

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
March 31, 2018**

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, 2018
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	226	365	289,667
HMRB	2000 Series X2YZ	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872207	31409JAG5	1-Mar-2007	1-Mar-2037	227	365	501,234
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872208	31409JAH3	1-Apr-2007	1-Apr-2037	228	365	299,470
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jun-2007	1-Jun-2037	230	365	63,942
		Bond Reserve	5.500%	5.500%	6.000%	GNMA	600929	36200GSS6	1-Nov-2002	20-Sep-2032	174	364	63,043
													927,688
HMRB	2001 Series ABCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872205	31409JAE0	1-Mar-2007	1-Mar-2037	227	365	304,235
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	229	365	425,525
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAQ3	1-May-2007	1-May-2037	229	365	27,086
												756,845	
HMRB	2001 Series EFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-2007	1-Jan-2037	225	365	189,218
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	230	365	143,484
		Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-Nov-2002	20-Jun-2032	171	361	89,108
												421,810	
HMRB	2001 Series HIJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872192	31409H7D0	1-Oct-2006	1-Oct-2036	222	365	520,135
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	230	365	364,613
		Bond Reserve	5.750%	5.750%	6.250%	GNMA	600918	36200GSF4	1-Nov-2002	20-Aug-2032	173	363	85,731
												970,479	
HMRB	2003 Series HI	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	226	353	154,549
HMRB	2004 Series DEF	Bond Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAIJ5	1-Feb-2009	1-Feb-2039	250	365	774,990
HMRB	2007 Series IJK	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Oct-2007	1-Nov-2037	235	366	79,997
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949164	31413L5Z8	1-Nov-2007	1-Nov-2037	235	365	506,189
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	226	353	435,775
		Bond Reserve	5.062%	5.062%	5.500%	FNMA	971085	31414NJ62	1-Feb-2009	1-Jan-2039	249	364	111,340
												1,133,300	
HMRB	2008 Series GHI	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Jun-2008	1-Mar-2038	239	362	393,218
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969260	31414LJD1	1-Jun-2008	1-Apr-2038	240	363	445,359
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969266	31414LJK5	1-Jun-2008	1-May-2038	241	364	589,896
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Jun-2038	242	365	671,090
												2,099,563	
HMRB	2008 Series LM	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	226	365	104,621
HMRB	2017 Series A	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Jan-2008	1-Dec-2042	296	425	804,513
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949168	31413L6D6	1-Sep-2007	1-Sep-2037	233	365	295,093
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	1-Oct-2007	1-Oct-2037	234	365	475,920
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949170	31413L6F1	1-Jan-2008	1-Dec-2042	296	425	585,567
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969254	31414LH76	1-Feb-2008	1-Feb-2038	238	365	1,189,837
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	239	366	101,158
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969261	31414LJE9	1-Apr-2008	1-Apr-2038	240	365	317,687
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Mar-2038	239	362	195,351
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969279	31414LJY5	1-Aug-2008	1-Aug-2038	244	365	670,240
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	987161	31415RTS3	1-Sep-2008	1-Sep-2038	245	365	1,714,119
												6,349,486	
HMRB	General	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450002	31380T3K5	1-Nov-1998	1-Jun-2028	122	360	272,538
		Bond Reserve	5.750%	5.750%	6.250%	FNMA	450003	31380T3L3	1-Nov-1998	1-Aug-2028	124	362	28,685
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	17-Apr-2006	1-Apr-2036	216	365	251,020
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	16-Jun-2006	1-Jun-2036	218	365	404,410
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	221	365	130,502
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	228	365	223,119
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAJ3	1-May-2007	1-May-2037	229	365	243,851
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jan-2007	1-Jan-2037	225	365	192,823
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	231	365	252,740
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JAJ6	1-Jul-2007	1-Aug-2037	232	366	415,568
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JAJ34	1-Jul-2007	1-Aug-2037	232	366	224,781
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5GO	1-Aug-2007	1-Aug-2037	232	365	315,181
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Feb-2008	1-Nov-2037	235	362	347,241
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	246	365	763,014
		Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	251	363	47,455
		Bond Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jun-2028	123	356	42,189
		Bond Reserve	5.750%	5.750%	6.250%	GNMA	507853	36211BE26	1-Apr-1999	15-Feb-2029	131	364	44,034
		Bond Reserve	5.750%	5.750%	6.250%	GNMA	508096	36211BNM2	1-Apr-1999	20-Feb-2029	131	364	103,176
		Bond Reserve	5.750%	5.750%	6.250%	GNMA	513207	36211HDL2	1-Jul-1999	20-Feb-2029	131	361	49,787
		Bond Reserve	6.000%	6.000%	6.500%	GNMA	571156	36200SQH6	1-Sep-2001	15-May-2031	158	362	177,765
		Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	160	364	46,023
		Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	146	349	41,101
		Bond Reserve	6.500%	6.500%	0.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jun-2032	171	361	41,948
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	229	365	417,004

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Home Mortgage Revenue Bonds (HMRB):													
HMRB	General (Continued)	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	226	365	199,287
		Bond Reserve	5.250%	5.250%	5.750%	GNMA	600928	36200GSR8	1-Nov-2002	20-Aug-2032	173	363	305,223
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	219	365	151,173
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872198	31409H7K4	1-Dec-2006	1-Jan-2037	225	366	303,262
		Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Nov-2002	20-Aug-2032	173	363	288,528
		Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	124	356	30,485
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-2007	1-Jan-2037	225	365	39,201
		Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-2007	1-Jul-2037	231	365	29,471
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	239	366	636,968
		Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	232	365	187,510
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	275	365	493,274
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	273	365	48,279
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	274	365	182,092
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	274	364	254,885
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	273	363	12,177
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	273	363	50,487
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	275	365	279,955
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	274	364	7,353
		Bond Reserve	3.250%	3.250%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	274	364	76,066
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	275	365	147,447
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	762692	36176DC50	3-Mar-2011	15-Feb-2041	275	365	7,337
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	275	364	458,160
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	275	364	162,810
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	276	365	135,481
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	276	365	32,306
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	275	364	66,527
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	275	364	7,518
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	762934	36176DLP6	30-Mar-2011	15-Apr-2041	277	366	36,489
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	276	365	36,612
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	276	365	52,897
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	276	365	14,994
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	762967	36176DMQ3	5-Apr-2011	15-Mar-2041	276	365	17,964
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	762968	36176DMR1	5-Apr-2011	15-Apr-2041	277	366	122,945
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	762990	36176DNF6	14-Apr-2011	15-May-2041	278	366	28,340
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	762992	36176DNH2	14-Apr-2011	15-Apr-2041	277	365	96,410
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	763059	36176DQL0	28-Apr-2011	15-Apr-2041	277	365	29,687
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	763061	36176DQN6	28-Apr-2011	15-Apr-2041	277	365	44,524
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	763062	36176DQP1	28-Apr-2011	15-Mar-2041	276	364	10,890
		Bond Reserve	3.375%	3.375%	3.875%	GNMA	763167	36176DTP9	5-May-2011	15-Feb-2041	275	363	23,894
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	763168	36176DTZ6	5-May-2011	15-Mar-2041	276	364	10,291
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	763169	36176DT29	5-May-2011	15-Apr-2041	277	365	41,120
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	763170	36176DT37	5-May-2011	15-Apr-2041	277	365	342,604
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	763171	36176DT45	5-May-2011	15-Apr-2041	277	365	25,988
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	277	364	20,248
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	763212	36176DV2	17-May-2011	15-Mar-2041	276	363	14,147
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	763213	36176DVE0	17-May-2011	15-Apr-2041	277	364	279,247
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	763214	36176DVF7	17-May-2011	15-Apr-2041	277	364	35,664
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	277	364	12,768
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	763286	36176DXP3	26-May-2011	15-May-2041	278	365	154,166
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	277	364	17,575
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	763288	36176DXR9	26-May-2011	15-May-2041	278	365	171,045
		Bond Reserve	3.875%	3.875%	4.375%	GNMA	763289	36176DXS7	26-May-2011	15-May-2041	278	365	56,244
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	763367	36176DZ89	26-May-2011	15-May-2041	278	365	21,122
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	763368	36176DZ97	26-May-2011	15-May-2041	278	365	113,224
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	763369	36176DZA0	26-May-2011	15-May-2041	278	365	51,154
		Bond Reserve	3.875%	3.875%	4.375%	GNMA	763370	36176DZB8	26-May-2011	15-May-2041	278	365	32,184
		Bond Reserve	4.000%	4.000%	4.500%	GNMA	763371	36176DZC6	26-May-2011	15-May-2041	278	365	13,847
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	278	365	6,846
		Bond Reserve	3.875%	3.875%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	278	365	16,039
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	770694	36176M7F4	7-Jun-2011	15-May-2041	278	365	67,127
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	770695	36176M7G2	7-Jun-2011	15-May-2041	278	365	20,516
		Bond Reserve	3.875%	3.875%	4.375%	GNMA	770696	36176M7H0	7-Jun-2011	15-May-2041	278	365	50,615
		Bond Reserve	4.000%	4.000%	4.500%	GNMA	770697	36176M7J6	7-Jun-2011	15-May-2041	278	365	7,150
		Bond Reserve	4.125%	4.125%	4.625%	GNMA	770698	36176M7K3	7-Jun-2011	15-May-2041	278	365	12,401
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	770701	36176NAA9	16-Jun-2011	15-Apr-2041	277	363	31,577
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	277	363	23,514
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	278	364	13,991
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	278	364	12,679
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	770705	36176NAE1	16-Jun-2011	15-May-2041	278	364	44,745
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	770706	36176NAF8	16-Jun-2011	15-May-2041	278	364	47,087
		Bond Reserve	3.875%	3.875%	4.375%	GNMA	770707	36176NAG6	16-Jun-2011	15-May-2041	278	364	28,519
		Bond Reserve	3.875%	3.875%	4.375%	GNMA	770776	36176NCM1	28-Jun-2011	15-Jun-2041	279	365	49,051
		Bond Reserve	4.125%	4.125%	4.625%	GNMA	770777	36176NCN9	28-Jun-2011	15-Jun-2041	279	365	9,920
		Bond Reserve	4.000%	4.000%	4.500%	GNMA	770778	36176NCP4	28-Jun-2011	15-May-2041	278	364	27,229
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	770779	36176NCQ2	28-Jun-2011	15-May-2041	278	364	28,109
		Bond Reserve	4.000%	4.000%	4.500%	GNMA	770863	36176NFC0	29-Jun-2011	15-Jun-2041	279	365	38,519
		Bond Reserve	3.750%	3.750%	4.250%	GNMA	770864	36176NFD8	29-Jun-2011	15-Jun-2041	279	365	12,927
		Bond Reserve	3.625%	3.625%	4.125%	GNMA	770865	36176NFE6	29-Jun-2011	15-May-2041	278	364	8,834
		Bond Reserve	3.500%	3.500%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	278	364	15,296
		Bond Reserve	3.875%	3.875%	4.375%	GNMA	770867	36176NFG1	29-Jun-2011	15-Jun-2041	279	365	19,198
		Bond Reserve	4.125%	4.125%	4.625%	GNMA	770868	36176NFH9	29-Jun-20				

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
March 31, 2018

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, 2018
Home Mortgage Revenue Bonds (HMRB):												
HMRB General (Continued)	Bond Reserve	4.125%	4.125%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	279	365	2,773
	Bond Reserve	3.500%	3.500%	4.000%	GNMA	770883	36176NFY2	29-Jun-2011	15-Feb-2041	275	361	9,234
	Bond Reserve	3.750%	3.750%	4.250%	GNMA	770927	36176NHC8	18-Jul-2011	15-Jun-2041	279	364	31,588
	Bond Reserve	3.875%	3.875%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	279	364	18,891
	Bond Reserve	4.000%	4.000%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	279	364	14,891
	Bond Reserve	4.125%	4.125%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	279	364	11,505
HMRB Total:											<u>12,305,215</u>	
											<u>\$ 26,288,213</u>	