

**CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
December 31, 2019**

| 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, 2019 |
| HMRB General (continued) | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 763213 | 36176DVE0 | 17-May-2011 | 15-Apr-2041 | 256 | 364 | 240,476 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 763214 | 36176DVF7 | 17-May-2011 | 15-Apr-2041 | 256 | 364 | 17,989 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 763285 | 36176DXN8 | 26-May-2011 | 15-Apr-2041 | 256 | 364 | 12,156 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 763286 | 36176DXP3 | 26-May-2011 | 15-May-2041 | 257 | 365 | 98,670 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 763287 | 36176DXQ1 | 26-May-2011 | 15-Apr-2041 | 256 | 364 | 16,629 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 763288 | 36176DXR9 | 26-May-2011 | 15-May-2041 | 257 | 365 | 122,487 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 763289 | 36176DXS7 | 26-May-2011 | 15-May-2041 | 257 | 365 | 32,553 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 763367 | 36176DZ89 | 26-May-2011 | 15-May-2041 | 257 | 365 | 19,827 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 763368 | 36176DZ97 | 26-May-2011 | 15-May-2041 | 257 | 365 | 72,875 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 763369 | 36176D2A0 | 26-May-2011 | 15-May-2041 | 257 | 365 | 40,695 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 763370 | 36176D2B8 | 26-May-2011 | 15-May-2041 | 257 | 365 | 9,713 |
| | General Reserve | 4.000% | 4.000% | 4.500% | GNMA | 763371 | 36176D2C6 | 26-May-2011 | 15-May-2041 | 257 | 365 | 9,097 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770691 | 36176M7C1 | 7-Jun-2011 | 15-May-2041 | 257 | 365 | 6,453 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770693 | 36176M7E7 | 7-Jun-2011 | 15-May-2041 | 257 | 365 | 15,291 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770694 | 36176M7F4 | 7-Jun-2011 | 15-May-2041 | 257 | 365 | 54,237 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 770695 | 36176M7G2 | 7-Jun-2011 | 15-May-2041 | 257 | 365 | 6,206 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770696 | 36176M7H0 | 7-Jun-2011 | 15-May-2041 | 257 | 365 | 43,269 |
| | General Reserve | 4.125% | 4.125% | 4.625% | GNMA | 770698 | 36176M7K3 | 7-Jun-2011 | 15-May-2041 | 257 | 365 | 11,844 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 770701 | 36176NAA9 | 16-Jun-2011 | 15-Apr-2041 | 256 | 363 | 29,637 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770702 | 36176NAB7 | 16-Jun-2011 | 15-Apr-2041 | 256 | 363 | 12,954 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 770703 | 36176NAC5 | 16-Jun-2011 | 15-May-2041 | 257 | 364 | 13,325 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 770704 | 36176NAD3 | 16-Jun-2011 | 15-May-2041 | 257 | 364 | 12,007 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 770705 | 36176NAE1 | 16-Jun-2011 | 15-May-2041 | 257 | 364 | 42,190 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770706 | 36176NAF8 | 16-Jun-2011 | 15-May-2041 | 257 | 364 | 37,590 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770707 | 36176NAG6 | 16-Jun-2011 | 15-May-2041 | 257 | 364 | 27,223 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770776 | 36176NCM1 | 28-Jun-2011 | 15-Jun-2041 | 258 | 365 | 46,820 |
| | General Reserve | 4.125% | 4.125% | 4.625% | GNMA | 770777 | 36176NCN9 | 28-Jun-2011 | 15-Jun-2041 | 258 | 365 | 5,023 |
| | General Reserve | 4.000% | 4.000% | 4.500% | GNMA | 770778 | 36176NCP4 | 28-Jun-2011 | 15-May-2041 | 257 | 364 | 9,141 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770779 | 36176NCQ2 | 28-Jun-2011 | 15-May-2041 | 257 | 364 | 12,942 |
| | General Reserve | 4.000% | 4.000% | 4.500% | GNMA | 770863 | 36176NFC0 | 29-Jun-2011 | 15-Jun-2041 | 258 | 365 | 14,849 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770864 | 36176NFD8 | 29-Jun-2011 | 15-Jun-2041 | 258 | 365 | 12,334 |
| | General Reserve | 3.625% | 3.625% | 4.125% | GNMA | 770865 | 36176NFE6 | 29-Jun-2011 | 15-May-2041 | 257 | 364 | 8,411 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770867 | 36176NFG1 | 29-Jun-2011 | 15-Jun-2041 | 258 | 365 | 18,290 |
| | General Reserve | 4.125% | 4.125% | 4.625% | GNMA | 770868 | 36176NFH9 | 29-Jun-2011 | 15-Jun-2041 | 258 | 365 | 3,028 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770872 | 36176NFM8 | 28-Jun-2011 | 15-May-2041 | 257 | 364 | 16,678 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770874 | 36176NFP1 | 28-Jun-2011 | 15-May-2041 | 257 | 364 | 5,932 |
| | General Reserve | 4.125% | 4.125% | 4.625% | GNMA | 770876 | 36176NFR7 | 28-Jun-2011 | 15-Jun-2041 | 258 | 365 | 2,651 |
| | General Reserve | 3.500% | 3.500% | 4.000% | GNMA | 770883 | 36176NFY2 | 29-Jun-2011 | 15-Feb-2041 | 254 | 361 | 8,788 |
| | General Reserve | 3.750% | 3.750% | 4.250% | GNMA | 770927 | 36176NHCH8 | 18-Jul-2011 | 15-Jun-2041 | 258 | 364 | 29,532 |
| | General Reserve | 3.875% | 3.875% | 4.375% | GNMA | 770928 | 36176NHHD6 | 18-Jul-2011 | 15-Jun-2041 | 258 | 364 | 18,035 |
| | General Reserve | 4.000% | 4.000% | 4.500% | GNMA | 770929 | 36176NHHE4 | 18-Jul-2011 | 15-Jun-2041 | 258 | 364 | 14,224 |
| | General Reserve | 4.125% | 4.125% | 4.625% | GNMA | 770933 | 36176NHJ3 | 18-Jul-2011 | 15-Jun-2041 | 258 | 364 | 5,585 |
| | General Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949164 | 31413LSZ8 | 1-Nov-2007 | 1-Nov-2037 | 214 | 365 | 473,791 |
| | General Reserve | 3.500% | 3.500% | 4.000% | FNMA | 949169 | 31413LE64 | 31-Jan-2008 | 31-Jan-2037 | 205 | 353 | 333,870 |
| | General Reserve | 5.062% | 5.062% | 5.500% | FNMA | 971085 | 31414NJ62 | 1-Feb-2009 | 1-Jan-2039 | 228 | 364 | 106,080 |
| | General Reserve | 5.750% | 5.750% | 6.250% | GNMA | 600918 | 36200GSF4 | 1-Nov-2002 | 20-Aug-2032 | 152 | 363 | 74,831 |
| | General Reserve | 2.500% | 2.500% | 3.000% | FNMA | 872192 | 31409H7D0 | 1-Oct-2006 | 1-Oct-2036 | 201 | 365 | 476,348 |
| | General Reserve | 3.500% | 3.500% | 4.000% | FNMA | AA2708 | 31416LAJ5 | 1-Feb-2009 | 1-Feb-2039 | | | 418,450 |
| | | | | | | | | | | | | 12,719,312 |
| | | | | | | | | | | | | HMRB Total: |
| | | | | | | | | | | | | \$ 21,113,079 |