

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
September 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 Principa	
												Amount of Mortgage Backed Securities at	
												#####	
Residential Mortgage Revenue Bonds (RMRB): RMRB 2010A/2013B	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	27-Jul-2011	15-Jul-2041	286	365	54,223	
	Program	3.750%	3.750%	4.250%	GNMA	544318	36212UVK4	16-Aug-2011	15-May-2041	284	362	215,547	
	Program	4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	288	365	44,432	
	Program	4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	288	365	38,672	
	Program	4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	288	364	26,713	
	Program	4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	288	364	132,875	
	Program	3.625%	3.625%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	289	363	22,994	
	Program	3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	290	364	259,708	
	Program	3.375%	4.139%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	281	365	3,443,685	
	Program	3.375%	3.690%	3.875%	GNMA	759378	36230LUM30	1-Jan-2011	15-Dec-2040	279	365	538,604	
	Program	3.375%	4.234%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	280	365	1,101,952	
	Program	3.375%	4.007%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	280	364	1,778,842	
	Program	3.500%	3.999%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	279	363	88,722	
	Program	3.375%	3.955%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	279	363	305,499	
	Program	3.375%	4.199%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	281	365	1,777,997	
	Program	3.500%	4.000%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	280	364	53,579	
	Program	3.250%	3.910%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	280	364	389,859	
	Program	3.500%	4.223%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	281	365	1,074,732	
	Program	3.375%	5.601%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	281	365	44,899	
	Program	3.375%	4.051%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	281	364	2,982,362	
	Program	3.500%	4.225%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	281	364	1,190,425	
	Program	3.625%	4.093%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	282	365	1,618,786	
	Program	3.500%	3.999%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	282	365	235,333	
	Program	3.375%	3.955%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	281	364	402,540	
	Program	3.625%	4.043%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	281	364	67,758	
	Program	3.500%	4.313%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	282	365	266,705	
	Program	3.625%	4.043%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	282	365	678,284	
	Program	3.750%	4.086%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	282	365	173,982	
	Program	3.500%	3.999%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	283	365	520,702	
	Program	3.500%	3.999%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	283	364	147,495	
	Program	3.625%	4.043%	4.125%	GNMA	763212	36176DVD2	17-May-2011	15-Mar-2041	282	363	127,487	
	Program	3.500%	3.999%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	283	364	92,988	
	Program	3.625%	4.044%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	283	364	158,430	
	Program	4.250%	4.250%	4.750%	GNMA	770633	36176M4S9	15-Sep-2011	15-Sep-2041	288	365	40,500	
	Program	3.750%	4.555%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	284	365	79,678	
	Program	3.500%	#DIV/0!	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	284	365	0	
	Program	3.875%	4.127%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	284	365	255,427	
	Program	3.750%	4.085%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	283	363	272,851	
	Program	3.500%	3.999%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	284	364	187,948	
	Program	3.625%	4.043%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	284	364	114,394	
	Program	4.000%	#DIV/0!	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	284	364	0	
	Program	3.500%	3.999%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	284	364	111,390	
	Program	3.750%	4.085%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	284	364	203,912	
	Program	3.875%	4.509%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	284	364	98,915	
	Program	4.125%	4.210%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	285	365	139,960	
	Program	3.750%	3.750%	4.250%	GNMA	770931	36176NHG9	28-Jul-2011	15-Jun-2041	285	364	197,133	
	Program	4.000%	4.000%	4.500%	GNMA	770932	36176NHH7	28-Jul-2011	15-Jun-2041	285	364	25,278	
	Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	1-Nov-2011	15-Oct-2041	289	365	43,647	
	Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	1-Nov-2011	15-Nov-2041	290	366	45,321	
	Program	3.375%	3.375%	3.875%	GNMA	779773	36176YCAJ	1-Nov-2011	15-Dec-2041	291	367	15,442	
	Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	289	364	9,297	
	Program	4.250%	#DIV/0!	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	287	362	0	
	Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	290	365	107,852	
													22,005,756
	RMRB 2011A/2013A	Program	4.125%	4.125%	4.625%	GNMA	409162	36206EQP3	1-Jul-2011	15-Jul-2041	286	366	190,358
Program		3.875%	3.875%	4.375%	GNMA	409165	36206EQS7	1-Jul-2011	15-Jul-2041	286	366	317,605	
Program		4.250%	4.250%	4.750%	GNMA	544322	36212UVJ3	1-Aug-2011	15-Jul-2041	286	365	1,752,050	
Program		4.125%	4.125%	4.625%	GNMA	544323	36212UVQ1	16-Aug-2011	15-Aug-2041	287	365	294,637	
Program		4.125%	4.125%	4.625%	GNMA	618446	36290VBP8	1-Sep-2011	15-Aug-2041	287	365	488,306	
Program		4.250%	4.250%	4.750%	GNMA	618450	36290VBT0	28-Sep-2011	15-Sep-2041	288	365	383,735	
Program		4.250%	4.250%	4.750%	GNMA	654724	36294NLD8	6-Oct-2011	15-Sep-2041	288	365	333,986	
Program		4.000%	4.000%	4.500%	GNMA	709080	36297DXH5	1-Oct-2011	15-Sep-2041	288	365	175,373	
Program		4.125%	4.125%	4.625%	GNMA	709081	36297DXJ1	19-Oct-2011	15-Sep-2041	288	364	183,033	
Program		4.250%	4.250%	4.750%	GNMA	709082	36297DXK8	19-Oct-2011	15-Sep-2041	288	364	1,147,556	
Program		3.625%	3.625%	4.125%	GNMA	724412	3620AAYH5	13-Dec-2011	15-Oct-2041	289	363	80,723	
Program		3.500%	3.500%	4.000%	GNMA	724424	3620AAYV4	13-Dec-2011	15-Nov-2041	290	364	799,102	
Program		3.375%	4.374%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	281	364	220,891	
Program		3.500%	4.000%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	282	365	131,068	
Program		3.625%	4.128%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	283	366	1,369,041	
Program		3.375%	3.955%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	281	364	171,589	
Program		3.625%	4.120%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	283	366	869,168	
Program		3.500%	4.385%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	283	366	216,457	
Program		3.625%	4.196%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	283	366	466,377	
Program		3.750%	4.911%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	282	365	126,813	
Program		3.375%	3.955%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	281	363	144,559	
Program		3.500%	5.077%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	282	364	74,966	
Program		3.625%	4.207%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	283	365	3,091,242	
Program		3.750%	4.085%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	283	365	301,517	
Program		3.625%	4.254%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	283	365	2,620,692	
Program		3.750%	4.296%	4.250%	GNMA	763214	36176DV7F	1-May-2011	15-Apr-2041	283	365	413,862	
Program		3.625%	4.195%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	284	366	1,391,210	
Program		3.750%	4.151%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	284	366	1,986,131	
Program		3.875%	4.128%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	284	366	896,397	
Program		3.500%	3.999%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	283	365	153,833	
Program		3.625%	4.205%	4.125%	GNMA	763368	36176DZ97	1-May-2011	15-May-2041	284	366	1,027,857	
Program		3.750%	4.183%	4.250%	GNMA	763369	36176D2A0	1-May-2011	15-May-2041	284	366	593,513	
Program		3.875%	4.244%	4.375%	GNMA	763370	36176D2B8	1-May-2011	15-May-2				

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
September 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 Principa	
												Amount of Mortgage Backed Securities at	
												#####	
RMRB 2011A/2013A (continued)	Program	3.750%	4.201%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	284	365	546,411	
	Program	3.875%	4.388%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	284	365	454,022	
	Program	3.875%	4.127%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	284	365	780,908	
	Program	4.125%	4.251%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun-2041	285	366	553,573	
	Program	4.000%	4.227%	4.500%	GNMA	770778	36176NCP4	1-Jun-2011	15-May-2041	284	365	668,752	
	Program	3.750%	4.191%	4.250%	GNMA	770779	36176NCQ2	1-Jun-2011	15-May-2041	284	365	616,026	
	Program	4.250%	4.250%	4.750%	GNMA	770826	36176ND73	1-Jun-2011	15-Jun-2041	285	366	1,074,644	
	Program	4.000%	4.193%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	285	366	946,472	
	Program	3.750%	4.625%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	285	366	149,953	
	Program	3.625%	4.043%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	284	365	79,613	
	Program	3.875%	4.127%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	285	366	421,979	
	Program	4.125%	4.298%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	285	366	235,643	
	Program	4.250%	4.250%	4.750%	GNMA	770869	36176NFI5	1-Jun-2011	15-Jun-2041	285	366	969,964	
	Program	3.500%	3.999%	4.000%	GNMA	770883	36176NFI2	1-May-2011	15-Feb-2041	281	363	67,264	
	Program	3.750%	4.086%	4.250%	GNMA	770927	36176NHC8	18-Jul-2011	15-Jun-2041	285	364	367,643	
	Program	3.875%	4.205%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	285	364	300,727	
	Program	4.000%	4.169%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	285	364	365,659	
	Program	3.625%	4.313%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	284	363	123,752	
	Program	4.125%	4.228%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	285	364	580,722	
	Program	4.250%	4.250%	4.750%	GNMA	770935	36176NHL8	18-Jul-2011	15-Jul-2041	286	365	2,276,042	
	Program	4.125%	#DIV/0!	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	285	364	0	
	Program	4.250%	4.250%	4.750%	GNMA	779708	36176YAH0	29-Nov-2011	15-Oct-2041	289	364	218,235	
	Program	3.375%	3.375%	3.875%	GNMA	779713	36176YAN7	29-Nov-2011	15-Nov-2041	290	365	96,230	
	Program	3.375%	3.375%	3.875%	GNMA	779773	36176YCYJ	5-Jan-2012	15-Dec-2041	291	365	32,788	
	Program	3.500%	3.500%	4.000%	GNMA	779774	36176YCK1	5-Jan-2012	15-Dec-2041	291	365	85,144	
	Program	4.125%	4.125%	4.625%	GNMA	779939	36177HBG7	22-Nov-2011	15-Oct-2041	289	364	63,704	
	Program	4.250%	#DIV/0!	4.750%	GNMA	779940	36177HBH5	22-Nov-2011	15-Aug-2041	287	362	0	
	Program	3.500%	3.500%	4.000%	GNMA	779941	36177HBJ1	22-Nov-2011	15-Nov-2041	290	365	331,852	
	Program	3.250%	3.250%	3.750%	GNMA	779981	36177HCS0	22-Nov-2011	15-Sep-2041	288	363	73,810	
													42,598,869
	RMRB 2009A5/2011A	Program	0.000%	#DIV/0!	0.000%	FNMA	954008	31413SKV5	0-Jan-1900	0-Jan-1900	-1413	0	0
		Program	0.000%	#DIV/0!	0.000%	FNMA	954010	31413SKX1	0-Jan-1900	0-Jan-1900	-1413	0	0
		Program	0.000%	#DIV/0!	0.000%	FNMA	954097	31413SNN0	0-Jan-1900	0-Jan-1900	-1413	0	0
		Program	0.000%	#DIV/0!	0.000%	FNMA	954327	31413SVU5	0-Jan-1900	0-Jan-1900	-1413	0	0
		Program	0.000%	#DIV/0!	0.000%	FNMA	954329	31413SVV1	0-Jan-1900	0-Jan-1900	-1413	0	0
Program		0.000%	#DIV/0!	0.000%	FNMA	954426	31413SYX6	0-Jan-1900	0-Jan-1900	-1413	0	0	
Program		0.000%	#DIV/0!	0.000%	FNMA	954427	31413SYX4	0-Jan-1900	0-Jan-1900	-1413	0	0	
Program		0.000%	#DIV/0!	0.000%	FNMA	954442	31413SZF4	0-Jan-1900	0-Jan-1900	-1413	0	0	
Program		0.000%	#DIV/0!	0.000%	FNMA	960864	31414A5Z1	0-Jan-1900	0-Jan-1900	-1413	0	0	
Program		0.000%	#DIV/0!	0.000%	FNMA	960866	31414A6B3	0-Jan-1900	0-Jan-1900	-1413	0	0	
Program		3.375%	13.343%	3.875%	GNMA	759378	36230UM30	3-Jan-2011	15-Dec-2040	279	365	17,042	
Program		3.375%	18.109%	3.875%	GNMA	759423	36230UPG8	12-Jan-2011	15-Jan-2041	280	365	64,229	
Program		3.375%	14.213%	3.875%	GNMA	759557	36230UTN9	7-Feb-2011	15-Jan-2041	280	365	103,682	
Program		3.500%	13.818%	4.000%	GNMA	759558	36230UTP4	7-Feb-2011	15-Dec-2040	279	363	4,294	
Program		3.375%	13.331%	3.875%	GNMA	759559	36230UTQ2	7-Feb-2011	15-Dec-2040	279	363	17,807	
Program		3.375%	17.520%	3.875%	GNMA	762681	36176DCS0	1-Mar-2011	15-Feb-2041	281	365	103,632	
Program		3.500%	13.822%	4.000%	GNMA	762684	36176DCV3	1-Mar-2011	15-Jan-2041	280	364	2,593	
Program		3.250%	12.841%	3.750%	GNMA	762690	36176DC35	1-Mar-2011	15-Jan-2041	280	364	26,835	
Program		3.500%	18.444%	4.000%	GNMA	762691	36176DC43	1-Mar-2011	15-Feb-2041	281	365	52,015	
Program		3.375%	41.567%	3.875%	GNMA	762692	36176DC50	1-Mar-2011	15-Feb-2041	281	365	2,617	
Program		3.500%	18.485%	4.000%	GNMA	762764	36176DFD0	1-Mar-2011	15-Feb-2041	281	365	57,614	
Program		3.625%	15.584%	4.125%	GNMA	762765	36176DFE8	1-Mar-2011	15-Mar-2041	282	366	63,310	
Program		3.500%	13.815%	4.000%	GNMA	762773	36176DFN8	1-Mar-2011	15-Mar-2041	282	366	11,390	
Program		3.375%	13.329%	3.875%	GNMA	762774	36176DFP3	1-Mar-2011	15-Feb-2041	281	365	23,463	
Program		3.625%	14.304%	4.125%	GNMA	762800	36176DGH0	1-Mar-2011	15-Feb-2041	281	365	2,650	
Program		3.375%	20.511%	3.875%	GNMA	762934	36176DLP6	22-Mar-2011	15-Feb-2041	281	364	12,875	
Program		3.500%	20.307%	4.000%	GNMA	762935	36176DLQ4	1-Mar-2011	15-Mar-2041	282	366	12,908	
Program		3.625%	14.302%	4.125%	GNMA	762936	36176DLR2	1-Mar-2011	15-Mar-2041	282	366	26,527	
Program		3.750%	14.802%	4.250%	GNMA	762951	36176DLB4	1-Mar-2011	15-Mar-2041	282	366	5,283	
Program		3.500%	13.826%	4.000%	GNMA	762967	36176DMQ3	1-Apr-2011	15-Mar-2041	282	365	6,344	
Program		3.625%	16.492%	4.125%	GNMA	762968	36176DMR1	1-Apr-2011	15-Apr-2041	283	366	53,543	
Program		3.375%	13.332%	3.875%	GNMA	762990	36176DNF6	1-Apr-2011	15-Feb-2041	281	364	10,001	
Program		3.625%	16.278%	4.125%	GNMA	762992	36176DNH2	1-Apr-2011	15-Apr-2041	283	366	33,993	
Program		3.500%	21.796%	4.000%	GNMA	763059	36176DQL0	1-Apr-2011	15-Apr-2041	283	366	10,476	
Program		3.625%	18.228%	4.125%	GNMA	763061	36176DQN6	1-Apr-2011	15-Apr-2041	283	366	18,240	
Program		3.750%	41.995%	4.250%	GNMA	763062	36176DQP1	1-Apr-2011	15-Mar-2041	282	365	3,851	
Program		3.375%	13.326%	3.875%	GNMA	763167	36176DTY9	1-May-2011	15-Feb-2041	281	363	8,426	
Program		3.500%	36.077%	4.000%	GNMA	763168	36176DTZ6	1-May-2011	15-Mar-2041	282	364	3,628	
Program		3.500%	13.819%	4.000%	GNMA	763169	36176DT29	1-May-2011	15-Apr-2041	283	365	25,201	
Program		3.750%	14.788%	4.250%	GNMA	763171	36176DT45	1-May-2011	15-Apr-2041	283	365	9,157	
Program		3.500%	13.815%	4.000%	GNMA	763211	36176DVC4	1-May-2011	15-Apr-2041	283	365	7,138	
Program		3.625%	14.302%	4.125%	GNMA	763212	36176DVE2	1-May-2011	15-Mar-2041	282	364	4,986	
Program		3.750%	21.737%	4.250%	GNMA	763214	36176DVF7	1-May-2011	15-Apr-2041	283	365	12,568	
Program		3.500%	13.813%	4.000%	GNMA	763285	36176DXN8	1-May-2011	15-Apr-2041	283	365	4,500	
Program		3.625%	18.199%	4.125%	GNMA	763286	36176DXP3	1-May-2011	15-May-2041	284	366	54,410	
Program		3.625%	14.347%	4.125%	GNMA	763287	36176DXQ1	1-May-2011	15-Apr-2041	283	365	6,196	
Program		3.750%	16.945%	4.250%	GNMA	763288	36176DXR9	1-May-2011	15-May-2041	284	366	60,314	
Program		3.875%	15.293%	4.375%	GNMA	763289	36176DXS7	1-May-2011	15-May-2041	284	366	19,833	
Program		3.625%	18.450%	4.125%	GNMA	763368	36176DZ97	1-May-2011	15-May-2041	284	366	40,199	
Program		3.750%	17.999%	4.250%	GNMA	763369	36176DZA0	1-May-2011	15-May-2041	284	366	18,024	
Program	3.875%	20.550%	4.375%	GNMA	763370	36176DZB8	1-May-2011	15-May-2041	284	366	11,342		
Program	4.000%	22.742%	4.500%	GNMA	763371	36176DZC6	1-May-2011	15-May-2041	284	366	6,854		
Program	3.750%	30.244%	4.250%	GNMA	770691	36176M7C1	1-Jun-2011	15-May-2041	284	365	2,420		
Program	3.500%	#DIV/0!	4.000%	GNMA	770692	36176M7D9	1-Jun-2011	15-May-2041	284	365	0		
Program	3.875%	15.287%	4.375%	GNMA	770693	36176M7E7	1-Jun-2011	15-May-2041	284	365	5,651		
Program	3.625%	24.994%	4.125%	GNMA	770695	36176M7G2	1-Jun-2011	15-May-2041	284	365	16,504		
Program	3.875%	18.300%	4.375%	GNMA	770696	36176M7H0	1-Jun-2011	15-May-2041	284	365	17,864		
Program	4.000%	27.145%	4.500%	GNMA	770697	36176M7J6	1-Jun-2011	15-May-2041	284	365	2,518		
Program	4.125%	21.483%	4.625%	GNMA	770698	36176M7K3	1-Jun-2011	15-May-2041	284	365	5,276		
Program	3.500%	13.844%	4.000%	GNMA	770701	36176NAA9	1-May-2011	15-Apr-2041	283	365	11,151		
Program	3.750%	14.791%	4.250%	GNMA	770702	36176NAB7	1-Jun-2011	15-Apr-2041	283	364	8,286		
Program	3.500%	13.811%	4.000%	GNMA	770703	36176NAC5	1-Jun-2011	15-May-2041	284	365	9,096		
Program	3.625%	14.310%	4.125%	GNMA	770704	36176NAD3	1-Jun-2011	15-May-2041	284	365	4,474		
Program	3.625%	21.657%	4.125%	GNMA	770705	36176NAE1	1-Jun-2011	15-May-2041	284	365	15,802		
Program	3.750%	18.605%	4.250%	GNMA	770706	36176NAF8	1-Jun-2011	15-May-2041	284	365	10,543		
Program	3.875%	27.082%	4.375%	GNMA	770707	36176NAG6	1-Jun-2011	15-May-2041	284	365	16,995		
Program	3.875%	15.277%	4.375%	GNMA	770776	36176NCM1	1-Jun-2011	15-May-2041	284	365	17,277		
Program	4.125%	22.228%	4.625%	GNMA	770777	36176NCN9	1-Jun-2011	15-Jun					

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
September 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 Principa
												Amount of Mortgage Backed Securities at
												#####
	Program	4.000%	17.452%	4.500%	GNMA	770863	36176NFC0	1-Jun-2011	15-Jun-2041	285	366	13,573
	Program	3.750%	32.556%	4.250%	GNMA	770864	36176NFD8	1-Jun-2011	15-Jun-2041	285	366	4,554
	Program	3.625%	14.304%	4.125%	GNMA	770865	36176NFE6	1-Jun-2011	15-May-2041	284	365	3,114
	Program	3.500%	13.810%	4.000%	GNMA	770866	36176NFF3	1-Jun-2011	15-May-2041	284	365	5,391
	Program	3.875%	15.275%	4.375%	GNMA	770867	36176NFG1	1-Jun-2011	15-Jun-2041	285	366	9,336
	Program	4.125%	28.859%	4.625%	GNMA	770868	36176NFH9	1-Jun-2011	15-Jun-2041	285	366	1,644
	Program	3.750%	14.791%	4.250%	GNMA	770872	36176NFH8	1-Jun-2011	15-May-2041	284	365	6,192
	Program	3.875%	32.529%	4.375%	GNMA	770874	36176NFP1	1-Jun-2011	15-May-2041	284	365	2,188
	Program	4.125%	16.249%	4.625%	GNMA	770876	36176NFR7	1-Jun-2011	15-Jun-2041	285	366	977
	Program	3.500%	13.814%	4.000%	GNMA	770883	36176NFY2	1-May-2011	15-Feb-2041	281	363	3,255
	Program	3.750%	14.826%	4.250%	GNMA	770927	36176NHC8	1-Jul-2011	15-Jun-2041	285	365	11,164
	Program	3.875%	18.786%	4.375%	GNMA	770928	36176NHD6	1-Jul-2011	15-Jun-2041	285	365	6,653
	Program	4.000%	15.763%	4.500%	GNMA	770929	36176NHE4	1-Jul-2011	15-Jun-2041	285	365	5,244
	Program	3.625%	21.207%	4.125%	GNMA	770930	36176NHF1	1-Jul-2011	15-May-2041	284	364	4,840
	Program	4.125%	18.960%	4.625%	GNMA	770933	36176NHJ3	1-Jul-2011	15-Jun-2041	285	365	4,051
	Program	4.125%	#DIV/0!	4.625%	GNMA	770936	36176NHM6	1-Jul-2011	15-Jun-2041	285	365	0
	Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	1-Apr-2006	1-Apr-2036	222	365	384,744
	Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	1-Jun-2006	1-May-2036	223	364	41,380
	Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	225	365	9,165
	Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	227	365	400,496
	Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Nov-2002	20-Jul-2032	178	362	24,829
	Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-May-2037	235	366	229,632
	Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-Jul-2007	1-Aug-2037	238	366	69,616
	Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAC3	1-May-2007	1-Jun-2037	236	366	204,504
RMRB 2009A5/2011A (continued)	Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-2007	1-Jul-2037	237	365	18,734
	Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	237	365	64,434
	Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	238	366	64,610
	Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	238	366	34,789
	Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5G0	1-Aug-2007	1-Aug-2037	238	365	48,861
	Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	232	353	108,818
	Reserve	0.000%	#DIV/0!	0.000%	FNMA	953983	31413SJ47	0-Jan-1900	0-Jan-1900	-1413	0	0
	Reserve	0.000%	#DIV/0!	0.000%	FNMA	953984	31413SJ54	0-Jan-1900	0-Jan-1900	-1413	0	0
	Reserve	0.000%	#DIV/0!	0.000%	FNMA	954171	31413SQY3	0-Jan-1900	0-Jan-1900	-1413	0	0
	Reserve	0.000%	#DIV/0!	0.000%	FNMA	954425	31413SYW8	0-Jan-1900	0-Jan-1900	-1413	0	0
	Reserve	0.000%	#DIV/0!	0.000%	FNMA	954577	31413S6N9	0-Jan-1900	0-Jan-1900	-1413	0	0
	Reserve	0.000%	#DIV/0!	0.000%	FNMA	962318	31414CSF6	0-Jan-1900	0-Jan-1900	-1413	0	0
	Reserve	3.500%	12.455%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	238	366	294,456
	Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	238	365	118,156
	Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	256	365	13,484
	Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	257	363	72,075
	Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	130	357	6,741
	Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	166	364	7,186
	Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	152	349	6,419
	Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	152	349	48,320
	Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	130	356	19,289
	Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	178	362	11,441
	Reserve	3.375%	16.488%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	281	365	200,719
	Reserve	3.375%	14.970%	3.875%	GNMA	762763	36176DFC2	1-Mar-2011	15-Feb-2041	281	365	173,830
	Reserve	3.625%	18.510%	4.125%	GNMA	763170	36176DT37	1-May-2011	15-Apr-2041	283	365	120,897
	Reserve	3.625%	19.710%	4.125%	GNMA	763213	36176DVE0	1-May-2011	15-Apr-2041	283	365	102,494
	Reserve	3.500%	13.811%	4.000%	GNMA	763367	36176DZ89	1-May-2011	15-Apr-2041	283	365	7,445
	Reserve	3.750%	14.791%	4.250%	GNMA	770694	36176M7F4	1-Jun-2011	15-May-2041	284	365	27,258
												4,232,103
												<u>\$ 68,836,728</u>

RMRB Total: