



Tennessee Housing Development Agency

Investment Report

June 30, 2024

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Nashville, Tennessee 37243**



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TENNESSEE HOUSING DEVELOPMENT AGENCY
QUARTERLY INVESTMENT REPORT
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TENNESSEE HOUSING DEVELOPMENT AGENCY

INVESTMENT POLICY

REVISED AND RESTATED

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I. Definitions

The following definitions are used hereafter with respect to and for purposes of this Investment Policy:

Board of Directors – Board of Directors for THDA.

Certificate of Deposit – As defined by and in accordance with T.C.A., Section 9-4-602.

Comparable Quality – A security or investment that 1) presents minimal credit risk, 2) is denominated in United States Dollars (USD), and 3) is determined by the Investment Staff, whereby such determination is made in writing and retained for record retention purposes, to be of comparable quality to securities that have a credit rating within the highest tier of short-term ratings or its long-term equivalent.

Daily Liquid Assets - The following investment instruments: cash and money market demand deposit accounts that mature within one (1) business day; U.S. Direct Obligation Securities; securities that will mature within one (1) business day; securities subject to a demand feature that is exercisable and payable within one (1) business day; and amounts receivable and due unconditionally within one (1) business day on pending sales of securities.

Fiduciary Standard - THDA assets not held by the respective trustee under any General Bond Resolution shall be invested and managed in good faith, in the best interest of the citizens of the State, in accordance with this Investment Policy, with the care an ordinarily prudent person in a like position would exercise under similar circumstances. THDA assets held by the respective trustee under any General Bond Resolution shall be invested and managed in good faith, in the best interest of the citizens of the State, in accordance with this Investment Policy, and in accordance with the requirements of the respective General Bond Resolution with the care an ordinarily prudent person in a like position would exercise under similar circumstances.

First Tier Quality – A security that 1) presents minimal credit risk, 2) is denominated in United States Dollars (USD), and 3) has an Investment Grade credit rating.

General Bond Resolution – Each bond resolution as may be adopted by the Board of Directors, as outlined in Appendix A which shall be amended, as necessary, by the Executive Director.

Investment Grade – A credit rating within the highest tier of short-term ratings or its long-term equivalent (e.g., P-1, A-1, F1) by a NRSRO. Rating modifiers (+, -) will not be considered when determining the tier. If rated by two NRSROs and the ratings conflict, the lower tier applies. If rated by more than two (> 2) NRSROs, the highest ratings determined by at least two (≥ 2) NRSROs applies. The Board of Directors has determined that U.S. Direct Obligation Securities, U.S. Agency Securities and U.S. Instrumentality Securities to be of Comparable Quality that have been rated within the highest category of credit ratings and are deemed to be rated Investment Grade.

Investment Staff – Any State of Tennessee Department of Treasury employee (“Treasury Investment Staff”) and, if applicable, any THDA employee (“THDA Investment Staff”) involved in the investment management of THDA assets.

Money Market Demand Accounts - As defined by and in accordance with T.C.A., Section 9-4-602.

Nationally Recognized Statistical Rating Organization (“NRSRO”) - Any credit rating agency that is registered with the Securities and Exchange Commission (“SEC”) as such. For the avoidance of doubt, a NRSRO includes “commercial paper rating services.”

Prime Banker’s Acceptance - As defined by and in accordance with T.C.A., Section 9-4-602.

Prime Commercial Paper - As defined by and in accordance with T.C.A., Section 9-4-602.

Program Securities – Mortgage backed securities (MBS) created with pools of mortgages funded/purchased by THDA.

Repurchase Agreement – As defined by and in accordance with T.C.A., Section 9-4-602.

State – State of Tennessee.

State Treasurer – The treasurer of the State of Tennessee.

T.C.A. – Tennessee Code Annotated.

THDA - The Tennessee Housing Development Agency.

U.S. Agency Securities – Debt obligations guaranteed as to principal and interest by any agency of the United States.

U.S. Direct Obligation Securities – bonds, notes and treasury bills of the United States or other debt obligations guaranteed as to principal and interest by the United States.

U.S. Government Securities – U.S. Direct Obligation Securities, U.S. Agency Securities and U.S. Instrumentality Securities.

U.S. Instrumentality Securities – Debt obligations guaranteed as to principal and interest by any United States government-sponsored corporation. For the avoidance of doubt, “government-sponsored corporation” includes any United States government-sponsored enterprises (“GSEs”) and any instrumentality with the express or implied backing of the United States government.

II. Overview and Authority

A. Introduction

THDA, a political subdivision and instrumentality of the State, was established to serve a public purpose and improve and otherwise promote the health, welfare, and prosperity of the citizens of the State. THDA was created to promote the production of more affordable new housing units for very low, low and moderate income individuals and families in the State, to promote the preservation and rehabilitation of existing housing units for such persons, and to bring greater stability to the residential construction industry and related industries so as to assure a

steady flow of production of new housing units.

B. Authority

The Board of Directors is responsible for carrying out the powers given to THDA under State law, including, but not limited to, establishing the Investment Policy for THDA assets and electing or appointing an Executive Director. The Executive Director administers, manages and directs the affairs and business of THDA subject to the policies, control and direction of the Board of Directors.

Pursuant to T.C.A., Section 13-23-112, the State Treasurer is the custodian of the assets of THDA except for those assets required by contracts with bondholders or noteholders to be in the custody of the respective bond or note trustee. Furthermore, the State Treasurer is responsible for making investments in accordance with the Investment Policy established by the Board of Directors.

C. Delegation Authority

Pursuant to T.C.A. Section 13-23-112(f), the State Treasurer may delegate all or a portion of his/her custodial and/or investment duties and responsibilities to the Executive Director.

Furthermore, in making investments in accordance with this Investment Policy, the State Treasurer and, if applicable, the Executive Director are authorized to delegate all or a portion of his/her custodial and/or investment duties and responsibilities to Treasury Investment Staff and THDA Investment Staff, respectively. Therefore, references herein to the State Treasurer and/or Executive Director may apply to his/her designee(s).

The State Treasurer and, if applicable, Executive Director shall periodically review the actions taken by delegees in order to monitor performance and compliance with the terms of the delegation.

D. Scope

The Investment Policy is binding on all persons and entities with authority over THDA assets.

III. Objective

The purpose of this Investment Policy is to support the governing principles specified in Section V of this Investment Policy by:

- Outlining the distinct roles and responsibilities of the Board of Directors, State Treasurer, Executive Director, and Investment Staff;
- Electing the method of measuring securities and investments for financial reporting purposes;
- Setting forth the additional investment criteria, which the Board of Directors determines to be prudent in consideration of the purposes, terms, General Bond Resolution payment and distribution requirements and other circumstances of THDA, in accordance with the Fiduciary Standard.;

- Communicating the Investment Policy, as approved by the Board of Directors; and
- Functioning as a supervisory tool, guiding the ongoing oversight of investment of THDA assets.

IV. Roles and Responsibilities

In addition to the duties and responsibilities described herein, additional duties and responsibilities may exist. All persons and entities with authority over THDA assets are ultimately responsible for compliance with all applicable obligations.

A. Board of Directors

- 1) Adopt an Investment Policy, which the Board of Directors determines to be prudent in consideration of the purposes, terms, General Bond Resolution payment and distribution requirements and other circumstances of THDA, in accordance with the Fiduciary Standard;
- 2) Evaluate the investment performance of THDA assets through reports supplied by the State Treasurer; and
- 3) Periodically review the actions taken by delegees in order to monitor performance and compliance with the terms of the delegation.

B. State Treasurer

- 1) Implement the Investment Policy, as approved by the Board of Directors;
- 2) Operate with a duty of undivided loyalty, investing and managing THDA assets solely in accordance with the Fiduciary Standard and this Investment Policy;
- 3) Delegate investment, administrative and management functions that a prudent person of comparable skills would properly delegate under the circumstances;
- 4) Evaluate and, as applicable, approve the investment-related processes employed and procedures established by delegees, service providers and Investment Staff;
- 5) Evaluate the investment performance of THDA assets through reports supplied by delegees, service providers and Investment Staff;
- 6) Monitor THDA compliance with this Investment Policy; and
- 7) Take actions that are deemed essential to protect THDA assets, the interests of the citizens of the State, and the interest of bondholders or noteholders as may be required under each respective General Bond Resolution.

C. Executive Director

- 1) Assume executive responsibility and authority, if so delegated by the State Treasurer, for the ongoing evaluation and management of the THDA assets, ensuring compliance with the Investment Policy and such other investment-related laws, rules and regulations, policies, procedures, internal controls, and requirements of any respective General Bond Resolutions that may apply;
- 2) Operate with a duty of undivided loyalty, investing and managing THDA assets, if so delegated by the State Treasurer, solely in accordance with the Fiduciary Standard and this Investment Policy;
- 3) Hire, fire and otherwise effectively manage and supervise THDA Investment Staff;

- 4) Delegate investment and management functions to THDA Investment Staff that a prudent person of comparable skills would properly delegate under the circumstances;
- 5) Review and, as applicable, approve the use of custodians, trustees, and other service providers;
- 6) Consult with the State Treasurer on investment-related administrative, organizational and related activities and provide reports as may be requested by the State Treasurer;
- 7) Collaborate, as applicable, with the State Treasurer and Investment Staff on the development and implementation of appropriate investment strategies, policies, procedures and internal controls;
- 8) Prepare and submit reports, as required, to document investment activities; and
- 9) Notify the State Treasurer of investment-related situations that merit his/her attention.

D. Investment Staff

- 1) Assume fiduciary responsibility and authority, as delegated, for the Investment Staff member's role in the ongoing evaluation, administration and management of THDA assets;
- 2) Utilize special skills and expertise in an effort to meet the requirements of the Investment Policy;
- 3) Operate with a duty of undivided loyalty, investing, administering and managing THDA assets in accordance with the Fiduciary Standard and this Investment Policy;
- 4) Source and evaluate prospective investments on an as-needed basis;
- 5) Assist the State Treasurer with respect to any matters related to THDA assets;
- 6) Prepare and submit reports, as required, to document investment activities; and
- 7) Notify the State Treasurer, of situations that merit his/her attention.

V. Governing Principles

The Board of Directors has adopted, in good faith, in the best interest of the citizens of Tennessee and the interest of bondholders or noteholders as may be required under each respective General Bond Resolution, that the following governing principles for the oversight of THDA assets:

A. Preservation of Principal and Liquidity

Investment and reinvestment of THDA assets shall be designed to be consistent with preservation of principal. The THDA shall hold liquid assets sufficient to meet reasonably foreseeable General Bond Resolution payment and distribution requirements, as may be required under each respective General Bond Resolution, and to meet THDA operating requirements.

B. Benchmark

The one-year, two-year and three-year U.S. Treasury Constant Maturity Rate as published by the United States Federal Reserve Board of Governors shall be the established benchmarks for evaluating THDA investment performance.

C. Permitted Investment Instruments and Investment Activities

In accordance with T.C.A. Sections 13-23-01 et seq., as amended, permitted investments and

investment activities for THDA assets that are not held by the respective trustee under any General Bond Resolution shall include only those authorized for state funds pursuant to T.C.A. Section 9-4-602 and investment in the State Pooled Investment Fund established pursuant to T.C.A. Section 9-4-603, unless such investments or investment activities are further restricted in some manner by this Investment Policy. Permitted investments and investment activities for THDA assets held by the respective trustee under any General Bond Resolution shall include only those authorized under the respective General Bond Resolution unless such investments or investment activities are further restricted in some manner by this Investment Policy or by state law.

D. Use of Demand Features or Guarantees

If a security, underlying collateral, or other investment is subject to a guarantee or demand feature and the guarantee or demand feature is not being relied upon, the guarantee or demand feature shall be disregarded for the purposes of calculating maturity, quality, diversification or liquidity.

VI. Additional Investment Criteria

The Board of Directors hereby imposes the following investment restrictions, which the Board of Directors determines to be prudent in consideration of the purposes, terms, General Bond Resolution payment and distribution requirements and other circumstances of THDA, in accordance with the Fiduciary Standard. The disqualification of an investment under one section of this Investment Policy does not prevent its qualification in whole or in part under another section.

A. Maturity

A minimum of five percent ($\geq 5\%$) of the daily fair market value of THDA total investments must mature within five years. No more than fifty percent ($\leq 50\%$) of the daily fair market value of THDA total investments shall have a maturity of greater than fifteen (> 15) years without the approval of the Bond Finance Committee of the Board of Directors. The maturity limitations listed above shall not apply to or include Program Securities as defined in this Policy.

All of the investment maturities shall be laddered to avoid maturity concentration.

B. Quality

The quality of the following securities shall be evaluated in terms of the minimum quality criteria listed:

Security Type	Minimum Quality Criteria
U.S. Direct Obligation Securities, U.S. Agency Securities or U.S. Instrumentality Securities	First Tier.

Repurchase Agreement	<p>A counter-party, or its parent, shall have an Investment Grade credit rating, be a primary dealer as defined by the Federal Reserve Bank of New York, or be of Comparable Quality.</p> <p>The underlying collateral is limited to First Tier U.S. Direct Obligation Securities, U.S. Agency Securities or U.S. Instrumentality Securities. The fair value of the underlying collateral shall be at least equal to the resale price provided in the Repurchase or Reverse Repurchase Agreement.</p>
Certificates of Deposit and Money Market Demand accounts	<p>A depository institution shall be a state depository pursuant to T.C.A. §9-4-107 and collateralized in accordance with T.C.A. §9-4-403.</p> <p>The underlying collateral is limited to those securities and investments authorized under T.C.A. §9-4-103, excluding surety bonds.</p>
Prime Commercial Paper	<p>First Tier, but the security shall have an Investment Grade credit rating by at least two (≥ 2) NRSROs and the issuer shall be approved in writing by the State Treasurer.</p>
Prime Banker's Acceptances	<p>First Tier, the security or issuer shall have an Investment Grade credit rating, and the security shall be eligible for purchase by the federal reserve system.</p>

C. Diversification

Less than five percent (< 5%) of THDA assets shall be in investments of any one issuer of securities. The diversification limitations listed above shall not apply to or include U.S. Government Securities and Certificates of Deposit and Money Market Demand Accounts.

Additionally, THDA assets shall not be invested in more than:

- two hundred fifty million dollars ($\leq \$250,000,000$) of prime commercial paper issued by any one issuer, excluding prime commercial paper that matures on the next business day; and
- twenty-five million dollars ($\leq \$25,000,000$) of prime banker's acceptances issued by any one issuer.

Furthermore, the total fair market value of securities on loan under any securities lending agreement shall not exceed fifty percent (< 50%) of the fair market value of THDA assets on any day.

VII. Risk Management and Monitoring

A. Safekeeping and Custody

To mitigate custodial credit risk, THDA assets under each respective General Bond Resolution shall be held by the respective bond or note trustee. Other THDA assets shall be held by the State Treasurer at a custodial bank, savings and loan association, trust company or the Federal Reserve Bank, as approved by the State Treasurer.

B. Liquidity Management and Stress Testing

In order to ensure sufficient operational liquidity, THDA shall maintain a minimum of twenty-five one-hundredths of a percent ($\geq 0.25\%$) daily fair market value of THDA total investments in Daily Liquid Assets.

The State Treasurer shall cause micro and macro stress testing (e.g. liquidity and market scenarios) to be periodically performed on THDA assets in order to ensure that that appropriate liquidity thresholds have been established for THDA. The results and any recommendations stemming from such testing shall be reported to the State Treasurer.

C. Trading, Brokerage and Research

Best execution, cost and benefits that serve the exclusive interest of THDA in accordance with the Fiduciary Standard are the overriding principles in determining the trading and brokerage counterparty to be used in any transaction. Selection of trading and brokerage counterparties shall be subject to the qualifications and processes approved by the State Treasurer.

D. Policies, Procedures and Controls

The State Treasurer shall ensure efficient and effective development and administration of an Investment Policy compliance program that is reasonably designed to prevent, detect and, if necessary, remedy violations of applicable laws, rules, regulations and policies THDA investment and securities activities.

VIII. Reporting

A. Quarterly

After the end of each quarter, the State Treasurer shall electronically submit a detailed, written review of the THDA investment activity to the Board of Directors and the Bond Finance Committee of the Board of Directors.

B. Annual

Within ninety (90) days of the end of the fiscal year, the State Treasurer shall electronically submit a comprehensive THDA investment report to the Board of Directors and the Bond Finance Committee of the Board of Directors. This report shall include, at a minimum, twelve-month performance returns compared to the Investment Policy benchmarks and any recommendations regarding the Investment Policy and the investment strategy for the ensuing fiscal year.

C. Periodic

The State Treasurer shall provide other investment or investment-related reports as requested by the Board of Directors.

IX. Other Considerations

The Board of Directors hereby authorizes the State Treasurer to provide written interpretive guidance and approve in writing, from time to time, exceptions from the requirements contained within the Investment Policy as deemed to be in accordance with the Fiduciary Standard. Such interpretive guidance or exception shall be reported in writing to the Board of Directors at its next meeting.

X. Approval and Adoption

The Board of Directors approved and adopted this revised and restated Investment Policy of the Tennessee Housing Development Agency at its meeting on the 25th day of July, 2023, and such Investment Policy shall only be changed by subsequent action of the Board of Directors.



Matt McGauley, Chairman of the Board of Directors
TENNESSEE HOUSING DEVELOPMENT AGENCY

EXECUTIVE SUMMARY

THDA Finance Team:

Trent Ridley, CFO

Wayne Beard, Finance Director

Damon Pallay, Controller

July 22, 2024

**Important Transactions during the past quarter:*

- 1) The agency closed the \$255,000,000 Residential Finance Program Bond Issue 2024-2, on June 25, 2024. This financing provided \$227,168,000 of proceeds to fund mortgage loans and purchase GNMA mortgage-backed securities, \$25,000,000 of taxable bond proceeds to purchase FHLMC mortgage-backed securities and \$9,200,000 to fund downpayment assistance 2nd mortgages. This transaction received \$27.95 million of 0% participation proceeds from the 2023-2 transaction and provided \$20.36 million of 0% participation proceeds for future transactions. The balance of 0% proceeds at the June 25, 2024 closing of 2024-2 was \$72,930,000.
- 2) During the past quarter, \$45.2 million in mortgage prepayments were received by the agency. This was approximately a \$12.9 million increase from the previous quarter (\$32.3 million) and approximately a \$2.3 million decrease from the same quarter last year (\$47.5 million). Prepayments are currently being accumulated to redeem bonds in January 2025.
- 3) The agency redeemed \$47,855,000 of bonds during the quarter using mortgage principal collections.
- 4) The agency created and settled \$41,716,882 of MBS Program Securities this quarter. Program Securities are mortgage-backed securities (MBS) created with pools of mortgages funded/purchased by THDA and held as security for the bonds instead of whole loans.
- 5) The Federal Reserve funds rate target was held at the target range of 5.25% - 5.50% at the June 12 meeting of the Federal Open Market Committee (FOMC). In considering any adjustments to the target range for the federal funds rate, the Committee will carefully assess incoming data, the evolving outlook, and the balance of risks. The Committee does not expect it will be appropriate to reduce the target range until it has gained greater confidence that inflation is moving sustainably toward 2 percent. In addition, the Committee will continue reducing

its holdings of Treasury securities and agency debt and agency mortgage-backed securities, as described in its previously announced plans.



PORTFOLIO MANAGEMENT SUMMARY
Portfolio Management
Portfolio Summary
June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Mat./Call	YTM/C 360 Equiv.
Federal Agency Coupon Securities	157,608,000.00	150,325,625.53	157,731,064.23	15.33	1,709	433	2.796
Federal Agency Disc. -Amortizing	704,000,000.00	698,725,899.03	699,060,149.68	67.95	71	49	5.322
Pass Through Securities	105,037,647.29	104,983,434.74	105,037,647.29	10.21	10,973	10,728	5.739
Pass Through Securities (GNMA/CMO)	66,905,897.90	67,614,935.79	66,905,897.90	6.50	10,948	10,741	6.075
Investments	1,033,551,545.19	1,021,649,895.09	1,028,734,759.10	100.00%	2,143	1,894	5.026

Total Earnings	June 30	Period	Fiscal Year Ending
Current Year	7,760,199.65		21,122,510.00
Average Daily Balance	649,212,340.07		
Effective Rate of Return	4.79%		

 Mack W. Beard, Director of Finance

GENERAL FUND

DESCRIPTION

The General Fund was established under the 1974 Resolution and was funded from earnings above and beyond the debt cost of THDA Bond Issues that were done early in the existence of the agency.

On June 30, 2014 the agency moved assets from the 1974 Resolution to the 2013 Resolution to boost the financial strength of the 2013 Resolution. This move involved the aforementioned earnings from the early existence of the agency along with the remaining mortgage balances from the 1994-1 Bond issue.

The assets in the General Fund can be used for a variety of purposes. Some uses of the General Fund Assets are/have been:

- 1) Provide funding for special mortgage loan programs
- 2) Pre-fund mortgage loans pending the closing of a bond issue
- 3) Grants

THDA QUARTERLY INVESTMENT REPORT

GENERAL FUND

June 30, 2024

Historical Fund Balances

	1974 Resolution		1985 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value
6/30/21	25,817,057.22	25,825,609.68	N/A	N/A
6/30/22	33,485,629.07	33,435,329.50	N/A	N/A
6/30/23	20,067,705.82	19,942,906.82	N/A	N/A
6/30/24	8,973,667.92	8,937,739.86	N/A	N/A

Historical Returns (Yield)

	Quarter ending 6/30/2024	Current Fiscal Year	Last 12 Months	Last 24 Months
1974 Resolution	2.410%	3.564%	3.564%	2.755%

Benchmarks:

(1) One-year CMT	5.137%	5.163%	5.163%	4.798%
(2) Two-year CMT	4.623%	4.707%	4.707%	4.406%
(3) Three-year CMT	4.460%	4.477%	4.477%	4.203%

Duration

	1974 Resolution
Average Duration to Maturity (Years)	0.2
Average Duration to Call (Years)	0.1

Asset Allocation

	1974 Resolution		1985 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage
Money Market Funds	2,265,994.49	25.25%	N/A	N/A
Federal Agency Coupons	1,225,000.00	13.65%	N/A	N/A
Variable Rate Securities	-	0.00%	N/A	N/A
Repurchase Agreements	-	0.00%	N/A	N/A
Treasury Coupon Securities	-	0.00%	N/A	N/A
Discount Bonds	5,482,673.43	61.10%	N/A	N/A
Total	8,973,667.92	100.00%	N/A	N/A

**Dollar values are stated as book (amortized cost) value.*



GENERAL FUND (6076005447)
Investments by Issuer
Active Investments
Sorted by Fund
June 30, 2024

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 502 Deaderick St., Third Floor
 Nashville, TN 37243
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CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
Federal Home Loan Bank												
3130AP5H4	32131	Federal Agency Coupon Securities	Fair	225,000.00	0.750	213,400.40	06/28/2024	0.750	09/30/2025	456	06/30/2024	
3130AQDY6	32302	Federal Agency Coupon Securities	Fair	1,000,000.00	1.000	978,300.40	06/28/2024	1.000	12/30/2024	182		
313384A41	34052	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
Subtotal and Average				1,722,758.71		1,689,228.72		2.244		174		
Federal National Mortgage Admi												
313588ZS7	34161	Federal Agency Disc. -Amortizing	Fair	4,984,914.72	5.215	4,982,516.65	06/28/2024	5.380	07/22/2024	21		
Subtotal and Average				4,984,914.72		4,982,516.65		5.380		21		
Total and Average				6,707,673.43		6,671,745.37		4.575		60		



**General Fund (Summary Reports)
Investments by All Types
Active Investments
June 30, 2024**

THDA
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CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Book Value	Current Rate	Maturity Date	Call Date	Call Price
Federal Agency Coupon Securities										
				Subtotal		1,225,000.00				
						1,225,000.00				
Federal Agency Disc. -Amortizing										
				Subtotal		5,500,000.00				
						5,482,673.43				
				Total		6,725,000.00				
						6,707,673.43				



**General Fund (Summary Reports)
Interest Earnings
Sorted by Fund - Fund
April 1, 2024 - June 30, 2024
Yield on Average Book Value**

THDA
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Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings			
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings	
Fund: GENERAL FUND (6076005447)													
			Subtotal	6,725,000.00	4,165,000.00	2,905,953.15			2.410		13,625.55	3,837.72	17,463.27
			Total	6,725,000.00	4,165,000.00	2,905,953.15			2.410		13,625.55	3,837.72	17,463.27



General Fund (Summary Reports)
Interest Earnings
Sorted by Fund - Fund
July 1, 2023 - June 30, 2024
Yield on Average Book Value

THDA
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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings			
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings	
Fund: GENERAL FUND (6076005447)													
				Subtotal	6,725,000.00	12,313,033.65			3.564	78,297.60	106,589.55	184,887.15	
				Total	6,725,000.00	12,313,033.65			3.564	78,297.60	106,589.55	184,887.15	



General Fund (Summary Reports)
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings			
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings	
Fund: GENERAL FUND (6076005447)													
			Subtotal	6,725,000.00	2,325,000.00	3,792,519.26			2.755	98,630.10	110,623.20	209,253.30	
			Total	6,725,000.00	2,325,000.00	3,792,519.26			2.755	98,630.10	110,623.20	209,253.30	



GENERAL FUND (6076005447)
Purchases Report
Sorted by Fund - Fund
April 1, 2024 - June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
GENERAL FUND (6076005447)													
313384A41	34052	OP0008	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313588ZS7	34161	OP0008	AFD	FNMA	5,000,000.00	06/27/2024	07/22 - At Maturity	4,981,892.36		5.215	07/22/2024	5.307	4,984,914.72
				Subtotal	5,500,000.00			5,478,835.71		0.00			5,482,673.43
				Total Purchases	5,500,000.00			5,478,835.71		0.00			5,482,673.43



GENERAL FUND (6076005447)
Sales/Call Report
Sorted by Security ID - Fund
April 1, 2024 - June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Issuer Sec. Type	Purchase Date	Redem. Date Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
3134H1HA4												
3134H1HA4	33535	OP0008	FHLMC FAC	10/30/202	04/30/202 10/30/202	2,000,000.00	6.200	2,000,000.00	2,000,000.00	62,000.00	2,062,000.00	62,000.00
					Subtotal	2,000,000.00		2,000,000.00	2,000,000.00	62,000.00	2,062,000.00	62,000.00
					Total Sales	2,000,000.00		2,000,000.00	2,000,000.00	62,000.00	2,062,000.00	62,000.00



GENERAL FUND (6076005447)
Maturity Report
Sorted by Maturity Date
Amounts due during April 1, 2024 - June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
3135GA5Y3	31845	OP0008	FAC	FNMA	940,000.00	06/14/2024	05/17/2021	0.375	940,000.00	1,762.50	941,762.50	1,762.50
Total Maturities					940,000.00				940,000.00	1,762.50	941,762.50	1,762.50

ESCROW FUND

DESCRIPTION

THDA has established an escrow fund for the purpose of holding funds that do not belong to THDA but in which the agency has an interest.

The Escrow Fund in the 1974 Bond Resolution held reserves and interest earnings for multi-family developments financed by THDA in the late 1970's and early 1980's. The final THDA financed multi-family development paid off in 2017.

Beginning in June of 2021 the escrow fund is being used to hold various fees received for the THDA Multi Family Bond and Low Income Housing Tax Credit programs. Some of these fees are potentially refundable to the program participants if they meet certain program goals and objectives. Agency staff reviews these on a regular basis to determine if/when a participants are due a refund. Amounts received that are not refundable or amounts forfeited for not meeting the aforementioned goals and objectives are transferred to income.

THDA QUARTERLY INVESTMENT REPORT
ESCROW FUNDS
June 30, 2024

Historical Fund Balances	1974 Resolution		1985 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value
6/30/21	-	-	N/A	N/A
6/30/22	9,045,154.81	9,045,154.81	N/A	N/A
6/30/23	9,227,691.79	9,227,691.79	N/A	N/A
6/30/24	16,736,638.38	16,729,624.02	N/A	N/A

Historical Returns (Yield)	Quarter ending 6/30/2024	Current Fiscal Year	Last 12 Months	Last 24 Months
1974 Resolution	5.536%	5.391%	5.391%	5.376%

Benchmarks:

(1) One-year CMT	5.137%	5.163%	5.163%	4.798%
(2) Two-year CMT	4.623%	4.707%	4.707%	4.406%
(3) Three-year CMT	4.460%	4.477%	4.477%	4.203%

Duration

	1974 Resolution
Average Duration to Maturity (Years)	0.2
Average Duration to Call (Years)	0.2

Asset Allocation	1974 Resolution		1985 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage
Money Market Funds	1,610,890.32	0.00%	N/A	N/A
Federal Agency Coupons	-	0.00%	N/A	N/A
THDA Securities	-	0.00%	N/A	N/A
Repurchase Agreements	-	0.00%	N/A	N/A
Discount Bonds	15,125,748.06	0.00%	N/A	N/A
Total	16,736,638.38	0.00%	N/A	N/A

**Dollar values are stated as book (amortized cost) value.*



**Escrow Fund
Investments by Issuer
Active Investments
Sorted by Fund
June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
Federal Home Loan Bank												
313385AB2	34047	Federal Agency Disc. -Amortizing	Fair	4,871,012.58	5.060	4,869,052.80	06/28/2024	5.340	01/02/2025	185		
313384A41	34054	Federal Agency Disc. -Amortizing	Fair	2,986,552.28	5.240	2,985,167.49	06/28/2024	5.420	08/01/2024	31		
313384E54	34117	Federal Agency Disc. -Amortizing	Fair	2,972,554.24	5.225	2,970,966.66	06/28/2024	5.429	09/03/2024	64		
Subtotal and Average				10,830,119.10		10,825,186.95		5.387		109		
Federal National Mortgage Admi												
313588YV1	33942	Federal Agency Disc. -Amortizing	Fair	310,000.00	5.220	309,864.51	06/28/2024	5.404	07/01/2024			
313588ZW8	34168	Federal Agency Disc. -Amortizing	Fair	3,985,628.96	5.215	3,983,682.24	06/28/2024	5.383	07/26/2024	25		
Subtotal and Average				4,295,628.96		4,293,546.75		5.385		23		
Total and Average				15,125,748.06		15,118,733.70		5.386		84		



Escrow Fund (Summary)
Investments by All Types
Active Investments
June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Book Value	Current Rate	Maturity Date	Call Date	Call Price
Federal Agency Disc. -Amortizing										
				Subtotal		15,310,000.00				15,125,748.06
				Total		15,310,000.00				15,125,748.06



Escrow Fund (Summary)
Interest Earnings
Sorted by Fund - Fund
April 1, 2024 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings			
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings	
Fund: ESCROW FUND (6076005456)													
				Subtotal	15,310,000.00	0.00			5.536		0.00	42,778.94	42,778.94
				Total	15,310,000.00	0.00			5.536		0.00	42,778.94	42,778.94



Escrow Fund (Summary)
Interest Earnings
Sorted by Fund - Fund
July 1, 2023 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: ESCROW FUND (6076005456)												
			Subtotal	15,310,000.00	7,995,746.69	2,137,991.75			5.391	0.00	115,573.92	115,573.92
			Total	15,310,000.00	7,995,746.69	2,137,991.75			5.391	0.00	115,573.92	115,573.92



Escrow Fund (Summary)
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings			
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings	
Fund: ESCROW FUND (6076005456)													
			Subtotal	15,310,000.00	0.00	1,103,268.17			5.376		0.00	118,787.28	118,787.28
			Total	15,310,000.00	0.00	1,103,268.17			5.376		0.00	118,787.28	118,787.28



**Escrow Fund
Purchases Report
Sorted by Security ID - Fund
April 1, 2024 - June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
313384A41													
313384A41	34054	OP0006	AFD	FHLB	3,000,000.00	06/20/2024	08/01 - At Maturity	2,981,660.10		5.240	08/01/2024	5.345	2,986,552.28
				Subtotal	3,000,000.00			2,981,660.10	0.00				2,986,552.28
313384E54													
313384E54	34117	OP0006	AFD	FHLB	3,000,000.00	06/21/2024	09/03 - At Maturity	2,967,779.16		5.225	09/03/2024	5.355	2,972,554.24
				Subtotal	3,000,000.00			2,967,779.16	0.00				2,972,554.24
313385AB2													
313385AB2	34047	OP0006	AFD	FHLB	5,000,000.00	06/14/2024	01/02 - At Maturity	4,858,038.89		5.060	01/02/2025	5.267	4,871,012.58
				Subtotal	5,000,000.00			4,858,038.89	0.00				4,871,012.58
313588YV1													
313588YV1	33942	OP0006	AFD	FNMA	5,000,000.00	05/14/2024	07/01 - At Maturity	4,965,200.00		5.220	07/01/2024	5.330	310,000.00
				Subtotal	5,000,000.00			4,965,200.00	0.00				310,000.00
313588ZW8													
313588ZW8	34168	OP0006	AFD	FNMA	4,000,000.00	06/27/2024	07/26 - At Maturity	3,983,196.11		5.215	07/26/2024	5.310	3,985,628.96
				Subtotal	4,000,000.00			3,983,196.11	0.00				3,985,628.96
				Total Purchases	20,000,000.00			19,755,874.26	0.00				15,125,748.06



Escrow Fund
Sales/Call Report
Sorted by Security ID - Fund
April 1, 2024 - June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Issuer Sec. Type	Purchase Date	Redem. Date Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
313588YV1												
313588YV1	33942	OP0006	FNMA AFD	05/14/202	06/03/202 07/01/202	990,000.00	5.220	986,002.54	985,980.60	0.00	985,980.60	-21.94
											Sale	
313588YV1	33942	OP0006	FNMA AFD	05/14/202	06/06/202 07/01/202	2,000,000.00	5.220	1,992,788.01	1,992,750.00	0.00	1,992,750.00	-38.01
											Sale	
313588YV1	33942	OP0006	FNMA AFD	05/14/202	06/07/202 07/01/202	1,700,000.00	5.220	1,694,114.59	1,694,084.00	0.00	1,694,084.00	-30.59
											Sale	
					Subtotal	4,690,000.00		4,672,905.14	4,672,814.60	0.00	4,672,814.60	-90.54
					Total Sales	4,690,000.00		4,672,905.14	4,672,814.60	0.00	4,672,814.60	-90.54

LOAN FUNDS

DESCRIPTION

Proceeds from a new bond sale that are earmarked for funding mortgage loans are deposited into the Loan Fund. THDA invests these proceeds from the day of closing (the first day the funds are received) until the funds are needed for mortgage loans. Consideration must be given to the maintenance of liquidity so those funds are available as mortgage loans are funded.

A major challenge for THDA in managing the investments in the loan fund is minimizing “negative arbitrage”. This results because the rates that can be earned with a short-term investment instrument are usually less than the cost of the new long-term debt from which the proceeds derived.

Occasionally an amount is set aside from bond proceeds to cover this shortfall. This amount is called “capitalized interest”. Another method that is sometimes used to minimize or eliminate negative arbitrage is the purchasing of longer-term investments with higher rates in the loan fund. The intent would be to sell such investments when cash is needed either on the open market, or if advantageous, to other THDA funds that are expected to have a foreseeable need for such investments.

THDA QUARTERLY INVESTMENT REPORT

LOAN FUNDS

June 30, 2024

Historical Fund Balances

	1985 Resolution		2009 Resolution		2013 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value	Amortized Cost	Market Value
6/30/21	621,543.77	621,543.77	0.00	0.00	117,828,464.12	117,822,519.62
6/30/22	1,813,508.71	1,813,508.71	0.00	0.00	155,591,681.08	155,534,894.35
6/30/23	0.00	0.00	0.00	0.00	237,707,355.70	236,225,013.52
6/30/24	0.00	0.00	0.00	0.00	478,882,655.11	460,345,911.25

Historical Returns (Yield)

	Quarter ending 6/30/2024	Current Fiscal Year	Last 12 Months	Last 24 Months
1985 Resolution	N/A	N/A	N/A	N/A
2009 Resolution	N/A	N/A	N/A	N/A
2013 Resolution	4.973%	4.661%	4.661%	4.257%

Benchmarks:

(1) One-year CMT	5.137%	5.163%	5.163%	4.798%
(2) Two-year CMT	4.623%	4.707%	4.707%	4.406%
(3) Three-year CMT	4.460%	4.477%	4.477%	4.203%

Duration

	1985 Resolution	2009 Resolution	2013 Resolution
Average Duration to Maturity (Years)	N/A	N/A	0.2
Average Duration to Call (Years)	N/A	N/A	0.2

Asset Allocation

	1985 Resolution		2009 Resolution		2013 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage	Dollar value*	Percentage
Money Market Funds	-	0.00%	-	0.00%	3,108,353.20	0.65%
Federal Agency Coupons	-	0.00%	-	0.00%	23,017,392.27	4.81%
Variable Rate Securities	-	0.00%	-	0.00%	-	0.00%
Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%
Pass Through Securities	-	0.00%	-	0.00%	-	0.00%
Discount Bonds	-	0.00%	-	0.00%	452,756,909.64	94.54%
Total	-	0.00%	-	0.00%	478,882,655.11	100.00%

**Dollar values are stated as book (amortized cost) value.*



**2013 Res LF (merged)
Investments by Issuer
Active Investments
Sorted by Fund
June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
Federal Home Loan Bank												
313384D97	34157	Federal Agency Disc. -Amortizing	Fair	11,896,539.42	5.230	11,890,065.00	06/28/2024	5.427	08/30/2024	60		
3130AP4F9	33541	Federal Agency Coupon Securities	Fair	1,999,447.82	0.570	1,932,339.58	06/28/2024	0.629	03/27/2025	269	09/27/2024	
3130B0J83	33838	Federal Agency Coupon Securities	Fair	5,000,000.00	5.400	4,995,060.05	06/28/2024	5.400	03/20/2025	262	09/20/2024	
313384YV5	33853	Federal Agency Disc. -Amortizing	Fair	615,000.00	5.165	614,731.20	06/28/2024	5.388	07/01/2024			
313385AB2	34048	Federal Agency Disc. -Amortizing	Fair	19,484,050.31	5.060	19,476,211.20	06/28/2024	5.340	01/02/2025	185		
313384ZF9	34158	Federal Agency Disc. -Amortizing	Fair	10,984,253.84	5.200	10,979,165.67	06/28/2024	5.356	07/11/2024	10		
313384YV5	33854	Federal Agency Disc. -Amortizing	Fair	11,390,000.00	5.165	11,385,021.66	06/28/2024	5.388	07/01/2024			
313384A82	33858	Federal Agency Disc. -Amortizing	Fair	9,949,917.48	5.120	9,944,741.70	06/28/2024	5.364	08/05/2024	35		
313384E70	33859	Federal Agency Disc. -Amortizing	Fair	9,907,109.93	5.080	9,900,333.30	06/28/2024	5.345	09/05/2024	66		
313384ZC6	33961	Federal Agency Disc. -Amortizing	Fair	9,989,835.25	5.260	9,985,430.60	06/28/2024	5.433	07/08/2024	7		
313384ZM4	34154	Federal Agency Disc. -Amortizing	Fair	9,976,949.15	5.230	9,972,318.10	06/28/2024	5.394	07/17/2024	16		
313384ZP7	34159	Federal Agency Disc. -Amortizing	Fair	19,948,436.85	5.200	19,938,808.40	06/28/2024	5.363	07/19/2024	18		
3130ALQU1	34050	Federal Agency Coupon Securities	Fair	5,006,138.89	0.520	4,945,006.19	06/28/2024	0.519	09/30/2024	91		
3130ALUG7	34051	Federal Agency Coupon Securities	Fair	10,011,805.56	0.500	9,889,064.16	06/28/2024	0.499	09/30/2024	91	06/30/2024	
313384B73	34150	Federal Agency Disc. -Amortizing	Fair	49,696,319.33	5.240	49,672,812.50	06/28/2024	5.424	08/12/2024	42		
313384K32	34151	Federal Agency Disc. -Amortizing	Fair	49,271,017.68	5.185	49,247,500.00	06/28/2024	5.414	10/11/2024	102		
313384D97	34152	Federal Agency Disc. -Amortizing	Fair	49,568,791.16	5.230	49,541,937.50	06/28/2024	5.428	08/30/2024	60		
313384P37	34153	Federal Agency Disc. -Amortizing	Fair	49,053,554.31	5.140	49,031,486.00	06/28/2024	5.392	11/12/2024	134		
313384A82	34155	Federal Agency Disc. -Amortizing	Fair	24,873,768.95	5.230	24,861,854.25	06/28/2024	5.409	08/05/2024	35		
313384G94	34156	Federal Agency Disc. -Amortizing	Fair	24,699,264.46	5.230	24,685,833.25	06/28/2024	5.448	09/23/2024	84		
313384ZP7	34160	Federal Agency Disc. -Amortizing	Fair	20,945,859.41	5.200	20,935,748.82	06/28/2024	5.362	07/19/2024	18		
313384A41	34055	Federal Agency Disc. -Amortizing	Fair	2,488,793.57	5.240	2,487,639.58	06/28/2024	5.420	08/01/2024	31		
313384E54	34118	Federal Agency Disc. -Amortizing	Fair	990,851.41	5.225	990,322.22	06/28/2024	5.429	09/03/2024	64		
Subtotal and Average				407,747,704.78		407,303,430.93		5.198		71		
Federal Home Loan Mortgage Cor												
3134GXFV1	33543	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.625	12/17/2025	534	09/17/2024	
Subtotal and Average				500,000.00		469,195.13		0.625		534		
Federal National Mortgage Admi												
3135GA6B2	33545	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.625	12/17/2025	534	09/17/2024	
313588YX7	33940	Federal Agency Disc. -Amortizing	Fair	9,997,105.50	5.235	9,992,715.30	06/28/2024	5.413	07/03/2024	2		
313588YZ2	33960	Federal Agency Disc. -Amortizing	Fair	9,994,220.18	5.235	9,989,801.40	06/28/2024	5.405	07/05/2024	4		

**2013 Res LF (merged)
Investments by Issuer
Sorted by Fund**

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
313588ZE8	33992	Federal Agency Disc. -Amortizing	Fair	9,987,003.85	5.235	9,982,516.70	06/28/2024	5.403	07/10/2024	9		
313588ZG3	33993	Federal Agency Disc. -Amortizing	Fair	9,984,128.57	5.230	9,979,602.80	06/28/2024	5.400	07/12/2024	11		
313588ZK4	33994	Federal Agency Disc. -Amortizing	Fair	9,979,795.65	5.230	9,975,231.90	06/28/2024	5.402	07/15/2024	14		
313588ZZ1	34186	Federal Agency Disc. -Amortizing	Fair	4,979,898.22	5.210	4,977,417.35	06/28/2024	5.380	07/29/2024	28		
313588A39	34187	Federal Agency Disc. -Amortizing	Fair	4,978,459.30	5.210	4,975,960.40	06/28/2024	5.381	07/31/2024	30		
313588A54	34188	Federal Agency Disc. -Amortizing	Fair	4,977,019.97	5.210	4,974,552.10	06/28/2024	5.383	08/02/2024	32		
313588YV1	33943	Federal Agency Disc. -Amortizing	Fair	155,000.00	5.220	154,932.25	06/28/2024	5.404	07/01/2024			
313588ZS7	34163	Federal Agency Disc. -Amortizing	Fair	1,993,965.89	5.215	1,993,006.66	06/28/2024	5.380	07/22/2024	21		
Subtotal and Average				67,526,597.13		67,464,931.99		5.363		17		
Total and Average				475,774,301.91		475,237,558.05		5.217		64		



**2013 Res LF Summary
Investments by All Types
Active Investments
June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Book Value	Current Rate	Maturity Date	Call Date	Call Price
Federal Agency Coupon Securities										
				Subtotal	23,000,000.00	23,017,392.27				
Federal Agency Disc. -Amortizing										
				Subtotal	456,660,000.00	452,756,909.64				
				Total	479,660,000.00	475,774,301.91				



2013 Res LF Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2024 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2023-2 LF (133571000)												
			Subtotal	12,000,000.00	42,243,554.83	37,457,580.04			3.735	15,622.23	333,143.24	348,765.47
Fund: 2023-3 LF (133571100)												
			Subtotal	39,615,000.00	51,867,443.97	33,186,155.94			4.294	77,109.43	278,200.85	355,310.28
Fund: 2024-1 LF (216621000)												
			Subtotal	136,390,000.00	255,744,635.00	180,017,121.10			5.279	0.00	2,369,410.05	2,369,410.05
Fund: 2024-2 LF (237180000)												
			Subtotal	286,000,000.00	0.00	18,201,267.71			5.692	1,266.66	257,037.29	258,303.95
Fund: 2013 GENERAL ESC (6076006008)												
			Subtotal	5,655,000.00	0.00	1,448,517.43			5.417	0.00	19,561.11	19,561.11
			Total	479,660,000.00	349,855,633.80	270,310,642.22			4.973	93,998.32	3,257,352.54	3,351,350.86



2013 Res LF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2023 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2022-2 LF (133575700)												
			Subtotal	0.00	46,742,257.33	3,005,889.59			3.688	13,658.67	97,514.79	111,173.46
Fund: 2022-3 LF (133575800)												
			Subtotal	0.00	25,071,424.81	8,913,326.12			2.089	27,208.62	159,489.57	186,698.19
Fund: 2023-1 LF (133575900)												
			Subtotal	0.00	25,078,189.72	4,447,990.40			4.609	2,052.45	203,501.25	205,553.70
Fund: 2023-2 LF (133571000)												
			Subtotal	12,000,000.00	0.00	56,913,518.67			4.695	58,767.56	2,620,761.76	2,679,529.32
Fund: 2023-3 LF (133571100)												
			Subtotal	39,615,000.00	0.00	39,114,239.69			4.288	110,755.76	1,570,983.84	1,681,739.60
Fund: 2024-1 LF (216621000)												
			Subtotal	136,390,000.00	0.00	51,943,988.62			5.303	0.00	2,762,287.52	2,762,287.52
Fund: 2024-2 LF (237180000)												
			Subtotal	286,000,000.00	0.00	4,525,451.81			5.692	1,266.66	257,037.29	258,303.95
Fund: 2013 GENERAL ESC (6076006008)												
			Subtotal	5,655,000.00	0.00	980,104.23			5.351	0.00	52,589.29	52,589.29
			Total	479,660,000.00	96,891,871.86	169,844,509.12			4.661	213,709.72	7,724,165.31	7,937,875.03



2013 Res LF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2022-2 LF (133575700)												
			Subtotal	0.00	11,007,888.89	10,120,943.96			2.217	101,518.22	347,833.06	449,351.28
Fund: 2022-3 LF (133575800)												
			Subtotal	0.00	0.00	10,743,577.09			1.872	68,756.41	334,020.90	402,777.31
Fund: 2023-1 LF (133575900)												
			Subtotal	0.00	0.00	5,024,462.90			4.698	2,592.14	470,193.92	472,786.06
Fund: 2023-2 LF (133571000)												
			Subtotal	12,000,000.00	0.00	28,495,687.87			4.695	58,767.56	2,620,761.76	2,679,529.32
Fund: 2023-3 LF (133571100)												
			Subtotal	39,615,000.00	0.00	19,583,873.77			4.288	110,755.76	1,570,983.84	1,681,739.60
Fund: 2024-1 LF (216621000)												
			Subtotal	136,390,000.00	0.00	26,007,523.71			5.303	0.00	2,762,287.52	2,762,287.52
Fund: 2024-2 LF (237180000)												
			Subtotal	286,000,000.00	0.00	2,265,821.29			5.692	1,266.66	257,037.29	258,303.95
Fund: 2013 GENERAL ESC (6076006008)												
			Subtotal	5,655,000.00	0.00	490,722.50			5.351	0.00	52,589.29	52,589.29
			Total	479,660,000.00	11,007,888.89	102,732,613.09			4.257	343,656.75	8,415,707.58	8,759,364.33



**2013 Res LF (merged)
Purchases Report
Sorted by Security ID - Fund
April 1, 2024 - June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
3130ALQU1													
3130ALQU1	33881	132321	FAC	FHLB	5,000,000.00	04/11/2024	06/25 - Final Pmt.	5,000,000.00	Received	0.520	09/30/2024		0.00
3130ALQU1	34050	132421	FAC	FHLB	5,000,000.00	06/25/2024	09/30 - Final Pmt.	5,000,000.00	6,138.89	0.520	09/30/2024		5,006,138.89
			Subtotal		10,000,000.00			10,000,000.00	6,138.89				5,006,138.89
3130ALUG7													
3130ALUG7	33882	132321	FAC	FHLB	9,300,000.00	04/11/2024	06/25 - Final Pmt.	9,300,000.00	Received	0.500	09/30/2024		0.00
3130ALUG7	33883	132321	FAC	FHLB	700,000.00	04/11/2024	06/25 - Final Pmt.	700,000.00	Received	0.500	09/30/2024		0.00
3130ALUG7	34051	132421	FAC	FHLB	10,000,000.00	06/25/2024	09/30 - Final Pmt.	10,000,000.00	11,805.56	0.500	09/30/2024		10,011,805.56
			Subtotal		20,000,000.00			20,000,000.00	11,805.56				10,011,805.56
313384A41													
313384A41	34055	137403	AFD	FHLB	2,500,000.00	06/20/2024	08/01 - At Maturity	2,484,716.75		5.240	08/01/2024	5.345	2,488,793.57
			Subtotal		2,500,000.00			2,484,716.75	0.00				2,488,793.57
313384A82													
313384A82	34155	132421	AFD	FHLB	25,000,000.00	06/25/2024	08/05 - At Maturity	24,851,090.25		5.230	08/05/2024	5.334	24,873,768.95
			Subtotal		25,000,000.00			24,851,090.25	0.00				24,873,768.95
313384B73													
313384B73	34150	132421	AFD	FHLB	50,000,000.00	06/25/2024	08/12 - At Maturity	49,650,666.65		5.240	08/12/2024	5.350	49,696,319.33
			Subtotal		50,000,000.00			49,650,666.65	0.00				49,696,319.33
313384D97													
313384D97	34157	132321	AFD	FHLB	12,000,000.00	06/27/2024	08/30 - At Maturity	11,888,426.40		5.230	08/30/2024	5.352	11,896,539.42
313384D97	34152	132421	AFD	FHLB	50,000,000.00	06/25/2024	08/30 - At Maturity	49,520,583.50		5.230	08/30/2024	5.354	49,568,791.16
			Subtotal		62,000,000.00			61,409,009.90	0.00				61,465,330.58
313384E54													
313384E54	34118	137403	AFD	FHLB	1,000,000.00	06/21/2024	09/03 - At Maturity	989,259.72		5.225	09/03/2024	5.355	990,851.41
			Subtotal		1,000,000.00			989,259.72	0.00				990,851.41
313384G94													
313384G94	34156	132421	AFD	FHLB	25,000,000.00	06/25/2024	09/23 - At Maturity	24,673,125.00		5.230	09/23/2024	5.373	24,699,264.46
			Subtotal		25,000,000.00			24,673,125.00	0.00				24,699,264.46

Received = Accrued Interest at Purchase was received by report ending date.

**2013 Res LF (merged)
Purchases Report
April 1, 2024 - June 30, 2024**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
313384K32													
313384K32	34151	132421	AFD	FHLB	50,000,000.00	06/25/2024	10/11 - At Maturity	49,222,250.00		5.185	10/11/2024	5.340	49,271,017.68
				Subtotal	50,000,000.00			49,222,250.00	0.00				49,271,017.68
313384P37													
313384P37	34153	132421	AFD	FHLB	50,000,000.00	06/25/2024	11/12 - At Maturity	49,000,555.50		5.140	11/12/2024	5.318	49,053,554.31
				Subtotal	50,000,000.00			49,000,555.50	0.00				49,053,554.31
313384VX6													
313384VX6	33907	132411	AFD	FHLB	10,000,000.00	04/24/2024	06/07 - At Maturity	9,935,955.60		5.240	06/07/2024	5.347	0.00
				Subtotal	10,000,000.00			9,935,955.60	0.00				0.00
313384XY0													
313384XY0	33908	132411	AFD	FHLB	10,000,000.00	04/24/2024	06/10 - At Maturity	9,931,588.90		5.240	06/10/2024	5.349	0.00
				Subtotal	10,000,000.00			9,931,588.90	0.00				0.00
313384YA1													
313384YA1	33909	132411	AFD	FHLB	10,000,000.00	04/24/2024	06/12 - At Maturity	9,928,677.80		5.240	06/12/2024	5.351	0.00
				Subtotal	10,000,000.00			9,928,677.80	0.00				0.00
313384YF0													
313384YF0	33904	132321	AFD	FHLB	24,500,000.00	04/23/2024	06/17 - At Maturity	24,303,863.89		5.240	06/17/2024	5.356	0.00
313384YF0	33914	132411	AFD	FHLB	10,000,000.00	05/08/2024	06/17 - At Maturity	9,941,833.33		5.235	06/17/2024	5.339	0.00
				Subtotal	34,500,000.00			34,245,697.22	0.00				0.00
313384YJ2													
313384YJ2	33915	132411	AFD	FHLB	10,000,000.00	05/08/2024	06/20 - At Maturity	9,937,470.83		5.235	06/20/2024	5.341	0.00
				Subtotal	10,000,000.00			9,937,470.83	0.00				0.00
313384YK9													
313384YK9	33932	132411	AFD	FHLB	10,000,000.00	05/15/2024	06/21 - At Maturity	9,946,093.06		5.245	06/21/2024	5.347	0.00
				Subtotal	10,000,000.00			9,946,093.06	0.00				0.00
313384YN3													
313384YN3	33933	132411	AFD	FHLB	10,000,000.00	05/15/2024	06/24 - At Maturity	9,941,777.78		5.240	06/24/2024	5.344	0.00
				Subtotal	10,000,000.00			9,941,777.78	0.00				0.00
313384YP8													
313384YP8	34049	132321	AFD	FHLB	25,000,000.00	06/17/2024	06/25 - At Maturity	24,970,861.00		5.245	06/25/2024	5.324	0.00
				Subtotal	25,000,000.00			24,970,861.00	0.00				0.00

**2013 Res LF (merged)
Purchases Report
April 1, 2024 - June 30, 2024**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
313384YQ6													
313384YQ6	33934	132411	AFD	FHLB	10,000,000.00	05/15/2024	06/26 - At Maturity	9,938,866.67		5.240	06/26/2024	5.345	0.00
				Subtotal	10,000,000.00			9,938,866.67	0.00				0.00
313384ZC6													
313384ZC6	33961	132411	AFD	FHLB	10,000,000.00	06/05/2024	07/08 - At Maturity	9,951,783.33		5.260	07/08/2024	5.359	9,989,835.25
				Subtotal	10,000,000.00			9,951,783.33	0.00				9,989,835.25
313384ZF9													
313384ZF9	34158	132331	AFD	FHLB	11,000,000.00	06/27/2024	07/11 - At Maturity	10,977,755.80		5.200	07/11/2024	5.283	10,984,253.84
				Subtotal	11,000,000.00			10,977,755.80	0.00				10,984,253.84
313384ZM4													
313384ZM4	34154	132411	AFD	FHLB	10,000,000.00	06/25/2024	07/17 - At Maturity	9,968,038.90		5.230	07/17/2024	5.320	9,976,949.15
				Subtotal	10,000,000.00			9,968,038.90	0.00				9,976,949.15
313384ZP7													
313384ZP7	34159	132411	AFD	FHLB	20,000,000.00	06/27/2024	07/19 - At Maturity	19,936,444.00		5.200	07/19/2024	5.289	19,948,436.85
313384ZP7	34160	132421	AFD	FHLB	21,000,000.00	06/27/2024	07/19 - At Maturity	20,933,267.11		5.200	07/19/2024	5.289	20,945,859.41
				Subtotal	41,000,000.00			40,869,711.11	0.00				40,894,296.26
313385AB2													
313385AB2	34048	132331	AFD	FHLB	20,000,000.00	06/14/2024	01/02 - At Maturity	19,432,155.56		5.060	01/02/2025	5.267	19,484,050.31
				Subtotal	20,000,000.00			19,432,155.56	0.00				19,484,050.31
313588A39													
313588A39	34187	132411	AFD	FNMA	5,000,000.00	06/28/2024	07/31 - At Maturity	4,976,120.83		5.210	07/31/2024	5.308	4,978,459.30
				Subtotal	5,000,000.00			4,976,120.83	0.00				4,978,459.30
313588A54													
313588A54	34188	132411	AFD	FNMA	5,000,000.00	06/28/2024	08/02 - At Maturity	4,974,673.61		5.210	08/02/2024	5.309	4,977,019.97
				Subtotal	5,000,000.00			4,974,673.61	0.00				4,977,019.97
313588XR1													
313588XR1	33906	132411	AFD	FNMA	10,000,000.00	04/24/2024	06/03 - At Maturity	9,942,000.00		5.220	06/03/2024	5.323	0.00
				Subtotal	10,000,000.00			9,942,000.00	0.00				0.00
313588YC3													
313588YC3	33913	132411	AFD	FNMA	10,000,000.00	05/08/2024	06/14 - At Maturity	9,946,350.00		5.220	06/14/2024	5.321	0.00
				Subtotal	10,000,000.00			9,946,350.00	0.00				0.00

**2013 Res LF (merged)
Purchases Report
April 1, 2024 - June 30, 2024**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
313588YS8													
313588YS8	33939	132411	AFD	FNMA	10,000,000.00	05/24/2024	06/28 - At Maturity	9,949,118.80		5.233	06/28/2024	5.333	0.00
				Subtotal	10,000,000.00			9,949,118.80	0.00				0.00
313588YV1													
313588YV1	33943	137403	AFD	FNMA	3,615,000.00	05/14/2024	07/01 - At Maturity	3,589,839.60		5.220	07/01/2024	5.330	155,000.00
				Subtotal	3,615,000.00			3,589,839.60	0.00				155,000.00
313588YX7													
313588YX7	33940	132411	AFD	FNMA	10,000,000.00	05/24/2024	07/03 - At Maturity	9,941,833.30		5.235	07/03/2024	5.339	9,997,105.50
				Subtotal	10,000,000.00			9,941,833.30	0.00				9,997,105.50
313588YZ2													
313588YZ2	33960	132411	AFD	FNMA	10,000,000.00	06/05/2024	07/05 - At Maturity	9,956,375.00		5.235	07/05/2024	5.331	9,994,220.18
				Subtotal	10,000,000.00			9,956,375.00	0.00				9,994,220.18
313588ZE8													
313588ZE8	33992	132411	AFD	FNMA	10,000,000.00	06/12/2024	07/10 - At Maturity	9,959,283.33		5.235	07/10/2024	5.329	9,987,003.85
				Subtotal	10,000,000.00			9,959,283.33	0.00				9,987,003.85
313588ZG3													
313588ZG3	33993	132411	AFD	FNMA	10,000,000.00	06/12/2024	07/12 - At Maturity	9,956,416.67		5.230	07/12/2024	5.326	9,984,128.57
				Subtotal	10,000,000.00			9,956,416.67	0.00				9,984,128.57
313588ZK4													
313588ZK4	33994	132411	AFD	FNMA	10,000,000.00	06/12/2024	07/15 - At Maturity	9,952,058.33		5.230	07/15/2024	5.328	9,979,795.65
				Subtotal	10,000,000.00			9,952,058.33	0.00				9,979,795.65
313588ZS7													
313588ZS7	34163	137403	AFD	FNMA	2,000,000.00	06/27/2024	07/22 - At Maturity	1,992,756.94		5.215	07/22/2024	5.307	1,993,965.89
				Subtotal	2,000,000.00			1,992,756.94	0.00				1,993,965.89
313588ZZ1													
313588ZZ1	34186	132411	AFD	FNMA	5,000,000.00	06/28/2024	07/29 - At Maturity	4,977,568.06		5.210	07/29/2024	5.306	4,979,898.22
				Subtotal	5,000,000.00			4,977,568.06	0.00				4,979,898.22
			Total Purchases		617,615,000.00			612,371,501.80	17,944.45				435,912,826.68



**2013 Res LF (merged)
Sales/Call Report
Sorted by Security ID - Fund
April 1, 2024 - June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Fund	Issuer Sec. Type	Purchase Date	Redem. Date Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
3130ALQU1												
3130ALQU1	33881	132321	FHLB FAC	04/11/202	06/25/202 09/30/202	5,000,000.00	0.520	5,000,794.44	5,000,000.00	6,138.89	5,006,138.89 Sale	5,344.45
					Subtotal	5,000,000.00		5,000,794.44	5,000,000.00	6,138.89	5,006,138.89	5,344.45
3130ALUG7												
3130ALUG7	33882	132321	FHLB FAC	04/11/202	06/25/202 09/30/202	9,300,000.00	0.500	9,301,420.84	9,300,000.00	10,979.17	9,310,979.17 Sale	9,558.33
3130ALUG7	33883	132321	FHLB FAC	04/11/202	06/25/202 09/30/202	700,000.00	0.500	700,106.94	700,000.00	826.39	700,826.39 Sale	719.45
					Subtotal	10,000,000.00		10,001,527.78	10,000,000.00	11,805.56	10,011,805.56	10,277.78
313384YV5												
313384YV5	33823	132321	FHLB AFD	03/08/202	04/02/202 07/01/202	1,500,000.00	5.145	1,480,711.34	1,480,706.25	0.00	1,480,706.25 Sale	-5.09
313384YV5	33823	132321	FHLB AFD	03/08/202	04/10/202 07/01/202	16,095,000.00	5.145	15,906,321.46	15,906,380.02	0.00	15,906,380.02 Sale	58.56
313384YV5	33823	132321	FHLB AFD	03/08/202	04/22/202 07/01/202	24,625,000.00	5.145	24,378,358.60	24,378,647.41	0.00	24,378,647.41 Sale	288.81
313384YV5	33823	132321	FHLB AFD	03/08/202	06/06/202 07/01/202	580,000.00	5.145	577,918.56	577,927.71	0.00	577,927.71 Sale	9.15
313384YV5	33853	132331	FHLB AFD	03/21/202	04/23/202 07/01/202	5,685,000.00	5.165	5,617,721.02	5,628,720.85	0.00	5,628,720.85 Sale	10,999.83
313384YV5	33853	132331	FHLB AFD	03/21/202	04/24/202 07/01/202	11,200,000.00	5.165	11,069,363.60	11,090,731.53	0.00	11,090,731.53 Sale	21,367.93
313384YV5	33854	132411	FHLB AFD	03/21/202	05/14/202 07/01/202	21,110,000.00	5.165	20,964,493.28	20,964,622.43	0.00	20,964,622.43 Sale	129.15
					Subtotal	80,795,000.00		79,994,887.86	80,027,736.20	0.00	80,027,736.20	32,848.34
313588YV1												
313588YV1	33943	137403	FNMA AFD	05/14/202	06/06/202 07/01/202	3,460,000.00	5.220	3,447,523.25	3,447,457.50	0.00	3,447,457.50 Sale	-65.75
					Subtotal	3,460,000.00		3,447,523.25	3,447,457.50	0.00	3,447,457.50	-65.75
					Total Sales	99,255,000.00		98,444,733.33	98,475,193.70	17,944.45	98,493,138.15	48,404.82



**2013 Res LF (merged)
Maturity Report
Sorted by Maturity Date
Amounts due during April 1, 2024 - June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313588VC6	33841	132411	AFD	FNMA	15,000,000.00	04/03/2024	03/21/2024	5.230	15,000,000.00	0.00	15,000,000.00	0.00
313588VH5	33842	132411	AFD	FNMA	15,000,000.00	04/08/2024	03/21/2024	5.230	15,000,000.00	0.00	15,000,000.00	0.00
313588VM4	33843	132411	AFD	FNMA	15,000,000.00	04/12/2024	03/21/2024	5.230	15,000,000.00	0.00	15,000,000.00	0.00
313396VS9	33844	132411	AFD	FHLMC	15,000,000.00	04/17/2024	03/21/2024	5.235	15,000,000.00	0.00	15,000,000.00	0.00
313396VX8	33845	132411	AFD	FHLMC	15,000,000.00	04/22/2024	03/21/2024	5.235	15,000,000.00	0.00	15,000,000.00	0.00
313396WB5	33846	132411	AFD	FHLMC	15,000,000.00	04/26/2024	03/21/2024	5.230	15,000,000.00	0.00	15,000,000.00	0.00
313396WG4	33847	132411	AFD	FHLMC	15,000,000.00	05/01/2024	03/21/2024	5.225	15,000,000.00	0.00	15,000,000.00	0.00
313384WM7	33833	132331	AFD	FHLB	10,000,000.00	05/06/2024	03/14/2024	5.210	10,000,000.00	0.00	10,000,000.00	0.00
313588WM3	33848	132411	AFD	FNMA	15,000,000.00	05/06/2024	03/21/2024	5.205	15,000,000.00	0.00	15,000,000.00	0.00
313588WR2	33849	132411	AFD	FNMA	15,000,000.00	05/10/2024	03/21/2024	5.205	15,000,000.00	0.00	15,000,000.00	0.00
313588WW1	33850	132411	AFD	FNMA	15,000,000.00	05/15/2024	03/21/2024	5.200	15,000,000.00	0.00	15,000,000.00	0.00
313588XB6	33851	132411	AFD	FNMA	15,000,000.00	05/20/2024	03/21/2024	5.200	15,000,000.00	0.00	15,000,000.00	0.00
313588XF7	33852	132411	AFD	FNMA	15,000,000.00	05/24/2024	03/21/2024	5.195	15,000,000.00	0.00	15,000,000.00	0.00
313384XL8	33860	132411	AFD	FHLB	15,000,000.00	05/29/2024	03/28/2024	5.200	15,000,000.00	0.00	15,000,000.00	0.00
313588XR1	33906	132411	AFD	FNMA	10,000,000.00	06/03/2024	04/24/2024	5.220	10,000,000.00	0.00	10,000,000.00	0.00
313384XT1	33861	132411	AFD	FHLB	10,000,000.00	06/05/2024	03/28/2024	5.200	10,000,000.00	0.00	10,000,000.00	0.00
313384XU8	33834	132331	AFD	FHLB	10,000,000.00	06/06/2024	03/14/2024	5.200	10,000,000.00	0.00	10,000,000.00	0.00
313384VX6	33907	132411	AFD	FHLB	10,000,000.00	06/07/2024	04/24/2024	5.240	10,000,000.00	0.00	10,000,000.00	0.00
3130AMKZ4	33540	132331	FAC	FHLB	6,000,000.00	06/10/2024	11/08/2023	0.400	6,000,000.00	12,000.00	6,012,000.00	12,000.00
313384XY0	33908	132411	AFD	FHLB	10,000,000.00	06/10/2024	04/24/2024	5.240	10,000,000.00	0.00	10,000,000.00	0.00
313384YA1	33909	132411	AFD	FHLB	10,000,000.00	06/12/2024	04/24/2024	5.240	10,000,000.00	0.00	10,000,000.00	0.00
3135GA5Y3	33832	132331	FAC	FNMA	785,000.00	06/14/2024	03/12/2024	0.375	785,719.58	1,471.88	786,471.88	752.30
313588YC3	33913	132411	AFD	FNMA	10,000,000.00	06/14/2024	05/08/2024	5.220	10,000,000.00	0.00	10,000,000.00	0.00
313384YF0	33904	132321	AFD	FHLB	24,500,000.00	06/17/2024	04/23/2024	5.240	24,500,000.00	0.00	24,500,000.00	0.00
313384YF0	33914	132411	AFD	FHLB	10,000,000.00	06/17/2024	05/08/2024	5.235	10,000,000.00	0.00	10,000,000.00	0.00
313384YJ2	33915	132411	AFD	FHLB	10,000,000.00	06/20/2024	05/08/2024	5.235	10,000,000.00	0.00	10,000,000.00	0.00
313384YK9	33932	132411	AFD	FHLB	10,000,000.00	06/21/2024	05/15/2024	5.245	10,000,000.00	0.00	10,000,000.00	0.00
313384YN3	33933	132411	AFD	FHLB	10,000,000.00	06/24/2024	05/15/2024	5.240	10,000,000.00	0.00	10,000,000.00	0.00
313384YP8	34049	132321	AFD	FHLB	25,000,000.00	06/25/2024	06/17/2024	5.245	25,000,000.00	0.00	25,000,000.00	0.00
313384YQ6	33934	132411	AFD	FHLB	10,000,000.00	06/26/2024	05/15/2024	5.240	10,000,000.00	0.00	10,000,000.00	0.00
313588YS8	33939	132411	AFD	FNMA	10,000,000.00	06/28/2024	05/24/2024	5.233	10,000,000.00	0.00	10,000,000.00	0.00
Total Maturities					391,285,000.00				391,285,719.58	13,471.88	391,298,471.88	12,752.30

FLOAT/EQUITY FUNDS

DESCRIPTION

Float Funds are considered to be the portion of funds at any given time in the various funds and accounts that will be needed for the next scheduled semi-annual Debt Service payment or for bond call from mortgage prepayment proceeds. Any excess that accumulates in the accounts is considered *Equity Funds*. These funds represent the cumulative net gain in any fund or group of funds. For both the Float and Equity funds, THDA's investment objective is a balancing act: to maximize earnings while achieving sufficient liquidity at January 1 and July 1 to meet debt service and bond call requirements.

The following funds hold the Float/Equity funds:

Revenue Fund (2009 Resolution):

- Debt Service & Expense Account (DS&E)
- Non-Mortgage Receipts Account (NMR)

Revenue Fund (2013 Resolution):

- Debt Service & Expense Account (DS&E)
- Non-Mortgage Receipts Account (NMR)
- 2013 Old 74 Cash and Investment Account

The chart below depicts where the General Bond Resolutions specify the different types of receipts be deposited and held:

	<u>2009 Resolution</u>		<u>2013 Resolution</u>	
	DS&E	NMR	DS&E	NMR
	<u>Account</u>	<u>Account</u>	<u>Account</u>	<u>Account</u>
Mortgage Loan Principal & Interest	X		X	
Prepayment & Foreclosure Receipts	X		X	
Interest on Non-Mortgage Investments		X		X

THDA QUARTERLY INVESTMENT REPORT
FLOAT / EQUITY FUNDS
June 30, 2024

Historical Fund Balances	1985 Resolution		2009 Resolution		2013 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value	Amortized Cost	Market Value
6/30/21	4,537,994.05	4,537,994.05	9,796,981.13	9,796,981.13	124,376,398.09	124,438,991.72
6/30/22	4,673,861.66	4,673,798.99	3,743,805.58	3,743,756.91	202,700,662.01	202,710,489.24
6/30/23	-	-	3,908,225.58	3,907,155.14	198,430,937.42	198,186,301.97
6/30/24	-	-	2,291,391.83	2,290,536.54	420,741,244.71	421,144,252.76

Historical Returns (Yield)	Quarter ending 6/30/2024	Current Fiscal Year	Last 12 Months	Last 24 Months
1985 Resolution	N/A	N/A	N/A	N/A
2009 Resolution	5.273%	5.334%	5.334%	5.254%
2013 Resolution	5.629%	5.496%	5.496%	5.388%

Benchmarks:

(1) One-year CMT	5.137%	5.163%	5.163%	4.798%
(2) Two-year CMT	4.623%	4.707%	4.707%	4.406%
(3) Three-year CMT	4.460%	4.477%	4.477%	4.203%

Duration

	1985 Resolution	2009 Resolution	2013 Resolution
Average Duration to Maturity (Years)	N/A	0.01	2.66
Average Duration to Call (Years)	N/A	0.01	2.67

Asset Allocation	1985 Resolution		2009 Resolution		2013 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage	Dollar value*	Percentage
Money Market Funds	-	0.00%	352,736.60	15.39%	26,798,572.40	6.37%
Federal Agency Coupons	-	0.00%	-	0.00%	3,225,000.00	0.77%
Treasury Coupon Securities	-	0.00%	-	0.00%	-	0.00%
Variable Rate Securities	-	0.00%	-	0.00%	-	0.00%
Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%
Pass Through Securities	-	0.00%	-	0.00%	171,943,545.19	40.87%
Discount Bonds	-	0.00%	1,938,655.23	84.61%	218,774,127.12	52.00%
Total	-	0.00%	2,291,391.83	100.00%	420,741,244.71	100.00%

*Dollar values are stated as book (amortized cost) value.



**2009 Res Float/Equity merged
Investments by Issuer
Active Investments
Grouped by Fund - Sorted by Fund
June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
Fund: 2015-A DSE (133532520)												
Federal Home Loan Bank												
313384YV5	33864	Federal Agency Disc. -Amortizing	Fair	650,000.00	5.145	649,715.90	06/28/2024	5.352	07/01/2024			
313384A41	34059	Federal Agency Disc. -Amortizing	Fair	298,655.23	5.240	298,516.75	06/28/2024	5.420	08/01/2024	31		
Subtotal and Average				948,655.23		948,232.65		5.373		9		
Federal National Mortgage Admi												
313588YV1	33959	Federal Agency Disc. -Amortizing	Fair	990,000.00	5.220	989,567.29	06/28/2024	5.388	07/01/2024			
Subtotal and Average				990,000.00		989,567.29		5.388				
Total and Average				1,938,655.23		1,937,799.94		5.381		4		



**2009 Res Float/Equity summary
Investments by All Types
Active Investments
June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Book Value	Current Rate	Maturity Date	Call Date	Call Price
Fund: 2015-A DSE (133532520)										
Federal Agency Disc. -Amortizing										
				<u>Subtotal</u>	<u>1,940,000.00</u>	<u>1,938,655.23</u>				
				2015-A DSE (133532520) Subtotal	1,940,000.00	1,938,655.23				
				Total	1,940,000.00	1,938,655.23				



2009 Res Float/Equity summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2024 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings			
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings	
Fund: 2015-A DSE (133532520)													
				Subtotal	1,940,000.00	1,260,000.00			5.273		0.00	12,126.08	12,126.08
				Total	1,940,000.00	1,260,000.00			5.273		0.00	12,126.08	12,126.08



2009 Res Float/Equity summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2023 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2015-A DSE (133532520)												
			Subtotal	1,940,000.00	1,839,521.74	1,172,020.54			5.334	0.00	62,690.23	62,690.23
			Total	1,940,000.00	1,839,521.74	1,172,020.54			5.334	0.00	62,690.23	62,690.23



2009 Res Float/Equity summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2015-A DSE (133532520)												
			Subtotal	1,940,000.00	0.00	675,858.12			5.254	0.00	71,120.55	71,120.55
			Total	1,940,000.00	0.00	675,858.12			5.254	0.00	71,120.55	71,120.55



2009 Res Float/Equity merged
Purchases Report
Sorted by Fund - Fund
April 1, 2024 - June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
2015-A DSE (133532520)													
313384YV5	33864	0915A2	AFD	FHLB	650,000.00	04/10/2024	07/01 - At Maturity	642,382.54		5.145	07/01/2024	5.278	650,000.00
313588YV1	33959	0915A2	AFD	FNMA	990,000.00	06/03/2024	07/01 - At Maturity	985,980.60		5.220	07/01/2024	5.314	990,000.00
313384A41	34059	0915A2	AFD	FHLB	300,000.00	06/20/2024	08/01 - At Maturity	298,166.01		5.240	08/01/2024	5.345	298,655.23
				Subtotal	1,940,000.00			1,926,529.15	0.00				1,938,655.23
				Total Purchases	1,940,000.00			1,926,529.15	0.00				1,938,655.23



2009 Res Float/Equity merged
Maturing Investments
Grouped by Fund - Sorted by Fund
April 1, 2024 - June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

Maturity Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Maturity Par Value	Stated Rate	Comments
Fund: 2015-A DSE (133532520)										
04/01/2024	313384VA4	33798	0915A2	AFD	Federal Home Loan Bank	EXT	615-251-0718	1,260,000.00	5.205	
							April 2024 Subtotal	1,260,000.00		
							Total	1,260,000.00		



2013 Res Float/Equity (merged)
Investments by Issuer
Active Investments
Sorted by Fund
June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
Federal Home Loan Bank												
313384YV5	33865	Federal Agency Disc. -Amortizing	Fair	435,000.00	5.145	434,809.87	06/28/2024	5.352	07/01/2024			
313384YV5	33916	Federal Agency Disc. -Amortizing	Fair	1,405,000.00	5.165	1,404,385.90	06/28/2024	5.346	07/01/2024			
313384A41	34056	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34092	Federal Agency Disc. -Amortizing	Fair	493,705.40	5.220	493,427.78	06/28/2024	5.443	09/27/2024	88		
313384E54	34119	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33866	Federal Agency Disc. -Amortizing	Fair	500,000.00	5.145	499,781.46	06/28/2024	5.352	07/01/2024			
313384YV5	33867	Federal Agency Disc. -Amortizing	Fair	955,000.00	5.145	954,582.59	06/28/2024	5.352	07/01/2024			
313384YV5	33917	Federal Agency Disc. -Amortizing	Fair	335,000.00	5.165	334,853.58	06/28/2024	5.346	07/01/2024			
313384A41	34057	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384E54	34120	Federal Agency Disc. -Amortizing	Fair	396,340.57	5.225	396,128.89	06/28/2024	5.429	09/03/2024	64		
313384YV5	33868	Federal Agency Disc. -Amortizing	Fair	1,125,000.00	5.145	1,124,508.28	06/28/2024	5.352	07/01/2024			
313384YV5	33918	Federal Agency Disc. -Amortizing	Fair	730,000.00	5.165	729,680.93	06/28/2024	5.346	07/01/2024			
313384A41	34058	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384E54	34121	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33869	Federal Agency Disc. -Amortizing	Fair	1,000,000.00	5.145	999,562.92	06/28/2024	5.352	07/01/2024			
313384A41	34060	Federal Agency Disc. -Amortizing	Fair	398,206.97	5.240	398,022.33	06/28/2024	5.420	08/01/2024	31		
313384YV5	33870	Federal Agency Disc. -Amortizing	Fair	1,730,000.00	5.145	1,729,243.85	06/28/2024	5.352	07/01/2024			
313384YV5	33919	Federal Agency Disc. -Amortizing	Fair	430,000.00	5.165	429,812.06	06/28/2024	5.346	07/01/2024			
313384A41	34061	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384E54	34122	Federal Agency Disc. -Amortizing	Fair	693,595.99	5.225	693,225.55	06/28/2024	5.429	09/03/2024	64		
313384YV5	33871	Federal Agency Disc. -Amortizing	Fair	1,355,000.00	5.145	1,354,407.76	06/28/2024	5.352	07/01/2024			
313384YV5	33920	Federal Agency Disc. -Amortizing	Fair	355,000.00	5.165	354,844.84	06/28/2024	5.346	07/01/2024			
313384A41	34062	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34093	Federal Agency Disc. -Amortizing	Fair	296,223.24	5.220	296,056.67	06/28/2024	5.443	09/27/2024	88		
313384E54	34123	Federal Agency Disc. -Amortizing	Fair	693,595.99	5.225	693,225.55	06/28/2024	5.429	09/03/2024	64		
313384YV5	33872	Federal Agency Disc. -Amortizing	Fair	1,035,000.00	5.145	1,034,547.62	06/28/2024	5.352	07/01/2024			
313384YV5	33921	Federal Agency Disc. -Amortizing	Fair	755,000.00	5.165	754,670.00	06/28/2024	5.346	07/01/2024			
313384A41	34063	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384E54	34124	Federal Agency Disc. -Amortizing	Fair	297,255.42	5.225	297,096.67	06/28/2024	5.429	09/03/2024	64		
313384YV5	33873	Federal Agency Disc. -Amortizing	Fair	1,130,000.00	5.145	1,129,506.10	06/28/2024	5.352	07/01/2024			
313384A41	34064	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384YV5	33874	Federal Agency Disc. -Amortizing	Fair	460,000.00	5.145	459,798.94	06/28/2024	5.352	07/01/2024			
313384YV5	33922	Federal Agency Disc. -Amortizing	Fair	615,000.00	5.165	614,731.20	06/28/2024	5.346	07/01/2024			
313384A41	34065	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		

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CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
313384H51	34094	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34125	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33875	Federal Agency Disc. -Amortizing	Fair	2,060,000.00	5.145	2,059,099.62	06/28/2024	5.352	07/01/2024			
313384YV5	33923	Federal Agency Disc. -Amortizing	Fair	345,000.00	5.165	344,849.21	06/28/2024	5.346	07/01/2024			
313384A41	34066	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384E54	34126	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384H51	34189	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384YV5	33876	Federal Agency Disc. -Amortizing	Fair	750,000.00	5.145	749,672.19	06/28/2024	5.352	07/01/2024			
313384YV5	33924	Federal Agency Disc. -Amortizing	Fair	885,000.00	5.165	884,613.18	06/28/2024	5.346	07/01/2024			
313384A41	34067	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34095	Federal Agency Disc. -Amortizing	Fair	493,705.40	5.220	493,427.78	06/28/2024	5.443	09/27/2024	88		
313384E54	34127	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33877	Federal Agency Disc. -Amortizing	Fair	1,055,000.00	5.145	1,054,538.88	06/28/2024	5.352	07/01/2024			
313384YV5	33925	Federal Agency Disc. -Amortizing	Fair	1,225,000.00	5.165	1,224,464.58	06/28/2024	5.346	07/01/2024			
313384A41	34068	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34096	Federal Agency Disc. -Amortizing	Fair	493,705.40	5.220	493,427.78	06/28/2024	5.443	09/27/2024	88		
313384E54	34128	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33878	Federal Agency Disc. -Amortizing	Fair	1,165,000.00	5.145	1,164,490.80	06/28/2024	5.352	07/01/2024			
313384YV5	33926	Federal Agency Disc. -Amortizing	Fair	455,000.00	5.165	454,801.13	06/28/2024	5.346	07/01/2024			
313384A41	34069	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34097	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34129	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33879	Federal Agency Disc. -Amortizing	Fair	1,340,000.00	5.145	1,339,414.31	06/28/2024	5.352	07/01/2024			
313384YV5	33927	Federal Agency Disc. -Amortizing	Fair	1,310,000.00	5.165	1,309,427.43	06/28/2024	5.346	07/01/2024			
313384A41	34070	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34098	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34130	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33896	Federal Agency Disc. -Amortizing	Fair	1,530,000.00	5.165	1,529,331.27	06/28/2024	5.363	07/01/2024			
313384YV5	33928	Federal Agency Disc. -Amortizing	Fair	2,615,000.00	5.165	2,613,857.04	06/28/2024	5.346	07/01/2024			
313384A41	34071	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34099	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34131	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33897	Federal Agency Disc. -Amortizing	Fair	2,270,000.00	5.165	2,269,007.83	06/28/2024	5.363	07/01/2024			
313384YV5	33929	Federal Agency Disc. -Amortizing	Fair	3,350,000.00	5.165	3,348,535.78	06/28/2024	5.346	07/01/2024			
313384A41	34072	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34100	Federal Agency Disc. -Amortizing	Fair	493,705.40	5.220	493,427.78	06/28/2024	5.443	09/27/2024	88		
313384E54	34132	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33884	Federal Agency Disc. -Amortizing	Fair	1,765,000.00	5.145	1,764,228.55	06/28/2024	5.342	07/01/2024			
313384YV5	33930	Federal Agency Disc. -Amortizing	Fair	3,350,000.00	5.165	3,348,535.78	06/28/2024	5.346	07/01/2024			
313384A41	34073	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		

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CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
313384H51	34101	Federal Agency Disc. -Amortizing	Fair	1,481,116.20	5.220	1,480,283.34	06/28/2024	5.443	09/27/2024	88		
313384E54	34133	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33862	Federal Agency Disc. -Amortizing	Fair	1,500,000.00	5.145	1,499,344.38	06/28/2024	5.358	07/01/2024			
313384YV5	33885	Federal Agency Disc. -Amortizing	Fair	320,000.00	5.145	319,860.13	06/28/2024	5.342	07/01/2024			
313384YV5	33931	Federal Agency Disc. -Amortizing	Fair	2,950,000.00	5.165	2,948,710.61	06/28/2024	5.346	07/01/2024			
313384A41	34076	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34103	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34135	Federal Agency Disc. -Amortizing	Fair	990,851.41	5.225	990,322.22	06/28/2024	5.429	09/03/2024	64		
313384YV5	33886	Federal Agency Disc. -Amortizing	Fair	1,405,000.00	5.145	1,404,385.90	06/28/2024	5.342	07/01/2024			
313384A41	34077	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34104	Federal Agency Disc. -Amortizing	Fair	493,705.40	5.220	493,427.78	06/28/2024	5.443	09/27/2024	88		
313384E54	34136	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33887	Federal Agency Disc. -Amortizing	Fair	1,885,000.00	5.145	1,884,176.10	06/28/2024	5.342	07/01/2024			
313384A41	34078	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34105	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34137	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33888	Federal Agency Disc. -Amortizing	Fair	1,700,000.00	5.145	1,699,256.96	06/28/2024	5.342	07/01/2024			
313384A41	34079	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34106	Federal Agency Disc. -Amortizing	Fair	1,481,116.20	5.220	1,480,283.34	06/28/2024	5.443	09/27/2024	88		
313384E54	34138	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384A82	34182	Federal Agency Disc. -Amortizing	Fair	994,948.16	5.235	994,474.17	06/28/2024	5.411	08/05/2024	35		
313384YV5	33898	Federal Agency Disc. -Amortizing	Fair	550,000.00	5.165	549,759.61	06/28/2024	5.363	07/01/2024			
313384A41	34080	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34107	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34139	Federal Agency Disc. -Amortizing	Fair	396,340.57	5.225	396,128.89	06/28/2024	5.429	09/03/2024	64		
313384A82	34183	Federal Agency Disc. -Amortizing	Fair	6,964,637.15	5.235	6,961,319.19	06/28/2024	5.411	08/05/2024	35		
313384YV5	33889	Federal Agency Disc. -Amortizing	Fair	1,450,000.00	5.145	1,449,366.23	06/28/2024	5.342	07/01/2024			
313384A41	34081	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34108	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34140	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33890	Federal Agency Disc. -Amortizing	Fair	1,295,000.00	5.145	1,294,433.98	06/28/2024	5.342	07/01/2024			
313384A41	34082	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34109	Federal Agency Disc. -Amortizing	Fair	1,481,116.20	5.220	1,480,283.34	06/28/2024	5.443	09/27/2024	88		
313384E54	34141	Federal Agency Disc. -Amortizing	Fair	990,851.41	5.225	990,322.22	06/28/2024	5.429	09/03/2024	64		
313384A82	34184	Federal Agency Disc. -Amortizing	Fair	497,474.08	5.235	497,237.09	06/28/2024	5.411	08/05/2024	35		
313384YV5	33891	Federal Agency Disc. -Amortizing	Fair	1,700,000.00	5.145	1,699,256.96	06/28/2024	5.342	07/01/2024			
313384A41	34083	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34110	Federal Agency Disc. -Amortizing	Fair	1,481,116.20	5.220	1,480,283.34	06/28/2024	5.443	09/27/2024	88		
313384E54	34142	Federal Agency Disc. -Amortizing	Fair	990,851.41	5.225	990,322.22	06/28/2024	5.429	09/03/2024	64		
313384YV5	33892	Federal Agency Disc. -Amortizing	Fair	1,235,000.00	5.145	1,234,460.21	06/28/2024	5.342	07/01/2024			

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CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
313384A41	34084	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34111	Federal Agency Disc. -Amortizing	Fair	493,705.40	5.220	493,427.78	06/28/2024	5.443	09/27/2024	88		
313384E54	34143	Federal Agency Disc. -Amortizing	Fair	990,851.41	5.225	990,322.22	06/28/2024	5.429	09/03/2024	64		
313384YV5	33899	Federal Agency Disc. -Amortizing	Fair	1,335,000.00	5.165	1,334,416.50	06/28/2024	5.363	07/01/2024			
313384A41	34085	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34112	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34144	Federal Agency Disc. -Amortizing	Fair	990,851.41	5.225	990,322.22	06/28/2024	5.429	09/03/2024	64		
313384A82	34185	Federal Agency Disc. -Amortizing	Fair	1,492,422.25	5.235	1,491,711.26	06/28/2024	5.411	08/05/2024	35		
313384YV5	33893	Federal Agency Disc. -Amortizing	Fair	3,045,000.00	5.145	3,043,669.09	06/28/2024	5.342	07/01/2024			
313384A41	34086	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34113	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34145	Federal Agency Disc. -Amortizing	Fair	990,851.41	5.225	990,322.22	06/28/2024	5.429	09/03/2024	64		
313384YV5	33894	Federal Agency Disc. -Amortizing	Fair	4,520,000.00	5.145	4,518,024.40	06/28/2024	5.342	07/01/2024			
313384A41	34087	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34114	Federal Agency Disc. -Amortizing	Fair	1,184,892.96	5.220	1,184,226.67	06/28/2024	5.443	09/27/2024	88		
313384E54	34146	Federal Agency Disc. -Amortizing	Fair	990,851.41	5.225	990,322.22	06/28/2024	5.429	09/03/2024	64		
313384YV5	33895	Federal Agency Disc. -Amortizing	Fair	4,305,000.00	5.145	4,303,118.37	06/28/2024	5.342	07/01/2024			
313384A41	34088	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34115	Federal Agency Disc. -Amortizing	Fair	1,481,116.20	5.220	1,480,283.34	06/28/2024	5.443	09/27/2024	88		
313384E54	34147	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33900	Federal Agency Disc. -Amortizing	Fair	3,500,000.00	5.165	3,498,470.22	06/28/2024	5.362	07/01/2024			
313384A41	34089	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384E54	34148	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33905	Federal Agency Disc. -Amortizing	Fair	6,290,000.00	5.145	6,287,250.77	06/28/2024	5.340	07/01/2024			
313384A41	34074	Federal Agency Disc. -Amortizing	Fair	497,758.71	5.240	497,527.92	06/28/2024	5.420	08/01/2024	31		
313384H51	34102	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34134	Federal Agency Disc. -Amortizing	Fair	495,425.71	5.225	495,161.11	06/28/2024	5.429	09/03/2024	64		
313384YV5	33901	Federal Agency Disc. -Amortizing	Fair	6,600,000.00	5.165	6,597,115.27	06/28/2024	5.362	07/01/2024			
313384A41	34075	Federal Agency Disc. -Amortizing	Fair	99,551.74	5.240	99,505.58	06/28/2024	5.420	08/01/2024	31		
313384YV5	33902	Federal Agency Disc. -Amortizing	Fair	1,100,000.00	5.165	1,099,519.21	06/28/2024	5.362	07/01/2024			
313384YV5	33974	Federal Agency Disc. -Amortizing	Fair	580,000.00	5.145	579,746.49	06/28/2024	5.308	07/01/2024			
313384A41	34090	Federal Agency Disc. -Amortizing	Fair	199,103.49	5.240	199,011.17	06/28/2024	5.420	08/01/2024	31		
3130AP5H4	32132	Federal Agency Coupon Securities	Fair	225,000.00	0.750	213,400.40	06/28/2024	0.750	09/30/2025	456	06/30/2024	
3130AQDY6	32303	Federal Agency Coupon Securities	Fair	2,000,000.00	1.000	1,956,600.80	06/28/2024	1.000	12/30/2024	182		
313384YV5	33822	Federal Agency Disc. -Amortizing	Fair	260,000.00	5.145	259,886.36	06/28/2024	5.377	07/01/2024			
313385AB2	34046	Federal Agency Disc. -Amortizing	Fair	4,871,012.58	5.060	4,869,052.80	06/28/2024	5.340	01/02/2025	185		
313384A41	34053	Federal Agency Disc. -Amortizing	Fair	2,488,793.57	5.240	2,487,639.58	06/28/2024	5.420	08/01/2024	31		
313384H51	34091	Federal Agency Disc. -Amortizing	Fair	987,410.80	5.220	986,855.56	06/28/2024	5.443	09/27/2024	88		
313384E54	34116	Federal Agency Disc. -Amortizing	Fair	2,477,128.53	5.225	2,475,805.55	06/28/2024	5.429	09/03/2024	64		

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CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
Subtotal and Average				168,499,819.72		168,366,318.74		5.326		34		
Federal Home Loan Mortgage Cor												
3132DWH73	33350	Pass Through Securities (GNMA/CMO)	Fair	1,672,860.75	5.500	1,652,427.14	06/28/2024	5.514	07/01/2053	10,592		
3132DWHU0	33391	Pass Through Securities (GNMA/CMO)	Fair	1,222,669.32	6.000	1,229,073.26	06/28/2024	6.011	07/01/2053	10,592		
3133C8HX6	33403	Pass Through Securities (GNMA/CMO)	Fair	4,437,785.63	5.500	4,391,228.78	06/28/2024	5.515	07/01/2053	10,592		
3133C9XK4	33495	Pass Through Securities (GNMA/CMO)	Fair	2,436,654.98	5.500	2,418,282.87	06/28/2024	5.515	07/01/2053	10,592		
3133C9XN8	33496	Pass Through Securities (GNMA/CMO)	Fair	3,348,202.98	6.000	3,374,850.12	06/28/2024	6.017	08/01/2053	10,623		
3133CDQG2	33498	Pass Through Securities (GNMA/CMO)	Fair	5,154,567.89	6.000	5,195,872.94	06/28/2024	6.018	09/01/2053	10,654		
3133CFKT5	33533	Pass Through Securities (GNMA/CMO)	Fair	1,125,991.95	6.000	1,132,673.98	06/28/2024	6.020	09/01/2053	10,654		
3133CFKX6	33534	Pass Through Securities (GNMA/CMO)	Fair	3,333,781.44	6.000	3,367,128.52	06/28/2024	6.020	09/01/2053	10,654		
3133CHBP9	33565	Pass Through Securities (GNMA/CMO)	Fair	5,626,086.56	6.000	5,658,463.62	06/28/2024	6.021	11/01/2053	10,715		
3133CKKT4	33641	Pass Through Securities (GNMA/CMO)	Fair	10,029,860.69	6.500	10,240,337.62	06/28/2024	6.507	11/01/2053	10,715		
3133CMKU7	33763	Pass Through Securities (GNMA/CMO)	Fair	6,426,659.75	6.500	6,550,727.19	06/28/2024	6.484	12/01/2053	10,745		
3133W67H4	33806	Pass Through Securities (GNMA/CMO)	Fair	2,140,045.04	6.500	2,184,628.45	06/28/2024	6.502	02/01/2054	10,807		
3133W8TM5	33835	Pass Through Securities (GNMA/CMO)	Fair	2,353,689.03	6.000	2,368,685.65	06/28/2024	6.009	03/01/2054	10,835		
3133WAMA3	33863	Pass Through Securities (GNMA/CMO)	Fair	3,706,905.70	6.000	3,731,408.12	06/28/2024	6.011	04/01/2054	10,866		
3133WDHX3	33937	Pass Through Securities (GNMA/CMO)	Fair	850,461.80	6.500	874,222.75	06/28/2024	6.510	05/01/2054	10,896		
3133WCR71	33911	Pass Through Securities (GNMA/CMO)	Fair	1,665,098.58	6.000	1,675,408.60	06/28/2024	6.019	05/01/2054	10,896		
3133WCSM7	33912	Pass Through Securities (GNMA/CMO)	Fair	4,711,706.24	6.500	4,809,150.50	06/28/2024	6.509	05/01/2054	10,896		
3133WDKF8	33938	Pass Through Securities (GNMA/CMO)	Fair	3,224,924.57	6.500	3,286,035.05	06/28/2024	6.510	05/01/2054	10,896		
3133WE5X4	33995	Pass Through Securities (GNMA/CMO)	Fair	1,078,789.00	6.500	1,100,990.39	06/28/2024	6.510	06/01/2054	10,927		
3133WE5W6	33996	Pass Through Securities (GNMA/CMO)	Fair	2,359,156.00	6.000	2,373,340.24	06/28/2024	6.018	06/01/2054	10,927		
Subtotal and Average				66,905,897.90		67,614,935.79		6.159		10,741		
Federal National Mortgage Admi												
313588YV1	33990	Federal Agency Disc. -Amortizing	Fair	700,000.00	5.220	699,694.04	06/28/2024	5.385	07/01/2024			
313588YV1	33957	Federal Agency Disc. -Amortizing	Fair	965,000.00	5.220	964,578.22	06/28/2024	5.388	07/01/2024			
313588ZS7	34164	Federal Agency Disc. -Amortizing	Fair	996,982.94	5.215	996,503.33	06/28/2024	5.380	07/22/2024	21		
313588ZU2	34166	Federal Agency Disc. -Amortizing	Fair	996,695.13	5.215	996,211.94	06/28/2024	5.382	07/24/2024	23		
313588YV1	33944	Federal Agency Disc. -Amortizing	Fair	2,110,000.00	5.220	2,109,077.76	06/28/2024	5.404	07/01/2024			
313588YV1	33945	Federal Agency Disc. -Amortizing	Fair	3,320,000.00	5.220	3,318,548.89	06/28/2024	5.404	07/01/2024			
313588YV1	33946	Federal Agency Disc. -Amortizing	Fair	3,445,000.00	5.220	3,443,494.26	06/28/2024	5.404	07/01/2024			
313588YV1	33947	Federal Agency Disc. -Amortizing	Fair	2,685,000.00	5.220	2,683,826.44	06/28/2024	5.404	07/01/2024			
313588YV1	33948	Federal Agency Disc. -Amortizing	Fair	2,005,000.00	5.220	2,004,123.65	06/28/2024	5.404	07/01/2024			
313588YV1	33949	Federal Agency Disc. -Amortizing	Fair	2,690,000.00	5.220	2,688,824.25	06/28/2024	5.404	07/01/2024			
313588YV1	33950	Federal Agency Disc. -Amortizing	Fair	2,135,000.00	5.220	2,134,066.83	06/28/2024	5.404	07/01/2024			
313588ZW8	34170	Federal Agency Disc. -Amortizing	Fair	996,407.24	5.215	995,920.56	06/28/2024	5.383	07/26/2024	25		
313588YV1	33951	Federal Agency Disc. -Amortizing	Fair	1,045,000.00	5.220	1,044,543.25	06/28/2024	5.404	07/01/2024			

2013 Res Float/Equity (merged)
Investments by Issuer
Sorted by Fund

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
313588YV1	33952	Federal Agency Disc. -Amortizing	Fair	1,345,000.00	5.220	1,344,412.13	06/28/2024	5.404	07/01/2024			
313588YV1	33953	Federal Agency Disc. -Amortizing	Fair	1,990,000.00	5.220	1,989,130.21	06/28/2024	5.404	07/01/2024			
313588YV1	33954	Federal Agency Disc. -Amortizing	Fair	645,000.00	5.220	644,718.08	06/28/2024	5.404	07/01/2024			
313588YV1	33955	Federal Agency Disc. -Amortizing	Fair	1,445,000.00	5.220	1,444,368.42	06/28/2024	5.404	07/01/2024			
313588YV1	33958	Federal Agency Disc. -Amortizing	Fair	1,125,000.00	5.220	1,124,508.28	06/28/2024	5.388	07/01/2024			
313588YV1	33956	Federal Agency Disc. -Amortizing	Fair	1,525,000.00	5.220	1,524,333.45	06/28/2024	5.404	07/01/2024			
313588ZU2	34167	Federal Agency Disc. -Amortizing	Fair	996,695.13	5.215	996,211.94	06/28/2024	5.382	07/24/2024	23		
313588YV1	33976	Federal Agency Disc. -Amortizing	Fair	3,460,000.00	5.220	3,458,487.70	06/28/2024	5.386	07/01/2024			
313588YV1	33977	Federal Agency Disc. -Amortizing	Fair	2,000,000.00	5.220	1,999,125.84	06/28/2024	5.386	07/01/2024			
313588YV1	33991	Federal Agency Disc. -Amortizing	Fair	1,000,000.00	5.220	999,562.92	06/28/2024	5.385	07/01/2024			
313588YV1	33975	Federal Agency Disc. -Amortizing	Fair	2,610,000.00	5.220	2,608,859.22	06/28/2024	5.386	07/01/2024			
3135GABB6	31846	Federal Agency Coupon Securities	Fair	1,000,000.00	0.750	905,288.42	06/28/2024	0.750	12/23/2026	905	12/23/2024	
313588YV1	33941	Federal Agency Disc. -Amortizing	Fair	300,000.00	5.220	299,868.88	06/28/2024	5.404	07/01/2024			
313588ZS7	34162	Federal Agency Disc. -Amortizing	Fair	1,993,965.89	5.215	1,993,006.66	06/28/2024	5.380	07/22/2024	21		
313588ZU2	34165	Federal Agency Disc. -Amortizing	Fair	7,973,561.07	5.215	7,969,695.52	06/28/2024	5.382	07/24/2024	23		
Subtotal and Average				53,499,307.40		53,380,991.09		5.307		22		

Ginnie Mae

36179XTD8	33124	Pass Through Securities	Fair	1,896,249.27	5.500	1,884,492.51	06/28/2024	5.511	11/20/2052	10,369		
36179XVT0	33221	Pass Through Securities	Fair	2,263,489.18	5.500	2,249,455.52	06/28/2024	5.502	03/20/2053	10,489		
36179XX68	33273	Pass Through Securities	Fair	5,101,766.74	5.500	5,070,135.74	06/28/2024	5.511	04/20/2053	10,520		
36179X2L9	33326	Pass Through Securities	Fair	3,263,417.51	5.500	3,243,833.45	06/28/2024	5.532	05/20/2053	10,550		
36179X5G7	33390	Pass Through Securities	Fair	8,284,754.31	5.000	8,078,096.25	06/28/2024	5.013	06/20/2053	10,581		
36179YAR5	33404	Pass Through Securities	Fair	4,711,214.50	5.000	4,594,905.73	06/28/2024	5.012	07/20/2053	10,611		
36179YDK7	33497	Pass Through Securities	Fair	6,793,930.13	5.500	6,751,807.70	06/28/2024	5.518	08/20/2053	10,642		
36179YFL3	33499	Pass Through Securities	Fair	4,532,696.95	5.500	4,504,594.18	06/28/2024	5.518	09/20/2053	10,673		
36179YFL3	33502	Pass Through Securities	Fair	5,613,588.78	5.500	5,578,784.47	06/28/2024	5.524	09/20/2053	10,673		
36179YKS2	33566	Pass Through Securities	Fair	8,103,735.32	5.500	8,053,492.08	06/28/2024	5.519	10/20/2053	10,703		
36179YKT0	33568	Pass Through Securities	Fair	7,954,757.36	6.000	7,998,438.52	06/28/2024	6.025	11/20/2053	10,734		
36179YMM3	33692	Pass Through Securities	Fair	9,476,124.98	6.500	9,621,297.70	06/28/2024	6.487	12/20/2053	10,764		
36179YPJ7	33764	Pass Through Securities	Fair	2,910,287.13	6.500	2,954,872.26	06/28/2024	6.527	01/20/2054	10,795		
36179YPK4	33765	Pass Through Securities	Fair	2,643,025.74	7.000	2,695,627.87	06/28/2024	7.031	01/20/2054	10,795		
36179YRK2	33807	Pass Through Securities	Fair	3,429,492.53	6.500	3,482,031.81	06/28/2024	6.501	02/20/2054	10,826		
36179YRJ5	33808	Pass Through Securities	Fair	1,478,779.86	6.000	1,486,900.14	06/28/2024	6.021	02/20/2054	10,826		
36179YS70	33856	Pass Through Securities	Fair	2,559,363.99	6.000	2,573,417.97	06/28/2024	6.018	03/20/2054	10,854		
36179YU77	33910	Pass Through Securities	Fair	8,505,241.04	6.000	8,551,945.02	06/28/2024	6.023	04/20/2054	10,885		
36179YW67	33935	Pass Through Securities	Fair	8,181,216.05	6.000	8,226,140.74	06/28/2024	6.021	05/20/2054	10,915		
36179YW75	33936	Pass Through Securities	Fair	1,029,776.92	6.500	1,045,592.70	06/28/2024	6.507	05/20/2054	10,915		
3618AH7M3	34149	Pass Through Securities	Fair	6,304,739.00	6.000	6,337,572.38	06/28/2024	6.018	06/20/2054	10,946		

**2013 Res Float/Equity (merged)
Investments by Issuer
Sorted by Fund**

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Call Date	Collateral
			Subtotal and Average	105,037,647.29		104,983,434.74		5.819		10,728	
			Total and Average	393,942,672.31		394,345,680.36		5.596		4,702	



2013 Res Float Equity Summary
Investments by All Types
Active Investments
June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Book Value	Current Rate	Maturity Date	Call Date	Call Price
Federal Agency Coupon Securities										
				Subtotal	3,225,000.00	3,225,000.00				
Federal Agency Disc. -Amortizing										
				Subtotal	219,590,000.00	218,774,127.12				
Pass Through Securities										
				Subtotal	105,037,647.29	105,037,647.29				
Pass Through Securities (GNMA/CMO)2										
				Subtotal	66,905,897.90	66,905,897.90				
				Total	394,758,545.19	393,942,672.31				



2013 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2024 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2013-1 DSE (133532120)												
			Subtotal	3,340,000.00	975,000.00	1,297,079.43			5.317	0.00	17,195.22	17,195.22
Fund: 2013-2 DSE (133532220)												
			Subtotal	1,200,000.00	660,000.00	632,257.88			5.263	0.00	8,295.58	8,295.58
Fund: 2014-1 DSE (133532320)												
			Subtotal	2,190,000.00	1,050,000.00	1,135,342.16			5.282	0.00	14,950.87	14,950.87
Fund: 2014-2 DSE (133532420)												
			Subtotal	2,855,000.00	650,000.00	1,506,179.02			5.279	0.00	19,822.54	19,822.54
Fund: 2015-1 DSE (133532620)												
			Subtotal	2,365,000.00	630,000.00	1,240,342.09			5.268	0.00	16,289.36	16,289.36
Fund: 2015-2 DSE (133532720)												
			Subtotal	3,360,000.00	1,300,000.00	1,912,247.60			5.278	0.00	25,164.98	25,164.98
Fund: 2016-1 DSE (133532820)												
			Subtotal	3,210,000.00	870,000.00	1,569,389.81			5.301	0.00	20,740.03	20,740.03
Fund: 2016-2 DSE (133532920)												
			Subtotal	2,590,000.00	900,000.00	1,416,928.11			5.271	0.00	18,621.63	18,621.63
Fund: 2016-3 DSE (133533020)												
			Subtotal	1,630,000.00	560,000.00	1,072,487.27			5.258	0.00	14,058.02	14,058.02
Fund: 2017-1 DSE (133533120)												
			Subtotal	3,075,000.00	1,115,000.00	958,388.78			5.381	0.00	12,858.13	12,858.13

**2013 Res Float Equity Summary
Interest Earnings
April 1, 2024 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2017-2 DSE (133533220)												
			Subtotal	4,405,000.00	1,695,000.00	2,249,881.88			5.304	0.00	29,749.39	29,749.39
Fund: 2017-3 DSE (133533320)												
			Subtotal	3,135,000.00	1,045,000.00	1,305,920.45			5.315	0.00	17,305.68	17,305.68
Fund: 2017-4 DSE (133533420)												
			Subtotal	3,780,000.00	975,000.00	1,757,908.06			5.298	0.00	23,221.50	23,221.50
Fund: 2018-1 DSE (133533520)												
			Subtotal	4,620,000.00	905,000.00	1,549,696.60			5.338	0.00	20,622.74	20,622.74
Fund: 2018-2 DSE (133533620)												
			Subtotal	5,650,000.00	2,100,000.00	2,155,942.73			5.314	0.00	28,563.61	28,563.61
Fund: 2018-3 DSE (133533720)												
			Subtotal	6,145,000.00	1,225,000.00	2,752,156.44			5.303	0.00	36,387.02	36,387.02
Fund: 2018-4 DSE (133533820)												
			Subtotal	7,120,000.00	1,940,000.00	3,642,702.59			5.281	0.00	47,964.01	47,964.01
Fund: 2019-1 DSE (133533920)												
			Subtotal	7,615,000.00	2,140,000.00	3,389,317.40			5.298	0.00	44,770.10	44,770.10
Fund: 2019-2 DSE (133574120)												
			Subtotal	7,270,000.00	2,460,000.00	3,547,244.68			5.296	0.00	46,838.60	46,838.60
Fund: 2019-3 DSE (133574220)												
			Subtotal	5,015,000.00	1,790,000.00	2,353,405.97			5.311	0.00	31,163.06	31,163.06
Fund: 2019-4 DSE (133574320)												
			Subtotal	7,205,000.00	2,540,000.00	3,411,120.24			5.315	0.00	45,197.06	45,197.06
Fund: 2020-1 DSE (133574420)												
			Subtotal	8,645,000.00	3,010,000.00	3,422,236.36			5.333	0.00	45,500.68	45,500.68
Fund: 2020-2 DSE (133575020)												

**2013 Res Float Equity Summary
Interest Earnings
April 1, 2024 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	12,135,000.00	1,995,000.00	2,268,128.96			5.398	0.00	30,523.17	30,523.17
		Fund: 2020-3 DSE (133575120)										
			Subtotal	5,455,000.00	2,050,000.00	2,386,872.52			5.326	0.00	31,692.85	31,692.85
		Fund: 2020-4 DSE (133575220)										
			Subtotal	7,485,000.00	2,285,000.00	2,753,345.39			5.354	0.00	36,753.04	36,753.04
		Fund: 2021-1 DSE (133575320)										
			Subtotal	7,835,000.00	1,680,000.00	2,798,988.57			5.347	0.00	37,313.14	37,313.14
		Fund: 2021-2 DSE (133575420)										
			Subtotal	4,280,000.00	1,055,000.00	1,717,831.46			5.334	0.00	22,845.80	22,845.80
		Fund: 2021-3 DSE (133575520)										
			Subtotal	6,680,000.00	1,165,000.00	2,040,949.41			5.368	0.00	27,315.99	27,315.99
		Fund: 2022-1 DSE (133575620)										
			Subtotal	7,535,000.00	3,585,000.00	3,654,289.42			5.306	0.00	48,340.94	48,340.94
		Fund: 2022-2 DSE (133575720)										
			Subtotal	7,865,000.00	1,000,000.00	4,097,970.56			5.291	0.00	54,060.04	54,060.04
		Fund: 2022-3 DSE (133575820)										
			Subtotal	20,774,922.70	13,780,670.26	17,042,268.85			5.435	173,758.39	57,167.55	230,925.94
		Fund: 2023-1 DSE (133575920)										
			Subtotal	38,019,702.31	33,397,957.99	35,788,054.72			5.447	445,686.31	40,325.11	486,011.42
		Fund: 2023-2 DSE (133571020)										
			Subtotal	62,222,705.87	48,233,247.32	57,353,868.05			5.943	775,089.31	74,681.76	849,771.07
		Fund: 2023-3 DSE (133571120)										
			Subtotal	64,755,241.30	39,467,953.22	53,054,360.50			6.087	717,358.95	87,825.92	805,184.87
		Fund: 2024-1 DSE (216621020)										
			Subtotal	28,510,973.01	0.00	18,524,426.81			5.958	252,588.35	22,591.41	275,179.76

**2013 Res Float Equity Summary
Interest Earnings
April 1, 2024 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2013 OLD 74 RES CASH/INV												
			Subtotal	24,785,000.00	11,131,392.40	8,785,735.02			3.612	7,296.87	71,822.28	79,119.15
			Total	394,758,545.19	191,361,221.19	256,545,265.78			5.629	2,371,778.18	1,228,538.81	3,600,316.99



2013 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2023 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2013-1 DSE (133532120)												
			Subtotal	3,340,000.00	3,040,465.10	1,546,042.57			5.319	0.00	82,462.60	82,462.60
Fund: 2013-2 DSE (133532220)												
			Subtotal	1,200,000.00	2,084,447.17	719,396.91			5.334	0.00	38,479.46	38,479.46
Fund: 2014-1 DSE (133532320)												
			Subtotal	2,190,000.00	1,691,753.42	1,474,392.67			5.322	0.00	78,687.21	78,687.21
Fund: 2014-2 DSE (133532420)												
			Subtotal	2,855,000.00	1,264,663.28	1,364,317.20			5.340	0.00	73,059.22	73,059.22
Fund: 2015-1 DSE (133532620)												
			Subtotal	2,365,000.00	1,604,580.60	1,331,720.64			5.346	0.00	71,384.91	71,384.91
Fund: 2015-2 DSE (133532720)												
			Subtotal	3,360,000.00	1,124,699.02	1,797,905.28			5.334	0.00	96,169.80	96,169.80
Fund: 2016-1 DSE (133532820)												
			Subtotal	3,210,000.00	899,760.89	1,794,099.67			5.351	0.00	96,263.18	96,263.18
Fund: 2016-2 DSE (133532920)												
			Subtotal	2,590,000.00	929,755.65	1,431,372.09			5.338	0.00	76,616.26	76,616.26
Fund: 2016-3 DSE (133533020)												
			Subtotal	1,630,000.00	1,329,646.97	892,268.55			5.335	0.00	47,735.35	47,735.35
Fund: 2017-1 DSE (133533120)												
			Subtotal	3,075,000.00	769,794.13	1,514,605.49			5.361	0.00	81,413.41	81,413.41

**2013 Res Float Equity Summary
Interest Earnings
July 1, 2023 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2017-2 DSE (133533220)												
			Subtotal	4,405,000.00	4,161,097.14	2,601,845.26			5.338	0.00	139,261.07	139,261.07
Fund: 2017-3 DSE (133533320)												
			Subtotal	3,135,000.00	1,149,690.27	1,723,905.44			5.354	0.00	92,554.87	92,554.87
Fund: 2017-4 DSE (133533420)												
			Subtotal	3,780,000.00	954,743.18	1,650,150.75			5.334	0.00	88,255.73	88,255.73
Fund: 2018-1 DSE (133533520)												
			Subtotal	4,620,000.00	869,767.75	1,651,378.16			5.346	0.00	88,521.41	88,521.41
Fund: 2018-2 DSE (133533620)												
			Subtotal	5,650,000.00	4,573,191.50	2,887,023.95			5.326	0.00	154,194.71	154,194.71
Fund: 2018-3 DSE (133533720)												
			Subtotal	6,145,000.00	1,969,484.35	2,211,441.07			5.329	0.00	118,181.06	118,181.06
Fund: 2018-4 DSE (133533820)												
			Subtotal	7,120,000.00	6,237,770.18	3,700,393.61			5.314	0.00	197,187.77	197,187.77
Fund: 2019-1 DSE (133533920)												
			Subtotal	7,615,000.00	2,199,420.83	2,864,430.28			5.320	0.00	152,807.20	152,807.20
Fund: 2019-2 DSE (133574120)												
			Subtotal	7,270,000.00	6,032,328.85	3,482,714.09			5.318	0.00	185,723.54	185,723.54
Fund: 2019-3 DSE (133574220)												
			Subtotal	5,015,000.00	2,379,377.43	2,148,623.20			5.327	0.00	114,767.39	114,767.39
Fund: 2019-4 DSE (133574320)												
			Subtotal	7,205,000.00	3,684,036.74	3,269,176.96			5.325	0.00	174,574.63	174,574.63
Fund: 2020-1 DSE (133574420)												
			Subtotal	8,645,000.00	1,944,478.13	3,612,467.47			5.329	0.00	193,017.81	193,017.81
Fund: 2020-2 DSE (133575020)												

**2013 Res Float Equity Summary
Interest Earnings
July 1, 2023 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	12,135,000.00	11,713,856.52	4,015,253.88			5.316	0.00	214,052.69	214,052.69
		Fund: 2020-3 DSE (133575120)										
			Subtotal	5,455,000.00	1,844,512.24	2,756,320.13			5.330	0.00	147,315.51	147,315.51
		Fund: 2020-4 DSE (133575220)										
			Subtotal	7,485,000.00	2,408,303.83	3,087,570.82			5.332	0.00	165,072.67	165,072.67
		Fund: 2021-1 DSE (133575320)										
			Subtotal	7,835,000.00	1,569,577.99	2,798,920.01			5.337	0.00	149,777.61	149,777.61
		Fund: 2021-2 DSE (133575420)										
			Subtotal	4,280,000.00	1,629,560.14	1,330,503.50			5.332	0.00	71,141.90	71,141.90
		Fund: 2021-3 DSE (133575520)										
			Subtotal	6,680,000.00	1,194,681.68	2,064,966.08			5.344	0.00	110,654.44	110,654.44
		Fund: 2022-1 DSE (133575620)										
			Subtotal	7,535,000.00	5,198,601.78	2,690,749.20			5.299	0.00	142,972.60	142,972.60
		Fund: 2022-2 DSE (133575720)										
			Subtotal	7,865,000.00	4,058,905.41	2,212,677.49			5.307	0.00	117,754.91	117,754.91
		Fund: 2022-3 DSE (133575820)										
			Subtotal	20,774,922.70	18,788,205.07	15,614,686.02			5.438	721,726.39	129,766.51	851,492.90
		Fund: 2023-1 DSE (133575920)										
			Subtotal	38,019,702.31	13,132,779.60	32,753,209.13			5.413	1,707,405.71	70,390.56	1,777,796.27
		Fund: 2023-2 DSE (133571020)										
			Subtotal	62,222,705.87	0.00	35,440,922.18			5.879	1,973,561.63	115,660.71	2,089,222.34
		Fund: 2023-3 DSE (133571120)										
			Subtotal	64,755,241.30	0.00	25,967,288.14			6.081	1,477,019.26	106,272.98	1,583,292.24
		Fund: 2024-1 DSE (216621020)										
			Subtotal	28,510,973.01	0.00	4,605,800.11			5.958	252,588.35	22,591.41	275,179.76

**2013 Res Float Equity Summary
Interest Earnings
July 1, 2023 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2013 OLD 74 RES CASH/INV												
			Subtotal	24,785,000.00	13,194,391.33	8,190,213.98			3.524	30,354.17	259,095.54	289,449.71
			Total	394,758,545.19	125,628,328.17	189,198,751.97			5.496	6,162,655.51	4,263,838.63	10,426,494.14



2013 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2013-1 DSE (133532120)												
			Subtotal	3,340,000.00	0.00	899,140.92			5.253	0.00	94,595.22	94,595.22
Fund: 2013-2 DSE (133532220)												
			Subtotal	1,200,000.00	0.00	425,484.55			5.257	0.00	44,796.32	44,796.32
Fund: 2014-1 DSE (133532320)												
			Subtotal	2,190,000.00	0.00	816,311.19			5.277	0.00	86,270.43	86,270.43
Fund: 2014-2 DSE (133532420)												
			Subtotal	2,855,000.00	0.00	774,486.93			5.280	0.00	81,904.07	81,904.07
Fund: 2015-1 DSE (133532620)												
			Subtotal	2,365,000.00	0.00	752,627.55			5.276	0.00	79,522.83	79,522.83
Fund: 2015-2 DSE (133532720)												
			Subtotal	3,360,000.00	0.00	1,024,472.17			5.275	0.00	108,221.88	108,221.88
Fund: 2016-1 DSE (133532820)												
			Subtotal	3,210,000.00	0.00	998,940.07			5.298	0.00	105,987.03	105,987.03
Fund: 2016-2 DSE (133532920)												
			Subtotal	2,590,000.00	0.00	762,766.93			5.302	0.00	80,994.15	80,994.15
Fund: 2016-3 DSE (133533020)												
			Subtotal	1,630,000.00	0.00	544,875.27			5.244	0.00	57,224.61	57,224.61
Fund: 2017-1 DSE (133533120)												
			Subtotal	3,075,000.00	0.00	822,503.37			5.320	0.00	87,632.52	87,632.52

**2013 Res Float Equity Summary
Interest Earnings
July 1, 2022 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2017-2 DSE (133533220)												
			Subtotal	4,405,000.00	0.00	1,481,613.98			5.279	0.00	156,640.70	156,640.70
Fund: 2017-3 DSE (133533320)												
			Subtotal	3,135,000.00	0.00	990,377.19			5.291	0.00	104,943.79	104,943.79
Fund: 2017-4 DSE (133533420)												
			Subtotal	3,780,000.00	0.00	926,679.87			5.282	0.00	98,031.72	98,031.72
Fund: 2018-1 DSE (133533520)												
			Subtotal	4,620,000.00	0.00	866,595.86			5.322	0.00	92,369.91	92,369.91
Fund: 2018-2 DSE (133533620)												
			Subtotal	5,650,000.00	0.00	1,656,902.16			5.266	0.00	174,729.87	174,729.87
Fund: 2018-3 DSE (133533720)												
			Subtotal	6,145,000.00	0.00	1,210,242.01			5.279	0.00	127,950.07	127,950.07
Fund: 2018-4 DSE (133533820)												
			Subtotal	7,120,000.00	0.00	2,091,130.49			5.249	0.00	219,813.96	219,813.96
Fund: 2019-1 DSE (133533920)												
			Subtotal	7,615,000.00	0.00	1,603,407.32			5.264	0.00	169,032.62	169,032.62
Fund: 2019-2 DSE (133574120)												
			Subtotal	7,270,000.00	0.00	1,966,785.36			5.265	0.00	207,369.11	207,369.11
Fund: 2019-3 DSE (133574220)												
			Subtotal	5,015,000.00	0.00	1,200,035.62			5.266	0.00	126,553.69	126,553.69
Fund: 2019-4 DSE (133574320)												
			Subtotal	7,205,000.00	0.00	1,829,619.27			5.263	0.00	192,863.77	192,863.77
Fund: 2020-1 DSE (133574420)												
			Subtotal	8,645,000.00	0.00	2,051,397.64			5.271	0.00	216,567.71	216,567.71
Fund: 2020-2 DSE (133575020)												

**2013 Res Float Equity Summary
Interest Earnings
July 1, 2022 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	12,135,000.00	0.00	3,200,055.25		5.111	0.00	327,528.60	327,528.60	
		Fund: 2020-3 DSE (133575120)										
			Subtotal	5,455,000.00	0.00	1,541,135.47		5.275	0.00	162,821.80	162,821.80	
		Fund: 2020-4 DSE (133575220)										
			Subtotal	7,485,000.00	0.00	1,699,092.87		5.289	0.00	179,990.85	179,990.85	
		Fund: 2021-1 DSE (133575320)										
			Subtotal	7,835,000.00	0.00	1,589,145.39		5.280	0.00	168,034.94	168,034.94	
		Fund: 2021-2 DSE (133575420)										
			Subtotal	4,280,000.00	0.00	766,022.10		5.276	0.00	80,948.19	80,948.19	
		Fund: 2021-3 DSE (133575520)										
			Subtotal	6,680,000.00	0.00	1,157,042.09		5.290	0.00	122,574.59	122,574.59	
		Fund: 2022-1 DSE (133575620)										
			Subtotal	7,535,000.00	0.00	1,637,706.45		5.228	0.00	171,472.67	171,472.67	
		Fund: 2022-2 DSE (133575720)										
			Subtotal	7,865,000.00	0.00	1,344,944.82		5.237	0.00	141,068.96	141,068.96	
		Fund: 2022-3 DSE (133575820)										
			Subtotal	20,774,922.70	0.00	9,850,151.40		5.438	923,955.96	148,854.63	1,072,810.59	
		Fund: 2023-1 DSE (133575920)										
			Subtotal	38,019,702.31	0.00	16,948,332.57		5.406	1,758,261.85	76,831.35	1,835,093.20	
		Fund: 2023-2 DSE (133571020)										
			Subtotal	62,222,705.87	0.00	17,744,702.49		5.879	1,973,561.63	115,660.71	2,089,222.34	
		Fund: 2023-3 DSE (133571120)										
			Subtotal	64,755,241.30	0.00	13,001,405.55		6.081	1,477,019.26	106,272.98	1,583,292.24	
		Fund: 2024-1 DSE (216621020)										
			Subtotal	28,510,973.01	0.00	2,306,050.40		5.958	252,588.35	22,591.41	275,179.76	

**2013 Res Float Equity Summary
Interest Earnings
July 1, 2022 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2013 OLD 74 RES CASH/INV												
			Subtotal	24,785,000.00	3,225,000.00	5,751,911.77			2.801	59,541.67	263,153.54	322,695.21
			Total	394,758,545.19	3,225,000.00	104,234,094.36			5.388	6,444,928.72	4,801,821.20	11,246,749.92



**2013 Res Float/Equity (merged)
Purchases Report
Sorted by Security ID - Fund
April 1, 2024 - June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
313384A41													
313384A41	34056	131312	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34057	131412	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34058	131422	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34060	131512	AFD	FHLB	400,000.00	06/20/2024	08/01 - At Maturity	397,554.68		5.240	08/01/2024	5.345	398,206.97
313384A41	34061	131522	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34062	131612	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34063	131622	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34064	131632	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34065	131712	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34066	131722	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34067	131732	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34068	131742	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34069	131812	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34070	131822	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34071	131832	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34072	131842	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34073	131912	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34076	131922	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34077	131932	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34078	131942	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34079	132012	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34080	132022	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34081	132032	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34082	132042	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34083	132112	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34084	132122	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34085	132132	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34086	132212	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34087	132222	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34088	132232	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34089	132312	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34074	132322	AFD	FHLB	500,000.00	06/20/2024	08/01 - At Maturity	496,943.35		5.240	08/01/2024	5.345	497,758.71
313384A41	34075	132332	AFD	FHLB	100,000.00	06/20/2024	08/01 - At Maturity	99,388.67		5.240	08/01/2024	5.345	99,551.74
313384A41	34090	132412	AFD	FHLB	200,000.00	06/20/2024	08/01 - At Maturity	198,777.34		5.240	08/01/2024	5.345	199,103.49

2013 Res Float/Equity (merged)

Purchases Report

April 1, 2024 - June 30, 2024

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
313384A41													
313384A41	34053	137402	AFD	FHLB	2,500,000.00	06/20/2024	08/01 - At Maturity	2,484,716.75		5.240	08/01/2024	5.345	2,488,793.57
Subtotal					18,700,000.00			18,585,681.29	0.00				18,616,175.78
313384A82													
313384A82	34182	132012	AFD	FHLB	1,000,000.00	06/28/2024	08/05 - At Maturity	994,474.17		5.235	08/05/2024	5.337	994,948.16
313384A82	34183	132022	AFD	FHLB	7,000,000.00	06/28/2024	08/05 - At Maturity	6,961,319.19		5.235	08/05/2024	5.337	6,964,637.15
313384A82	34184	132042	AFD	FHLB	500,000.00	06/28/2024	08/05 - At Maturity	497,237.09		5.235	08/05/2024	5.337	497,474.08
313384A82	34185	132132	AFD	FHLB	1,500,000.00	06/28/2024	08/05 - At Maturity	1,491,711.26		5.235	08/05/2024	5.337	1,492,422.25
Subtotal					10,000,000.00			9,944,741.71	0.00				9,949,481.64
313384E54													
313384E54	34119	131312	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34120	131412	AFD	FHLB	400,000.00	06/21/2024	09/03 - At Maturity	395,703.89		5.225	09/03/2024	5.355	396,340.57
313384E54	34121	131422	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34122	131522	AFD	FHLB	700,000.00	06/21/2024	09/03 - At Maturity	692,481.80		5.225	09/03/2024	5.355	693,595.99
313384E54	34123	131612	AFD	FHLB	700,000.00	06/21/2024	09/03 - At Maturity	692,481.80		5.225	09/03/2024	5.355	693,595.99
313384E54	34124	131622	AFD	FHLB	300,000.00	06/21/2024	09/03 - At Maturity	296,777.92		5.225	09/03/2024	5.355	297,255.42
313384E54	34125	131712	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34126	131722	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34127	131732	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34128	131742	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34129	131812	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34130	131822	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34131	131832	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34132	131842	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34133	131912	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34135	131922	AFD	FHLB	1,000,000.00	06/21/2024	09/03 - At Maturity	989,259.72		5.225	09/03/2024	5.355	990,851.41
313384E54	34136	131932	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34137	131942	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34138	132012	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34139	132022	AFD	FHLB	400,000.00	06/21/2024	09/03 - At Maturity	395,703.89		5.225	09/03/2024	5.355	396,340.57
313384E54	34140	132032	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34141	132042	AFD	FHLB	1,000,000.00	06/21/2024	09/03 - At Maturity	989,259.72		5.225	09/03/2024	5.355	990,851.41
313384E54	34142	132112	AFD	FHLB	1,000,000.00	06/21/2024	09/03 - At Maturity	989,259.72		5.225	09/03/2024	5.355	990,851.41
313384E54	34143	132122	AFD	FHLB	1,000,000.00	06/21/2024	09/03 - At Maturity	989,259.72		5.225	09/03/2024	5.355	990,851.41
313384E54	34144	132132	AFD	FHLB	1,000,000.00	06/21/2024	09/03 - At Maturity	989,259.72		5.225	09/03/2024	5.355	990,851.41
313384E54	34145	132212	AFD	FHLB	1,000,000.00	06/21/2024	09/03 - At Maturity	989,259.72		5.225	09/03/2024	5.355	990,851.41
313384E54	34146	132222	AFD	FHLB	1,000,000.00	06/21/2024	09/03 - At Maturity	989,259.72		5.225	09/03/2024	5.355	990,851.41

2013 Res Float/Equity (merged)

Purchases Report

April 1, 2024 - June 30, 2024

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
313384E54													
313384E54	34147	132232	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34148	132312	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34134	132322	AFD	FHLB	500,000.00	06/21/2024	09/03 - At Maturity	494,629.86		5.225	09/03/2024	5.355	495,425.71
313384E54	34116	137402	AFD	FHLB	2,500,000.00	06/21/2024	09/03 - At Maturity	2,473,149.30		5.225	09/03/2024	5.355	2,477,128.53
Subtotal					21,000,000.00			20,774,454.12	0.00				20,807,879.72
313384H51													
313384H51	34092	131312	AFD	FHLB	500,000.00	06/21/2024	09/27 - At Maturity	492,895.00		5.220	09/27/2024	5.369	493,705.40
313384H51	34093	131612	AFD	FHLB	300,000.00	06/21/2024	09/27 - At Maturity	295,737.00		5.220	09/27/2024	5.369	296,223.24
313384H51	34094	131712	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34189	131722	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34095	131732	AFD	FHLB	500,000.00	06/21/2024	09/27 - At Maturity	492,895.00		5.220	09/27/2024	5.369	493,705.40
313384H51	34096	131742	AFD	FHLB	500,000.00	06/21/2024	09/27 - At Maturity	492,895.00		5.220	09/27/2024	5.369	493,705.40
313384H51	34097	131812	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34098	131822	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34099	131832	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34100	131842	AFD	FHLB	500,000.00	06/21/2024	09/27 - At Maturity	492,895.00		5.220	09/27/2024	5.369	493,705.40
313384H51	34101	131912	AFD	FHLB	1,500,000.00	06/21/2024	09/27 - At Maturity	1,478,685.00		5.220	09/27/2024	5.369	1,481,116.20
313384H51	34103	131922	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34104	131932	AFD	FHLB	500,000.00	06/21/2024	09/27 - At Maturity	492,895.00		5.220	09/27/2024	5.369	493,705.40
313384H51	34105	131942	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34106	132012	AFD	FHLB	1,500,000.00	06/21/2024	09/27 - At Maturity	1,478,685.00		5.220	09/27/2024	5.369	1,481,116.20
313384H51	34107	132022	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34108	132032	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34109	132042	AFD	FHLB	1,500,000.00	06/21/2024	09/27 - At Maturity	1,478,685.00		5.220	09/27/2024	5.369	1,481,116.20
313384H51	34110	132112	AFD	FHLB	1,500,000.00	06/21/2024	09/27 - At Maturity	1,478,685.00		5.220	09/27/2024	5.369	1,481,116.20
313384H51	34111	132122	AFD	FHLB	500,000.00	06/21/2024	09/27 - At Maturity	492,895.00		5.220	09/27/2024	5.369	493,705.40
313384H51	34112	132132	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34113	132212	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34114	132222	AFD	FHLB	1,200,000.00	06/21/2024	09/27 - At Maturity	1,182,948.00		5.220	09/27/2024	5.369	1,184,892.96
313384H51	34115	132232	AFD	FHLB	1,500,000.00	06/21/2024	09/27 - At Maturity	1,478,685.00		5.220	09/27/2024	5.369	1,481,116.20
313384H51	34102	132322	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
313384H51	34091	137402	AFD	FHLB	1,000,000.00	06/21/2024	09/27 - At Maturity	985,790.00		5.220	09/27/2024	5.369	987,410.80
Subtotal					25,000,000.00			24,644,750.00	0.00				24,685,270.00
313384YF0													
313384YF0	33903	137402	AFD	FHLB	500,000.00	04/23/2024	06/17 - At Maturity	495,997.22		5.240	06/17/2024	5.356	0.00
Subtotal					500,000.00			495,997.22	0.00				0.00

2013 Res Float/Equity (merged)

Purchases Report

April 1, 2024 - June 30, 2024

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
313384YV5													
313384YV5	33865	131312	AFD	FHLB	435,000.00	04/10/2024	07/01 - At Maturity	429,902.16		5.145	07/01/2024	5.278	435,000.00
313384YV5	33916	131312	AFD	FHLB	1,405,000.00	05/14/2024	07/01 - At Maturity	1,395,324.23		5.165	07/01/2024	5.273	1,405,000.00
313384YV5	33866	131322	AFD	FHLB	500,000.00	04/10/2024	07/01 - At Maturity	494,140.42		5.145	07/01/2024	5.278	500,000.00
313384YV5	33867	131412	AFD	FHLB	955,000.00	04/10/2024	07/01 - At Maturity	943,808.20		5.145	07/01/2024	5.278	955,000.00
313384YV5	33917	131412	AFD	FHLB	335,000.00	05/14/2024	07/01 - At Maturity	332,692.97		5.165	07/01/2024	5.273	335,000.00
313384YV5	33868	131422	AFD	FHLB	1,125,000.00	04/10/2024	07/01 - At Maturity	1,111,815.94		5.145	07/01/2024	5.278	1,125,000.00
313384YV5	33918	131422	AFD	FHLB	730,000.00	05/14/2024	07/01 - At Maturity	724,972.73		5.165	07/01/2024	5.273	730,000.00
313384YV5	33869	131512	AFD	FHLB	1,000,000.00	04/10/2024	07/01 - At Maturity	988,280.83		5.145	07/01/2024	5.278	1,000,000.00
313384YV5	33870	131522	AFD	FHLB	1,730,000.00	04/10/2024	07/01 - At Maturity	1,709,725.84		5.145	07/01/2024	5.278	1,730,000.00
313384YV5	33919	131522	AFD	FHLB	430,000.00	05/14/2024	07/01 - At Maturity	427,038.73		5.165	07/01/2024	5.273	430,000.00
313384YV5	33871	131612	AFD	FHLB	1,355,000.00	04/10/2024	07/01 - At Maturity	1,339,120.53		5.145	07/01/2024	5.278	1,355,000.00
313384YV5	33920	131612	AFD	FHLB	355,000.00	05/14/2024	07/01 - At Maturity	352,555.23		5.165	07/01/2024	5.273	355,000.00
313384YV5	33872	131622	AFD	FHLB	1,035,000.00	04/10/2024	07/01 - At Maturity	1,022,870.66		5.145	07/01/2024	5.278	1,035,000.00
313384YV5	33921	131622	AFD	FHLB	755,000.00	05/14/2024	07/01 - At Maturity	749,800.57		5.165	07/01/2024	5.273	755,000.00
313384YV5	33873	131632	AFD	FHLB	1,130,000.00	04/10/2024	07/01 - At Maturity	1,116,757.34		5.145	07/01/2024	5.278	1,130,000.00
313384YV5	33874	131712	AFD	FHLB	460,000.00	04/10/2024	07/01 - At Maturity	454,609.18		5.145	07/01/2024	5.278	460,000.00
313384YV5	33922	131712	AFD	FHLB	615,000.00	05/14/2024	07/01 - At Maturity	610,764.70		5.165	07/01/2024	5.273	615,000.00
313384YV5	33875	131722	AFD	FHLB	2,060,000.00	04/10/2024	07/01 - At Maturity	2,035,858.52		5.145	07/01/2024	5.278	2,060,000.00
313384YV5	33923	131722	AFD	FHLB	345,000.00	05/14/2024	07/01 - At Maturity	342,624.10		5.165	07/01/2024	5.273	345,000.00
313384YV5	33876	131732	AFD	FHLB	750,000.00	04/10/2024	07/01 - At Maturity	741,210.63		5.145	07/01/2024	5.278	750,000.00
313384YV5	33924	131732	AFD	FHLB	885,000.00	05/14/2024	07/01 - At Maturity	878,905.30		5.165	07/01/2024	5.273	885,000.00
313384YV5	33877	131742	AFD	FHLB	1,055,000.00	04/10/2024	07/01 - At Maturity	1,042,636.28		5.145	07/01/2024	5.278	1,055,000.00
313384YV5	33925	131742	AFD	FHLB	1,225,000.00	05/14/2024	07/01 - At Maturity	1,216,563.83		5.165	07/01/2024	5.273	1,225,000.00
313384YV5	33878	131812	AFD	FHLB	1,165,000.00	04/10/2024	07/01 - At Maturity	1,151,347.17		5.145	07/01/2024	5.278	1,165,000.00
313384YV5	33926	131812	AFD	FHLB	455,000.00	05/14/2024	07/01 - At Maturity	451,866.57		5.165	07/01/2024	5.273	455,000.00
313384YV5	33879	131822	AFD	FHLB	1,340,000.00	04/10/2024	07/01 - At Maturity	1,324,296.32		5.145	07/01/2024	5.278	1,340,000.00
313384YV5	33927	131822	AFD	FHLB	1,310,000.00	05/14/2024	07/01 - At Maturity	1,300,978.46		5.165	07/01/2024	5.273	1,310,000.00
313384YV5	33896	131832	AFD	FHLB	1,530,000.00	04/23/2024	07/01 - At Maturity	1,514,853.63		5.165	07/01/2024	5.289	1,530,000.00
313384YV5	33928	131832	AFD	FHLB	2,615,000.00	05/14/2024	07/01 - At Maturity	2,596,991.36		5.165	07/01/2024	5.273	2,615,000.00
313384YV5	33897	131842	AFD	FHLB	2,270,000.00	04/23/2024	07/01 - At Maturity	2,247,527.94		5.165	07/01/2024	5.289	2,270,000.00
313384YV5	33929	131842	AFD	FHLB	3,350,000.00	05/14/2024	07/01 - At Maturity	3,326,929.66		5.165	07/01/2024	5.273	3,350,000.00
313384YV5	33884	131912	AFD	FHLB	1,765,000.00	04/22/2024	07/01 - At Maturity	1,747,342.65		5.145	07/01/2024	5.269	1,765,000.00
313384YV5	33930	131912	AFD	FHLB	3,350,000.00	05/14/2024	07/01 - At Maturity	3,326,929.66		5.165	07/01/2024	5.273	3,350,000.00
313384YV5	33862	131922	AFD	FHLB	1,500,000.00	04/02/2024	07/01 - At Maturity	1,480,706.25		5.145	07/01/2024	5.284	1,500,000.00
313384YV5	33885	131922	AFD	FHLB	320,000.00	04/22/2024	07/01 - At Maturity	316,798.67		5.145	07/01/2024	5.269	320,000.00
313384YV5	33931	131922	AFD	FHLB	2,950,000.00	05/14/2024	07/01 - At Maturity	2,929,684.33		5.165	07/01/2024	5.273	2,950,000.00
313384YV5	33886	131932	AFD	FHLB	1,405,000.00	04/22/2024	07/01 - At Maturity	1,390,944.15		5.145	07/01/2024	5.269	1,405,000.00
313384YV5	33887	131942	AFD	FHLB	1,885,000.00	04/22/2024	07/01 - At Maturity	1,866,142.15		5.145	07/01/2024	5.269	1,885,000.00

2013 Res Float/Equity (merged)

Purchases Report

April 1, 2024 - June 30, 2024

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
313384YV5													
313384YV5	33888	132012	AFD	FHLB	1,700,000.00	04/22/2024	07/01 - At Maturity	1,682,992.92		5.145	07/01/2024	5.269	1,700,000.00
313384YV5	33898	132022	AFD	FHLB	550,000.00	04/23/2024	07/01 - At Maturity	544,555.23		5.165	07/01/2024	5.289	550,000.00
313384YV5	33889	132032	AFD	FHLB	1,450,000.00	04/22/2024	07/01 - At Maturity	1,435,493.96		5.145	07/01/2024	5.269	1,450,000.00
313384YV5	33890	132042	AFD	FHLB	1,295,000.00	04/22/2024	07/01 - At Maturity	1,282,044.60		5.145	07/01/2024	5.269	1,295,000.00
313384YV5	33891	132112	AFD	FHLB	1,700,000.00	04/22/2024	07/01 - At Maturity	1,682,992.92		5.145	07/01/2024	5.269	1,700,000.00
313384YV5	33892	132122	AFD	FHLB	1,235,000.00	04/22/2024	07/01 - At Maturity	1,222,644.85		5.145	07/01/2024	5.269	1,235,000.00
313384YV5	33899	132132	AFD	FHLB	1,335,000.00	04/23/2024	07/01 - At Maturity	1,321,784.05		5.165	07/01/2024	5.289	1,335,000.00
313384YV5	33893	132212	AFD	FHLB	3,045,000.00	04/22/2024	07/01 - At Maturity	3,014,537.31		5.145	07/01/2024	5.269	3,045,000.00
313384YV5	33894	132222	AFD	FHLB	4,520,000.00	04/22/2024	07/01 - At Maturity	4,474,781.17		5.145	07/01/2024	5.269	4,520,000.00
313384YV5	33895	132232	AFD	FHLB	4,305,000.00	04/22/2024	07/01 - At Maturity	4,261,932.06		5.145	07/01/2024	5.269	4,305,000.00
313384YV5	33900	132312	AFD	FHLB	3,500,000.00	04/24/2024	07/01 - At Maturity	3,465,853.60		5.165	07/01/2024	5.288	3,500,000.00
313384YV5	33905	132322	AFD	FHLB	6,290,000.00	04/25/2024	07/01 - At Maturity	6,229,770.63		5.145	07/01/2024	5.267	6,290,000.00
313384YV5	33901	132332	AFD	FHLB	6,600,000.00	04/24/2024	07/01 - At Maturity	6,535,609.65		5.165	07/01/2024	5.288	6,600,000.00
313384YV5	33902	132412	AFD	FHLB	1,100,000.00	04/24/2024	07/01 - At Maturity	1,089,268.28		5.165	07/01/2024	5.288	1,100,000.00
313384YV5	33974	132412	AFD	FHLB	580,000.00	06/06/2024	07/01 - At Maturity	577,927.71		5.145	07/01/2024	5.235	580,000.00
				Subtotal	87,085,000.00			86,257,506.83	0.00				87,085,000.00
313385AB2													
313385AB2	34046	137402	AFD	FHLB	5,000,000.00	06/14/2024	01/02 - At Maturity	4,858,038.89		5.060	01/02/2025	5.267	4,871,012.58
				Subtotal	5,000,000.00			4,858,038.89	0.00				4,871,012.58
3133WAMA3													
3133WAMA3	33863	132322	GN2	FHLMC	3,718,329.00	04/01/2024	05/25 - Monthly	3,718,329.00		6.000	04/01/2054	6.011	3,706,905.70
				Subtotal	3,718,329.00			3,718,329.00	0.00				3,706,905.70
3133WCR71													
3133WCR71	33911	132332	GN2	FHLMC	1,667,154.00	05/01/2024	06/25 - Monthly	1,667,154.00		6.000	05/01/2054	6.019	1,665,098.58
				Subtotal	1,667,154.00			1,667,154.00	0.00				1,665,098.58
3133WCSM7													
3133WCSM7	33912	132332	GN2	FHLMC	4,717,493.00	05/01/2024	06/25 - Monthly	4,717,493.00		6.500	05/01/2054	6.509	4,711,706.24
				Subtotal	4,717,493.00			4,717,493.00	0.00				4,711,706.24
3133WDHX3													
3133WDHX3	33937	132322	GN2	FHLMC	851,145.00	05/01/2024	06/25 - Monthly	851,145.00		6.500	05/01/2054	6.510	850,461.80
				Subtotal	851,145.00			851,145.00	0.00				850,461.80
3133WDKF8													
3133WDKF8	33938	132332	GN2	FHLMC	3,228,412.00	05/01/2024	06/25 - Monthly	3,228,412.00		6.500	05/01/2054	6.510	3,224,924.57

2013 Res Float/Equity (merged)

Purchases Report

April 1, 2024 - June 30, 2024

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
Subtotal					3,228,412.00			3,228,412.00	0.00				3,224,924.57
3133WE5W6													
3133WE5W6	33996	132332	GN2	FHLMC	2,359,156.00	06/01/2024	07/25 - Monthly	2,359,156.00		6.000	06/01/2054	6.018	2,359,156.00
Subtotal					2,359,156.00			2,359,156.00	0.00				2,359,156.00
3133WE5X4													
3133WE5X4	33995	132332	GN2	FHLMC	1,078,789.00	06/01/2024	07/25 - Monthly	1,078,789.00		6.500	06/01/2054	6.510	1,078,789.00
Subtotal					1,078,789.00			1,078,789.00	0.00				1,078,789.00
313588YV1													
313588YV1	33990	131322	AFD	FNMA	700,000.00	06/07/2024	07/01 - At Maturity	697,564.00		5.220	07/01/2024	5.311	700,000.00
313588YV1	33957	131512	AFD	FNMA	965,000.00	06/03/2024	07/01 - At Maturity	961,082.10		5.220	07/01/2024	5.314	965,000.00
313588YV1	33944	131932	AFD	FNMA	2,110,000.00	05/14/2024	07/01 - At Maturity	2,095,314.40		5.220	07/01/2024	5.330	2,110,000.00
313588YV1	33945	131942	AFD	FNMA	3,320,000.00	05/14/2024	07/01 - At Maturity	3,296,892.80		5.220	07/01/2024	5.330	3,320,000.00
313588YV1	33946	132012	AFD	FNMA	3,445,000.00	05/14/2024	07/01 - At Maturity	3,421,022.80		5.220	07/01/2024	5.330	3,445,000.00
313588YV1	33947	132022	AFD	FNMA	2,685,000.00	05/14/2024	07/01 - At Maturity	2,666,312.40		5.220	07/01/2024	5.330	2,685,000.00
313588YV1	33948	132032	AFD	FNMA	2,005,000.00	05/14/2024	07/01 - At Maturity	1,991,045.20		5.220	07/01/2024	5.330	2,005,000.00
313588YV1	33949	132042	AFD	FNMA	2,690,000.00	05/14/2024	07/01 - At Maturity	2,671,277.60		5.220	07/01/2024	5.330	2,690,000.00
313588YV1	33950	132112	AFD	FNMA	2,135,000.00	05/14/2024	07/01 - At Maturity	2,120,140.40		5.220	07/01/2024	5.330	2,135,000.00
313588YV1	33951	132122	AFD	FNMA	1,045,000.00	05/14/2024	07/01 - At Maturity	1,037,726.80		5.220	07/01/2024	5.330	1,045,000.00
313588YV1	33952	132132	AFD	FNMA	1,345,000.00	05/14/2024	07/01 - At Maturity	1,335,638.80		5.220	07/01/2024	5.330	1,345,000.00
313588YV1	33953	132212	AFD	FNMA	1,990,000.00	05/14/2024	07/01 - At Maturity	1,976,149.60		5.220	07/01/2024	5.330	1,990,000.00
313588YV1	33954	132222	AFD	FNMA	645,000.00	05/14/2024	07/01 - At Maturity	640,510.80		5.220	07/01/2024	5.330	645,000.00
313588YV1	33955	132232	AFD	FNMA	1,445,000.00	05/14/2024	07/01 - At Maturity	1,434,942.80		5.220	07/01/2024	5.330	1,445,000.00
313588YV1	33958	132312	AFD	FNMA	1,125,000.00	06/03/2024	07/01 - At Maturity	1,120,432.50		5.220	07/01/2024	5.314	1,125,000.00
313588YV1	33956	132322	AFD	FNMA	1,525,000.00	05/14/2024	07/01 - At Maturity	1,514,386.00		5.220	07/01/2024	5.330	1,525,000.00
313588YV1	33976	132332	AFD	FNMA	3,460,000.00	06/06/2024	07/01 - At Maturity	3,447,457.50		5.220	07/01/2024	5.312	3,460,000.00
313588YV1	33977	132332	AFD	FNMA	2,000,000.00	06/06/2024	07/01 - At Maturity	1,992,750.00		5.220	07/01/2024	5.312	2,000,000.00
313588YV1	33991	132332	AFD	FNMA	1,000,000.00	06/07/2024	07/01 - At Maturity	996,520.00		5.220	07/01/2024	5.311	1,000,000.00
313588YV1	33975	132412	AFD	FNMA	2,610,000.00	06/06/2024	07/01 - At Maturity	2,600,538.75		5.220	07/01/2024	5.312	2,610,000.00
313588YV1	33941	137402	AFD	FNMA	5,000,000.00	05/14/2024	07/01 - At Maturity	4,965,200.00		5.220	07/01/2024	5.330	300,000.00
Subtotal					43,245,000.00			42,982,905.25	0.00				38,545,000.00
313588ZS7													
313588ZS7	34164	131812	AFD	FNMA	1,000,000.00	06/27/2024	07/22 - At Maturity	996,378.47		5.215	07/22/2024	5.307	996,982.94
313588ZS7	34162	137402	AFD	FNMA	2,000,000.00	06/27/2024	07/22 - At Maturity	1,992,756.94		5.215	07/22/2024	5.307	1,993,965.89
Subtotal					3,000,000.00			2,989,135.41	0.00				2,990,948.83
313588ZU2													

**2013 Res Float/Equity (merged)
Purchases Report
April 1, 2024 - June 30, 2024**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
313588ZU2													
313588ZU2	34166	131822	AFD	FNMA	1,000,000.00	06/27/2024	07/01 - At Maturity	996,088.75		5.215	07/24/2024	5.308	996,695.13
313588ZU2	34167	132322	AFD	FNMA	1,000,000.00	06/27/2024	07/24 - At Maturity	996,088.75		5.215	07/24/2024	5.308	996,695.13
313588ZU2	34165	137402	AFD	FNMA	8,000,000.00	06/27/2024	07/24 - At Maturity	7,968,710.00		5.215	07/24/2024	5.308	7,973,561.07
			Subtotal		10,000,000.00			9,960,887.50		0.00			9,966,951.33
313588ZW8													
313588ZW8	34170	132112	AFD	FNMA	1,000,000.00	06/27/2024	07/26 - At Maturity	995,799.03		5.215	07/26/2024	5.310	996,407.24
			Subtotal		1,000,000.00			995,799.03		0.00			996,407.24
36179YU77													
36179YU77	33910	132412	GN1	GNMA	8,561,042.00	04/01/2024	05/20 - Monthly	8,561,042.00		6.000	04/20/2054	6.023	8,505,241.04
			Subtotal		8,561,042.00			8,561,042.00		0.00			8,505,241.04
36179YW67													
36179YW67	33935	132412	GN1	GNMA	8,198,544.00	05/01/2024	06/20 - Monthly	8,198,544.00		6.000	05/20/2054	6.021	8,181,216.05
			Subtotal		8,198,544.00			8,198,544.00		0.00			8,181,216.05
36179YW75													
36179YW75	33936	132412	GN1	GNMA	1,032,079.00	05/01/2024	06/20 - Monthly	1,032,079.00		6.500	05/20/2054	6.507	1,029,776.92
			Subtotal		1,032,079.00			1,032,079.00		0.00			1,029,776.92
3618AH7M3													
3618AH7M3	34149	132412	GN1	GNMA	6,304,739.00	06/01/2024	07/20 - Monthly	6,304,739.00		6.000	06/20/2054	6.018	6,304,739.00
			Subtotal		6,304,739.00			6,304,739.00		0.00			6,304,739.00
			Total Purchases		266,246,882.00			264,206,779.25		0.00			260,132,142.02



2013 Res Float/Equity (merged)
Sales/Call Report
Sorted by Maturity Date - Fund
April 1, 2024 - June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Issuer Sec. Type	Purchase Date	Redem. Date Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
07/01/2024												
313384YV5	33822	137402	FHLB AFD	03/08/202	04/10/202 07/01/202	650,000.00	5.145	642,380.18	642,382.54	0.00	642,382.54	2.36
313384YV5	33822	137402	FHLB AFD	03/08/202	04/25/202 07/01/202	6,290,000.00	5.145	6,229,687.04	6,229,770.63	0.00	6,229,770.63	83.59
313588YV1	33941	137402	FNMA AFD	05/14/202	06/03/202 07/01/202	2,090,000.00	5.220	2,079,899.34	2,081,514.60	0.00	2,081,514.60	1,615.26
313588YV1	33941	137402	FNMA AFD	05/14/202	06/06/202 07/01/202	2,610,000.00	5.220	2,598,734.80	2,600,538.75	0.00	2,600,538.75	1,803.95
Subtotal						11,640,000.00		11,550,701.36	11,554,206.52	0.00	11,554,206.52	3,505.16
Total Sales						11,640,000.00		11,550,701.36	11,554,206.52	0.00	11,554,206.52	3,505.16



2013 Res Float/Equity (merged)
Maturity Report
Sorted by Maturity Date
Amounts due during April 1, 2024 - June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313384VA4	33794	137402	AFD	FHLB	130,000.00	04/01/2024	02/08/2024	5.205	130,000.00	0.00	130,000.00	0.00
313384VA4	33795	131322	AFD	FHLB	660,000.00	04/01/2024	02/08/2024	5.205	660,000.00	0.00	660,000.00	0.00
313384VA4	33796	131412	AFD	FHLB	1,050,000.00	04/01/2024	02/08/2024	5.205	1,050,000.00	0.00	1,050,000.00	0.00
313384VA4	33797	131422	AFD	FHLB	650,000.00	04/01/2024	02/08/2024	5.205	650,000.00	0.00	650,000.00	0.00
313384VA4	33799	131512	AFD	FHLB	630,000.00	04/01/2024	02/08/2024	5.205	630,000.00	0.00	630,000.00	0.00
313384VA4	33800	131522	AFD	FHLB	1,300,000.00	04/01/2024	02/08/2024	5.205	1,300,000.00	0.00	1,300,000.00	0.00
313384VA4	33801	131632	AFD	FHLB	560,000.00	04/01/2024	02/08/2024	5.205	560,000.00	0.00	560,000.00	0.00
313384VA4	33802	131722	AFD	FHLB	1,695,000.00	04/01/2024	02/08/2024	5.205	1,695,000.00	0.00	1,695,000.00	0.00
313384VA4	33803	131732	AFD	FHLB	1,045,000.00	04/01/2024	02/08/2024	5.205	1,045,000.00	0.00	1,045,000.00	0.00
313384VA4	33804	132332	AFD	FHLB	490,000.00	04/01/2024	02/08/2024	5.205	490,000.00	0.00	490,000.00	0.00
313384VA4	33805	132312	AFD	FHLB	530,000.00	04/01/2024	02/08/2024	5.205	530,000.00	0.00	530,000.00	0.00
313588VA0	33774	137402	AFD	FNMA	670,000.00	04/01/2024	02/08/2024	5.175	670,000.00	0.00	670,000.00	0.00
313588VA0	33775	131312	AFD	FNMA	975,000.00	04/01/2024	02/08/2024	5.175	975,000.00	0.00	975,000.00	0.00
313588VA0	33776	131612	AFD	FNMA	870,000.00	04/01/2024	02/08/2024	5.175	870,000.00	0.00	870,000.00	0.00
313588VA0	33777	131622	AFD	FNMA	900,000.00	04/01/2024	02/08/2024	5.175	900,000.00	0.00	900,000.00	0.00
313588VA0	33778	131712	AFD	FNMA	1,115,000.00	04/01/2024	02/08/2024	5.175	1,115,000.00	0.00	1,115,000.00	0.00
313588VA0	33779	131742	AFD	FNMA	975,000.00	04/01/2024	02/08/2024	5.175	975,000.00	0.00	975,000.00	0.00
313588VA0	33780	131812	AFD	FNMA	905,000.00	04/01/2024	02/08/2024	5.175	905,000.00	0.00	905,000.00	0.00
313588VA0	33781	131822	AFD	FNMA	2,100,000.00	04/01/2024	02/08/2024	5.175	2,100,000.00	0.00	2,100,000.00	0.00
313588VA0	33782	131832	AFD	FNMA	1,225,000.00	04/01/2024	02/08/2024	5.175	1,225,000.00	0.00	1,225,000.00	0.00
313588VA0	33783	131842	AFD	FNMA	1,940,000.00	04/01/2024	02/08/2024	5.175	1,940,000.00	0.00	1,940,000.00	0.00
313588VA0	33784	131912	AFD	FNMA	2,140,000.00	04/01/2024	02/08/2024	5.175	2,140,000.00	0.00	2,140,000.00	0.00
313588VA0	33785	132322	AFD	FNMA	665,000.00	04/01/2024	02/08/2024	5.175	665,000.00	0.00	665,000.00	0.00
313588VA0	33786	131922	AFD	FNMA	2,460,000.00	04/01/2024	02/08/2024	5.175	2,460,000.00	0.00	2,460,000.00	0.00
313588VA0	33787	131932	AFD	FNMA	1,790,000.00	04/01/2024	02/08/2024	5.175	1,790,000.00	0.00	1,790,000.00	0.00
313588VA0	33788	131942	AFD	FNMA	2,540,000.00	04/01/2024	02/08/2024	5.175	2,540,000.00	0.00	2,540,000.00	0.00
313588VA0	33789	132012	AFD	FNMA	3,010,000.00	04/01/2024	02/08/2024	5.175	3,010,000.00	0.00	3,010,000.00	0.00
313588VA0	33790	132022	AFD	FNMA	1,995,000.00	04/01/2024	02/08/2024	5.175	1,995,000.00	0.00	1,995,000.00	0.00
313588VA0	33791	132032	AFD	FNMA	2,050,000.00	04/01/2024	02/08/2024	5.175	2,050,000.00	0.00	2,050,000.00	0.00
313588VA0	33792	132042	AFD	FNMA	2,285,000.00	04/01/2024	02/08/2024	5.175	2,285,000.00	0.00	2,285,000.00	0.00
313588VA0	33793	132112	AFD	FNMA	1,680,000.00	04/01/2024	02/08/2024	5.175	1,680,000.00	0.00	1,680,000.00	0.00
313588VA0	33817	132122	AFD	FNMA	1,055,000.00	04/01/2024	02/08/2024	5.175	1,055,000.00	0.00	1,055,000.00	0.00
313588VA0	33818	132132	AFD	FNMA	1,165,000.00	04/01/2024	02/08/2024	5.175	1,165,000.00	0.00	1,165,000.00	0.00
313588VA0	33819	132212	AFD	FNMA	3,585,000.00	04/01/2024	02/08/2024	5.175	3,585,000.00	0.00	3,585,000.00	0.00
313588VA0	33820	132222	AFD	FNMA	1,000,000.00	04/01/2024	02/08/2024	5.175	1,000,000.00	0.00	1,000,000.00	0.00
313588VA0	33821	132232	AFD	FNMA	905,000.00	04/01/2024	02/08/2024	5.175	905,000.00	0.00	905,000.00	0.00

2013 Res Float/Equity (merged)
Maturity Report
Amounts due during April 1, 2024 - June 30, 2024

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313384YF0	33903	137402	AFD	FHLB	500,000.00	06/17/2024	04/23/2024	5.240	500,000.00	0.00	500,000.00	0.00
Total Maturities					49,240,000.00				49,240,000.00	0.00	49,240,000.00	0.00

BOND RESERVE FUND

DESCRIPTION

Bond Reserve Fund (BRF) - In December of 2009, THDA established a new general bond resolution, the Housing Finance Program (the 2009 resolution). This resolution calls for a Bond Reserve Fund. The required deposit for this fund is the greater of an amount equal to the aggregate of the respective amounts for each series of bonds established in the supplemental resolution authorizing such series or an amount equal to 3% of the then current balance of the program loans plus any other amount on deposit in the loan fund which has not been designated to provide for the payment of costs of issuance or capitalized interest. An analysis was performed as of June 30, 2024 to determine the amount to be held in the Bond Reserve Fund. This analysis determined that this balance needed to be \$1,131,491.90.

In May of 2013, THDA established a new general bond resolution, the Residential Finance Program (the 2013 resolution). As with the 2009 resolution, this resolution calls for a Bond Reserve Fund. The amount of the required deposit for this fund is calculated in the same manner as in the 2009 resolution. CSG Advisors performed an analysis in conjunction with the sale of Bond Issue 2024-2 in June of 2024 under this resolution. The resulting Bond Reserve Fund requirement was \$104,935,309.

THDA QUARTERLY INVESTMENT REPORT

RESERVE FUNDS

June 30, 2024

Historical Fund Balances

	1985 Resolution		2009 Resolution		2013 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value	Amortized Cost	Market Value
6/30/21	23,857,841.86	24,948,423.77	6,611,813.54	6,613,393.73	111,728,216.43	112,333,794.57
6/30/22	13,401,801.73	14,119,103.83	6,615,963.05	6,608,317.29	116,619,811.58	116,597,580.74
6/30/23	-	-	6,613,157.64	6,356,313.95	121,992,197.20	117,679,421.08
6/30/24	-	-	6,232,374.62	6,075,412.75	129,976,076.34	123,225,707.72

Historical Returns (Yield)

	Quarter ending 6/30/2024	Current Fiscal Year	Last 12 Months	Last 24 Months
1985 Resolution	N/A	N/A	N/A	N/A
2009 Resolution	1.337%	0.927%	0.927%	0.852%
2013 Resolution	2.481%	1.991%	1.991%	1.764%

Benchmarks:

(1) One-year CMT	5.137%	5.163%	5.163%	4.798%
(2) Two-year CMT	4.623%	4.707%	4.707%	4.406%
(3) Three-year CMT	4.460%	4.477%	4.477%	4.203%

Duration

	1985 Resolution	2009 Resolution	2013 Resolution
Average Duration to Maturity (Years)	N/A	1.8	3.1
Average Duration to Call (Years)	N/A	0.2	1.0

Asset Allocation

	1985 Resolution		2009 Resolution		2013 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage	Dollar value*	Percentage
Money Market Funds	-	0.00%	429,588.84	6.89%	533,153.96	0.41%
Federal Agency Coupons	-	0.00%	5,802,785.78	93.11%	124,460,886.18	95.76%
Treasury Coupon Securities	-	0.00%	-	0.00%	-	0.00%
Variable Rate Securities	-	0.00%	-	0.00%	-	0.00%
Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%
Pass Through Securities	-	0.00%	-	0.00%	-	0.00%
Discount Bonds	-	0.00%	-	0.00%	4,982,036.20	3.83%
Total	-	0.00%	6,232,374.62	100.00%	129,976,076.34	100.00%

*Dollar values are stated as book (amortized cost) value.



**2009 Res BRF merged
Investments by Issuer
Active Investments
Grouped by Fund - Sorted by Fund
June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
Fund: 2015-A BRF (133532550)												
Federal Home Loan Bank												
3130AP4L6	32103	Federal Agency Coupon Securities	Fair	1,000,000.00	0.600	966,263.38	06/28/2024	0.600	03/28/2025	270	09/24/2024	
3130AP5H4	32134	Federal Agency Coupon Securities	Fair	2,000,000.00	0.750	1,896,892.42	06/28/2024	0.750	09/30/2025	456	06/30/2024	
3130AQY49	32375	Federal Agency Coupon Securities	Fair	910,000.00	2.000	890,358.00	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130B1ND5	33983	Federal Agency Coupon Securities	Fair	700,049.01	5.700	700,158.00	06/28/2024	5.706	06/05/2029	1,800	12/05/2024	
3130B1NA1	34000	Federal Agency Coupon Securities	Fair	250,335.94	5.375	250,340.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
Subtotal and Average				4,860,384.95		4,704,011.81		1.905		574		
Federal Home Loan Mortgage Cor												
3134H1MK6	33668	Federal Agency Coupon Securities	Fair	115,000.00	5.400	114,847.46	06/28/2024	5.400	12/21/2026	903	09/21/2024	
3134H1X73	34020	Federal Agency Coupon Securities	Fair	325,400.83	5.550	324,980.35	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134H1Z30	34038	Federal Agency Coupon Securities	Fair	502,000.00	5.750	501,984.29	06/28/2024	5.750	06/27/2029	1,822	12/27/2024	
Subtotal and Average				942,400.83		941,812.10		5.638		1,449		
Total and Average				5,802,785.78		5,645,823.91		2.511		716		



2009 Res BRF summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2024 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings			
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings	
Fund: 2015-A BRF (133532550)													
			Subtotal	5,802,000.00	6,225,000.00	4,932,655.76			1.337		16,441.42	2.34	16,443.76
			Total	5,802,000.00	6,225,000.00	4,932,655.76			1.337		16,441.42	2.34	16,443.76



2009 Res BRF summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2023 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings			
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings	
Fund: 2015-A BRF (133532550)													
			Subtotal	5,802,000.00	6,610,000.00	6,065,168.51			0.927		56,358.78	2.34	56,361.12
			Total	5,802,000.00	6,610,000.00	6,065,168.51			0.927		56,358.78	2.34	56,361.12



2009 Res BRF summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2015-A BRF (133532550)												
				Subtotal	5,802,000.00	6,610,000.00			0.852	108,133.78	2.34	108,136.12
				Total	5,802,000.00	6,610,000.00			0.852	108,133.78	2.34	108,136.12



**2009 Res BRF merged
Purchases Report
Sorted by Fund - Fund
April 1, 2024 - June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
2015-A BRF (133532550)													
3130B1ND5	33983	0915A5	FAC	FHLB	700,000.00	06/07/2024	12/05 - 06/05	699,825.00	221.67	5.700	12/05/2024		700,049.01
3130B1NA1	34000	0915A5	FAC	FHLB	250,000.00	06/14/2024	12/02 - 06/02	250,000.00	335.94	5.375	12/02/2024		250,335.94
3134H1X73	34020	0915A5	FAC	FHLMC	325,000.00	06/14/2024	12/04 - 06/04	325,000.00	400.83	5.550	12/04/2024		325,400.83
3134H1Z30	34038	0915A5	FAC	FHLMC	502,000.00	06/27/2024	12/27 - 06/27	502,000.00		5.750	12/27/2024		502,000.00
				Subtotal	1,777,000.00			1,776,825.00	958.44				1,777,785.78
				Total Purchases	1,777,000.00			1,776,825.00	958.44				1,777,785.78



2009 Res BRF merged
Sales/Call Report
Sorted by Maturity Date - Fund
April 1, 2024 - June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Issuer Sec. Type	Purchase Date	Redem. Date Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
09/30/2024												
3130ALQU1	31712	0915A5	FHLB FAC	03/30/202	04/11/202 09/30/202	1,000,000.00	0.520	1,000,000.00	1,000,000.00	158.89	1,000,158.89	158.89
											Sale	
3130ALUG7	31721	0915A5	FHLB FAC	03/30/202	04/11/202 09/30/202	700,000.00	0.500	700,000.00	700,000.00	106.94	700,106.94	106.94
											Sale	
					Subtotal	1,700,000.00		1,700,000.00	1,700,000.00	265.83	1,700,265.83	265.83
					Total Sales	1,700,000.00		1,700,000.00	1,700,000.00	265.83	1,700,265.83	265.83



**2009 Res BRF merged
 Maturing Investments
 Including Calls/Puts
 Grouped by Fund - Sorted by Fund
 April 1, 2024 - June 30, 2024**

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

Maturity/Call Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Call Price	Maturity/Call Par Value	Stated Rate	Comments
Fund: 2015-A BRF (133532550)											
05/27/2024	3130AQY49	32375	0915A5	FAC	Federal Home Loan Bank	EXT	615-251-0718	100.000	910,000.00	2.000	
May 2024 Subtotal									910,000.00		
06/14/2024	3135GA5Y3	31553	0915A5	FAC	Federal National Mortgage Admi	EXT	615-251-0718		500,000.00	0.375	
06/21/2024	3134H1MK6	33668	0915A5	FAC	Federal Home Loan Mortgage Cor	EXT	615-251-0718	100.000	115,000.00	5.400	
06/28/2024	3130AP4L6	32103	0915A5	FAC	Federal Home Loan Bank	EXT	615-251-0718	100.000	1,000,000.00	0.600	
06/30/2024	3130AP5H4	32134	0915A5	FAC	Federal Home Loan Bank	EXT	615-251-0718	100.000	2,000,000.00	0.750	
June 2024 Subtotal									3,615,000.00		
Total									4,525,000.00		



**2013 Res BRF merged
Investments by Issuer
Active Investments
Sorted by Fund
June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
Federal Home Loan Bank												
3130AP4L6	32099	Federal Agency Coupon Securities	Fair	1,300,000.00	0.600	1,256,142.39	06/28/2024	0.600	03/28/2025	270	09/24/2024	
3130AQDY6	32304	Federal Agency Coupon Securities	Fair	600,000.00	1.000	586,980.24	06/28/2024	1.000	12/30/2024	182		
3130AS4L0	32675	Federal Agency Coupon Securities	Fair	103,843.18	4.500	101,144.02	06/28/2024	4.659	05/25/2033	3,250		
3130AY4N3	33642	Federal Agency Coupon Securities	Fair	1,000,000.00	5.250	999,106.41	06/28/2024	5.250	12/13/2027	1,260	12/13/2024	
3130AP4F9	33656	Federal Agency Coupon Securities	Fair	104,970.98	0.570	101,447.83	06/28/2024	0.631	03/27/2025	269	09/27/2024	
3130AYA22	33681	Federal Agency Coupon Securities	Fair	125,000.00	5.500	124,716.01	06/28/2024	5.512	12/21/2026	903	09/21/2024	
3130B1NV5	33962	Federal Agency Coupon Securities	Fair	395,000.00	5.450	394,759.87	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130B1ND5	33982	Federal Agency Coupon Securities	Fair	730,051.11	5.700	730,164.77	06/28/2024	5.750	06/05/2029	1,800	12/05/2024	
3130B1NA1	33997	Federal Agency Coupon Securities	Fair	250,335.94	5.375	250,340.01	06/28/2024	5.368	12/02/2025	519	12/02/2024	
3130B1UD7	34171	Federal Agency Coupon Securities	Fair	555,000.00	5.450	554,844.87	06/28/2024	5.450	12/26/2025	543	09/26/2024	
3130AP4L6	32100	Federal Agency Coupon Securities	Fair	1,700,000.00	0.600	1,642,647.75	06/28/2024	0.600	03/28/2025	270	09/24/2024	
3130AP5H4	32133	Federal Agency Coupon Securities	Fair	1,300,000.00	0.750	1,232,980.07	06/28/2024	0.750	09/30/2025	456	06/30/2024	
3130ARQH7	32469	Federal Agency Coupon Securities	Fair	165,000.00	4.000	156,014.57	06/28/2024	4.000	04/21/2032	2,851		
3130AY3M6	33646	Federal Agency Coupon Securities	Fair	260,000.00	5.800	259,726.30	06/28/2024	5.814	12/28/2028	1,641	09/28/2024	
3130B1NV5	33963	Federal Agency Coupon Securities	Fair	360,000.00	5.450	359,781.15	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130AP4L6	32101	Federal Agency Coupon Securities	Fair	300,000.00	0.600	289,879.01	06/28/2024	0.600	03/28/2025	270	09/24/2024	
3130AQDY6	32305	Federal Agency Coupon Securities	Fair	535,000.00	1.000	523,390.71	06/28/2024	1.000	12/30/2024	182		
3130ARQH7	32470	Federal Agency Coupon Securities	Fair	505,000.00	4.000	477,499.13	06/28/2024	4.000	04/21/2032	2,851		
3130AY4N3	33643	Federal Agency Coupon Securities	Fair	1,000,000.00	5.250	999,106.41	06/28/2024	5.250	12/13/2027	1,260	12/13/2024	
3130AP4F9	33657	Federal Agency Coupon Securities	Fair	109,969.60	0.570	106,278.68	06/28/2024	0.631	03/27/2025	269	09/27/2024	
3130AYA22	33682	Federal Agency Coupon Securities	Fair	175,000.00	5.500	174,602.42	06/28/2024	5.500	12/21/2026	903	09/21/2024	
3130B1NV5	33964	Federal Agency Coupon Securities	Fair	715,000.00	5.450	714,565.33	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130B1NA1	33998	Federal Agency Coupon Securities	Fair	250,335.94	5.375	250,340.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130B1UD7	34172	Federal Agency Coupon Securities	Fair	40,000.00	5.450	39,988.82	06/28/2024	5.450	12/26/2025	543	09/26/2024	
3130AP4L6	32102	Federal Agency Coupon Securities	Fair	200,000.00	0.600	193,252.68	06/28/2024	0.600	03/28/2025	270	09/24/2024	
3130ARQH7	32471	Federal Agency Coupon Securities	Fair	555,000.00	4.000	524,776.27	06/28/2024	4.000	04/21/2032	2,851		
3130AY4N3	33644	Federal Agency Coupon Securities	Fair	1,000,000.00	5.250	999,106.41	06/28/2024	5.250	12/13/2027	1,260	12/13/2024	
3130AP4F9	33658	Federal Agency Coupon Securities	Fair	99,972.37	0.570	96,616.98	06/28/2024	0.631	03/27/2025	269	09/27/2024	
3130AYA22	33683	Federal Agency Coupon Securities	Fair	150,000.00	5.500	149,659.22	06/28/2024	5.500	12/21/2026	903	09/21/2024	
3130B1NV5	33965	Federal Agency Coupon Securities	Fair	400,000.00	5.450	399,756.83	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130B1NA1	33999	Federal Agency Coupon Securities	Fair	275,369.53	5.375	275,374.00	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130B1UD7	34173	Federal Agency Coupon Securities	Fair	35,000.00	5.450	34,990.22	06/28/2024	5.450	12/26/2025	543	09/26/2024	
3130ANZB9	32111	Federal Agency Coupon Securities	Fair	375,000.00	1.000	339,782.90	06/28/2024	1.000	03/30/2027	1,002	06/30/2024	
3130AQY49	32376	Federal Agency Coupon Securities	Fair	525,000.00	2.000	513,668.07	06/28/2024	2.000	02/27/2025	241	08/27/2024	

2013 Res BRF merged
Investments by Issuer
Sorted by Fund

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
3130AY3M6	33647	Federal Agency Coupon Securities	Fair	405,000.00	5.800	404,573.66	06/28/2024	5.800	12/28/2028	1,641	09/28/2024	
3130B1NV5	33966	Federal Agency Coupon Securities	Fair	710,000.00	5.450	709,568.37	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130B1NA1	34001	Federal Agency Coupon Securities	Fair	250,335.94	5.375	250,340.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130AP4L6	32104	Federal Agency Coupon Securities	Fair	500,000.00	0.600	483,131.69	06/28/2024	0.600	03/28/2025	270	09/24/2024	
3130AMK50	32177	Federal Agency Coupon Securities	Fair	529,996.19	2.000	447,469.49	06/28/2024	2.000	05/12/2031	2,506	08/12/2024	
3130AQY49	32377	Federal Agency Coupon Securities	Fair	510,000.00	2.000	498,991.84	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130AP4F9	33659	Federal Agency Coupon Securities	Fair	134,962.69	0.570	130,432.92	06/28/2024	0.631	03/27/2025	269	09/27/2024	
3130AYA22	33684	Federal Agency Coupon Securities	Fair	495,000.00	5.500	493,875.41	06/28/2024	5.500	12/21/2026	903	09/21/2024	
3130B1NV5	33967	Federal Agency Coupon Securities	Fair	720,000.00	5.450	719,562.29	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130B1NA1	34002	Federal Agency Coupon Securities	Fair	250,335.94	5.375	250,340.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130B1UD7	34174	Federal Agency Coupon Securities	Fair	25,000.00	5.450	24,993.01	06/28/2024	5.450	12/26/2025	543	09/26/2024	
3130ANN97	32053	Federal Agency Coupon Securities	Fair	1,160,000.00	0.875	1,066,733.36	06/28/2024	0.875	08/26/2026	786		
3130AP4T9	32105	Federal Agency Coupon Securities	Fair	730,000.00	1.000	664,466.86	06/28/2024	1.000	12/30/2026	912	06/30/2024	
3130ANZB9	32112	Federal Agency Coupon Securities	Fair	735,000.00	1.000	665,974.49	06/28/2024	1.000	03/30/2027	1,002	06/30/2024	
3130AMK50	32178	Federal Agency Coupon Securities	Fair	499,996.40	2.000	422,141.03	06/28/2024	2.000	05/12/2031	2,506	08/12/2024	
3130AQY49	32378	Federal Agency Coupon Securities	Fair	520,000.00	2.000	508,776.00	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130AY4N3	33645	Federal Agency Coupon Securities	Fair	1,000,000.00	5.250	999,106.41	06/28/2024	5.250	12/13/2027	1,260	12/13/2024	
3130AP4F9	33660	Federal Agency Coupon Securities	Fair	134,962.69	0.570	130,432.92	06/28/2024	0.631	03/27/2025	269	09/27/2024	
3130AYA22	33685	Federal Agency Coupon Securities	Fair	485,000.00	5.500	483,898.13	06/28/2024	5.500	12/21/2026	903	09/21/2024	
3130B1H67	33978	Federal Agency Coupon Securities	Fair	499,918.34	6.000	499,218.38	06/28/2024	6.102	06/05/2034	3,626	12/05/2024	
3130B1ND5	33984	Federal Agency Coupon Securities	Fair	540,037.80	5.700	540,121.88	06/28/2024	5.706	06/05/2029	1,800	12/05/2024	
3130B1NA1	34003	Federal Agency Coupon Securities	Fair	250,335.94	5.375	250,340.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130B1UD7	34175	Federal Agency Coupon Securities	Fair	480,000.00	5.450	479,865.84	06/28/2024	5.450	12/26/2025	543	09/26/2024	
3130AQY49	32379	Federal Agency Coupon Securities	Fair	335,000.00	2.000	327,769.15	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130AY3M6	33648	Federal Agency Coupon Securities	Fair	250,000.00	5.800	249,736.83	06/28/2024	5.800	12/28/2028	1,641	09/28/2024	
3130B1NV5	33968	Federal Agency Coupon Securities	Fair	200,000.00	5.450	199,878.41	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130B1NA1	34004	Federal Agency Coupon Securities	Fair	250,335.94	5.375	250,340.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130ANN97	32054	Federal Agency Coupon Securities	Fair	160,000.00	0.875	147,135.64	06/28/2024	0.875	08/26/2026	786		
3130AQY49	32382	Federal Agency Coupon Securities	Fair	140,000.00	2.000	136,978.15	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130B1NV5	33969	Federal Agency Coupon Securities	Fair	200,000.00	5.450	199,878.41	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130B1NA1	34005	Federal Agency Coupon Securities	Fair	150,201.56	5.375	150,204.00	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130ANN97	32055	Federal Agency Coupon Securities	Fair	125,000.00	0.875	114,949.72	06/28/2024	0.875	08/26/2026	786		
3130AQY49	32383	Federal Agency Coupon Securities	Fair	135,000.00	2.000	132,086.08	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130B1NA1	34006	Federal Agency Coupon Securities	Fair	150,201.56	5.375	150,204.00	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130ANN97	32056	Federal Agency Coupon Securities	Fair	120,000.00	0.875	110,351.73	06/28/2024	0.875	08/26/2026	786		
3130ANZB9	32113	Federal Agency Coupon Securities	Fair	250,000.00	1.000	226,521.94	06/28/2024	1.000	03/30/2027	1,002	06/30/2024	
3130AQY49	32384	Federal Agency Coupon Securities	Fair	520,000.00	2.000	508,776.00	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130AY3M6	33649	Federal Agency Coupon Securities	Fair	100,000.00	5.800	99,894.73	06/28/2024	5.800	12/28/2028	1,641	09/28/2024	
3130B1NV5	33970	Federal Agency Coupon Securities	Fair	600,000.00	5.450	599,635.24	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130B1NA1	34007	Federal Agency Coupon Securities	Fair	95,127.66	5.375	95,129.20	06/28/2024	5.374	12/02/2025	519	12/02/2024	

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CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
3130AQY49	32385	Federal Agency Coupon Securities	Fair	155,000.00	2.000	151,654.38	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130AY3M6	33650	Federal Agency Coupon Securities	Fair	150,000.00	5.800	149,842.10	06/28/2024	5.800	12/28/2028	1,641	09/28/2024	
3130B1NV5	33971	Federal Agency Coupon Securities	Fair	200,000.00	5.450	199,878.41	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130B1NA1	34008	Federal Agency Coupon Securities	Fair	100,134.38	5.375	100,136.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130ANN97	32057	Federal Agency Coupon Securities	Fair	175,000.00	0.875	160,929.60	06/28/2024	0.875	08/26/2026	786		
3130AQY49	32386	Federal Agency Coupon Securities	Fair	185,000.00	2.000	181,006.85	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130AY3M6	33651	Federal Agency Coupon Securities	Fair	150,000.00	5.800	149,842.10	06/28/2024	5.800	12/28/2028	1,641	09/28/2024	
3130B1NV5	33972	Federal Agency Coupon Securities	Fair	200,000.00	5.450	199,878.41	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130B1NA1	34009	Federal Agency Coupon Securities	Fair	100,134.38	5.375	100,136.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130ANN97	32058	Federal Agency Coupon Securities	Fair	140,000.00	0.875	128,743.68	06/28/2024	0.875	08/26/2026	786		
3130AQY49	32387	Federal Agency Coupon Securities	Fair	175,000.00	2.000	171,222.69	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130AY3M6	33652	Federal Agency Coupon Securities	Fair	150,000.00	5.800	149,842.10	06/28/2024	5.800	12/28/2028	1,641	09/28/2024	
3130B1NV5	33973	Federal Agency Coupon Securities	Fair	300,000.00	5.450	299,817.62	06/28/2024	5.450	12/12/2025	529	09/12/2024	
3130B1NA1	34010	Federal Agency Coupon Securities	Fair	150,201.56	5.375	150,204.00	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130AMK50	32179	Federal Agency Coupon Securities	Fair	499,996.40	2.000	422,141.03	06/28/2024	2.000	05/12/2031	2,506	08/12/2024	
3130ARQH7	32472	Federal Agency Coupon Securities	Fair	540,000.00	4.000	510,593.13	06/28/2024	4.000	04/21/2032	2,851		
3130AP4F9	33661	Federal Agency Coupon Securities	Fair	99,972.37	0.570	96,616.98	06/28/2024	0.631	03/27/2025	269	09/27/2024	
3130AYA22	33686	Federal Agency Coupon Securities	Fair	400,000.00	5.500	399,091.24	06/28/2024	5.500	12/21/2026	903	09/21/2024	
3130B1ND5	33985	Federal Agency Coupon Securities	Fair	320,022.40	5.700	320,072.22	06/28/2024	5.706	06/05/2029	1,800	12/05/2024	
3130B1NA1	34011	Federal Agency Coupon Securities	Fair	250,335.94	5.375	250,340.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130B1UD7	34176	Federal Agency Coupon Securities	Fair	25,000.00	5.450	24,993.01	06/28/2024	5.450	12/26/2025	543	09/26/2024	
3130AL7A6	31660	Federal Agency Coupon Securities	Fair	1,000,000.00	1.000	828,868.41	06/28/2024	1.000	02/25/2031	2,430	02/25/2025	
3130ANN97	32059	Federal Agency Coupon Securities	Fair	465,000.00	0.875	427,612.94	06/28/2024	0.875	08/26/2026	786		
3130AP4T9	32106	Federal Agency Coupon Securities	Fair	350,000.00	1.000	318,580.00	06/28/2024	1.000	12/30/2026	912	06/30/2024	
3130ANZB9	32114	Federal Agency Coupon Securities	Fair	350,000.00	1.000	317,130.71	06/28/2024	1.000	03/30/2027	1,002	06/30/2024	
3130AMK50	32180	Federal Agency Coupon Securities	Fair	499,996.40	2.000	422,141.03	06/28/2024	2.000	05/12/2031	2,506	08/12/2024	
3130ARQH7	32473	Federal Agency Coupon Securities	Fair	505,000.00	4.000	477,499.13	06/28/2024	4.000	04/21/2032	2,851		
3130AY4N3	33631	Federal Agency Coupon Securities	Fair	120,000.00	5.250	119,892.77	06/28/2024	5.250	12/13/2027	1,260	12/13/2024	
3130AP4F9	33662	Federal Agency Coupon Securities	Fair	114,968.22	0.570	111,109.53	06/28/2024	0.631	03/27/2025	269	09/27/2024	
3130AYA22	33687	Federal Agency Coupon Securities	Fair	385,000.00	5.500	384,125.32	06/28/2024	5.500	12/21/2026	903	09/21/2024	
3130B1ND5	33986	Federal Agency Coupon Securities	Fair	320,022.40	5.700	320,072.22	06/28/2024	5.706	06/05/2029	1,800	12/05/2024	
3130B1NA1	34012	Federal Agency Coupon Securities	Fair	250,335.94	5.375	250,340.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130B1UD7	34177	Federal Agency Coupon Securities	Fair	30,000.00	5.450	29,991.61	06/28/2024	5.450	12/26/2025	543	09/26/2024	
3130ANN97	32060	Federal Agency Coupon Securities	Fair	245,000.00	0.875	225,301.44	06/28/2024	0.875	08/26/2026	786		
3130ANZB9	32115	Federal Agency Coupon Securities	Fair	340,000.00	1.000	308,069.83	06/28/2024	1.000	03/30/2027	1,002	06/30/2024	
3130AMK50	32181	Federal Agency Coupon Securities	Fair	499,996.40	2.000	422,141.03	06/28/2024	2.000	05/12/2031	2,506	08/12/2024	
3130ARQH7	32474	Federal Agency Coupon Securities	Fair	505,000.00	4.000	477,499.13	06/28/2024	4.000	04/21/2032	2,851		
3130AP4F9	33663	Federal Agency Coupon Securities	Fair	99,972.37	0.570	96,616.98	06/28/2024	0.631	03/27/2025	269	09/27/2024	
3130AYA22	33688	Federal Agency Coupon Securities	Fair	155,000.00	5.500	154,647.86	06/28/2024	5.500	12/21/2026	903	09/21/2024	
3130B1ND5	33987	Federal Agency Coupon Securities	Fair	320,022.40	5.700	320,072.22	06/28/2024	5.706	06/05/2029	1,800	12/05/2024	

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CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
3130B1NA1	34013	Federal Agency Coupon Securities	Fair	115,154.53	5.375	115,156.40	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130B1UD7	34178	Federal Agency Coupon Securities	Fair	15,000.00	5.450	14,995.81	06/28/2024	5.450	12/26/2025	543	09/26/2024	
3130AL7A6	31661	Federal Agency Coupon Securities	Fair	1,000,000.00	1.000	828,868.41	06/28/2024	1.000	02/25/2031	2,430	02/25/2025	
3130ANN97	32061	Federal Agency Coupon Securities	Fair	530,000.00	0.875	487,386.79	06/28/2024	0.875	08/26/2026	786		
3130AP4T9	32107	Federal Agency Coupon Securities	Fair	750,000.00	1.000	682,671.44	06/28/2024	1.000	12/30/2026	912	06/30/2024	
3130ANZB9	32116	Federal Agency Coupon Securities	Fair	250,000.00	1.000	226,521.94	06/28/2024	1.000	03/30/2027	1,002	06/30/2024	
3130AMK50	32182	Federal Agency Coupon Securities	Fair	499,996.40	2.000	422,141.03	06/28/2024	2.000	05/12/2031	2,506	08/12/2024	
3130ARQH7	32475	Federal Agency Coupon Securities	Fair	505,000.00	4.000	477,499.13	06/28/2024	4.000	04/21/2032	2,851		
3130AYA22	33689	Federal Agency Coupon Securities	Fair	250,000.00	5.500	249,432.03	06/28/2024	5.500	12/21/2026	903	09/21/2024	
3130B1H67	33979	Federal Agency Coupon Securities	Fair	499,918.34	6.000	499,218.38	06/28/2024	6.007	06/05/2034	3,626	12/05/2024	
3130B1ND5	33988	Federal Agency Coupon Securities	Fair	400,028.00	5.700	400,090.29	06/28/2024	5.706	06/05/2029	1,800	12/05/2024	
3130B1NA1	34014	Federal Agency Coupon Securities	Fair	250,335.94	5.375	250,340.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130AMJR4	31850	Federal Agency Coupon Securities	Fair	1,790,000.00	2.500	1,415,273.65	06/28/2024	2.500	05/19/2036	4,340		
3130ANN97	32062	Federal Agency Coupon Securities	Fair	175,000.00	0.875	160,929.60	06/28/2024	0.875	08/26/2026	786		
3130ANZB9	32117	Federal Agency Coupon Securities	Fair	200,000.00	1.000	181,217.55	06/28/2024	1.000	03/30/2027	1,002	06/30/2024	
3130AQ7E7	32298	Federal Agency Coupon Securities	Fair	1,125,000.00	1.500	1,053,663.80	06/28/2024	1.500	06/30/2026	729	06/30/2024	
3130AL7A6	31662	Federal Agency Coupon Securities	Fair	1,500,000.00	1.000	1,243,302.62	06/28/2024	1.000	02/25/2031	2,430	02/25/2025	
3130ANN97	32063	Federal Agency Coupon Securities	Fair	965,000.00	0.875	887,411.80	06/28/2024	0.875	08/26/2026	786		
3130AP4T9	32108	Federal Agency Coupon Securities	Fair	750,000.00	1.000	682,671.44	06/28/2024	1.000	12/30/2026	912	06/30/2024	
3130ANZB9	32118	Federal Agency Coupon Securities	Fair	250,000.00	1.000	226,521.94	06/28/2024	1.000	03/30/2027	1,002	06/30/2024	
3130AMK50	32183	Federal Agency Coupon Securities	Fair	499,996.40	2.000	422,141.03	06/28/2024	2.000	05/12/2031	2,506	08/12/2024	
3130AQY49	32388	Federal Agency Coupon Securities	Fair	505,000.00	2.000	494,099.77	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130AYA22	33690	Federal Agency Coupon Securities	Fair	620,000.00	5.500	618,591.43	06/28/2024	5.500	12/21/2026	903	09/21/2024	
3130B1H67	33980	Federal Agency Coupon Securities	Fair	499,918.34	6.000	499,218.38	06/28/2024	6.007	06/05/2034	3,626	12/05/2024	
3130B1NA1	34015	Federal Agency Coupon Securities	Fair	250,335.94	5.375	250,340.01	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130B1UD7	34179	Federal Agency Coupon Securities	Fair	400,000.00	5.450	399,888.20	06/28/2024	5.450	12/26/2025	543	09/26/2024	
3130ANN97	32064	Federal Agency Coupon Securities	Fair	450,000.00	0.875	413,818.97	06/28/2024	0.875	08/26/2026	786		
3130AP4T9	32109	Federal Agency Coupon Securities	Fair	200,000.00	1.000	182,045.72	06/28/2024	1.000	12/30/2026	912	06/30/2024	
3130ANZB9	32119	Federal Agency Coupon Securities	Fair	250,000.00	1.000	226,521.94	06/28/2024	1.000	03/30/2027	1,002	06/30/2024	
3130AQ7E7	32299	Federal Agency Coupon Securities	Fair	1,760,000.00	1.500	1,648,398.47	06/28/2024	1.500	06/30/2026	729	06/30/2024	
3130AQDY6	32306	Federal Agency Coupon Securities	Fair	865,000.00	1.000	846,229.85	06/28/2024	1.000	12/30/2024	182		
3130AL7A6	31663	Federal Agency Coupon Securities	Fair	1,500,000.00	1.000	1,243,302.62	06/28/2024	1.000	02/25/2031	2,430	02/25/2025	
3130AM6D9	31813	Federal Agency Coupon Securities	Fair	285,000.00	2.050	240,331.78	06/28/2024	2.050	05/12/2031	2,506		
3130AMJR4	31851	Federal Agency Coupon Securities	Fair	165,000.00	2.500	130,458.19	06/28/2024	2.500	05/19/2036	4,340		
3130ANN97	32065	Federal Agency Coupon Securities	Fair	790,000.00	0.875	726,482.20	06/28/2024	0.875	08/26/2026	786		
3130AP4T9	32110	Federal Agency Coupon Securities	Fair	220,000.00	1.000	200,250.29	06/28/2024	1.000	12/30/2026	912	06/30/2024	
3130AP5H4	32135	Federal Agency Coupon Securities	Fair	500,000.00	0.750	474,223.11	06/28/2024	0.750	09/30/2025	456	06/30/2024	
3130AMK50	32184	Federal Agency Coupon Securities	Fair	1,669,987.99	2.000	1,409,951.04	06/28/2024	2.000	05/12/2031	2,506	08/12/2024	
3130AQ7E7	32300	Federal Agency Coupon Securities	Fair	855,000.00	1.500	800,784.48	06/28/2024	1.500	06/30/2026	729	06/30/2024	
3130AQY49	32389	Federal Agency Coupon Securities	Fair	335,000.00	2.000	327,769.15	06/28/2024	2.000	02/27/2025	241	08/27/2024	

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CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
3130ARQH7	32476	Federal Agency Coupon Securities	Fair	135,000.00	4.000	127,648.28	06/28/2024	4.000	04/21/2032	2,851		
3130AY3M6	33653	Federal Agency Coupon Securities	Fair	125,000.00	5.800	124,868.41	06/28/2024	5.800	12/28/2028	1,641	09/28/2024	
3130AP4F9	33664	Federal Agency Coupon Securities	Fair	1,599,557.81	0.570	1,545,871.66	06/28/2024	0.631	03/27/2025	269	09/27/2024	
3130AYA22	33691	Federal Agency Coupon Securities	Fair	260,000.00	5.500	259,409.31	06/28/2024	5.500	12/21/2026	903	09/21/2024	
3130B0JK6	33836	Federal Agency Coupon Securities	Fair	745,000.00	5.800	744,277.91	06/28/2024	5.800	03/21/2029	1,724	09/21/2024	
3130B1H67	33981	Federal Agency Coupon Securities	Fair	1,124,816.25	6.000	1,123,241.35	06/28/2024	6.007	06/05/2034	3,626	12/05/2024	
3130B1ND5	33989	Federal Agency Coupon Securities	Fair	155,010.85	5.700	155,034.98	06/28/2024	5.706	06/05/2029	1,800	12/05/2024	
3130B1NA1	34016	Federal Agency Coupon Securities	Fair	115,154.53	5.375	115,156.40	06/28/2024	5.374	12/02/2025	519	12/02/2024	
3130B1UD7	34180	Federal Agency Coupon Securities	Fair	3,370,000.00	5.450	3,369,058.05	06/28/2024	5.450	12/26/2025	543	09/26/2024	
3130AMJR4	31852	Federal Agency Coupon Securities	Fair	1,395,000.00	2.500	1,102,964.66	06/28/2024	2.500	05/19/2036	4,340		
3130AMJR4	31853	Federal Agency Coupon Securities	Fair	2,650,000.00	2.500	2,095,237.53	06/28/2024	2.500	05/19/2036	4,340		
3130AQY49	32390	Federal Agency Coupon Securities	Fair	40,000.00	2.000	39,136.62	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130AM6D9	31814	Federal Agency Coupon Securities	Fair	1,140,000.00	2.050	961,327.12	06/28/2024	2.050	05/12/2031	2,506		
3130AP5H4	32136	Federal Agency Coupon Securities	Fair	750,000.00	0.750	711,334.66	06/28/2024	0.750	09/30/2025	456	06/30/2024	
3130AMK50	32185	Federal Agency Coupon Securities	Fair	749,994.60	2.000	633,211.55	06/28/2024	2.000	05/12/2031	2,506	08/12/2024	
3130AQY49	32391	Federal Agency Coupon Securities	Fair	10,000.00	2.000	9,784.15	06/28/2024	2.000	02/27/2025	241	08/27/2024	
3130AQ7E7	32301	Federal Agency Coupon Securities	Fair	1,260,000.00	1.500	1,180,103.45	06/28/2024	1.500	06/30/2026	729	06/30/2024	
3130ARQH7	32479	Federal Agency Coupon Securities	Fair	585,000.00	4.000	553,142.56	06/28/2024	4.000	04/21/2032	2,851		
3130AS4L0	32676	Federal Agency Coupon Securities	Fair	1,626,876.51	4.500	1,584,589.60	06/28/2024	4.659	05/25/2033	3,250		
3130AY4N3	33632	Federal Agency Coupon Securities	Fair	880,000.00	5.250	879,213.64	06/28/2024	5.250	12/13/2027	1,260	12/13/2024	
3130B1UD7	34181	Federal Agency Coupon Securities	Fair	25,000.00	5.450	24,993.01	06/28/2024	5.450	12/26/2025	543	09/26/2024	
3130AY4N3	33633	Federal Agency Coupon Securities	Fair	1,000,000.00	5.250	999,106.41	06/28/2024	5.250	12/13/2027	1,260	12/13/2024	
3130AY3M6	33654	Federal Agency Coupon Securities	Fair	550,000.00	5.800	549,421.02	06/28/2024	5.800	12/28/2028	1,641	09/28/2024	
3130AY3M6	33655	Federal Agency Coupon Securities	Fair	2,760,000.00	5.800	2,757,094.55	06/28/2024	5.800	12/28/2028	1,641	09/28/2024	
3130B0JK6	33837	Federal Agency Coupon Securities	Fair	1,255,000.00	5.800	1,253,783.59	06/28/2024	5.801	03/21/2029	1,724	09/21/2024	
Subtotal and Average				91,309,791.29		85,965,118.52		3.181		1,486		

Federal Home Loan Mortgage Cor

3134H1MK6	33665	Federal Agency Coupon Securities	Fair	125,000.00	5.400	124,834.19	06/28/2024	5.412	12/21/2026	903	09/21/2024	
3134H1WT6	33824	Federal Agency Coupon Securities	Fair	500,000.00	5.550	499,435.00	06/28/2024	5.550	03/13/2026	620	09/13/2024	
3134H1X73	34017	Federal Agency Coupon Securities	Fair	525,647.50	5.550	524,968.27	06/28/2024	5.543	06/04/2027	1,068	12/04/2024	
3134H1Z30	34037	Federal Agency Coupon Securities	Fair	204,000.00	5.750	203,993.61	06/28/2024	5.750	06/27/2029	1,822	12/27/2024	
3134GXFV1	31456	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.063	12/17/2025	534	09/17/2024	
3134H1MK6	33666	Federal Agency Coupon Securities	Fair	180,000.00	5.400	179,761.24	06/28/2024	5.400	12/21/2026	903	09/21/2024	
3134H1X73	34018	Federal Agency Coupon Securities	Fair	250,308.33	5.550	249,984.89	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134GXFV1	31457	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.063	12/17/2025	534	09/17/2024	
3134H1MK6	33667	Federal Agency Coupon Securities	Fair	150,000.00	5.400	149,801.03	06/28/2024	5.400	12/21/2026	903	09/21/2024	
3134H1X73	34019	Federal Agency Coupon Securities	Fair	275,339.17	5.550	274,983.38	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134H1X73	34021	Federal Agency Coupon Securities	Fair	255,314.50	5.550	254,984.59	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134GXFV1	31458	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.063	12/17/2025	534	09/17/2024	

2013 Res BRF merged
Investments by Issuer
Sorted by Fund

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
3134H1MK6	33669	Federal Agency Coupon Securities	Fair	400,000.00	5.400	399,469.42	06/28/2024	5.400	12/21/2026	903	09/21/2024	
3134H1WT6	33825	Federal Agency Coupon Securities	Fair	100,000.00	5.550	99,887.00	06/28/2024	5.551	03/13/2026	620	09/13/2024	
3134H1X73	34022	Federal Agency Coupon Securities	Fair	250,308.33	5.550	249,984.89	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134H1MK6	33670	Federal Agency Coupon Securities	Fair	400,000.00	5.400	399,469.42	06/28/2024	5.400	12/21/2026	903	09/21/2024	
3134H1WT6	33826	Federal Agency Coupon Securities	Fair	500,000.00	5.550	499,435.00	06/28/2024	5.551	03/13/2026	620	09/13/2024	
3134H1X73	34023	Federal Agency Coupon Securities	Fair	675,832.50	5.550	674,959.21	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134H1Z30	34039	Federal Agency Coupon Securities	Fair	152,000.00	5.750	151,995.24	06/28/2024	5.750	06/27/2029	1,822	12/27/2024	
3134GXFV1	31459	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.063	12/17/2025	534	09/17/2024	
3134H1X73	34024	Federal Agency Coupon Securities	Fair	250,308.33	5.550	249,984.89	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134GXFV1	31460	Federal Agency Coupon Securities	Fair	250,000.00	0.625	234,597.57	06/28/2024	0.063	12/17/2025	534	09/17/2024	
3134H1X73	34025	Federal Agency Coupon Securities	Fair	150,185.00	5.550	149,990.93	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134GXFV1	31461	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.063	12/17/2025	534	09/17/2024	
3134H1X73	34026	Federal Agency Coupon Securities	Fair	150,185.00	5.550	149,990.93	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134GXFV1	31462	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.063	12/17/2025	534	09/17/2024	
3134H1MK6	33671	Federal Agency Coupon Securities	Fair	200,000.00	5.400	199,734.71	06/28/2024	5.400	12/21/2026	903	09/21/2024	
3134H1X73	34027	Federal Agency Coupon Securities	Fair	95,117.17	5.550	94,994.26	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134GXFV1	31463	Federal Agency Coupon Securities	Fair	250,000.00	0.625	234,597.57	06/28/2024	0.063	12/17/2025	534	09/17/2024	
3134H1X73	34028	Federal Agency Coupon Securities	Fair	100,123.33	5.550	99,993.95	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134GXFV1	31464	Federal Agency Coupon Securities	Fair	250,000.00	0.625	234,597.57	06/28/2024	0.063	12/17/2025	534	09/17/2024	
3134H1X73	34029	Federal Agency Coupon Securities	Fair	100,123.33	5.550	99,993.95	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134GXFV1	31465	Federal Agency Coupon Securities	Fair	250,000.00	0.625	234,597.57	06/28/2024	0.063	12/17/2025	534	09/17/2024	
3134H1X73	34030	Federal Agency Coupon Securities	Fair	150,185.00	5.550	149,990.93	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134H1MK6	33672	Federal Agency Coupon Securities	Fair	300,000.00	5.400	299,602.07	06/28/2024	5.400	12/21/2026	903	09/21/2024	
3134H1WT6	33827	Federal Agency Coupon Securities	Fair	450,000.00	5.550	449,491.50	06/28/2024	5.551	03/13/2026	620	09/13/2024	
3134H1X73	34031	Federal Agency Coupon Securities	Fair	250,308.33	5.550	249,984.89	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134H1MK6	33673	Federal Agency Coupon Securities	Fair	400,000.00	5.400	399,469.42	06/28/2024	5.400	12/21/2026	903	09/21/2024	
3134H1WT6	33828	Federal Agency Coupon Securities	Fair	450,000.00	5.550	449,491.50	06/28/2024	5.551	03/13/2026	620	09/13/2024	
3134H1X73	34032	Federal Agency Coupon Securities	Fair	250,308.33	5.550	249,984.89	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134GXFV1	31466	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.063	12/17/2025	534	09/17/2024	
3134H1MK6	33674	Federal Agency Coupon Securities	Fair	100,000.00	5.400	99,867.36	06/28/2024	5.400	12/21/2026	903	09/21/2024	
3134H1X73	34033	Federal Agency Coupon Securities	Fair	115,141.83	5.550	114,993.05	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134H1MK6	33675	Federal Agency Coupon Securities	Fair	250,000.00	5.400	249,668.39	06/28/2024	5.400	12/21/2026	903	09/21/2024	
3134H1WT6	33829	Federal Agency Coupon Securities	Fair	500,000.00	5.550	499,435.00	06/28/2024	5.551	03/13/2026	620	09/13/2024	
3134H1X73	34034	Federal Agency Coupon Securities	Fair	50,061.67	5.550	49,996.98	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134H1Z30	34040	Federal Agency Coupon Securities	Fair	700,000.00	5.750	699,978.09	06/28/2024	5.750	06/27/2029	1,822	12/27/2024	
3134H1MK6	33676	Federal Agency Coupon Securities	Fair	380,000.00	5.400	379,495.95	06/28/2024	5.400	12/21/2026	903	09/21/2024	
3134H1WT6	33830	Federal Agency Coupon Securities	Fair	500,000.00	5.550	499,435.00	06/28/2024	5.551	03/13/2026	620	09/13/2024	
3134H1X73	34035	Federal Agency Coupon Securities	Fair	250,308.33	5.550	249,984.89	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134H1Z30	34041	Federal Agency Coupon Securities	Fair	700,000.00	5.750	699,978.09	06/28/2024	5.750	06/27/2029	1,822	12/27/2024	
3134GWBB1	31626	Federal Agency Coupon Securities	Fair	1,900,000.00	1.000	1,652,087.15	06/28/2024	1.000	07/21/2028	1,481	07/21/2024	

**2013 Res BRF merged
Investments by Issuer
Sorted by Fund**

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
3134GWXV3	31627	Federal Agency Coupon Securities	Fair	1,700,000.00	1.000	1,466,380.93	06/28/2024	1.000	10/19/2028	1,571	07/19/2024	
3134H1X73	34036	Federal Agency Coupon Securities	Fair	535,659.83	5.550	534,967.66	06/28/2024	5.550	06/04/2027	1,068	12/04/2024	
3134H1Z30	34042	Federal Agency Coupon Securities	Fair	282,000.00	5.750	281,991.17	06/28/2024	5.750	06/27/2029	1,822	12/27/2024	
3134H1Z30	34043	Federal Agency Coupon Securities	Fair	67,000.00	5.750	66,997.90	06/28/2024	5.750	06/27/2029	1,822	12/27/2024	
3134H1Z30	34044	Federal Agency Coupon Securities	Fair	23,000.00	5.750	22,999.28	06/28/2024	5.750	06/27/2029	1,822	12/27/2024	
3134H1WT6	33831	Federal Agency Coupon Securities	Fair	1,000,000.00	5.550	998,870.00	06/28/2024	5.551	03/13/2026	620	09/13/2024	
3134H1Z30	34045	Federal Agency Coupon Securities	Fair	1,318,000.00	5.750	1,317,958.75	06/28/2024	5.750	06/27/2029	1,822	12/27/2024	
Subtotal and Average				23,111,765.81		22,338,487.03		3.784		1,049		
Federal National Mortgage Admi												
31364FPD7	30707	Federal Agency Coupon Securities	Fair	528,582.27	6.000	526,252.49	06/28/2024	4.090	01/21/2028	1,299		
31364FPD7	30708	Federal Agency Coupon Securities	Fair	528,582.27	6.000	526,252.49	06/28/2024	4.090	01/21/2028	1,299		
3135GA6B2	31468	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.625	12/17/2025	534	09/17/2024	
3135GA6B2	31469	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.625	12/17/2025	534	09/17/2024	
3135GABB6	31572	Federal Agency Coupon Securities	Fair	500,000.00	0.750	452,644.21	06/28/2024	0.750	12/23/2026	905	12/23/2024	
31364FPD7	30709	Federal Agency Coupon Securities	Fair	528,582.27	6.000	526,252.49	06/28/2024	4.090	01/21/2028	1,299		
3135GABB6	31573	Federal Agency Coupon Securities	Fair	500,000.00	0.750	452,644.21	06/28/2024	0.750	12/23/2026	905	12/23/2024	
3135GA6B2	31470	Federal Agency Coupon Securities	Fair	425,000.00	0.625	398,815.86	06/28/2024	0.625	12/17/2025	534	09/17/2024	
31364FPD7	30710	Federal Agency Coupon Securities	Fair	528,582.27	6.000	526,252.49	06/28/2024	4.090	01/21/2028	1,299		
3135GA6B2	31471	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.625	12/17/2025	534	09/17/2024	
3135GABB6	31574	Federal Agency Coupon Securities	Fair	500,000.00	0.750	452,644.21	06/28/2024	0.750	12/23/2026	905	12/23/2024	
3135GA6B2	31472	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.625	12/17/2025	534	09/17/2024	
3135GABB6	31575	Federal Agency Coupon Securities	Fair	500,000.00	0.750	452,644.21	06/28/2024	0.750	12/23/2026	905	12/23/2024	
3135GABB6	31576	Federal Agency Coupon Securities	Fair	500,000.00	0.750	452,644.21	06/28/2024	0.750	12/23/2026	905	12/23/2024	
3135GA6B2	31473	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.625	12/17/2025	534	09/17/2024	
3135GABB6	31577	Federal Agency Coupon Securities	Fair	500,000.00	0.750	452,644.21	06/28/2024	0.750	12/23/2026	905	12/23/2024	
3135GA6B2	31474	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.625	12/17/2025	534	09/17/2024	
3135GABB6	31579	Federal Agency Coupon Securities	Fair	500,000.00	0.750	452,644.21	06/28/2024	0.750	12/23/2026	905	12/23/2024	
3135GA6B2	31475	Federal Agency Coupon Securities	Fair	500,000.00	0.625	469,195.13	06/28/2024	0.625	12/17/2025	534	09/17/2024	
3135GABB6	31580	Federal Agency Coupon Securities	Fair	500,000.00	0.750	452,644.21	06/28/2024	0.750	12/23/2026	905	12/23/2024	
313588ZW8	34169	Federal Agency Disc. -Amortizing	Fair	4,982,036.20	5.215	4,979,602.80	06/28/2024	5.383	07/26/2024	25		
Subtotal and Average				15,021,365.28		14,388,948.21		2.724		571		
Total and Average				129,442,922.38		122,692,553.76		3.236		1,302		



2013 Res BRF Summary
Investments by All Types
Active Investments
June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Book Value	Current Rate	Maturity Date	Call Date	Call Price
Federal Agency Coupon Securities										
				Subtotal		124,356,000.00				124,460,886.18
Federal Agency Disc. -Amortizing										
				Subtotal		5,000,000.00				4,982,036.20
				Total		129,356,000.00				129,442,922.38



2013 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2024 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2013-1 BRF (133532150)												
			Subtotal	7,019,000.00	6,689,655.48	5,607,269.10			3.190	46,567.34	-1,964.94	44,602.40
Fund: 2013-2 BRF (133532250)												
			Subtotal	3,785,000.00	3,625,000.00	3,522,142.86			1.306	11,470.78	0.00	11,470.78
Fund: 2014-1 BRF (133532350)												
			Subtotal	4,560,000.00	4,505,250.98	4,032,846.34			1.938	19,478.73	10.29	19,489.02
Fund: 2014-2 BRF (133532450)												
			Subtotal	4,140,000.00	4,135,846.65	3,863,532.90			3.379	34,545.22	-2,000.34	32,544.88
Fund: 2015-1 BRF (133532650)												
			Subtotal	3,020,000.00	3,010,000.00	2,535,286.35			2.222	14,042.59	0.00	14,042.59
Fund: 2015-2 BRF (133532750)												
			Subtotal	4,415,000.00	4,369,946.12	3,898,149.87			2.509	24,366.91	12.76	24,379.67
Fund: 2016-1 BRF (133532850)												
			Subtotal	9,762,000.00	9,665,238.01	8,261,360.09			2.563	52,776.64	16.22	52,792.86
Fund: 2016-2 BRF (133532950)												
			Subtotal	1,785,000.00	1,785,000.00	1,648,856.62			2.032	8,354.28	0.00	8,354.28
Fund: 2016-3 BRF (133533050)												
			Subtotal	1,050,000.00	1,050,000.00	913,808.48			1.337	3,045.66	0.00	3,045.66
Fund: 2017-1 BRF (133533150)												
			Subtotal	1,560,000.00	1,590,591.96	1,589,644.61			2.075	10,231.66	-2,009.69	8,221.97

2013 Res BRF Summary
Interest Earnings
April 1, 2024 - June 30, 2024

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2017-2 BRF (133533250)												
			Subtotal	2,980,000.00	2,980,000.00	2,571,254.53			1.841	11,800.00	0.00	11,800.00
Fund: 2017-3 BRF (133533350)												
			Subtotal	955,000.00	955,000.00	818,784.41			2.259	4,611.66	0.00	4,611.66
Fund: 2017-4 BRF (133533450)												
			Subtotal	1,160,000.00	1,160,000.00	1,023,784.41			2.016	5,144.47	0.00	5,144.47
Fund: 2018-1 BRF (133533550)												
			Subtotal	425,000.00	425,000.00	425,000.00			0.627	664.07	0.00	664.07
Fund: 2018-2 BRF (133533650)												
			Subtotal	1,815,000.00	1,845,591.96	1,640,249.00			2.725	13,153.43	-2,009.69	11,143.74
Fund: 2018-3 BRF (133533750)												
			Subtotal	4,135,000.00	4,089,959.29	3,908,277.04			2.925	28,493.98	10.55	28,504.53
Fund: 2018-4 BRF (133533850)												
			Subtotal	6,490,000.00	6,439,953.73	6,258,437.04			2.318	36,153.58	11.96	36,165.54
Fund: 2019-1 BRF (133533950)												
			Subtotal	3,510,000.00	3,474,959.29	3,292,882.38			1.988	16,311.10	10.55	16,321.65
Fund: 2019-2 BRF (133574150)												
			Subtotal	7,435,000.00	7,434,996.27	6,419,671.47			2.155	34,491.14	3.13	34,494.27
Fund: 2019-3 BRF (133574250)												
			Subtotal	3,290,000.00	3,290,000.00	3,290,000.00			1.986	16,289.06	0.00	16,289.06
Fund: 2019-4 BRF (133574350)												
			Subtotal	9,070,000.00	9,069,996.27	7,821,743.30			2.063	40,223.84	1.80	40,225.64
Fund: 2020-1 BRF (133574450)												
			Subtotal	3,525,000.00	3,525,000.00	3,525,000.00			1.237	10,871.88	0.00	10,871.88
Fund: 2020-2 BRF (133575050)												

2013 Res BRF Summary
Interest Earnings
April 1, 2024 - June 30, 2024

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	24,367,000.00	18,484,395.74	15,913,499.20			1.930	73,372.58	3,195.40	76,567.98
		Fund: 2020-3 BRF (133575150)										
			Subtotal	1,395,000.00	1,395,000.00	1,395,000.00			2.507	8,718.75	0.00	8,718.75
		Fund: 2020-4 BRF (133575250)										
			Subtotal	2,757,000.00	2,690,000.00	2,692,945.05			2.503	16,805.31	0.00	16,805.31
		Fund: 2021-1 BRF (133575350)										
			Subtotal	1,140,000.00	1,140,000.00	1,140,000.00			2.056	5,842.50	0.00	5,842.50
		Fund: 2021-2 BRF (133575450)										
			Subtotal	1,510,000.00	1,509,994.41	1,509,994.51			1.383	5,206.25	0.19	5,206.44
		Fund: 2021-3 BRF (133575550)										
			Subtotal	1,260,000.00	1,260,000.00	1,260,000.00			1.504	4,725.00	0.00	4,725.00
		Fund: 2022-1 BRF (133575650)										
			Subtotal	608,000.00	585,000.00	586,010.99			4.014	5,864.69	0.00	5,864.69
		Fund: 2022-2 BRF (133575750)										
			Subtotal	1,645,000.00	1,626,367.42	1,626,625.69			4.689	18,506.25	509.09	19,015.34
		Fund: 2023-1 BRF (133575950)										
			Subtotal	1,905,000.00	1,880,000.00	1,880,824.18			5.424	25,436.35	0.00	25,436.35
		Fund: 2023-2 BRF (133571050)										
			Subtotal	1,550,000.00	1,550,000.00	1,550,000.00			5.460	21,100.00	0.00	21,100.00
		Fund: 2023-3 BRF (133571150)										
			Subtotal	2,760,000.00	2,760,000.00	2,760,000.00			5.816	40,020.00	0.00	40,020.00
		Fund: 2024-1 BRF (216621050)										
			Subtotal	1,255,000.00	1,255,000.00	1,255,000.00			5.816	18,197.50	0.00	18,197.50
		Fund: 2024-2 BRF (237180050)										
			Subtotal	1,318,000.00	0.00	57,934.07			5.830	842.06	0.00	842.06
			Total	129,356,000.00	121,252,743.58	110,495,814.48			2.481	687,725.26	-4,202.72	683,522.54



2013 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2023 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2013-1 BRF (133532150)												
			Subtotal	7,019,000.00	6,140,334.23	6,227,993.88			2.403	157,934.11	-7,884.85	150,049.26
Fund: 2013-2 BRF (133532250)												
			Subtotal	3,785,000.00	3,750,000.00	3,655,519.13			1.120	41,046.73	0.00	41,046.73
Fund: 2014-1 BRF (133532350)												
			Subtotal	4,560,000.00	4,490,000.00	4,365,790.62			1.588	69,486.75	22.52	69,509.27
Fund: 2014-2 BRF (133532450)												
			Subtotal	4,140,000.00	4,141,621.03	4,057,474.85			2.314	102,171.92	-8,018.29	94,153.63
Fund: 2015-1 BRF (133532650)												
			Subtotal	3,020,000.00	3,005,000.00	2,864,374.47			1.319	37,871.85	0.00	37,871.85
Fund: 2015-2 BRF (133532750)												
			Subtotal	4,415,000.00	4,359,995.63	4,198,596.60			1.529	64,329.07	28.19	64,357.26
Fund: 2016-1 BRF (133532850)												
			Subtotal	9,762,000.00	9,634,995.88	9,209,057.52			1.638	151,265.28	31.62	151,296.90
Fund: 2016-2 BRF (133532950)												
			Subtotal	1,785,000.00	1,785,000.00	1,735,439.76			1.267	22,052.89	0.00	22,052.89
Fund: 2016-3 BRF (133533050)												
			Subtotal	1,050,000.00	1,050,000.00	1,016,138.17			0.879	8,961.29	0.00	8,961.29
Fund: 2017-1 BRF (133533150)												
			Subtotal	1,560,000.00	1,596,621.03	1,592,615.89			1.924	38,764.49	-8,038.76	30,725.73

**2013 Res BRF Summary
Interest Earnings
July 1, 2023 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2017-2 BRF (133533250)												
			Subtotal	2,980,000.00	2,980,000.00	2,863,344.71			1.226	35,214.79	0.00	35,214.79
Fund: 2017-3 BRF (133533350)												
			Subtotal	955,000.00	955,000.00	911,705.96			1.304	11,925.20	0.00	11,925.20
Fund: 2017-4 BRF (133533450)												
			Subtotal	1,160,000.00	1,160,000.00	1,116,705.96			1.255	14,056.46	0.00	14,056.46
Fund: 2018-1 BRF (133533550)												
			Subtotal	425,000.00	425,000.00	425,000.00			0.623	2,656.26	0.00	2,656.26
Fund: 2018-2 BRF (133533650)												
			Subtotal	1,815,000.00	1,851,621.03	1,787,369.98			2.053	44,841.97	-8,038.76	36,803.21
Fund: 2018-3 BRF (133533750)												
			Subtotal	4,135,000.00	4,114,995.88	3,980,628.90			2.237	89,257.42	22.06	89,279.48
Fund: 2018-4 BRF (133533850)												
			Subtotal	6,490,000.00	6,444,995.88	6,315,385.09			1.819	115,197.05	25.13	115,222.18
Fund: 2019-1 BRF (133533950)												
			Subtotal	3,510,000.00	3,494,995.88	3,424,711.10			1.594	54,726.17	22.06	54,748.23
Fund: 2019-2 BRF (133574150)												
			Subtotal	7,435,000.00	7,434,995.88	7,108,781.49			1.602	114,222.04	3.52	114,225.56
Fund: 2019-3 BRF (133574250)												
			Subtotal	3,290,000.00	3,290,000.00	3,290,000.00			1.975	65,156.26	0.00	65,156.26
Fund: 2019-4 BRF (133574350)												
			Subtotal	9,070,000.00	9,069,995.88	8,677,670.93			1.471	128,020.55	2.19	128,022.74
Fund: 2020-1 BRF (133574450)												
			Subtotal	3,525,000.00	3,525,000.00	3,525,000.00			1.230	43,487.50	0.00	43,487.50
Fund: 2020-2 BRF (133575050)												

**2013 Res BRF Summary
Interest Earnings
July 1, 2023 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	24,367,000.00	23,080,912.22	18,235,217.27			2.173	359,325.25	38,057.97	397,383.22
		Fund: 2020-3 BRF (133575150)										
			Subtotal	1,395,000.00	1,395,000.00	1,395,000.00			2.493	34,875.00	0.00	34,875.00
		Fund: 2020-4 BRF (133575250)										
			Subtotal	2,757,000.00	2,690,000.00	2,690,732.24			2.487	67,092.81	0.00	67,092.81
		Fund: 2021-1 BRF (133575350)										
			Subtotal	1,140,000.00	1,140,000.00	1,140,000.00			2.044	23,370.00	0.00	23,370.00
		Fund: 2021-2 BRF (133575450)										
			Subtotal	1,510,000.00	1,509,993.82	1,509,994.21			1.375	20,825.00	0.78	20,825.78
		Fund: 2021-3 BRF (133575550)										
			Subtotal	1,260,000.00	1,260,000.00	1,260,000.00			1.496	18,900.00	0.00	18,900.00
		Fund: 2022-1 BRF (133575650)										
			Subtotal	608,000.00	585,000.00	585,251.37			3.990	23,414.69	0.00	23,414.69
		Fund: 2022-2 BRF (133575750)										
			Subtotal	1,645,000.00	1,624,840.16	1,625,859.28			4.665	74,025.00	2,036.35	76,061.35
		Fund: 2023-1 BRF (133575950)										
			Subtotal	1,905,000.00	1,000,000.00	1,562,226.78			5.676	88,909.48	0.00	88,909.48
		Fund: 2023-2 BRF (133571050)										
			Subtotal	1,550,000.00	0.00	1,218,306.01			5.642	68,922.08	0.00	68,922.08
		Fund: 2023-3 BRF (133571150)										
			Subtotal	2,760,000.00	0.00	1,402,622.95			5.786	81,374.00	0.00	81,374.00
		Fund: 2024-1 BRF (216621050)										
			Subtotal	1,255,000.00	0.00	349,754.10			5.765	20,219.44	0.00	20,219.44
		Fund: 2024-2 BRF (237180050)										
			Subtotal	1,318,000.00	0.00	14,404.37			5.830	842.06	0.00	842.06
			Total	129,356,000.00	118,985,914.43	115,338,673.60			1.991	2,294,740.86	8,271.73	2,303,012.59



2013 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - June 30, 2024
Yield on Average Book Value

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2013-1 BRF (133532150)												
			Subtotal	7,019,000.00	5,373,689.27	5,833,244.38			1.760	221,438.28	-15,793.64	205,644.64
Fund: 2013-2 BRF (133532250)												
			Subtotal	3,785,000.00	3,615,000.00	3,641,196.99			0.964	70,294.23	0.00	70,294.23
Fund: 2014-1 BRF (133532350)												
			Subtotal	4,560,000.00	4,490,000.00	4,427,810.35			1.241	110,036.75	22.52	110,059.27
Fund: 2014-2 BRF (133532450)												
			Subtotal	4,140,000.00	4,149,659.80	4,101,497.24			1.841	167,259.42	-16,057.06	151,202.36
Fund: 2015-1 BRF (133532650)												
			Subtotal	3,020,000.00	3,005,000.00	2,934,591.05			1.059	62,240.61	0.00	62,240.61
Fund: 2015-2 BRF (133532750)												
			Subtotal	4,415,000.00	4,359,995.08	4,279,185.58			1.172	100,389.07	28.74	100,417.81
Fund: 2016-1 BRF (133532850)												
			Subtotal	9,762,000.00	9,134,995.36	9,193,965.05			1.219	224,468.61	32.14	224,500.75
Fund: 2016-2 BRF (133532950)												
			Subtotal	1,785,000.00	1,785,000.00	1,760,185.98			1.014	35,752.89	0.00	35,752.89
Fund: 2016-3 BRF (133533050)												
			Subtotal	1,050,000.00	1,050,000.00	1,033,045.93			0.814	16,848.78	0.00	16,848.78
Fund: 2017-1 BRF (133533150)												
			Subtotal	1,560,000.00	1,604,659.80	1,596,622.57			1.899	76,808.25	-16,077.53	60,730.72

**2013 Res BRF Summary
Interest Earnings
July 1, 2022 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion	Adjusted Interest Earnings
Fund: 2017-2 BRF (133533250)												
			Subtotal	2,980,000.00	2,980,000.00	2,921,592.56			1.042	60,952.29	0.00	60,952.29
Fund: 2017-3 BRF (133533350)												
			Subtotal	955,000.00	955,000.00	933,323.37			1.013	18,937.70	0.00	18,937.70
Fund: 2017-4 BRF (133533450)												
			Subtotal	1,160,000.00	1,160,000.00	1,138,323.37			1.018	23,200.21	0.00	23,200.21
Fund: 2018-1 BRF (133533550)												
			Subtotal	425,000.00	425,000.00	425,000.00			0.624	5,312.52	0.00	5,312.52
Fund: 2018-2 BRF (133533650)												
			Subtotal	1,815,000.00	1,859,659.80	1,821,458.41			1.872	84,354.48	-16,077.53	68,276.95
Fund: 2018-3 BRF (133533750)												
			Subtotal	4,135,000.00	3,639,995.36	3,831,338.69			1.776	136,261.59	22.58	136,284.17
Fund: 2018-4 BRF (133533850)												
			Subtotal	6,490,000.00	5,969,995.36	6,163,720.03			1.480	182,669.98	25.65	182,695.63
Fund: 2019-1 BRF (133533950)												
			Subtotal	3,510,000.00	3,494,995.36	3,459,805.29			1.461	101,207.43	22.58	101,230.01
Fund: 2019-2 BRF (133574150)												
			Subtotal	7,435,000.00	6,934,995.36	7,043,895.25			1.340	189,092.87	4.04	189,096.91
Fund: 2019-3 BRF (133574250)												
			Subtotal	3,290,000.00	3,290,000.00	3,290,000.00			1.978	130,312.52	0.00	130,312.52
Fund: 2019-4 BRF (133574350)												
			Subtotal	9,070,000.00	8,569,995.36	8,645,794.75			1.179	204,097.64	2.71	204,100.35
Fund: 2020-1 BRF (133574450)												
			Subtotal	3,525,000.00	3,525,000.00	3,525,000.00			1.232	86,975.00	0.00	86,975.00
Fund: 2020-2 BRF (133575050)												

**2013 Res BRF Summary
Interest Earnings
July 1, 2022 - June 30, 2024**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	24,367,000.00	19,622,679.27	19,821,280.73			2.518	860,681.92	138,969.39	999,651.31
		Fund: 2020-3 BRF (133575150)										
			Subtotal	1,395,000.00	1,395,000.00	1,395,000.00			2.497	69,750.00	0.00	69,750.00
		Fund: 2020-4 BRF (133575250)										
			Subtotal	2,757,000.00	2,690,000.00	2,690,366.62			2.490	134,142.82	0.00	134,142.82
		Fund: 2021-1 BRF (133575350)										
			Subtotal	1,140,000.00	1,140,000.00	1,140,000.00			2.047	46,740.00	0.00	46,740.00
		Fund: 2021-2 BRF (133575450)										
			Subtotal	1,510,000.00	1,509,993.03	1,509,993.82			1.377	41,650.00	1.57	41,651.57
		Fund: 2021-3 BRF (133575550)										
			Subtotal	1,260,000.00	1,260,000.00	1,260,000.00			1.498	37,800.00	0.00	37,800.00
		Fund: 2022-1 BRF (133575650)										
			Subtotal	608,000.00	585,325.00	585,175.65			3.995	46,814.69	0.00	46,814.69
		Fund: 2022-2 BRF (133575750)										
			Subtotal	1,645,000.00	1,629,795.06	1,626,247.95			4.671	148,050.00	4,072.70	152,122.70
		Fund: 2023-1 BRF (133575950)										
			Subtotal	1,905,000.00	0.00	825,957.59			5.687	94,076.15	0.00	94,076.15
		Fund: 2023-2 BRF (133571050)										
			Subtotal	1,550,000.00	0.00	609,986.32			5.642	68,922.08	0.00	68,922.08
		Fund: 2023-3 BRF (133571150)										
			Subtotal	2,760,000.00	0.00	702,270.86			5.786	81,374.00	0.00	81,374.00
		Fund: 2024-1 BRF (216621050)										
			Subtotal	1,255,000.00	0.00	175,116.28			5.765	20,219.44	0.00	20,219.44
		Fund: 2024-2 BRF (237180050)										
			Subtotal	1,318,000.00	0.00	7,212.04			5.830	842.06	0.00	842.06
			Total	129,356,000.00	111,205,428.27	114,349,204.69			1.764	3,959,974.28	79,198.86	4,039,173.14



**2013 Res BRF merged
Purchases Report
Sorted by Security ID - Fund
April 1, 2024 - June 30, 2024**

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
(615)815-2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
3130B1H67													
3130B1H67	33978	131615	FAC	FHLB	500,000.00	06/07/2024	12/05 - 06/05	499,750.00	166.67	6.000	12/05/2024	6.102	499,918.34
3130B1H67	33979	131925	FAC	FHLB	500,000.00	06/07/2024	12/05 - 06/05	499,750.00	166.67	6.000	12/05/2024		499,918.34
3130B1H67	33980	131945	FAC	FHLB	500,000.00	06/07/2024	12/05 - 06/05	499,750.00	166.67	6.000	12/05/2024		499,918.34
3130B1H67	33981	132025	FAC	FHLB	1,125,000.00	06/07/2024	12/05 - 06/05	1,124,437.50	375.00	6.000	12/05/2024		1,124,816.25
		Subtotal			2,625,000.00			2,623,687.50	875.01				2,624,571.27
3130B1NA1													
3130B1NA1	33997	131315	FAC	FHLB	250,000.00	06/14/2024	12/02 - 06/02	250,000.00	335.94	5.375	12/02/2024	5.368	250,335.94
3130B1NA1	33998	131415	FAC	FHLB	250,000.00	06/14/2024	12/02 - 06/02	250,000.00	335.94	5.375	12/02/2024		250,335.94
3130B1NA1	33999	131425	FAC	FHLB	275,000.00	06/14/2024	12/02 - 06/02	275,000.00	369.53	5.375	12/02/2024		275,369.53
3130B1NA1	34001	131515	FAC	FHLB	250,000.00	06/14/2024	12/02 - 06/02	250,000.00	335.94	5.375	12/02/2024		250,335.94
3130B1NA1	34002	131525	FAC	FHLB	250,000.00	06/14/2024	12/02 - 06/02	250,000.00	335.94	5.375	12/02/2024		250,335.94
3130B1NA1	34003	131615	FAC	FHLB	250,000.00	06/14/2024	12/02 - 06/02	250,000.00	335.94	5.375	12/02/2024		250,335.94
3130B1NA1	34004	131625	FAC	FHLB	250,000.00	06/14/2024	12/02 - 06/02	250,000.00	335.94	5.375	12/02/2024		250,335.94
3130B1NA1	34005	131635	FAC	FHLB	150,000.00	06/14/2024	12/02 - 06/02	150,000.00	201.56	5.375	12/02/2024		150,201.56
3130B1NA1	34006	131715	FAC	FHLB	150,000.00	06/14/2024	12/02 - 06/02	150,000.00	201.56	5.375	12/02/2024		150,201.56
3130B1NA1	34007	131725	FAC	FHLB	95,000.00	06/14/2024	12/02 - 06/02	95,000.00	127.66	5.375	12/02/2024		95,127.66
3130B1NA1	34008	131735	FAC	FHLB	100,000.00	06/14/2024	12/02 - 06/02	100,000.00	134.38	5.375	12/02/2024		100,134.38
3130B1NA1	34009	131745	FAC	FHLB	100,000.00	06/14/2024	12/02 - 06/02	100,000.00	134.38	5.375	12/02/2024		100,134.38
3130B1NA1	34010	131825	FAC	FHLB	150,000.00	06/14/2024	12/02 - 06/02	150,000.00	201.56	5.375	12/02/2024		150,201.56
3130B1NA1	34011	131835	FAC	FHLB	250,000.00	06/14/2024	12/02 - 06/02	250,000.00	335.94	5.375	12/02/2024		250,335.94
3130B1NA1	34012	131845	FAC	FHLB	250,000.00	06/14/2024	12/02 - 06/02	250,000.00	335.94	5.375	12/02/2024		250,335.94
3130B1NA1	34013	131915	FAC	FHLB	115,000.00	06/14/2024	12/02 - 06/02	115,000.00	154.53	5.375	12/02/2024		115,154.53
3130B1NA1	34014	131925	FAC	FHLB	250,000.00	06/14/2024	12/02 - 06/02	250,000.00	335.94	5.375	12/02/2024		250,335.94
3130B1NA1	34015	131945	FAC	FHLB	250,000.00	06/14/2024	12/02 - 06/02	250,000.00	335.94	5.375	12/02/2024		250,335.94
3130B1NA1	34016	132025	FAC	FHLB	115,000.00	06/14/2024	12/02 - 06/02	115,000.00	154.53	5.375	12/02/2024		115,154.53
		Subtotal			3,750,000.00			3,750,000.00	5,039.09				3,755,039.09
3130B1ND5													
3130B1ND5	33982	131315	FAC	FHLB	730,000.00	06/07/2024	12/05 - 06/05	729,817.50	231.17	5.700	12/05/2024	5.750	730,051.11
3130B1ND5	33984	131615	FAC	FHLB	540,000.00	06/07/2024	12/05 - 06/05	539,865.00	171.00	5.700	12/05/2024		540,037.80
3130B1ND5	33985	131835	FAC	FHLB	320,000.00	06/07/2024	12/05 - 06/05	319,920.00	101.33	5.700	12/05/2024		320,022.40
3130B1ND5	33986	131845	FAC	FHLB	320,000.00	06/07/2024	12/05 - 06/05	319,920.00	101.33	5.700	12/05/2024		320,022.40
3130B1ND5	33987	131915	FAC	FHLB	320,000.00	06/07/2024	12/05 - 06/05	319,920.00	101.33	5.700	12/05/2024		320,022.40
3130B1ND5	33988	131925	FAC	FHLB	400,000.00	06/07/2024	12/05 - 06/05	399,900.00	126.67	5.700	12/05/2024		400,028.00

**2013 Res BRF merged
Purchases Report
April 1, 2024 - June 30, 2024**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
3130B1ND5													
3130B1ND5	33989	132025	FAC	FHLB	155,000.00	06/07/2024	12/05 - 06/05	154,961.25	49.08	5.700	12/05/2024		155,010.85
			Subtotal		2,785,000.00			2,784,303.75	881.91				2,785,194.96
3130B1NV5													
3130B1NV5	33962	131315	FAC	FHLB	395,000.00	06/12/2024	12/12 - 06/12	395,000.00		5.450	09/12/2024	5.450	395,000.00
3130B1NV5	33963	131325	FAC	FHLB	360,000.00	06/12/2024	12/12 - 06/12	360,000.00		5.450	09/12/2024		360,000.00
3130B1NV5	33964	131415	FAC	FHLB	715,000.00	06/12/2024	12/12 - 06/12	715,000.00		5.450	09/12/2024		715,000.00
3130B1NV5	33965	131425	FAC	FHLB	400,000.00	06/12/2024	12/12 - 06/12	400,000.00		5.450	09/12/2024		400,000.00
3130B1NV5	33966	131515	FAC	FHLB	710,000.00	06/12/2024	12/12 - 06/12	710,000.00		5.450	09/12/2024		710,000.00
3130B1NV5	33967	131525	FAC	FHLB	720,000.00	06/12/2024	12/12 - 06/12	720,000.00		5.450	09/12/2024		720,000.00
3130B1NV5	33968	131625	FAC	FHLB	200,000.00	06/12/2024	12/12 - 06/12	200,000.00		5.450	09/12/2024		200,000.00
3130B1NV5	33969	131635	FAC	FHLB	200,000.00	06/12/2024	12/12 - 06/12	200,000.00		5.450	09/12/2024		200,000.00
3130B1NV5	33970	131725	FAC	FHLB	600,000.00	06/12/2024	12/12 - 06/12	600,000.00		5.450	09/12/2024		600,000.00
3130B1NV5	33971	131735	FAC	FHLB	200,000.00	06/12/2024	12/12 - 06/12	200,000.00		5.450	09/12/2024		200,000.00
3130B1NV5	33972	131745	FAC	FHLB	200,000.00	06/12/2024	12/12 - 06/12	200,000.00		5.450	09/12/2024		200,000.00
3130B1NV5	33973	131825	FAC	FHLB	300,000.00	06/12/2024	12/12 - 06/12	300,000.00		5.450	09/12/2024		300,000.00
			Subtotal		5,000,000.00			5,000,000.00	0.00				5,000,000.00
3130B1UD7													
3130B1UD7	34171	131315	FAC	FHLB	555,000.00	06/28/2024	12/26 - 06/26	555,000.00		5.450	09/26/2024	5.450	555,000.00
3130B1UD7	34172	131415	FAC	FHLB	40,000.00	06/28/2024	12/26 - 06/26	40,000.00		5.450	09/26/2024		40,000.00
3130B1UD7	34173	131425	FAC	FHLB	35,000.00	06/28/2024	12/26 - 06/26	35,000.00		5.450	09/26/2024		35,000.00
3130B1UD7	34174	131525	FAC	FHLB	25,000.00	06/28/2024	12/26 - 06/26	25,000.00		5.450	09/26/2024		25,000.00
3130B1UD7	34175	131615	FAC	FHLB	480,000.00	06/28/2024	12/26 - 06/26	480,000.00		5.450	09/26/2024		480,000.00
3130B1UD7	34176	131835	FAC	FHLB	25,000.00	06/28/2024	12/26 - 06/26	25,000.00		5.450	09/26/2024		25,000.00
3130B1UD7	34177	131845	FAC	FHLB	30,000.00	06/28/2024	12/26 - 06/26	30,000.00		5.450	09/26/2024		30,000.00
3130B1UD7	34178	131915	FAC	FHLB	15,000.00	06/28/2024	12/26 - 06/26	15,000.00		5.450	09/26/2024		15,000.00
3130B1UD7	34179	131945	FAC	FHLB	400,000.00	06/28/2024	12/26 - 06/26	400,000.00		5.450	09/26/2024		400,000.00
3130B1UD7	34180	132025	FAC	FHLB	3,370,000.00	06/28/2024	12/26 - 06/26	3,370,000.00		5.450	09/26/2024		3,370,000.00
3130B1UD7	34181	132315	FAC	FHLB	25,000.00	06/28/2024	12/26 - 06/26	25,000.00		5.450	09/26/2024		25,000.00
			Subtotal		5,000,000.00			5,000,000.00	0.00				5,000,000.00
3134H1X73													
3134H1X73	34017	131315	FAC	FHLMC	525,000.00	06/14/2024	12/04 - 06/04	525,000.00	647.50	5.550	12/04/2024	5.543	525,647.50
3134H1X73	34018	131415	FAC	FHLMC	250,000.00	06/14/2024	12/04 - 06/04	250,000.00	308.33	5.550	12/04/2024		250,308.33
3134H1X73	34019	131425	FAC	FHLMC	275,000.00	06/14/2024	12/04 - 06/04	275,000.00	339.17	5.550	12/04/2024		275,339.17
3134H1X73	34021	131515	FAC	FHLMC	255,000.00	06/14/2024	12/04 - 06/04	255,000.00	314.50	5.550	12/04/2024		255,314.50
3134H1X73	34022	131525	FAC	FHLMC	250,000.00	06/14/2024	12/04 - 06/04	250,000.00	308.33	5.550	12/04/2024		250,308.33
3134H1X73	34023	131615	FAC	FHLMC	675,000.00	06/14/2024	12/04 - 06/04	675,000.00	832.50	5.550	12/04/2024		675,832.50

**2013 Res BRF merged
Purchases Report
April 1, 2024 - June 30, 2024**

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
3134H1X73													
3134H1X73	34024	131625	FAC	FHLMC	250,000.00	06/14/2024	12/04 - 06/04	250,000.00	308.33	5.550	12/04/2024		250,308.33
3134H1X73	34025	131635	FAC	FHLMC	150,000.00	06/14/2024	12/04 - 06/04	150,000.00	185.00	5.550	12/04/2024		150,185.00
3134H1X73	34026	131715	FAC	FHLMC	150,000.00	06/14/2024	12/04 - 06/04	150,000.00	185.00	5.550	12/04/2024		150,185.00
3134H1X73	34027	131725	FAC	FHLMC	95,000.00	06/14/2024	12/04 - 06/04	95,000.00	117.17	5.550	12/04/2024		95,117.17
3134H1X73	34028	131735	FAC	FHLMC	100,000.00	06/14/2024	12/04 - 06/04	100,000.00	123.33	5.550	12/04/2024		100,123.33
3134H1X73	34029	131745	FAC	FHLMC	100,000.00	06/14/2024	12/04 - 06/04	100,000.00	123.33	5.550	12/04/2024		100,123.33
3134H1X73	34030	131825	FAC	FHLMC	150,000.00	06/14/2024	12/04 - 06/04	150,000.00	185.00	5.550	12/04/2024		150,185.00
3134H1X73	34031	131835	FAC	FHLMC	250,000.00	06/14/2024	12/04 - 06/04	250,000.00	308.33	5.550	12/04/2024		250,308.33
3134H1X73	34032	131845	FAC	FHLMC	250,000.00	06/14/2024	12/04 - 06/04	250,000.00	308.33	5.550	12/04/2024		250,308.33
3134H1X73	34033	131915	FAC	FHLMC	115,000.00	06/14/2024	12/04 - 06/04	115,000.00	141.83	5.550	12/04/2024		115,141.83
3134H1X73	34034	131925	FAC	FHLMC	50,000.00	06/14/2024	12/04 - 06/04	50,000.00	61.67	5.550	12/04/2024		50,061.67
3134H1X73	34035	131945	FAC	FHLMC	250,000.00	06/14/2024	12/04 - 06/04	250,000.00	308.33	5.550	12/04/2024		250,308.33
3134H1X73	34036	132025	FAC	FHLMC	535,000.00	06/14/2024	12/04 - 06/04	535,000.00	659.83	5.550	12/04/2024		535,659.83
			Subtotal		4,675,000.00			4,675,000.00	5,765.81				4,680,765.81
3134H1Z30													
3134H1Z30	34037	131315	FAC	FHLMC	204,000.00	06/27/2024	12/27 - 06/27	204,000.00		5.750	12/27/2024	5.750	204,000.00
3134H1Z30	34039	131615	FAC	FHLMC	152,000.00	06/27/2024	12/27 - 06/27	152,000.00		5.750	12/27/2024		152,000.00
3134H1Z30	34040	131925	FAC	FHLMC	700,000.00	06/27/2024	12/27 - 06/27	700,000.00		5.750	12/27/2024		700,000.00
3134H1Z30	34041	131945	FAC	FHLMC	700,000.00	06/27/2024	12/27 - 06/27	700,000.00		5.750	12/27/2024		700,000.00
3134H1Z30	34042	132025	FAC	FHLMC	282,000.00	06/27/2024	12/27 - 06/27	282,000.00		5.750	12/27/2024		282,000.00
3134H1Z30	34043	132045	FAC	FHLMC	67,000.00	06/27/2024	12/27 - 06/27	67,000.00		5.750	12/27/2024		67,000.00
3134H1Z30	34044	132215	FAC	FHLMC	23,000.00	06/27/2024	12/27 - 06/27	23,000.00		5.750	12/27/2024		23,000.00
3134H1Z30	34045	132425	FAC	FHLMC	1,318,000.00	06/27/2024	12/27 - 06/27	1,318,000.00		5.750	12/27/2024		1,318,000.00
			Subtotal		3,446,000.00			3,446,000.00	0.00				3,446,000.00
313588ZW8													
313588ZW8	34169	132025	AFD	FNMA	5,000,000.00	06/27/2024	07/26 - At Maturity	4,978,995.13		5.215	07/26/2024	5.310	4,982,036.20
			Subtotal		5,000,000.00			4,978,995.13	0.00				4,982,036.20
			Total Purchases		32,281,000.00			32,257,986.38	12,561.82				32,273,607.33



2013 Res BRF merged
Sales/Call Report
Sorted by Maturity Date - Fund
April 1, 2024 - June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Issuer Sec. Type	Purchase Date	Redem. Date Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
09/30/2024												
3130ALUG7	31717	131315	FHLB FAC	03/30/202	04/11/202 09/30/202	1,000,000.00	0.500	1,000,000.00	1,000,000.00	152.78	1,000,152.78	152.78
3130ALUG7	31718	131325	FHLB FAC	03/30/202	04/11/202 09/30/202	200,000.00	0.500	200,000.00	200,000.00	30.56	200,030.56	30.56
3130ALUG7	31719	131415	FHLB FAC	03/30/202	04/11/202 09/30/202	700,000.00	0.500	700,000.00	700,000.00	106.94	700,106.94	106.94
3130ALUG7	31720	131425	FHLB FAC	03/30/202	04/11/202 09/30/202	400,000.00	0.500	400,000.00	400,000.00	61.11	400,061.11	61.11
3130ALUG7	31722	131515	FHLB FAC	03/30/202	04/11/202 09/30/202	700,000.00	0.500	700,000.00	700,000.00	106.94	700,106.94	106.94
3130ALUG7	31723	131525	FHLB FAC	03/30/202	04/11/202 09/30/202	700,000.00	0.500	700,000.00	700,000.00	106.94	700,106.94	106.94
3130ALQU1	31713	131615	FHLB FAC	03/30/202	04/11/202 09/30/202	1,000,000.00	0.520	1,000,000.00	1,000,000.00	158.89	1,000,158.89	158.89
3130ALUG7	31724	131615	FHLB FAC	03/30/202	04/11/202 09/30/202	1,000,000.00	0.500	1,000,000.00	1,000,000.00	152.78	1,000,152.78	152.78
3130ALUG7	31725	131625	FHLB FAC	03/30/202	04/11/202 09/30/202	200,000.00	0.500	200,000.00	200,000.00	30.56	200,030.56	30.56
3130ALUG7	31726	131635	FHLB FAC	03/30/202	04/11/202 09/30/202	200,000.00	0.500	200,000.00	200,000.00	30.56	200,030.56	30.56
3130ALUG7	31727	131725	FHLB FAC	03/30/202	04/11/202 09/30/202	600,000.00	0.500	600,000.00	600,000.00	91.67	600,091.67	91.67
3130ALUG7	31728	131735	FHLB FAC	03/30/202	04/11/202 09/30/202	200,000.00	0.500	200,000.00	200,000.00	30.56	200,030.56	30.56
3130ALUG7	31729	131745	FHLB FAC	03/30/202	04/11/202 09/30/202	200,000.00	0.500	200,000.00	200,000.00	30.56	200,030.56	30.56
3130ALUG7	31730	131825	FHLB FAC	03/30/202	04/11/202 09/30/202	300,000.00	0.500	300,000.00	300,000.00	45.83	300,045.83	45.83
3130ALUG7	31731	131835	FHLB FAC	03/30/202	04/11/202 09/30/202	300,000.00	0.500	300,000.00	300,000.00	45.83	300,045.83	45.83
3130ALUG7	31732	131845	FHLB FAC	03/30/202	04/11/202 09/30/202	300,000.00	0.500	300,000.00	300,000.00	45.83	300,045.83	45.83
3130ALUG7	31733	131915	FHLB FAC	03/30/202	04/11/202 09/30/202	300,000.00	0.500	300,000.00	300,000.00	45.83	300,045.83	45.83
3130ALQU1	31714	131925	FHLB FAC	03/30/202	04/11/202 09/30/202	1,000,000.00	0.520	1,000,000.00	1,000,000.00	158.89	1,000,158.89	158.89

**2013 Res BRF merged
Sales/Call Report
April 1, 2024 - June 30, 2024**

CUSIP	Investment #	Fund	Issuer Sec. Type	Purchase Date	Redem. Date Matur. Date	Par Value	Rate at Redem.	Book Value at Redem.	Redemption Principal	Redemption Interest	Total Amount	Net Income
09/30/2024												
3130ALUG7	31734	131925	FHLB FAC	03/30/202	04/11/202 09/30/202	400,000.00	0.500	400,000.00	400,000.00	61.11	400,061.11 Sale	61.11
3130ALQU1	31715	131945	FHLB FAC	03/30/202	04/11/202 09/30/202	1,000,000.00	0.520	1,000,000.00	1,000,000.00	158.89	1,000,158.89 Sale	158.89
3130ALUG7	31735	131945	FHLB FAC	03/30/202	04/11/202 09/30/202	600,000.00	0.500	600,000.00	600,000.00	91.67	600,091.67 Sale	91.67
3130ALQU1	31716	132025	FHLB FAC	03/30/202	04/11/202 09/30/202	1,000,000.00	0.520	1,000,000.00	1,000,000.00	158.89	1,000,158.89 Sale	158.89
3130ALUG7	31736	132025	FHLB FAC	03/30/202	04/11/202 09/30/202	1,000,000.00	0.500	1,000,000.00	1,000,000.00	152.78	1,000,152.78 Sale	152.78
Subtotal						13,300,000.00		13,300,000.00	13,300,000.00	2,056.40	13,302,056.40	2,056.40
10/30/2028												
3134H1HA4	33536	131315	FHLMC FAC	10/30/202	04/30/202 10/30/202	800,000.00	6.200	800,000.00	800,000.00	24,800.00	824,800.00 Call	24,800.00
3134H1HA4	33537	132025	FHLMC FAC	10/30/202	04/30/202 10/30/202	2,200,000.00	6.200	2,200,000.00	2,200,000.00	68,200.00	2,268,200.00 Call	68,200.00
Subtotal						3,000,000.00		3,000,000.00	3,000,000.00	93,000.00	3,093,000.00	93,000.00
Total Sales						16,300,000.00		16,300,000.00	16,300,000.00	95,056.40	16,395,056.40	95,056.40



2013 Res BRF merged
Maturity Report
Sorted by Maturity Date
Amounts due during April 1, 2024 - June 30, 2024

THDA
 Andrew Jackson Building
 502 Deaderick St., Third Floor
 Nashville, TN 37243
 (615)815-2020

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
3135GA5Y3	31550	131315	FAC	FNMA	500,000.00	06/14/2024	12/14/2020	0.375	500,000.00	937.50	500,937.50	937.50
3135GA5Y3	31551	131415	FAC	FNMA	500,000.00	06/14/2024	12/14/2020	0.375	500,000.00	937.50	500,937.50	937.50
3135GA5Y3	31552	131425	FAC	FNMA	550,000.00	06/14/2024	12/14/2020	0.375	550,000.00	1,031.25	551,031.25	1,031.25
3135GA5Y3	31554	131515	FAC	FNMA	505,000.00	06/14/2024	12/14/2020	0.375	505,000.00	946.88	505,946.88	946.88
3135GA5Y3	31555	131525	FAC	FNMA	500,000.00	06/14/2024	12/14/2020	0.375	500,000.00	937.50	500,937.50	937.50
3135GA5Y3	31556	131615	FAC	FNMA	500,000.00	06/14/2024	12/14/2020	0.375	500,000.00	937.50	500,937.50	937.50
3135GA5Y3	31557	131625	FAC	FNMA	500,000.00	06/14/2024	12/14/2020	0.375	500,000.00	937.50	500,937.50	937.50
3135GA5Y3	31558	131635	FAC	FNMA	300,000.00	06/14/2024	12/14/2020	0.375	300,000.00	562.50	300,562.50	562.50
3135GA5Y3	31559	131715	FAC	FNMA	300,000.00	06/14/2024	12/14/2020	0.375	300,000.00	562.50	300,562.50	562.50
3135GA5Y3	31560	131725	FAC	FNMA	190,000.00	06/14/2024	12/14/2020	0.375	190,000.00	356.25	190,356.25	356.25
3135GA5Y3	31561	131735	FAC	FNMA	200,000.00	06/14/2024	12/14/2020	0.375	200,000.00	375.00	200,375.00	375.00
3135GA5Y3	31562	131745	FAC	FNMA	200,000.00	06/14/2024	12/14/2020	0.375	200,000.00	375.00	200,375.00	375.00
3135GA5Y3	31563	131825	FAC	FNMA	300,000.00	06/14/2024	12/14/2020	0.375	300,000.00	562.50	300,562.50	562.50
3135GA5Y3	31564	131835	FAC	FNMA	500,000.00	06/14/2024	12/14/2020	0.375	500,000.00	937.50	500,937.50	937.50
3135GA5Y3	31565	131845	FAC	FNMA	500,000.00	06/14/2024	12/14/2020	0.375	500,000.00	937.50	500,937.50	937.50
3135GA5Y3	31566	131915	FAC	FNMA	230,000.00	06/14/2024	12/14/2020	0.375	230,000.00	431.25	230,431.25	431.25
3135GA5Y3	31567	131925	FAC	FNMA	500,000.00	06/14/2024	12/14/2020	0.375	500,000.00	937.50	500,937.50	937.50
3135GA5Y3	31569	131945	FAC	FNMA	500,000.00	06/14/2024	12/14/2020	0.375	500,000.00	937.50	500,937.50	937.50
3135GA5Y3	31570	132025	FAC	FNMA	500,000.00	06/14/2024	12/14/2020	0.375	500,000.00	937.50	500,937.50	937.50
Total Maturities					7,775,000.00				7,775,000.00	14,578.13	7,789,578.13	14,578.13

ARBITRAGE

DESCRIPTION

Arbitrage, in part is defined as “the simultaneous purchase and sale of the same or equivalent security in order to profit from price discrepancies”.

This relates to THDA as it is applied to the use of proceeds from tax-exempt bonds, specifically the use of such bond proceeds or earnings from such proceeds to purchase taxable non-mortgage investments. Any excess earnings over the cost of borrowing (bond rate) are arbitrage earnings and must be rebated to the Internal Revenue Service.

This is a net calculation and is computed annually. Attached is a spreadsheet showing the arbitrage liability by bond issue as of 6/30/2023. Every five years, on the anniversary date of each bond issue, for the life of the bond issue, cash settlement has to be made with the IRS. If earnings for a five-year period are less than what the investments would have earned at the bond rate, no payment is due the IRS. If the earnings are more than what would have been earned at the bond rate, cash payment of the excess must be paid to the IRS. THDA has contracted with Kutak Rock to make these complex calculations.

From an Investment management performance measurement standpoint, THDA knows that if there is a rebate liability for a bond issue, then the agency has maximized earnings for that particular issue. This is probably the best benchmark of all because as mentioned above any earnings in excess of bond cost cannot be retained by the agency.

Tennessee Housing Development Agency
 Rebate Liability as of June 30, 2023

<i>Resolution / Bond Issue</i>	<i>Arbitrage Rebate Liability</i>
<u>2009 Res</u>	-
2015-A	-
<u>Sub-total</u>	-
<u>2013 Res</u>	
2013-1	-
2013-2	-
2014-1	-
2014-2	-
2015-1	-
2015-2	-
2016-1	-
2016-2	-
2016-3	-
2017-1	-
2017-2	-
2017-3	-
2017-4	-
2018-1	-
2018-2	-
2018-3	-
2018-4	-
2019-1	-
2019-2	-
2019-3	-
2019-4	-
2020-1	-
2020-2	-
2020-3	-
2020-4	-
2021-1	-
2021-2	-
2021-3	-
2022-1	-
2022-2	-
2022-3	-
2023-1	73,426.56
<u>Sub-total</u>	<u>73,426.56</u>
TOTALS	73,426.56