

CalHFA Investments Summary

Table 1: Amount Invested
(\$ in millions)

<u>Investment Type</u>	<u>Bond Indentures</u>	<u>CalHFA G-O</u>	<u>Admin</u>	<u>Total</u>
State Investment Pool	109.1	230.6	589.8	929.5
Securities (market value)	18.6	217.2	0.0	235.8
U.S. Bank Open CP	0.1	2.0	0.0	2.1
Money Market Funds	3.2	2.0	0.0	5.2
Totals	\$ 131.0	\$ 451.8	\$ 589.8	\$ 1,172.6

Table 2: Investments in Securities by Type
September 30, 2020

<u>Type of Investment</u>	<u>Par Value</u>			<u>Book Value</u>	<u>Market Value</u>
	<u>Program</u>	<u>Reserve</u>	<u>Unencumbered</u>		
GNMA Securities	\$ -	\$ 3,998,680	\$ 85,975,720	\$ 89,974,401	\$ 95,689,631
FNMA Securities	\$ -	\$ 13,514,886	\$ 111,578,653	\$ 125,093,538	\$ 140,170,168
Totals	\$ -	\$ 17,513,566	\$ 197,554,373	\$ 215,067,939	\$ 235,859,799

Table 3: Securities Detail by Type
September 30, 2020

<u>Type of Investment</u>	<u>Par Value</u>	<u>Market Value</u>	<u>Yearly Interest</u>	<u>Dollar Days</u>	<u>Weighted Avg Coupon</u>	<u>Weighted Avg Remaining Mat</u>
GNMA Securities	\$ 89,974,401	\$ 95,670,826	\$ 3,217,314	\$ 786,441,295,375	3.58%	23.93
FNMA Securities	\$ 125,093,538	\$ 140,170,168	\$ 4,838,552	\$ 954,507,371,178	3.87%	20.89
Totals	\$ 215,067,939	\$ 235,840,994	\$ 8,055,866	\$ 1,740,948,666,553		

Table 4: Investments in Securities by Account
September 30, 2020

Indenture or Account Description	Par Value Program Account Assets	Par Value Reserve Account Assets	Par Value Unencumbered Assets	Total Par Value	Market Value
Home Mortgage Revenue Bonds	\$ -	\$ 17,513,566	\$ -	\$ 17,513,566	\$ 18,615,365
Housing Assistance Trust	\$ -	\$ -	\$ 171,159,909	\$ 171,159,909	\$ 187,601,314
Federal Home Loan Bank	\$ -	\$ -	\$ 861,618	\$ 861,618	\$ 896,591
Emergency Reserve Account	\$ -	\$ -	\$ 25,532,846	\$ 25,532,846	\$ 28,746,529
Totals	<u>\$ -</u>	<u>\$ 17,513,566</u>	<u>\$ 197,554,373</u>	<u>\$ 215,067,939</u>	<u>\$ 235,859,799</u>

CalHFA HMRB Investments Summary

Home Mortgage Revenue Bond Indenture Funds Deposited in SMIF & Money Market Funds 30-Sep-2020

	Type of funds			Total Amount Invested
	Program	Reserve	Float	
Investment in SMIF	-	15,461,013	80,242,065	95,703,078
Investment at Cost (MMF)	-	386,268	176,879	563,148
Total Funds Invested	\$ -	\$ 15,847,282	\$ 80,418,944	\$ 96,266,225

Home Mortgage Revenue Bond Indenture Summary of Investments in Securities 30-Sep-2020

Type of Securities	Par Value Program Account	Par Value Reserve Account	Total Par Value	Total Market Value	Weighted Average Coupon	Weighted Avg Remaining Maturity
GNMA	\$ -	\$ 3,998,680	\$ 3,998,680	4,272,132	4.08%	17.98
FNMA	-	13,514,886	13,514,886	14,343,232	3.24%	17.18
Totals in Securities	\$ -	\$ 17,513,566	\$ 17,513,566	\$ 18,615,365		

Home Mortgage Revenue Bond Indenture Details of Investments in Securities 30-Sep-2020

Type of Securities	Par Value	Yearly Interest	Dollar Days	Weighted Avg Remaining Maturity
GNMA	\$ 3,998,680	\$ 163,189	\$ 26,257,519,815	17.98 Years
FNMA	13,514,885.65	437,308	84,828,281,153	17.18 Years
Totals	\$ 17,513,566	\$ 600,497	\$ 111,085,800,968	

CalHFA MHRBIII Investments Summary

**Multifamily Housing Revenue Bonds III
Funds Deposited in Commerical Paper & SMIF
30-Sep-2020**

	<u>Type of funds</u>			<u>Total Amount Invested</u>
	<u>Program</u>	<u>Reserve</u>	<u>Float</u>	
<u>Ratings as of September 30, 2020</u>				
US Bank Open CP P-1/A-1+ (Moody's/S&P)	\$ 90,445	\$ -	\$ 37,503	\$ 127,949
Totals in Commerical Paper	\$ 90,445	\$ -	\$ 37,503	\$ 127,949
Investment in SMIF	\$ -	\$ 1,010,000	\$ 12,352,000	\$ 13,362,000
Total Funds Invested	<u>\$ 90,445</u>	<u>\$ 1,010,000</u>	<u>\$ 12,389,503</u>	<u>\$ 13,489,949</u>