TEXAS DEPARTMENT OF HOUSING AND COMMUNITY AFFAIRS
HOUSING FINANCE DIVISION
PUBLIC FUNDS INVESTMENT ACT
Internal Management Report (Sec. 2256.023)
Quarter Ending May 31, 2026

Investment Type	FAIR VALUE (MARKET) @ 2/28/2026	CARRYING VALUE @ 2/28/2026	ACCRETION / PURCHASES	AMORTIZATION/ SALES	MATURITIES	TRANSFERS	CARRYING VALUE @ 5/31/2026	FAIR VALUE (MARKET) @ 5/31/2026	CHANGE IN FAIR VALUE (MARKET)	ACCRUED INT RECVBL GAIN	RECOGNIZED GAIN
INDENTURE RELATED:											
Single Family	1,456,038,483.14	1,464,542,284.09	12,380,303.74	(31,261,819.81)	(17,658,992.91)	-	1,428,001,775.11	1,401,041,495.77	(18,456,478.39)	6,346,714.46	
RMRB	2,494,643,783.08	2,468,262,665.53	215,621,857.36	(180,911,831.94)	(22,068,321.03)	-	2,480,904,369.92	2,487,955,180.67	(19,330,306.80)	10,411,007.27	
Taxable Mortgage Program	2,696,957.67	2,696,957.67	36,068.67	-	-	-	2,733,026.34	2,733,026.34	-	3,995,467.37	
Multi Family	518,800,577.70	555,832,198.80	113,635,868.23	(100,648,249.52)	(1,720,859.04)	-	567,098,958.47	521,511,924.04	(8,555,413.33)	827,802.48	
	4,472,179,801.59	**4,491,334,106.09**	**341,674,098.00**	**(312,821,901.27)**	**(41,448,172.98)**	**0.00**	**4,478,738,129.84**	**4,413,241,626.82**	**(46,342,198.52)**	**21,580,991.58**	**0.00**

(b) (8) The Department is in compliance with regards to investing its funds in a manner which will provide by priority the following objectives: (1) safety of principal, (2) sufficient liquidity to meet Department cash flow needs, (3) a market rate of return for the risk assumed, and (4) conformation to all applicable state statutes governing the investment of public funds including Section 2306 of the Department's enabling legislation and specifically, Section 2256 of the Texas Government Code, the Public Funds Investment Act.

Per Section 2256.007(d) of the Texas Government Code, the Public Funds Investment Act:
David Cervantes completed 5.0 hrs. of training on the Texas Public Funds Investment Act on October 22, 2025
Scott Fletcher completed 5.0 hrs. of training on the Texas Public Funds Investment Act on June 27, 2024

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David Cervantes
Director of Administration

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Scott Fletcher
Deputy Executive Director - Housing Finance

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BOND FINANCE DIVISION
BOND TRUST INDENTURES
Supplemental Management Report
Quarter Ending May 31, 2026

INVESTMENT TYPE	FAIR VALUE (MARKET) @ 2/28/2026	CARRYING VALUE @ 2/28/2026	ACCRETION / PURCHASES	AMORTIZATION/ SALES	MATURITIES	TRANSFERS	CARRYING VALUE @ 5/31/2026	FAIR VALUE (MARKET) @ 5/31/2026	CHANGE IN FAIR VALUE (MARKET)	RECOGNIZED GAIN
INDENTURE RELATED:										
Mortgage-Backed Securities	3,813,708,460.10	3,832,862,764.60	165,528,040.04	-	(41,448,172.98)	-	3,956,942,631.66	3,891,452,554.55	(46,335,772.61)	
Guaranteed Inv Contracts	65,997,440.85	65,997,440.85	3,225,000.00	(14,696.06)	-	-	69,207,744.79	69,207,744.79	-	
Treasury-Backed Mutual Funds	85,753,554.29	85,753,554.29	9,937,767.14	(14,088,129.12)	-	-	81,603,192.31	81,603,192.31	-	
Repurchase Agreements	388,687,205.35	388,687,205.35	59,285,189.73	(212,158,955.69)	-	-	235,813,439.39	235,813,439.39	-	
SLG Securities	118,033,141.00	118,033,141.00	62,611,714.40	(86,560,120.40)	-	-	94,084,735.00	94,084,735.00	-	
Treasury Notes / Bonds	-	-	41,086,386.69	-	-	-	41,086,386.69	41,079,960.78	(6,425.91)	
	4,472,179,801.59	**4,491,334,106.09**	**341,674,098.00**	**(312,821,901.27)**	**(41,448,172.98)**	**0.00**	**4,478,738,129.84**	**4,413,241,626.82**	**(46,342,198.52)**	**0.00**

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