15-Jun-2041	255	366	707,729
	Program	3.500%	3.990%	4.000%	GNMA	770883	36176NFY2	1-Jun-2011	15-Jun-2041	255	363	62,700
	Program	3.750%	4.079%	4.250%	GNMA	770927	36176NHC8	1-May-2011	15-Feb-2041	251	364	180,582
	Program	3.875%	4.123%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	255	364	281,622
	Program	4.000%	4.166%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	255	364	342,696
	Program	4.125%	4.208%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-May-2041	254	364	276,636
	Program	4.250%	4.250%	4.750%	GNMA	770935	36176NHL8	18-Jul-2011	15-Jun-2041	255	365	1,041,094
	Program	3.500%	3.500%	4.000%	GNMA	779774	36176YCK1	1-Nov-2011	15-Nov-2041	260	365	578,142
	Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	1-Nov-2011	15-Dec-2041	261	365	219,083
	Program	3.250%	3.250%	3.750%	GNMA	779981	36177HCS0	1-Nov-2011	15-Oct-2041	259	363	64,265
	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	1-Nov-2011	15-Nov-2041	260	366	108,959
	Program	3.875%	3.875%	4.375%	GNMA	409165	36206EQS7	1-Nov-2011	15-Sep-2041	258	366	296,697
	Program	3.625%	3.625%	4.125%	GNMA	724412	3620AAYH5	19-Oct-2011	15-Jul-2041	256	363	75,405
	Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	18-Oct-2011	15-Sep-2041	258	364	360,529
	Program	4.250%	4.250%	4.750%	GNMA	544322	36212UVP3	1-Dec-2011	15-Oct-2041	259	365	877,130
	Program	4.125%	4.125%	4.625%	GNMA	618446	36290VBP8	19-Oct-2011	15-Jul-2041	256	365	225,058
	Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	16-Aug-2011	15-Aug-2041	257	365	71,940
	Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	1-Sep-2011	15-Aug-2041	257	365	97,234
	Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	258	364	79,731
	Program	4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	1-Oct-2011	15-Sep-2041	258	364	457,519
												24,979,230
												RMRB Total:
												\$ 39,062,771