

**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 Principal	
												Amount of Mortgage Backed Securities at September 30, 2017	
	Program	3.750%	0.000%	4.250%	GNMA	770779	36176NCO2	28-Jun-2011	15-May-2041	284	364	53,767	
	Program	4.000%	0.000%	4.500%	GNMA	770863	36176NFC0	29-Jun-2011	15-Jun-2041	285	365	39,009	
	Program	3.750%	3.750%	4.250%	GNMA	770864	36176NFD8	29-Jun-2011	15-Jun-2041	285	365	13,087	
	Program	3.625%	3.625%	4.125%	GNMA	770865	36176NFE6	29-Jun-2011	15-May-2041	284	364	8,949	
	Program	3.500%	0.000%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	284	364	15,495	
	Program	3.875%	3.875%	4.375%	GNMA	770867	36176NFG1	29-Jun-2011	15-Jun-2041	285	365	26,834	
	Program	4.125%	4.125%	4.625%	GNMA	770868	36176NFH9	29-Jun-2011	15-Jun-2041	285	365	4,725	
	Program	3.750%	0.000%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	284	364	17,797	
	Program	3.875%	0.000%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	284	364	6,290	
	Program	4.125%	0.000%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	285	365	2,806	
	Program	3.500%	3.500%	4.000%	GNMA	770883	36176NFF2	29-Jun-2011	15-Feb-2041	281	361	9,356	
	Program	3.750%	3.750%	4.250%	GNMA	770927	36176NHC8	18-Jul-2011	15-Jun-2041	285	364	32,087	
	Program	3.875%	3.875%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	285	364	19,123	
	Program	4.000%	4.000%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	285	364	15,071	
	Program	3.625%	3.625%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	284	363	13,911	
	Program	4.125%	4.125%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	285	364	11,644	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	245	366	729,200	
												<u>6,276,008</u>	
HMRB	2008 Series GHI	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Jun-2008	1-Mar-2038	245	362	400,166
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969260	31414LJD1	1-Jun-2008	1-Apr-2038	246	363	998,095
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969266	31414LJK5	1-Jun-2008	1-May-2038	247	364	818,390
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Jun-2038	248	365	692,839
												<u>2,909,489</u>	
HMRB	2008 Series LM	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	232	365	106,748
HMRB	2017 Series A	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413LV7	1-Jan-08	1-Dec-42	302	425	819,536
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949168	31413LD6	1-Sep-07	1-Sep-37	239	365	299,962
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413LE4	1-Oct-07	1-Oct-37	240	365	484,366
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949170	31413LF1	1-Jan-08	1-Dec-42	302	425	595,167
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969254	31414LH76	1-Feb-08	1-Feb-38	244	365	1,210,123
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-08	1-Mar-38	245	366	126,256
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969261	31414LJE9	1-Apr-08	1-Apr-38	246	365	322,895
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-08	1-Mar-38	245	362	201,682
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969279	31414LJY5	1-Aug-08	1-Aug-38	250	365	938,873
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	987161	31415RTS3	1-Sep-08	1-Sep-38	251	365	1,741,041
												<u>6,739,901</u>	
HMRB	General	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450002	31380T3K5	1-Nov-1998	1-Jun-2028	128	360	283,129
		Bond Reserve	5.750%	5.750%	6.250%	FNMA	450003	31380T3L3	1-Nov-1998	1-Aug-2028	130	362	31,010
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	17-Apr-2006	1-Apr-2036	222	365	256,491
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	16-Jun-2006	1-Jun-2036	224	365	412,722
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	227	365	133,141
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	234	365	227,838
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JQA3	1-May-2007	1-May-2037	235	365	248,527
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jan-2007	1-Jan-2037	231	365	196,567
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	237	365	257,162
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	238	366	424,372
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	238	366	228,574
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413LSG0	1-Aug-2007	1-Aug-2037	238	365	320,915
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413LV7	1-Feb-2008	1-Nov-2037	241	362	353,725
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	252	365	776,117
		Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	257	363	48,049
		Bond Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jun-2028	129	356	44,256
		Bond Reserve	5.750%	5.750%	6.250%	GNMA	507853	36211BE26	1-Apr-1999	15-Feb-2029	137	364	90,214
		Bond Reserve	5.750%	5.750%	6.250%	GNMA	508096	36211BNM2	1-Apr-1999	20-Feb-2029	137	364	106,593
		Bond Reserve	5.500%	5.500%	6.000%	GNMA	508206	36211BR30	30-Apr-1998	20-Feb-2029	137	375	62,785
		Bond Reserve	5.750%	5.750%	6.250%	GNMA	513207	36211HDL2	1-Jul-1999	20-Feb-2029	137	361	51,631
		Bond Reserve	6.000%	6.000%	6.500%	GNMA	571156	36200SQH6	1-Sep-2001	15-May-2031	164	362	182,180
		Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	166	364	47,145
		Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	152	349	42,168
		Bond Reserve	6.500%	6.500%	0.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jun-2032	177	361	45,383
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	235	365	425,327
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	232	365	203,338
		Bond Reserve	5.250%	5.250%	5.750%	GNMA	600928	36200GSR8	1-Nov-2002	20-Aug-2032	179	363	313,999
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	225	365	154,250
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872198	31409H7K4	1-Dec-2006	1-Jan-2037	231	366	309,210
		Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Nov-2002	20-Aug-2032	179	363	295,245
		Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	130	356	31,154
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-07	1-Jan-37	231	365	39,471
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-07	1-Jul-37	237	365	30,048
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-08	1-Mar-38	245	366	65,804
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-07	1-Aug-37	238	365	190,863
												<u>6,929,405</u>	
												<u>\$ 28,509,430</u>	

HMRB Total:

\$ 28,509,430