



Tennessee Housing Development Agency

Investment Report

June 30, 2022

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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.

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 delegates 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 delegates 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 delegates, service providers and Investment Staff;
- 5) Evaluate the investment performance of THDA assets through reports supplied by delegates, 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.

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	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. 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.
Certificates of Deposit and Money Market Demand accounts	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. The underlying collateral is limited to those securities and investments authorized under T.C.A. §9-4-103, excluding surety bonds.
Prime Commercial Paper	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.
Prime Banker's Acceptances	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.

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 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 September, 2018, and such Investment Policy shall only be changed by subsequent action of the Board of Directors.



Kim Grant Brown
Chairman of the Board of Directors
TENNESSEE HOUSING DEVELOPMENT AUTHORITY

EXECUTIVE SUMMARY

THDA Finance Team:

Trent Ridley, CFO

Wayne Beard, Finance Director

Joe Brown, Controller

August 3, 2022

**Important Transactions during the past quarter:*

- 1) The agency priced and closed the \$149,990,000 Residential Finance Program Bond Issue 2022-2, on May 25, 2022 and June 22, 2022, respectively. This financing provided \$134,500,000 of proceeds to fund mortgage loans. This transaction received \$36.01 million of 0% participation proceeds from the 2021-2 transaction and provided \$48.585 of 0% participation proceeds for future transactions. The balance of 0% proceeds at the June 22, 2022 closing of 2022-2 is \$67,080,000.
- 2) During the past quarter, \$91.66 million in mortgage prepayments were received by the agency. This was approximately a \$18.98 million decrease from the previous quarter (\$110.64 million) and approximately a \$16.27 million decrease from the same quarter last year (\$107.93 million). Prepayments are currently being used to redeem bonds as frequently as monthly.
- 3) The agency redeemed \$124,670,000 of bonds during the quarter using mortgage principal collections.
- 4) The Federal Reserve funds rate target was raised to a target range of 1.5% - 1.75% at the June 15 meeting of the Federal Open Market Committee (FOMC). The committee anticipates that ongoing increases in the target range will be appropriate. In addition, the Committee will continue reducing its holdings of Treasury securities and agency debt and agency mortgage-backed securities. Overall economic activity appears to have picked up after edging down in the first quarter. Job gains have been robust in recent months, and the unemployment rate has remained low. Inflation remains elevated, reflecting supply and demand imbalances related to the pandemic, higher energy prices, and broader price pressures. The Committee is strongly committed to returning inflation to its 2 percent objective. In assessing the appropriate stance of monetary policy, the Committee will continue to monitor the implications of incoming information for the economic outlook. The Committee would be prepared to adjust the stance of monetary policy as appropriate if risks emerge that could impede the attainment of the Committee's goals.



PORTFOLIO MANAGEMENT SUMMARY
Portfolio Management
Portfolio Summary
June 30, 2022

THDA
Andrew Jackson Building
502 Deaderick St., Third Floor
Nashville, TN 37243
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Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Mat./Call	YTM/C 360 Equiv.
Federal Agency Coupon Securities	167,625,000.00	158,152,408.27	167,791,520.32	32.74	1,615	338	0.975
Federal Agency Disc. -Amortizing	340,000,000.00	339,136,586.41	339,277,882.71	66.19	65	43	1.287
Treasury Coupon Securities	5,524,000.00	5,731,365.44	5,502,694.78	1.07	634	410	6.520
Investments	513,149,000.00	503,020,360.12	512,572,097.81	100.00%	578	143	1.241
Total Earnings	June 30	Period		Fiscal Year Ending			
Current Year		727,970.25				1,884,897.88	
Average Daily Balance		355,660,503.61					
Effective Rate of Return		0.82%					

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, 2022

Historical Fund Balances

	1974 Resolution		1985 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value
6/30/19	18,640,227.69	18,643,702.21	N/A	N/A
6/30/20	11,792,214.84	11,818,130.37	N/A	N/A
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

Historical Returns (Yield)

1974 Resolution

	Quarter ending 6/30/2022	Current Fiscal Year	Last 12 Months	Last 24 Months
	0.701%	0.523%	0.523%	0.634%

Benchmarks:

- (1) One-year CMT
- (2) Two-year CMT
- (3) Three-year CMT

2.200%	0.859%	0.859%	0.479%
2.720%	1.229%	1.229%	0.690%
2.887%	1.448%	1.448%	0.844%

Duration

- Average Duration to Maturity (Years)
- Average Duration to Call (Years)

1974 Resolution

0.4
0.3

Asset Allocation

- Money Market Funds
- Federal Agency Coupons
- Variable Rate Securities
- Repurchase Agreements
- Treasury Coupon Securities
- Discount Bonds

Total

	1974 Resolution		1985 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage
Money Market Funds	15,485,634.29	46.25%	N/A	N/A
Federal Agency Coupons	2,325,000.00	6.94%	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	15,674,994.78	46.81%	N/A	N/A
Total	33,485,629.07	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, 2022

THDA
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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	212,088.34	03/31/2022	0.750	09/30/2025	1,187	06/30/2022	
3130AQDY6	32302	Federal Agency Coupon Securities	Fair	1,000,000.00	1.000	966,172.27	03/31/2022	1.000	12/30/2024	913	06/30/2022	
3130ASLE7	32674	Federal Agency Coupon Securities	Fair	160,000.00	3.200	160,000.00	06/30/2022	3.203	09/29/2023	455	09/29/2022	
313385A30	32579	Federal Agency Disc. -Amortizing	Fair	3,997,049.34		3,995,561.11	06/15/2022	0.876	08/01/2022	31		
313385YU4	32616	Federal Agency Disc. -Amortizing	Fair	1,340,000.00	0.700	1,339,557.05	06/14/2022	0.700	07/01/2022			
313385A30	32626	Federal Agency Disc. -Amortizing	Fair	3,087,640.61	0.880	3,086,570.96	06/15/2022	0.906	08/01/2022	31		
313385J23	32677	Federal Agency Disc. -Amortizing	Fair	4,577,769.78	1.860	4,577,421.67	06/30/2022	1.921	10/03/2022	94		
313385E28	32679	Federal Agency Disc. -Amortizing	Fair	2,672,535.05	1.635	2,672,323.81	06/30/2022	1.686	09/01/2022	62		
Subtotal and Average				17,059,994.78		17,009,695.21		1.302		121		
Federal National Mortgage Admi												
3135GA5Y3	31845	Federal Agency Coupon Securities	Fair	940,000.00	0.375	940,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
Subtotal and Average				940,000.00		940,000.00		0.375		714		
Total and Average				17,999,994.78		17,949,695.21		1.254		152		



General Fund (Summary Reports)
Investments by All Types
Active Investments
June 30, 2022

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	2,325,000.00	2,325,000.00				
Federal Agency Disc. -Amortizing										
				Subtotal	15,710,000.00	15,674,994.78				
				Total	18,035,000.00	17,999,994.78				



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

THDA
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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: GENERAL FUND (6076005447)												
			Subtotal	18,035,000.00	2,165,000.00	17,999,994.78		0.701	4,142.34	24,984.68	29,127.02	
			Total	18,035,000.00	2,165,000.00	17,999,994.78		0.701	4,142.34	24,984.68	29,127.02	



General Fund (Summary Reports)
Interest Earnings
Sorted by Fund - Fund
July 1, 2021 - June 30, 2022
Yield on Beginning Book Value

THDA
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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: GENERAL FUND (6076005447)												
		Subtotal		18,035,000.00	10,119,519.62	17,999,994.78		0.523	21,773.29	25,882.45		47,655.74
		Total		18,035,000.00	10,119,519.62	17,999,994.78		0.523	21,773.29	25,882.45		47,655.74



General Fund (Summary Reports)
Interest Earnings
Sorted by Fund - Fund
July 1, 2020 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: GENERAL FUND (6076005447)												
			Subtotal	18,035,000.00	1,000,000.00	17,999,994.78		0.634	45,118.84	25,838.29		70,957.13
			Total	18,035,000.00	1,000,000.00	17,999,994.78		0.634	45,118.84	25,838.29		70,957.13



GENERAL FUND (6076005447)
Purchases Report
Sorted by Security ID - Fund
April 1, 2022 - June 30, 2022

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
3130ARQH7													
3130ARQH7	32480	OP0008	FAC	FHLB	585,000.00	04/21/2022	04/26 - Final Pmt.	585,000.00		4.000	10/21/2022		0.00
				Subtotal	585,000.00			585,000.00		0.00			0.00
3130ASLE7													
3130ASLE7	32674	OP0008	FAC	FHLB	160,000.00	06/30/2022	09/29 - 03/29	160,000.00		3.200	09/29/2022		160,000.00
				Subtotal	160,000.00			160,000.00		0.00			160,000.00
313385A30													
313385A30	32579	OP0008	AFD	FHLB	4,000,000.00	05/06/2022	08/01 - At Maturity	3,991,783.33			08/01/2022	0.864	3,997,049.34
313385A30	32626	OP0008	AFD	FHLB	14,000,000.00	05/13/2022	08/01 - At Maturity	13,972,622.22		0.880	08/01/2022	0.894	3,087,640.61
				Subtotal	18,000,000.00			17,964,405.55		0.00			7,084,689.95
313385E28													
313385E28	32679	OP0008	AFD	FHLB	2,680,000.00	06/30/2022	09/01 - At Maturity	2,672,331.85		1.635	09/01/2022	1.662	2,672,535.05
				Subtotal	2,680,000.00			2,672,331.85		0.00			2,672,535.05
313385J23													
313385J23	32677	OP0008	AFD	FHLB	4,600,000.00	06/30/2022	10/03 - At Maturity	4,577,421.67		1.860	10/03/2022	1.895	4,577,769.78
				Subtotal	4,600,000.00			4,577,421.67		0.00			4,577,769.78
313385WD4													
313385WD4	32431	OP0008	AFD	FHLB	1,000,000.00	04/05/2022	04/29 - At Maturity	999,880.00		0.180	04/29/2022	0.183	0.00
				Subtotal	1,000,000.00			999,880.00		0.00			0.00
313385WG7													
313385WG7	32546	OP0008	AFD	FHLB	305,000.00	04/29/2022	05/02 - At Maturity	304,996.19		0.150	05/02/2022	0.152	0.00
				Subtotal	305,000.00			304,996.19		0.00			0.00
313385YU4													
313385YU4	32544	OP0008	AFD	FHLB	25,000,000.00	04/28/2022	05/09 - At Maturity	24,970,666.67		0.660	07/01/2022	0.670	0.00
313385YU4	32616	OP0008	AFD	FHLB	1,970,000.00	05/10/2022	07/01 - At Maturity	1,968,008.11		0.700	07/01/2022	0.690	1,340,000.00
				Subtotal	26,970,000.00			26,938,674.78		0.00			1,340,000.00
				Total Purchases	54,300,000.00			54,202,710.04		0.00			15,834,994.78



GENERAL FUND (6076005447)
Sales/Call Report
Sorted by Maturity Date - Fund
April 1, 2022 - June 30, 2022

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
07/01/2022												
313385YU4	32544	OP0008	FHLB AFD	04/28/202	05/09/202 07/01/202	25,000,000.00	0.660	24,975,531.22	24,975,708.35	0.00	24,975,708.35 Sale	177.13
313385YU4	32616	OP0008	FHLB AFD	05/10/202	06/14/202 07/01/202	630,000.00	0.700	629,796.21	629,791.76	0.00	629,791.76 Sale	-4.45
					Subtotal	25,630,000.00		25,605,327.43	25,605,500.11	0.00	25,605,500.11	172.68
08/01/2022												
313385A30	32626	OP0008	FHLB AFD	05/13/202	06/15/202 08/01/202	10,910,000.00	0.880	10,897,372.51	10,897,465.63	0.00	10,897,465.63 Sale	93.12
					Subtotal	10,910,000.00		10,897,372.51	10,897,465.63	0.00	10,897,465.63	93.12
04/21/2032												
3130ARQH7	32480	OP0008	FHLB FAC	04/21/202	04/26/202 04/21/203	585,000.00	4.000	585,000.00	585,000.00	325.00	585,325.00 Sale	325.00
					Subtotal	585,000.00		585,000.00	585,000.00	325.00	585,325.00	325.00
					Total Sales	37,125,000.00		37,087,699.94	37,087,965.74	325.00	37,088,290.74	590.80



GENERAL FUND (6076005447)
Maturity Report
Sorted by Maturity Date

Amounts due during April 1, 2022 - June 30, 2022

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
313385WD4	32431	OP0008	AFD	FHLB	1,000,000.00	04/29/2022	04/05/2022	0.180	1,000,000.00	0.00	1,000,000.00	0.00
313385WG7	32546	OP0008	AFD	FHLB	305,000.00	05/02/2022	04/29/2022	0.150	305,000.00	0.00	305,000.00	0.00
Total Maturities					1,305,000.00				1,305,000.00	0.00	1,305,000.00	0.00

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 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, 2022

Historical Fund Balances	1974 Resolution		1985 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value
6/30/19	-	-	N/A	N/A
6/30/20	-	-	N/A	N/A
6/30/21	9,045,154.81	9,045,154.81	N/A	N/A
6/30/22	9,227,691.79	9,227,691.79	N/A	N/A

Historical Returns (Yield)	Quarter ending	Current Fiscal Year	Last 12 Months	Last 24 Months
	6/30/2022			
1974 Resolution	0.000%	0.000%	0.000%	0.000%

Benchmarks:	2.200%	0.859%	0.859%	0.479%
(1) One-year CMT	2.200%	0.859%	0.859%	0.479%
(2) Two-year CMT	2.720%	1.229%	1.229%	0.690%
(3) Three-year CMT	2.887%	1.448%	1.448%	0.844%

Duration	1974 Resolution	
Average Duration to Maturity (Years)		0.0
Average Duration to Call (Years)		0.0

Asset Allocation	1974 Resolution		1985 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage
Money Market Funds	9,227,691.79	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	-	0.00%	N/A	N/A
Total	9,227,691.79	0.00%	N/A	N/A

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

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, 2022

Historical Fund Balances	1985 Resolution		2009 Resolution		2013 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value	Amortized Cost	Market Value
6/30/19	4,133,539.69	4,133,539.69	0.00	0.00	127,466,688.10	126,341,036.51
6/30/20	621,543.77	621,543.77	0.00	0.00	117,828,464.12	117,822,519.62
6/30/21	1,813,508.71	1,813,508.71	0.00	0.00	155,591,681.08	155,534,894.35
6/30/22	0.00	0.00	0.00	0.00	237,707,355.70	236,225,013.52

Historical Returns (Yield)	Quarter ending 6/30/2022	Current Fiscal Year	Last 12 Months	Last 24 Months
	1985 Resolution	N/A	N/A	N/A
	2009 Resolution	N/A	N/A	N/A
	2013 Resolution	0.545%	0.192%	0.179%

Benchmarks:	(1) One-year CMT	2.200%	0.859%	0.859%	0.479%
	(2) Two-year CMT	2.720%	1.229%	1.229%	0.690%
	(3) Three-year CMT	2.887%	1.448%	1.448%	0.844%

Duration		1985 Resolution	2009 Resolution	2013 Resolution
	Average Duration to Maturity (Years)	N/A	N/A	0.4
	Average Duration to Call (Years)	N/A	N/A	0.1

Asset Allocation	1985 Resolution		2009 Resolution		2013 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage	Dollar value*	Percentage
		0.00%	-	0.00%	27,939,381.87	11.75%
	-	0.00%	-	0.00%	44,928,786.83	18.90%
	-	0.00%	-	0.00%	-	0.00%
	-	0.00%	-	0.00%	-	0.00%
	-	0.00%	-	0.00%	-	0.00%
	-	0.00%	-	0.00%	164,839,187.00	69.35%
Total	-	0.00%	-	0.00%	237,707,355.70	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, 2022**

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												
3130AP4F9	32420	Federal Agency Coupon Securities	Fair	4,495,509.05	0.570	4,211,324.91	06/30/2022	0.606	03/27/2025	1,000	09/27/2022	
3130AMKZ4	32424	Federal Agency Coupon Securities	Fair	6,000,000.00	0.400	5,733,168.78	06/30/2022	0.400	06/10/2024	710	09/10/2022	
313385A30	32581	Federal Agency Disc. -Amortizing	Fair	4,996,311.67		4,992,662.80	06/30/2022	0.876	08/01/2022	31		
3130ASLE7	32673	Federal Agency Coupon Securities	Fair	4,840,000.00	3.200	4,843,840.64	06/30/2022	3.175	09/29/2023	455	09/29/2022	
3130ALJ70	32669	Federal Agency Coupon Securities	Fair	5,005,555.56	0.400	4,783,147.75	06/30/2022	0.400	03/12/2024	620	07/12/2022	
3130APM44	32670	Federal Agency Coupon Securities	Fair	6,002,333.33	0.500	5,792,580.06	06/30/2022	0.500	11/24/2023	511	08/24/2022	
313385J23	32678	Federal Agency Disc. -Amortizing	Fair	35,228,923.97	1.860	35,199,636.00	06/30/2022	1.921	10/03/2022	94		
313384AC3	32711	Federal Agency Disc. -Amortizing	Fair	24,704,008.49	2.310	24,661,911.75	06/30/2022	2.403	01/03/2023	186		
313385C53	32712	Federal Agency Disc. -Amortizing	Fair	19,955,649.96	1.620	19,953,629.80	06/30/2022	1.670	08/19/2022	49		
313385B21	32713	Federal Agency Disc. -Amortizing	Fair	14,975,322.20	1.550	14,973,022.50	06/30/2022	1.597	08/08/2022	38		
313385ZJ8	32714	Federal Agency Disc. -Amortizing	Fair	29,984,983.06	1.280	29,983,675.50	06/30/2022	1.317	07/15/2022	14		
313385YZ3	32715	Federal Agency Disc. -Amortizing	Fair	34,993,987.65	1.230	34,993,242.20	06/30/2022	1.265	07/06/2022	5		
Subtotal and Average				191,182,584.94		190,121,842.69		1.558		142		
Federal Home Loan Mortgage Cor												
3134GXFV1	32423	Federal Agency Coupon Securities	Fair	500,000.00	0.625	457,073.24	06/30/2022	0.625	12/17/2025	1,265	09/17/2022	
3134GXGU2	32671	Federal Agency Coupon Securities	Fair	5,000,000.00	0.250	4,863,548.45	06/30/2022	0.250	06/30/2023	364	06/30/2022	
3134GXGQ1	32672	Federal Agency Coupon Securities	Fair	10,000,388.89	0.200	9,905,735.70	06/30/2022	0.200	12/15/2022	167	09/15/2022	
Subtotal and Average				15,500,388.89		15,226,357.39		0.230		265		
Federal National Mortgage Admi												
3135GA6B2	32421	Federal Agency Coupon Securities	Fair	500,000.00	0.625	460,474.22	06/30/2022	0.625	12/17/2025	1,265	09/17/2022	
3135GA5T4	32422	Federal Agency Coupon Securities	Fair	1,800,000.00	0.300	1,731,444.71	06/30/2022	0.300	12/15/2023	532	09/15/2022	
3135GA5Y3	32630	Federal Agency Coupon Securities	Fair	785,000.00	0.375	745,512.64	06/30/2022	0.375	06/14/2024	714	09/14/2022	
Subtotal and Average				3,085,000.00		2,937,431.57		0.372		697		
Total and Average				209,767,973.83		208,285,631.65		1.443		160		



**2013 Res LF Summary
Investments by All Types
Active Investments
June 30, 2022**

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	44,925,000.00	44,928,786.83				
Federal Agency Disc. -Amortizing										
				Subtotal	165,400,000.00	164,839,187.00				
				Total	210,325,000.00	209,767,973.83				



**2013 Res LF Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2020-4 LF (133575200)												
			Subtotal	0.00	11,998,835.39	0.00		0.208	0.00	479.53		479.53
Fund: 2021-1 LF (133575300)												
			Subtotal	0.00	11,997,134.55	0.00		0.292	0.00	1,629.66		1,629.66
Fund: 2021-2 LF (133575400)												
			Subtotal	0.00	26,787,665.44	0.00		0.411	19,020.41	11,791.91		30,812.32
Fund: 2021-3 LF (133575500)												
			Subtotal	18,300,000.00	38,302,909.05	18,291,820.72		0.336	15,325.00	16,324.02		31,649.02
Fund: 2022-1 LF (133575600)												
			Subtotal	5,625,000.00	0.00	5,625,000.00		0.506	708.25	32,693.07		33,401.32
Fund: 2022-2 LF (133575700)												
			Subtotal	186,400,000.00	0.00	185,851,153.11		1.453	2,062.50	53,272.00		55,334.50
			Total	210,325,000.00	89,086,544.43	209,767,973.83		0.545	37,116.16	116,190.19		153,306.35



**2013 Res LF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2021 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2020-3 LF (133575100)												
			Subtotal	0.00	41,253,723.35	0.00		0.089	4,944.44	1,390.14		6,334.58
Fund: 2020-4 LF (133575200)												
			Subtotal	0.00	22,998,725.75	0.00		0.090	8,733.33	6,374.09		15,107.42
Fund: 2021-1 LF (133575300)												
			Subtotal	0.00	80,739,182.00	0.00		0.142	29,027.09	11,459.09		40,486.18
Fund: 2021-2 LF (133575400)												
			Subtotal	0.00	0.00	0.00		0.195	48,656.68	15,540.37		64,197.05
Fund: 2021-3 LF (133575500)												
			Subtotal	18,300,000.00	0.00	18,291,820.72		0.119	16,687.24	34,221.23		50,908.47
Fund: 2022-1 LF (133575600)												
			Subtotal	5,625,000.00	0.00	5,625,000.00		0.506	708.25	32,693.07		33,401.32
Fund: 2022-2 LF (133575700)												
			Subtotal	186,400,000.00	0.00	185,851,153.11		1.453	2,062.50	53,272.00		55,334.50
			Total	210,325,000.00	144,991,631.10	209,767,973.83		0.192	110,819.53	154,949.99		265,769.52



**2013 Res LF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2020 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2020-3 LF (133575100)												
			Subtotal	0.00	0.00	0.00		0.120	11,000.00	1,699.67		12,699.67
Fund: 2020-4 LF (133575200)												
			Subtotal	0.00	0.00	0.00		0.091	9,433.33	6,474.84		15,908.17
Fund: 2021-1 LF (133575300)												
			Subtotal	0.00	0.00	0.00		0.109	31,313.71	13,148.42		44,462.13
Fund: 2021-2 LF (133575400)												
			Subtotal	0.00	0.00	0.00		0.195	48,656.68	15,540.37		64,197.05
Fund: 2021-3 LF (133575500)												
			Subtotal	18,300,000.00	0.00	18,291,820.72		0.119	16,687.24	34,221.23		50,908.47
Fund: 2022-1 LF (133575600)												
			Subtotal	5,625,000.00	0.00	5,625,000.00		0.506	708.25	32,693.07		33,401.32
Fund: 2022-2 LF (133575700)												
			Subtotal	186,400,000.00	0.00	185,851,153.11		1.453	2,062.50	53,272.00		55,334.50
			Total	210,325,000.00	0.00	209,767,973.83		0.179	119,861.71	157,049.60		276,911.31



2013 Res LF (merged)
Purchases Report
Sorted by Security ID - Fund
April 1, 2022 - June 30, 2022

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
3130ALJ70													
3130ALJ70	32669	132221	FAC	FHLB	5,000,000.00	06/22/2022	09/12 - 03/12	5,000,000.00	5,555.56	0.400	07/12/2022		5,005,555.56
					Subtotal		5,000,000.00		5,000,000.00	5,555.56			5,005,555.56
3130APM44													
3130APM44	32670	132221	FAC	FHLB	6,000,000.00	06/22/2022	11/24 - 05/24	6,000,000.00	2,333.33	0.500	08/24/2022		6,002,333.33
					Subtotal		6,000,000.00		6,000,000.00	2,333.33			6,002,333.33
3130ASLE7													
3130ASLE7	32673	132211	FAC	FHLB	4,840,000.00	06/30/2022	09/29 - 03/29	4,840,000.00		3.200	09/29/2022	3.175	4,840,000.00
					Subtotal		4,840,000.00		4,840,000.00	0.00			4,840,000.00
313384AC3													
313384AC3	32711	132221	AFD	FHLB	25,000,000.00	06/22/2022	01/03 - At Maturity	24,687,187.50		2.310	01/03/2023	2.370	24,704,008.49
					Subtotal		25,000,000.00		24,687,187.50	0.00			24,704,008.49
313385A30													
313385A30	32580	132121	AFD	FHLB	11,000,000.00	05/06/2022	06/15 - At Maturity	10,977,404.17		08/01/2022	0.864		0.00
313385A30	32581	132131	AFD	FHLB	5,000,000.00	05/06/2022	08/01 - At Maturity	4,989,729.17		08/01/2022	0.864		4,996,311.67
313385A30	32629	132211	AFD	FHLB	15,000,000.00	05/13/2022	06/15 - At Maturity	14,970,666.67		0.880	08/01/2022	0.894	0.00
					Subtotal		31,000,000.00		30,937,800.01	0.00			4,996,311.67
313385B21													
313385B21	32713	132221	AFD	FHLB	15,000,000.00	06/22/2022	08/08 - At Maturity	14,969,645.83		1.550	08/08/2022	1.575	14,975,322.20
					Subtotal		15,000,000.00		14,969,645.83	0.00			14,975,322.20
313385C53													
313385C53	32712	132221	AFD	FHLB	20,000,000.00	06/22/2022	08/19 - At Maturity	19,947,800.00		1.620	08/19/2022	1.647	19,955,649.96
					Subtotal		20,000,000.00		19,947,800.00	0.00			19,955,649.96
313385J23													
313385J23	32678	132221	AFD	FHLB	35,400,000.00	06/30/2022	10/03 - At Maturity	35,226,245.00		1.860	10/03/2022	1.895	35,228,923.97
					Subtotal		35,400,000.00		35,226,245.00	0.00			35,228,923.97
313385VW3													
313385VW3	32477	132121	AFD	FHLB	8,000,000.00	04/14/2022	04/22 - At Maturity	7,999,635.56		0.205	04/22/2022	0.208	0.00

**2013 Res LF (merged)
Purchases Report
April 1, 2022 - June 30, 2022**

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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	8,000,000.00		7,999,635.56	0.00				0.00
313385WD4													
313385WD4	32461	132131	AFD	FHLB	59,485,000.00	04/05/2022	04/29 - At Maturity	59,477,861.80		0.180	04/29/2022	0.183	0.00
					Subtotal	59,485,000.00		59,477,861.80	0.00				0.00
313385WL6													
313385WL6	32511	132211	AFD	FHLB	15,000,000.00	04/27/2022	05/06 - At Maturity	14,999,212.50		0.210	05/06/2022	0.213	0.00
					Subtotal	15,000,000.00		14,999,212.50	0.00				0.00
313385WS1													
313385WS1	32512	132211	AFD	FHLB	15,000,000.00	04/27/2022	05/12 - At Maturity	14,998,562.50		0.230	05/12/2022	0.233	0.00
					Subtotal	15,000,000.00		14,998,562.50	0.00				0.00
313385WW2													
313385WW2	32509	132211	AFD	FHLB	20,000,000.00	04/26/2022	05/16 - At Maturity	19,997,444.44		0.230	05/16/2022	0.233	0.00
					Subtotal	20,000,000.00		19,997,444.44	0.00				0.00
313385WX0													
313385WX0	32478	132211	AFD	FHLB	4,000,000.00	04/26/2022	05/17 - At Maturity	3,999,136.67		0.370	05/17/2022	0.375	0.00
					Subtotal	4,000,000.00		3,999,136.67	0.00				0.00
313385XH4													
313385XH4	32510	132211	AFD	FHLB	20,000,000.00	04/26/2022	05/27 - At Maturity	19,992,766.67		0.420	05/27/2022	0.426	0.00
					Subtotal	20,000,000.00		19,992,766.67	0.00				0.00
313385XV3													
313385XV3	32578	132211	AFD	FHLB	10,000,000.00	05/06/2022	06/08 - At Maturity	9,994,500.00		0.600	06/08/2022	0.609	0.00
					Subtotal	10,000,000.00		9,994,500.00	0.00				0.00
313385YJ9													
313385YJ9	32667	132121	AFD	FHLB	10,000,000.00	06/15/2022	06/21 - At Maturity	9,998,416.67		0.950	06/21/2022	0.963	0.00
313385YJ9	32668	132211	AFD	FHLB	15,000,000.00	06/15/2022	06/21 - At Maturity	14,997,625.00		0.950	06/21/2022	0.963	0.00
					Subtotal	25,000,000.00		24,996,041.67	0.00				0.00
313385YZ3													
313385YZ3	32715	132221	AFD	FHLB	35,000,000.00	06/22/2022	07/06 - At Maturity	34,983,258.33		1.230	07/06/2022	1.248	34,993,987.65
					Subtotal	35,000,000.00		34,983,258.33	0.00				34,993,987.65
313385ZJ8													
313385ZJ8	32714	132221	AFD	FHLB	30,000,000.00	06/22/2022	07/15 - At Maturity	29,975,466.67		1.280	07/15/2022	1.299	29,984,983.06

**2013 Res LF (merged)
Purchases Report
April 1, 2022 - June 30, 2022**

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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	30,000,000.00		29,975,466.67	0.00				29,984,983.06
3134GXGQ1													
3134GXGQ1	32672	132221	FAC	FHLMC	10,000,000.00	06/22/2022	12/15 - Final Pmt.	10,000,000.00	388.89	0.200	09/15/2022	0.200	10,000,388.89
					Subtotal	10,000,000.00		10,000,000.00	388.89				10,000,388.89
3134GXGU2													
3134GXGU2	32671	132221	FAC	FHLMC	5,000,000.00	06/22/2022	06/30 - 12/31	5,000,000.00	Received	0.250	06/30/2023		5,000,000.00
					Subtotal	5,000,000.00		5,000,000.00	0.00				5,000,000.00
3135GA5Y3													
3135GA5Y3	32630	132211	FAC	FNMA	785,000.00	05/27/2022	06/14 - 12/14	785,000.00	Received	0.375	09/14/2022	0.375	785,000.00
					Subtotal	785,000.00		785,000.00	0.00				785,000.00
					Total Purchases	399,510,000.00		398,807,565.15	8,277.78				196,472,464.78

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



2013 Res LF (merged)
Sales/Call Report
Sorted by Security ID - Fund
April 1, 2022 - June 30, 2022

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
3130ALJ70												
3130ALJ70	32130	132121	FHLB FAC	09/30/202	06/22/202 03/12/202	5,000,000.00	0.400	5,000,000.00	5,000,000.00	5,555.56	5,005,555.56 Sale	5,555.56
					Subtotal	5,000,000.00		5,000,000.00	5,000,000.00	5,555.56	5,005,555.56	5,555.56
3130APM44												
3130APM44	32251	132121	FHLB FAC	11/24/202	06/22/202 11/24/202	6,000,000.00	0.500	6,000,000.00	6,000,000.00	2,333.33	6,002,333.33 Sale	2,333.33
					Subtotal	6,000,000.00		6,000,000.00	6,000,000.00	2,333.33	6,002,333.33	2,333.33
313385A30												
313385A30	32580	132121	FHLB AFD	05/06/202	05/27/202 08/01/202	1,000,000.00		998,430.14	998,441.67	0.00	998,441.67 Sale	11.53
313385A30	32580	132121	FHLB AFD	05/06/202	06/15/202 08/01/202	10,000,000.00		9,988,818.17	9,988,902.78	0.00	9,988,902.78 Sale	84.61
313385A30	32629	132211	FHLB AFD	05/13/202	06/14/202 08/01/202	1,265,000.00	0.880	1,263,504.72	1,263,515.73	0.00	1,263,515.73 Sale	11.01
313385A30	32629	132211	FHLB AFD	05/13/202	06/15/202 08/01/202	13,735,000.00	0.880	13,719,102.79	13,719,220.04	0.00	13,719,220.04 Sale	117.25
					Subtotal	26,000,000.00		25,969,855.82	25,970,080.22	0.00	25,970,080.22	224.40
313385VS2												
313385VS2	32393	132041	FHLB AFD	02/14/202	04/08/202 04/18/202	12,000,000.00	0.205	11,999,314.92	11,999,316.66	0.00	11,999,316.66 Sale	1.74
					Subtotal	12,000,000.00		11,999,314.92	11,999,316.66	0.00	11,999,316.66	1.74
313385VW3												
313385VW3	32394	132111	FHLB AFD	02/14/202	04/14/202 04/22/202	8,000,000.00	0.205	7,999,634.61	7,999,635.56	0.00	7,999,635.56 Sale	0.95
					Subtotal	8,000,000.00		7,999,634.61	7,999,635.56	0.00	7,999,635.56	0.95
313385WX0												
313385WX0	32397	132111	FHLB AFD	02/14/202	04/26/202 05/17/202	4,000,000.00	0.370	3,999,129.60	3,999,136.67	0.00	3,999,136.67 Sale	7.07
					Subtotal	4,000,000.00		3,999,129.60	3,999,136.67	0.00	3,999,136.67	7.07
3134GXGQ1												
3134GXGQ1	32248	132121	FHLMC FAC	11/19/202	06/22/202 12/15/202	770,000.00	0.200	770,000.00	770,000.00	29.94	770,029.94 Sale	29.94

Data Updated: SET_13LM: 07/29/2022 05:36

Run Date: 07/29/2022 - 05:36

Portfolio THDA

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2013 Res LF (merged)
Sales/Call Report
April 1, 2022 - June 30, 2022

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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
3134GXGQ1												
3134GXGQ1	32343	132121	FHLMC FAC	02/04/202	06/22/202 12/15/202	390,000.00	0.200	390,000.00	390,000.00	15.17	390,015.17 Sale	15.17
3134GXGQ1	32344	132121	FHLMC FAC	02/07/202	06/22/202 12/15/202	7,840,000.00	0.200	7,840,000.00	7,840,000.00	304.89	7,840,304.89 Sale	304.89
3134GXGQ1	32345	132121	FHLMC FAC	02/08/202	06/22/202 12/15/202	1,000,000.00	0.200	1,000,000.00	1,000,000.00	38.89	1,000,038.89 Sale	38.89
					Subtotal	10,000,000.00		10,000,000.00	10,000,000.00	388.89	10,000,388.89	388.89
3134GXGU2												
3134GXGU2	32249	132121	FHLMC FAC	11/19/202	06/22/202 06/30/202	5,000,000.00	0.250	5,000,000.00	5,000,000.00	5,972.22	5,005,972.22 Sale	5,972.22
					Subtotal	5,000,000.00		5,000,000.00	5,000,000.00	5,972.22	5,005,972.22	5,972.22
3135GA5Y3												
3135GA5Y3	32250	132121	FNMA FAC	11/19/202	05/27/202 06/14/202	785,000.00	0.375	785,000.00	785,000.00	1,332.86	786,332.86 Sale	1,332.86
					Subtotal	785,000.00		785,000.00	785,000.00	1,332.86	786,332.86	1,332.86
					Total Sales	76,785,000.00		76,752,934.95	76,753,169.11	15,582.86	76,768,751.97	15,817.02



**2013 Res LF (merged)
Maturity Report
Sorted by Maturity Date**

Amounts due during April 1, 2022 - June 30, 2022

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
313385VW3	32342	132131	AFD	FHLB	25,000,000.00	04/22/2022	01/20/2022	0.150	25,000,000.00	0.00	25,000,000.00	0.00
313385VW3	32477	132121	AFD	FHLB	8,000,000.00	04/22/2022	04/14/2022	0.205	8,000,000.00	0.00	8,000,000.00	0.00
313385WD4	32461	132131	AFD	FHLB	59,485,000.00	04/29/2022	04/05/2022	0.180	59,485,000.00	0.00	59,485,000.00	0.00
313385WL6	32511	132211	AFD	FHLB	15,000,000.00	05/06/2022	04/27/2022	0.210	15,000,000.00	0.00	15,000,000.00	0.00
313385WS1	32512	132211	AFD	FHLB	15,000,000.00	05/12/2022	04/27/2022	0.230	15,000,000.00	0.00	15,000,000.00	0.00
313385WW2	32509	132211	AFD	FHLB	20,000,000.00	05/16/2022	04/26/2022	0.230	20,000,000.00	0.00	20,000,000.00	0.00
313385WX0	32478	132211	AFD	FHLB	4,000,000.00	05/17/2022	04/26/2022	0.370	4,000,000.00	0.00	4,000,000.00	0.00
313385XH4	32510	132211	AFD	FHLB	20,000,000.00	05/27/2022	04/26/2022	0.420	20,000,000.00	0.00	20,000,000.00	0.00
313385XV3	32578	132211	AFD	FHLB	10,000,000.00	06/08/2022	05/06/2022	0.600	10,000,000.00	0.00	10,000,000.00	0.00
313385YJ9	32667	132121	AFD	FHLB	10,000,000.00	06/21/2022	06/15/2022	0.950	10,000,000.00	0.00	10,000,000.00	0.00
313385YJ9	32668	132211	AFD	FHLB	15,000,000.00	06/21/2022	06/15/2022	0.950	15,000,000.00	0.00	15,000,000.00	0.00
Total Maturities					201,485,000.00				201,485,000.00	0.00	201,485,000.00	0.00

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>	
	<u>DS&E</u> <u>Account</u>	<u>NMR</u> <u>Account</u>	<u>DS&E</u> <u>Account</u>	<u>NMR</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, 2022

Historical Fund Balances	1985 Resolution		2009 Resolution		2013 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value	Amortized Cost	Market Value
6/30/19	36,248,325.57	36,249,361.89	27,746,684.14	27,747,156.46	112,193,769.14	112,074,054.62
6/30/20	4,537,994.05	4,537,994.05	9,796,981.13	9,796,981.13	124,376,398.09	124,438,991.72
6/30/21	4,673,861.66	4,673,798.99	3,743,805.58	3,743,756.91	202,700,662.01	202,710,489.24
6/30/22	-	-	3,908,225.58	3,907,155.14	198,430,937.42	198,186,301.97

Historical Returns (Yield)	Quarter ending 6/30/2022	Current Fiscal Year	Last 12 Months	Last 24 Months
	1985 Resolution	N/A	N/A	N/A
	2009 Resolution	0.554%	0.163%	0.163%
	2013 Resolution	0.088%	0.085%	0.087%

Benchmarks:	(1) One-year CMT	2.200%	0.859%	0.859%	0.479%
	(2) Two-year CMT	2.720%	1.229%	1.229%	0.690%
	(3) Three-year CMT	2.887%	1.448%	1.448%	0.844%

Duration		1985 Resolution	2009 Resolution	2013 Resolution	
	Average Duration to Maturity (Years)	N/A	0.05	0.05	
	Average Duration to Call (Years)	N/A	0.05	0.05	

Asset Allocation	1985 Resolution		2009 Resolution		2013 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage	Dollar value*	Percentage
	-	0.00%	545,221.34	13.95%	44,801,422.94	22.58%
	-	0.00%	-	0.00%	3,225,000.00	1.63%
	-	0.00%	-	0.00%	-	0.00%
	-	0.00%	-	0.00%	-	0.00%
	-	0.00%	-	0.00%	-	0.00%
	-	0.00%	-	0.00%	-	0.00%
	-	0.00%	3,363,004.24	86.05%	150,404,514.48	75.80%
Total	-	0.00%	3,908,225.58	100.00%	198,430,937.42	100.00%

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



2009 Res Float/Equity (merged)
Investments by Issuer
Active Investments
Sorted by Fund
June 30, 2022

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												
313385YU4	32518	Federal Agency Disc. -Amortizing	Fair	795,000.00	0.610	795,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32617	Federal Agency Disc. -Amortizing	Fair	935,000.00	0.700	935,000.00	06/30/2022	0.700	07/01/2022			
313385A30	32636	Federal Agency Disc. -Amortizing	Fair	1,264,034.85	0.880	1,263,143.69	06/30/2022	0.906	08/01/2022	31		
313385E28	32685	Federal Agency Disc. -Amortizing	Fair	368,969.39	1.635	368,790.11	06/30/2022	1.686	09/01/2022	62		
Subtotal and Average				3,363,004.24		3,361,933.80		0.868		18		
Total and Average				3,363,004.24		3,361,933.80		0.868		18		



2009 Res Float Equity Summary
Investments by All Types
Active Investments
June 30, 2022

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	3,365,000.00	3,363,004.24				
				Total	3,365,000.00	3,363,004.24				



2009 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2015-A DSE (133532520)												
			Subtotal	3,365,000.00	0.00	3,363,004.24		0.554	0.00	3,112.39		3,112.39
			Total	3,365,000.00	0.00	3,363,004.24		0.554	0.00	3,112.39		3,112.39



2009 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2021 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2015-A DSE (133532520)												
			Subtotal	3,365,000.00	2,504,987.96	3,363,004.24		0.163	0.00	3,627.41		3,627.41
			Total	3,365,000.00	2,504,987.96	3,363,004.24		0.163	0.00	3,627.41		3,627.41



2009 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2020 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2015-A DSE (133532520)												
			Subtotal	3,365,000.00	0.00	3,363,004.24		0.154	0.00	3,641.08		3,641.08
			Total	3,365,000.00	0.00	3,363,004.24		0.154	0.00	3,641.08		3,641.08



2009 Res Float/Equity (merged)
Purchases Report
Sorted by Fund - Fund
April 1, 2022 - June 30, 2022

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)													
313385WD4	32432	0915A2	AFD	FHLB	1,055,000.00	04/05/2022	04/29 - At Maturity	1,054,873.40		0.180	04/29/2022	0.183	0.00
313385XN1	32481	0915A2	AFD	FHLB	1,360,000.00	04/22/2022	06/01 - At Maturity	1,359,395.56		0.400	06/01/2022	0.406	0.00
313385YU4	32518	0915A2	AFD	FHLB	795,000.00	04/27/2022	07/01 - At Maturity	794,124.40		0.610	07/01/2022	0.619	795,000.00
313385WG7	32551	0915A2	AFD	FHLB	1,055,000.00	04/29/2022	05/02 - At Maturity	1,054,986.81		0.150	05/02/2022	0.152	0.00
313385YU4	32617	0915A2	AFD	FHLB	935,000.00	05/10/2022	07/01 - At Maturity	934,054.61		0.700	07/01/2022	0.690	935,000.00
313385A30	32636	0915A2	AFD	FHLB	1,265,000.00	06/14/2022	08/01 - At Maturity	1,263,515.73		0.880	08/01/2022	0.893	1,264,034.85
313385E28	32685	0915A2	AFD	FHLB	370,000.00	06/30/2022	09/01 - At Maturity	368,941.34		1.635	09/01/2022	1.662	368,969.39
			Subtotal		6,835,000.00			6,829,891.85	0.00				3,363,004.24
			Total Purchases		6,835,000.00			6,829,891.85	0.00				3,363,004.24



**2009 Res Float/Equity (merged)
Maturity Report
Sorted by Maturity Date**

Amounts due during April 1, 2022 - June 30, 2022

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
313385WD4	32432	0915A2	AFD	FHLB	1,055,000.00	04/29/2022	04/05/2022	0.180	1,055,000.00	0.00	1,055,000.00	0.00
313385WG7	32551	0915A2	AFD	FHLB	1,055,000.00	05/02/2022	04/29/2022	0.150	1,055,000.00	0.00	1,055,000.00	0.00
313385XN1	32481	0915A2	AFD	FHLB	1,360,000.00	06/01/2022	04/22/2022	0.400	1,360,000.00	0.00	1,360,000.00	0.00
Total Maturities				3,470,000.00				3,470,000.00		0.00	3,470,000.00	0.00



2013 Res Float/Equity (merged)
Investments by Issuer
Active Investments
Sorted by Fund
June 30, 2022

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												
313385YU4	32514	Federal Agency Disc. -Amortizing	Fair	600,000.00	0.610	600,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32582	Federal Agency Disc. -Amortizing	Fair	830,000.00	0.660	830,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32637	Federal Agency Disc. -Amortizing	Fair	634,515.53	0.880	634,068.18	06/30/2022	0.906	08/01/2022	31		
313385E28	32681	Federal Agency Disc. -Amortizing	Fair	897,493.11	1.635	897,057.03	06/30/2022	1.686	09/01/2022	62		
313385YU4	32515	Federal Agency Disc. -Amortizing	Fair	300,000.00	0.610	300,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32583	Federal Agency Disc. -Amortizing	Fair	550,000.00	0.660	550,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32638	Federal Agency Disc. -Amortizing	Fair	429,671.93	0.880	429,369.00	06/30/2022	0.906	08/01/2022	31		
313385E28	32682	Federal Agency Disc. -Amortizing	Fair	349,025.10	1.635	348,855.51	06/30/2022	1.686	09/01/2022	62		
313385YU4	32516	Federal Agency Disc. -Amortizing	Fair	705,000.00	0.610	705,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32584	Federal Agency Disc. -Amortizing	Fair	210,000.00	0.660	210,000.00	06/30/2022	0.679	07/01/2022			
313385YU4	32618	Federal Agency Disc. -Amortizing	Fair	465,000.00	0.700	465,000.00	06/30/2022	0.700	07/01/2022			
313385A30	32653	Federal Agency Disc. -Amortizing	Fair	1,009,255.66	0.850	1,008,517.89	06/30/2022	0.875	08/01/2022	31		
313385E28	32683	Federal Agency Disc. -Amortizing	Fair	698,050.20	1.635	697,711.02	06/30/2022	1.686	09/01/2022	62		
313385YU4	32517	Federal Agency Disc. -Amortizing	Fair	500,000.00	0.610	500,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32604	Federal Agency Disc. -Amortizing	Fair	700,000.00	0.660	700,000.00	06/30/2022	0.679	07/01/2022			
313385YU4	32632	Federal Agency Disc. -Amortizing	Fair	260,000.00	0.700	260,000.00	06/30/2022	0.720	07/01/2022			
313385A30	32639	Federal Agency Disc. -Amortizing	Fair	829,366.76	0.880	828,782.02	06/30/2022	0.906	08/01/2022	31		
313385E28	32684	Federal Agency Disc. -Amortizing	Fair	478,662.99	1.635	478,430.41	06/30/2022	1.686	09/01/2022	62		
313385YU4	32519	Federal Agency Disc. -Amortizing	Fair	970,000.00	0.610	970,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32585	Federal Agency Disc. -Amortizing	Fair	730,000.00	0.660	730,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32640	Federal Agency Disc. -Amortizing	Fair	609,534.61	0.880	609,104.86	06/30/2022	0.906	08/01/2022	31		
313385E28	32686	Federal Agency Disc. -Amortizing	Fair	598,328.74	1.635	598,038.02	06/30/2022	1.686	09/01/2022	62		
313385YU4	32520	Federal Agency Disc. -Amortizing	Fair	1,000,000.00	0.610	1,000,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32586	Federal Agency Disc. -Amortizing	Fair	890,000.00	0.660	890,000.00	06/30/2022	0.679	07/01/2022			
313385YU4	32633	Federal Agency Disc. -Amortizing	Fair	255,000.00	0.700	255,000.00	06/30/2022	0.720	07/01/2022			
313385A30	32641	Federal Agency Disc. -Amortizing	Fair	1,049,198.91	0.880	1,048,459.19	06/30/2022	0.906	08/01/2022	31		
313385E28	32687	Federal Agency Disc. -Amortizing	Fair	1,555,654.73	1.635	1,554,898.85	06/30/2022	1.686	09/01/2022	62		
313385YU4	32521	Federal Agency Disc. -Amortizing	Fair	815,000.00	0.610	815,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32587	Federal Agency Disc. -Amortizing	Fair	710,000.00	0.660	710,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32642	Federal Agency Disc. -Amortizing	Fair	779,404.90	0.880	778,855.40	06/30/2022	0.906	08/01/2022	31		
313385E28	32688	Federal Agency Disc. -Amortizing	Fair	623,259.11	1.635	622,956.27	06/30/2022	1.686	09/01/2022	62		
313385YU4	32522	Federal Agency Disc. -Amortizing	Fair	800,000.00	0.610	800,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32605	Federal Agency Disc. -Amortizing	Fair	800,000.00	0.660	800,000.00	06/30/2022	0.679	07/01/2022			
313385YU4	32634	Federal Agency Disc. -Amortizing	Fair	115,000.00	0.700	115,000.00	06/30/2022	0.720	07/01/2022			

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2013 Res Float/Equity (merged)

Investments by Issuer

Sorted by Fund

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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
313385A30	32643	Federal Agency Disc. -Amortizing	Fair	1,019,221.80	0.880	1,018,503.21	06/30/2022	0.906	08/01/2022	31		
313385E28	32689	Federal Agency Disc. -Amortizing	Fair	319,108.66	1.635	318,953.61	06/30/2022	1.686	09/01/2022	62		
313385YU4	32523	Federal Agency Disc. -Amortizing	Fair	200,000.00	0.610	200,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32588	Federal Agency Disc. -Amortizing	Fair	550,000.00	0.660	550,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32644	Federal Agency Disc. -Amortizing	Fair	104,919.89	0.880	104,845.92	06/30/2022	0.906	08/01/2022	31		
313385E28	32690	Federal Agency Disc. -Amortizing	Fair	109,693.60	1.635	109,640.30	06/30/2022	1.686	09/01/2022	62		
313385YU4	32524	Federal Agency Disc. -Amortizing	Fair	665,000.00	0.610	665,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32589	Federal Agency Disc. -Amortizing	Fair	855,000.00	0.660	855,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32645	Federal Agency Disc. -Amortizing	Fair	1,249,046.32	0.880	1,248,165.70	06/30/2022	0.906	08/01/2022	31		
313385E28	32691	Federal Agency Disc. -Amortizing	Fair	1,052,061.37	1.635	1,051,550.18	06/30/2022	1.686	09/01/2022	62		
313385YU4	32525	Federal Agency Disc. -Amortizing	Fair	1,000,000.00	0.610	1,000,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32590	Federal Agency Disc. -Amortizing	Fair	1,730,000.00	0.660	1,730,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32646	Federal Agency Disc. -Amortizing	Fair	2,588,023.98	0.880	2,586,199.33	06/30/2022	0.906	08/01/2022	31		
313385E28	32692	Federal Agency Disc. -Amortizing	Fair	1,336,267.53	1.635	1,335,618.24	06/30/2022	1.686	09/01/2022	62		
313385YU4	32526	Federal Agency Disc. -Amortizing	Fair	500,000.00	0.610	500,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32591	Federal Agency Disc. -Amortizing	Fair	1,160,000.00	0.660	1,160,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32647	Federal Agency Disc. -Amortizing	Fair	1,004,233.24	0.880	1,003,525.22	06/30/2022	0.906	08/01/2022	31		
313385E28	32693	Federal Agency Disc. -Amortizing	Fair	997,214.57	1.635	996,730.03	06/30/2022	1.686	09/01/2022	62		
313385YU4	32527	Federal Agency Disc. -Amortizing	Fair	900,000.00	0.610	900,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32592	Federal Agency Disc. -Amortizing	Fair	850,000.00	0.660	850,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32654	Federal Agency Disc. -Amortizing	Fair	734,458.33	0.850	733,921.43	06/30/2022	0.875	08/01/2022	31		
313385E28	32694	Federal Agency Disc. -Amortizing	Fair	473,676.92	1.635	473,446.76	06/30/2022	1.686	09/01/2022	62		
313385YU4	32528	Federal Agency Disc. -Amortizing	Fair	800,000.00	0.610	800,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32593	Federal Agency Disc. -Amortizing	Fair	800,000.00	0.660	800,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32648	Federal Agency Disc. -Amortizing	Fair	1,159,114.99	0.880	1,158,297.77	06/30/2022	0.906	08/01/2022	31		
313385E28	32695	Federal Agency Disc. -Amortizing	Fair	997,214.57	1.635	996,730.03	06/30/2022	1.686	09/01/2022	62		
313385YU4	32529	Federal Agency Disc. -Amortizing	Fair	1,500,000.00	0.610	1,500,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32594	Federal Agency Disc. -Amortizing	Fair	2,015,000.00	0.660	2,015,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32655	Federal Agency Disc. -Amortizing	Fair	1,483,905.60	0.850	1,482,820.85	06/30/2022	0.875	08/01/2022	31		
313385E28	32696	Federal Agency Disc. -Amortizing	Fair	1,211,615.70	1.635	1,211,026.99	06/30/2022	1.686	09/01/2022	62		
313385YU4	32530	Federal Agency Disc. -Amortizing	Fair	1,000,000.00	0.610	1,000,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32606	Federal Agency Disc. -Amortizing	Fair	1,500,000.00	0.660	1,500,000.00	06/30/2022	0.679	07/01/2022			
313385YU4	32619	Federal Agency Disc. -Amortizing	Fair	1,350,000.00	0.700	1,350,000.00	06/30/2022	0.700	07/01/2022			
313385A30	32656	Federal Agency Disc. -Amortizing	Fair	1,588,828.22	0.850	1,587,666.77	06/30/2022	0.875	08/01/2022	31		
313385E28	32697	Federal Agency Disc. -Amortizing	Fair	2,059,248.09	1.635	2,058,247.51	06/30/2022	1.686	09/01/2022	62		
313385YU4	32531	Federal Agency Disc. -Amortizing	Fair	1,400,000.00	0.610	1,400,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32620	Federal Agency Disc. -Amortizing	Fair	4,310,000.00	0.700	4,310,000.00	06/30/2022	0.700	07/01/2022			
313385A30	32662	Federal Agency Disc. -Amortizing	Fair	2,373,188.01	0.880	2,371,514.83	06/30/2022	0.906	08/01/2022	31		
313385E28	32698	Federal Agency Disc. -Amortizing	Fair	1,406,072.55	1.635	1,405,389.34	06/30/2022	1.686	09/01/2022	62		
313385YU4	32532	Federal Agency Disc. -Amortizing	Fair	1,690,000.00	0.610	1,690,000.00	06/30/2022	0.628	07/01/2022			

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2013 Res Float/Equity (merged)

Investments by Issuer

Sorted by Fund

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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
313385YU4	32595	Federal Agency Disc. -Amortizing	Fair	2,185,000.00	0.660	2,185,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32663	Federal Agency Disc. -Amortizing	Fair	2,632,989.65	0.880	2,631,133.30	06/30/2022	0.906	08/01/2022	31		
313385E28	32699	Federal Agency Disc. -Amortizing	Fair	1,610,501.53	1.635	1,609,719.00	06/30/2022	1.686	09/01/2022	62		
313385YU4	32533	Federal Agency Disc. -Amortizing	Fair	1,200,000.00	0.610	1,200,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32596	Federal Agency Disc. -Amortizing	Fair	2,000,000.00	0.660	2,000,000.00	06/30/2022	0.679	07/01/2022			
313385YU4	32621	Federal Agency Disc. -Amortizing	Fair	1,645,000.00	0.700	1,645,000.00	06/30/2022	0.700	07/01/2022			
313385A30	32657	Federal Agency Disc. -Amortizing	Fair	1,803,669.77	0.850	1,802,351.27	06/30/2022	0.875	08/01/2022	31		
313385E28	32700	Federal Agency Disc. -Amortizing	Fair	2,767,270.43	1.635	2,765,925.83	06/30/2022	1.686	09/01/2022	62		
313385YU4	32534	Federal Agency Disc. -Amortizing	Fair	1,740,000.00	0.610	1,740,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32597	Federal Agency Disc. -Amortizing	Fair	1,895,000.00	0.660	1,895,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32658	Federal Agency Disc. -Amortizing	Fair	1,214,104.58	0.850	1,213,217.06	06/30/2022	0.875	08/01/2022	31		
313385E28	32701	Federal Agency Disc. -Amortizing	Fair	1,236,546.07	1.635	1,235,945.24	06/30/2022	1.686	09/01/2022	62		
313385YU4	32535	Federal Agency Disc. -Amortizing	Fair	2,000,000.00	0.610	2,000,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32598	Federal Agency Disc. -Amortizing	Fair	2,040,000.00	0.660	2,040,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32659	Federal Agency Disc. -Amortizing	Fair	1,279,056.68	0.850	1,278,121.68	06/30/2022	0.875	08/01/2022	31		
313385A30	32664	Federal Agency Disc. -Amortizing	Fair	1,668,725.89	0.880	1,667,549.38	06/30/2022	0.906	08/01/2022	31		
313385E28	32702	Federal Agency Disc. -Amortizing	Fair	1,994,429.14	1.635	1,993,460.06	06/30/2022	1.686	09/01/2022	62		
313385YU4	32536	Federal Agency Disc. -Amortizing	Fair	2,145,000.00	0.610	2,145,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32607	Federal Agency Disc. -Amortizing	Fair	2,000,000.00	0.660	2,000,000.00	06/30/2022	0.679	07/01/2022			
313385YU4	32622	Federal Agency Disc. -Amortizing	Fair	950,000.00	0.700	950,000.00	06/30/2022	0.700	07/01/2022			
313385A30	32665	Federal Agency Disc. -Amortizing	Fair	2,558,046.87	0.880	2,556,243.35	06/30/2022	0.906	08/01/2022	31		
313385E28	32703	Federal Agency Disc. -Amortizing	Fair	2,293,593.51	1.635	2,292,479.07	06/30/2022	1.686	09/01/2022	62		
313385YU4	32537	Federal Agency Disc. -Amortizing	Fair	875,000.00	0.610	875,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32623	Federal Agency Disc. -Amortizing	Fair	1,855,000.00	0.700	1,855,000.00	06/30/2022	0.700	07/01/2022			
313385A30	32631	Federal Agency Disc. -Amortizing	Fair	999,262.70	0.850	998,532.56	06/30/2022	0.875	08/01/2022	31		
313385A30	32660	Federal Agency Disc. -Amortizing	Fair	354,738.38	0.850	354,479.06	06/30/2022	0.875	08/01/2022	31		
313385E28	32704	Federal Agency Disc. -Amortizing	Fair	1,266,462.51	1.635	1,265,847.14	06/30/2022	1.686	09/01/2022	62		
313385YU4	32538	Federal Agency Disc. -Amortizing	Fair	1,715,000.00	0.610	1,715,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32599	Federal Agency Disc. -Amortizing	Fair	1,080,000.00	0.660	1,080,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32649	Federal Agency Disc. -Amortizing	Fair	994,240.87	0.880	993,539.90	06/30/2022	0.906	08/01/2022	31		
313385E28	32705	Federal Agency Disc. -Amortizing	Fair	927,409.55	1.635	926,958.93	06/30/2022	1.686	09/01/2022	62		
313385YU4	32539	Federal Agency Disc. -Amortizing	Fair	820,000.00	0.610	820,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32624	Federal Agency Disc. -Amortizing	Fair	1,485,000.00	0.700	1,485,000.00	06/30/2022	0.700	07/01/2022			
313385A30	32666	Federal Agency Disc. -Amortizing	Fair	1,668,725.89	0.880	1,667,549.38	06/30/2022	0.906	08/01/2022	31		
313385E28	32706	Federal Agency Disc. -Amortizing	Fair	1,176,713.19	1.635	1,176,141.44	06/30/2022	1.686	09/01/2022	62		
313385YU4	32540	Federal Agency Disc. -Amortizing	Fair	1,000,000.00	0.610	1,000,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32600	Federal Agency Disc. -Amortizing	Fair	1,365,000.00	0.660	1,365,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32650	Federal Agency Disc. -Amortizing	Fair	769,412.53	0.880	768,870.07	06/30/2022	0.906	08/01/2022	31		
313385E28	32707	Federal Agency Disc. -Amortizing	Fair	1,745,125.50	1.635	1,744,277.55	06/30/2022	1.686	09/01/2022	62		
313385YU4	32541	Federal Agency Disc. -Amortizing	Fair	600,000.00	0.610	600,000.00	06/30/2022	0.628	07/01/2022			

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2013 Res Float/Equity (merged)

Investments by Issuer

Sorted by Fund

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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
313385YU4	32601	Federal Agency Disc. -Amortizing	Fair	850,000.00	0.660	850,000.00	06/30/2022	0.679	07/01/2022			
313385YU4	32635	Federal Agency Disc. -Amortizing	Fair	315,000.00	0.700	315,000.00	06/30/2022	0.720	07/01/2022			
313385A30	32651	Federal Agency Disc. -Amortizing	Fair	329,748.23	0.880	329,515.74	06/30/2022	0.906	08/01/2022	31		
313385E28	32708	Federal Agency Disc. -Amortizing	Fair	558,440.16	1.635	558,168.82	06/30/2022	1.686	09/01/2022	62		
313385YU4	32542	Federal Agency Disc. -Amortizing	Fair	1,150,000.00	0.610	1,150,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32602	Federal Agency Disc. -Amortizing	Fair	930,000.00	0.660	930,000.00	06/30/2022	0.679	07/01/2022			
313385YU4	32625	Federal Agency Disc. -Amortizing	Fair	4,720,000.00	0.700	4,720,000.00	06/30/2022	0.700	07/01/2022			
313385A30	32661	Federal Agency Disc. -Amortizing	Fair	524,613.09	0.850	524,229.59	06/30/2022	0.875	08/01/2022	31		
313385E28	32709	Federal Agency Disc. -Amortizing	Fair	722,980.56	1.635	722,629.27	06/30/2022	1.686	09/01/2022	62		
313385YU4	32543	Federal Agency Disc. -Amortizing	Fair	615,000.00	0.610	615,000.00	06/30/2022	0.628	07/01/2022			
313385YU4	32603	Federal Agency Disc. -Amortizing	Fair	775,000.00	0.660	775,000.00	06/30/2022	0.679	07/01/2022			
313385A30	32652	Federal Agency Disc. -Amortizing	Fair	174,866.49	0.880	174,743.20	06/30/2022	0.906	08/01/2022	31		
313385E28	32710	Federal Agency Disc. -Amortizing	Fair	398,885.83	1.635	398,692.01	06/30/2022	1.686	09/01/2022	62		
3130AP5H4	32132	Federal Agency Coupon Securities	Fair	225,000.00	0.750	209,325.19	06/30/2022	0.750	09/30/2025	1,187	06/30/2022	
3130AQDY6	32303	Federal Agency Coupon Securities	Fair	2,000,000.00	1.000	1,912,490.72	06/30/2022	1.000	12/30/2024	913	06/30/2022	
313385A30	32627	Federal Agency Disc. -Amortizing	Fair	5,995,418.66	0.880	5,991,195.36	06/30/2022	0.906	08/01/2022	31		
Subtotal and Average				152,629,514.48		152,481,228.84		0.946		35		
Federal National Mortgage Admi												
3135GABB6	31846	Federal Agency Coupon Securities	Fair	1,000,000.00	0.750	903,650.19	06/30/2022	0.750	12/23/2026	1,636	12/23/2022	
Subtotal and Average				1,000,000.00		903,650.19		0.750		1,636		
Total and Average				153,629,514.48		153,384,879.03		0.945		45		



2013 Res Float Equity Summary
Investments by All Types
Active Investments
June 30, 2022

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	150,525,000.00	150,404,514.48				
				Total	153,750,000.00	153,629,514.48				



2013 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2013-1 DSE (133532120)												
			Subtotal	2,965,000.00	0.00	2,962,008.64		0.504	0.00	2,441.98		2,441.98
Fund: 2013-2 DSE (133532220)												
			Subtotal	1,630,000.00	0.00	1,628,697.03		0.524	0.00	1,453.01		1,453.01
Fund: 2014-1 DSE (133532320)												
			Subtotal	3,090,000.00	0.00	3,087,305.86		0.583	0.00	2,359.21		2,359.21
Fund: 2014-2 DSE (133532420)												
			Subtotal	2,770,000.00	0.00	2,768,029.75		0.547	0.00	2,284.76		2,284.76
Fund: 2015-1 DSE (133532620)												
			Subtotal	2,910,000.00	0.00	2,907,863.35		0.488	0.00	2,981.69		2,981.69
Fund: 2015-2 DSE (133532720)												
			Subtotal	4,755,000.00	0.00	4,749,853.64		0.541	0.00	3,254.67		3,254.67
Fund: 2016-1 DSE (133532820)												
			Subtotal	2,930,000.00	0.00	2,927,664.01		0.501	0.00	2,572.45		2,572.45
Fund: 2016-2 DSE (133532920)												
			Subtotal	3,055,000.00	0.00	3,053,330.46		0.503	0.00	3,013.20		3,013.20
Fund: 2016-3 DSE (133533020)												
			Subtotal	965,000.00	0.00	964,613.49		0.516	0.00	1,095.15		1,095.15
Fund: 2017-1 DSE (133533120)												
			Subtotal	3,825,000.00	0.00	3,821,107.69		0.489	0.00	3,287.42		3,287.42

2013 Res Float Equity Summary
Interest Earnings
April 1, 2022 - June 30, 2022

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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion /	Adjusted Interest Earnings
Fund: 2017-2 DSE (133533220)												
			Subtotal	6,660,000.00	999,840.19	6,654,291.51		0.525	0.00	5,193.64		5,193.64
Fund: 2017-3 DSE (133533320)												
			Subtotal	3,665,000.00	0.00	3,661,447.81		0.555	0.00	2,751.79		2,751.79
Fund: 2017-4 DSE (133533420)												
			Subtotal	2,960,000.00	0.00	2,958,135.25		0.533	0.00	2,933.11		2,933.11
Fund: 2018-1 DSE (133533520)												
			Subtotal	3,760,000.00	2,999,726.57	3,756,329.56		0.465	0.00	3,263.90		3,263.90
Fund: 2018-2 DSE (133533620)												
			Subtotal	6,215,000.00	2,199,875.02	6,210,521.30		0.525	0.00	5,536.33		5,536.33
Fund: 2018-3 DSE (133533720)												
			Subtotal	7,505,000.00	1,399,920.47	7,498,076.31		0.512	0.00	6,115.61		6,115.61
Fund: 2018-4 DSE (133533820)												
			Subtotal	9,495,000.00	3,199,715.21	9,489,260.56		0.504	0.00	9,715.24		9,715.24
Fund: 2019-1 DSE (133533920)												
			Subtotal	8,125,000.00	2,999,726.57	8,118,491.18		0.526	0.00	6,569.38		6,569.38
Fund: 2019-2 DSE (133574120)												
			Subtotal	9,425,000.00	3,199,715.21	9,415,940.20		0.497	0.00	7,619.45		7,619.45
Fund: 2019-3 DSE (133574220)												
			Subtotal	6,090,000.00	0.00	6,085,650.65		0.547	0.00	5,234.89		5,234.89
Fund: 2019-4 DSE (133574320)												
			Subtotal	8,990,000.00	3,999,669.76	8,982,211.71		0.505	0.00	7,247.73		7,247.73
Fund: 2020-1 DSE (133574420)												
			Subtotal	9,955,000.00	0.00	9,946,640.38		0.549	0.00	8,476.36		8,476.36
Fund: 2020-2 DSE (133575020)												

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2013 Res Float Equity Summary
Interest Earnings
April 1, 2022 - June 30, 2022

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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion /	Adjusted Interest Earnings
			Subtotal	5,355,000.00	1,999,046.83	5,350,463.59		0.521	0.00	6,228.81		6,228.81
Fund: 2020-3 DSE (133575120)			Subtotal	4,720,000.00	0.00	4,716,650.42		0.522	0.00	4,409.29		4,409.29
Fund: 2020-4 DSE (133575220)			Subtotal	5,155,000.00	0.00	5,150,439.08		0.622	0.00	3,691.94		3,691.94
Fund: 2021-1 DSE (133575320)			Subtotal	4,885,000.00	0.00	4,879,538.03		0.624	0.00	3,189.71		3,189.71
Fund: 2021-2 DSE (133575420)			Subtotal	2,655,000.00	0.00	2,653,188.39		0.631	0.00	1,913.71		1,913.71
Fund: 2021-3 DSE (133575520)			Subtotal	8,050,000.00	0.00	8,047,593.65		0.469	0.00	8,781.46		8,781.46
Fund: 2022-1 DSE (133575620)			Subtotal	1,965,000.00	0.00	1,963,752.32		0.663	0.00	1,528.27		1,528.27
Fund: 2013 OLD 74 RES CASH/INV			Subtotal	9,225,000.00	3,225,000.00	9,220,418.66		0.877	7,296.87	8,124.90		15,421.77
			Total	153,750,000.00	26,222,235.83	153,629,514.48		0.546	7,296.87	133,269.06		140,565.93



2013 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2021 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2013-1 DSE (133532120)												
			Subtotal	2,965,000.00	3,764,980.14	2,962,008.64		0.135	0.00	2,911.90		2,911.90
Fund: 2013-2 DSE (133532220)												
			Subtotal	1,630,000.00	2,794,984.13	1,628,697.03		0.128	0.00	1,764.35		1,764.35
Fund: 2014-1 DSE (133532320)												
			Subtotal	3,090,000.00	3,039,983.16	3,087,305.86		0.136	0.00	2,852.54		2,852.54
Fund: 2014-2 DSE (133532420)												
			Subtotal	2,770,000.00	4,014,986.84	2,768,029.75		0.125	0.00	2,789.00		2,789.00
Fund: 2015-1 DSE (133532620)												
			Subtotal	2,910,000.00	6,019,963.57	2,907,863.35		0.133	0.00	3,540.43		3,540.43
Fund: 2015-2 DSE (133532720)												
			Subtotal	4,755,000.00	6,084,973.95	4,749,853.64		0.124	0.00	3,999.70		3,999.70
Fund: 2016-1 DSE (133532820)												
			Subtotal	2,930,000.00	5,324,966.06	2,927,664.01		0.113	0.00	3,222.90		3,222.90
Fund: 2016-2 DSE (133532920)												
			Subtotal	3,055,000.00	4,469,979.41	3,053,330.46		0.154	0.00	3,510.75		3,510.75
Fund: 2016-3 DSE (133533020)												
			Subtotal	965,000.00	2,039,989.24	964,613.49		0.147	0.00	1,274.54		1,274.54
Fund: 2017-1 DSE (133533120)												
			Subtotal	3,825,000.00	4,319,970.43	3,821,107.69		0.137	0.00	3,882.83		3,882.83

2013 Res Float Equity Summary
Interest Earnings
July 1, 2021 - June 30, 2022

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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion /	Adjusted Interest Earnings
Fund: 2017-2 DSE (133533220)												
			Subtotal	6,660,000.00	6,569,962.69	6,654,291.51		0.139	0.00	6,223.81	6,223.81	
Fund: 2017-3 DSE (133533320)												
			Subtotal	3,665,000.00	5,104,978.30	3,661,447.81		0.126	0.00	3,393.03	3,393.03	
Fund: 2017-4 DSE (133533420)												
			Subtotal	2,960,000.00	4,104,984.59	2,958,135.25		0.145	0.00	3,478.14	3,478.14	
Fund: 2018-1 DSE (133533520)												
			Subtotal	3,760,000.00	4,449,981.26	3,756,329.56		0.147	0.00	4,229.98	4,229.98	
Fund: 2018-2 DSE (133533620)												
			Subtotal	6,215,000.00	10,529,928.40	6,210,521.30		0.139	0.00	6,965.53	6,965.53	
Fund: 2018-3 DSE (133533720)												
			Subtotal	7,505,000.00	7,494,970.31	7,498,076.31		0.168	0.00	7,274.05	7,274.05	
Fund: 2018-4 DSE (133533820)												
			Subtotal	9,495,000.00	12,859,881.20	9,489,260.56		0.165	0.00	11,561.80	11,561.80	
Fund: 2019-1 DSE (133533920)												
			Subtotal	8,125,000.00	8,464,971.32	8,118,491.18		0.153	0.00	8,078.31	8,078.31	
Fund: 2019-2 DSE (133574120)												
			Subtotal	9,425,000.00	8,754,962.83	9,415,940.20		0.162	0.00	9,184.88	9,184.88	
Fund: 2019-3 DSE (133574220)												
			Subtotal	6,090,000.00	5,999,966.02	6,085,650.65		0.161	0.00	6,178.47	6,178.47	
Fund: 2019-4 DSE (133574320)												
			Subtotal	8,990,000.00	7,344,956.71	8,982,211.71		0.172	0.00	8,839.32	8,839.32	
Fund: 2020-1 DSE (133574420)												
			Subtotal	9,955,000.00	5,334,971.43	9,946,640.38		0.194	0.00	9,568.11	9,568.11	
Fund: 2020-2 DSE (133575020)												

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2013 Res Float Equity Summary
Interest Earnings
July 1, 2021 - June 30, 2022

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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion /	Adjusted Interest Earnings
			Subtotal	5,355,000.00	6,319,958.12	5,350,463.59		0.193	0.00	7,924.43		7,924.43
Fund: 2020-3 DSE (133575120)			Subtotal	4,720,000.00	3,064,982.91	4,716,650.42		0.194	0.00	4,991.07		4,991.07
Fund: 2020-4 DSE (133575220)			Subtotal	5,155,000.00	3,839,991.38	5,150,439.08		0.228	0.00	4,084.41		4,084.41
Fund: 2021-1 DSE (133575320)			Subtotal	4,885,000.00	939,991.15	4,879,538.03		0.287	0.00	3,413.88		3,413.88
Fund: 2021-2 DSE (133575420)			Subtotal	2,655,000.00	0.00	2,653,188.39		0.401	0.00	1,978.39		1,978.39
Fund: 2021-3 DSE (133575520)			Subtotal	8,050,000.00	0.00	8,047,593.65		0.469	0.00	8,781.46		8,781.46
Fund: 2022-1 DSE (133575620)			Subtotal	1,965,000.00	0.00	1,963,752.32		0.663	0.00	1,528.27		1,528.27
Fund: 2013 OLD 74 RES CASH/INV			Subtotal	9,225,000.00	6,399,905.90	9,220,418.66		0.879	42,692.54	8,553.93		51,246.47
			Total	153,750,000.00	149,454,121.45	153,629,514.48		0.211	42,692.54	155,980.21		198,672.75



2013 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2020 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2013-1 DSE (133532120)												
			Subtotal	2,965,000.00	0.00	2,962,008.64		0.118	0.00	2,971.59		2,971.59
Fund: 2013-2 DSE (133532220)												
			Subtotal	1,630,000.00	0.00	1,628,697.03		0.111	0.00	1,783.29		1,783.29
Fund: 2014-1 DSE (133532320)												
			Subtotal	3,090,000.00	0.00	3,087,305.86		0.121	0.00	2,905.83		2,905.83
Fund: 2014-2 DSE (133532420)												
			Subtotal	2,770,000.00	0.00	2,768,029.75		0.111	0.00	2,815.77		2,815.77
Fund: 2015-1 DSE (133532620)												
			Subtotal	2,910,000.00	0.00	2,907,863.35		0.114	0.00	3,626.84		3,626.84
Fund: 2015-2 DSE (133532720)												
			Subtotal	4,755,000.00	0.00	4,749,853.64		0.109	0.00	4,040.84		4,040.84
Fund: 2016-1 DSE (133532820)												
			Subtotal	2,930,000.00	0.00	2,927,664.01		0.098	0.00	3,310.64		3,310.64
Fund: 2016-2 DSE (133532920)												
			Subtotal	3,055,000.00	0.00	3,053,330.46		0.133	0.00	3,585.68		3,585.68
Fund: 2016-3 DSE (133533020)												
			Subtotal	965,000.00	0.00	964,613.49		0.124	0.00	1,308.81		1,308.81
Fund: 2017-1 DSE (133533120)												
			Subtotal	3,825,000.00	0.00	3,821,107.69		0.124	0.00	3,941.40		3,941.40

2013 Res Float Equity Summary

Interest Earnings

July 1, 2020 - June 30, 2022

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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2017-2 DSE (133533220)												
			Subtotal	6,660,000.00	0.00	6,654,291.51		0.124	0.00	6,333.08		6,333.08
Fund: 2017-3 DSE (133533320)												
			Subtotal	3,665,000.00	0.00	3,661,447.81		0.108	0.00	3,494.12		3,494.12
Fund: 2017-4 DSE (133533420)												
			Subtotal	2,960,000.00	0.00	2,958,135.25		0.124	0.00	3,567.09		3,567.09
Fund: 2018-1 DSE (133533520)												
			Subtotal	3,760,000.00	0.00	3,756,329.56		0.129	0.00	4,318.28		4,318.28
Fund: 2018-2 DSE (133533620)												
			Subtotal	6,215,000.00	0.00	6,210,521.30		0.118	0.00	7,095.85		7,095.85
Fund: 2018-3 DSE (133533720)												
			Subtotal	7,505,000.00	0.00	7,498,076.31		0.142	0.00	7,407.85		7,407.85
Fund: 2018-4 DSE (133533820)												
			Subtotal	9,495,000.00	0.00	9,489,260.56		0.143	0.00	11,685.77		11,685.77
Fund: 2019-1 DSE (133533920)												
			Subtotal	8,125,000.00	0.00	8,118,491.18		0.131	0.00	8,214.89		8,214.89
Fund: 2019-2 DSE (133574120)												
			Subtotal	9,425,000.00	0.00	9,415,940.20		0.139	0.00	9,339.22		9,339.22
Fund: 2019-3 DSE (133574220)												
			Subtotal	6,090,000.00	0.00	6,085,650.65		0.139	0.00	6,255.52		6,255.52
Fund: 2019-4 DSE (133574320)												
			Subtotal	8,990,000.00	0.00	8,982,211.71		0.152	0.00	8,950.70		8,950.70
Fund: 2020-1 DSE (133574420)												
			Subtotal	9,955,000.00	0.00	9,946,640.38		0.172	0.00	9,666.78		9,666.78
Fund: 2020-2 DSE (133575020)												

Portfolio THDA

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Report Ver. 7.3.6.1

2013 Res Float Equity Summary
Interest Earnings
July 1, 2020 - June 30, 2022

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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion /	Adjusted Interest Earnings
			Subtotal	5,355,000.00	0.00	5,350,463.59		0.169	0.00	8,014.81		8,014.81
Fund: 2020-3 DSE (133575120)			Subtotal	4,720,000.00	0.00	4,716,650.42		0.172	0.00	5,065.80		5,065.80
Fund: 2020-4 DSE (133575220)			Subtotal	5,155,000.00	0.00	5,150,439.08		0.178	0.00	4,160.55		4,160.55
Fund: 2021-1 DSE (133575320)			Subtotal	4,885,000.00	0.00	4,879,538.03		0.266	0.00	3,433.22		3,433.22
Fund: 2021-2 DSE (133575420)			Subtotal	2,655,000.00	0.00	2,653,188.39		0.401	0.00	1,978.39		1,978.39
Fund: 2021-3 DSE (133575520)			Subtotal	8,050,000.00	0.00	8,047,593.65		0.469	0.00	8,781.46		8,781.46
Fund: 2022-1 DSE (133575620)			Subtotal	1,965,000.00	0.00	1,963,752.32		0.663	0.00	1,528.27		1,528.27
Fund: 2013 OLD 74 RES CASH/INV			Subtotal	9,225,000.00	2,400,000.00	9,220,418.66		1.189	91,609.21	8,579.41		100,188.62
			Total	153,750,000.00	2,400,000.00	153,629,514.48		0.224	91,609.21	158,161.75		249,770.96



2013 Res Float/Equity (merged)
Purchases Report
Sorted by Security ID - Fund
April 1, 2022 - June 30, 2022

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
313385A30													
313385A30	32637	131312	AFD	FHLB	635,000.00	06/15/2022	08/01 - At Maturity	634,270.46		0.880	08/01/2022	0.893	634,515.53
313385A30	32638	131322	AFD	FHLB	430,000.00	06/15/2022	08/01 - At Maturity	429,505.98		0.880	08/01/2022	0.893	429,671.93
313385A30	32653	131412	AFD	FHLB	1,010,000.00	06/15/2022	08/01 - At Maturity	1,008,879.18		0.850	08/01/2022	0.863	1,009,255.66
313385A30	32639	131422	AFD	FHLB	830,000.00	06/15/2022	08/01 - At Maturity	829,046.42		0.880	08/01/2022	0.893	829,366.76
313385A30	32640	131512	AFD	FHLB	610,000.00	06/15/2022	08/01 - At Maturity	609,299.18		0.880	08/01/2022	0.893	609,534.61
313385A30	32641	131522	AFD	FHLB	1,050,000.00	06/15/2022	08/01 - At Maturity	1,048,793.67		0.880	08/01/2022	0.893	1,049,198.91
313385A30	32642	131612	AFD	FHLB	780,000.00	06/15/2022	08/01 - At Maturity	779,103.87		0.880	08/01/2022	0.893	779,404.90
313385A30	32643	131622	AFD	FHLB	1,020,000.00	06/15/2022	08/01 - At Maturity	1,018,828.13		0.880	08/01/2022	0.893	1,019,221.80
313385A30	32644	131632	AFD	FHLB	105,000.00	06/15/2022	08/01 - At Maturity	104,879.37		0.880	08/01/2022	0.893	104,919.89
313385A30	32645	131712	AFD	FHLB	1,250,000.00	06/15/2022	08/01 - At Maturity	1,248,563.89		0.880	08/01/2022	0.893	1,249,046.32
313385A30	32646	131722	AFD	FHLB	2,590,000.00	06/15/2022	08/01 - At Maturity	2,587,024.38		0.880	08/01/2022	0.893	2,588,023.98
313385A30	32647	131732	AFD	FHLB	1,005,000.00	06/15/2022	08/01 - At Maturity	1,003,845.37		0.880	08/01/2022	0.893	1,004,233.24
313385A30	32654	131742	AFD	FHLB	735,000.00	06/15/2022	08/01 - At Maturity	734,184.35		0.850	08/01/2022	0.863	734,458.33
313385A30	32648	131812	AFD	FHLB	1,160,000.00	06/15/2022	08/01 - At Maturity	1,158,667.29		0.880	08/01/2022	0.893	1,159,114.99
313385A30	32655	131822	AFD	FHLB	1,485,000.00	06/15/2022	08/01 - At Maturity	1,483,352.06		0.850	08/01/2022	0.863	1,483,905.60
313385A30	32656	131832	AFD	FHLB	1,590,000.00	06/15/2022	08/01 - At Maturity	1,588,235.54		0.850	08/01/2022	0.863	1,588,828.22
313385A30	32662	131842	AFD	FHLB	2,375,000.00	06/15/2022	08/01 - At Maturity	2,372,271.39		0.880	08/01/2022	0.893	2,373,188.01
313385A30	32663	131912	AFD	FHLB	2,635,000.00	06/15/2022	08/01 - At Maturity	2,631,972.68		0.880	08/01/2022	0.893	2,632,989.65
313385A30	32657	131922	AFD	FHLB	1,805,000.00	06/15/2022	08/01 - At Maturity	1,802,996.95		0.850	08/01/2022	0.863	1,803,669.77
313385A30	32658	131932	AFD	FHLB	1,215,000.00	06/15/2022	08/01 - At Maturity	1,213,651.69		0.850	08/01/2022	0.863	1,214,104.58
313385A30	32659	131942	AFD	FHLB	1,280,000.00	06/15/2022	08/01 - At Maturity	1,278,579.56		0.850	08/01/2022	0.863	1,279,056.68
313385A30	32664	131942	AFD	FHLB	1,670,000.00	06/15/2022	08/01 - At Maturity	1,668,081.36		0.880	08/01/2022	0.893	1,668,725.89
313385A30	32665	132012	AFD	FHLB	2,560,000.00	06/15/2022	08/01 - At Maturity	2,557,058.84		0.880	08/01/2022	0.893	2,558,046.87
313385A30	32631	132022	AFD	FHLB	1,000,000.00	05/27/2022	08/01 - At Maturity	998,441.67		0.850	08/01/2022	0.863	999,262.70
313385A30	32660	132022	AFD	FHLB	355,000.00	06/15/2022	08/01 - At Maturity	354,606.05		0.850	08/01/2022	0.863	354,738.38
313385A30	32649	132032	AFD	FHLB	995,000.00	06/15/2022	08/01 - At Maturity	993,856.86		0.880	08/01/2022	0.893	994,240.87
313385A30	32666	132042	AFD	FHLB	1,670,000.00	06/15/2022	08/01 - At Maturity	1,668,081.36		0.880	08/01/2022	0.893	1,668,725.89
313385A30	32650	132112	AFD	FHLB	770,000.00	06/15/2022	08/01 - At Maturity	769,115.36		0.880	08/01/2022	0.893	769,412.53
313385A30	32651	132122	AFD	FHLB	330,000.00	06/15/2022	08/01 - At Maturity	329,620.87		0.880	08/01/2022	0.893	329,748.23
313385A30	32661	132132	AFD	FHLB	525,000.00	06/15/2022	08/01 - At Maturity	524,417.40		0.850	08/01/2022	0.863	524,613.09
313385A30	32652	132212	AFD	FHLB	175,000.00	06/15/2022	08/01 - At Maturity	174,798.94		0.880	08/01/2022	0.893	174,866.49
313385A30	32627	137402	AFD	FHLB	6,000,000.00	05/13/2022	08/01 - At Maturity	5,988,266.67		0.880	08/01/2022	0.894	5,995,418.66
Subtotal					41,645,000.00			41,592,296.79	0.00				41,613,508.96

**2013 Res Float/Equity (merged)
Purchases Report
April 1, 2022 - June 30, 2022**

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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
313385E28													
313385E28	32681	131312	AFD	FHLB	900,000.00	06/30/2022	09/01 - At Maturity	897,424.88		1.635	09/01/2022	1.662	897,493.11
313385E28	32682	131322	AFD	FHLB	350,000.00	06/30/2022	09/01 - At Maturity	348,998.56		1.635	09/01/2022	1.662	349,025.10
313385E28	32683	131412	AFD	FHLB	700,000.00	06/30/2022	09/01 - At Maturity	697,997.13		1.635	09/01/2022	1.662	698,050.20
313385E28	32684	131422	AFD	FHLB	480,000.00	06/30/2022	09/01 - At Maturity	478,626.60		1.635	09/01/2022	1.662	478,662.99
313385E28	32686	131512	AFD	FHLB	600,000.00	06/30/2022	09/01 - At Maturity	598,283.25		1.635	09/01/2022	1.662	598,328.74
313385E28	32687	131522	AFD	FHLB	1,560,000.00	06/30/2022	09/01 - At Maturity	1,555,536.45		1.635	09/01/2022	1.662	1,555,654.73
313385E28	32688	131612	AFD	FHLB	625,000.00	06/30/2022	09/01 - At Maturity	623,211.72		1.635	09/01/2022	1.662	623,259.11
313385E28	32689	131622	AFD	FHLB	320,000.00	06/30/2022	09/01 - At Maturity	319,084.40		1.635	09/01/2022	1.662	319,108.66
313385E28	32690	131632	AFD	FHLB	110,000.00	06/30/2022	09/01 - At Maturity	109,685.26		1.635	09/01/2022	1.662	109,693.60
313385E28	32691	131712	AFD	FHLB	1,055,000.00	06/30/2022	09/01 - At Maturity	1,051,981.38		1.635	09/01/2022	1.662	1,052,061.37
313385E28	32692	131722	AFD	FHLB	1,340,000.00	06/30/2022	09/01 - At Maturity	1,336,165.93		1.635	09/01/2022	1.662	1,336,267.53
313385E28	32693	131732	AFD	FHLB	1,000,000.00	06/30/2022	09/01 - At Maturity	997,138.75		1.635	09/01/2022	1.662	997,214.57
313385E28	32694	131742	AFD	FHLB	475,000.00	06/30/2022	09/01 - At Maturity	473,640.91		1.635	09/01/2022	1.662	473,676.92
313385E28	32695	131812	AFD	FHLB	1,000,000.00	06/30/2022	09/01 - At Maturity	997,138.75		1.635	09/01/2022	1.662	997,214.57
313385E28	32696	131822	AFD	FHLB	1,215,000.00	06/30/2022	09/01 - At Maturity	1,211,523.58		1.635	09/01/2022	1.662	1,211,615.70
313385E28	32697	131832	AFD	FHLB	2,065,000.00	06/30/2022	09/01 - At Maturity	2,059,091.52		1.635	09/01/2022	1.662	2,059,248.09
313385E28	32698	131842	AFD	FHLB	1,410,000.00	06/30/2022	09/01 - At Maturity	1,405,965.64		1.635	09/01/2022	1.662	1,406,072.55
313385E28	32699	131912	AFD	FHLB	1,615,000.00	06/30/2022	09/01 - At Maturity	1,610,379.08		1.635	09/01/2022	1.662	1,610,501.53
313385E28	32700	131922	AFD	FHLB	2,775,000.00	06/30/2022	09/01 - At Maturity	2,767,060.03		1.635	09/01/2022	1.662	2,767,270.43
313385E28	32701	131932	AFD	FHLB	1,240,000.00	06/30/2022	09/01 - At Maturity	1,236,452.05		1.635	09/01/2022	1.662	1,236,546.07
313385E28	32702	131942	AFD	FHLB	2,000,000.00	06/30/2022	09/01 - At Maturity	1,994,277.50		1.635	09/01/2022	1.662	1,994,429.14
313385E28	32703	132012	AFD	FHLB	2,300,000.00	06/30/2022	09/01 - At Maturity	2,293,419.13		1.635	09/01/2022	1.662	2,293,593.51
313385E28	32704	132022	AFD	FHLB	1,270,000.00	06/30/2022	09/01 - At Maturity	1,266,366.21		1.635	09/01/2022	1.662	1,266,462.51
313385E28	32705	132032	AFD	FHLB	930,000.00	06/30/2022	09/01 - At Maturity	927,339.04		1.635	09/01/2022	1.662	927,409.55
313385E28	32706	132042	AFD	FHLB	1,180,000.00	06/30/2022	09/01 - At Maturity	1,176,623.72		1.635	09/01/2022	1.662	1,176,713.19
313385E28	32707	132112	AFD	FHLB	1,750,000.00	06/30/2022	09/01 - At Maturity	1,744,992.81		1.635	09/01/2022	1.662	1,745,125.50
313385E28	32708	132122	AFD	FHLB	560,000.00	06/30/2022	09/01 - At Maturity	558,397.70		1.635	09/01/2022	1.662	558,440.16
313385E28	32709	132132	AFD	FHLB	725,000.00	06/30/2022	09/01 - At Maturity	722,925.59		1.635	09/01/2022	1.662	722,980.56
313385E28	32710	132212	AFD	FHLB	400,000.00	06/30/2022	09/01 - At Maturity	398,855.50		1.635	09/01/2022	1.662	398,885.83
Subtotal					31,950,000.00			31,858,583.07	0.00				31,861,005.52
313385VS2													
313385VS2	32462	131312	AFD	FHLB	2,000,000.00	04/08/2022	04/18 - At Maturity	1,999,886.11		0.205	04/18/2022	0.208	0.00
313385VS2	32463	131512	AFD	FHLB	2,000,000.00	04/08/2022	04/18 - At Maturity	1,999,886.11		0.205	04/18/2022	0.208	0.00
313385VS2	32464	131612	AFD	FHLB	2,000,000.00	04/08/2022	04/18 - At Maturity	1,999,886.11		0.205	04/18/2022	0.208	0.00
313385VS2	32465	131622	AFD	FHLB	2,000,000.00	04/08/2022	04/18 - At Maturity	1,999,886.11		0.205	04/18/2022	0.208	0.00
313385VS2	32466	131712	AFD	FHLB	2,000,000.00	04/08/2022	04/18 - At Maturity	1,999,886.11		0.205	04/18/2022	0.208	0.00
313385VS2	32467	131722	AFD	FHLB	2,000,000.00	04/08/2022	04/18 - At Maturity	1,999,886.11		0.205	04/18/2022	0.208	0.00

2013 Res Float/Equity (merged)
Purchases Report
April 1, 2022 - June 30, 2022

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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	12,000,000.00			11,999,316.66	0.00			0.00
313385WD4													
313385WD4	32433	131312	AFD	FHLB	895,000.00	04/05/2022	04/29 - At Maturity	894,892.60		0.180	04/29/2022	0.183	0.00
313385WD4	32434	131322	AFD	FHLB	655,000.00	04/05/2022	04/29 - At Maturity	654,921.40		0.180	04/29/2022	0.183	0.00
313385WD4	32435	131412	AFD	FHLB	445,000.00	04/05/2022	04/29 - At Maturity	444,946.60		0.180	04/29/2022	0.183	0.00
313385WD4	32436	131422	AFD	FHLB	655,000.00	04/05/2022	04/29 - At Maturity	654,921.40		0.180	04/29/2022	0.183	0.00
313385WD4	32437	131512	AFD	FHLB	1,210,000.00	04/05/2022	04/29 - At Maturity	1,209,854.80		0.180	04/29/2022	0.183	0.00
313385WD4	32438	131522	AFD	FHLB	1,565,000.00	04/05/2022	04/29 - At Maturity	1,564,812.20		0.180	04/29/2022	0.183	0.00
313385WD4	32439	131612	AFD	FHLB	1,110,000.00	04/05/2022	04/29 - At Maturity	1,109,866.80		0.180	04/29/2022	0.183	0.00
313385WD4	32440	131622	AFD	FHLB	1,010,000.00	04/05/2022	04/29 - At Maturity	1,009,878.80		0.180	04/29/2022	0.183	0.00
313385WD4	32441	131632	AFD	FHLB	490,000.00	04/05/2022	04/29 - At Maturity	489,941.20		0.180	04/29/2022	0.183	0.00
313385WD4	32442	131712	AFD	FHLB	1,435,000.00	04/05/2022	04/29 - At Maturity	1,434,827.80		0.180	04/29/2022	0.183	0.00
313385WD4	32443	131722	AFD	FHLB	1,220,000.00	04/05/2022	04/29 - At Maturity	1,219,853.60		0.180	04/29/2022	0.183	0.00
313385WD4	32444	131732	AFD	FHLB	1,000,000.00	04/05/2022	04/29 - At Maturity	999,880.00		0.180	04/29/2022	0.183	0.00
313385WD4	32445	131742	AFD	FHLB	850,000.00	04/05/2022	04/29 - At Maturity	849,898.00		0.180	04/29/2022	0.183	0.00
313385WD4	32446	131812	AFD	FHLB	1,060,000.00	04/05/2022	04/29 - At Maturity	1,059,872.80		0.180	04/29/2022	0.183	0.00
313385WD4	32447	131822	AFD	FHLB	1,695,000.00	04/05/2022	04/29 - At Maturity	1,694,796.60		0.180	04/29/2022	0.183	0.00
313385WD4	32448	131832	AFD	FHLB	1,300,000.00	04/05/2022	04/29 - At Maturity	1,299,844.00		0.180	04/29/2022	0.183	0.00
313385WD4	32449	131842	AFD	FHLB	1,560,000.00	04/05/2022	04/29 - At Maturity	1,559,812.80		0.180	04/29/2022	0.183	0.00
313385WD4	32450	131912	AFD	FHLB	1,825,000.00	04/05/2022	04/29 - At Maturity	1,824,781.00		0.180	04/29/2022	0.183	0.00
313385WD4	32451	131922	AFD	FHLB	1,300,000.00	04/05/2022	04/29 - At Maturity	1,299,844.00		0.180	04/29/2022	0.183	0.00
313385WD4	32452	131932	AFD	FHLB	2,095,000.00	04/05/2022	04/29 - At Maturity	2,094,748.60		0.180	04/29/2022	0.183	0.00
313385WD4	32453	131942	AFD	FHLB	2,600,000.00	04/05/2022	04/29 - At Maturity	2,599,688.00		0.180	04/29/2022	0.183	0.00
313385WD4	32454	132012	AFD	FHLB	2,760,000.00	04/05/2022	04/29 - At Maturity	2,759,668.80		0.180	04/29/2022	0.183	0.00
313385WD4	32455	132022	AFD	FHLB	1,610,000.00	04/05/2022	04/29 - At Maturity	1,609,806.80		0.180	04/29/2022	0.183	0.00
313385WD4	32457	132032	AFD	FHLB	2,070,000.00	04/05/2022	04/29 - At Maturity	2,069,751.60		0.180	04/29/2022	0.183	0.00
313385WD4	32458	132042	AFD	FHLB	570,000.00	04/05/2022	04/29 - At Maturity	569,931.60		0.180	04/29/2022	0.183	0.00
313385WD4	32459	132112	AFD	FHLB	360,000.00	04/05/2022	04/29 - At Maturity	359,956.80		0.180	04/29/2022	0.183	0.00
313385WD4	32460	132122	AFD	FHLB	115,000.00	04/05/2022	04/29 - At Maturity	114,986.20		0.180	04/29/2022	0.183	0.00
					Subtotal	33,460,000.00			33,455,984.80	0.00			0.00
313385WG7													
313385WG7	32547	131312	AFD	FHLB	895,000.00	04/29/2022	05/02 - At Maturity	894,988.81		0.150	05/02/2022	0.152	0.00
313385WG7	32548	131322	AFD	FHLB	655,000.00	04/29/2022	05/02 - At Maturity	654,991.81		0.150	05/02/2022	0.152	0.00
313385WG7	32549	131412	AFD	FHLB	445,000.00	04/29/2022	05/02 - At Maturity	444,994.44		0.150	05/02/2022	0.152	0.00
313385WG7	32550	131422	AFD	FHLB	655,000.00	04/29/2022	05/02 - At Maturity	654,991.81		0.150	05/02/2022	0.152	0.00
313385WG7	32552	131512	AFD	FHLB	1,210,000.00	04/29/2022	05/02 - At Maturity	1,209,984.88		0.150	05/02/2022	0.152	0.00
313385WG7	32553	131522	AFD	FHLB	1,565,000.00	04/29/2022	05/02 - At Maturity	1,564,980.44		0.150	05/02/2022	0.152	0.00
313385WG7	32554	131612	AFD	FHLB	1,110,000.00	04/29/2022	05/02 - At Maturity	1,109,986.13		0.150	05/02/2022	0.152	0.00

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313385WG7													
313385WG7	32555	131622	AFD	FHLB	1,010,000.00	04/29/2022	05/02 - At Maturity	1,009,987.38		0.150	05/02/2022	0.152	0.00
313385WG7	32556	131632	AFD	FHLB	490,000.00	04/29/2022	05/02 - At Maturity	489,993.88		0.150	05/02/2022	0.152	0.00
313385WG7	32557	131712	AFD	FHLB	1,435,000.00	04/29/2022	05/02 - At Maturity	1,434,982.06		0.150	05/02/2022	0.152	0.00
313385WG7	32558	131722	AFD	FHLB	2,220,000.00	04/29/2022	05/02 - At Maturity	2,219,972.25		0.150	05/02/2022	0.152	0.00
313385WG7	32559	131732	AFD	FHLB	1,000,000.00	04/29/2022	05/02 - At Maturity	999,987.50		0.150	05/02/2022	0.152	0.00
313385WG7	32560	131742	AFD	FHLB	850,000.00	04/29/2022	05/02 - At Maturity	849,989.38		0.150	05/02/2022	0.152	0.00
313385WG7	32561	131812	AFD	FHLB	2,060,000.00	04/29/2022	05/02 - At Maturity	2,059,974.25		0.150	05/02/2022	0.152	0.00
313385WG7	32562	131822	AFD	FHLB	1,695,000.00	04/29/2022	05/02 - At Maturity	1,694,978.81		0.150	05/02/2022	0.152	0.00
313385WG7	32563	131832	AFD	FHLB	1,300,000.00	04/29/2022	05/02 - At Maturity	1,299,983.75		0.150	05/02/2022	0.152	0.00
313385WG7	32564	131842	AFD	FHLB	2,560,000.00	04/29/2022	05/02 - At Maturity	2,559,968.00		0.150	05/02/2022	0.152	0.00
313385WG7	32565	131912	AFD	FHLB	2,825,000.00	04/29/2022	05/02 - At Maturity	2,824,964.69		0.150	05/02/2022	0.152	0.00
313385WG7	32566	131922	AFD	FHLB	2,300,000.00	04/29/2022	05/02 - At Maturity	2,299,971.25		0.150	05/02/2022	0.152	0.00
313385WG7	32567	131932	AFD	FHLB	2,095,000.00	04/29/2022	05/02 - At Maturity	2,094,973.81		0.150	05/02/2022	0.152	0.00
313385WG7	32568	131942	AFD	FHLB	3,600,000.00	04/29/2022	05/02 - At Maturity	3,599,955.00		0.150	05/02/2022	0.152	0.00
313385WG7	32569	132012	AFD	FHLB	2,760,000.00	04/29/2022	05/02 - At Maturity	2,759,965.50		0.150	05/02/2022	0.152	0.00
313385WG7	32570	132022	AFD	FHLB	1,610,000.00	04/29/2022	05/02 - At Maturity	1,609,979.88		0.150	05/02/2022	0.152	0.00
313385WG7	32572	132032	AFD	FHLB	2,070,000.00	04/29/2022	05/02 - At Maturity	2,069,974.13		0.150	05/02/2022	0.152	0.00
313385WG7	32573	132042	AFD	FHLB	570,000.00	04/29/2022	05/02 - At Maturity	569,992.88		0.150	05/02/2022	0.152	0.00
313385WG7	32574	132112	AFD	FHLB	360,000.00	04/29/2022	05/02 - At Maturity	359,995.50		0.150	05/02/2022	0.152	0.00
313385WG7	32575	132122	AFD	FHLB	115,000.00	04/29/2022	05/02 - At Maturity	114,998.56		0.150	05/02/2022	0.152	0.00
313385WG7	32513	132132	AFD	FHLB	25,000,000.00	04/28/2022	05/02 - At Maturity	24,999,444.44		0.200	05/02/2022	0.203	0.00
313385WG7	32576	132132	AFD	FHLB	54,180,000.00	04/29/2022	05/02 - At Maturity	54,179,322.75		0.150	05/02/2022	0.152	0.00
			Subtotal		118,640,000.00			118,638,273.97	0.00				0.00
313385XN1													
313385XN1	32482	131312	AFD	FHLB	965,000.00	04/22/2022	06/01 - At Maturity	964,571.11		0.400	06/01/2022	0.406	0.00
313385XN1	32483	131322	AFD	FHLB	695,000.00	04/22/2022	06/01 - At Maturity	694,691.11		0.400	06/01/2022	0.406	0.00
313385XN1	32484	131412	AFD	FHLB	945,000.00	04/22/2022	06/01 - At Maturity	944,580.00		0.400	06/01/2022	0.406	0.00
313385XN1	32485	131422	AFD	FHLB	1,180,000.00	04/22/2022	06/01 - At Maturity	1,179,475.56		0.400	06/01/2022	0.406	0.00
313385XN1	32486	131512	AFD	FHLB	1,460,000.00	04/22/2022	06/01 - At Maturity	1,459,351.11		0.400	06/01/2022	0.406	0.00
313385XN1	32487	131522	AFD	FHLB	1,065,000.00	04/22/2022	06/01 - At Maturity	1,064,526.67		0.400	06/01/2022	0.406	0.00
313385XN1	32488	131612	AFD	FHLB	845,000.00	04/22/2022	06/01 - At Maturity	844,624.44		0.400	06/01/2022	0.406	0.00
313385XN1	32489	131622	AFD	FHLB	1,465,000.00	04/22/2022	06/01 - At Maturity	1,464,348.89		0.400	06/01/2022	0.406	0.00
313385XN1	32490	131632	AFD	FHLB	510,000.00	04/22/2022	06/01 - At Maturity	509,773.33		0.400	06/01/2022	0.406	0.00
313385XN1	32491	131712	AFD	FHLB	1,930,000.00	04/22/2022	06/01 - At Maturity	1,929,142.22		0.400	06/01/2022	0.406	0.00
313385XN1	32492	131722	AFD	FHLB	1,940,000.00	04/22/2022	06/01 - At Maturity	1,939,137.78		0.400	06/01/2022	0.406	0.00
313385XN1	32493	131732	AFD	FHLB	1,075,000.00	04/22/2022	06/01 - At Maturity	1,074,522.22		0.400	06/01/2022	0.406	0.00
313385XN1	32494	131742	AFD	FHLB	1,560,000.00	04/22/2022	06/01 - At Maturity	1,559,306.67		0.400	06/01/2022	0.406	0.00

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313385XN1													
313385XN1	32495	131812	AFD	FHLB	1,475,000.00	04/22/2022	06/01 - At Maturity	1,474,344.44		0.400	06/01/2022	0.406	0.00
313385XN1	32496	131822	AFD	FHLB	2,095,000.00	04/22/2022	06/01 - At Maturity	2,094,068.89		0.400	06/01/2022	0.406	0.00
313385XN1	32497	131832	AFD	FHLB	3,560,000.00	04/22/2022	06/01 - At Maturity	3,558,417.78		0.400	06/01/2022	0.406	0.00
313385XN1	32498	131842	AFD	FHLB	6,250,000.00	04/22/2022	06/01 - At Maturity	6,247,222.22		0.400	06/01/2022	0.406	0.00
313385XN1	32499	131912	AFD	FHLB	2,065,000.00	04/22/2022	06/01 - At Maturity	2,064,082.22		0.400	06/01/2022	0.406	0.00
313385XN1	32500	131922	AFD	FHLB	4,155,000.00	04/22/2022	06/01 - At Maturity	4,153,153.33		0.400	06/01/2022	0.406	0.00
313385XN1	32610	131932	AFD	FHLB	100,000.00	05/10/2022	06/01 - At Maturity	99,975.56		0.400	06/01/2022	0.406	0.00
313385XN1	32613	131932	AFD	FHLB	1,975,000.00	05/10/2022	06/01 - At Maturity	1,974,517.22		0.400	06/01/2022	0.406	0.00
313385XN1	32614	131932	AFD	FHLB	595,000.00	05/10/2022	06/01 - At Maturity	594,854.56		0.400	06/01/2022	0.406	0.00
313385XN1	32501	131942	AFD	FHLB	2,480,000.00	04/22/2022	06/01 - At Maturity	2,478,897.78		0.400	06/01/2022	0.406	0.00
313385XN1	32502	132012	AFD	FHLB	2,500,000.00	04/22/2022	06/01 - At Maturity	2,498,888.89		0.400	06/01/2022	0.406	0.00
313385XN1	32608	132012	AFD	FHLB	235,000.00	05/10/2022	06/01 - At Maturity	234,942.56		0.400	06/01/2022	0.406	0.00
313385XN1	32612	132012	AFD	FHLB	2,000,000.00	05/10/2022	06/01 - At Maturity	1,999,511.11		0.400	06/01/2022	0.406	0.00
313385XN1	32615	132012	AFD	FHLB	100,000.00	05/10/2022	06/01 - At Maturity	99,975.56		0.400	06/01/2022	0.406	0.00
313385XN1	32503	132022	AFD	FHLB	2,640,000.00	04/22/2022	06/01 - At Maturity	2,638,826.67		0.400	06/01/2022	0.406	0.00
313385XN1	32504	132032	AFD	FHLB	1,120,000.00	04/22/2022	06/01 - At Maturity	1,119,502.22		0.400	06/01/2022	0.406	0.00
313385XN1	32609	132032	AFD	FHLB	1,000,000.00	05/10/2022	06/01 - At Maturity	999,755.56		0.400	06/01/2022	0.406	0.00
313385XN1	32505	132042	AFD	FHLB	1,075,000.00	04/22/2022	06/01 - At Maturity	1,074,522.22		0.400	06/01/2022	0.406	0.00
313385XN1	32506	132112	AFD	FHLB	640,000.00	04/22/2022	06/01 - At Maturity	639,715.56		0.400	06/01/2022	0.406	0.00
313385XN1	32507	132122	AFD	FHLB	310,000.00	04/22/2022	06/01 - At Maturity	309,862.22		0.400	06/01/2022	0.406	0.00
313385XN1	32508	132132	AFD	FHLB	640,000.00	04/22/2022	06/01 - At Maturity	639,715.56		0.400	06/01/2022	0.406	0.00
				Subtotal	52,645,000.00			52,622,803.24	0.00				0.00
313385YU4													
313385YU4	32514	131312	AFD	FHLB	600,000.00	04/27/2022	07/01 - At Maturity	599,339.17		0.610	07/01/2022	0.619	600,000.00
313385YU4	32582	131312	AFD	FHLB	830,000.00	05/09/2022	07/01 - At Maturity	829,193.52		0.660	07/01/2022	0.670	830,000.00
313385YU4	32515	131322	AFD	FHLB	300,000.00	04/27/2022	07/01 - At Maturity	299,669.58		0.610	07/01/2022	0.619	300,000.00
313385YU4	32583	131322	AFD	FHLB	550,000.00	05/09/2022	07/01 - At Maturity	549,465.58		0.660	07/01/2022	0.670	550,000.00
313385YU4	32516	131412	AFD	FHLB	705,000.00	04/27/2022	07/01 - At Maturity	704,223.52		0.610	07/01/2022	0.619	705,000.00
313385YU4	32584	131412	AFD	FHLB	210,000.00	05/09/2022	07/01 - At Maturity	209,795.95		0.660	07/01/2022	0.670	210,000.00
313385YU4	32618	131412	AFD	FHLB	465,000.00	05/10/2022	07/01 - At Maturity	464,529.83		0.700	07/01/2022	0.690	465,000.00
313385YU4	32517	131422	AFD	FHLB	500,000.00	04/27/2022	07/01 - At Maturity	499,449.31		0.610	07/01/2022	0.619	500,000.00
313385YU4	32604	131422	AFD	FHLB	700,000.00	05/09/2022	07/01 - At Maturity	699,319.83		0.660	07/01/2022	0.670	700,000.00
313385YU4	32632	131422	AFD	FHLB	260,000.00	06/14/2022	07/01 - At Maturity	259,914.06		0.700	07/01/2022	0.710	260,000.00
313385YU4	32519	131512	AFD	FHLB	970,000.00	04/27/2022	07/01 - At Maturity	968,931.65		0.610	07/01/2022	0.619	970,000.00
313385YU4	32585	131512	AFD	FHLB	730,000.00	05/09/2022	07/01 - At Maturity	729,290.68		0.660	07/01/2022	0.670	730,000.00
313385YU4	32520	131522	AFD	FHLB	1,000,000.00	04/27/2022	07/01 - At Maturity	998,898.61		0.610	07/01/2022	0.619	1,000,000.00
313385YU4	32586	131522	AFD	FHLB	890,000.00	05/09/2022	07/01 - At Maturity	889,135.22		0.660	07/01/2022	0.670	890,000.00

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313385YU4													
313385YU4	32633	131522	AFD	FHLB	255,000.00	06/14/2022	07/01 - At Maturity	254,915.71		0.700	07/01/2022	0.710	255,000.00
313385YU4	32521	131612	AFD	FHLB	815,000.00	04/27/2022	07/01 - At Maturity	814,102.37		0.610	07/01/2022	0.619	815,000.00
313385YU4	32587	131612	AFD	FHLB	710,000.00	05/09/2022	07/01 - At Maturity	709,310.12		0.660	07/01/2022	0.670	710,000.00
313385YU4	32522	131622	AFD	FHLB	800,000.00	04/27/2022	07/01 - At Maturity	799,118.89		0.610	07/01/2022	0.619	800,000.00
313385YU4	32605	131622	AFD	FHLB	800,000.00	05/09/2022	07/01 - At Maturity	799,222.67		0.660	07/01/2022	0.670	800,000.00
313385YU4	32634	131622	AFD	FHLB	115,000.00	06/14/2022	07/01 - At Maturity	114,961.99		0.700	07/01/2022	0.710	115,000.00
313385YU4	32523	131632	AFD	FHLB	200,000.00	04/27/2022	07/01 - At Maturity	199,779.72		0.610	07/01/2022	0.619	200,000.00
313385YU4	32588	131632	AFD	FHLB	550,000.00	05/09/2022	07/01 - At Maturity	549,465.58		0.660	07/01/2022	0.670	550,000.00
313385YU4	32524	131712	AFD	FHLB	665,000.00	04/27/2022	07/01 - At Maturity	664,267.58		0.610	07/01/2022	0.619	665,000.00
313385YU4	32589	131712	AFD	FHLB	855,000.00	05/09/2022	07/01 - At Maturity	854,169.23		0.660	07/01/2022	0.670	855,000.00
313385YU4	32525	131722	AFD	FHLB	1,000,000.00	04/27/2022	07/01 - At Maturity	998,898.61		0.610	07/01/2022	0.619	1,000,000.00
313385YU4	32590	131722	AFD	FHLB	1,730,000.00	05/09/2022	07/01 - At Maturity	1,728,319.02		0.660	07/01/2022	0.670	1,730,000.00
313385YU4	32526	131732	AFD	FHLB	500,000.00	04/27/2022	07/01 - At Maturity	499,449.31		0.610	07/01/2022	0.619	500,000.00
313385YU4	32591	131732	AFD	FHLB	1,160,000.00	05/09/2022	07/01 - At Maturity	1,158,872.87		0.660	07/01/2022	0.670	1,160,000.00
313385YU4	32527	131742	AFD	FHLB	900,000.00	04/27/2022	07/01 - At Maturity	899,008.75		0.610	07/01/2022	0.619	900,000.00
313385YU4	32592	131742	AFD	FHLB	850,000.00	05/09/2022	07/01 - At Maturity	849,174.08		0.660	07/01/2022	0.670	850,000.00
313385YU4	32528	131812	AFD	FHLB	800,000.00	04/27/2022	07/01 - At Maturity	799,118.89		0.610	07/01/2022	0.619	800,000.00
313385YU4	32593	131812	AFD	FHLB	800,000.00	05/09/2022	07/01 - At Maturity	799,222.67		0.660	07/01/2022	0.670	800,000.00
313385YU4	32529	131822	AFD	FHLB	1,500,000.00	04/27/2022	07/01 - At Maturity	1,498,347.92		0.610	07/01/2022	0.619	1,500,000.00
313385YU4	32594	131822	AFD	FHLB	2,015,000.00	05/09/2022	07/01 - At Maturity	2,013,042.09		0.660	07/01/2022	0.670	2,015,000.00
313385YU4	32530	131832	AFD	FHLB	1,000,000.00	04/27/2022	07/01 - At Maturity	998,898.61		0.610	07/01/2022	0.619	1,000,000.00
313385YU4	32606	131832	AFD	FHLB	1,500,000.00	05/09/2022	07/01 - At Maturity	1,498,542.50		0.660	07/01/2022	0.670	1,500,000.00
313385YU4	32619	131832	AFD	FHLB	1,350,000.00	05/10/2022	07/01 - At Maturity	1,348,635.00		0.700	07/01/2022	0.690	1,350,000.00
313385YU4	32531	131842	AFD	FHLB	1,400,000.00	04/27/2022	07/01 - At Maturity	1,398,458.06		0.610	07/01/2022	0.619	1,400,000.00
313385YU4	32620	131842	AFD	FHLB	4,310,000.00	05/10/2022	07/01 - At Maturity	4,305,642.11		0.700	07/01/2022	0.690	4,310,000.00
313385YU4	32532	131912	AFD	FHLB	1,690,000.00	04/27/2022	07/01 - At Maturity	1,688,138.65		0.610	07/01/2022	0.619	1,690,000.00
313385YU4	32595	131912	AFD	FHLB	2,185,000.00	05/09/2022	07/01 - At Maturity	2,182,876.91		0.660	07/01/2022	0.670	2,185,000.00
313385YU4	32533	131922	AFD	FHLB	1,200,000.00	04/27/2022	07/01 - At Maturity	1,198,678.33		0.610	07/01/2022	0.619	1,200,000.00
313385YU4	32596	131922	AFD	FHLB	2,000,000.00	05/09/2022	07/01 - At Maturity	1,998,056.67		0.660	07/01/2022	0.670	2,000,000.00
313385YU4	32621	131922	AFD	FHLB	1,645,000.00	05/10/2022	07/01 - At Maturity	1,643,336.72		0.700	07/01/2022	0.690	1,645,000.00
313385YU4	32534	131932	AFD	FHLB	1,740,000.00	04/27/2022	07/01 - At Maturity	1,738,083.58		0.610	07/01/2022	0.619	1,740,000.00
313385YU4	32597	131932	AFD	FHLB	1,895,000.00	05/09/2022	07/01 - At Maturity	1,893,158.69		0.660	07/01/2022	0.670	1,895,000.00
313385YU4	32535	131942	AFD	FHLB	2,000,000.00	04/27/2022	07/01 - At Maturity	1,997,797.22		0.610	07/01/2022	0.619	2,000,000.00
313385YU4	32598	131942	AFD	FHLB	2,040,000.00	05/09/2022	07/01 - At Maturity	2,038,017.80		0.660	07/01/2022	0.670	2,040,000.00
313385YU4	32536	132012	AFD	FHLB	2,145,000.00	04/27/2022	07/01 - At Maturity	2,142,637.52		0.610	07/01/2022	0.619	2,145,000.00
313385YU4	32607	132012	AFD	FHLB	2,000,000.00	05/09/2022	07/01 - At Maturity	1,998,056.67		0.660	07/01/2022	0.670	2,000,000.00
313385YU4	32622	132012	AFD	FHLB	950,000.00	05/10/2022	07/01 - At Maturity	949,039.44		0.700	07/01/2022	0.690	950,000.00
313385YU4	32537	132022	AFD	FHLB	875,000.00	04/27/2022	07/01 - At Maturity	874,036.28		0.610	07/01/2022	0.619	875,000.00

Portfolio THDA

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PU (PRF_PU) 7.1.1

Report Ver. 7.3.6.1

2013 Res Float/Equity (merged)

Purchases Report

April 1, 2022 - June 30, 2022

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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
313385YU4													
313385YU4	32623	132022	AFD	FHLB	1,855,000.00	05/10/2022	07/01 - At Maturity	1,853,124.39		0.700	07/01/2022	0.690	1,855,000.00
313385YU4	32538	132032	AFD	FHLB	1,715,000.00	04/27/2022	07/01 - At Maturity	1,713,111.12		0.610	07/01/2022	0.619	1,715,000.00
313385YU4	32599	132032	AFD	FHLB	1,080,000.00	05/09/2022	07/01 - At Maturity	1,078,950.60		0.660	07/01/2022	0.670	1,080,000.00
313385YU4	32539	132042	AFD	FHLB	820,000.00	04/27/2022	07/01 - At Maturity	819,096.86		0.610	07/01/2022	0.619	820,000.00
313385YU4	32624	132042	AFD	FHLB	1,485,000.00	05/10/2022	07/01 - At Maturity	1,483,498.50		0.700	07/01/2022	0.690	1,485,000.00
313385YU4	32540	132112	AFD	FHLB	1,000,000.00	04/27/2022	07/01 - At Maturity	998,898.61		0.610	07/01/2022	0.619	1,000,000.00
313385YU4	32600	132112	AFD	FHLB	1,365,000.00	05/09/2022	07/01 - At Maturity	1,363,673.68		0.660	07/01/2022	0.670	1,365,000.00
313385YU4	32541	132122	AFD	FHLB	600,000.00	04/27/2022	07/01 - At Maturity	599,339.17		0.610	07/01/2022	0.619	600,000.00
313385YU4	32601	132122	AFD	FHLB	850,000.00	05/09/2022	07/01 - At Maturity	849,174.08		0.660	07/01/2022	0.670	850,000.00
313385YU4	32635	132122	AFD	FHLB	315,000.00	06/14/2022	07/01 - At Maturity	314,895.88		0.700	07/01/2022	0.710	315,000.00
313385YU4	32542	132132	AFD	FHLB	1,150,000.00	04/27/2022	07/01 - At Maturity	1,148,733.40		0.610	07/01/2022	0.619	1,150,000.00
313385YU4	32602	132132	AFD	FHLB	930,000.00	05/09/2022	07/01 - At Maturity	929,096.35		0.660	07/01/2022	0.670	930,000.00
313385YU4	32625	132132	AFD	FHLB	5,035,000.00	05/10/2022	07/01 - At Maturity	5,029,909.06		0.700	07/01/2022	0.690	4,720,000.00
313385YU4	32543	132212	AFD	FHLB	615,000.00	04/27/2022	07/01 - At Maturity	614,322.65		0.610	07/01/2022	0.619	615,000.00
313385YU4	32603	132212	AFD	FHLB	775,000.00	05/09/2022	07/01 - At Maturity	774,246.96		0.660	07/01/2022	0.670	775,000.00
313385YU4	32545	137402	AFD	FHLB	5,000,000.00	04/28/2022	05/09 - At Maturity	4,994,133.33		0.660	07/01/2022	0.670	0.00
Subtotal					82,245,000.00			82,160,219.98	0.00				76,930,000.00
Total Purchases					372,585,000.00			372,327,478.51	0.00				150,404,514.48



**2013 Res Float/Equity (merged)
Sales/Call Report
Sorted by Maturity Date - Fund
April 1, 2022 - June 30, 2022**

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
06/01/2022												
313385XN1	32497	131832	FHLB AFD	04/22/202	05/10/202 06/01/202	1,335,000.00	0.400	1,334,608.47	1,334,673.68	0.00	1,334,673.68 Sale	65.21
313385XN1	32498	131842	FHLB AFD	04/22/202	05/10/202 06/01/202	2,000,000.00	0.400	1,999,510.11	1,999,511.11	0.00	1,999,511.11 Sale	1.00
313385XN1	32500	131922	FHLB AFD	04/22/202	05/10/202 06/01/202	2,075,000.00	0.400	2,074,491.74	2,074,492.78	0.00	2,074,492.78 Sale	1.04
313385XN1	32508	132132	FHLB AFD	04/22/202	05/10/202 06/01/202	595,000.00	0.400	594,854.25	594,854.56	0.00	594,854.56 Sale	0.31
					Subtotal	6,005,000.00		6,003,464.57	6,003,532.13	0.00	6,003,532.13	67.56
07/01/2022												
313385YU4	32625	132132	FHLB AFD	05/10/202	06/14/202 07/01/202	315,000.00	0.700	314,898.10	314,895.88	0.00	314,895.88 Sale	-2.22
313385YU4	32545	137402	FHLB AFD	04/28/202	05/09/202 07/01/202	5,000,000.00	0.660	4,995,106.24	4,995,141.67	0.00	4,995,141.67 Sale	35.43
					Subtotal	5,315,000.00		5,310,004.34	5,310,037.55	0.00	5,310,037.55	33.21
					Total Sales	11,320,000.00		11,313,468.91	11,313,569.68	0.00	11,313,569.68	100.77



**2013 Res Float/Equity (merged)
Maturity Report
Sorted by Maturity Date**

Amounts due during April 1, 2022 - June 30, 2022

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
313385VM5	32413	131812	AFD	FHLB	2,000,000.00	04/13/2022	02/23/2022	0.170	2,000,000.00	0.00	2,000,000.00	0.00
313385VM5	32414	131822	AFD	FHLB	2,200,000.00	04/13/2022	02/23/2022	0.170	2,200,000.00	0.00	2,200,000.00	0.00
313385VM5	32415	131832	AFD	FHLB	1,400,000.00	04/13/2022	02/23/2022	0.170	1,400,000.00	0.00	1,400,000.00	0.00
313385VM5	32416	131842	AFD	FHLB	2,200,000.00	04/13/2022	02/23/2022	0.170	2,200,000.00	0.00	2,200,000.00	0.00
313385VM5	32417	131912	AFD	FHLB	2,000,000.00	04/13/2022	02/23/2022	0.170	2,000,000.00	0.00	2,000,000.00	0.00
313385VM5	32418	131922	AFD	FHLB	2,200,000.00	04/13/2022	02/23/2022	0.170	2,200,000.00	0.00	2,200,000.00	0.00
313385VM5	32419	131942	AFD	FHLB	3,000,000.00	04/13/2022	02/23/2022	0.170	3,000,000.00	0.00	3,000,000.00	0.00
313385VS2	32462	131312	AFD	FHLB	2,000,000.00	04/18/2022	04/08/2022	0.205	2,000,000.00	0.00	2,000,000.00	0.00
313385VS2	32463	131512	AFD	FHLB	2,000,000.00	04/18/2022	04/08/2022	0.205	2,000,000.00	0.00	2,000,000.00	0.00
313385VS2	32464	131612	AFD	FHLB	2,000,000.00	04/18/2022	04/08/2022	0.205	2,000,000.00	0.00	2,000,000.00	0.00
313385VS2	32465	131622	AFD	FHLB	2,000,000.00	04/18/2022	04/08/2022	0.205	2,000,000.00	0.00	2,000,000.00	0.00
313385VS2	32466	131712	AFD	FHLB	2,000,000.00	04/18/2022	04/08/2022	0.205	2,000,000.00	0.00	2,000,000.00	0.00
313385VS2	32467	131722	AFD	FHLB	2,000,000.00	04/18/2022	04/08/2022	0.205	2,000,000.00	0.00	2,000,000.00	0.00
313385WD4	32425	131722	AFD	FHLB	1,000,000.00	04/29/2022	03/30/2022	0.205	1,000,000.00	0.00	1,000,000.00	0.00
313385WD4	32426	131812	AFD	FHLB	1,000,000.00	04/29/2022	03/30/2022	0.205	1,000,000.00	0.00	1,000,000.00	0.00
313385WD4	32427	131842	AFD	FHLB	1,000,000.00	04/29/2022	03/30/2022	0.205	1,000,000.00	0.00	1,000,000.00	0.00
313385WD4	32428	131912	AFD	FHLB	1,000,000.00	04/29/2022	03/30/2022	0.205	1,000,000.00	0.00	1,000,000.00	0.00
313385WD4	32429	131922	AFD	FHLB	1,000,000.00	04/29/2022	03/30/2022	0.205	1,000,000.00	0.00	1,000,000.00	0.00
313385WD4	32430	131942	AFD	FHLB	1,000,000.00	04/29/2022	03/30/2022	0.205	1,000,000.00	0.00	1,000,000.00	0.00
313385WD4	32433	131312	AFD	FHLB	895,000.00	04/29/2022	04/05/2022	0.180	895,000.00	0.00	895,000.00	0.00
313385WD4	32434	131322	AFD	FHLB	655,000.00	04/29/2022	04/05/2022	0.180	655,000.00	0.00	655,000.00	0.00
313385WD4	32435	131412	AFD	FHLB	445,000.00	04/29/2022	04/05/2022	0.180	445,000.00	0.00	445,000.00	0.00
313385WD4	32436	131422	AFD	FHLB	655,000.00	04/29/2022	04/05/2022	0.180	655,000.00	0.00	655,000.00	0.00
313385WD4	32437	131512	AFD	FHLB	1,210,000.00	04/29/2022	04/05/2022	0.180	1,210,000.00	0.00	1,210,000.00	0.00
313385WD4	32438	131522	AFD	FHLB	1,565,000.00	04/29/2022	04/05/2022	0.180	1,565,000.00	0.00	1,565,000.00	0.00
313385WD4	32439	131612	AFD	FHLB	1,110,000.00	04/29/2022	04/05/2022	0.180	1,110,000.00	0.00	1,110,000.00	0.00
313385WD4	32440	131622	AFD	FHLB	1,010,000.00	04/29/2022	04/05/2022	0.180	1,010,000.00	0.00	1,010,000.00	0.00
313385WD4	32441	131632	AFD	FHLB	490,000.00	04/29/2022	04/05/2022	0.180	490,000.00	0.00	490,000.00	0.00
313385WD4	32442	131712	AFD	FHLB	1,435,000.00	04/29/2022	04/05/2022	0.180	1,435,000.00	0.00	1,435,000.00	0.00
313385WD4	32443	131722	AFD	FHLB	1,220,000.00	04/29/2022	04/05/2022	0.180	1,220,000.00	0.00	1,220,000.00	0.00
313385WD4	32444	131732	AFD	FHLB	1,000,000.00	04/29/2022	04/05/2022	0.180	1,000,000.00	0.00	1,000,000.00	0.00
313385WD4	32445	131742	AFD	FHLB	850,000.00	04/29/2022	04/05/2022	0.180	850,000.00	0.00	850,000.00	0.00
313385WD4	32446	131812	AFD	FHLB	1,060,000.00	04/29/2022	04/05/2022	0.180	1,060,000.00	0.00	1,060,000.00	0.00
313385WD4	32447	131822	AFD	FHLB	1,695,000.00	04/29/2022	04/05/2022	0.180	1,695,000.00	0.00	1,695,000.00	0.00
313385WD4	32448	131832	AFD	FHLB	1,300,000.00	04/29/2022	04/05/2022	0.180	1,300,000.00	0.00	1,300,000.00	0.00
313385WD4	32449	131842	AFD	FHLB	1,560,000.00	04/29/2022	04/05/2022	0.180	1,560,000.00	0.00	1,560,000.00	0.00
313385WD4	32450	131912	AFD	FHLB	1,825,000.00	04/29/2022	04/05/2022	0.180	1,825,000.00	0.00	1,825,000.00	0.00
313385WD4	32451	131922	AFD	FHLB	1,300,000.00	04/29/2022	04/05/2022	0.180	1,300,000.00	0.00	1,300,000.00	0.00

2013 Res Float/Equity (merged)
Maturity Report
Amounts due during April 1, 2022 - June 30, 2022

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CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313385WD4	32452	131932	AFD	FHLB	2,095,000.00	04/29/2022	04/05/2022	0.180	2,095,000.00	0.00	2,095,000.00	0.00
313385WD4	32453	131942	AFD	FHLB	2,600,000.00	04/29/2022	04/05/2022	0.180	2,600,000.00	0.00	2,600,000.00	0.00
313385WD4	32454	132012	AFD	FHLB	2,760,000.00	04/29/2022	04/05/2022	0.180	2,760,000.00	0.00	2,760,000.00	0.00
313385WD4	32455	132022	AFD	FHLB	1,610,000.00	04/29/2022	04/05/2022	0.180	1,610,000.00	0.00	1,610,000.00	0.00
313385WD4	32457	132032	AFD	FHLB	2,070,000.00	04/29/2022	04/05/2022	0.180	2,070,000.00	0.00	2,070,000.00	0.00
313385WD4	32458	132042	AFD	FHLB	570,000.00	04/29/2022	04/05/2022	0.180	570,000.00	0.00	570,000.00	0.00
313385WD4	32459	132112	AFD	FHLB	360,000.00	04/29/2022	04/05/2022	0.180	360,000.00	0.00	360,000.00	0.00
313385WD4	32460	132122	AFD	FHLB	115,000.00	04/29/2022	04/05/2022	0.180	115,000.00	0.00	115,000.00	0.00
313385WG7	32513	132132	AFD	FHLB	25,000,000.00	05/02/2022	04/28/2022	0.200	25,000,000.00	0.00	25,000,000.00	0.00
313385WG7	32547	131312	AFD	FHLB	895,000.00	05/02/2022	04/29/2022	0.150	895,000.00	0.00	895,000.00	0.00
313385WG7	32548	131322	AFD	FHLB	655,000.00	05/02/2022	04/29/2022	0.150	655,000.00	0.00	655,000.00	0.00
313385WG7	32549	131412	AFD	FHLB	445,000.00	05/02/2022	04/29/2022	0.150	445,000.00	0.00	445,000.00	0.00
313385WG7	32550	131422	AFD	FHLB	655,000.00	05/02/2022	04/29/2022	0.150	655,000.00	0.00	655,000.00	0.00
313385WG7	32552	131512	AFD	FHLB	1,210,000.00	05/02/2022	04/29/2022	0.150	1,210,000.00	0.00	1,210,000.00	0.00
313385WG7	32553	131522	AFD	FHLB	1,565,000.00	05/02/2022	04/29/2022	0.150	1,565,000.00	0.00	1,565,000.00	0.00
313385WG7	32554	131612	AFD	FHLB	1,110,000.00	05/02/2022	04/29/2022	0.150	1,110,000.00	0.00	1,110,000.00	0.00
313385WG7	32555	131622	AFD	FHLB	1,010,000.00	05/02/2022	04/29/2022	0.150	1,010,000.00	0.00	1,010,000.00	0.00
313385WG7	32556	131632	AFD	FHLB	490,000.00	05/02/2022	04/29/2022	0.150	490,000.00	0.00	490,000.00	0.00
313385WG7	32557	131712	AFD	FHLB	1,435,000.00	05/02/2022	04/29/2022	0.150	1,435,000.00	0.00	1,435,000.00	0.00
313385WG7	32558	131722	AFD	FHLB	2,220,000.00	05/02/2022	04/29/2022	0.150	2,220,000.00	0.00	2,220,000.00	0.00
313385WG7	32559	131732	AFD	FHLB	1,000,000.00	05/02/2022	04/29/2022	0.150	1,000,000.00	0.00	1,000,000.00	0.00
313385WG7	32560	131742	AFD	FHLB	850,000.00	05/02/2022	04/29/2022	0.150	850,000.00	0.00	850,000.00	0.00
313385WG7	32561	131812	AFD	FHLB	2,060,000.00	05/02/2022	04/29/2022	0.150	2,060,000.00	0.00	2,060,000.00	0.00
313385WG7	32562	131822	AFD	FHLB	1,695,000.00	05/02/2022	04/29/2022	0.150	1,695,000.00	0.00	1,695,000.00	0.00
313385WG7	32563	131832	AFD	FHLB	1,300,000.00	05/02/2022	04/29/2022	0.150	1,300,000.00	0.00	1,300,000.00	0.00
313385WG7	32564	131842	AFD	FHLB	2,560,000.00	05/02/2022	04/29/2022	0.150	2,560,000.00	0.00	2,560,000.00	0.00
313385WG7	32565	131912	AFD	FHLB	2,825,000.00	05/02/2022	04/29/2022	0.150	2,825,000.00	0.00	2,825,000.00	0.00
313385WG7	32566	131922	AFD	FHLB	2,300,000.00	05/02/2022	04/29/2022	0.150	2,300,000.00	0.00	2,300,000.00	0.00
313385WG7	32567	131932	AFD	FHLB	2,095,000.00	05/02/2022	04/29/2022	0.150	2,095,000.00	0.00	2,095,000.00	0.00
313385WG7	32568	131942	AFD	FHLB	3,600,000.00	05/02/2022	04/29/2022	0.150	3,600,000.00	0.00	3,600,000.00	0.00
313385WG7	32569	132012	AFD	FHLB	2,760,000.00	05/02/2022	04/29/2022	0.150	2,760,000.00	0.00	2,760,000.00	0.00
313385WG7	32570	132022	AFD	FHLB	1,610,000.00	05/02/2022	04/29/2022	0.150	1,610,000.00	0.00	1,610,000.00	0.00
313385WG7	32572	132032	AFD	FHLB	2,070,000.00	05/02/2022	04/29/2022	0.150	2,070,000.00	0.00	2,070,000.00	0.00
313385WG7	32573	132042	AFD	FHLB	570,000.00	05/02/2022	04/29/2022	0.150	570,000.00	0.00	570,000.00	0.00
313385WG7	32574	132112	AFD	FHLB	360,000.00	05/02/2022	04/29/2022	0.150	360,000.00	0.00	360,000.00	0.00
313385WG7	32575	132122	AFD	FHLB	115,000.00	05/02/2022	04/29/2022	0.150	115,000.00	0.00	115,000.00	0.00
313385WG7	32576	132132	AFD	FHLB	54,180,000.00	05/02/2022	04/29/2022	0.150	54,180,000.00	0.00	54,180,000.00	0.00
313385WX0	32396	132022	AFD	FHLB	2,000,000.00	05/17/2022	02/14/2022	0.370	2,000,000.00	0.00	2,000,000.00	0.00
313385XN1	32482	131312	AFD	FHLB	965,000.00	06/01/2022	04/22/2022	0.400	965,000.00	0.00	965,000.00	0.00
313385XN1	32483	131322	AFD	FHLB	695,000.00	06/01/2022	04/22/2022	0.400	695,000.00	0.00	695,000.00	0.00
313385XN1	32484	131412	AFD	FHLB	945,000.00	06/01/2022	04/22/2022	0.400	945,000.00	0.00	945,000.00	0.00

2013 Res Float/Equity (merged)
Maturity Report
Amounts due during April 1, 2022 - June 30, 2022

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CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313385XN1	32485	131422	AFD	FHLB	1,180,000.00	06/01/2022	04/22/2022	0.400	1,180,000.00	0.00	1,180,000.00	0.00
313385XN1	32486	131512	AFD	FHLB	1,460,000.00	06/01/2022	04/22/2022	0.400	1,460,000.00	0.00	1,460,000.00	0.00
313385XN1	32487	131522	AFD	FHLB	1,065,000.00	06/01/2022	04/22/2022	0.400	1,065,000.00	0.00	1,065,000.00	0.00
313385XN1	32488	131612	AFD	FHLB	845,000.00	06/01/2022	04/22/2022	0.400	845,000.00	0.00	845,000.00	0.00
313385XN1	32489	131622	AFD	FHLB	1,465,000.00	06/01/2022	04/22/2022	0.400	1,465,000.00	0.00	1,465,000.00	0.00
313385XN1	32490	131632	AFD	FHLB	510,000.00	06/01/2022	04/22/2022	0.400	510,000.00	0.00	510,000.00	0.00
313385XN1	32491	131712	AFD	FHLB	1,930,000.00	06/01/2022	04/22/2022	0.400	1,930,000.00	0.00	1,930,000.00	0.00
313385XN1	32492	131722	AFD	FHLB	1,940,000.00	06/01/2022	04/22/2022	0.400	1,940,000.00	0.00	1,940,000.00	0.00
313385XN1	32493	131732	AFD	FHLB	1,075,000.00	06/01/2022	04/22/2022	0.400	1,075,000.00	0.00	1,075,000.00	0.00
313385XN1	32494	131742	AFD	FHLB	1,560,000.00	06/01/2022	04/22/2022	0.400	1,560,000.00	0.00	1,560,000.00	0.00
313385XN1	32495	131812	AFD	FHLB	1,475,000.00	06/01/2022	04/22/2022	0.400	1,475,000.00	0.00	1,475,000.00	0.00
313385XN1	32496	131822	AFD	FHLB	2,095,000.00	06/01/2022	04/22/2022	0.400	2,095,000.00	0.00	2,095,000.00	0.00
313385XN1	32497	131832	AFD	FHLB	2,225,000.00	06/01/2022	04/22/2022	0.400	2,225,000.00	0.00	2,225,000.00	0.00
313385XN1	32498	131842	AFD	FHLB	4,250,000.00	06/01/2022	04/22/2022	0.400	4,250,000.00	0.00	4,250,000.00	0.00
313385XN1	32499	131912	AFD	FHLB	2,065,000.00	06/01/2022	04/22/2022	0.400	2,065,000.00	0.00	2,065,000.00	0.00
313385XN1	32500	131922	AFD	FHLB	2,080,000.00	06/01/2022	04/22/2022	0.400	2,080,000.00	0.00	2,080,000.00	0.00
313385XN1	32501	131942	AFD	FHLB	2,480,000.00	06/01/2022	04/22/2022	0.400	2,480,000.00	0.00	2,480,000.00	0.00
313385XN1	32502	132012	AFD	FHLB	2,500,000.00	06/01/2022	04/22/2022	0.400	2,500,000.00	0.00	2,500,000.00	0.00
313385XN1	32503	132022	AFD	FHLB	2,640,000.00	06/01/2022	04/22/2022	0.400	2,640,000.00	0.00	2,640,000.00	0.00
313385XN1	32504	132032	AFD	FHLB	1,120,000.00	06/01/2022	04/22/2022	0.400	1,120,000.00	0.00	1,120,000.00	0.00
313385XN1	32505	132042	AFD	FHLB	1,075,000.00	06/01/2022	04/22/2022	0.400	1,075,000.00	0.00	1,075,000.00	0.00
313385XN1	32506	132112	AFD	FHLB	640,000.00	06/01/2022	04/22/2022	0.400	640,000.00	0.00	640,000.00	0.00
313385XN1	32507	132122	AFD	FHLB	310,000.00	06/01/2022	04/22/2022	0.400	310,000.00	0.00	310,000.00	0.00
313385XN1	32508	132132	AFD	FHLB	45,000.00	06/01/2022	04/22/2022	0.400	45,000.00	0.00	45,000.00	0.00
313385XN1	32608	132012	AFD	FHLB	235,000.00	06/01/2022	05/10/2022	0.400	235,000.00	0.00	235,000.00	0.00
313385XN1	32609	132032	AFD	FHLB	1,000,000.00	06/01/2022	05/10/2022	0.400	1,000,000.00	0.00	1,000,000.00	0.00
313385XN1	32610	131932	AFD	FHLB	100,000.00	06/01/2022	05/10/2022	0.400	100,000.00	0.00	100,000.00	0.00
313385XN1	32612	132012	AFD	FHLB	2,000,000.00	06/01/2022	05/10/2022	0.400	2,000,000.00	0.00	2,000,000.00	0.00
313385XN1	32613	131932	AFD	FHLB	1,975,000.00	06/01/2022	05/10/2022	0.400	1,975,000.00	0.00	1,975,000.00	0.00
313385XN1	32614	131932	AFD	FHLB	595,000.00	06/01/2022	05/10/2022	0.400	595,000.00	0.00	595,000.00	0.00
313385XN1	32615	132012	AFD	FHLB	100,000.00	06/01/2022	05/10/2022	0.400	100,000.00	0.00	100,000.00	0.00
Total Maturities					233,740,000.00				233,740,000.00	0.00	233,740,000.00	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, 2021 to determine the amount to be held in the Bond Reserve Fund. This analysis determined that this balance needed to be \$1,381,881.95.

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 preformed an analysis in conjunction with the sale of Bond Issue 2022-2 in June of 2022 under this resolution. The resulting Bond Reserve Fund requirement was \$84,300,694.

THDA QUARTERLY INVESTMENT REPORT
RESERVE FUNDS
June 30, 2022

Historical Fund Balances	1985 Resolution		2009 Resolution		2013 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value	Amortized Cost	Market Value
6/30/19	91,015,399.41	91,610,612.61	21,307,582.65	20,713,277.95	50,951,091.06	49,480,576.18
6/30/20	23,857,841.86	24,948,423.77	6,611,813.54	6,613,393.73	111,728,216.43	112,333,794.57
6/30/21	13,401,801.73	14,119,103.83	6,615,963.05	6,608,317.29	116,619,811.58	116,597,580.74
6/30/22	-	-	6,613,157.64	6,356,313.95	121,992,197.20	117,679,421.08

Historical Returns (Yield)	Quarter ending 6/30/2022	Current Fiscal Year	Last 12 Months	Last 24 Months
	1985 Resolution	N/A	N/A	N/A
	2009 Resolution	0.785%	0.679%	0.655%
	2013 Resolution	1.322%	1.100%	1.023%

Benchmarks:	(1) One-year CMT	2.200%	0.859%	0.859%	0.479%
	(2) Two-year CMT	2.720%	1.229%	1.229%	0.690%
	(3) Three-year CMT	2.887%	1.448%	1.448%	0.844%

Duration		1985 Resolution	2009 Resolution	2013 Resolution	
	Average Duration to Maturity (Years)	N/A	2.5	3.8	
	Average Duration to Call (Years)	N/A	0.2	0.9	

Asset Allocation	1985 Resolution		2009 Resolution		2013 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage	Dollar value*	Percentage
	-	0.00%	3,157.64	0.05%	790,586.72	0.65%
	-	0.00%	6,610,000.00	99.95%	110,702,733.49	90.75%
	-	0.00%	-	0.00%	5,502,694.78	4.51%
	-	0.00%	-	0.00%	-	0.00%
	-	0.00%	-	0.00%	-	0.00%
	-	0.00%	-	0.00%	-	0.00%
	-	0.00%	-	0.00%	4,996,182.21	4.10%
Total	-	0.00%	6,613,157.64	100.00%	121,992,197.20	100.00%

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



**2009 Res BRF Merged
Investments by Issuer
Active Investments
Sorted by Fund
June 30, 2022**

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												
3130ALJ70	31669	Federal Agency Coupon Securities	Fair	500,000.00	0.400	500,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALQU1	31712	Federal Agency Coupon Securities	Fair	1,000,000.00	0.520	955,295.06	03/31/2022	0.520	06/30/2024	730	06/30/2022	
3130ALUG7	31721	Federal Agency Coupon Securities	Fair	700,000.00	0.500	667,823.14	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130AP4L6	32103	Federal Agency Coupon Securities	Fair	1,000,000.00	0.600	946,257.51	03/31/2022	0.600	03/28/2025	1,001	09/28/2022	
3130AP5H4	32134	Federal Agency Coupon Securities	Fair	2,000,000.00	0.750	1,885,229.68	03/31/2022	0.750	09/30/2025	1,187	06/30/2022	
3130AQY49	32375	Federal Agency Coupon Securities	Fair	910,000.00	2.000	898,550.92	03/31/2022	2.000	02/27/2025	972	08/27/2022	
Subtotal and Average				6,110,000.00		5,853,156.31		0.817		961		
Federal National Mortgage Admi												
3135GA5Y3	31553	Federal Agency Coupon Securities	Fair	500,000.00	0.375	500,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
Subtotal and Average				500,000.00		500,000.00		0.375		714		
Total and Average				6,610,000.00		6,353,156.31		0.783		942		



**2009 Res BRF Summary
Investments by All Types
Active Investments
June 30, 2022**

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	6,610,000.00	6,610,000.00				
				Total	6,610,000.00	6,610,000.00				



2009 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2015-A BRF (133532550)												
			Subtotal	6,610,000.00	6,610,000.00	6,610,000.00		0.785	12,943.75	0.00	12,943.75	
			Total	6,610,000.00	6,610,000.00	6,610,000.00		0.785	12,943.75	0.00	12,943.75	



2009 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2021 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2015-A BRF (133532550)												
			Subtotal	6,610,000.00	5,110,335.90	6,610,000.00		0.679	39,666.54	-36.21	39,630.33	
			Total	6,610,000.00	5,110,335.90	6,610,000.00		0.679	39,666.54	-36.21	39,630.33	



2009 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2020 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2015-A BRF (133532550)												
			Subtotal	6,610,000.00	0.00	6,610,000.00		0.655	47,784.23	-100.31	47,683.92	
			Total	6,610,000.00	0.00	6,610,000.00		0.655	47,784.23	-100.31	47,683.92	



**2013 Res BRF merged
Investments by Issuer
Active Investments
Sorted by Fund
June 30, 2022**

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												
3130ALJ70	31665	Federal Agency Coupon Securities	Fair	125,000.00	0.400	125,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31717	Federal Agency Coupon Securities	Fair	1,000,000.00	0.500	954,033.06	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130AP4L6	32099	Federal Agency Coupon Securities	Fair	1,300,000.00	0.600	1,230,134.76	03/31/2022	0.600	03/28/2025	1,001	09/28/2022	
3130AQDY6	32304	Federal Agency Coupon Securities	Fair	600,000.00	1.000	579,703.36	03/31/2022	1.000	12/30/2024	913	06/30/2022	
3130AS4L0	32675	Federal Agency Coupon Securities	Fair	104,029.47	4.500	103,582.50	06/29/2022	7.880	05/25/2033	3,981	11/25/2022	
3130ALJ70	31666	Federal Agency Coupon Securities	Fair	250,000.00	0.400	250,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31718	Federal Agency Coupon Securities	Fair	200,000.00	0.500	190,806.61	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130AP4L6	32100	Federal Agency Coupon Securities	Fair	1,700,000.00	0.600	1,608,637.77	03/31/2022	0.600	03/28/2025	1,001	09/28/2022	
3130AP5H4	32133	Federal Agency Coupon Securities	Fair	1,300,000.00	0.750	1,225,399.29	03/31/2022	0.750	09/30/2025	1,187	06/30/2022	
3130ARQH7	32469	Federal Agency Coupon Securities	Fair	165,000.00	4.000	165,000.00	04/26/2022	4.000	04/21/2032	3,582	10/21/2022	
3130ALJ70	31667	Federal Agency Coupon Securities	Fair	350,000.00	0.400	350,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31719	Federal Agency Coupon Securities	Fair	700,000.00	0.500	667,823.14	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130AP4L6	32101	Federal Agency Coupon Securities	Fair	300,000.00	0.600	283,877.25	03/31/2022	0.600	03/28/2025	1,001	09/28/2022	
3130AQDY6	32305	Federal Agency Coupon Securities	Fair	535,000.00	1.000	516,902.16	03/31/2022	1.000	12/30/2024	913	06/30/2022	
3130ARQH7	32470	Federal Agency Coupon Securities	Fair	505,000.00	4.000	505,000.00	04/26/2022	4.000	04/21/2032	3,582	10/21/2022	
3130ALJ70	31668	Federal Agency Coupon Securities	Fair	300,000.00	0.400	300,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31720	Federal Agency Coupon Securities	Fair	400,000.00	0.500	381,613.22	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130AP4L6	32102	Federal Agency Coupon Securities	Fair	200,000.00	0.600	189,251.50	03/31/2022	0.600	03/28/2025	1,001	09/28/2022	
3130ARQH7	32471	Federal Agency Coupon Securities	Fair	555,000.00	4.000	555,000.00	04/26/2022	4.000	04/21/2032	3,582	10/21/2022	
3130ALJ70	31670	Federal Agency Coupon Securities	Fair	400,000.00	0.400	400,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31722	Federal Agency Coupon Securities	Fair	700,000.00	0.500	667,823.14	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130ANZB9	32111	Federal Agency Coupon Securities	Fair	375,000.00	1.000	348,401.03	03/31/2022	1.000	03/30/2027	1,733	09/30/2022	
3130AQY49	32376	Federal Agency Coupon Securities	Fair	525,000.00	2.000	518,394.76	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130ALJ70	31671	Federal Agency Coupon Securities	Fair	400,000.00	0.400	400,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31723	Federal Agency Coupon Securities	Fair	700,000.00	0.500	667,823.14	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130AP4L6	32104	Federal Agency Coupon Securities	Fair	500,000.00	0.600	473,128.76	03/31/2022	0.600	03/28/2025	1,001	09/28/2022	
3130AMK50	32177	Federal Agency Coupon Securities	Fair	529,995.08	2.000	498,502.24	03/31/2022	2.001	05/12/2031	3,237	08/12/2022	
3130AQY49	32377	Federal Agency Coupon Securities	Fair	510,000.00	2.000	503,583.48	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130ALJ70	31672	Federal Agency Coupon Securities	Fair	500,000.00	0.400	500,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALQU1	31713	Federal Agency Coupon Securities	Fair	1,000,000.00	0.520	955,295.06	03/31/2022	0.520	06/30/2024	730	06/30/2022	
3130ALUG7	31724	Federal Agency Coupon Securities	Fair	1,000,000.00	0.500	954,033.06	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130ANN97	32053	Federal Agency Coupon Securities	Fair	1,160,000.00	0.875	1,089,707.50	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130AP4T9	32105	Federal Agency Coupon Securities	Fair	730,000.00	1.000	683,607.76	03/31/2022	1.000	12/30/2026	1,643	09/30/2022	
3130ANZB9	32112	Federal Agency Coupon Securities	Fair	735,000.00	1.000	682,866.01	03/31/2022	1.000	03/30/2027	1,733	09/30/2022	

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3130AMK50	32178	Federal Agency Coupon Securities	Fair	499,995.36	2.000	470,285.13	03/31/2022	2.001	05/12/2031	3,237	08/12/2022	
3130AQY49	32378	Federal Agency Coupon Securities	Fair	520,000.00	2.000	513,457.67	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130ALJ70	31673	Federal Agency Coupon Securities	Fair	250,000.00	0.400	250,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31725	Federal Agency Coupon Securities	Fair	200,000.00	0.500	190,806.61	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130AQY49	32379	Federal Agency Coupon Securities	Fair	335,000.00	2.000	330,785.23	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130ALUG7	31726	Federal Agency Coupon Securities	Fair	200,000.00	0.500	190,806.61	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130ANN97	32054	Federal Agency Coupon Securities	Fair	160,000.00	0.875	150,304.48	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130AQY49	32382	Federal Agency Coupon Securities	Fair	140,000.00	2.000	138,238.60	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130ANN97	32055	Federal Agency Coupon Securities	Fair	125,000.00	0.875	117,425.38	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130AQY49	32383	Federal Agency Coupon Securities	Fair	135,000.00	2.000	133,301.51	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130ALJ70	31674	Federal Agency Coupon Securities	Fair	300,000.00	0.400	300,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31727	Federal Agency Coupon Securities	Fair	600,000.00	0.500	572,419.84	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130ANN97	32056	Federal Agency Coupon Securities	Fair	120,000.00	0.875	112,728.36	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130ANZB9	32113	Federal Agency Coupon Securities	Fair	250,000.00	1.000	232,267.35	03/31/2022	1.000	03/30/2027	1,733	09/30/2022	
3130AQY49	32384	Federal Agency Coupon Securities	Fair	520,000.00	2.000	513,457.67	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130ALJ70	31675	Federal Agency Coupon Securities	Fair	150,000.00	0.400	150,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31728	Federal Agency Coupon Securities	Fair	200,000.00	0.500	190,806.61	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130AQY49	32385	Federal Agency Coupon Securities	Fair	155,000.00	2.000	153,049.88	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130ALJ70	31676	Federal Agency Coupon Securities	Fair	150,000.00	0.400	150,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31729	Federal Agency Coupon Securities	Fair	200,000.00	0.500	190,806.61	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130ANN97	32057	Federal Agency Coupon Securities	Fair	175,000.00	0.875	164,395.53	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130AQY49	32386	Federal Agency Coupon Securities	Fair	185,000.00	2.000	182,672.44	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130ALJ70	31677	Federal Agency Coupon Securities	Fair	150,000.00	0.400	150,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31730	Federal Agency Coupon Securities	Fair	300,000.00	0.500	286,209.92	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130ANN97	32058	Federal Agency Coupon Securities	Fair	140,000.00	0.875	131,516.42	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130AQY49	32387	Federal Agency Coupon Securities	Fair	175,000.00	2.000	172,798.25	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130ALJ70	31678	Federal Agency Coupon Securities	Fair	300,000.00	0.400	300,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31731	Federal Agency Coupon Securities	Fair	300,000.00	0.500	286,209.92	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130AMK50	32179	Federal Agency Coupon Securities	Fair	499,995.36	2.000	470,285.13	03/31/2022	2.001	05/12/2031	3,237	08/12/2022	
3130ARQH7	32472	Federal Agency Coupon Securities	Fair	540,000.00	4.000	540,000.00	04/26/2022	4.000	04/21/2032	3,582	10/21/2022	
3130AL7A6	31660	Federal Agency Coupon Securities	Fair	1,000,000.00	1.000	907,277.47	03/31/2022	1.000	02/25/2031	3,161	02/25/2023	
3130ALJ70	31679	Federal Agency Coupon Securities	Fair	500,000.00	0.400	500,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31732	Federal Agency Coupon Securities	Fair	300,000.00	0.500	286,209.92	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130ANN97	32059	Federal Agency Coupon Securities	Fair	465,000.00	0.875	436,822.40	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130AP4T9	32106	Federal Agency Coupon Securities	Fair	350,000.00	1.000	327,757.15	03/31/2022	1.000	12/30/2026	1,643	09/30/2022	
3130ANZB9	32114	Federal Agency Coupon Securities	Fair	350,000.00	1.000	325,174.29	03/31/2022	1.000	03/30/2027	1,733	09/30/2022	
3130AMK50	32180	Federal Agency Coupon Securities	Fair	499,995.36	2.000	470,285.13	03/31/2022	2.001	05/12/2031	3,237	08/12/2022	
3130ARQH7	32473	Federal Agency Coupon Securities	Fair	505,000.00	4.000	505,000.00	04/26/2022	4.000	04/21/2032	3,582	10/21/2022	
3130ALJ70	31680	Federal Agency Coupon Securities	Fair	375,000.00	0.400	375,000.00	06/22/2022	0.400	03/12/2024	620	07/12/2022	
3130ALUG7	31733	Federal Agency Coupon Securities	Fair	300,000.00	0.500	286,209.92	03/31/2022	0.500	09/30/2024	822	06/30/2022	

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3130ANN97	32060	Federal Agency Coupon Securities	Fair	245,000.00	0.875	230,153.74	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130ANZB9	32115	Federal Agency Coupon Securities	Fair	340,000.00	1.000	315,883.60	03/31/2022	1.000	03/30/2027	1,733	09/30/2022	
3130AMK50	32181	Federal Agency Coupon Securities	Fair	499,995.36	2.000	470,285.13	03/31/2022	2.001	05/12/2031	3,237	08/12/2022	
3130ARQH7	32474	Federal Agency Coupon Securities	Fair	505,000.00	4.000	505,000.00	04/26/2022	4.000	04/21/2032	3,582	10/21/2022	
3130AL7A6	31661	Federal Agency Coupon Securities	Fair	1,000,000.00	1.000	907,277.47	03/31/2022	1.000	02/25/2031	3,161	02/25/2023	
3130ALQU1	31714	Federal Agency Coupon Securities	Fair	1,000,000.00	0.520	955,295.06	03/31/2022	0.520	06/30/2024	730	06/30/2022	
3130ALUG7	31734	Federal Agency Coupon Securities	Fair	400,000.00	0.500	381,613.22	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130ANN97	32061	Federal Agency Coupon Securities	Fair	530,000.00	0.875	497,883.60	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130AP4T9	32107	Federal Agency Coupon Securities	Fair	750,000.00	1.000	702,336.74	03/31/2022	1.000	12/30/2026	1,643	09/30/2022	
3130ANZB9	32116	Federal Agency Coupon Securities	Fair	250,000.00	1.000	232,267.35	03/31/2022	1.000	03/30/2027	1,733	09/30/2022	
3130AMK50	32182	Federal Agency Coupon Securities	Fair	499,995.36	2.000	470,285.13	03/31/2022	2.001	05/12/2031	3,237	08/12/2022	
3130ARQH7	32475	Federal Agency Coupon Securities	Fair	505,000.00	4.000	505,000.00	04/26/2022	4.000	04/21/2032	3,582	10/21/2022	
3130AMJR4	31850	Federal Agency Coupon Securities	Fair	1,790,000.00	2.500	1,646,456.16	03/31/2022	2.500	05/19/2036	5,071		
3130ANN97	32062	Federal Agency Coupon Securities	Fair	175,000.00	0.875	164,395.53	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130ANZB9	32117	Federal Agency Coupon Securities	Fair	200,000.00	1.000	185,813.88	03/31/2022	1.000	03/30/2027	1,733	09/30/2022	
3130AQ7E7	32298	Federal Agency Coupon Securities	Fair	1,125,000.00	1.500	1,085,928.14	03/31/2022	1.500	06/30/2026	1,460	06/30/2022	
3130AL7A6	31662	Federal Agency Coupon Securities	Fair	1,500,000.00	1.000	1,360,916.21	03/31/2022	1.000	02/25/2031	3,161	02/25/2023	
3130ALQU1	31715	Federal Agency Coupon Securities	Fair	1,000,000.00	0.520	955,295.06	03/31/2022	0.520	06/30/2024	730	06/30/2022	
3130ALUG7	31735	Federal Agency Coupon Securities	Fair	600,000.00	0.500	572,419.84	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130ANN97	32063	Federal Agency Coupon Securities	Fair	965,000.00	0.875	906,523.91	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130AP4T9	32108	Federal Agency Coupon Securities	Fair	750,000.00	1.000	702,336.74	03/31/2022	1.000	12/30/2026	1,643	09/30/2022	
3130ANZB9	32118	Federal Agency Coupon Securities	Fair	250,000.00	1.000	232,267.35	03/31/2022	1.000	03/30/2027	1,733	09/30/2022	
3130AMK50	32183	Federal Agency Coupon Securities	Fair	499,995.36	2.000	470,285.13	03/31/2022	2.001	05/12/2031	3,237	08/12/2022	
3130AQY49	32388	Federal Agency Coupon Securities	Fair	505,000.00	2.000	498,646.39	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130ANN97	32064	Federal Agency Coupon Securities	Fair	450,000.00	0.875	422,731.36	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130AP4T9	32109	Federal Agency Coupon Securities	Fair	200,000.00	1.000	187,289.80	03/31/2022	1.000	12/30/2026	1,643	09/30/2022	
3130ANZB9	32119	Federal Agency Coupon Securities	Fair	250,000.00	1.000	232,267.35	03/31/2022	1.000	03/30/2027	1,733	09/30/2022	
3130AQ7E7	32299	Federal Agency Coupon Securities	Fair	1,760,000.00	1.500	1,698,874.25	03/31/2022	1.500	06/30/2026	1,460	06/30/2022	
3130AQDY6	32306	Federal Agency Coupon Securities	Fair	865,000.00	1.000	835,739.01	03/31/2022	1.000	12/30/2024	913	06/30/2022	
3130AL7A6	31663	Federal Agency Coupon Securities	Fair	1,500,000.00	1.000	1,360,916.21	03/31/2022	1.000	02/25/2031	3,161	02/25/2023	
3130ALQU1	31716	Federal Agency Coupon Securities	Fair	1,000,000.00	0.520	955,295.06	03/31/2022	0.520	06/30/2024	730	06/30/2022	
3130ALUG7	31736	Federal Agency Coupon Securities	Fair	1,000,000.00	0.500	954,033.06	03/31/2022	0.500	09/30/2024	822	06/30/2022	
3130AM6D9	31813	Federal Agency Coupon Securities	Fair	285,000.00	2.050	267,042.40	03/31/2022	2.050	05/12/2031	3,237		
3130AMJR4	31851	Federal Agency Coupon Securities	Fair	165,000.00	2.500	151,768.31	03/31/2022	2.500	05/19/2036	5,071		
3130ANN97	32065	Federal Agency Coupon Securities	Fair	790,000.00	0.875	742,128.39	03/31/2022	0.875	08/26/2026	1,517	08/26/2022	
3130AP4T9	32110	Federal Agency Coupon Securities	Fair	220,000.00	1.000	206,018.78	03/31/2022	1.000	12/30/2026	1,643	09/30/2022	
3130AP5H4	32135	Federal Agency Coupon Securities	Fair	500,000.00	0.750	471,307.42	03/31/2022	0.750	09/30/2025	1,187	06/30/2022	
3130AMK50	32184	Federal Agency Coupon Securities	Fair	1,669,984.49	2.000	1,570,752.33	03/31/2022	2.001	05/12/2031	3,237	08/12/2022	
3130AQ7E7	32300	Federal Agency Coupon Securities	Fair	855,000.00	1.500	825,305.39	03/31/2022	1.500	06/30/2026	1,460	06/30/2022	
3130AQY49	32389	Federal Agency Coupon Securities	Fair	335,000.00	2.000	330,785.23	03/31/2022	2.000	02/27/2025	972	08/27/2022	

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3130ARQH7	32476	Federal Agency Coupon Securities	Fair	135,000.00	4.000	135,000.00	04/26/2022	4.000	04/21/2032	3,582	10/21/2022	
313385A30	32628	Federal Agency Disc. -Amortizing	Fair	4,996,182.21	0.880	4,994,451.39	06/15/2022	0.906	08/01/2022	31		
3130AMJR4	31852	Federal Agency Coupon Securities	Fair	1,395,000.00	2.500	1,283,132.03	03/31/2022	2.500	05/19/2036	5,071		
3130AMJR4	31853	Federal Agency Coupon Securities	Fair	2,650,000.00	2.500	2,437,490.96	03/31/2022	2.500	05/19/2036	5,071		
3130AQY49	32390	Federal Agency Coupon Securities	Fair	40,000.00	2.000	39,496.74	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130AM6D9	31814	Federal Agency Coupon Securities	Fair	1,140,000.00	2.050	1,068,169.58	03/31/2022	2.050	05/12/2031	3,237		
3130AP5H4	32136	Federal Agency Coupon Securities	Fair	750,000.00	0.750	706,961.13	03/31/2022	0.750	09/30/2025	1,187	06/30/2022	
3130AMK50	32185	Federal Agency Coupon Securities	Fair	749,993.03	2.000	705,427.70	03/31/2022	2.001	05/12/2031	3,237	08/12/2022	
3130AQY49	32391	Federal Agency Coupon Securities	Fair	10,000.00	2.000	9,874.19	03/31/2022	2.000	02/27/2025	972	08/27/2022	
3130AQ7E7	32301	Federal Agency Coupon Securities	Fair	1,260,000.00	1.500	1,216,239.52	03/31/2022	1.500	06/30/2026	1,460	06/30/2022	
3130ARQH7	32479	Federal Agency Coupon Securities	Fair	585,325.00	4.000	585,000.00	04/26/2022	4.000	04/21/2032	3,582	10/21/2022	
3130AS4L0	32676	Federal Agency Coupon Securities	Fair	1,629,795.06	4.500	1,622,792.50	06/29/2022	4.659	05/25/2033	3,981	11/25/2022	
Subtotal and Average				76,045,276.50		72,650,557.46		1.382		1,886		
Federal Home Loan Mortgage Cor												
3134GXGU2	31478	Federal Agency Coupon Securities	Fair	1,200,000.00	0.250	1,200,000.00	06/22/2022	0.250	06/30/2023	364	06/30/2022	
3134GXFV1	31456	Federal Agency Coupon Securities	Fair	500,000.00	0.625	464,951.83	03/31/2022	0.063	12/17/2025	1,265	09/17/2022	
3134GXFV1	31457	Federal Agency Coupon Securities	Fair	500,000.00	0.625	464,951.83	03/31/2022	0.063	12/17/2025	1,265	09/17/2022	
3134GXFV1	31458	Federal Agency Coupon Securities	Fair	500,000.00	0.625	464,951.83	03/31/2022	0.063	12/17/2025	1,265	09/17/2022	
3134GXGU2	31479	Federal Agency Coupon Securities	Fair	500,000.00	0.250	500,000.00	06/22/2022	0.250	06/30/2023	364	06/30/2022	
3134GXFV1	31459	Federal Agency Coupon Securities	Fair	500,000.00	0.625	464,951.83	03/31/2022	0.063	12/17/2025	1,265	09/17/2022	
3134GXFV1	31460	Federal Agency Coupon Securities	Fair	250,000.00	0.625	232,475.91	03/31/2022	0.063	12/17/2025	1,265	09/17/2022	
3134GXFV1	31461	Federal Agency Coupon Securities	Fair	500,000.00	0.625	464,951.83	03/31/2022	0.063	12/17/2025	1,265	09/17/2022	
3134GXFV1	31462	Federal Agency Coupon Securities	Fair	500,000.00	0.625	464,951.83	03/31/2022	0.063	12/17/2025	1,265	09/17/2022	
3134GXFV1	31463	Federal Agency Coupon Securities	Fair	250,000.00	0.625	232,475.91	03/31/2022	0.063	12/17/2025	1,265	09/17/2022	
3134GXFV1	31464	Federal Agency Coupon Securities	Fair	250,000.00	0.625	232,475.91	03/31/2022	0.063	12/17/2025	1,265	09/17/2022	
3134GXFV1	31465	Federal Agency Coupon Securities	Fair	250,000.00	0.625	232,475.91	03/31/2022	0.063	12/17/2025	1,265	09/17/2022	
3134GXGU2	31480	Federal Agency Coupon Securities	Fair	500,000.00	0.250	500,000.00	06/22/2022	0.250	06/30/2023	364	06/30/2022	
3134GXGU2	31481	Federal Agency Coupon Securities	Fair	500,000.00	0.250	500,000.00	06/22/2022	0.250	06/30/2023	364	06/30/2022	
3134GXGU2	31466	Federal Agency Coupon Securities	Fair	500,000.00	0.625	464,951.83	03/31/2022	0.063	12/17/2025	1,265	09/17/2022	
3134GXGU2	31482	Federal Agency Coupon Securities	Fair	500,000.00	0.250	500,000.00	06/22/2022	0.250	06/30/2023	364	06/30/2022	
3134GXGU2	31483	Federal Agency Coupon Securities	Fair	500,000.00	0.250	500,000.00	06/22/2022	0.250	06/30/2023	364	06/30/2022	
3134GXGU2	31484	Federal Agency Coupon Securities	Fair	1,300,000.00	0.250	1,300,000.00	06/22/2022	0.250	06/30/2023	364	06/30/2022	
3134GWBB1	31626	Federal Agency Coupon Securities	Fair	1,900,000.00	1.000	1,729,869.99	03/31/2022	1.000	07/21/2028	2,212	07/21/2022	
3134GWXV3	31627	Federal Agency Coupon Securities	Fair	1,700,000.00	1.000	1,524,940.97	03/31/2022	1.000	10/19/2028	2,302	07/19/2022	
Subtotal and Average				13,100,000.00		12,439,377.41		0.392		1,193		
Federal National Mortgage Adm												
31364FPD7	30707	Federal Agency Coupon Securities	Fair	544,659.80	6.000	594,549.07	03/31/2022	4.090	01/21/2028	2,030		

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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
3135GA5T4	31514	Federal Agency Coupon Securities	Fair	1,200,000.00	0.300	1,166,414.36	03/31/2022	0.300	12/15/2023	532	09/15/2022	
3135GA5Y3	31550	Federal Agency Coupon Securities	Fair	500,000.00	0.375	500,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GA5T4	31515	Federal Agency Coupon Securities	Fair	1,100,000.00	0.300	1,069,213.17	03/31/2022	0.300	12/15/2023	532	09/15/2022	
3135GA5Y3	31551	Federal Agency Coupon Securities	Fair	500,000.00	0.375	500,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
31364FPD7	30708	Federal Agency Coupon Securities	Fair	544,659.80	6.000	594,549.07	03/31/2022	4.090	01/21/2028	2,030		
3135GA5T4	31516	Federal Agency Coupon Securities	Fair	1,100,000.00	0.300	1,069,213.17	03/31/2022	0.300	12/15/2023	532	09/15/2022	
3135GA5Y3	31552	Federal Agency Coupon Securities	Fair	550,000.00	0.375	550,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GA6B2	31468	Federal Agency Coupon Securities	Fair	500,000.00	0.625	466,836.57	03/31/2022	0.625	12/17/2025	1,265	09/17/2022	
3135GA5Y3	31554	Federal Agency Coupon Securities	Fair	505,000.00	0.375	505,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GA5T4	31517	Federal Agency Coupon Securities	Fair	720,000.00	0.300	699,848.62	03/31/2022	0.300	12/15/2023	532	09/15/2022	
3135GA5Y3	31555	Federal Agency Coupon Securities	Fair	500,000.00	0.375	500,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GA6B2	31469	Federal Agency Coupon Securities	Fair	500,000.00	0.625	466,836.57	03/31/2022	0.625	12/17/2025	1,265	09/17/2022	
3135GA5T4	31518	Federal Agency Coupon Securities	Fair	1,490,000.00	0.300	1,448,297.84	03/31/2022	0.300	12/15/2023	532	09/15/2022	
3135GA5Y3	31556	Federal Agency Coupon Securities	Fair	500,000.00	0.375	500,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GABB6	31572	Federal Agency Coupon Securities	Fair	500,000.00	0.750	463,724.13	03/31/2022	0.750	12/23/2026	1,636	12/23/2022	
3135GA5Y3	31557	Federal Agency Coupon Securities	Fair	500,000.00	0.375	500,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GA5Y3	31558	Federal Agency Coupon Securities	Fair	300,000.00	0.375	300,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
31364FPD7	30709	Federal Agency Coupon Securities	Fair	544,659.80	6.000	594,549.07	03/31/2022	4.090	01/21/2028	2,030		
3135GA5Y3	31559	Federal Agency Coupon Securities	Fair	300,000.00	0.375	300,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GA5Y3	31560	Federal Agency Coupon Securities	Fair	190,000.00	0.375	190,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GABB6	31573	Federal Agency Coupon Securities	Fair	500,000.00	0.750	463,724.13	03/31/2022	0.750	12/23/2026	1,636	12/23/2022	
3135GA5Y3	31561	Federal Agency Coupon Securities	Fair	200,000.00	0.375	200,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GA5Y3	31562	Federal Agency Coupon Securities	Fair	200,000.00	0.375	200,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GA6B2	31470	Federal Agency Coupon Securities	Fair	425,000.00	0.625	396,811.08	03/31/2022	0.625	12/17/2025	1,265	09/17/2022	
31364FPD7	30710	Federal Agency Coupon Securities	Fair	544,659.80	6.000	594,549.07	03/31/2022	4.090	01/21/2028	2,030		
3135GA5Y3	31563	Federal Agency Coupon Securities	Fair	300,000.00	0.375	300,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GA6B2	31471	Federal Agency Coupon Securities	Fair	500,000.00	0.625	466,836.57	03/31/2022	0.625	12/17/2025	1,265	09/17/2022	
3135GA5T4	31519	Federal Agency Coupon Securities	Fair	500,000.00	0.300	486,005.99	03/31/2022	0.300	12/15/2023	532	09/15/2022	
3135GA5Y3	31564	Federal Agency Coupon Securities	Fair	500,000.00	0.375	500,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GABB6	31574	Federal Agency Coupon Securities	Fair	500,000.00	0.750	463,724.13	03/31/2022	0.750	12/23/2026	1,636	12/23/2022	
3135GA6B2	31472	Federal Agency Coupon Securities	Fair	500,000.00	0.625	466,836.57	03/31/2022	0.625	12/17/2025	1,265	09/17/2022	
3135GA5T4	31520	Federal Agency Coupon Securities	Fair	500,000.00	0.300	486,005.99	03/31/2022	0.300	12/15/2023	532	09/15/2022	
3135GA5Y3	31565	Federal Agency Coupon Securities	Fair	500,000.00	0.375	500,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GABB6	31575	Federal Agency Coupon Securities	Fair	500,000.00	0.750	463,724.13	03/31/2022	0.750	12/23/2026	1,636	12/23/2022	
3135GA5Y3	31566	Federal Agency Coupon Securities	Fair	230,000.00	0.375	230,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GABB6	31576	Federal Agency Coupon Securities	Fair	500,000.00	0.750	463,724.13	03/31/2022	0.750	12/23/2026	1,636	12/23/2022	
3135GA6B2	31473	Federal Agency Coupon Securities	Fair	500,000.00	0.625	466,836.57	03/31/2022	0.625	12/17/2025	1,265	09/17/2022	
3135GA5T4	31521	Federal Agency Coupon Securities	Fair	500,000.00	0.300	486,005.99	03/31/2022	0.300	12/15/2023	532	09/15/2022	
3135GA5Y3	31567	Federal Agency Coupon Securities	Fair	500,000.00	0.375	500,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GABB6	31577	Federal Agency Coupon Securities	Fair	500,000.00	0.750	463,724.13	03/31/2022	0.750	12/23/2026	1,636	12/23/2022	

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Sorted by Fund**

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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
3135GA6B2	31474	Federal Agency Coupon Securities	Fair	500,000.00	0.625	466,836.57	03/31/2022	0.625	12/17/2025	1,265	09/17/2022	
3135GA5T4	31522	Federal Agency Coupon Securities	Fair	1,000,000.00	0.300	972,011.97	03/31/2022	0.300	12/15/2023	532	09/15/2022	
3135GA5Y3	31569	Federal Agency Coupon Securities	Fair	500,000.00	0.375	500,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GABB6	31579	Federal Agency Coupon Securities	Fair	500,000.00	0.750	463,724.13	03/31/2022	0.750	12/23/2026	1,636	12/23/2022	
3135GA6B2	31475	Federal Agency Coupon Securities	Fair	500,000.00	0.625	466,836.57	03/31/2022	0.625	12/17/2025	1,265	09/17/2022	
3135GA5T4	31523	Federal Agency Coupon Securities	Fair	565,000.00	0.300	549,186.76	03/31/2022	0.300	12/15/2023	532	09/15/2022	
3135GA5Y3	31570	Federal Agency Coupon Securities	Fair	500,000.00	0.375	500,000.00	05/27/2022	0.375	06/14/2024	714	09/14/2022	
3135GABB6	31580	Federal Agency Coupon Securities	Fair	500,000.00	0.750	463,724.13	03/31/2022	0.750	12/23/2026	1,636	12/23/2022	
Subtotal and Average				26,553,639.20		25,959,860.25		0.749		982		
United States Treasury												
912810EQ7	32246	Treasury Coupon Securities	Fair	5,502,694.78	6.250	5,839,039.24	03/31/2022	6.611	08/15/2023	410		
Subtotal and Average				5,502,694.78		5,839,039.24		6.611		410		
Total and Average				121,201,610.48		116,888,834.36		1.374		1,546		

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Data Updated: SET_13BR: 07/01/2022 14:19

Run Date: 07/01/2022 - 14:19



**2013 Res BRF Summary
Investments by All Types
Active Investments
June 30, 2022**

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	110,540,000.00		110,702,733.49			
Federal Agency Disc. -Amortizing										
				Subtotal	5,000,000.00		4,996,182.21			
Treasury Coupon Securities										
				Subtotal	5,524,000.00		5,502,694.78			
				Total	121,064,000.00		121,201,610.48			



2013 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2013-1 BRF (133532150)												
			Subtotal	6,530,000.00	6,471,669.49	6,573,689.27		0.772	14,470.00	-2,008.97	12,461.03	
Fund: 2013-2 BRF (133532250)												
			Subtotal	3,615,000.00	3,450,000.00	3,615,000.00		0.759	6,770.83	0.00	6,770.83	
Fund: 2014-1 BRF (133532350)												
			Subtotal	4,490,000.00	3,985,000.00	4,490,000.00		0.826	9,015.28	0.00	9,015.28	
Fund: 2014-2 BRF (133532450)												
			Subtotal	4,105,000.00	3,596,669.49	4,149,659.80		1.297	15,038.55	-2,009.69	13,028.86	
Fund: 2015-1 BRF (133532650)												
			Subtotal	3,005,000.00	3,005,000.00	3,005,000.00		0.813	6,092.20	0.00	6,092.20	
Fund: 2015-2 BRF (133532750)												
			Subtotal	4,360,000.00	4,359,994.94	4,359,995.08		0.829	9,015.00	0.14	9,015.14	
Fund: 2016-1 BRF (133532850)												
			Subtotal	9,635,000.00	9,634,995.22	9,634,995.36		0.748	17,967.50	0.14	17,967.64	
Fund: 2016-2 BRF (133532950)												
			Subtotal	1,785,000.00	1,785,000.00	1,785,000.00		0.770	3,425.00	0.00	3,425.00	
Fund: 2016-3 BRF (133533050)												
			Subtotal	1,050,000.00	1,050,000.00	1,050,000.00		0.753	1,971.87	0.00	1,971.87	
Fund: 2017-1 BRF (133533150)												
			Subtotal	1,560,000.00	1,606,669.49	1,604,659.80		1.873	9,510.93	-2,009.69	7,501.24	

2013 Res BRF Summary
Interest Earnings
April 1, 2022 - June 30, 2022

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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending 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	2,980,000.00			0.866	6,434.38	0.00	6,434.38
Fund: 2017-3 BRF (133533350)												
			Subtotal	955,000.00	955,000.00	955,000.00			0.736	1,753.12	0.00	1,753.12
Fund: 2017-4 BRF (133533450)												
			Subtotal	1,160,000.00	1,160,000.00	1,160,000.00			0.790	2,285.93	0.00	2,285.93
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	1,861,669.49	1,859,659.80			1.695	9,878.12	-2,009.69	7,868.43
Fund: 2018-3 BRF (133533750)												
			Subtotal	4,140,000.00	3,599,995.22	4,139,995.36			1.022	10,250.00	0.14	10,250.14
Fund: 2018-4 BRF (133533850)												
			Subtotal	6,470,000.00	5,964,995.22	6,469,995.36			0.974	15,444.97	0.14	15,445.11
Fund: 2019-1 BRF (133533950)												
			Subtotal	3,495,000.00	2,989,995.22	3,494,995.36			1.244	10,498.10	0.14	10,498.24
Fund: 2019-2 BRF (133574150)												
			Subtotal	7,435,000.00	6,929,995.22	7,434,995.36			0.945	17,262.15	0.14	17,262.29
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	9,069,995.22	9,069,995.36			0.826	18,685.94	0.14	18,686.08
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)												

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2013 Res BRF Summary
Interest Earnings
April 1, 2022 - June 30, 2022

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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion /	Adjusted Interest Earnings
			Subtotal	25,944,000.00	20,782,950.11	25,918,861.48		2.191	125,501.86	11,351.65		136,853.51
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	2,690,000.00	2,690,000.00	2,690,000.00		2.499	16,762.50	0.00		16,762.50
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	1,509,992.84	1,509,993.03		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	585,000.00	0.00	585,325.00		3.994	4,225.00	0.00		4,225.00
Fund: 2022-2 BRF (133575750)			Subtotal	1,645,000.00	0.00	1,629,795.06		4.752	411.25	11.31		422.56
			Total	121,064,000.00	110,474,587.17	121,201,610.48		1.322	384,987.99	3,326.09		388,314.08



2013 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2021 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2013-1 BRF (133532150)												
			Subtotal	6,530,000.00	6,483,034.46	6,573,689.27		0.721	54,395.06	-8,074.25	46,320.81	
Fund: 2013-2 BRF (133532250)												
			Subtotal	3,615,000.00	3,700,000.00	3,615,000.00		0.606	20,340.08	0.00	20,340.08	
Fund: 2014-1 BRF (133532350)												
			Subtotal	4,490,000.00	4,150,335.90	4,490,000.00		0.530	22,145.14	-36.21	22,108.93	
Fund: 2014-2 BRF (133532450)												
			Subtotal	4,105,000.00	3,902,698.56	4,149,659.80		0.996	47,514.17	-8,038.76	39,475.41	
Fund: 2015-1 BRF (133532650)												
			Subtotal	3,005,000.00	2,605,000.00	3,005,000.00		0.598	17,129.18	0.00	17,129.18	
Fund: 2015-2 BRF (133532750)												
			Subtotal	4,360,000.00	3,935,335.90	4,359,995.08		0.628	26,230.44	-35.83	26,194.61	
Fund: 2016-1 BRF (133532850)												
			Subtotal	9,635,000.00	7,850,335.90	9,634,995.36		0.649	59,150.08	-35.85	59,114.23	
Fund: 2016-2 BRF (133532950)												
			Subtotal	1,785,000.00	1,730,000.00	1,785,000.00		0.556	9,625.17	0.00	9,625.17	
Fund: 2016-3 BRF (133533050)												
			Subtotal	1,050,000.00	890,000.00	1,050,000.00		0.590	5,998.28	0.00	5,998.28	
Fund: 2017-1 BRF (133533150)												
			Subtotal	1,560,000.00	1,577,698.56	1,604,659.80		1.789	36,370.76	-8,038.76	28,332.00	

2013 Res BRF Summary
Interest Earnings
July 1, 2021 - June 30, 2022

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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending 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	2,740,000.00	2,980,000.00			0.653	18,795.16	0.00	18,795.16
Fund: 2017-3 BRF (133533350)												
			Subtotal	955,000.00	950,000.00	955,000.00			0.546	5,151.67	0.00	5,151.67
Fund: 2017-4 BRF (133533450)												
			Subtotal	1,160,000.00	985,000.00	1,160,000.00			0.597	6,695.98	0.00	6,695.98
Fund: 2018-1 BRF (133533550)												
			Subtotal	425,000.00	425,000.00	425,000.00			0.625	2,656.26	0.00	2,656.26
Fund: 2018-2 BRF (133533650)												
			Subtotal	1,815,000.00	1,727,698.56	1,859,659.80			1.590	37,231.18	-8,038.76	29,192.42
Fund: 2018-3 BRF (133533750)												
			Subtotal	4,140,000.00	4,100,335.90	4,139,995.36			0.658	26,140.28	-35.85	26,104.43
Fund: 2018-4 BRF (133533850)												
			Subtotal	6,470,000.00	6,100,335.90	6,469,995.36			0.761	46,925.61	-35.85	46,889.76
Fund: 2019-1 BRF (133533950)												
			Subtotal	3,495,000.00	3,240,335.90	3,494,995.36			0.835	27,188.36	-35.85	27,152.51
Fund: 2019-2 BRF (133574150)												
			Subtotal	7,435,000.00	5,900,335.90	7,434,995.36			0.744	51,824.82	-35.85	51,788.97
Fund: 2019-3 BRF (133574250)												
			Subtotal	3,290,000.00	2,913,711.20	3,290,000.00			2.165	66,506.00	34.89	66,540.89
Fund: 2019-4 BRF (133574350)												
			Subtotal	9,070,000.00	7,485,335.90	9,069,995.36			0.725	62,540.51	-35.85	62,504.66
Fund: 2020-1 BRF (133574450)												
			Subtotal	3,525,000.00	2,621,992.80	3,525,000.00			1.618	48,772.88	81.42	48,854.30
Fund: 2020-2 BRF (133575050)												

Portfolio THDA

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Report Ver. 7.3.6.1

**2013 Res BRF Summary
Interest Earnings
July 1, 2021 - June 30, 2022**

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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion /	Adjusted Interest Earnings
			Subtotal	25,944,000.00	21,053,992.33	25,918,861.48		1.807	350,241.59	17,901.48		368,143.07
Fund: 2020-3 BRF (133575150)			Subtotal	1,395,000.00	1,395,000.00	1,395,000.00		2.500	34,875.00	0.00		34,875.00
Fund: 2020-4 BRF (133575250)			Subtotal	2,690,000.00	2,650,000.00	2,690,000.00		2.498	66,523.33	0.00		66,523.33
Fund: 2021-1 BRF (133575350)			Subtotal	1,140,000.00	1,140,000.00	1,140,000.00		2.050	23,370.00	0.00		23,370.00
Fund: 2021-2 BRF (133575450)			Subtotal	1,510,000.00	0.00	1,509,993.03		1.347	14,469.38	0.53		14,469.91
Fund: 2021-3 BRF (133575550)			Subtotal	1,260,000.00	0.00	1,260,000.00		1.504	9,502.50	0.00		9,502.50
Fund: 2022-1 BRF (133575650)			Subtotal	585,000.00	0.00	585,325.00		3.994	4,225.00	0.00		4,225.00
Fund: 2022-2 BRF (133575750)			Subtotal	1,645,000.00	0.00	1,629,795.06		4.752	411.25	11.31		422.56
			Total	121,064,000.00	102,253,513.67	121,201,610.48		1.100	1,202,945.12	-14,448.04		1,188,497.08



2013 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2020 - June 30, 2022
Yield on Beginning 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	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion/	Adjusted Interest Earnings
Fund: 2013-1 BRF (133532150)												
			Subtotal	6,530,000.00	560,737.32	6,573,689.27		0.777	94,384.94	-16,177.11		78,207.83
Fund: 2013-2 BRF (133532250)												
			Subtotal	3,615,000.00	0.00	3,615,000.00		0.498	30,677.25	0.00		30,677.25
Fund: 2014-1 BRF (133532350)												
			Subtotal	4,490,000.00	0.00	4,490,000.00		0.478	29,146.60	-100.31		29,046.29
Fund: 2014-2 BRF (133532450)												
			Subtotal	4,105,000.00	560,737.32	4,149,659.80		1.095	83,536.85	-16,077.52		67,459.33
Fund: 2015-1 BRF (133532650)												
			Subtotal	3,005,000.00	0.00	3,005,000.00		0.547	21,763.12	0.00		21,763.12
Fund: 2015-2 BRF (133532750)												
			Subtotal	4,360,000.00	0.00	4,359,995.08		0.550	33,039.55	-99.93		32,939.62
Fund: 2016-1 BRF (133532850)												
			Subtotal	9,635,000.00	0.00	9,634,995.36		0.596	73,566.66	-99.95		73,466.71
Fund: 2016-2 BRF (133532950)												
			Subtotal	1,785,000.00	0.00	1,785,000.00		0.517	13,195.69	0.00		13,195.69
Fund: 2016-3 BRF (133533050)												
			Subtotal	1,050,000.00	0.00	1,050,000.00		0.545	7,861.14	0.00		7,861.14
Fund: 2017-1 BRF (133533150)												
			Subtotal	1,560,000.00	560,737.32	1,604,659.80		1.988	69,132.86	-16,077.52		53,055.34

2013 Res BRF Summary
Interest Earnings
July 1, 2020 - June 30, 2022

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CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending 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	0.00	2,980,000.00		0.601	24,973.21	0.00	24,973.21	
Fund: 2017-3 BRF (133533350)												
			Subtotal	955,000.00	0.00	955,000.00		0.513	7,001.88	0.00	7,001.88	
Fund: 2017-4 BRF (133533450)												
			Subtotal	1,160,000.00	0.00	1,160,000.00		0.549	8,584.30	0.00	8,584.30	
Fund: 2018-1 BRF (133533550)												
			Subtotal	425,000.00	0.00	425,000.00		0.626	4,087.69	0.00	4,087.69	
Fund: 2018-2 BRF (133533650)												
			Subtotal	1,815,000.00	560,737.32	1,859,659.80		1.828	69,440.22	-16,077.52	53,362.70	
Fund: 2018-3 BRF (133533750)												
			Subtotal	4,140,000.00	0.00	4,139,995.36		0.574	34,182.43	-99.95	34,082.48	
Fund: 2018-4 BRF (133533850)												
			Subtotal	6,470,000.00	0.00	6,469,995.36		0.701	60,856.52	-99.95	60,756.57	
Fund: 2019-1 BRF (133533950)												
			Subtotal	3,495,000.00	0.00	3,494,995.36		0.739	34,380.66	-99.95	34,280.71	
Fund: 2019-2 BRF (133574150)												
			Subtotal	7,435,000.00	0.00	7,434,995.36		0.679	64,444.47	-99.95	64,344.52	
Fund: 2019-3 BRF (133574250)												
			Subtotal	3,290,000.00	1,498,156.60	3,290,000.00		2.153	110,294.54	159.11	110,453.65	
Fund: 2019-4 BRF (133574350)												
			Subtotal	9,070,000.00	0.00	9,069,995.36		0.676	79,196.08	-99.95	79,096.13	
Fund: 2020-1 BRF (133574450)												
			Subtotal	3,525,000.00	3,495,698.73	3,525,000.00		1.989	135,726.01	371.27	136,097.28	
Fund: 2020-2 BRF (133575050)												

Portfolio THDA
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Report Ver. 7.3.6.1

**2013 Res BRF Summary
Interest Earnings
July 1, 2020 - June 30, 2022**

Page 3

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings		
										Interest Earned	Amortization Accretion /	Adjusted Interest Earnings
			Subtotal	25,944,000.00	0.00	25,918,861.48		1.420	401,631.17	17,260.48		418,891.65
Fund: 2020-3 BRF (133575150)			Subtotal	1,395,000.00	0.00	1,395,000.00		2.497	38,943.75	0.00		38,943.75
Fund: 2020-4 BRF (133575250)			Subtotal	2,690,000.00	0.00	2,690,000.00		2.495	74,252.50	0.00		74,252.50
Fund: 2021-1 BRF (133575350)			Subtotal	1,140,000.00	0.00	1,140,000.00		2.048	26,550.92	0.00		26,550.92
Fund: 2021-2 BRF (133575450)			Subtotal	1,510,000.00	0.00	1,509,993.03		1.347	14,469.38	0.53		14,469.91
Fund: 2021-3 BRF (133575550)			Subtotal	1,260,000.00	0.00	1,260,000.00		1.504	9,502.50	0.00		9,502.50
Fund: 2022-1 BRF (133575650)			Subtotal	585,000.00	0.00	585,325.00		3.994	4,225.00	0.00		4,225.00
Fund: 2022-2 BRF (133575750)			Subtotal	1,645,000.00	0.00	1,629,795.06		4.752	411.25	11.31		422.56
			Total	121,064,000.00	7,236,804.61	121,201,610.48		1.023	1,659,459.14	-47,406.91		1,612,052.23



**2013 Res BRF merged
Purchases Report
Sorted by Security ID - Fund
April 1, 2022 - June 30, 2022**

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	
3130ARQH7														
3130ARQH7	32469	131325	FAC	FHLB	165,000.00	04/21/2022	10/21 - 04/21	165,000.00		4.000	10/21/2022		165,000.00	
3130ARQH7	32470	131415	FAC	FHLB	505,000.00	04/21/2022	10/21 - 04/21	505,000.00		4.000	10/21/2022		505,000.00	
3130ARQH7	32471	131425	FAC	FHLB	555,000.00	04/21/2022	10/21 - 04/21	555,000.00		4.000	10/21/2022		555,000.00	
3130ARQH7	32472	131835	FAC	FHLB	540,000.00	04/21/2022	10/21 - 04/21	540,000.00		4.000	10/21/2022		540,000.00	
3130ARQH7	32473	131845	FAC	FHLB	505,000.00	04/21/2022	10/21 - 04/21	505,000.00		4.000	10/21/2022		505,000.00	
3130ARQH7	32474	131915	FAC	FHLB	505,000.00	04/21/2022	10/21 - 04/21	505,000.00		4.000	10/21/2022		505,000.00	
3130ARQH7	32475	131925	FAC	FHLB	505,000.00	04/21/2022	10/21 - 04/21	505,000.00		4.000	10/21/2022		505,000.00	
3130ARQH7	32476	132025	FAC	FHLB	135,000.00	04/21/2022	10/21 - 04/21	135,000.00		4.000	10/21/2022		135,000.00	
3130ARQH7	32479	132215	FAC	FHLB	585,000.00	04/26/2022	10/21 - 04/21	585,000.00	325.00	4.000	10/21/2022		585,325.00	
			Subtotal		4,000,000.00			4,000,000.00	325.00				4,000,325.00	
3130AS4L0														
3130AS4L0	32675	131315	FAC	FHLB	105,000.00	06/29/2022	11/25 - 05/25	103,582.50	446.25	4.500	11/25/2022	7.880	104,029.47	
3130AS4L0	32676	132225	FAC	FHLB	1,645,000.00	06/29/2022	11/25 - 05/25	1,622,792.50	6,991.25	4.500	11/25/2022		1,629,795.06	
			Subtotal		1,750,000.00			1,726,375.00	7,437.50				1,733,824.53	
313385A30														
313385A30	32628	132025	AFD	FHLB	5,000,000.00	05/13/2022	08/01 - At Maturity	4,990,222.22				0.880	08/01/2022	0.894
			Subtotal		5,000,000.00			4,990,222.22	0.00				4,996,182.21	
313385WD4														
313385WD4	32456	132025	AFD	FHLB	5,000,000.00	04/05/2022	04/29 - At Maturity	4,999,400.00				0.180	04/29/2022	0.183
			Subtotal		5,000,000.00			4,999,400.00	0.00				0.00	
313385WG7														
313385WG7	32571	132025	AFD	FHLB	5,000,000.00	04/29/2022	05/02 - At Maturity	4,999,937.50				0.150	05/02/2022	0.152
			Subtotal		5,000,000.00			4,999,937.50	0.00				0.00	
			Total Purchases		20,750,000.00			20,715,934.72	7,762.50				10,730,331.74	



**2013 Res BRF merged
Maturity Report
Sorted by Maturity Date**

Amounts due during April 1, 2022 - June 30, 2022

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	
313385WD4	32456	132025	AFD	FHLB	5,000,000.00	04/29/2022	04/05/2022	0.180	5,000,000.00	0.00	5,000,000.00	0.00	
313385WG7	32571	132025	AFD	FHLB	5,000,000.00	05/02/2022	04/29/2022	0.150	5,000,000.00	0.00	5,000,000.00	0.00	
Total Maturities				10,000,000.00						10,000,000.00	0.00	10,000,000.00	0.00

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 6/30/2020. 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, 2022 (Estimated)

<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	-
<u>2022-2</u>	-
<u>Sub-total</u>	-
<u>TOTALS</u>	-