

**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
Home Mortgage Revenue Bonds (HMRB):												
HMRB 2000 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872204	31409JAD2	1-Feb-2007	1-Feb-2037	229	365	292,502
HMRB 2000 Series X2YZ	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872207	31409JAG5	1-Mar-2007	1-Mar-2037	230	365	506,122
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872208	31409JAH3	1-Apr-2007	1-Apr-2037	231	365	308,839
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jun-2007	1-Jun-2037	233	365	64,565
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	600929	36200GSS6	1-Nov-2002	20-Sep-2032	177	364	63,742
												943,267
HMRB 2001 Series ABCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872205	31409JAE0	1-Mar-2007	1-Mar-2037	230	365	307,639
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	232	365	429,639
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	232	365	27,347
												764,625
HMRB 2001 Series EFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-2007	1-Jan-2037	228	365	192,159
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	233	365	144,881
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-Nov-2002	20-Jun-2032	174	361	90,093
												427,133
HMRB 2001 Series HIJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872192	31409H7D0	1-Oct-2006	1-Oct-2036	225	365	526,119
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	233	365	368,170
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600918	36200GSF4	1-Nov-2002	20-Aug-2032	176	363	87,093
												981,381
HMRB 2003 Series HI	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	229	353	155,925
HMRB 2004 Series DEF	Bond Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	253	365	781,003
HMRB 2007 Series IJK	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Oct-2007	1-Nov-2037	238	366	80,702
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949164	31413L5Z8	1-Nov-2007	1-Nov-2037	238	365	510,709
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	229	353	439,654
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971085	31414NJ62	1-Feb-2009	1-Jan-2039	252	364	112,051
												1,143,116
HMRB 2008 Series ABC	Program	3.375%	0.000%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	278	365	526,712
	Program	3.375%	0.000%	3.875%	GNMA	759378	36230UIM30	1-Jan-2011	15-Dec-2040	276	365	48,630
	Program	3.375%	0.000%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	277	365	183,347
	Program	3.375%	0.000%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	277	364	257,038
	Program	3.500%	0.000%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	276	363	12,260
	Program	3.375%	0.000%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	278	365	50,834
	Program	3.375%	0.000%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	276	363	295,817
	Program	3.500%	0.000%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	277	364	7,403
	Program	3.250%	0.000%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	277	364	76,599
	Program	3.500%	0.000%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	278	365	148,477
	Program	3.375%	0.000%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	278	365	7,443
	Program	3.375%	0.000%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	278	364	496,245
	Program	3.500%	0.000%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	278	364	164,059
Program	3.625%	0.000%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	279	365	136,491	
Program	3.500%	0.000%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	279	365	32,522	
Program	3.375%	0.000%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	278	364	66,984	
Program	3.625%	0.000%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	278	364	7,567	
Program	3.375%	0.000%	3.875%	GNMA	762934	36176DLP6	30-Mar-2011	15-Apr-2041	280	366	36,748	
Program	3.500%	0.000%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	279	365	36,856	
Program	3.625%	0.000%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	279	365	53,245	
Program	3.750%	0.000%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	279	365	15,090	
Program	3.500%	0.000%	4.000%	GNMA	762967	36176DMQ3	5-Apr-2011	15-Mar-2041	279	365	18,109	
Program	3.625%	0.000%	4.125%	GNMA	762968	36176DMR1	5-Apr-2011	15-Apr-2041	280	366	140,872	
Program	3.375%	0.000%	3.875%	GNMA	762990	36176DNF6	14-Apr-2011	15-May-2041	281	366	28,551	
Program	3.625%	0.000%	4.125%	GNMA	762992	36176DNH2	14-Apr-2011	15-Apr-2041	280	365	97,058	
Program	3.500%	0.000%	4.000%	GNMA	763059	36176DQL0	28-Apr-2011	15-Apr-2041	280	365	29,902	
Program	3.625%	0.000%	4.125%	GNMA	763061	36176DQK6	28-Apr-2011	15-Apr-2041	280	365	44,832	
Program	3.750%	0.000%	4.250%	GNMA	763062	36176DQP1	28-Apr-2011	15-Mar-2041	279	364	10,977	
Program	3.375%	0.000%	3.875%	GNMA	763167	36176DTY9	5-May-2011	15-Feb-2041	278	363	24,056	
Program	3.500%	0.000%	4.000%	GNMA	763168	36176DTZ6	5-May-2011	15-Mar-2041	279	364	10,360	
Program	3.500%	0.000%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	280	365	71,954	
Program	3.625%	0.000%	4.125%	GNMA	763170	36176DT37	5-May-2011	15-Apr-2041	280	365	345,077	
Program	3.750%	0.000%	4.250%	GNMA	763171	36176DT45	5-May-2011	15-Apr-2041	280	365	26,153	
Program	3.500%	0.000%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	280	364	20,383	
Program	3.625%	0.000%	4.125%	GNMA	763212	36176DVE2	17-May-2011	15-Mar-2041	279	363	14,239	
Program	3.625%	0.000%	4.125%	GNMA	763213	36176DVE0	17-May-2011	15-Apr-2041	280	364	281,191	
Program	3.750%	0.000%	4.250%	GNMA	763214	36176DV77	17-May-2011	15-Apr-2041	280	364	35,893	
Program	3.500%	0.000%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	280	364	12,852	
Program	3.625%	0.000%	4.125%	GNMA	763286	36176DXP3	26-May-2011	15-May-2041	281	365	155,302	
Program	3.625%	0.000%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	280	364	17,692	
Program	3.750%	0.000%	4.250%	GNMA	763288	36176DXR9	26-May-2011	15-May-2041	281	365	172,204	
Program	3.875%	0.000%	4.375%	GNMA	763289	36176DXS7	26-May-2011	15-May-2041	281	365	56,621	
Program	3.500%	0.000%	4.000%	GNMA	763367	36176DZ89	26-May-2011	15-May-2041	281	365	21,261	
Program	3.625%	0.000%	4.125%	GNMA	763368	36176DZ97	26-May-2011	15-May-2041	281	365	114,433	
Program	3.750%	0.000%	4.250%	GNMA	763369	36176D2A0	26-May-2011	15-May-2041	281	365	51,480	
Program	3.875%	0.000%	4.375%	GNMA	763370	36176D2B8	26-May-2011	15-May-2041	281	365	32,391	
Program	4.000%	0.000%	4.500%	GNMA	763371	36176D2C6	26-May-2011	15-May-2041	281	365	13,985	
Program	3.750%	0.000%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	281	365	6,904	
Program	3.875%	0.000%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	281	365	16,141	
Program	3.750%	0.000%	4.250%	GNMA	770694	36176M7F4	7-Jun-2011	15-May-2041	281	365	67,556	
Program	3.625%	0.000%	4.125%	GNMA	770695	36176M7G2	7-Jun-2011	15-May-2041	281	365	47,135	
Program	3.875%	0.000%	4.375%	GNMA	770696	36176M7H0	7-Jun-2011	15-May-2041	281	365	50,999	
Program	4.000%	0.000%	4.500%	GNMA	770697	36176M7J6	7-Jun-2011	15-May-2041	281	365	7,194	
Program	4.125%	0.000%	4.625%	GNMA	770698	36176M7K3	7-Jun-2011	15-May-2041	281	365	12,476	
Program	3.500%	0.000%	4.000%	GNMA	770701	36176NAA9	16-Jun-2011	15-Apr-2041	280	363	31,825	
Program	3.750%	0.000%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	280	363	23,665	
Program	3.500%	0.000%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	281	364	14,083	
Program	3.625%	0.000%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	281	364	12,769	
Program	3.625%	0.000%	4.125%	GNMA	770705	36176NAE1	16-Jun-2011	15-May-2041	281	364	45,096	
Program	3.750%	0.000%	4.250%	GNMA	770706	36176NAF8	16-Jun-2011	15-May-2041	281	364	47,391	
Program	3.875%	0.000%	4.375%	GNMA	770707	36176NAG6	16-Jun-2011	15-May-2041	281	364	28,695	
Program	3.875%	0.000%	4.375%	GNMA	770776	36176NCM1	28-Jun-2011	15-Jun-2041	282	365	49,357	
Program	4.125%	0.000%	4.625%	GNMA	770777	36176NCN9	28-Jun-2011	15-Jun-2041	282	365		

**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	4.000%	0.000%	4.500%	GNMA	770778	36176NCP4	28-Jun-2011	15-May-2041	281	364	27,397
	Program	3.750%	0.000%	4.250%	GNMA	770779	36176NCQ2	28-Jun-2011	15-May-2041	281	364	53,428
	Program	4.000%	0.000%	4.500%	GNMA	770863	36176NFC0	29-Jun-2011	15-Jun-2041	282	365	38,766
	Program	3.750%	3.750%	4.250%	GNMA	770864	36176NFD8	29-Jun-2011	15-Jun-2041	282	365	13,007
	Program	3.625%	3.625%	4.125%	GNMA	770865	36176NFE6	29-Jun-2011	15-May-2041	281	364	8,892
	Program	3.500%	0.000%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	281	364	15,396
	Program	3.875%	3.875%	4.375%	GNMA	770867	36176NFG1	29-Jun-2011	15-Jun-2041	282	365	26,671
	Program	4.125%	4.125%	4.625%	GNMA	770868	36176NFH9	29-Jun-2011	15-Jun-2041	282	365	4,697
	Program	3.750%	0.000%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	281	364	17,684
	Program	3.875%	0.000%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	281	364	6,252
	Program	4.125%	0.000%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	282	365	2,790
	Program	3.500%	3.500%	4.000%	GNMA	770883	36176NFX2	29-Jun-2011	15-Feb-2041	278	361	9,296
	Program	3.750%	3.750%	4.250%	GNMA	770927	36176NH8C	18-Jul-2011	15-Jun-2041	282	364	31,854
	Program	3.875%	3.875%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	282	364	19,007
	Program	4.000%	4.000%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	282	364	14,981
	Program	3.625%	3.625%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	281	363	13,823
	Program	4.125%	4.125%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	282	364	11,575
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	242	366	589,327
												5,885,355
HMRB 2008 Series GHI	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Jun-2008	1-Mar-2038	242	362	396,620
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969260	31414LJD1	1-Jun-2008	1-Apr-2038	243	363	762,766
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969266	31414LJK5	1-Jun-2008	1-May-2038	244	364	808,660
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Jun-2038	245	365	680,485
												2,648,531
HMRB 2008 Series LM	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	229	365	105,730
HMRB 2017 Series A	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Jan-08	1-Dec-42	299	425	811,599
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949168	31413L6D6	1-Sep-07	1-Sep-37	236	365	297,539
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	1-Oct-07	1-Oct-37	237	365	480,157
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949170	31413L6F1	1-Jan-08	1-Dec-42	299	425	590,391
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969254	31414LH76	1-Feb-08	1-Feb-38	241	365	1,200,010
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-08	1-Mar-38	242	366	102,038
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969261	31414LJE9	1-Apr-08	1-Apr-38	243	365	320,258
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-08	1-Mar-38	242	362	198,086
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969279	31414LJY5	1-Aug-08	1-Aug-38	247	365	931,656
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987161	31415RTS3	1-Sep-08	1-Sep-38	248	365	1,727,642
												6,659,377
HMRB General	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450002	31380T3K5	1-Nov-1998	1-Jun-2028	125	360	277,895
	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450003	31380T3L3	1-Nov-1998	1-Aug-2028	127	362	29,857
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	17-Apr-2006	1-Apr-2036	219	365	253,738
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	16-Jun-2006	1-Jun-2036	221	365	408,581
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	224	365	131,827
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	231	365	225,462
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JQA3	1-May-2007	1-May-2037	232	365	246,198
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jan-2007	1-Jan-2037	228	365	194,702
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	234	365	254,962
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JAZ6	1-Jul-2007	1-Aug-2037	235	366	419,770
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JAZ6	1-Jul-2007	1-Aug-2037	235	366	226,687
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5G0	1-Aug-2007	1-Aug-2037	235	365	318,062
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Feb-2008	1-Nov-2037	238	362	350,299
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	249	365	769,655
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	254	363	47,754
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jun-2028	126	366	43,111
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	507853	36211BE26	1-Apr-1999	15-Feb-2029	134	364	44,770
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	508096	36211BNM2	1-Apr-1999	20-Feb-2029	134	364	104,898
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	508206	36211BR30	30-Apr-1998	20-Feb-2029	134	375	61,807
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	513207	36211HDL2	1-Jul-1999	20-Feb-2029	134	361	50,716
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	571156	36200SQH6	1-Sep-2001	15-May-2031	161	362	179,991
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	163	364	46,588
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	149	349	41,640
	Bond Reserve	6.500%	6.500%	0.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jun-2032	174	361	43,681
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	232	365	421,036
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	229	365	201,399
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600928	36200GSR8	1-Nov-2002	20-Aug-2032	176	363	309,600
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	222	365	152,718
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872198	31409H7K4	1-Dec-2006	1-Jan-2037	228	366	306,247
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Nov-2002	20-Aug-2032	176	363	291,910
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	127	356	30,822
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-07	1-Jan-37	228	365	39,047
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-07	1-Jul-37	234	365	29,760
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-08	1-Mar-38	242	366	53,182
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-07	1-Aug-37	235	365	189,172
												6,797,543
												\$ 27,585,489

HMRB Total:

\$ 27,585,489