

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	101.4	289.1	922.8	1313.3
Securities (market value)	16.6	188.0	0.0	204.6
U.S. Bank Open CP	0.1	12.2	0.0	12.3
Money Market Funds	3.4	5.5	0.0	8.9
Totals	\$ 121.5	\$ 494.8	\$ 922.8	\$ 1,539.1

Table 2: Investments in Securities by Type
March 31, 2021

<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	\$ -	\$ 3,477,208	\$ 68,661,363	\$ 72,138,570	\$ 77,219,215
FNMA Securities	\$ -	\$ 12,184,038	\$ 105,056,501	\$ 117,240,539	\$ 127,392,274
Totals	\$ -	\$ 15,661,246	\$ 173,717,864	\$ 189,379,110	\$ 204,611,490

Table 3: Securities Detail by Type
March 31, 2021

<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	\$ 72,138,570	\$ 77,219,215	\$ 2,578,449	\$ 612,661,896,513	3.57%	23.25
FNMA Securities	\$ 117,240,539	\$ 127,392,274	\$ 4,414,205	\$ 880,384,966,647	3.77%	20.56
Totals	\$ 189,379,110	\$ 204,611,490	\$ 6,992,654	\$ 1,493,046,863,160		

Table 4: Investments in Securities by Account

March 31, 2021

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	\$ -	\$ 15,661,246	\$ -	\$ 15,661,246	\$ 16,624,327
Housing Assistance Trust	\$ -	\$ -	\$ 151,210,214	\$ 151,210,214	\$ 163,509,329
Federal Home Loan Bank	\$ -	\$ -	\$ 623,967	\$ 623,967	\$ 650,800
Emergency Reserve Account	\$ -	\$ -	\$ 21,883,683	\$ 21,883,683	\$ 23,827,034
Totals	\$ -	\$ 15,661,246	\$ 173,717,864	\$ 189,379,110	\$ 204,611,490

CalHFA HMRB Investments Summary

Home Mortgage Revenue Bond Indenture Funds Deposited in SMIF & Money Market Funds 31-Mar-2021

	Type of funds			Total Amount Invested
	Program	Reserve	Float	
Investment in SMIF	-	9,461,735	72,350,520	81,812,256
Investment at Cost (MMF)	-	737,532	199,358	936,890
Total Funds Invested	\$ -	\$ 10,199,267	\$ 72,549,879	\$ 82,749,146

Home Mortgage Revenue Bond Indenture Summary of Investments in Securities 31-Mar-2021

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	\$ -	\$ 3,477,208	\$ 3,477,208	3,756,218	4.13%	17.24
FNMA	-	12,184,038	12,184,038	12,868,109	3.25%	16.71
Totals in Securities	\$ -	\$ 15,661,246	\$ 15,661,246	\$ 16,624,327		

Home Mortgage Revenue Bond Indenture Details of Investments in Securities 31-Mar-2021

Type of Securities	Par Value	Yearly Interest	Dollar Days	Weighted Avg Remaining Maturity
GNMA	\$ 3,477,208	\$ 143,714	\$ 21,889,342,208	17.24 Years
FNMA	12,184,038.18	395,913	74,378,039,773	16.71 Years
Totals	\$ 15,661,246	\$ 539,626	\$ 96,267,381,982	

CalHFA MHRBIII Investments Summary

**Multifamily Housing Revenue Bonds III
Funds Deposited in Commerical Paper & SMIF
31-Mar-2021**

	<u>Type of funds</u>			<u>Total Amount Invested</u>
	<u>Program</u>	<u>Reserve</u>	<u>Float</u>	
<u>Ratings as of March 31, 2021</u>				
US Bank Open CP P-1/A-1+ (Moody's/S&P)	\$ 88,724	\$ -	\$ 12,696	\$ 101,420
Totals in Commerical Paper	\$ 88,724	\$ -	\$ 12,696	\$ 101,420
Investment in SMIF	\$ -	\$ 1,010,000	\$ 18,616,000	\$ 19,626,000
Total Funds Invested	<u>\$ 88,724</u>	<u>\$ 1,010,000</u>	<u>\$ 18,628,696</u>	<u>\$ 19,727,420</u>