

# 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	104.2	252.9	640.9	998.0
Securities (market value)	17.6	198.0	0.0	215.6
U.S. Bank Open CP	0.1	0.0	0.0	0.1
Money Market Funds	3.4	2.1	0.0	5.5
<b>Totals</b>	<b>\$ 125.3</b>	<b>\$ 453.0</b>	<b>\$ 640.9</b>	<b>\$ 1,219.2</b>

**Table 2: Investments in Securities by Type**  
December 31, 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	\$ -	\$ 3,718,955	\$ 75,917,122	\$ 79,636,077	\$ 85,230,995
FNMA Securities	\$ -	\$ 12,775,229	\$ 103,648,891	\$ 116,424,120	\$ 130,405,849
<b>Totals</b>	<b>\$ -</b>	<b>\$ 16,494,183</b>	<b>\$ 179,566,013</b>	<b>\$ 196,060,196</b>	<b>\$ 215,636,844</b>

**Table 3: Securities Detail by Type**  
December 31, 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	\$ 79,636,077	\$ 85,230,995	\$ 2,855,323	\$ 685,219,328,130	3.59%	23.56
FNMA Securities	\$ 116,424,120	\$ 130,405,849	\$ 4,502,546	\$ 867,369,963,752	3.87%	20.40
<b>Totals</b>	<b>\$ 196,060,196</b>	<b>\$ 215,636,844</b>	<b>\$ 7,357,869</b>	<b>\$ 1,552,589,291,882</b>		

**Table 4: Investments in Securities by Account**  
December 31, 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	\$ -	\$ 16,494,183	\$ -	\$ 16,494,183	\$ 17,617,146
Housing Assistance Trust	\$ -	\$ -	\$ 155,336,620	\$ 155,336,620	\$ 170,823,834
Federal Home Loan Bank	\$ -	\$ -	\$ 735,156	\$ 735,156	\$ 765,798
Emergency Reserve Account	\$ -	\$ -	\$ 23,494,237	\$ 23,494,237	\$ 26,430,066
Totals	<u>\$ -</u>	<u>\$ 16,494,183</u>	<u>\$ 179,566,013</u>	<u>\$ 196,060,196</u>	<u>\$ 215,636,844</u>

# CalHFA HMRB Investments Summary

## Home Mortgage Revenue Bond Indenture Funds Deposited in SMIF & Money Market Funds 31-Dec-2020

	Type of funds			Total Amount Invested
	Program	Reserve	Float	
Investment in SMIF	-	16,141,235	77,154,765	93,296,000
Investment at Cost (MMF)	-	589,290	119,510	708,800
Total Funds Invested	\$ -	\$ 16,730,526	\$ 77,274,275	\$ 94,004,800

## Home Mortgage Revenue Bond Indenture Summary of Investments in Securities 31-Dec-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	\$ -	\$ 3,718,955	\$ 3,718,955	4,000,523	4.10%	17.60
FNMA	-	12,775,229	12,775,229	13,616,623	3.25%	16.96
Totals in Securities	\$ -	\$ 16,494,183	\$ 16,494,183	\$ 17,617,146		

## Home Mortgage Revenue Bond Indenture Details of Investments in Securities 31-Dec-2020

Type of Securities	Par Value	Yearly Interest	Dollar Days	Weighted Avg Remaining Maturity
GNMA	\$ 3,718,955	\$ 152,637	\$ 23,901,826,589	17.60 Years
FNMA	12,775,228.51	414,888	79,128,121,358	16.96 Years
Totals	\$ 16,494,183	\$ 567,525	\$ 103,029,947,947	

# CalHFA MHRBIII Investments Summary

**Multifamily Housing Revenue Bonds III  
Funds Deposited in Commerical Paper & SMIF  
31-Dec-2020**

	<u>Type of funds</u>			<u>Total Amount Invested</u>
	<u>Program</u>	<u>Reserve</u>	<u>Float</u>	
<b><u>Ratings as of December 31, 2020</u></b>				
US Bank Open CP P-1/A-1+ (Moody's/S&P)	\$ 117,162	\$ -	\$ 31,499	\$ 148,660
Totals in Commerical Paper	\$ 117,162	\$ -	\$ 31,499	\$ 148,660
Investment in SMIF	\$ -	\$ 1,010,000	\$ 9,895,000	\$ 10,905,000
Total Funds Invested	<u>\$ 117,162</u>	<u>\$ 1,010,000</u>	<u>\$ 9,926,499</u>	<u>\$ 11,053,660</u>