

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
September 30, 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 September 30, 2018 |
| General (continued) | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 762967 | 36176DMQ3 | 5-Apr-2011 | 15-Mar-2041 | 270 | 365 | 17,665 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 762968 | 36176DMR1 | 5-Apr-2011 | 15-Apr-2041 | 271 | 366 | 121,225 |
| | General Reserve | 3.375% | 3.375% | 3.875% | GNMA | 762990 | 36176DNF6 | 14-Apr-2011 | 15-May-2041 | 272 | 366 | 27,921 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 762992 | 36176DNH2 | 14-Apr-2011 | 15-Apr-2041 | 271 | 365 | 95,098 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 763059 | 36176DQL0 | 28-Apr-2011 | 15-Apr-2041 | 271 | 365 | 29,263 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 763061 | 36176DQN6 | 28-Apr-2011 | 15-Apr-2041 | 271 | 365 | 43,925 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 763062 | 36176DQP1 | 28-Apr-2011 | 15-Mar-2041 | 270 | 364 | 10,691 |
| | General Reserve | 3.375% | 3.375% | 3.875% | GNMA | 763167 | 36176DTY9 | 5-May-2011 | 15-Feb-2041 | 269 | 363 | 23,565 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 763168 | 36176DTZ6 | 5-May-2011 | 15-Mar-2041 | 270 | 364 | 10,153 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 763169 | 36176DTZ9 | 5-May-2011 | 15-Apr-2041 | 271 | 365 | 40,565 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 763170 | 36176DT37 | 5-May-2011 | 15-Apr-2041 | 271 | 365 | 312,856 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 763171 | 36176DT45 | 5-May-2011 | 15-Apr-2041 | 271 | 365 | 25,650 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 763211 | 36176DVC4 | 17-May-2011 | 15-Apr-2041 | 271 | 364 | 19,973 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 763212 | 36176DVD2 | 17-May-2011 | 15-Mar-2041 | 270 | 363 | 13,959 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 763213 | 36176DVE0 | 17-May-2011 | 15-Apr-2041 | 271 | 364 | 275,192 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 763214 | 36176DVF7 | 17-May-2011 | 15-Apr-2041 | 271 | 364 | 18,626 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 763285 | 36176DXN8 | 26-May-2011 | 15-Apr-2041 | 271 | 364 | 12,597 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 763286 | 36176DXP3 | 26-May-2011 | 15-May-2041 | 272 | 365 | 127,297 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 763287 | 36176DXQ1 | 26-May-2011 | 15-Apr-2041 | 271 | 364 | 17,337 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 763288 | 36176DXR9 | 26-May-2011 | 15-May-2041 | 272 | 365 | 143,898 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 763289 | 36176DXS7 | 26-May-2011 | 15-May-2041 | 272 | 365 | 42,592 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 763367 | 36176DZ89 | 26-May-2011 | 15-May-2041 | 272 | 365 | 20,748 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 763368 | 36176DZ97 | 26-May-2011 | 15-May-2041 | 272 | 365 | 110,959 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 763369 | 36176DZAO | 26-May-2011 | 15-May-2041 | 272 | 365 | 42,142 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 763370 | 36176DZB8 | 26-May-2011 | 15-May-2041 | 272 | 365 | 31,768 |
| | General Reserve | 4.000% | 4.000% | 4.500% | GNMA | 763371 | 36176DZC6 | 26-May-2011 | 15-May-2041 | 272 | 365 | 13,570 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770691 | 36176M7C1 | 7-Jun-2011 | 15-May-2041 | 272 | 365 | 6,733 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770693 | 36176M7E7 | 7-Jun-2011 | 15-May-2041 | 272 | 365 | 15,831 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770694 | 36176M7F4 | 7-Jun-2011 | 15-May-2041 | 272 | 365 | 56,133 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 770695 | 36176M7G2 | 7-Jun-2011 | 15-May-2041 | 272 | 365 | 6,426 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770696 | 36176M7H0 | 7-Jun-2011 | 15-May-2041 | 272 | 365 | 49,847 |
| | General Reserve | 4.125% | 4.125% | 4.625% | GNMA | 770698 | 36176M7K3 | 7-Jun-2011 | 15-May-2041 | 272 | 365 | 12,248 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 770701 | 36176NAA9 | 16-Jun-2011 | 15-Apr-2041 | 271 | 363 | 31,036 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770702 | 36176NAB7 | 16-Jun-2011 | 15-Apr-2041 | 271 | 363 | 23,208 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 770703 | 36176NAC5 | 16-Jun-2011 | 15-May-2041 | 272 | 364 | 13,806 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 770704 | 36176NAD3 | 16-Jun-2011 | 15-May-2041 | 272 | 364 | 12,490 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 770705 | 36176NAE1 | 16-Jun-2011 | 15-May-2041 | 272 | 364 | 44,038 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770706 | 36176NAF8 | 16-Jun-2011 | 15-May-2041 | 272 | 364 | 46,457 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770707 | 36176NAG6 | 16-Jun-2011 | 15-May-2041 | 272 | 364 | 28,166 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770776 | 36176NCM1 | 28-Jun-2011 | 15-Jun-2041 | 273 | 365 | 48,433 |
| | General Reserve | 4.125% | 4.125% | 4.625% | GNMA | 770777 | 36176NCP9 | 28-Jun-2011 | 15-Jun-2041 | 273 | 365 | 9,799 |
| | General Reserve | 4.000% | 4.000% | 4.500% | GNMA | 770778 | 36176NCP4 | 28-Jun-2011 | 15-May-2041 | 272 | 364 | 17,849 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770779 | 36176NCP2 | 28-Jun-2011 | 15-May-2041 | 272 | 364 | 13,394 |
| | General Reserve | 4.000% | 4.000% | 4.500% | GNMA | 770863 | 36176NFC0 | 29-Jun-2011 | 15-Jun-2041 | 273 | 365 | 34,247 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770864 | 36176NFD8 | 29-Jun-2011 | 15-Jun-2041 | 273 | 365 | 12,762 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 770865 | 36176NFE6 | 29-Jun-2011 | 15-May-2041 | 272 | 364 | 8,717 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770867 | 36176NFG1 | 29-Jun-2011 | 15-Jun-2041 | 273 | 365 | 18,957 |
| | General Reserve | 4.125% | 4.125% | 4.625% | GNMA | 770868 | 36176NFH9 | 29-Jun-2011 | 15-Jun-2041 | 273 | 365 | 3,129 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770872 | 36176NFM8 | 28-Jun-2011 | 15-May-2041 | 272 | 364 | 17,324 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770874 | 36176NFP1 | 28-Jun-2011 | 15-May-2041 | 272 | 364 | 6,136 |
| | General Reserve | 4.125% | 4.125% | 4.625% | GNMA | 770876 | 36176NFR7 | 28-Jun-2011 | 15-Jun-2041 | 273 | 365 | 2,739 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 770883 | 36176NFB2 | 29-Jun-2011 | 15-Feb-2041 | 269 | 361 | 9,110 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770927 | 36176NHCB | 18-Jul-2011 | 15-Jun-2041 | 273 | 364 | 31,010 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770928 | 36176NHDB | 18-Jul-2011 | 15-Jun-2041 | 273 | 364 | 18,651 |
| | General Reserve | 4.000% | 4.000% | 4.500% | GNMA | 770929 | 36176NHDE | 18-Jul-2011 | 15-Jun-2041 | 273 | 364 | 14,706 |
| | General Reserve | 4.125% | 4.125% | 4.625% | GNMA | 770933 | 36176NHJ3 | 18-Jul-2011 | 15-Jun-2041 | 273 | 364 | 5,773 |
| | General Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872205 | 31409JAE0 | 1-Mar-2007 | 1-Mar-2037 | 221 | 365 | 297,010 |
| | General Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949164 | 31413LSZ8 | 1-Nov-2007 | 1-Nov-2037 | 229 | 365 | 497,176 |
| | General Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949169 | 31413LGE4 | 31-Jan-2008 | 31-Jan-2037 | 220 | 353 | 427,898 |
| | General Reserve | 5.062% | 5.062% | 5.500% | FNMA | 971085 | 31414N6J2 | 1-Feb-2009 | 1-Jan-2039 | 243 | 364 | 109,888 |
| | | | | | | | | | | | | 13,314,386 |
| | | | | | | | | | | | | HMRB Total: |
| | | | | | | | | | | | | \$ 24,509,253 |