



Tennessee Housing Development Agency

Investment Report

March 31, 2023

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502 Deaderick Street
Nashville, Tennessee 37243**



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TENNESSEE HOUSING DEVELOPMENT AGENCY
QUARTERLY INVESTMENT REPORT
TABLE OF CONTENTS

Page 3	THDA Investment Policy
Page 14	Overall Portfolio Information – Executive Summary
Page 17	<i>General Fund</i> <i>(The sections for the various funds are organized as follows):</i> <ul style="list-style-type: none">A. Description of Fund and Investment ObjectivesB. Current and Recent Fund DataC. Portfolio Listing (Inventory) (By Resolution)<ul style="list-style-type: none">1. Investments by Issuer2. Sorted by Investment TypeD. Yield Calculations – Current Quarter & HistoricalE. Quarterly Transactions Listing (By Resolution)<ul style="list-style-type: none">1. Purchases Report – sorted by Source2. Sales Report – sorted by Source3. Maturity Report – sorted by Maturity Date
Page 28	<i>Escrow Fund</i>
Page 38	<i>Loan Funds</i>
Page 50	<i>Float/Equity Funds</i>
Page 89	<i>Reserve Funds</i>
Page 119	<i>Arbitrage</i>

TENNESSEE HOUSING DEVELOPMENT AGENCY

INVESTMENT POLICY

REVISED AND RESTATED

Table of Contents

I. Definitions	3
II. Overview and Authority	4
A. Introduction	4
B. Authority	5
C. Delegation Authority	5
D. Scope	5
III. Objective	5
IV. Roles and Responsibilities	6
A. Board of Directors	6
B. State Treasurer	6
C. Executive Director	6
D. Investment Staff	7
V. Governing Principles	7
A. Preservation of Principal and Liquidity	7
B. Benchmark	8
C. Permitted Investment Instruments and Investment Activities	8
D. Use of Demand Features or Guarantees	8
VI. Additional Investment Criteria	8
A. Maturity	8
B. Quality	9
C. Diversification	10
VII. Risk Management and Monitoring	10
A. Safekeeping and Custody	10
B. Liquidity Management and Stress Testing	10
C. Trading, Brokerage and Research	10
D. Policies, Procedures and Controls	11
VIII. Reporting	11
A. Quarterly	11
B. Annual	11
C. Periodic	11
IX. Other Considerations	11
X. Approval and Adoption	11

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 delegees in order to monitor performance and compliance with the terms of the delegation.

D. Scope

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

III. Objective

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

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

- Functioning as a supervisory tool, guiding the ongoing oversight of investment of THDA assets.

IV. Roles and Responsibilities

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

A. Board of Directors

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

B. State Treasurer

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

C. Executive Director

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

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

D. Investment Staff

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

V. Governing Principles

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

A. Preservation of Principal and Liquidity

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

B. Benchmark

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

C. Permitted Investment Instruments and Investment Activities

In accordance with T.C.A. Sections 13-23-01 et seq., as amended, permitted investments and investment activities for THDA assets that are not held by the respective trustee under any General Bond Resolution shall include only those authorized for state funds pursuant to T.C.A. Section 9-4-602 and investment in the State Pooled Investment Fund established pursuant to T.C.A. Section 9-4-603, unless such investments or investment activities are further restricted in some manner by this Investment Policy. Permitted investments and investment activities for THDA assets held by the respective trustee under any General Bond Resolution shall include only those authorized under the respective General Bond Resolution unless such investments or investment activities are further restricted in some manner by this Investment Policy or by state law.

D. Use of Demand Features or Guarantees

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

VI. Additional Investment Criteria

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

A. Maturity

A minimum of five percent ($\geq 5\%$) of the daily fair market value of THDA total investments must mature within five years. No more than fifty percent ($\leq 50\%$) of the daily fair market value of THDA total investments shall have a maturity of greater than fifteen (> 15) years without the approval of the Bond Finance Committee of the Board of Directors.

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

B. Quality

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

Security Type	Minimum Quality Criteria
U.S. Direct Obligation Securities, U.S. Agency Securities or U.S. Instrumentality Securities	First Tier.
Repurchase Agreement	<p>A counter-party, or its parent, shall have an Investment Grade credit rating, be a primary dealer as defined by the Federal Reserve Bank of New York, or be of Comparable Quality.</p> <p>The underlying collateral is limited to First Tier U.S. Direct Obligation Securities, U.S. Agency Securities or U.S. Instrumentality Securities. The fair value of the underlying collateral shall be at least equal to the resale price provided in the Repurchase or Reverse Repurchase Agreement.</p>
Certificates of Deposit and Money Market Demand accounts	<p>A depository institution shall be a state depository pursuant to T.C.A. §9-4-107 and collateralized in accordance with T.C.A. §9-4-403.</p> <p>The underlying collateral is limited to those securities and investments authorized under T.C.A. §9-4-103, excluding surety bonds.</p>
Prime Commercial Paper	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 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

April 17, 2023

**Important Transactions during the past quarter:*

- 1) The agency priced the \$140,000,000 Residential Finance Program Bond Issue 2023-1, on March 29, 2023. This financing is expected to provide \$115,755,000 of proceeds to fund mortgage loans and purchase GNMA mortgage backed securities and \$20,000,000 of taxable bond proceeds to purchase FHLMC mortgage backed securities. This transaction will receive \$5.305 million of 0% participation proceeds from the 2022-1 transaction and is expected to provide \$7.465 million of 0% participation proceeds for future transactions. The projected balance of 0% proceeds at the April 25, 2023 closing of 2023-1 is projected to be \$87,655,000.
- 2) During the past quarter, \$38.31 million in mortgage prepayments were received by the agency. This was approximately a \$7.5 million decrease from the previous quarter (\$45.81 million) and approximately a \$72.34 million decrease from the same quarter last year (\$110.64 million). Prepayments are currently being used to redeem bonds as frequently as monthly.
- 3) The agency redeemed \$62,135,000 of bonds during the quarter using mortgage principal collections.
- 4) The agency successfully created and settled our first two GNMA MBS Program Securities this quarter. Total initial principal was \$4,624,426.00
- 5) The Federal Reserve funds rate target was raised to a target range of 4.75% - 5.00% at the March 22 meeting of the Federal Open Market Committee (FOMC). Recent indicators point to modest growth in spending and production. Job gains have picked up in recent months and are running at a robust pace; the unemployment rate has remained low. The U.S. banking system is sound and resilient. Recent developments are likely to result in tighter credit conditions for households and businesses and to weigh on economic activity, hiring, and inflation. The extent of these effects is uncertain. The Committee remains highly attentive to inflation risks. The Committee will closely monitor incoming information and assess the implications for monetary policy. The Committee

anticipates that some additional policy firming may be appropriate in order to attain a stance of monetary policy that is sufficiently restrictive to return inflation to 2 percent over time.



THDA
Portfolio Management
Portfolio Summary
March 31, 2023

THDA
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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	163,625,000.00	152,238,930.07	163,759,092.98	43.49	1,636	478	1.228
Federal Agency Disc. -Amortizing	204,000,000.00	202,693,079.28	202,637,318.68	53.82	105	52	4.671
Treasury Coupon Securities	5,524,000.00	5,554,210.76	5,516,932.90	1.47	634	136	6.520
Pass Through Securities	4,618,779.17	4,669,346.35	4,618,779.17	1.23	10,935	10,891	5.431
Investments	377,767,779.17	365,155,566.46	376,532,123.73	100.00%	912	371	3.210

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	867,536.25	6,713,696.05
Average Daily Balance	339,800,545.94	
Effective Rate of Return	3.01%	

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
March 31, 2023

Historical Fund Balances

	1974 Resolution		1985 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value
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
3/31/23	25,429,715.45	25,307,150.16	N/A	N/A

Historical Returns (Yield)

	Quarter ending 12/31/2022	Current Fiscal Year	Last 12 Months	Last 24 Months
1974 Resolution	3.677%	2.585%	2.087%	1.992%

Benchmarks:

(1) One-year CMT	4.767%	4.264%	3.748%	2.036%
(2) Two-year CMT	4.347%	4.053%	3.720%	2.156%
(3) Three-year CMT	4.077%	3.923%	3.664%	2.240%

Duration

	1974 Resolution
Average Duration to Maturity (Years)	0.4
Average Duration to Call (Years)	0.3

Asset Allocation

	1974 Resolution		1985 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage
Money Market Funds	8,065,209.93	31.72%	N/A	N/A
Federal Agency Coupons	2,425,000.00	9.54%	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	14,939,505.52	58.75%	N/A	N/A
Total	25,429,715.45	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
March 31, 2023

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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	207,267.39	03/31/2023	0.750	09/30/2025	913	06/30/2023	
3130AQDY6	32302	Federal Agency Coupon Securities	Fair	1,000,000.00	1.000	941,259.82	03/31/2023	1.000	12/30/2024	639		
3130ASLE7	32674	Federal Agency Coupon Securities	Fair	160,000.00	3.200	158,485.04	03/31/2023	3.200	09/29/2023	181	06/29/2023	
3130AVF72	33195	Federal Agency Coupon Securities	Fair	100,000.00	6.000	99,959.07	03/31/2023	6.000	03/27/2026	1,091	04/27/2023	
313384FA2	32870	Federal Agency Disc. -Amortizing	Fair	89,694.82	4.000	89,681.54	03/31/2023	4.198	05/01/2023	30		
313384HR3	33023	Federal Agency Disc. -Amortizing	Fair	8,890,702.90	4.640	8,893,540.35	03/31/2023	4.880	07/03/2023	93		
313384FA2	33090	Federal Agency Disc. -Amortizing	Fair	9,966.41	4.000	9,964.62	03/31/2023	4.159	05/01/2023	30		
313384GP8	33237	Federal Agency Disc. -Amortizing	Fair	5,949,141.39	4.570	5,949,382.80	03/31/2023	4.744	06/07/2023	67		
Subtotal and Average				16,424,505.52		16,349,540.63		4.524		134		
Federal National Mortgage Admi												
3135GA5Y3	31845	Federal Agency Coupon Securities	Fair	940,000.00	0.375	892,399.60	03/31/2023	0.375	06/14/2024	440	06/14/2023	
Subtotal and Average				940,000.00		892,399.60		0.375		440		
Total and Average				17,364,505.52		17,241,940.23		4.299		151		



**General Fund (Summary Reports)
Investments by All Types
Active Investments
March 31, 2023**

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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	2,425,000.00	2,425,000.00				
Federal Agency Disc. -Amortizing										
				Subtotal	15,100,000.00	14,939,505.52				
				Total	17,525,000.00	17,364,505.52				



**General Fund (Summary Reports)
Interest Earnings
Sorted by Fund - Fund
January 1, 2023 - March 31, 2023
Yield on Beginning Book Value**

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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	17,525,000.00	9,733,959.61	17,364,505.52			3.677	5,164.65	145,049.23	150,213.88
			Total	17,525,000.00	9,733,959.61	17,364,505.52			3.677	5,164.65	145,049.23	150,213.88



**General Fund (Summary Reports)
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - March 31, 2023
Yield on Beginning Book Value**

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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	17,525,000.00	17,996,158.16	17,364,505.52			2.585	15,330.90	341,680.31	357,011.21
			Total	17,525,000.00	17,996,158.16	17,364,505.52			2.585	15,330.90	341,680.31	357,011.21



General Fund (Summary Reports)
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - March 31, 2023
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	17,525,000.00	2,165,000.00	17,364,505.52			2.087	19,148.24	357,840.01	376,988.25
			Total	17,525,000.00	2,165,000.00	17,364,505.52			2.087	19,148.24	357,840.01	376,988.25



General Fund (Summary Reports)
Interest Earnings
Sorted by Fund - Fund
April 1, 2021 - March 31, 2023
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	17,525,000.00	0.00	17,364,505.52			1.992	25,599.04	357,840.01	383,439.05
			Total	17,525,000.00	0.00	17,364,505.52			1.992	25,599.04	357,840.01	383,439.05



GENERAL FUND (6076005447)
Purchases Report
Sorted by Fund - Fund
January 1, 2023 - March 31, 2023

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

CUSIP	Investment #	Fund	Sec. Type	Issuer	Original Par Value	Purchase Date	Payment	Principal Purchase	Accrued at Purchase	Rate at Purchas	Maturity/ Call Date	YTM	Ending Book Value
GENERAL FUND (6076005447)													
313384HR3	33023	OP0008	AFD	FHLB	9,000,000.00	01/09/2023	05/17 - At Maturity	8,797,000.00		4.640	07/03/2023	4.813	8,890,702.90
313384FA2	33090	OP0008	AFD	FHLB	400,000.00	01/19/2023	05/01 - At Maturity	395,466.67		4.000	05/01/2023	4.102	9,966.41
313384GP8	33237	OP0008	AFD	FHLB	6,000,000.00	03/23/2023	04/25 - At Maturity	5,942,113.20		4.570	06/07/2023	4.679	5,949,141.39
3130AVF72	33195	OP0008	FAC	FHLB	100,000.00	03/27/2023	04/27 - Final Pmt.	100,000.00		6.000	04/27/2023	6.000	100,000.00
				Subtotal	15,500,000.00			15,234,579.87		0.00			14,949,810.70
				Total Purchases	15,500,000.00			15,234,579.87		0.00			14,949,810.70



GENERAL FUND (6076005447)
Sales/Call Report
Sorted by Maturity Date - Fund
January 1, 2023 - March 31, 2023

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
05/01/2023												
313384FA2	32870	OP0008	FHLB AFD	10/06/202	03/10/202 05/01/202	4,910,000.00	4.000	4,881,177.37	4,881,631.11	0.00	4,881,631.11	453.74
313384FA2	33090	OP0008	FHLB AFD	01/19/202	03/14/202 05/01/202	390,000.00	4.000	387,905.82	387,920.00	0.00	387,920.00	14.18
Subtotal						5,300,000.00		5,269,083.19	5,269,551.11	0.00	5,269,551.11	467.92
Total Sales						5,300,000.00		5,269,083.19	5,269,551.11	0.00	5,269,551.11	467.92



GENERAL FUND (6076005447)
Maturity Report
Sorted by Maturity Date
Amounts due during January 1, 2023 - March 31, 2023

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
313384AC3	32986	OP0008	AFD	FHLB	1,470,000.00	01/03/2023	11/22/2022	3.820	1,470,000.00	0.00	1,470,000.00	0.00
313384BH1	32863	OP0008	AFD	FHLB	1,010,000.00	02/01/2023	10/06/2022	3.710	1,010,000.00	0.00	1,010,000.00	0.00
Total Maturities					2,480,000.00				2,480,000.00	0.00	2,480,000.00	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 a participants are due a refund. Amounts received that are not refundable or amounts forfeited for not meeting the aforementioned goals and objectives are transferred to income.

THDA QUARTERLY INVESTMENT REPORT
ESCROW FUNDS
March 31, 2023

Historical Fund Balances	1974 Resolution		1985 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value
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
3/31/23	9,823,428.17	9,824,585.99	N/A	N/A

Historical Returns (Yield)	Quarter ending 3/31/2023	Current Fiscal Year	Last 12 Months	Last 24 Months
1974 Resolution	3.268%	3.672%	3.672%	3.672%

Benchmarks:

(1) One-year CMT	4.767%	4.264%	3.748%	2.036%
(2) Two-year CMT	4.347%	4.053%	3.720%	2.156%
(3) Three-year CMT	4.077%	3.923%	3.664%	2.240%

Duration

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

Asset Allocation	1974 Resolution		1985 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage
Money Market Funds	2,532,313.62	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	7,291,114.55	0.00%	N/A	N/A
Total	9,823,428.17	0.00%	N/A	N/A

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



**Escrow Fund
Investments by Issuer
Active Investments
Sorted by Fund
March 31, 2023**

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												
313384FA2	32873	Federal Agency Disc. -Amortizing	Fair	1,320,507.10	4.000	1,320,311.51	03/31/2023	4.198	05/01/2023	30		
313384FK0	33223	Federal Agency Disc. -Amortizing	Fair	5,970,607.45	4.520	5,971,960.86	03/31/2023	4.675	05/10/2023	39		
Subtotal and Average				7,291,114.55		7,292,272.37		4.588		37		
Total and Average				7,291,114.55		7,292,272.37		4.588		37		



Escrow Fund (Summary) Investments by All Types Active Investments March 31, 2023

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		7,291,114.55				
				7,325,000.00		7,291,114.55				
				Total		7,291,114.55				
				7,325,000.00		7,291,114.55				



Escrow Fund (Summary)
Interest Earnings
Sorted by Fund - Fund
January 1, 2023 - March 31, 2023
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: ESCROW FUND (6076005456)													
			Subtotal	7,325,000.00	9,865,053.70	7,291,114.55			3.268	0.00	84,309.01	84,309.01	
			Total	7,325,000.00	9,865,053.70	7,291,114.55			3.268	0.00	84,309.01	84,309.01	



Escrow Fund (Summary)
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - March 31, 2023
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: ESCROW FUND (6076005456)												
			Subtotal	7,325,000.00	0.00	7,291,114.55			3.672	0.00	179,362.71	179,362.71
			Total	7,325,000.00	0.00	7,291,114.55			3.672	0.00	179,362.71	179,362.71



Escrow Fund (Summary)
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - March 31, 2023
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: ESCROW FUND (6076005456)													
				Subtotal	7,325,000.00	0.00			3.672		0.00	179,362.71	179,362.71
				Total	7,325,000.00	0.00			3.672		0.00	179,362.71	179,362.71



Escrow Fund (Summary)
Interest Earnings
Sorted by Fund - Fund
April 1, 2021 - March 31, 2023
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: ESCROW FUND (6076005456)												
			Subtotal	7,325,000.00	0.00	7,291,114.55			3.672	0.00	179,362.71	179,362.71
			Total	7,325,000.00	0.00	7,291,114.55			3.672	0.00	179,362.71	179,362.71



**Escrow Fund
Purchases Report
Sorted by Fund - Fund
January 1, 2023 - March 31, 2023**

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
ESCROW FUND (6076005456)													
313384FK0	33223	OP0006	AFD	FHLB	6,000,000.00	03/23/2023	05/10 - At Maturity	5,963,839.98		4.520	05/10/2023	4.611	5,970,607.45
				Subtotal	6,000,000.00			5,963,839.98	0.00				5,970,607.45
				Total Purchases	6,000,000.00			5,963,839.98	0.00				5,970,607.45



**Escrow Fund
Sales/Call Report
Sorted by Maturity Date - Fund
January 1, 2023 - March 31, 2023**

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
05/01/2023												
313384FA2	32873	OP0006	FHLB AFD	10/06/202	01/19/202 05/01/202	400,000.00	4.000	395,407.16	395,466.67	0.00	395,466.67	59.51
313384FA2	32873	OP0006	FHLB AFD	10/06/202	03/10/202 05/01/202	8,085,000.00	4.000	8,037,539.51	8,038,286.67	0.00	8,038,286.67	747.16
313384FA2	32873	OP0006	FHLB AFD	10/06/202	03/22/202 05/01/202	190,000.00	4.000	189,141.47	189,155.56	0.00	189,155.56	14.09
Subtotal						8,675,000.00		8,622,088.14	8,622,908.90	0.00	8,622,908.90	820.76
Total Sales						8,675,000.00		8,622,088.14	8,622,908.90	0.00	8,622,908.90	820.76

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

March 31, 2023

Historical Fund Balances	1985 Resolution		2009 Resolution		2013 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value	Amortized Cost	Market Value
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
3/31/23	0.00	0.00	0.00	0.00	126,727,405.22	125,541,112.57

Historical Returns (Yield)	Quarter ending 3/31/2023	Current Fiscal Year	Last 12 Months	Last 24 Months
1985 Resolution	N/A	N/A	N/A	N/A
2009 Resolution	N/A	N/A	N/A	N/A
2013 Resolution	3.111%	2.327%	2.251%	2.246%

Benchmarks:

(1) One-year CMT	4.767%	4.264%	3.748%	2.036%
(2) Two-year CMT	4.347%	4.053%	3.720%	2.156%
(3) Three-year CMT	4.077%	3.923%	3.664%	2.240%

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
Money Market Funds	-	0.00%	-	0.00%	11,637,457.01	9.18%
Federal Agency Coupons	-	0.00%	-	0.00%	29,921,790.86	23.61%
Variable Rate Securities	-	0.00%	-	0.00%	-	0.00%
Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%
Pass Through Securities	-	0.00%	-	0.00%	-	0.00%
Discount Bonds	-	0.00%	-	0.00%	85,168,157.35	67.21%
Total	-	0.00%	-	0.00%	126,727,405.22	100.00%

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



**2013 Res LF (merged)
Investments by Issuer
Active Investments
Sorted by Fund
March 31, 2023**

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												
3130ASLE7	32673	Federal Agency Coupon Securities	Fair	4,840,000.00	3.200	4,794,172.31	03/31/2023	4.002	09/29/2023	181	06/29/2023	
3130ALJ70	32669	Federal Agency Coupon Securities	Fair	5,000,000.00	0.400	4,803,358.30	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130APM44	32670	Federal Agency Coupon Securities	Fair	6,000,000.00	0.500	5,827,278.66	03/31/2023	0.500	11/24/2023	237	05/24/2023	
313384DW6	32979	Federal Agency Disc. -Amortizing	Fair	15,996,101.00	4.350	16,000,000.00	03/31/2023	4.548	04/03/2023	2		
313384GH6	33019	Federal Agency Disc. -Amortizing	Fair	4,961,098.89	4.555	4,961,697.70	03/31/2023	4.781	06/01/2023	61		
313384HR3	33125	Federal Agency Disc. -Amortizing	Fair	10,861,774.36	4.830	10,869,882.65	03/31/2023	5.053	07/03/2023	93		
313384FY0	33220	Federal Agency Disc. -Amortizing	Amort	4,965,579.13	4.760	4,968,450.30	03/31/2023	4.935	05/23/2023	52		
3130AMKZ4	32909	Federal Agency Coupon Securities	Fair	6,000,000.00	0.400	5,700,580.20	03/31/2023	0.400	06/10/2024	436	06/10/2023	
3130AP4F9	32910	Federal Agency Coupon Securities	Fair	4,496,790.86	0.570	4,184,324.15	03/31/2023	0.701	03/27/2025	726	06/27/2023	
313384DW6	32980	Federal Agency Disc. -Amortizing	Fair	1,699,585.73	4.350	1,700,000.00	03/31/2023	4.548	04/03/2023	2		
313384GH6	33020	Federal Agency Disc. -Amortizing	Fair	19,844,395.56	4.555	19,846,790.80	03/31/2023	4.781	06/01/2023	61		
313384HR3	33122	Federal Agency Disc. -Amortizing	Fair	9,876,647.62	4.730	9,881,711.50	03/31/2023	4.958	07/03/2023	93		
313384EG0	33204	Federal Agency Disc. -Amortizing	Fair	7,987,677.21	4.650	7,989,988.80	03/31/2023	4.797	04/13/2023	12		
313384EP0	33211	Federal Agency Disc. -Amortizing	Fair	7,980,196.61	4.720	7,982,988.48	03/31/2023	4.872	04/20/2023	19		
313384FK0	33224	Federal Agency Disc. -Amortizing	Fair	995,101.24	4.520	995,326.81	03/31/2023	4.675	05/10/2023	39		
Subtotal and Average				111,504,948.21		110,506,550.66		3.939		124		
Federal Home Loan Mortgage Cor												
3134GXFV1	32912	Federal Agency Coupon Securities	Fair	500,000.00	0.625	453,654.26	03/31/2023	0.625	12/17/2025	991	06/17/2023	
Subtotal and Average				500,000.00		453,654.26		0.625		991		
Federal National Mortgage Admi												
3135GA5Y3	32630	Federal Agency Coupon Securities	Fair	785,000.00	0.375	745,248.60	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GA5T4	32913	Federal Agency Coupon Securities	Fair	1,800,000.00	0.300	1,742,726.97	03/31/2023	0.300	12/15/2023	258	06/15/2023	
3135GA6B2	32914	Federal Agency Coupon Securities	Fair	500,000.00	0.625	455,475.07	03/31/2023	0.625	12/17/2025	991	06/17/2023	
Subtotal and Average				3,085,000.00		2,943,450.64		0.372		423		
Total and Average				115,089,948.21		113,903,655.56		3.829		136		



**2013 Res LF Summary
Investments by All Types
Active Investments
March 31, 2023**

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	29,925,000.00	29,921,790.86				
Federal Agency Disc. -Amortizing										
				Subtotal	85,700,000.00	85,168,157.35				
				Total	115,625,000.00	115,089,948.21				



**2013 Res LF Summary
Interest Earnings
Sorted by Fund - Fund
January 1, 2023 - March 31, 2023
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: 2022-1 LF (133575600)												
			Subtotal	5,625,000.00	5,625,000.00	5,625,000.00			2.845	39,455.94	0.00	39,455.94
Fund: 2022-2 LF (133575700)												
			Subtotal	48,000,000.00	46,783,858.48	47,784,553.38			2.632	14,893.89	312,425.40	327,319.29
Fund: 2022-3 LF (133575800)												
			Subtotal	61,000,000.00	122,117,663.07	60,685,293.59			3.370	15,325.00	790,484.16	805,809.16
Fund: 2013 GENERAL ESC (6076006008)												
			Subtotal	1,000,000.00	1,535,114.37	995,101.24			3.882	0.00	6,013.54	6,013.54
			Total	115,625,000.00	176,061,635.92	115,089,948.21			3.111	69,674.83	1,108,923.10	1,178,597.93



**2013 Res LF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - March 31, 2023
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: 2021-3 LF (133575500)												
			Subtotal	0.00	18,291,820.72	0.00			0.856	19,752.21	30,002.18	49,754.39
Fund: 2022-1 LF (133575600)												
			Subtotal	5,625,000.00	5,625,000.00	5,625,000.00			2.803	118,367.82	0.00	118,367.82
Fund: 2022-2 LF (133575700)												
			Subtotal	48,000,000.00	185,851,153.11	47,784,553.38			1.782	52,588.33	1,149,850.08	1,202,438.41
Fund: 2022-3 LF (133575800)												
			Subtotal	61,000,000.00	0.00	60,685,293.59			3.127	28,889.46	1,637,274.06	1,666,163.52
Fund: 2013 GENERAL ESC (6076006008)												
			Subtotal	1,000,000.00	0.00	995,101.24			3.490	0.00	23,144.45	23,144.45
			Total	115,625,000.00	209,767,973.83	115,089,948.21			2.327	219,597.82	2,840,270.77	3,059,868.59



**2013 Res LF Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - March 31, 2023
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: 2021-3 LF (133575500)												
			Subtotal	0.00	13,305,102.45	0.00			0.728	35,077.21	36,994.60	72,071.81
Fund: 2022-1 LF (133575600)												
			Subtotal	5,625,000.00	0.00	5,625,000.00			2.762	119,076.07	0.00	119,076.07
Fund: 2022-2 LF (133575700)												
			Subtotal	48,000,000.00	0.00	47,784,553.38			1.764	54,650.83	1,203,122.08	1,257,772.91
Fund: 2022-3 LF (133575800)												
			Subtotal	61,000,000.00	0.00	60,685,293.59			3.127	28,889.46	1,637,274.06	1,666,163.52
Fund: 2013 GENERAL ESC (6076006008)												
			Subtotal	1,000,000.00	0.00	995,101.24			3.490	0.00	23,144.45	23,144.45
			Total	115,625,000.00	13,305,102.45	115,089,948.21			2.251	237,693.57	2,900,535.19	3,138,228.76



**2013 Res LF Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2021 - March 31, 2023
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: 2021-3 LF (133575500)												
			Subtotal	0.00	0.00	0.00			0.719	36,439.45	37,031.04	73,470.49
Fund: 2022-1 LF (133575600)												
			Subtotal	5,625,000.00	0.00	5,625,000.00			2.762	119,076.07	0.00	119,076.07
Fund: 2022-2 LF (133575700)												
			Subtotal	48,000,000.00	0.00	47,784,553.38			1.764	54,650.83	1,203,122.08	1,257,772.91
Fund: 2022-3 LF (133575800)												
			Subtotal	61,000,000.00	0.00	60,685,293.59			3.127	28,889.46	1,637,274.06	1,666,163.52
Fund: 2013 GENERAL ESC (6076006008)												
			Subtotal	1,000,000.00	0.00	995,101.24			3.490	0.00	23,144.45	23,144.45
			Total	115,625,000.00	0.00	115,089,948.21			2.246	239,055.81	2,900,571.63	3,139,627.44



**2013 Res LF (merged)
Purchases Report
Sorted by Security ID - Fund
January 1, 2023 - March 31, 2023**

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
313384DR7													
313384DR7	33126	132231	AFD	FHLB	6,000,000.00	02/24/2023	03/29 - At Maturity	5,975,112.50		4.525	03/29/2023	4.607	0.00
				Subtotal	6,000,000.00			5,975,112.50	0.00				0.00
313384EG0													
313384EG0	33204	132231	AFD	FHLB	8,000,000.00	03/17/2023	04/13 - At Maturity	7,972,100.00		4.650	04/13/2023	4.731	7,987,677.21
				Subtotal	8,000,000.00			7,972,100.00	0.00				7,987,677.21
313384EP0													
313384EP0	33211	132231	AFD	FHLB	8,000,000.00	03/20/2023	04/20 - At Maturity	7,967,484.44		4.720	04/20/2023	4.805	7,980,196.61
				Subtotal	8,000,000.00			7,967,484.44	0.00				7,980,196.61
313384FK0													
313384FK0	33224	137403	AFD	FHLB	1,000,000.00	03/23/2023	05/10 - At Maturity	993,973.33		4.520	05/10/2023	4.611	995,101.24
				Subtotal	1,000,000.00			993,973.33	0.00				995,101.24
313384FY0													
313384FY0	33220	132221	AFD	FHLB	5,000,000.00	03/20/2023	05/23 - At Maturity	4,957,688.89		4.760	05/23/2023	4.867	4,965,579.13
				Subtotal	5,000,000.00			4,957,688.89	0.00				4,965,579.13
313384HR3													
313384HR3	33125	132221	AFD	FHLB	11,000,000.00	02/24/2023	07/03 - At Maturity	10,809,617.50		4.830	07/03/2023	4.983	10,861,774.36
313384HR3	33122	132231	AFD	FHLB	10,000,000.00	02/06/2023	07/03 - At Maturity	9,806,858.30		4.730	07/03/2023	4.890	9,876,647.62
				Subtotal	21,000,000.00			20,616,475.80	0.00				20,738,421.98
313588CE3													
313588CE3	33059	132231	AFD	FNMA	8,000,000.00	01/12/2023	02/22 - At Maturity	7,961,277.78		4.250	02/22/2023	4.330	0.00
				Subtotal	8,000,000.00			7,961,277.78	0.00				0.00
313588CS2													
313588CS2	33060	132231	AFD	FNMA	8,000,000.00	01/12/2023	03/06 - At Maturity	7,948,766.67		4.350	03/06/2023	4.439	0.00
				Subtotal	8,000,000.00			7,948,766.67	0.00				0.00
313588DB8													
313588DB8	33061	132231	AFD	FNMA	8,000,000.00	01/12/2023	03/15 - At Maturity	7,940,066.67		4.350	03/15/2023	4.444	0.00
				Subtotal	8,000,000.00			7,940,066.67	0.00				0.00

2013 Res LF (merged)
Purchases Report
January 1, 2023 - March 31, 2023

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
313588DG7													
313588DG7	33127	132231	AFD	FNMA	6,000,000.00	02/24/2023	03/20 - At Maturity	5,982,480.00		4.380	03/20/2023	4.454	0.00
				Subtotal	6,000,000.00			5,982,480.00	0.00				0.00
				Total Purchases	79,000,000.00			78,315,426.08	0.00				42,666,976.17



**2013 Res LF (merged)
Sales/Call Report
Sorted by Security ID - Fund
January 1, 2023 - March 31, 2023**

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
313384CM9												
313384CM9	32920	132231	FHLB AFD	10/27/202	01/10/202 03/01/202	18,155,000.00	4.150	18,049,381.77	18,050,356.59	0.00	18,050,356.59	974.82
313384CM9	32920	132231	FHLB AFD	10/27/202	01/11/202 03/01/202	310,000.00	4.150	308,232.52	308,248.93	0.00	308,248.93	16.41
313384CM9	32920	132231	FHLB AFD	10/27/202	01/12/202 03/01/202	380,000.00	4.150	377,877.50	377,897.34	0.00	377,897.34	19.84
Subtotal						18,845,000.00		18,735,491.79	18,736,502.86	0.00	18,736,502.86	1,011.07
313384DW6												
313384DW6	32979	132221	FHLB AFD	11/16/202	01/18/202 04/03/202	9,880,000.00	4.350	9,790,114.13	9,790,462.52	0.00	9,790,462.52	348.39
313384DW6	32979	132221	FHLB AFD	11/16/202	01/19/202 04/03/202	120,000.00	4.350	118,922.76	118,927.00	0.00	118,927.00	4.24
313384DW6	32980	132231	FHLB AFD	11/16/202	02/06/202 04/03/202	2,195,000.00	4.350	2,180,072.13	2,180,147.17	0.00	2,180,147.17	75.04
313384DW6	32980	132231	FHLB AFD	11/16/202	02/07/202 04/03/202	105,000.00	4.350	104,298.62	104,302.19	0.00	104,302.19	3.57
Subtotal						12,300,000.00		12,193,407.64	12,193,838.88	0.00	12,193,838.88	431.24
3134GXGU2												
3134GXGU2	32671	132221	FHLMC FAC	06/22/202	03/09/202 06/30/202	280,000.00	0.250	280,000.00	280,000.00	134.17	280,134.17	134.17
3134GXGU2	32671	132221	FHLMC FAC	06/22/202	03/10/202 06/30/202	4,720,000.00	0.250	4,720,000.00	4,720,000.00	2,294.44	4,722,294.44	2,294.44
Subtotal						5,000,000.00		5,000,000.00	5,000,000.00	2,428.61	5,002,428.61	2,428.61
Total Sales						36,145,000.00		35,928,899.43	35,930,341.74	2,428.61	35,932,770.35	3,870.92



**2013 Res LF (merged)
Maturity Report
Sorted by Maturity Date**
Amounts due during January 1, 2023 - March 31, 2023

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
313384AC3	32942	132231	AFD	FHLB	600,000.00	01/03/2023	10/28/2022	3.850	600,000.00	0.00	600,000.00	0.00
313384AF6	32946	132231	AFD	FHLB	8,000,000.00	01/06/2023	10/28/2022	3.845	8,000,000.00	0.00	8,000,000.00	0.00
313384AN9	32947	132231	AFD	FHLB	8,000,000.00	01/13/2023	10/31/2022	3.990	8,000,000.00	0.00	8,000,000.00	0.00
313384AZ2	32948	132231	AFD	FHLB	8,000,000.00	01/24/2023	10/31/2022	4.000	8,000,000.00	0.00	8,000,000.00	0.00
313384BF5	32988	132231	AFD	FHLB	6,000,000.00	01/30/2023	11/22/2022	4.060	6,000,000.00	0.00	6,000,000.00	0.00
313384BH1	32866	137403	AFD	FHLB	1,540,000.00	02/01/2023	10/06/2022	3.710	1,540,000.00	0.00	1,540,000.00	0.00
313384BH1	32922	132231	AFD	FHLB	10,000,000.00	02/01/2023	10/31/2022	4.040	10,000,000.00	0.00	10,000,000.00	0.00
313384BH1	32952	132221	AFD	FHLB	170,000.00	02/01/2023	10/06/2022	3.710	170,000.00	0.00	170,000.00	0.00
313384BP3	32949	132231	AFD	FHLB	10,000,000.00	02/07/2023	10/31/2022	4.075	10,000,000.00	0.00	10,000,000.00	0.00
313384BX6	32950	132231	AFD	FHLB	10,000,000.00	02/15/2023	10/31/2022	4.140	10,000,000.00	0.00	10,000,000.00	0.00
313588CE3	33059	132231	AFD	FNMA	8,000,000.00	02/22/2023	01/12/2023	4.250	8,000,000.00	0.00	8,000,000.00	0.00
313384CM9	32920	132231	AFD	FHLB	6,155,000.00	03/01/2023	10/27/2022	4.150	6,155,000.00	0.00	6,155,000.00	0.00
313588CS2	33060	132231	AFD	FNMA	8,000,000.00	03/06/2023	01/12/2023	4.350	8,000,000.00	0.00	8,000,000.00	0.00
313588DB8	33061	132231	AFD	FNMA	8,000,000.00	03/15/2023	01/12/2023	4.350	8,000,000.00	0.00	8,000,000.00	0.00
313588DG7	33127	132231	AFD	FNMA	6,000,000.00	03/20/2023	02/24/2023	4.380	6,000,000.00	0.00	6,000,000.00	0.00
313384DR7	33126	132231	AFD	FHLB	6,000,000.00	03/29/2023	02/24/2023	4.525	6,000,000.00	0.00	6,000,000.00	0.00
Total Maturities					104,465,000.00				104,465,000.00	0.00	104,465,000.00	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>	
	DS&E	NMR	DS&E	NMR
	<u>Account</u>	<u>Account</u>	<u>Account</u>	<u>Account</u>
Mortgage Loan Principal & Interest	X		X	
Prepayment & Foreclosure Receipts	X		X	
Interest on Non-Mortgage Investments		X		X

THDA QUARTERLY INVESTMENT REPORT
FLOAT / EQUITY FUNDS
March 31, 2023

Historical Fund Balances	1985 Resolution		2009 Resolution		2013 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value	Amortized Cost	Market Value
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
3/31/23	-	-	1,427,406.65	1,424,153.21	147,541,225.13	147,251,734.56

Historical Returns (Yield)	Quarter ending 3/31/2023	Current Fiscal Year	Last 12 Months	Last 24 Months
1985 Resolution	N/A	N/A	N/A	N/A
2009 Resolution	3.702%	2.731%	2.173%	2.173%
2013 Resolution	4.159%	2.789%	2.384%	2.355%

Benchmarks:

(1) One-year CMT	4.767%	4.264%	3.748%	2.036%
(2) Two-year CMT	4.347%	4.053%	3.720%	2.156%
(3) Three-year CMT	4.077%	3.923%	3.664%	2.240%

Duration

	1985 Resolution	2009 Resolution	2013 Resolution
Average Duration to Maturity (Years)	N/A	0.11	0.42
Average Duration to Call (Years)	N/A	0.11	0.39

Asset Allocation	1985 Resolution		2009 Resolution		2013 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage	Dollar value*	Percentage
Money Market Funds	-	0.00%	533,629.20	37.38%	39,299,287.61	26.64%
Federal Agency Coupons	-	0.00%	280,134.17	19.63%	12,949,683.88	8.78%
Treasury Coupon Securities	-	0.00%	-	0.00%	-	0.00%
Variable Rate Securities	-	0.00%	-	0.00%	-	0.00%
Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%
Pass Through Securities	-	0.00%	-	0.00%	4,618,779.17	3.13%
Discount Bonds	-	0.00%	613,643.28	42.99%	90,673,474.47	61.46%
Total	-	0.00%	1,427,406.65	100.00%	147,541,225.13	100.00%

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



**2009 Res Float/Equity merged
Investments by Issuer
Active Investments
Grouped by Fund - Sorted by Fund
March 31, 2023**

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

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
Fund: 2015-A DSE (133532520)												
Federal Home Loan Bank												
313384DW6	33088	Federal Agency Disc. -Amortizing	Fair	119,970.98	4.350	120,000.00	03/31/2023	4.512	04/03/2023	2		
313384DW6	33101	Federal Agency Disc. -Amortizing	Fair	104,974.67	4.350	105,000.00	03/31/2023	4.502	04/03/2023	2		
313384FA2	33194	Federal Agency Disc. -Amortizing	Fair	388,697.63	4.000	388,619.99	03/31/2023	4.134	05/01/2023	30		
Subtotal and Average				613,643.28		613,619.99		4.271		19		
Federal Home Loan Mortgage Cor												
3134GXGU2	33152	Federal Agency Coupon Securities	Fair	280,134.17	0.250	276,904.02	03/31/2023	0.250	06/30/2023	90		
Subtotal and Average				280,134.17		276,904.02		0.250		90		
Total and Average				893,777.45		890,524.01		3.010		41		



2009 Res Float/Equity summary
Investments by All Types
Active Investments
March 31, 2023

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

CUSIP	Investment #	Fund	Issuer	Par Value	Purchase Price	Book Value	Current Rate	Maturity Date	Call Date	Call Price
Fund: 2015-A DSE (133532520)										
Federal Agency Coupon Securities										
				Subtotal		280,000.00				280,134.17
Federal Agency Disc. -Amortizing										
				Subtotal		615,000.00				613,643.28
		2015-A DSE (133532520)		Subtotal		895,000.00				893,777.45
				Total		895,000.00				893,777.45



2009 Res Float/Equity summary
Interest Earnings
Sorted by Fund - Fund
January 1, 2023 - March 31, 2023
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	895,000.00	1,623,287.13	893,777.45			3.702	42.77	5,958.03	6,000.80
			Total	895,000.00	1,623,287.13	893,777.45			3.702	42.77	5,958.03	6,000.80



2009 Res Float/Equity summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - March 31, 2023
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	895,000.00	3,363,004.24	893,777.45			2.731	42.77	23,433.24	23,476.01
			Total	895,000.00	3,363,004.24	893,777.45			2.731	42.77	23,433.24	23,476.01



2009 Res Float/Equity summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - March 31, 2023
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	895,000.00	0.00	893,777.45			2.173	42.77	25,801.40	25,844.17
			Total	895,000.00	0.00	893,777.45			2.173	42.77	25,801.40	25,844.17



2009 Res Float/Equity summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2021 - March 31, 2023
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	895,000.00	0.00	893,777.45			2.173	42.77	25,801.40	25,844.17
			Total	895,000.00	0.00	893,777.45			2.173	42.77	25,801.40	25,844.17



2009 Res Float/Equity merged
Purchases Report
Sorted by Fund - Fund
January 1, 2023 - March 31, 2023

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)													
313384CM9	33056	0915A2	AFD	FHLB	310,000.00	01/11/2023	03/01 - At Maturity	308,248.93		4.150	03/01/2023	4.232	0.00
313384DW6	33088	0915A2	AFD	FHLB	120,000.00	01/19/2023	04/03 - At Maturity	118,927.00		4.350	04/03/2023	4.450	119,970.98
313384DW6	33101	0915A2	AFD	FHLB	105,000.00	02/07/2023	04/03 - At Maturity	104,302.19		4.350	04/03/2023	4.440	104,974.67
3134GXGU2	33152	0915A2	FAC	FHLMC	280,000.00	03/09/2023	06/30 - Final Pmt.	280,000.00	134.17	0.250	06/30/2023		280,134.17
313384FA2	33194	0915A2	AFD	FHLB	390,000.00	03/14/2023	05/01 - At Maturity	387,920.00		4.000	05/01/2023	4.077	388,697.63
				Subtotal	1,205,000.00			1,199,398.12	134.17				893,777.45
				Total Purchases	1,205,000.00			1,199,398.12	134.17				893,777.45



2013 Res Float/Equity (merged)
Investments by Issuer
Active Investments
Sorted by Fund
March 31, 2023

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												
313384DW6	33062	Federal Agency Disc. -Amortizing	Fair	274,933.50	4.350	275,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33102	Federal Agency Disc. -Amortizing	Fair	493,832.38	4.730	494,085.58	03/31/2023	4.958	07/03/2023	93		
313384FA2	33165	Federal Agency Disc. -Amortizing	Fair	343,847.39	4.000	343,779.22	03/31/2023	4.136	05/01/2023	30		
313384FK0	33205	Federal Agency Disc. -Amortizing	Fair	994,849.96	4.750	995,326.81	03/31/2023	4.918	05/10/2023	39		
313384DW6	33092	Federal Agency Disc. -Amortizing	Fair	119,971.05	4.350	120,000.00	03/31/2023	4.502	04/03/2023	2		
313384FA2	33222	Federal Agency Disc. -Amortizing	Fair	189,366.07	4.000	189,327.69	03/31/2023	4.130	05/01/2023	30		
313384DW6	33063	Federal Agency Disc. -Amortizing	Fair	259,937.12	4.350	260,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33103	Federal Agency Disc. -Amortizing	Fair	296,299.43	4.730	296,451.34	03/31/2023	4.958	07/03/2023	93		
313384FA2	33166	Federal Agency Disc. -Amortizing	Fair	294,014.44	4.000	293,956.15	03/31/2023	4.136	05/01/2023	30		
313384FK0	33225	Federal Agency Disc. -Amortizing	Fair	995,101.24	4.520	995,326.81	03/31/2023	4.675	05/10/2023	39		
313384DW6	33064	Federal Agency Disc. -Amortizing	Fair	249,939.54	4.350	250,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33104	Federal Agency Disc. -Amortizing	Fair	197,532.95	4.730	197,634.23	03/31/2023	4.958	07/03/2023	93		
313384FA2	33167	Federal Agency Disc. -Amortizing	Fair	328,897.51	4.000	328,832.30	03/31/2023	4.136	05/01/2023	30		
313384DW6	33093	Federal Agency Disc. -Amortizing	Fair	199,951.74	4.350	200,000.00	03/31/2023	4.502	04/03/2023	2		
313384FA2	33168	Federal Agency Disc. -Amortizing	Fair	418,596.83	4.000	418,513.84	03/31/2023	4.136	05/01/2023	30		
313384FK0	33226	Federal Agency Disc. -Amortizing	Fair	995,101.24	4.520	995,326.81	03/31/2023	4.675	05/10/2023	39		
313384DW6	33065	Federal Agency Disc. -Amortizing	Fair	279,932.29	4.350	280,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33105	Federal Agency Disc. -Amortizing	Fair	493,832.38	4.730	494,085.58	03/31/2023	4.958	07/03/2023	93		
313384FA2	33169	Federal Agency Disc. -Amortizing	Fair	378,730.46	4.000	378,655.38	03/31/2023	4.136	05/01/2023	30		
313384FK0	33227	Federal Agency Disc. -Amortizing	Fair	995,101.24	4.520	995,326.81	03/31/2023	4.675	05/10/2023	39		
313384HR3	33106	Federal Agency Disc. -Amortizing	Fair	395,065.90	4.730	395,268.46	03/31/2023	4.958	07/03/2023	93		
313384FA2	33170	Federal Agency Disc. -Amortizing	Fair	493,346.26	4.000	493,248.45	03/31/2023	4.136	05/01/2023	30		
313384FK0	33206	Federal Agency Disc. -Amortizing	Fair	994,849.96	4.750	995,326.81	03/31/2023	4.918	05/10/2023	39		
313384DW6	33066	Federal Agency Disc. -Amortizing	Fair	289,929.87	4.350	290,000.00	03/31/2023	4.513	04/03/2023	2		
313384DW6	33094	Federal Agency Disc. -Amortizing	Fair	199,951.74	4.350	200,000.00	03/31/2023	4.502	04/03/2023	2		
313384FA2	33171	Federal Agency Disc. -Amortizing	Fair	398,663.65	4.000	398,584.61	03/31/2023	4.136	05/01/2023	30		
313384FQ7	33228	Federal Agency Disc. -Amortizing	Fair	1,093,891.93	4.540	1,094,166.67	03/31/2023	4.698	05/15/2023	44		
313384HR3	33107	Federal Agency Disc. -Amortizing	Fair	197,532.95	4.730	197,634.23	03/31/2023	4.958	07/03/2023	93		
313384FA2	33172	Federal Agency Disc. -Amortizing	Fair	169,432.05	4.000	169,398.46	03/31/2023	4.136	05/01/2023	30		
313384FQ7	33229	Federal Agency Disc. -Amortizing	Fair	1,392,226.09	4.540	1,392,575.76	03/31/2023	4.698	05/15/2023	44		
313384DW6	33067	Federal Agency Disc. -Amortizing	Fair	299,927.45	4.350	300,000.00	03/31/2023	4.513	04/03/2023	2		
313384DW6	33095	Federal Agency Disc. -Amortizing	Fair	99,975.87	4.350	100,000.00	03/31/2023	4.502	04/03/2023	2		
313384HR3	33108	Federal Agency Disc. -Amortizing	Fair	197,532.95	4.730	197,634.23	03/31/2023	4.958	07/03/2023	93		
313384FA2	33173	Federal Agency Disc. -Amortizing	Fair	732,544.45	4.000	732,399.22	03/31/2023	4.136	05/01/2023	30		

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

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
313384FK0	33207	Federal Agency Disc. -Amortizing	Fair	994,849.96	4.750	995,326.81	03/31/2023	4.918	05/10/2023	39		
313384FQ7	33230	Federal Agency Disc. -Amortizing	Fair	994,447.21	4.540	994,696.97	03/31/2023	4.698	05/15/2023	44		
313384DW6	33068	Federal Agency Disc. -Amortizing	Fair	314,923.82	4.350	315,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33109	Federal Agency Disc. -Amortizing	Fair	790,131.81	4.730	790,536.92	03/31/2023	4.958	07/03/2023	93		
313384FA2	33176	Federal Agency Disc. -Amortizing	Fair	573,078.99	4.000	572,965.37	03/31/2023	4.136	05/01/2023	30		
313384FK0	33208	Federal Agency Disc. -Amortizing	Fair	994,849.96	4.750	995,326.81	03/31/2023	4.918	05/10/2023	39		
313384FQ7	33231	Federal Agency Disc. -Amortizing	Fair	1,093,891.93	4.540	1,094,166.67	03/31/2023	4.698	05/15/2023	44		
313384DW6	33069	Federal Agency Disc. -Amortizing	Fair	249,939.54	4.350	250,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33110	Federal Agency Disc. -Amortizing	Fair	493,832.38	4.730	494,085.58	03/31/2023	4.958	07/03/2023	93		
313384FA2	33177	Federal Agency Disc. -Amortizing	Fair	438,530.01	4.000	438,443.07	03/31/2023	4.136	05/01/2023	30		
313384DW6	33070	Federal Agency Disc. -Amortizing	Fair	344,916.57	4.350	345,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33111	Federal Agency Disc. -Amortizing	Fair	395,065.90	4.730	395,268.46	03/31/2023	4.958	07/03/2023	93		
313384FA2	33178	Federal Agency Disc. -Amortizing	Fair	543,179.22	4.000	543,071.53	03/31/2023	4.136	05/01/2023	30		
313384DW6	33071	Federal Agency Disc. -Amortizing	Fair	169,958.89	4.350	170,000.00	03/31/2023	4.513	04/03/2023	2		
313384DW6	33096	Federal Agency Disc. -Amortizing	Fair	194,952.95	4.350	195,000.00	03/31/2023	4.502	04/03/2023	2		
313384FA2	33179	Federal Agency Disc. -Amortizing	Fair	667,761.61	4.000	667,629.22	03/31/2023	4.136	05/01/2023	30		
313384FS3	33212	Federal Agency Disc. -Amortizing	Fair	993,912.53	4.760	994,445.15	03/31/2023	4.931	05/17/2023	46		
313384FQ7	33232	Federal Agency Disc. -Amortizing	Fair	994,447.21	4.540	994,696.97	03/31/2023	4.698	05/15/2023	44		
313384DW6	33072	Federal Agency Disc. -Amortizing	Fair	594,856.11	4.350	595,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33112	Federal Agency Disc. -Amortizing	Fair	888,898.29	4.730	889,354.04	03/31/2023	4.958	07/03/2023	93		
313384FA2	33184	Federal Agency Disc. -Amortizing	Fair	941,842.86	4.000	941,656.14	03/31/2023	4.136	05/01/2023	30		
313384FS3	33213	Federal Agency Disc. -Amortizing	Fair	993,912.53	4.760	994,445.15	03/31/2023	4.931	05/17/2023	46		
313384DW6	33073	Federal Agency Disc. -Amortizing	Fair	344,916.57	4.350	345,000.00	03/31/2023	4.513	04/03/2023	2		
313384FA2	33174	Federal Agency Disc. -Amortizing	Fair	338,864.10	4.000	338,796.92	03/31/2023	4.136	05/01/2023	30		
313384FK0	33209	Federal Agency Disc. -Amortizing	Fair	1,989,699.92	4.750	1,990,653.62	03/31/2023	4.918	05/10/2023	39		
313384DW6	33074	Federal Agency Disc. -Amortizing	Fair	334,918.98	4.350	335,000.00	03/31/2023	4.513	04/03/2023	2		
313384DW6	33097	Federal Agency Disc. -Amortizing	Fair	279,932.44	4.350	280,000.00	03/31/2023	4.502	04/03/2023	2		
313384FA2	33185	Federal Agency Disc. -Amortizing	Fair	772,410.81	4.000	772,257.68	03/31/2023	4.136	05/01/2023	30		
313384FK0	33210	Federal Agency Disc. -Amortizing	Fair	1,989,699.92	4.750	1,990,653.62	03/31/2023	4.918	05/10/2023	39		
313384DW6	33075	Federal Agency Disc. -Amortizing	Fair	424,897.22	4.350	425,000.00	03/31/2023	4.513	04/03/2023	2		
313384DW6	33098	Federal Agency Disc. -Amortizing	Fair	244,940.89	4.350	245,000.00	03/31/2023	4.502	04/03/2023	2		
313384HR3	33113	Federal Agency Disc. -Amortizing	Fair	395,065.90	4.730	395,268.46	03/31/2023	4.958	07/03/2023	93		
313384FA2	33186	Federal Agency Disc. -Amortizing	Fair	573,078.99	4.000	572,965.37	03/31/2023	4.136	05/01/2023	30		
313384FS3	33214	Federal Agency Disc. -Amortizing	Fair	993,912.53	4.760	994,445.15	03/31/2023	4.931	05/17/2023	46		
313384FQ7	33233	Federal Agency Disc. -Amortizing	Fair	1,093,891.93	4.540	1,094,166.67	03/31/2023	4.698	05/15/2023	44		
313384DW6	33076	Federal Agency Disc. -Amortizing	Fair	594,856.11	4.350	595,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33128	Federal Agency Disc. -Amortizing	Fair	790,131.81	4.730	790,536.92	03/31/2023	4.958	07/03/2023	93		
313384FA2	33180	Federal Agency Disc. -Amortizing	Fair	1,001,642.41	4.000	1,001,443.83	03/31/2023	4.136	05/01/2023	30		
313384FS3	33215	Federal Agency Disc. -Amortizing	Fair	993,912.53	4.760	994,445.15	03/31/2023	4.931	05/17/2023	46		
313384DW6	33077	Federal Agency Disc. -Amortizing	Fair	274,933.50	4.350	275,000.00	03/31/2023	4.513	04/03/2023	2		

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

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
313384DW6	33099	Federal Agency Disc. -Amortizing	Fair	284,931.23	4.350	285,000.00	03/31/2023	4.502	04/03/2023	2		
313384FA2	33181	Federal Agency Disc. -Amortizing	Fair	1,031,542.18	4.000	1,031,337.67	03/31/2023	4.136	05/01/2023	30		
313384DW6	33078	Federal Agency Disc. -Amortizing	Fair	334,918.98	4.350	335,000.00	03/31/2023	4.513	04/03/2023	2		
313384DW6	33100	Federal Agency Disc. -Amortizing	Fair	569,862.47	4.350	570,000.00	03/31/2023	4.502	04/03/2023	2		
313384FA2	33187	Federal Agency Disc. -Amortizing	Fair	667,761.61	4.000	667,629.22	03/31/2023	4.136	05/01/2023	30		
313384FS3	33216	Federal Agency Disc. -Amortizing	Fair	993,912.53	4.760	994,445.15	03/31/2023	4.931	05/17/2023	46		
313384FQ7	33234	Federal Agency Disc. -Amortizing	Fair	1,193,336.65	4.540	1,193,636.36	03/31/2023	4.698	05/15/2023	44		
313384DW6	33079	Federal Agency Disc. -Amortizing	Fair	579,859.73	4.350	580,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33114	Federal Agency Disc. -Amortizing	Fair	1,086,431.24	4.730	1,086,988.26	03/31/2023	4.958	07/03/2023	93		
313384FA2	33188	Federal Agency Disc. -Amortizing	Fair	2,142,817.10	4.000	2,142,392.27	03/31/2023	4.136	05/01/2023	30		
313384FS3	33217	Federal Agency Disc. -Amortizing	Fair	993,912.53	4.760	994,445.15	03/31/2023	4.931	05/17/2023	46		
313384FQ7	33235	Federal Agency Disc. -Amortizing	Fair	1,093,891.93	4.540	1,094,166.67	03/31/2023	4.698	05/15/2023	44		
313384HR3	33025	Federal Agency Disc. -Amortizing	Fair	4,939,279.39	4.640	4,940,855.75	03/31/2023	4.880	07/03/2023	93		
313384DW6	33080	Federal Agency Disc. -Amortizing	Fair	739,821.04	4.350	740,000.00	03/31/2023	4.513	04/03/2023	2		
313384FA2	33189	Federal Agency Disc. -Amortizing	Fair	692,678.09	4.000	692,540.76	03/31/2023	4.136	05/01/2023	30		
313384FS3	33218	Federal Agency Disc. -Amortizing	Fair	1,987,825.06	4.760	1,988,890.30	03/31/2023	4.931	05/17/2023	46		
313384FY0	33219	Federal Agency Disc. -Amortizing	Fair	2,979,347.48	4.760	2,981,070.18	03/31/2023	4.935	05/23/2023	52		
313384DW6	33081	Federal Agency Disc. -Amortizing	Fair	569,862.15	4.350	570,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33115	Federal Agency Disc. -Amortizing	Fair	493,832.38	4.730	494,085.58	03/31/2023	4.958	07/03/2023	93		
313384FA2	33190	Federal Agency Disc. -Amortizing	Fair	697,661.38	4.000	697,523.06	03/31/2023	4.136	05/01/2023	30		
313384FQ7	33236	Federal Agency Disc. -Amortizing	Fair	994,447.21	4.540	994,696.97	03/31/2023	4.698	05/15/2023	44		
313384DW6	33082	Federal Agency Disc. -Amortizing	Fair	644,844.02	4.350	645,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33116	Federal Agency Disc. -Amortizing	Fair	592,598.86	4.730	592,902.69	03/31/2023	4.958	07/03/2023	93		
313384FA2	33191	Federal Agency Disc. -Amortizing	Fair	877,060.02	4.000	876,886.14	03/31/2023	4.136	05/01/2023	30		
313384DW6	33083	Federal Agency Disc. -Amortizing	Fair	984,761.79	4.350	985,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33117	Federal Agency Disc. -Amortizing	Fair	790,131.81	4.730	790,536.92	03/31/2023	4.958	07/03/2023	93		
313384FA2	33175	Federal Agency Disc. -Amortizing	Fair	996,659.12	4.000	996,461.52	03/31/2023	4.136	05/01/2023	30		
313384DW6	33084	Federal Agency Disc. -Amortizing	Fair	124,969.77	4.350	125,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33118	Federal Agency Disc. -Amortizing	Fair	98,766.48	4.730	98,817.12	03/31/2023	4.958	07/03/2023	93		
313384FA2	33182	Federal Agency Disc. -Amortizing	Fair	298,997.73	4.000	298,938.46	03/31/2023	4.136	05/01/2023	30		
313384DW6	33085	Federal Agency Disc. -Amortizing	Fair	239,941.96	4.350	240,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33119	Federal Agency Disc. -Amortizing	Fair	493,832.38	4.730	494,085.58	03/31/2023	4.958	07/03/2023	93		
313384FA2	33193	Federal Agency Disc. -Amortizing	Fair	692,678.09	4.000	692,540.76	03/31/2023	4.136	05/01/2023	30		
313384DW6	33086	Federal Agency Disc. -Amortizing	Fair	239,941.96	4.350	240,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33120	Federal Agency Disc. -Amortizing	Fair	197,532.95	4.730	197,634.23	03/31/2023	4.958	07/03/2023	93		
313384FA2	33183	Federal Agency Disc. -Amortizing	Fair	259,131.37	4.000	259,080.00	03/31/2023	4.136	05/01/2023	30		
313384DW6	33087	Federal Agency Disc. -Amortizing	Fair	114,972.19	4.350	115,000.00	03/31/2023	4.513	04/03/2023	2		
313384HR3	33121	Federal Agency Disc. -Amortizing	Fair	98,766.48	4.730	98,817.12	03/31/2023	4.958	07/03/2023	93		
3130AP5H4	32132	Federal Agency Coupon Securities	Fair	225,000.00	0.750	207,267.39	03/31/2023	0.750	09/30/2025	913	06/30/2023	
3130AQDY6	32303	Federal Agency Coupon Securities	Fair	2,000,000.00	1.000	1,882,519.64	03/31/2023	1.000	12/30/2024	639		

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

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
313384FA2	32872	Federal Agency Disc. -Amortizing	Fair	169,423.55	4.000	169,398.46	03/31/2023	4.198	05/01/2023	30		
313384HR3	33024	Federal Agency Disc. -Amortizing	Fair	7,902,847.02	4.640	7,905,369.20	03/31/2023	4.880	07/03/2023	93		
313384HC6	33238	Federal Agency Disc. -Amortizing	Fair	5,939,157.84	4.575	5,939,310.72	03/31/2023	4.757	06/20/2023	80		
Subtotal and Average				92,898,474.47		92,784,883.00		4.577		64		

Federal Home Loan Mortgage Cor

3134GXGU2	33129	Federal Agency Coupon Securities	Fair	130,061.39	0.250	128,562.58	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33135	Federal Agency Coupon Securities	Fair	105,050.31	0.250	103,839.01	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33146	Federal Agency Coupon Securities	Fair	170,081.46	0.250	168,120.30	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33143	Federal Agency Coupon Securities	Fair	125,059.90	0.250	123,617.87	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33130	Federal Agency Coupon Securities	Fair	230,108.61	0.250	227,456.88	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33141	Federal Agency Coupon Securities	Fair	265,126.98	0.250	262,069.88	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33142	Federal Agency Coupon Securities	Fair	235,112.60	0.250	232,401.59	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33131	Federal Agency Coupon Securities	Fair	180,085.00	0.250	178,009.73	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33136	Federal Agency Coupon Securities	Fair	230,110.21	0.250	227,456.88	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33137	Federal Agency Coupon Securities	Fair	165,079.06	0.250	163,175.59	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33132	Federal Agency Coupon Securities	Fair	190,089.72	0.250	187,899.16	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33147	Federal Agency Coupon Securities	Fair	265,126.98	0.250	262,069.88	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33153	Federal Agency Coupon Securities	Fair	215,104.51	0.250	212,622.73	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33133	Federal Agency Coupon Securities	Fair	190,089.72	0.250	187,899.16	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33138	Federal Agency Coupon Securities	Fair	250,119.79	0.250	247,235.74	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33154	Federal Agency Coupon Securities	Fair	335,162.85	0.250	331,295.88	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33139	Federal Agency Coupon Securities	Fair	250,119.79	0.250	247,235.74	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33144	Federal Agency Coupon Securities	Fair	125,059.90	0.250	123,617.87	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33140	Federal Agency Coupon Securities	Fair	500,239.58	0.250	494,471.47	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33155	Federal Agency Coupon Securities	Fair	135,065.63	0.250	133,507.30	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33156	Federal Agency Coupon Securities	Fair	415,201.74	0.250	410,411.32	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33148	Federal Agency Coupon Securities	Fair	455,218.02	0.250	449,969.04	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33157	Federal Agency Coupon Securities	Fair	400,194.44	0.250	395,577.18	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33158	Federal Agency Coupon Securities	Fair	545,264.93	0.250	538,973.90	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33159	Federal Agency Coupon Securities	Fair	455,221.18	0.250	449,969.04	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33149	Federal Agency Coupon Securities	Fair	190,091.04	0.250	187,899.16	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33160	Federal Agency Coupon Securities	Fair	355,172.57	0.250	351,074.74	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33161	Federal Agency Coupon Securities	Fair	345,167.71	0.250	341,185.31	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33134	Federal Agency Coupon Securities	Fair	280,134.17	0.250	276,904.02	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33145	Federal Agency Coupon Securities	Fair	250,119.78	0.250	247,235.74	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33150	Federal Agency Coupon Securities	Fair	220,105.42	0.250	217,567.45	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33162	Federal Agency Coupon Securities	Fair	615,298.96	0.250	608,199.91	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33163	Federal Agency Coupon Securities	Fair	435,211.46	0.250	430,190.18	03/31/2023	0.250	06/30/2023	90		
3134GXGU2	33164	Federal Agency Coupon Securities	Fair	470,228.47	0.250	464,803.18	03/31/2023	0.250	06/30/2023	90		

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

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
Subtotal and Average				9,724,683.88		9,612,525.41		0.250		90		
Federal National Mortgage Admi												
3135GABB6	31846	Federal Agency Coupon Securities	Fair	1,000,000.00	0.750	885,692.19	03/31/2023	0.750	12/23/2026	1,362	12/23/2023	
Subtotal and Average				1,000,000.00		885,692.19		0.750		1,362		
Ginnie Mae												
36179XTD8	33124	Pass Through Securities	Fair	2,119,129.17	5.500	2,142,329.76	03/31/2023	5.511	11/20/2052	10,826		
36179XVT0	33221	Pass Through Securities	Fair	2,499,650.00	5.500	2,527,016.59	03/31/2023	5.502	03/20/2053	10,946		
Subtotal and Average				4,618,779.17		4,669,346.35		5.506		10,890		
Total and Average				108,241,937.52		107,952,446.95		4.193		541		



2013 Res Float Equity Summary
Investments by All Types
Active Investments
March 31, 2023

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		12,945,000.00				12,949,683.88
Federal Agency Disc. -Amortizing										
				Subtotal		91,260,000.00				90,673,474.47
Pass Through Securities										
				Subtotal		4,618,779.17				4,618,779.17
				Total		108,823,779.17				108,241,937.52



2013 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
January 1, 2023 - March 31, 2023
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	2,250,000.00	1,233,475.22	2,237,524.62			4.310	20.76	12,359.43	12,380.19		
Fund: 2013-2 DSE (133532220)														
			Subtotal	585,000.00	1,298,804.24	584,468.89			3.461	42.01	3,738.65	3,780.66		
Fund: 2014-1 DSE (133532320)														
			Subtotal	1,980,000.00	1,478,203.02	1,970,412.13			4.183	19.09	10,826.31	10,845.40		
Fund: 2014-2 DSE (133532420)														
			Subtotal	1,010,000.00	1,713,383.19	1,006,478.61			4.009	36.74	9,336.17	9,372.91		
Fund: 2015-1 DSE (133532620)														
			Subtotal	1,885,000.00	1,788,945.62	1,878,776.79			3.837	40.49	6,643.50	6,683.99		
Fund: 2015-2 DSE (133532720)														
			Subtotal	2,395,000.00	2,602,112.94	2,382,708.97			4.125	35.91	14,589.13	14,625.04		
Fund: 2016-1 DSE (133532820)														
			Subtotal	2,075,000.00	1,623,098.88	2,063,347.12			4.171	28.75	11,418.70	11,447.45		
Fund: 2016-2 DSE (133532920)														
			Subtotal	2,220,000.00	1,918,771.18	2,212,547.40			4.021	35.14	9,155.30	9,190.44		
Fund: 2016-3 DSE (133533020)														
			Subtotal	1,935,000.00	544,443.94	1,924,270.15			4.095	25.21	6,082.30	6,107.51		
Fund: 2017-1 DSE (133533120)														
			Subtotal	3,525,000.00	1,872,383.52	3,509,367.61			4.229	30.35	13,015.13	13,045.48		

**2013 Res Float Equity Summary
Interest Earnings
January 1, 2023 - March 31, 2023**

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	4,055,000.00	3,331,650.09	4,032,003.49			4.231	40.49	20,164.95	20,205.44
Fund: 2017-3 DSE (133533320)												
			Subtotal	1,405,000.00	2,173,129.57	1,397,406.44			4.143	31.36	12,729.64	12,761.00
Fund: 2017-4 DSE (133533420)												
			Subtotal	1,480,000.00	1,843,022.62	1,473,251.41			4.125	30.35	11,705.12	11,735.47
Fund: 2018-1 DSE (133533520)												
			Subtotal	3,285,000.00	1,678,836.59	3,271,152.98			4.061	38.20	9,779.23	9,817.43
Fund: 2018-2 DSE (133533620)												
			Subtotal	3,775,000.00	3,541,692.53	3,754,672.64			4.258	48.85	22,611.71	22,660.56
Fund: 2018-3 DSE (133533720)												
			Subtotal	3,060,000.00	3,631,576.95	3,048,660.28			4.095	57.29	15,308.18	15,365.47
Fund: 2018-4 DSE (133533820)												
			Subtotal	4,025,000.00	4,796,917.25	4,012,267.36			3.909	96.07	18,977.25	19,073.32
Fund: 2019-1 DSE (133533920)												
			Subtotal	4,160,000.00	3,692,512.99	4,140,989.20			4.096	60.52	18,657.10	18,717.62
Fund: 2019-2 DSE (133574120)												
			Subtotal	3,855,000.00	3,950,976.14	3,835,760.88			4.152	69.51	26,177.13	26,246.64
Fund: 2019-3 DSE (133574220)												
			Subtotal	1,995,000.00	3,642,442.48	1,991,601.35			3.875	58.34	14,494.98	14,553.32
Fund: 2019-4 DSE (133574320)												
			Subtotal	4,320,000.00	4,446,185.62	4,305,057.17			3.995	79.48	19,152.60	19,232.08
Fund: 2020-1 DSE (133574420)												
			Subtotal	6,385,000.00	5,139,289.48	6,352,133.71			4.134	66.35	32,389.82	32,456.17
Fund: 2020-2 DSE (133575020)												

2013 Res Float Equity Summary
Interest Earnings
January 1, 2023 - March 31, 2023

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	11,625,000.00	4,003,295.09	11,529,042.10			4.538	29.03	80,615.07	80,644.10
		Fund: 2020-3 DSE (133575120)										
			Subtotal	3,125,000.00	3,926,016.28	3,110,975.69			4.049	51.77	18,623.30	18,675.07
		Fund: 2020-4 DSE (133575220)										
			Subtotal	2,470,000.00	3,470,979.82	2,459,670.61			4.070	50.31	21,862.86	21,913.17
		Fund: 2021-1 DSE (133575320)										
			Subtotal	3,065,000.00	2,812,426.42	3,051,686.89			4.236	42.77	24,411.84	24,454.61
		Fund: 2021-2 DSE (133575420)										
			Subtotal	775,000.00	2,242,394.61	772,853.76			3.829	38.21	7,211.93	7,250.14
		Fund: 2021-3 DSE (133575520)										
			Subtotal	1,655,000.00	2,263,494.64	1,646,557.85			4.147	33.61	13,387.72	13,421.33
		Fund: 2022-1 DSE (133575620)										
			Subtotal	1,315,000.00	4,417,840.77	1,311,905.24			3.528	89.69	8,380.56	8,470.25
		Fund: 2022-2 DSE (133575720)										
			Subtotal	650,000.00	4,648,714.30	648,950.13			3.526	63.44	5,217.08	5,280.52
		Fund: 2022-3 DSE (133575820)										
			Subtotal	5,088,779.17	1,384,679.92	5,089,007.64			0.574	30,976.51	873.41	31,849.92
		Fund: 2013 OLD 74 RES CASH/INV										
			Subtotal	17,395,000.00	10,544,928.74	17,236,428.41			3.491	7,296.88	136,453.49	143,750.37
			Total	108,823,779.17	97,656,624.65	108,241,937.52			4.159	39,663.48	636,349.59	676,013.07



2013 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - March 31, 2023
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	2,250,000.00	2,962,008.64	2,237,524.62			3.015	20.76	29,391.56	29,412.32
Fund: 2013-2 DSE (133532220)												
			Subtotal	585,000.00	1,628,697.03	584,468.89			2.656	42.01	14,419.79	14,461.80
Fund: 2014-1 DSE (133532320)												
			Subtotal	1,980,000.00	3,087,305.86	1,970,412.13			2.963	19.09	27,988.16	28,007.25
Fund: 2014-2 DSE (133532420)												
			Subtotal	1,010,000.00	2,768,029.75	1,006,478.61			2.997	36.74	27,369.27	27,406.01
Fund: 2015-1 DSE (133532620)												
			Subtotal	1,885,000.00	2,907,863.35	1,878,776.79			2.909	40.49	27,545.10	27,585.59
Fund: 2015-2 DSE (133532720)												
			Subtotal	2,395,000.00	4,749,853.64	2,382,708.97			2.961	35.91	40,769.42	40,805.33
Fund: 2016-1 DSE (133532820)												
			Subtotal	2,075,000.00	2,927,664.01	2,063,347.12			3.014	28.75	29,806.87	29,835.62
Fund: 2016-2 DSE (133532920)												
			Subtotal	2,220,000.00	3,053,330.46	2,212,547.40			2.994	35.14	29,527.42	29,562.56
Fund: 2016-3 DSE (133533020)												
			Subtotal	1,935,000.00	964,613.49	1,924,270.15			3.318	25.21	11,754.03	11,779.24
Fund: 2017-1 DSE (133533120)												
			Subtotal	3,525,000.00	3,821,107.69	3,509,367.61			2.954	30.35	34,966.85	34,997.20

**2013 Res Float Equity Summary
Interest Earnings
July 1, 2022 - March 31, 2023**

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	4,055,000.00	6,654,291.51	4,032,003.49			2.834	40.49	62,999.70	63,040.19
Fund: 2017-3 DSE (133533320)												
			Subtotal	1,405,000.00	3,661,447.81	1,397,406.44			2.933	31.36	39,383.07	39,414.43
Fund: 2017-4 DSE (133533420)												
			Subtotal	1,480,000.00	2,958,135.25	1,473,251.41			3.057	30.35	31,556.17	31,586.52
Fund: 2018-1 DSE (133533520)												
			Subtotal	3,285,000.00	3,756,329.56	3,271,152.98			2.850	38.20	33,340.36	33,378.56
Fund: 2018-2 DSE (133533620)												
			Subtotal	3,775,000.00	6,210,521.30	3,754,672.64			3.095	48.85	60,566.60	60,615.45
Fund: 2018-3 DSE (133533720)												
			Subtotal	3,060,000.00	7,498,076.31	3,048,660.28			2.855	57.29	55,062.85	55,120.14
Fund: 2018-4 DSE (133533820)												
			Subtotal	4,025,000.00	9,489,260.56	4,012,267.36			2.631	96.07	64,052.95	64,149.02
Fund: 2019-1 DSE (133533920)												
			Subtotal	4,160,000.00	8,118,491.18	4,140,989.20			2.565	60.52	58,817.19	58,877.71
Fund: 2019-2 DSE (133574120)												
			Subtotal	3,855,000.00	9,415,940.20	3,835,760.88			2.671	69.51	75,470.11	75,539.62
Fund: 2019-3 DSE (133574220)												
			Subtotal	1,995,000.00	6,085,650.65	1,991,601.35			2.710	58.34	53,296.76	53,355.10
Fund: 2019-4 DSE (133574320)												
			Subtotal	4,320,000.00	8,982,211.71	4,305,057.17			2.570	79.48	67,129.35	67,208.83
Fund: 2020-1 DSE (133574420)												
			Subtotal	6,385,000.00	9,946,640.38	6,352,133.71			2.792	66.35	87,219.53	87,285.88
Fund: 2020-2 DSE (133575020)												

2013 Res Float Equity Summary
Interest Earnings
July 1, 2022 - March 31, 2023

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	11,625,000.00	5,350,463.59	11,529,042.10			3.251	29.03	162,647.36	162,676.39
		Fund: 2020-3 DSE (133575120)										
			Subtotal	3,125,000.00	4,716,650.42	3,110,975.69			2.857	51.77	51,036.89	51,088.66
		Fund: 2020-4 DSE (133575220)										
			Subtotal	2,470,000.00	5,150,439.08	2,459,670.61			2.742	50.31	53,656.74	53,707.05
		Fund: 2021-1 DSE (133575320)										
			Subtotal	3,065,000.00	4,879,538.03	3,051,686.89			2.868	42.77	53,052.96	53,095.73
		Fund: 2021-2 DSE (133575420)										
			Subtotal	775,000.00	2,653,188.39	772,853.76			2.690	38.21	20,012.00	20,050.21
		Fund: 2021-3 DSE (133575520)										
			Subtotal	1,655,000.00	8,047,593.65	1,646,557.85			2.818	33.61	35,070.38	35,103.99
		Fund: 2022-1 DSE (133575620)										
			Subtotal	1,315,000.00	1,963,752.32	1,311,905.24			2.727	89.69	35,986.12	36,075.81
		Fund: 2022-2 DSE (133575720)										
			Subtotal	650,000.00	0.00	648,950.13			3.082	63.44	16,382.06	16,445.50
		Fund: 2022-3 DSE (133575820)										
			Subtotal	5,088,779.17	0.00	5,089,007.64			0.075	30,976.51	5,352.28	36,328.79
		Fund: 2013 OLD 74 RES CASH/INV										
			Subtotal	17,395,000.00	9,220,418.66	17,236,428.41			2.275	21,890.63	277,265.39	299,156.02
			Total	108,823,779.17	153,629,514.48	108,241,937.52			2.789	54,257.23	1,672,895.29	1,727,152.52



2013 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - March 31, 2023
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	2,250,000.00	0.00	2,237,524.62			2.538	20.76	31,172.17	31,192.93
Fund: 2013-2 DSE (133532220)												
			Subtotal	585,000.00	0.00	584,468.89			2.233	42.01	15,477.12	15,519.13
Fund: 2014-1 DSE (133532320)												
			Subtotal	1,980,000.00	0.00	1,970,412.13			2.471	19.09	29,868.41	29,887.50
Fund: 2014-2 DSE (133532420)												
			Subtotal	1,010,000.00	0.00	1,006,478.61			2.527	36.74	29,042.80	29,079.54
Fund: 2015-1 DSE (133532620)												
			Subtotal	1,885,000.00	0.00	1,878,776.79			2.371	40.49	29,603.69	29,644.18
Fund: 2015-2 DSE (133532720)												
			Subtotal	2,395,000.00	0.00	2,382,708.97			2.491	35.91	43,343.40	43,379.31
Fund: 2016-1 DSE (133532820)												
			Subtotal	2,075,000.00	0.00	2,063,347.12			2.503	28.75	31,742.80	31,771.55
Fund: 2016-2 DSE (133532920)												
			Subtotal	2,220,000.00	0.00	2,212,547.40			2.452	35.14	31,641.80	31,676.94
Fund: 2016-3 DSE (133533020)												
			Subtotal	1,935,000.00	0.00	1,924,270.15			2.659	25.21	12,557.59	12,582.80
Fund: 2017-1 DSE (133533120)												
			Subtotal	3,525,000.00	0.00	3,509,367.61			2.507	30.35	37,092.46	37,122.81

2013 Res Float Equity Summary
Interest Earnings
April 1, 2022 - March 31, 2023

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	4,055,000.00	0.00	4,032,003.49			2.422	40.49	66,883.27	66,923.76
Fund: 2017-3 DSE (133533320)												
			Subtotal	1,405,000.00	0.00	1,397,406.44			2.529	31.36	41,524.58	41,555.94
Fund: 2017-4 DSE (133533420)												
			Subtotal	1,480,000.00	0.00	1,473,251.41			2.506	30.35	33,683.33	33,713.68
Fund: 2018-1 DSE (133533520)												
			Subtotal	3,285,000.00	0.00	3,271,152.98			2.405	38.20	35,522.32	35,560.52
Fund: 2018-2 DSE (133533620)												
			Subtotal	3,775,000.00	0.00	3,754,672.64			2.518	48.85	64,822.25	64,871.10
Fund: 2018-3 DSE (133533720)												
			Subtotal	3,060,000.00	0.00	3,048,660.28			2.315	57.29	59,735.99	59,793.28
Fund: 2018-4 DSE (133533820)												
			Subtotal	4,025,000.00	0.00	4,012,267.36			2.095	96.07	70,976.31	71,072.38
Fund: 2019-1 DSE (133533920)												
			Subtotal	4,160,000.00	0.00	4,140,989.20			2.118	60.52	63,941.05	64,001.57
Fund: 2019-2 DSE (133574120)												
			Subtotal	3,855,000.00	0.00	3,835,760.88			2.236	69.51	81,281.61	81,351.12
Fund: 2019-3 DSE (133574220)												
			Subtotal	1,995,000.00	0.00	1,991,601.35			2.218	58.34	57,601.40	57,659.74
Fund: 2019-4 DSE (133574320)												
			Subtotal	4,320,000.00	0.00	4,305,057.17			2.143	79.48	72,587.62	72,667.10
Fund: 2020-1 DSE (133574420)												
			Subtotal	6,385,000.00	0.00	6,352,133.71			2.321	66.35	93,648.31	93,714.66
Fund: 2020-2 DSE (133575020)												

2013 Res Float Equity Summary
Interest Earnings
April 1, 2022 - March 31, 2023

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	11,625,000.00	0.00	11,529,042.10			3.012	29.03	166,536.35	166,565.38
			Fund: 2020-3 DSE (133575120)									
			Subtotal	3,125,000.00	0.00	3,110,975.69			2.381	51.77	54,429.69	54,481.46
			Fund: 2020-4 DSE (133575220)									
			Subtotal	2,470,000.00	0.00	2,459,670.61			2.383	50.31	56,795.38	56,845.69
			Fund: 2021-1 DSE (133575320)									
			Subtotal	3,065,000.00	0.00	3,051,686.89			2.477	42.77	55,910.53	55,953.30
			Fund: 2021-2 DSE (133575420)									
			Subtotal	775,000.00	0.00	772,853.76			2.179	38.21	21,772.69	21,810.90
			Fund: 2021-3 DSE (133575520)									
			Subtotal	1,655,000.00	0.00	1,646,557.85			1.842	33.61	42,480.33	42,513.94
			Fund: 2022-1 DSE (133575620)									
			Subtotal	1,315,000.00	0.00	1,311,905.24			2.426	89.69	37,514.39	37,604.08
			Fund: 2022-2 DSE (133575720)									
			Subtotal	650,000.00	0.00	648,950.13			3.082	63.44	16,382.06	16,445.50
			Fund: 2022-3 DSE (133575820)									
			Subtotal	5,088,779.17	0.00	5,089,007.64			0.056	30,976.51	5,352.28	36,328.79
			Fund: 2013 OLD 74 RES CASH/INV									
			Subtotal	17,395,000.00	3,225,000.00	17,236,428.41			2.125	29,187.50	284,417.38	313,604.88
			Total	108,823,779.17	3,225,000.00	108,241,937.52			2.384	61,554.10	1,775,341.36	1,836,895.46



2013 Res Float Equity Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2021 - March 31, 2023
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	2,250,000.00	0.00	2,237,524.62			2.538	20.76	31,172.17	31,192.93
Fund: 2013-2 DSE (133532220)												
			Subtotal	585,000.00	0.00	584,468.89			2.233	42.01	15,477.12	15,519.13
Fund: 2014-1 DSE (133532320)												
			Subtotal	1,980,000.00	0.00	1,970,412.13			2.471	19.09	29,868.41	29,887.50
Fund: 2014-2 DSE (133532420)												
			Subtotal	1,010,000.00	0.00	1,006,478.61			2.527	36.74	29,042.80	29,079.54
Fund: 2015-1 DSE (133532620)												
			Subtotal	1,885,000.00	0.00	1,878,776.79			2.371	40.49	29,603.69	29,644.18
Fund: 2015-2 DSE (133532720)												
			Subtotal	2,395,000.00	0.00	2,382,708.97			2.491	35.91	43,343.40	43,379.31
Fund: 2016-1 DSE (133532820)												
			Subtotal	2,075,000.00	0.00	2,063,347.12			2.503	28.75	31,742.80	31,771.55
Fund: 2016-2 DSE (133532920)												
			Subtotal	2,220,000.00	0.00	2,212,547.40			2.452	35.14	31,641.80	31,676.94
Fund: 2016-3 DSE (133533020)												
			Subtotal	1,935,000.00	0.00	1,924,270.15			2.659	25.21	12,557.59	12,582.80
Fund: 2017-1 DSE (133533120)												
			Subtotal	3,525,000.00	0.00	3,509,367.61			2.507	30.35	37,092.46	37,122.81

2013 Res Float Equity Summary
Interest Earnings
April 1, 2021 - March 31, 2023

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	4,055,000.00	0.00	4,032,003.49			2.422	40.49	66,883.27	66,923.76
Fund: 2017-3 DSE (133533320)												
			Subtotal	1,405,000.00	0.00	1,397,406.44			2.529	31.36	41,524.58	41,555.94
Fund: 2017-4 DSE (133533420)												
			Subtotal	1,480,000.00	0.00	1,473,251.41			2.506	30.35	33,683.33	33,713.68
Fund: 2018-1 DSE (133533520)												
			Subtotal	3,285,000.00	0.00	3,271,152.98			2.405	38.20	35,522.32	35,560.52
Fund: 2018-2 DSE (133533620)												
			Subtotal	3,775,000.00	0.00	3,754,672.64			2.518	48.85	64,822.25	64,871.10
Fund: 2018-3 DSE (133533720)												
			Subtotal	3,060,000.00	0.00	3,048,660.28			2.315	57.29	59,735.99	59,793.28
Fund: 2018-4 DSE (133533820)												
			Subtotal	4,025,000.00	0.00	4,012,267.36			2.095	96.07	70,976.31	71,072.38
Fund: 2019-1 DSE (133533920)												
			Subtotal	4,160,000.00	0.00	4,140,989.20			2.118	60.52	63,941.05	64,001.57
Fund: 2019-2 DSE (133574120)												
			Subtotal	3,855,000.00	0.00	3,835,760.88			2.236	69.51	81,281.61	81,351.12
Fund: 2019-3 DSE (133574220)												
			Subtotal	1,995,000.00	0.00	1,991,601.35			2.218	58.34	57,601.40	57,659.74
Fund: 2019-4 DSE (133574320)												
			Subtotal	4,320,000.00	0.00	4,305,057.17			2.143	79.48	72,587.62	72,667.10
Fund: 2020-1 DSE (133574420)												
			Subtotal	6,385,000.00	0.00	6,352,133.71			2.321	66.35	93,648.31	93,714.66
Fund: 2020-2 DSE (133575020)												

**2013 Res Float Equity Summary
Interest Earnings
April 1, 2021 - March 31, 2023**

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	11,625,000.00	0.00	11,529,042.10			3.012	29.03	166,536.35	166,565.38
		Fund: 2020-3 DSE (133575120)										
			Subtotal	3,125,000.00	0.00	3,110,975.69			2.381	51.77	54,429.69	54,481.46
		Fund: 2020-4 DSE (133575220)										
			Subtotal	2,470,000.00	0.00	2,459,670.61			2.383	50.31	56,795.38	56,845.69
		Fund: 2021-1 DSE (133575320)										
			Subtotal	3,065,000.00	0.00	3,051,686.89			2.477	42.77	55,910.53	55,953.30
		Fund: 2021-2 DSE (133575420)										
			Subtotal	775,000.00	0.00	772,853.76			2.179	38.21	21,772.69	21,810.90
		Fund: 2021-3 DSE (133575520)										
			Subtotal	1,655,000.00	0.00	1,646,557.85			1.842	33.61	42,480.33	42,513.94
		Fund: 2022-1 DSE (133575620)										
			Subtotal	1,315,000.00	0.00	1,311,905.24			2.426	89.69	37,514.39	37,604.08
		Fund: 2022-2 DSE (133575720)										
			Subtotal	650,000.00	0.00	648,950.13			3.082	63.44	16,382.06	16,445.50
		Fund: 2022-3 DSE (133575820)										
			Subtotal	5,088,779.17	0.00	5,089,007.64			0.028	30,976.51	5,352.28	36,328.79
		Fund: 2013 OLD 74 RES CASH/INV										
			Subtotal	17,395,000.00	0.00	17,236,428.41			2.007	41,633.17	284,417.38	326,050.55
			Total	108,823,779.17	0.00	108,241,937.52			2.355	73,999.77	1,775,341.36	1,849,341.13



**2013 Res Float/Equity (merged)
Purchases Report
Sorted by Security ID - Fund
January 1, 2023 - March 31, 2023**

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
313384CM9													
313384CM9	33027	131312	AFD	FHLB	365,000.00	01/10/2023	03/01 - At Maturity	362,896.18		4.150	03/01/2023	4.232	0.00
313384CM9	33057	131322	AFD	FHLB	280,000.00	01/12/2023	03/01 - At Maturity	278,450.67		4.150	03/01/2023	4.231	0.00
313384CM9	33028	131412	AFD	FHLB	485,000.00	01/10/2023	03/01 - At Maturity	482,204.51		4.150	03/01/2023	4.232	0.00
313384CM9	33029	131422	AFD	FHLB	575,000.00	01/10/2023	03/01 - At Maturity	571,685.76		4.150	03/01/2023	4.232	0.00
313384CM9	33030	131512	AFD	FHLB	370,000.00	01/10/2023	03/01 - At Maturity	367,867.36		4.150	03/01/2023	4.232	0.00
313384CM9	33031	131522	AFD	FHLB	640,000.00	01/10/2023	03/01 - At Maturity	636,311.11		4.150	03/01/2023	4.232	0.00
313384CM9	33032	131612	AFD	FHLB	615,000.00	01/10/2023	03/01 - At Maturity	611,455.21		4.150	03/01/2023	4.232	0.00
313384CM9	33033	131622	AFD	FHLB	320,000.00	01/10/2023	03/01 - At Maturity	318,155.56		4.150	03/01/2023	4.232	0.00
313384CM9	33034	131632	AFD	FHLB	370,000.00	01/10/2023	03/01 - At Maturity	367,867.36		4.150	03/01/2023	4.232	0.00
313384CM9	33035	131712	AFD	FHLB	140,000.00	01/10/2023	03/01 - At Maturity	139,193.06		4.150	03/01/2023	4.232	0.00
313384CM9	33036	131722	AFD	FHLB	665,000.00	01/10/2023	03/01 - At Maturity	661,167.01		4.150	03/01/2023	4.232	0.00
313384CM9	33037	131732	AFD	FHLB	710,000.00	01/10/2023	03/01 - At Maturity	705,907.64		4.150	03/01/2023	4.232	0.00
313384CM9	33038	131742	AFD	FHLB	445,000.00	01/10/2023	03/01 - At Maturity	442,435.07		4.150	03/01/2023	4.232	0.00
313384CM9	33039	131812	AFD	FHLB	260,000.00	01/10/2023	03/01 - At Maturity	258,501.39		4.150	03/01/2023	4.232	0.00
313384CM9	33040	131822	AFD	FHLB	675,000.00	01/10/2023	03/01 - At Maturity	671,109.38		4.150	03/01/2023	4.232	0.00
313384CM9	33041	131832	AFD	FHLB	705,000.00	01/10/2023	03/01 - At Maturity	700,936.46		4.150	03/01/2023	4.232	0.00
313384CM9	33042	131842	AFD	FHLB	915,000.00	01/10/2023	03/01 - At Maturity	909,726.04		4.150	03/01/2023	4.232	0.00
313384CM9	33043	131912	AFD	FHLB	660,000.00	01/10/2023	03/01 - At Maturity	656,195.83		4.150	03/01/2023	4.232	0.00
313384CM9	33044	131922	AFD	FHLB	1,265,000.00	01/10/2023	03/01 - At Maturity	1,257,708.68		4.150	03/01/2023	4.232	0.00
313384CM9	33045	131932	AFD	FHLB	890,000.00	01/10/2023	03/01 - At Maturity	884,870.14		4.150	03/01/2023	4.232	0.00
313384CM9	33046	131942	AFD	FHLB	710,000.00	01/10/2023	03/01 - At Maturity	705,907.64		4.150	03/01/2023	4.232	0.00
313384CM9	33047	132012	AFD	FHLB	1,010,000.00	01/10/2023	03/01 - At Maturity	1,004,178.47		4.150	03/01/2023	4.232	0.00
313384CM9	33048	132022	AFD	FHLB	995,000.00	01/10/2023	03/01 - At Maturity	989,264.93		4.150	03/01/2023	4.232	0.00
313384CM9	33049	132032	AFD	FHLB	570,000.00	01/10/2023	03/01 - At Maturity	566,714.58		4.150	03/01/2023	4.232	0.00
313384CM9	33050	132042	AFD	FHLB	1,010,000.00	01/10/2023	03/01 - At Maturity	1,004,178.47		4.150	03/01/2023	4.232	0.00
313384CM9	33051	132112	AFD	FHLB	890,000.00	01/10/2023	03/01 - At Maturity	884,870.14		4.150	03/01/2023	4.232	0.00
313384CM9	33052	132122	AFD	FHLB	360,000.00	01/10/2023	03/01 - At Maturity	357,925.00		4.150	03/01/2023	4.232	0.00
313384CM9	33053	132132	AFD	FHLB	795,000.00	01/10/2023	03/01 - At Maturity	790,417.71		4.150	03/01/2023	4.232	0.00
313384CM9	33054	132212	AFD	FHLB	360,000.00	01/10/2023	03/01 - At Maturity	357,925.00		4.150	03/01/2023	4.232	0.00
313384CM9	33055	132222	AFD	FHLB	385,000.00	01/10/2023	03/01 - At Maturity	382,780.90		4.150	03/01/2023	4.232	0.00
313384CM9	33058	132232	AFD	FHLB	100,000.00	01/12/2023	03/01 - At Maturity	99,446.67		4.150	03/01/2023	4.231	0.00
Subtotal					18,535,000.00			18,428,253.93	0.00				0.00
313384DW6													

**2013 Res Float/Equity (merged)
Purchases Report
January 1, 2023 - March 31, 2023**

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
313384DW6													
313384DW6	33062	131312	AFD	FHLB	275,000.00	01/18/2023	04/03 - At Maturity	272,507.81		4.350	04/03/2023	4.451	274,933.50
313384DW6	33092	131322	AFD	FHLB	120,000.00	02/06/2023	04/03 - At Maturity	119,188.00		4.350	04/03/2023	4.440	119,971.05
313384DW6	33063	131412	AFD	FHLB	260,000.00	01/18/2023	04/03 - At Maturity	257,643.75		4.350	04/03/2023	4.451	259,937.12
313384DW6	33064	131422	AFD	FHLB	250,000.00	01/18/2023	04/03 - At Maturity	247,734.38		4.350	04/03/2023	4.451	249,939.54
313384DW6	33093	131512	AFD	FHLB	200,000.00	02/06/2023	04/03 - At Maturity	198,646.67		4.350	04/03/2023	4.440	199,951.74
313384DW6	33065	131522	AFD	FHLB	280,000.00	01/18/2023	04/03 - At Maturity	277,462.50		4.350	04/03/2023	4.451	279,932.29
313384DW6	33066	131622	AFD	FHLB	290,000.00	01/18/2023	04/03 - At Maturity	287,371.88		4.350	04/03/2023	4.451	289,929.87
313384DW6	33094	131622	AFD	FHLB	200,000.00	02/06/2023	04/03 - At Maturity	198,646.67		4.350	04/03/2023	4.440	199,951.74
313384DW6	33067	131712	AFD	FHLB	300,000.00	01/18/2023	04/03 - At Maturity	297,281.25		4.350	04/03/2023	4.451	299,927.45
313384DW6	33095	131712	AFD	FHLB	100,000.00	02/06/2023	04/03 - At Maturity	99,323.33		4.350	04/03/2023	4.440	99,975.87
313384DW6	33068	131722	AFD	FHLB	315,000.00	01/18/2023	04/03 - At Maturity	312,145.31		4.350	04/03/2023	4.451	314,923.82
313384DW6	33069	131732	AFD	FHLB	250,000.00	01/18/2023	04/03 - At Maturity	247,734.38		4.350	04/03/2023	4.451	249,939.54
313384DW6	33070	131742	AFD	FHLB	345,000.00	01/18/2023	04/03 - At Maturity	341,873.44		4.350	04/03/2023	4.451	344,916.57
313384DW6	33071	131812	AFD	FHLB	170,000.00	01/18/2023	04/03 - At Maturity	168,459.38		4.350	04/03/2023	4.451	169,958.89
313384DW6	33096	131812	AFD	FHLB	195,000.00	02/06/2023	04/03 - At Maturity	193,680.50		4.350	04/03/2023	4.440	194,952.95
313384DW6	33072	131822	AFD	FHLB	595,000.00	01/18/2023	04/03 - At Maturity	589,607.81		4.350	04/03/2023	4.451	594,856.11
313384DW6	33073	131832	AFD	FHLB	345,000.00	01/18/2023	04/03 - At Maturity	341,873.44		4.350	04/03/2023	4.451	344,916.57
313384DW6	33074	131842	AFD	FHLB	335,000.00	01/18/2023	04/03 - At Maturity	331,964.06		4.350	04/03/2023	4.451	334,918.98
313384DW6	33097	131842	AFD	FHLB	280,000.00	02/06/2023	04/03 - At Maturity	278,105.33		4.350	04/03/2023	4.440	279,932.44
313384DW6	33075	131912	AFD	FHLB	425,000.00	01/18/2023	04/03 - At Maturity	421,148.44		4.350	04/03/2023	4.451	424,897.22
313384DW6	33098	131912	AFD	FHLB	245,000.00	02/06/2023	04/03 - At Maturity	243,342.17		4.350	04/03/2023	4.440	244,940.89
313384DW6	33076	131922	AFD	FHLB	595,000.00	01/18/2023	04/03 - At Maturity	589,607.81		4.350	04/03/2023	4.451	594,856.11
313384DW6	33077	131932	AFD	FHLB	275,000.00	01/18/2023	04/03 - At Maturity	272,507.81		4.350	04/03/2023	4.451	274,933.50
313384DW6	33099	131932	AFD	FHLB	285,000.00	02/06/2023	04/03 - At Maturity	283,071.50		4.350	04/03/2023	4.440	284,931.23
313384DW6	33078	131942	AFD	FHLB	335,000.00	01/18/2023	04/03 - At Maturity	331,964.06		4.350	04/03/2023	4.451	334,918.98
313384DW6	33100	131942	AFD	FHLB	570,000.00	02/06/2023	04/03 - At Maturity	566,143.00		4.350	04/03/2023	4.440	569,862.47
313384DW6	33079	132012	AFD	FHLB	580,000.00	01/18/2023	04/03 - At Maturity	574,743.75		4.350	04/03/2023	4.451	579,859.73
313384DW6	33080	132022	AFD	FHLB	740,000.00	01/18/2023	04/03 - At Maturity	733,293.75		4.350	04/03/2023	4.451	739,821.04
313384DW6	33081	132032	AFD	FHLB	570,000.00	01/18/2023	04/03 - At Maturity	564,834.38		4.350	04/03/2023	4.451	569,862.15
313384DW6	33082	132042	AFD	FHLB	645,000.00	01/18/2023	04/03 - At Maturity	639,154.69		4.350	04/03/2023	4.451	644,844.02
313384DW6	33083	132112	AFD	FHLB	985,000.00	01/18/2023	04/03 - At Maturity	976,073.44		4.350	04/03/2023	4.451	984,761.79
313384DW6	33084	132122	AFD	FHLB	125,000.00	01/18/2023	04/03 - At Maturity	123,867.19		4.350	04/03/2023	4.451	124,969.77
313384DW6	33085	132132	AFD	FHLB	240,000.00	01/18/2023	04/03 - At Maturity	237,825.00		4.350	04/03/2023	4.451	239,941.96
313384DW6	33086	132212	AFD	FHLB	240,000.00	01/18/2023	04/03 - At Maturity	237,825.00		4.350	04/03/2023	4.451	239,941.96
313384DW6	33087	132222	AFD	FHLB	115,000.00	01/18/2023	04/03 - At Maturity	113,957.81		4.350	04/03/2023	4.451	114,972.19
Subtotal					12,075,000.00			11,970,609.69		0.00			12,072,081.05
313384FA2													

**2013 Res Float/Equity (merged)
Purchases Report
January 1, 2023 - March 31, 2023**

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
313384FA2													
313384FA2	33165	131312	AFD	FHLB	345,000.00	03/10/2023	05/01 - At Maturity	343,006.67		4.000	05/01/2023	4.079	343,847.39
313384FA2	33222	131322	AFD	FHLB	190,000.00	03/22/2023	05/01 - At Maturity	189,155.56		4.000	05/01/2023	4.074	189,366.07
313384FA2	33166	131412	AFD	FHLB	295,000.00	03/10/2023	05/01 - At Maturity	293,295.56		4.000	05/01/2023	4.079	294,014.44
313384FA2	33167	131422	AFD	FHLB	330,000.00	03/10/2023	05/01 - At Maturity	328,093.33		4.000	05/01/2023	4.079	328,897.51
313384FA2	33168	131512	AFD	FHLB	420,000.00	03/10/2023	05/01 - At Maturity	417,573.33		4.000	05/01/2023	4.079	418,596.83
313384FA2	33169	131522	AFD	FHLB	380,000.00	03/10/2023	05/01 - At Maturity	377,804.44		4.000	05/01/2023	4.079	378,730.46
313384FA2	33170	131612	AFD	FHLB	495,000.00	03/10/2023	05/01 - At Maturity	492,140.00		4.000	05/01/2023	4.079	493,346.26
313384FA2	33171	131622	AFD	FHLB	400,000.00	03/10/2023	05/01 - At Maturity	397,688.89		4.000	05/01/2023	4.079	398,663.65
313384FA2	33172	131632	AFD	FHLB	170,000.00	03/10/2023	05/01 - At Maturity	169,017.78		4.000	05/01/2023	4.079	169,432.05
313384FA2	33173	131712	AFD	FHLB	735,000.00	03/10/2023	05/01 - At Maturity	730,753.33		4.000	05/01/2023	4.079	732,544.45
313384FA2	33176	131722	AFD	FHLB	575,000.00	03/10/2023	05/01 - At Maturity	571,677.78		4.000	05/01/2023	4.079	573,078.99
313384FA2	33177	131732	AFD	FHLB	440,000.00	03/10/2023	05/01 - At Maturity	437,457.78		4.000	05/01/2023	4.079	438,530.01
313384FA2	33178	131742	AFD	FHLB	545,000.00	03/10/2023	05/01 - At Maturity	541,851.11		4.000	05/01/2023	4.079	543,179.22
313384FA2	33179	131812	AFD	FHLB	670,000.00	03/10/2023	05/01 - At Maturity	666,128.89		4.000	05/01/2023	4.079	667,761.61
313384FA2	33184	131822	AFD	FHLB	945,000.00	03/10/2023	05/01 - At Maturity	939,540.00		4.000	05/01/2023	4.079	941,842.86
313384FA2	33174	131832	AFD	FHLB	340,000.00	03/10/2023	05/01 - At Maturity	338,035.56		4.000	05/01/2023	4.079	338,864.10
313384FA2	33185	131842	AFD	FHLB	775,000.00	03/10/2023	05/01 - At Maturity	770,522.22		4.000	05/01/2023	4.079	772,410.81
313384FA2	33186	131912	AFD	FHLB	575,000.00	03/10/2023	05/01 - At Maturity	571,677.78		4.000	05/01/2023	4.079	573,078.99
313384FA2	33180	131922	AFD	FHLB	1,005,000.00	03/10/2023	05/01 - At Maturity	999,193.33		4.000	05/01/2023	4.079	1,001,642.41
313384FA2	33181	131932	AFD	FHLB	1,035,000.00	03/10/2023	05/01 - At Maturity	1,029,020.00		4.000	05/01/2023	4.079	1,031,542.18
313384FA2	33187	131942	AFD	FHLB	670,000.00	03/10/2023	05/01 - At Maturity	666,128.89		4.000	05/01/2023	4.079	667,761.61
313384FA2	33188	132012	AFD	FHLB	2,150,000.00	03/10/2023	05/01 - At Maturity	2,137,577.78		4.000	05/01/2023	4.079	2,142,817.10
313384FA2	33189	132022	AFD	FHLB	695,000.00	03/10/2023	05/01 - At Maturity	690,984.44		4.000	05/01/2023	4.079	692,678.09
313384FA2	33190	132032	AFD	FHLB	700,000.00	03/10/2023	05/01 - At Maturity	695,955.56		4.000	05/01/2023	4.079	697,661.38
313384FA2	33191	132042	AFD	FHLB	880,000.00	03/10/2023	05/01 - At Maturity	874,915.56		4.000	05/01/2023	4.079	877,060.02
313384FA2	33175	132112	AFD	FHLB	1,000,000.00	03/10/2023	05/01 - At Maturity	994,222.22		4.000	05/01/2023	4.079	996,659.12
313384FA2	33182	132122	AFD	FHLB	300,000.00	03/10/2023	05/01 - At Maturity	298,266.67		4.000	05/01/2023	4.079	298,997.73
313384FA2	33193	132132	AFD	FHLB	695,000.00	03/10/2023	05/01 - At Maturity	690,984.44		4.000	05/01/2023	4.079	692,678.09
313384FA2	33183	132212	AFD	FHLB	260,000.00	03/10/2023	05/01 - At Maturity	258,497.78		4.000	05/01/2023	4.079	259,131.37
			Subtotal		18,015,000.00			17,911,166.68	0.00				17,954,814.80
313384FK0													
313384FK0	33205	131312	AFD	FHLB	1,000,000.00	03/17/2023	05/10 - At Maturity	992,875.00		4.750	05/10/2023	4.851	994,849.96
313384FK0	33225	131412	AFD	FHLB	1,000,000.00	03/23/2023	05/10 - At Maturity	993,973.33		4.520	05/10/2023	4.611	995,101.24
313384FK0	33226	131512	AFD	FHLB	1,000,000.00	03/23/2023	05/10 - At Maturity	993,973.33		4.520	05/10/2023	4.611	995,101.24
313384FK0	33227	131522	AFD	FHLB	1,000,000.00	03/23/2023	05/10 - At Maturity	993,973.33		4.520	05/10/2023	4.611	995,101.24
313384FK0	33206	131612	AFD	FHLB	1,000,000.00	03/17/2023	05/10 - At Maturity	992,875.00		4.750	05/10/2023	4.851	994,849.96
313384FK0	33207	131712	AFD	FHLB	1,000,000.00	03/17/2023	05/10 - At Maturity	992,875.00		4.750	05/10/2023	4.851	994,849.96

**2013 Res Float/Equity (merged)
Purchases Report
January 1, 2023 - March 31, 2023**

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
313384FK0													
313384FK0	33208	131722	AFD	FHLB	1,000,000.00	03/17/2023	05/10 - At Maturity	992,875.00		4.750	05/10/2023	4.851	994,849.96
313384FK0	33209	131832	AFD	FHLB	2,000,000.00	03/17/2023	05/10 - At Maturity	1,985,750.00		4.750	05/10/2023	4.851	1,989,699.92
313384FK0	33210	131842	AFD	FHLB	2,000,000.00	03/17/2023	05/10 - At Maturity	1,985,750.00		4.750	05/10/2023	4.851	1,989,699.92
			Subtotal		11,000,000.00			10,924,919.99		0.00			10,944,103.40
313384FQ7													
313384FQ7	33228	131622	AFD	FHLB	1,100,000.00	03/23/2023	05/15 - At Maturity	1,092,647.71		4.540	05/15/2023	4.634	1,093,891.93
313384FQ7	33229	131632	AFD	FHLB	1,400,000.00	03/23/2023	05/15 - At Maturity	1,390,642.54		4.540	05/15/2023	4.634	1,392,226.09
313384FQ7	33230	131712	AFD	FHLB	1,000,000.00	03/23/2023	05/15 - At Maturity	993,316.10		4.540	05/15/2023	4.634	994,447.21
313384FQ7	33231	131722	AFD	FHLB	1,100,000.00	03/23/2023	05/15 - At Maturity	1,092,647.71		4.540	05/15/2023	4.634	1,093,891.93
313384FQ7	33232	131812	AFD	FHLB	1,000,000.00	03/23/2023	05/15 - At Maturity	993,316.10		4.540	05/15/2023	4.634	994,447.21
313384FQ7	33233	131912	AFD	FHLB	1,100,000.00	03/23/2023	05/15 - At Maturity	1,092,647.71		4.540	05/15/2023	4.634	1,093,891.93
313384FQ7	33234	131942	AFD	FHLB	1,200,000.00	03/23/2023	05/15 - At Maturity	1,191,979.32		4.540	05/15/2023	4.634	1,193,336.65
313384FQ7	33235	132012	AFD	FHLB	1,100,000.00	03/23/2023	05/15 - At Maturity	1,092,647.71		4.540	05/15/2023	4.634	1,093,891.93
313384FQ7	33236	132032	AFD	FHLB	1,000,000.00	03/23/2023	05/15 - At Maturity	993,316.10		4.540	05/15/2023	4.634	994,447.21
			Subtotal		10,000,000.00			9,933,161.00		0.00			9,944,472.09
313384FS3													
313384FS3	33212	131812	AFD	FHLB	1,000,000.00	03/20/2023	05/17 - At Maturity	992,331.11		4.760	05/17/2023	4.863	993,912.53
313384FS3	33213	131822	AFD	FHLB	1,000,000.00	03/20/2023	05/17 - At Maturity	992,331.11		4.760	05/17/2023	4.863	993,912.53
313384FS3	33214	131912	AFD	FHLB	1,000,000.00	03/20/2023	05/17 - At Maturity	992,331.11		4.760	05/17/2023	4.863	993,912.53
313384FS3	33215	131922	AFD	FHLB	1,000,000.00	03/20/2023	05/17 - At Maturity	992,331.11		4.760	05/17/2023	4.863	993,912.53
313384FS3	33216	131942	AFD	FHLB	1,000,000.00	03/20/2023	05/17 - At Maturity	992,331.11		4.760	05/17/2023	4.863	993,912.53
313384FS3	33217	132012	AFD	FHLB	1,000,000.00	03/20/2023	05/17 - At Maturity	992,331.11		4.760	05/17/2023	4.863	993,912.53
313384FS3	33218	132022	AFD	FHLB	2,000,000.00	03/20/2023	05/17 - At Maturity	1,984,662.23		4.760	05/17/2023	4.863	1,987,825.06
			Subtotal		8,000,000.00			7,938,648.89		0.00			7,951,300.24
313384FY0													
313384FY0	33219	132022	AFD	FHLB	3,000,000.00	03/20/2023	05/23 - At Maturity	2,974,613.33		4.760	05/23/2023	4.867	2,979,347.48
			Subtotal		3,000,000.00			2,974,613.33		0.00			2,979,347.48
313384HC6													
313384HC6	33238	137402	AFD	FHLB	6,000,000.00	03/23/2023	06/20 - At Maturity	5,932,137.60		4.575	06/20/2023	4.692	5,939,157.84
			Subtotal		6,000,000.00			5,932,137.60		0.00			5,939,157.84
313384HR3													
313384HR3	33102	131312	AFD	FHLB	500,000.00	02/06/2023	07/03 - At Maturity	490,342.92		4.730	07/03/2023	4.890	493,832.38
313384HR3	33103	131412	AFD	FHLB	300,000.00	02/06/2023	07/03 - At Maturity	294,205.75		4.730	07/03/2023	4.890	296,299.43
313384HR3	33104	131422	AFD	FHLB	200,000.00	02/06/2023	07/03 - At Maturity	196,137.17		4.730	07/03/2023	4.890	197,532.95

**2013 Res Float/Equity (merged)
Purchases Report
January 1, 2023 - March 31, 2023**

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
313384HR3													
313384HR3	33105	131522	AFD	FHLB	500,000.00	02/06/2023	07/03 - At Maturity	490,342.92		4.730	07/03/2023	4.890	493,832.38
313384HR3	33106	131612	AFD	FHLB	400,000.00	02/06/2023	07/03 - At Maturity	392,274.33		4.730	07/03/2023	4.890	395,065.90
313384HR3	33107	131632	AFD	FHLB	200,000.00	02/06/2023	07/03 - At Maturity	196,137.17		4.730	07/03/2023	4.890	197,532.95
313384HR3	33108	131712	AFD	FHLB	200,000.00	02/06/2023	07/03 - At Maturity	196,137.17		4.730	07/03/2023	4.890	197,532.95
313384HR3	33109	131722	AFD	FHLB	800,000.00	02/06/2023	07/03 - At Maturity	784,548.66		4.730	07/03/2023	4.890	790,131.81
313384HR3	33110	131732	AFD	FHLB	500,000.00	02/06/2023	07/03 - At Maturity	490,342.92		4.730	07/03/2023	4.890	493,832.38
313384HR3	33111	131742	AFD	FHLB	400,000.00	02/06/2023	07/03 - At Maturity	392,274.33		4.730	07/03/2023	4.890	395,065.90
313384HR3	33112	131822	AFD	FHLB	900,000.00	02/06/2023	07/03 - At Maturity	882,617.25		4.730	07/03/2023	4.890	888,898.29
313384HR3	33113	131912	AFD	FHLB	400,000.00	02/06/2023	07/03 - At Maturity	392,274.33		4.730	07/03/2023	4.890	395,065.90
313384HR3	33128	131922	AFD	FHLB	800,000.00	02/06/2023	07/03 - At Maturity	784,548.66		4.730	07/03/2023	4.890	790,131.81
313384HR3	33114	132012	AFD	FHLB	1,100,000.00	02/06/2023	07/03 - At Maturity	1,078,754.41		4.730	07/03/2023	4.890	1,086,431.24
313384HR3	33025	132022	AFD	FHLB	5,000,000.00	01/09/2023	07/03 - At Maturity	4,887,222.22		4.640	07/03/2023	4.813	4,939,279.39
313384HR3	33115	132032	AFD	FHLB	500,000.00	02/06/2023	07/03 - At Maturity	490,342.92		4.730	07/03/2023	4.890	493,832.38
313384HR3	33116	132042	AFD	FHLB	600,000.00	02/06/2023	07/03 - At Maturity	588,411.50		4.730	07/03/2023	4.890	592,598.86
313384HR3	33117	132112	AFD	FHLB	800,000.00	02/06/2023	07/03 - At Maturity	784,548.66		4.730	07/03/2023	4.890	790,131.81
313384HR3	33118	132122	AFD	FHLB	100,000.00	02/06/2023	07/03 - At Maturity	98,068.58		4.730	07/03/2023	4.890	98,766.48
313384HR3	33119	132132	AFD	FHLB	500,000.00	02/06/2023	07/03 - At Maturity	490,342.92		4.730	07/03/2023	4.890	493,832.38
313384HR3	33120	132212	AFD	FHLB	200,000.00	02/06/2023	07/03 - At Maturity	196,137.17		4.730	07/03/2023	4.890	197,532.95
313384HR3	33121	132222	AFD	FHLB	100,000.00	02/06/2023	07/03 - At Maturity	98,068.58		4.730	07/03/2023	4.890	98,766.48
313384HR3	33024	137402	AFD	FHLB	8,000,000.00	01/09/2023	07/03 - At Maturity	7,819,555.56		4.640	07/03/2023	4.813	7,902,847.02
Subtotal					23,000,000.00			22,513,636.10	0.00				22,718,774.02
3134GXGU2													
3134GXGU2	33129	131312	FAC	FHLMC	130,000.00	03/09/2023	06/30 - Final Pmt.	130,000.00	61.39	0.250	06/30/2023		130,061.39
3134GXGU2	33135	131322	FAC	FHLMC	105,000.00	03/09/2023	06/30 - Final Pmt.	105,000.00	50.31	0.250	06/30/2023		105,050.31
3134GXGU2	33146	131322	FAC	FHLMC	170,000.00	03/09/2023	06/30 - Final Pmt.	170,000.00	81.46	0.250	06/30/2023		170,081.46
3134GXGU2	33143	131412	FAC	FHLMC	125,000.00	03/09/2023	06/30 - Final Pmt.	125,000.00	59.90	0.250	06/30/2023		125,059.90
3134GXGU2	33130	131422	FAC	FHLMC	230,000.00	03/09/2023	06/30 - Final Pmt.	230,000.00	108.61	0.250	06/30/2023		230,108.61
3134GXGU2	33141	131512	FAC	FHLMC	265,000.00	03/09/2023	06/30 - Final Pmt.	265,000.00	126.98	0.250	06/30/2023		265,126.98
3134GXGU2	33142	131522	FAC	FHLMC	235,000.00	03/09/2023	06/30 - Final Pmt.	235,000.00	112.60	0.250	06/30/2023		235,112.60
3134GXGU2	33131	131612	FAC	FHLMC	180,000.00	03/09/2023	06/30 - Final Pmt.	180,000.00	85.00	0.250	06/30/2023		180,085.00
3134GXGU2	33136	131622	FAC	FHLMC	230,000.00	03/09/2023	06/30 - Final Pmt.	230,000.00	110.21	0.250	06/30/2023		230,110.21
3134GXGU2	33137	131632	FAC	FHLMC	165,000.00	03/09/2023	06/30 - Final Pmt.	165,000.00	79.06	0.250	06/30/2023		165,079.06
3134GXGU2	33132	131712	FAC	FHLMC	190,000.00	03/09/2023	06/30 - Final Pmt.	190,000.00	89.72	0.250	06/30/2023		190,089.72
3134GXGU2	33147	131722	FAC	FHLMC	265,000.00	03/09/2023	06/30 - Final Pmt.	265,000.00	126.98	0.250	06/30/2023		265,126.98
3134GXGU2	33153	131732	FAC	FHLMC	215,000.00	03/10/2023	06/30 - Final Pmt.	215,000.00	104.51	0.250	06/30/2023		215,104.51
3134GXGU2	33133	131742	FAC	FHLMC	190,000.00	03/09/2023	06/30 - Final Pmt.	190,000.00	89.72	0.250	06/30/2023		190,089.72
3134GXGU2	33138	131812	FAC	FHLMC	250,000.00	03/09/2023	06/30 - Final Pmt.	250,000.00	119.79	0.250	06/30/2023		250,119.79

**2013 Res Float/Equity (merged)
Purchases Report
January 1, 2023 - March 31, 2023**

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
3134GXGU2													
3134GXGU2	33154	131822	FAC	FHLMC	335,000.00	03/10/2023	06/30 - Final Pmt.	335,000.00	162.85	0.250	06/30/2023		335,162.85
3134GXGU2	33139	131832	FAC	FHLMC	250,000.00	03/09/2023	06/30 - Final Pmt.	250,000.00	119.79	0.250	06/30/2023		250,119.79
3134GXGU2	33144	131832	FAC	FHLMC	125,000.00	03/09/2023	06/30 - Final Pmt.	125,000.00	59.90	0.250	06/30/2023		125,059.90
3134GXGU2	33140	131842	FAC	FHLMC	500,000.00	03/09/2023	06/30 - Final Pmt.	500,000.00	239.58	0.250	06/30/2023		500,239.58
3134GXGU2	33155	131842	FAC	FHLMC	135,000.00	03/10/2023	06/30 - Final Pmt.	135,000.00	65.63	0.250	06/30/2023		135,065.63
3134GXGU2	33156	131912	FAC	FHLMC	415,000.00	03/10/2023	06/30 - Final Pmt.	415,000.00	201.74	0.250	06/30/2023		415,201.74
3134GXGU2	33148	131922	FAC	FHLMC	455,000.00	03/09/2023	06/30 - Final Pmt.	455,000.00	218.02	0.250	06/30/2023		455,218.02
3134GXGU2	33157	131932	FAC	FHLMC	400,000.00	03/10/2023	06/30 - Final Pmt.	400,000.00	194.44	0.250	06/30/2023		400,194.44
3134GXGU2	33158	131942	FAC	FHLMC	545,000.00	03/10/2023	06/30 - Final Pmt.	545,000.00	264.93	0.250	06/30/2023		545,264.93
3134GXGU2	33159	132012	FAC	FHLMC	455,000.00	03/10/2023	06/30 - Final Pmt.	455,000.00	221.18	0.250	06/30/2023		455,221.18
3134GXGU2	33149	132022	FAC	FHLMC	190,000.00	03/09/2023	06/30 - Final Pmt.	190,000.00	91.04	0.250	06/30/2023		190,091.04
3134GXGU2	33160	132032	FAC	FHLMC	355,000.00	03/10/2023	06/30 - Final Pmt.	355,000.00	172.57	0.250	06/30/2023		355,172.57
3134GXGU2	33161	132042	FAC	FHLMC	345,000.00	03/10/2023	06/30 - Final Pmt.	345,000.00	167.71	0.250	06/30/2023		345,167.71
3134GXGU2	33134	132112	FAC	FHLMC	280,000.00	03/09/2023	06/30 - Final Pmt.	280,000.00	134.17	0.250	06/30/2023		280,134.17
3134GXGU2	33145	132122	FAC	FHLMC	250,000.00	03/09/2023	06/30 - Final Pmt.	250,000.00	119.78	0.250	06/30/2023		250,119.78
3134GXGU2	33150	132132	FAC	FHLMC	220,000.00	03/09/2023	06/30 - Final Pmt.	220,000.00	105.42	0.250	06/30/2023		220,105.42
3134GXGU2	33162	132212	FAC	FHLMC	615,000.00	03/10/2023	06/30 - Final Pmt.	615,000.00	298.96	0.250	06/30/2023		615,298.96
3134GXGU2	33163	132222	FAC	FHLMC	435,000.00	03/10/2023	06/30 - Final Pmt.	435,000.00	211.46	0.250	06/30/2023		435,211.46
3134GXGU2	33164	132232	FAC	FHLMC	470,000.00	03/10/2023	06/30 - Final Pmt.	470,000.00	228.47	0.250	06/30/2023		470,228.47
			Subtotal		9,720,000.00			9,720,000.00	4,683.88				9,724,683.88
36179XTD8													
36179XTD8	33124	132232	GN1	GNMA	2,124,776.00	02/01/2023	03/20 - Monthly	2,124,776.00		5.500	11/20/2052	5.511	2,119,129.17
			Subtotal		2,124,776.00			2,124,776.00	0.00				2,119,129.17
36179XVT0													
36179XVT0	33221	132232	GN1	GNMA	2,499,650.00	03/01/2023	04/20 - Monthly	2,499,650.00		5.500	03/20/2053	5.502	2,499,650.00
			Subtotal		2,499,650.00			2,499,650.00	0.00				2,499,650.00
			Total Purchases		123,969,426.00			122,871,573.21	4,683.88				104,847,513.97



2013 Res Float/Equity (merged)
Sales/Call Report
Sorted by Maturity Date - Fund
January 1, 2023 - March 31, 2023

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
05/01/2023												
313384FA2	32872	137402	FHLB AFD	10/06/202	03/10/202 05/01/202	4,830,000.00	4.000	4,801,646.98	4,802,093.34	0.00	4,802,093.34	446.36
					Subtotal	4,830,000.00		4,801,646.98	4,802,093.34	0.00	4,802,093.34	446.36
					Total Sales	4,830,000.00		4,801,646.98	4,802,093.34	0.00	4,802,093.34	446.36



2013 Res Float/Equity (merged)
Maturity Report
Sorted by Maturity Date
Amounts due during January 1, 2023 - March 31, 2023

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
313384AC3	32894	131322	AFD	FHLB	385,000.00	01/03/2023	10/19/2022	2.310	385,000.00	0.00	385,000.00	0.00
313384AC3	32895	131842	AFD	FHLB	2,665,000.00	01/03/2023	10/19/2022	2.310	2,665,000.00	0.00	2,665,000.00	0.00
313384AC3	32896	131912	AFD	FHLB	2,020,000.00	01/03/2023	10/19/2022	2.310	2,020,000.00	0.00	2,020,000.00	0.00
313384AC3	32897	131922	AFD	FHLB	2,070,000.00	01/03/2023	10/19/2022	2.310	2,070,000.00	0.00	2,070,000.00	0.00
313384AC3	32898	131932	AFD	FHLB	1,635,000.00	01/03/2023	10/19/2022	2.310	1,635,000.00	0.00	1,635,000.00	0.00
313384AC3	32899	131942	AFD	FHLB	2,170,000.00	01/03/2023	10/19/2022	2.310	2,170,000.00	0.00	2,170,000.00	0.00
313384AC3	32900	132012	AFD	FHLB	1,995,000.00	01/03/2023	10/19/2022	2.310	1,995,000.00	0.00	1,995,000.00	0.00
313384AC3	32901	132022	AFD	FHLB	770,000.00	01/03/2023	10/19/2022	2.310	770,000.00	0.00	770,000.00	0.00
313384AC3	32902	132032	AFD	FHLB	1,650,000.00	01/03/2023	10/19/2022	2.310	1,650,000.00	0.00	1,650,000.00	0.00
313384AC3	32903	132042	AFD	FHLB	2,170,000.00	01/03/2023	10/19/2022	2.310	2,170,000.00	0.00	2,170,000.00	0.00
313384AC3	32904	132112	AFD	FHLB	1,530,000.00	01/03/2023	10/19/2022	2.310	1,530,000.00	0.00	1,530,000.00	0.00
313384AC3	32905	132122	AFD	FHLB	1,250,000.00	01/03/2023	10/19/2022	2.310	1,250,000.00	0.00	1,250,000.00	0.00
313384AC3	32906	132132	AFD	FHLB	990,000.00	01/03/2023	10/19/2022	2.310	990,000.00	0.00	990,000.00	0.00
313384AC3	32907	132212	AFD	FHLB	2,500,000.00	01/03/2023	10/19/2022	2.310	2,500,000.00	0.00	2,500,000.00	0.00
313384AC3	32908	132222	AFD	FHLB	1,200,000.00	01/03/2023	10/19/2022	2.310	1,200,000.00	0.00	1,200,000.00	0.00
313384AC3	32923	131312	AFD	FHLB	535,000.00	01/03/2023	10/28/2022	3.850	535,000.00	0.00	535,000.00	0.00
313384AC3	32925	131322	AFD	FHLB	250,000.00	01/03/2023	10/28/2022	3.850	250,000.00	0.00	250,000.00	0.00
313384AC3	32926	131412	AFD	FHLB	630,000.00	01/03/2023	10/28/2022	3.850	630,000.00	0.00	630,000.00	0.00
313384AC3	32927	131422	AFD	FHLB	765,000.00	01/03/2023	10/28/2022	3.850	765,000.00	0.00	765,000.00	0.00
313384AC3	32929	131512	AFD	FHLB	850,000.00	01/03/2023	10/28/2022	3.850	850,000.00	0.00	850,000.00	0.00
313384AC3	32930	131522	AFD	FHLB	1,075,000.00	01/03/2023	10/28/2022	3.850	1,075,000.00	0.00	1,075,000.00	0.00
313384AC3	32931	131612	AFD	FHLB	750,000.00	01/03/2023	10/28/2022	3.850	750,000.00	0.00	750,000.00	0.00
313384AC3	32932	131622	AFD	FHLB	930,000.00	01/03/2023	10/28/2022	3.850	930,000.00	0.00	930,000.00	0.00
313384AC3	32933	131632	AFD	FHLB	295,000.00	01/03/2023	10/28/2022	3.850	295,000.00	0.00	295,000.00	0.00
313384AC3	32934	131712	AFD	FHLB	615,000.00	01/03/2023	10/28/2022	3.850	615,000.00	0.00	615,000.00	0.00
313384AC3	32935	131722	AFD	FHLB	1,165,000.00	01/03/2023	10/28/2022	3.850	1,165,000.00	0.00	1,165,000.00	0.00
313384AC3	32936	131732	AFD	FHLB	875,000.00	01/03/2023	10/28/2022	3.850	875,000.00	0.00	875,000.00	0.00
313384AC3	32937	131742	AFD	FHLB	895,000.00	01/03/2023	10/28/2022	3.850	895,000.00	0.00	895,000.00	0.00
313384AC3	32938	131812	AFD	FHLB	925,000.00	01/03/2023	10/28/2022	3.850	925,000.00	0.00	925,000.00	0.00
313384AC3	32939	131832	AFD	FHLB	1,700,000.00	01/03/2023	10/28/2022	3.850	1,700,000.00	0.00	1,700,000.00	0.00
313384AC3	32940	132212	AFD	FHLB	400,000.00	01/03/2023	10/28/2022	3.850	400,000.00	0.00	400,000.00	0.00
313384AC3	32941	132222	AFD	FHLB	600,000.00	01/03/2023	10/28/2022	3.850	600,000.00	0.00	600,000.00	0.00
313384AC3	32943	132232	AFD	FHLB	600,000.00	01/03/2023	10/28/2022	3.850	600,000.00	0.00	600,000.00	0.00
313384AC3	32951	131822	AFD	FHLB	1,560,000.00	01/03/2023	10/28/2022	3.850	1,560,000.00	0.00	1,560,000.00	0.00
313384AC3	32953	131312	AFD	FHLB	270,000.00	01/03/2023	11/09/2022	3.850	270,000.00	0.00	270,000.00	0.00
313384AC3	32954	131412	AFD	FHLB	345,000.00	01/03/2023	11/09/2022	3.850	345,000.00	0.00	345,000.00	0.00
313384AC3	32956	131512	AFD	FHLB	710,000.00	01/03/2023	11/09/2022	3.850	710,000.00	0.00	710,000.00	0.00
313384AC3	32957	131522	AFD	FHLB	735,000.00	01/03/2023	11/09/2022	3.850	735,000.00	0.00	735,000.00	0.00

2013 Res Float/Equity (merged)
Maturity Report
Amounts due during January 1, 2023 - March 31, 2023

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313384AC3	32958	131612	AFD	FHLB	345,000.00	01/03/2023	11/09/2022	3.850	345,000.00	0.00	345,000.00	0.00
313384AC3	32959	131622	AFD	FHLB	710,000.00	01/03/2023	11/09/2022	3.850	710,000.00	0.00	710,000.00	0.00
313384AC3	32960	131632	AFD	FHLB	100,000.00	01/03/2023	11/09/2022	3.850	100,000.00	0.00	100,000.00	0.00
313384AC3	32961	131712	AFD	FHLB	570,000.00	01/03/2023	11/09/2022	3.850	570,000.00	0.00	570,000.00	0.00
313384AC3	32962	131722	AFD	FHLB	1,270,000.00	01/03/2023	11/09/2022	3.850	1,270,000.00	0.00	1,270,000.00	0.00
313384AC3	32963	131732	AFD	FHLB	820,000.00	01/03/2023	11/09/2022	3.850	820,000.00	0.00	820,000.00	0.00
313384AC3	32964	131742	AFD	FHLB	410,000.00	01/03/2023	11/09/2022	3.850	410,000.00	0.00	410,000.00	0.00
313384AC3	32965	131812	AFD	FHLB	480,000.00	01/03/2023	11/09/2022	3.850	480,000.00	0.00	480,000.00	0.00
313384AC3	32966	131822	AFD	FHLB	1,190,000.00	01/03/2023	11/09/2022	3.850	1,190,000.00	0.00	1,190,000.00	0.00
313384AC3	32967	131832	AFD	FHLB	1,110,000.00	01/03/2023	11/09/2022	3.850	1,110,000.00	0.00	1,110,000.00	0.00
313384AC3	32968	131842	AFD	FHLB	1,355,000.00	01/03/2023	11/09/2022	3.850	1,355,000.00	0.00	1,355,000.00	0.00
313384AC3	32969	131922	AFD	FHLB	840,000.00	01/03/2023	11/09/2022	3.850	840,000.00	0.00	840,000.00	0.00
313384AC3	32970	131932	AFD	FHLB	1,355,000.00	01/03/2023	11/09/2022	3.850	1,355,000.00	0.00	1,355,000.00	0.00
313384AC3	32971	131942	AFD	FHLB	1,330,000.00	01/03/2023	11/09/2022	3.850	1,330,000.00	0.00	1,330,000.00	0.00
313384AC3	32972	132012	AFD	FHLB	1,520,000.00	01/03/2023	11/09/2022	3.850	1,520,000.00	0.00	1,520,000.00	0.00
313384AC3	32973	132022	AFD	FHLB	1,240,000.00	01/03/2023	11/09/2022	3.850	1,240,000.00	0.00	1,240,000.00	0.00
313384AC3	32974	132032	AFD	FHLB	1,160,000.00	01/03/2023	11/09/2022	3.850	1,160,000.00	0.00	1,160,000.00	0.00
313384AC3	32975	132042	AFD	FHLB	125,000.00	01/03/2023	11/09/2022	3.850	125,000.00	0.00	125,000.00	0.00
313384AC3	32976	132112	AFD	FHLB	630,000.00	01/03/2023	11/09/2022	3.850	630,000.00	0.00	630,000.00	0.00
313384AC3	32977	132122	AFD	FHLB	300,000.00	01/03/2023	11/09/2022	3.850	300,000.00	0.00	300,000.00	0.00
313384AC3	32978	132132	AFD	FHLB	930,000.00	01/03/2023	11/09/2022	3.850	930,000.00	0.00	930,000.00	0.00
313384AC3	32981	131322	AFD	FHLB	345,000.00	01/03/2023	11/21/2022	3.850	345,000.00	0.00	345,000.00	0.00
313384AC3	32982	131422	AFD	FHLB	530,000.00	01/03/2023	11/21/2022	3.850	530,000.00	0.00	530,000.00	0.00
313384AC3	32983	131912	AFD	FHLB	1,050,000.00	01/03/2023	11/21/2022	3.850	1,050,000.00	0.00	1,050,000.00	0.00
313384AC3	32984	132212	AFD	FHLB	1,045,000.00	01/03/2023	11/21/2022	3.850	1,045,000.00	0.00	1,045,000.00	0.00
313384AC3	33021	132222	AFD	FHLB	2,745,000.00	01/03/2023	12/28/2022	3.820	2,745,000.00	0.00	2,745,000.00	0.00
313384AC3	33022	132232	AFD	FHLB	785,000.00	01/03/2023	12/28/2022	3.820	785,000.00	0.00	785,000.00	0.00
313384BH1	32864	137402	AFD	FHLB	2,395,000.00	02/01/2023	10/06/2022	3.710	2,395,000.00	0.00	2,395,000.00	0.00
313384BH1	32867	132022	AFD	FHLB	2,000,000.00	02/01/2023	10/06/2022	3.710	2,000,000.00	0.00	2,000,000.00	0.00
313384BH1	32989	131742	AFD	FHLB	540,000.00	02/01/2023	12/12/2022	3.710	540,000.00	0.00	540,000.00	0.00
313384BH1	32990	131842	AFD	FHLB	780,000.00	02/01/2023	12/12/2022	3.710	780,000.00	0.00	780,000.00	0.00
313384BH1	32991	132012	AFD	FHLB	1,630,000.00	02/01/2023	12/12/2022	3.710	1,630,000.00	0.00	1,630,000.00	0.00
313384BH1	32992	132032	AFD	FHLB	1,120,000.00	02/01/2023	12/12/2022	3.710	1,120,000.00	0.00	1,120,000.00	0.00
313384BH1	32993	132042	AFD	FHLB	1,180,000.00	02/01/2023	12/12/2022	3.710	1,180,000.00	0.00	1,180,000.00	0.00
313384BH1	32994	132212	AFD	FHLB	475,000.00	02/01/2023	12/12/2022	3.710	475,000.00	0.00	475,000.00	0.00
313384BH1	32995	132222	AFD	FHLB	105,000.00	02/01/2023	12/12/2022	3.710	105,000.00	0.00	105,000.00	0.00
313384BH1	32996	131712	AFD	FHLB	690,000.00	02/01/2023	12/13/2022	4.040	690,000.00	0.00	690,000.00	0.00
313384BH1	32997	131822	AFD	FHLB	795,000.00	02/01/2023	12/13/2022	4.040	795,000.00	0.00	795,000.00	0.00
313384BH1	32998	131832	AFD	FHLB	825,000.00	02/01/2023	12/13/2022	4.040	825,000.00	0.00	825,000.00	0.00
313384BH1	32999	131922	AFD	FHLB	1,045,000.00	02/01/2023	12/13/2022	4.040	1,045,000.00	0.00	1,045,000.00	0.00
313384BH1	33000	131942	AFD	FHLB	950,000.00	02/01/2023	12/13/2022	4.040	950,000.00	0.00	950,000.00	0.00

2013 Res Float/Equity (merged)
Maturity Report
Amounts due during January 1, 2023 - March 31, 2023

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313384BH1	33001	132112	AFD	FHLB	655,000.00	02/01/2023	12/13/2022	4.040	655,000.00	0.00	655,000.00	0.00
313384BH1	33002	132122	AFD	FHLB	695,000.00	02/01/2023	12/13/2022	4.040	695,000.00	0.00	695,000.00	0.00
313384BH1	33003	132132	AFD	FHLB	345,000.00	02/01/2023	12/13/2022	4.040	345,000.00	0.00	345,000.00	0.00
313384BH1	33004	131312	AFD	FHLB	430,000.00	02/01/2023	12/14/2022	3.710	430,000.00	0.00	430,000.00	0.00
313384BH1	33005	131322	AFD	FHLB	320,000.00	02/01/2023	12/14/2022	3.710	320,000.00	0.00	320,000.00	0.00
313384BH1	33006	131412	AFD	FHLB	505,000.00	02/01/2023	12/14/2022	3.710	505,000.00	0.00	505,000.00	0.00
313384BH1	33007	131422	AFD	FHLB	420,000.00	02/01/2023	12/14/2022	3.710	420,000.00	0.00	420,000.00	0.00
313384BH1	33008	131512	AFD	FHLB	230,000.00	02/01/2023	12/14/2022	3.710	230,000.00	0.00	230,000.00	0.00
313384BH1	33009	131522	AFD	FHLB	795,000.00	02/01/2023	12/14/2022	3.710	795,000.00	0.00	795,000.00	0.00
313384BH1	33010	131612	AFD	FHLB	530,000.00	02/01/2023	12/14/2022	3.710	530,000.00	0.00	530,000.00	0.00
313384BH1	33011	131622	AFD	FHLB	280,000.00	02/01/2023	12/14/2022	3.710	280,000.00	0.00	280,000.00	0.00
313384BH1	33012	131732	AFD	FHLB	480,000.00	02/01/2023	12/14/2022	3.710	480,000.00	0.00	480,000.00	0.00
313384BH1	33013	131632	AFD	FHLB	150,000.00	02/01/2023	12/14/2022	3.710	150,000.00	0.00	150,000.00	0.00
313384BH1	33014	131722	AFD	FHLB	900,000.00	02/01/2023	12/14/2022	3.710	900,000.00	0.00	900,000.00	0.00
313384BH1	33015	131812	AFD	FHLB	275,000.00	02/01/2023	12/14/2022	3.710	275,000.00	0.00	275,000.00	0.00
313384BH1	33016	131912	AFD	FHLB	625,000.00	02/01/2023	12/14/2022	3.710	625,000.00	0.00	625,000.00	0.00
313384BH1	33017	131932	AFD	FHLB	655,000.00	02/01/2023	12/14/2022	3.710	655,000.00	0.00	655,000.00	0.00
313384CM9	33027	131312	AFD	FHLB	365,000.00	03/01/2023	01/10/2023	4.150	365,000.00	0.00	365,000.00	0.00
313384CM9	33028	131412	AFD	FHLB	485,000.00	03/01/2023	01/10/2023	4.150	485,000.00	0.00	485,000.00	0.00
313384CM9	33029	131422	AFD	FHLB	575,000.00	03/01/2023	01/10/2023	4.150	575,000.00	0.00	575,000.00	0.00
313384CM9	33030	131512	AFD	FHLB	370,000.00	03/01/2023	01/10/2023	4.150	370,000.00	0.00	370,000.00	0.00
313384CM9	33031	131522	AFD	FHLB	640,000.00	03/01/2023	01/10/2023	4.150	640,000.00	0.00	640,000.00	0.00
313384CM9	33032	131612	AFD	FHLB	615,000.00	03/01/2023	01/10/2023	4.150	615,000.00	0.00	615,000.00	0.00
313384CM9	33033	131622	AFD	FHLB	320,000.00	03/01/2023	01/10/2023	4.150	320,000.00	0.00	320,000.00	0.00
313384CM9	33034	131632	AFD	FHLB	370,000.00	03/01/2023	01/10/2023	4.150	370,000.00	0.00	370,000.00	0.00
313384CM9	33035	131712	AFD	FHLB	140,000.00	03/01/2023	01/10/2023	4.150	140,000.00	0.00	140,000.00	0.00
313384CM9	33036	131722	AFD	FHLB	665,000.00	03/01/2023	01/10/2023	4.150	665,000.00	0.00	665,000.00	0.00
313384CM9	33037	131732	AFD	FHLB	710,000.00	03/01/2023	01/10/2023	4.150	710,000.00	0.00	710,000.00	0.00
313384CM9	33038	131742	AFD	FHLB	445,000.00	03/01/2023	01/10/2023	4.150	445,000.00	0.00	445,000.00	0.00
313384CM9	33039	131812	AFD	FHLB	260,000.00	03/01/2023	01/10/2023	4.150	260,000.00	0.00	260,000.00	0.00
313384CM9	33040	131822	AFD	FHLB	675,000.00	03/01/2023	01/10/2023	4.150	675,000.00	0.00	675,000.00	0.00
313384CM9	33041	131832	AFD	FHLB	705,000.00	03/01/2023	01/10/2023	4.150	705,000.00	0.00	705,000.00	0.00
313384CM9	33042	131842	AFD	FHLB	915,000.00	03/01/2023	01/10/2023	4.150	915,000.00	0.00	915,000.00	0.00
313384CM9	33043	131912	AFD	FHLB	660,000.00	03/01/2023	01/10/2023	4.150	660,000.00	0.00	660,000.00	0.00
313384CM9	33044	131922	AFD	FHLB	1,265,000.00	03/01/2023	01/10/2023	4.150	1,265,000.00	0.00	1,265,000.00	0.00
313384CM9	33045	131932	AFD	FHLB	890,000.00	03/01/2023	01/10/2023	4.150	890,000.00	0.00	890,000.00	0.00
313384CM9	33046	131942	AFD	FHLB	710,000.00	03/01/2023	01/10/2023	4.150	710,000.00	0.00	710,000.00	0.00
313384CM9	33047	132012	AFD	FHLB	1,010,000.00	03/01/2023	01/10/2023	4.150	1,010,000.00	0.00	1,010,000.00	0.00
313384CM9	33048	132022	AFD	FHLB	995,000.00	03/01/2023	01/10/2023	4.150	995,000.00	0.00	995,000.00	0.00
313384CM9	33049	132032	AFD	FHLB	570,000.00	03/01/2023	01/10/2023	4.150	570,000.00	0.00	570,000.00	0.00
313384CM9	33050	132042	AFD	FHLB	1,010,000.00	03/01/2023	01/10/2023	4.150	1,010,000.00	0.00	1,010,000.00	0.00

2013 Res Float/Equity (merged)
Maturity Report
Amounts due during January 1, 2023 - March 31, 2023

CUSIP	Investment #	Fund	Sec. Type	Issuer	Par Value	Maturity Date	Purchase Date	Rate at Maturity	Book Value at Maturity	Interest	Maturity Proceeds	Net Income
313384CM9	33051	132112	AFD	FHLB	890,000.00	03/01/2023	01/10/2023	4.150	890,000.00	0.00	890,000.00	0.00
313384CM9	33052	132122	AFD	FHLB	360,000.00	03/01/2023	01/10/2023	4.150	360,000.00	0.00	360,000.00	0.00
313384CM9	33053	132132	AFD	FHLB	795,000.00	03/01/2023	01/10/2023	4.150	795,000.00	0.00	795,000.00	0.00
313384CM9	33054	132212	AFD	FHLB	360,000.00	03/01/2023	01/10/2023	4.150	360,000.00	0.00	360,000.00	0.00
313384CM9	33055	132222	AFD	FHLB	385,000.00	03/01/2023	01/10/2023	4.150	385,000.00	0.00	385,000.00	0.00
313384CM9	33057	131322	AFD	FHLB	280,000.00	03/01/2023	01/12/2023	4.150	280,000.00	0.00	280,000.00	0.00
313384CM9	33058	132232	AFD	FHLB	100,000.00	03/01/2023	01/12/2023	4.150	100,000.00	0.00	100,000.00	0.00
Total Maturities					108,120,000.00				108,120,000.00	0.00	108,120,000.00	0.00

BOND RESERVE FUNDS

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, 2022 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 performed an analysis in conjunction with the sale of Bond Issue 2022-3 in October of 2022 under this resolution. The resulting Bond Reserve Fund requirement was \$84,926,697.

THDA QUARTERLY INVESTMENT REPORT
RESERVE FUNDS
March 31, 2023

Historical Fund Balances	1985 Resolution		2009 Resolution		2013 Resolution	
	Amortized Cost	Market Value	Amortized Cost	Market Value	Amortized Cost	Market Value
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
3/31/23	-	-	6,625,849.30	6,214,517.38	121,437,542.17	112,072,760.95

Historical Returns (Yield)	Quarter ending 3/31/2023	Current Fiscal Year	Last 12 Months	Last 24 Months
1985 Resolution	N/A	N/A	N/A	N/A
2009 Resolution	0.794%	0.783%	0.783%	0.703%
2013 Resolution	1.552%	1.462%	1.431%	1.254%

Benchmarks:

(1) One-year CMT	4.767%	4.264%	3.748%	2.036%
(2) Two-year CMT	4.347%	4.053%	3.720%	2.156%
(3) Three-year CMT	4.077%	3.923%	3.664%	2.240%

Duration

	1985 Resolution	2009 Resolution	2013 Resolution
Average Duration to Maturity (Years)	N/A	1.8	3.2
Average Duration to Call (Years)	N/A	0.0	1.3

Asset Allocation	1985 Resolution		2009 Resolution		2013 Resolution	
	Dollar value*	Percentage	Dollar value*	Percentage	Dollar value*	Percentage
Money Market Funds	-	0.00%	15,849.30	0.24%	396,701.69	0.33%
Federal Agency Coupons	-	0.00%	6,610,000.00	99.76%	111,572,484.07	91.88%
Treasury Coupon Securities	-	0.00%	-	0.00%	5,516,932.90	4.54%
Variable Rate Securities	-	0.00%	-	0.00%	-	0.00%
Repurchase Agreements	-	0.00%	-	0.00%	-	0.00%
Pass Through Securities	-	0.00%	-	0.00%	-	0.00%
Discount Bonds	-	0.00%	-	0.00%	3,951,423.51	3.25%
Total	-	0.00%	6,625,849.30	100.00%	121,437,542.17	100.00%

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



**2009 Res BRF merged
Investments by Issuer
Active Investments
Grouped by Fund - Sorted by Fund
March 31, 2023**

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

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
Fund: 2015-A BRF (133532550)												
Federal Home Loan Bank												
3130ALJ70	31669	Federal Agency Coupon Securities	Fair	500,000.00	0.400	480,335.83	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALQU1	31712	Federal Agency Coupon Securities	Fair	1,000,000.00	0.520	942,375.37	03/31/2023	0.520	09/30/2024	548	06/30/2023	
3130ALUG7	31721	Federal Agency Coupon Securities	Fair	700,000.00	0.500	658,294.78	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130AP4L6	32103	Federal Agency Coupon Securities	Fair	1,000,000.00	0.600	930,345.57	03/31/2023	0.600	03/28/2025	727	06/28/2023	
3130AP5H4	32134	Federal Agency Coupon Securities	Fair	2,000,000.00	0.750	1,842,376.76	03/31/2023	0.750	09/30/2025	913	06/30/2023	
3130AQY49	32375	Federal Agency Coupon Securities	Fair	910,000.00	2.000	870,259.13	03/31/2023	2.001	02/27/2025	698	05/27/2023	
Subtotal and Average				6,110,000.00		5,723,987.44		0.817		702		
Federal National Mortgage Admi												
3135GA5Y3	31553	Federal Agency Coupon Securities	Fair	500,000.00	0.375	474,680.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	
Subtotal and Average				500,000.00		474,680.64		0.375		440		
Total and Average				6,610,000.00		6,198,668.08		0.783		682		



2009 Res BRF summary
Investments by All Types
Active Investments
March 31, 2023

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				



**2009 Res BRF summary
Interest Earnings
Sorted by Fund - Fund
January 1, 2023 - March 31, 2023
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			0.794	12,943.75	0.00	12,943.75
			Total	6,610,000.00	6,610,000.00	6,610,000.00			0.794	12,943.75	0.00	12,943.75



2009 Res BRF summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - March 31, 2023
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			0.783	38,831.25	0.00	38,831.25	
			Total	6,610,000.00	6,610,000.00	6,610,000.00			0.783	38,831.25	0.00	38,831.25	



2009 Res BRF summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - March 31, 2023
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			0.783	51,775.00	0.00	51,775.00	
			Total	6,610,000.00	6,610,000.00	6,610,000.00			0.783	51,775.00	0.00	51,775.00	



2009 Res BRF summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2021 - March 31, 2023
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	2,700,000.00	6,610,000.00			0.703	76,610.00	0.00	76,610.00
			Total	6,610,000.00	2,700,000.00	6,610,000.00			0.703	76,610.00	0.00	76,610.00



**2009 Res BRF merged
 Maturing Investments
 Including Calls/Puts
 Grouped by Fund - Sorted by Fund
 January 1, 2023 - March 31, 2023**

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

Maturity/Ca Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Call Price	Maturity/Ca Par Value	Stated Rate	Comments
Fund: 2015-A BRF (133532550)											
01/12/2023	3130ALJ70	31669	0915A5	FAC	Federal Home Loan Bank	EXT	615-251-0718	100.000	500,000.00	0.400	
January 2023 Subtotal									500,000.00		
02/27/2023	3130AQY49	32375	0915A5	FAC	Federal Home Loan Bank	EXT	615-251-0718	100.000	910,000.00	2.000	
February 2023 Subtotal									910,000.00		
03/14/2023	3135GA5Y3	31553	0915A5	FAC	Federal National Mortgage Admi	EXT	615-251-0718	100.000	500,000.00	0.375	
03/28/2023	3130AP4L6	32103	0915A5	FAC	Federal Home Loan Bank	EXT	615-251-0718	100.000	1,000,000.00	0.600	
03/30/2023	3130ALQU1	31712	0915A5	FAC	Federal Home Loan Bank	EXT	615-251-0718	100.000	1,000,000.00	0.520	
03/30/2023	3130ALUG7	31721	0915A5	FAC	Federal Home Loan Bank	EXT	615-251-0718	100.000	700,000.00	0.500	
03/30/2023	3130AP5H4	32134	0915A5	FAC	Federal Home Loan Bank	EXT	615-251-0718	100.000	2,000,000.00	0.750	
March 2023 Subtotal									5,200,000.00		
Total									6,610,000.00		



**2013 Res BRF merged
Investments by Issuer
Active Investments
Sorted by Fund
March 31, 2023**

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	120,083.96	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31717	Federal Agency Coupon Securities	Fair	1,000,000.00	0.500	940,421.11	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130AP4L6	32099	Federal Agency Coupon Securities	Fair	1,300,000.00	0.600	1,209,449.24	03/31/2023	0.600	03/28/2025	727	06/28/2023	
3130AQDY6	32304	Federal Agency Coupon Securities	Fair	600,000.00	1.000	564,755.89	03/31/2023	1.000	12/30/2024	639		
3130AS4L0	32675	Federal Agency Coupon Securities	Fair	103,680.71	4.500	100,665.00	03/31/2023	4.659	05/25/2033	3,707		
3130AVF72	33196	Federal Agency Coupon Securities	Fair	1,565,000.00	6.000	1,564,359.40	03/31/2023	6.000	03/27/2026	1,091	04/27/2023	
3130ALJ70	31666	Federal Agency Coupon Securities	Fair	250,000.00	0.400	240,167.92	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31718	Federal Agency Coupon Securities	Fair	200,000.00	0.500	188,084.22	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130AP4L6	32100	Federal Agency Coupon Securities	Fair	1,700,000.00	0.600	1,581,587.47	03/31/2023	0.600	03/28/2025	727	06/28/2023	
3130AP5H4	32133	Federal Agency Coupon Securities	Fair	1,300,000.00	0.750	1,197,544.89	03/31/2023	0.750	09/30/2025	913	06/30/2023	
3130ARQH7	32469	Federal Agency Coupon Securities	Fair	165,000.00	4.000	155,431.33	03/31/2023	4.000	04/21/2032	3,308		
3130AVF72	33197	Federal Agency Coupon Securities	Fair	135,000.00	6.000	134,944.74	03/31/2023	6.000	03/27/2026	1,091	04/27/2023	
3130ALJ70	31667	Federal Agency Coupon Securities	Fair	350,000.00	0.400	336,235.08	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31719	Federal Agency Coupon Securities	Fair	700,000.00	0.500	658,294.78	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130AP4L6	32101	Federal Agency Coupon Securities	Fair	300,000.00	0.600	279,103.67	03/31/2023	0.600	03/28/2025	727	06/28/2023	
3130AQDY6	32305	Federal Agency Coupon Securities	Fair	535,000.00	1.000	503,574.00	03/31/2023	1.000	12/30/2024	639		
3130ARQH7	32470	Federal Agency Coupon Securities	Fair	505,000.00	4.000	475,714.07	03/31/2023	4.000	04/21/2032	3,308		
3130ALJ70	31668	Federal Agency Coupon Securities	Fair	300,000.00	0.400	288,201.50	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31720	Federal Agency Coupon Securities	Fair	400,000.00	0.500	376,168.44	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130AP4L6	32102	Federal Agency Coupon Securities	Fair	200,000.00	0.600	186,069.11	03/31/2023	0.600	03/28/2025	727	06/28/2023	
3130ARQH7	32471	Federal Agency Coupon Securities	Fair	555,000.00	4.000	522,814.47	03/31/2023	4.000	04/21/2032	3,308		
3130ALJ70	31670	Federal Agency Coupon Securities	Fair	400,000.00	0.400	384,268.66	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31722	Federal Agency Coupon Securities	Fair	700,000.00	0.500	658,294.78	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130ANZB9	32111	Federal Agency Coupon Securities	Fair	375,000.00	1.000	334,334.37	03/31/2023	1.000	03/30/2027	1,459	06/30/2023	
3130AQY49	32376	Federal Agency Coupon Securities	Fair	525,000.00	2.000	502,072.57	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130ALJ70	31671	Federal Agency Coupon Securities	Fair	400,000.00	0.400	384,268.66	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31723	Federal Agency Coupon Securities	Fair	700,000.00	0.500	658,294.78	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130AP4L6	32104	Federal Agency Coupon Securities	Fair	500,000.00	0.600	465,172.79	03/31/2023	0.600	03/28/2025	727	06/28/2023	
3130AMK50	32177	Federal Agency Coupon Securities	Fair	529,995.49	2.000	448,118.66	03/31/2023	2.000	05/12/2031	2,963	05/12/2023	
3130AQY49	32377	Federal Agency Coupon Securities	Fair	510,000.00	2.000	487,727.64	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130ALJ70	31672	Federal Agency Coupon Securities	Fair	500,000.00	0.400	480,335.83	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALQU1	31713	Federal Agency Coupon Securities	Fair	1,000,000.00	0.520	942,375.37	03/31/2023	0.520	09/30/2024	548	06/30/2023	
3130ALUG7	31724	Federal Agency Coupon Securities	Fair	1,000,000.00	0.500	940,421.11	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130ANN97	32053	Federal Agency Coupon Securities	Fair	1,160,000.00	0.875	1,039,488.78	03/31/2023	0.875	08/26/2026	1,243		

Portfolio THDA

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2013 Res BRF merged
Investments by Issuer
Sorted by Fund

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
3130AP4T9	32105	Federal Agency Coupon Securities	Fair	730,000.00	1.000	652,347.03	03/31/2023	1.000	12/30/2026	1,369	06/30/2023	
3130ANZB9	32112	Federal Agency Coupon Securities	Fair	735,000.00	1.000	655,295.37	03/31/2023	1.000	03/30/2027	1,459	06/30/2023	
3130AMK50	32178	Federal Agency Coupon Securities	Fair	499,995.75	2.000	422,753.45	03/31/2023	2.000	05/12/2031	2,963	05/12/2023	
3130AQY49	32378	Federal Agency Coupon Securities	Fair	520,000.00	2.000	497,290.93	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130AVF72	33198	Federal Agency Coupon Securities	Fair	500,000.00	6.000	499,795.34	03/31/2023	6.000	03/27/2026	1,091	04/27/2023	
3130ALJ70	31673	Federal Agency Coupon Securities	Fair	250,000.00	0.400	240,167.92	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31725	Federal Agency Coupon Securities	Fair	200,000.00	0.500	188,084.22	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130AQY49	32379	Federal Agency Coupon Securities	Fair	335,000.00	2.000	320,370.12	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130ALUG7	31726	Federal Agency Coupon Securities	Fair	200,000.00	0.500	188,084.22	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130ANN97	32054	Federal Agency Coupon Securities	Fair	160,000.00	0.875	143,377.76	03/31/2023	0.875	08/26/2026	1,243		
3130AQY49	32382	Federal Agency Coupon Securities	Fair	140,000.00	2.000	133,886.02	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130ANN97	32055	Federal Agency Coupon Securities	Fair	125,000.00	0.875	112,013.88	03/31/2023	0.875	08/26/2026	1,243		
3130AQY49	32383	Federal Agency Coupon Securities	Fair	135,000.00	2.000	129,104.38	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130ALJ70	31674	Federal Agency Coupon Securities	Fair	300,000.00	0.400	288,201.50	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31727	Federal Agency Coupon Securities	Fair	600,000.00	0.500	564,252.67	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130ANN97	32056	Federal Agency Coupon Securities	Fair	120,000.00	0.875	107,533.32	03/31/2023	0.875	08/26/2026	1,243		
3130ANZB9	32113	Federal Agency Coupon Securities	Fair	250,000.00	1.000	222,889.58	03/31/2023	1.000	03/30/2027	1,459	06/30/2023	
3130AQY49	32384	Federal Agency Coupon Securities	Fair	520,000.00	2.000	497,290.93	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130ALJ70	31675	Federal Agency Coupon Securities	Fair	150,000.00	0.400	144,100.75	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31728	Federal Agency Coupon Securities	Fair	200,000.00	0.500	188,084.22	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130AQY49	32385	Federal Agency Coupon Securities	Fair	155,000.00	2.000	148,230.95	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130ALJ70	31676	Federal Agency Coupon Securities	Fair	150,000.00	0.400	144,100.75	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31729	Federal Agency Coupon Securities	Fair	200,000.00	0.500	188,084.22	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130ANN97	32057	Federal Agency Coupon Securities	Fair	175,000.00	0.875	156,819.43	03/31/2023	0.875	08/26/2026	1,243		
3130AQY49	32386	Federal Agency Coupon Securities	Fair	185,000.00	2.000	176,920.81	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130ALJ70	31677	Federal Agency Coupon Securities	Fair	150,000.00	0.400	144,100.75	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31730	Federal Agency Coupon Securities	Fair	300,000.00	0.500	282,126.33	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130ANN97	32058	Federal Agency Coupon Securities	Fair	140,000.00	0.875	125,455.54	03/31/2023	0.875	08/26/2026	1,243		
3130AQY49	32387	Federal Agency Coupon Securities	Fair	175,000.00	2.000	167,357.52	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130ALJ70	31678	Federal Agency Coupon Securities	Fair	300,000.00	0.400	288,201.50	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31731	Federal Agency Coupon Securities	Fair	300,000.00	0.500	282,126.33	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130AMK50	32179	Federal Agency Coupon Securities	Fair	499,995.75	2.000	422,753.45	03/31/2023	2.000	05/12/2031	2,963	05/12/2023	
3130ARQH7	32472	Federal Agency Coupon Securities	Fair	540,000.00	4.000	508,684.35	03/31/2023	4.000	04/21/2032	3,308		
3130AVF72	33199	Federal Agency Coupon Securities	Fair	500,000.00	6.000	499,795.34	03/31/2023	6.000	03/27/2026	1,091	04/27/2023	
3130AL7A6	31660	Federal Agency Coupon Securities	Fair	1,000,000.00	1.000	813,493.55	03/31/2023	1.000	02/25/2031	2,887	02/25/2024	
3130ALJ70	31679	Federal Agency Coupon Securities	Fair	500,000.00	0.400	480,335.83	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31732	Federal Agency Coupon Securities	Fair	300,000.00	0.500	282,126.33	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130ANN97	32059	Federal Agency Coupon Securities	Fair	465,000.00	0.875	416,691.62	03/31/2023	0.875	08/26/2026	1,243		
3130AP4T9	32106	Federal Agency Coupon Securities	Fair	350,000.00	1.000	312,769.12	03/31/2023	1.000	12/30/2026	1,369	06/30/2023	
3130ANZB9	32114	Federal Agency Coupon Securities	Fair	350,000.00	1.000	312,045.41	03/31/2023	1.000	03/30/2027	1,459	06/30/2023	

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Investments by Issuer
Sorted by Fund

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
3130AMK50	32180	Federal Agency Coupon Securities	Fair	499,995.75	2.000	422,753.45	03/31/2023	2.000	05/12/2031	2,963	05/12/2023	
3130ARQH7	32473	Federal Agency Coupon Securities	Fair	505,000.00	4.000	475,714.07	03/31/2023	4.000	04/21/2032	3,308		
3130AVF72	33200	Federal Agency Coupon Securities	Fair	500,000.00	6.000	499,795.34	03/31/2023	6.000	03/27/2026	1,091	04/27/2023	
3130ALJ70	31680	Federal Agency Coupon Securities	Fair	375,000.00	0.400	360,251.87	03/31/2023	0.400	03/12/2024	346	04/12/2023	
3130ALUG7	31733	Federal Agency Coupon Securities	Fair	300,000.00	0.500	282,126.33	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130ANN97	32060	Federal Agency Coupon Securities	Fair	245,000.00	0.875	219,547.20	03/31/2023	0.875	08/26/2026	1,243		
3130ANZB9	32115	Federal Agency Coupon Securities	Fair	340,000.00	1.000	303,129.83	03/31/2023	1.000	03/30/2027	1,459	06/30/2023	
3130AMK50	32181	Federal Agency Coupon Securities	Fair	499,995.75	2.000	422,753.45	03/31/2023	2.000	05/12/2031	2,963	05/12/2023	
3130ARQH7	32474	Federal Agency Coupon Securities	Fair	505,000.00	4.000	475,714.07	03/31/2023	4.000	04/21/2032	3,308		
3130AL7A6	31661	Federal Agency Coupon Securities	Fair	1,000,000.00	1.000	813,493.55	03/31/2023	1.000	02/25/2031	2,887	02/25/2024	
3130ALQU1	31714	Federal Agency Coupon Securities	Fair	1,000,000.00	0.520	942,375.37	03/31/2023	0.520	09/30/2024	548	06/30/2023	
3130ALUG7	31734	Federal Agency Coupon Securities	Fair	400,000.00	0.500	376,168.44	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130ANN97	32061	Federal Agency Coupon Securities	Fair	530,000.00	0.875	474,938.84	03/31/2023	0.875	08/26/2026	1,243		
3130AP4T9	32107	Federal Agency Coupon Securities	Fair	750,000.00	1.000	670,219.55	03/31/2023	1.000	12/30/2026	1,369	06/30/2023	
3130ANZB9	32116	Federal Agency Coupon Securities	Fair	250,000.00	1.000	222,889.58	03/31/2023	1.000	03/30/2027	1,459	06/30/2023	
3130AMK50	32182	Federal Agency Coupon Securities	Fair	499,995.75	2.000	422,753.45	03/31/2023	2.000	05/12/2031	2,963	05/12/2023	
3130ARQH7	32475	Federal Agency Coupon Securities	Fair	505,000.00	4.000	475,714.07	03/31/2023	4.000	04/21/2032	3,308		
3130AVF72	33201	Federal Agency Coupon Securities	Fair	500,000.00	6.000	499,795.34	03/31/2023	6.000	03/27/2026	1,091	04/27/2023	
3130AMJR4	31850	Federal Agency Coupon Securities	Fair	1,790,000.00	2.500	1,404,139.46	03/31/2023	2.500	05/19/2036	4,797		
3130ANN97	32062	Federal Agency Coupon Securities	Fair	175,000.00	0.875	156,819.43	03/31/2023	0.875	08/26/2026	1,243		
3130ANZB9	32117	Federal Agency Coupon Securities	Fair	200,000.00	1.000	178,311.66	03/31/2023	1.000	03/30/2027	1,459	06/30/2023	
3130AQ7E7	32298	Federal Agency Coupon Securities	Fair	1,125,000.00	1.500	1,034,803.27	03/31/2023	1.500	06/30/2026	1,186	06/30/2023	
3130AL7A6	31662	Federal Agency Coupon Securities	Fair	1,500,000.00	1.000	1,220,240.33	03/31/2023	1.000	02/25/2031	2,887	02/25/2024	
3130ALQU1	31715	Federal Agency Coupon Securities	Fair	1,000,000.00	0.520	942,375.37	03/31/2023	0.520	09/30/2024	548	06/30/2023	
3130ALUG7	31735	Federal Agency Coupon Securities	Fair	600,000.00	0.500	564,252.67	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130ANN97	32063	Federal Agency Coupon Securities	Fair	965,000.00	0.875	864,747.13	03/31/2023	0.875	08/26/2026	1,243		
3130AP4T9	32108	Federal Agency Coupon Securities	Fair	750,000.00	1.000	670,219.55	03/31/2023	1.000	12/30/2026	1,369	06/30/2023	
3130ANZB9	32118	Federal Agency Coupon Securities	Fair	250,000.00	1.000	222,889.58	03/31/2023	1.000	03/30/2027	1,459	06/30/2023	
3130AMK50	32183	Federal Agency Coupon Securities	Fair	499,995.75	2.000	422,753.45	03/31/2023	2.000	05/12/2031	2,963	05/12/2023	
3130AQY49	32388	Federal Agency Coupon Securities	Fair	505,000.00	2.000	482,946.00	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130AVF72	33202	Federal Agency Coupon Securities	Fair	500,000.00	6.000	499,795.34	03/31/2023	6.000	03/27/2026	1,091	04/27/2023	
3130ANN97	32064	Federal Agency Coupon Securities	Fair	450,000.00	0.875	403,249.96	03/31/2023	0.875	08/26/2026	1,243		
3130AP4T9	32109	Federal Agency Coupon Securities	Fair	200,000.00	1.000	178,725.21	03/31/2023	1.000	12/30/2026	1,369	06/30/2023	
3130ANZB9	32119	Federal Agency Coupon Securities	Fair	250,000.00	1.000	222,889.58	03/31/2023	1.000	03/30/2027	1,459	06/30/2023	
3130AQ7E7	32299	Federal Agency Coupon Securities	Fair	1,760,000.00	1.500	1,618,892.23	03/31/2023	1.500	06/30/2026	1,186	06/30/2023	
3130AQDY6	32306	Federal Agency Coupon Securities	Fair	865,000.00	1.000	814,189.74	03/31/2023	1.000	12/30/2024	639		
3130AL7A6	31663	Federal Agency Coupon Securities	Fair	1,500,000.00	1.000	1,220,240.33	03/31/2023	1.000	02/25/2031	2,887	02/25/2024	
3130ALQU1	31716	Federal Agency Coupon Securities	Fair	1,000,000.00	0.520	942,375.37	03/31/2023	0.520	09/30/2024	548	06/30/2023	
3130ALUG7	31736	Federal Agency Coupon Securities	Fair	1,000,000.00	0.500	940,421.11	03/31/2023	0.500	09/30/2024	548	06/30/2023	
3130AM6D9	31813	Federal Agency Coupon Securities	Fair	285,000.00	2.050	241,824.14	03/31/2023	2.050	05/12/2031	2,963		

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Investments by Issuer
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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
3130AMJR4	31851	Federal Agency Coupon Securities	Fair	165,000.00	2.500	129,431.85	03/31/2023	2.500	05/19/2036	4,797		
3130ANN97	32065	Federal Agency Coupon Securities	Fair	790,000.00	0.875	707,927.71	03/31/2023	0.875	08/26/2026	1,243		
3130AP4T9	32110	Federal Agency Coupon Securities	Fair	220,000.00	1.000	196,597.74	03/31/2023	1.000	12/30/2026	1,369	06/30/2023	
3130AP5H4	32135	Federal Agency Coupon Securities	Fair	500,000.00	0.750	460,594.19	03/31/2023	0.750	09/30/2025	913	06/30/2023	
3130AMK50	32184	Federal Agency Coupon Securities	Fair	1,669,985.80	2.000	1,411,996.52	03/31/2023	2.000	05/12/2031	2,963	05/12/2023	
3130AQ7E7	32300	Federal Agency Coupon Securities	Fair	855,000.00	1.500	786,450.49	03/31/2023	1.500	06/30/2026	1,186	06/30/2023	
3130AQY49	32389	Federal Agency Coupon Securities	Fair	335,000.00	2.000	320,370.12	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130ARQH7	32476	Federal Agency Coupon Securities	Fair	135,000.00	4.000	127,171.09	03/31/2023	4.000	04/21/2032	3,308		
3130AVF72	33203	Federal Agency Coupon Securities	Fair	1,700,000.00	6.000	1,699,304.14	03/31/2023	6.000	03/27/2026	1,091	04/27/2023	
313384HR3	33026	Federal Agency Disc. -Amortizing	Fair	3,951,423.51	4.640	3,952,684.60	03/31/2023	4.880	07/03/2023	93		
3130AMJR4	31852	Federal Agency Coupon Securities	Fair	1,395,000.00	2.500	1,094,287.45	03/31/2023	2.500	05/19/2036	4,797		
3130AMJR4	31853	Federal Agency Coupon Securities	Fair	2,650,000.00	2.500	2,078,753.94	03/31/2023	2.500	05/19/2036	4,797		
3130AQY49	32390	Federal Agency Coupon Securities	Fair	40,000.00	2.000	38,253.15	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130AM6D9	31814	Federal Agency Coupon Securities	Fair	1,140,000.00	2.050	967,296.54	03/31/2023	2.050	05/12/2031	2,963		
3130AP5H4	32136	Federal Agency Coupon Securities	Fair	750,000.00	0.750	690,891.29	03/31/2023	0.750	09/30/2025	913	06/30/2023	
3130AMK50	32185	Federal Agency Coupon Securities	Fair	749,993.62	2.000	634,130.18	03/31/2023	2.000	05/12/2031	2,963	05/12/2023	
3130AQY49	32391	Federal Agency Coupon Securities	Fair	10,000.00	2.000	9,563.29	03/31/2023	2.000	02/27/2025	698	05/27/2023	
3130AQ7E7	32301	Federal Agency Coupon Securities	Fair	1,260,000.00	1.500	1,158,979.66	03/31/2023	1.500	06/30/2026	1,186	06/30/2023	
3130ARQH7	32479	Federal Agency Coupon Securities	Fair	585,000.00	4.000	551,074.71	03/31/2023	4.000	04/21/2032	3,308		
3130AS4L0	32676	Federal Agency Coupon Securities	Fair	1,624,331.07	4.500	1,577,085.02	03/31/2023	4.659	05/25/2033	3,707		
Subtotal and Average				80,894,384.70		73,896,065.42		1.915		1,619		

Federal Home Loan Mortgage Cor

3134GXFV1	31456	Federal Agency Coupon Securities	Fair	500,000.00	0.625	453,654.26	03/31/2023	0.063	12/17/2025	991	06/17/2023	
3134GXFV1	31457	Federal Agency Coupon Securities	Fair	500,000.00	0.625	453,654.26	03/31/2023	0.063	12/17/2025	991	06/17/2023	
3134GXFV1	31458	Federal Agency Coupon Securities	Fair	500,000.00	0.625	453,654.26	03/31/2023	0.063	12/17/2025	991	06/17/2023	
3134GXFV1	31459	Federal Agency Coupon Securities	Fair	500,000.00	0.625	453,654.26	03/31/2023	0.063	12/17/2025	991	06/17/2023	
3134GXFV1	31460	Federal Agency Coupon Securities	Fair	250,000.00	0.625	226,827.13	03/31/2023	0.063	12/17/2025	991	06/17/2023	
3134GXFV1	31461	Federal Agency Coupon Securities	Fair	500,000.00	0.625	453,654.26	03/31/2023	0.063	12/17/2025	991	06/17/2023	
3134GXFV1	31462	Federal Agency Coupon Securities	Fair	500,000.00	0.625	453,654.26	03/31/2023	0.063	12/17/2025	991	06/17/2023	
3134GXFV1	31463	Federal Agency Coupon Securities	Fair	250,000.00	0.625	226,827.13	03/31/2023	0.063	12/17/2025	991	06/17/2023	
3134GXFV1	31464	Federal Agency Coupon Securities	Fair	250,000.00	0.625	226,827.13	03/31/2023	0.063	12/17/2025	991	06/17/2023	
3134GXFV1	31465	Federal Agency Coupon Securities	Fair	250,000.00	0.625	226,827.13	03/31/2023	0.063	12/17/2025	991	06/17/2023	
3134GXFV1	31466	Federal Agency Coupon Securities	Fair	500,000.00	0.625	453,654.26	03/31/2023	0.063	12/17/2025	991	06/17/2023	
3134GWBB1	31626	Federal Agency Coupon Securities	Fair	1,900,000.00	1.000	1,602,675.48	03/31/2023	1.000	07/21/2028	1,938	04/21/2023	
3134GWXV3	31627	Federal Agency Coupon Securities	Fair	1,700,000.00	1.000	1,453,566.98	03/31/2023	1.000	10/19/2028	2,028	04/19/2023	
Subtotal and Average				8,100,000.00		7,139,130.80		0.479		1,430		

Federal National Mortgage Admi

2013 Res BRF merged
Investments by Issuer
Sorted by Fund

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
31364FPD7	30707	Federal Agency Coupon Securities	Fair	538,630.72	6.000	547,036.10	03/31/2023	4.090	01/21/2028	1,756		
3135GA5T4	31514	Federal Agency Coupon Securities	Fair	1,200,000.00	0.300	1,161,817.98	03/31/2023	0.300	12/15/2023	258	06/15/2023	
3135GA5Y3	31550	Federal Agency Coupon Securities	Fair	500,000.00	0.375	474,680.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GA5T4	31515	Federal Agency Coupon Securities	Fair	1,100,000.00	0.300	1,064,999.82	03/31/2023	0.300	12/15/2023	258	06/15/2023	
3135GA5Y3	31551	Federal Agency Coupon Securities	Fair	500,000.00	0.375	474,680.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	
31364FPD7	30708	Federal Agency Coupon Securities	Fair	538,630.72	6.000	547,036.10	03/31/2023	4.090	01/21/2028	1,756		
3135GA5T4	31516	Federal Agency Coupon Securities	Fair	1,100,000.00	0.300	1,064,999.82	03/31/2023	0.300	12/15/2023	258	06/15/2023	
3135GA5Y3	31552	Federal Agency Coupon Securities	Fair	550,000.00	0.375	522,148.70	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GA6B2	31468	Federal Agency Coupon Securities	Fair	500,000.00	0.625	455,475.07	03/31/2023	0.625	12/17/2025	991	06/17/2023	
3135GA5Y3	31554	Federal Agency Coupon Securities	Fair	505,000.00	0.375	479,427.45	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GA5T4	31517	Federal Agency Coupon Securities	Fair	720,000.00	0.300	697,090.79	03/31/2023	0.300	12/15/2023	258	06/15/2023	
3135GA5Y3	31555	Federal Agency Coupon Securities	Fair	500,000.00	0.375	474,680.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GA6B2	31469	Federal Agency Coupon Securities	Fair	500,000.00	0.625	455,475.07	03/31/2023	0.625	12/17/2025	991	06/17/2023	
3135GA5T4	31518	Federal Agency Coupon Securities	Fair	1,490,000.00	0.300	1,442,590.66	03/31/2023	0.300	12/15/2023	258	06/15/2023	
3135GA5Y3	31556	Federal Agency Coupon Securities	Fair	500,000.00	0.375	474,680.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GABB6	31572	Federal Agency Coupon Securities	Fair	500,000.00	0.750	442,846.10	03/31/2023	0.750	12/23/2026	1,362	12/23/2023	
3135GA5Y3	31557	Federal Agency Coupon Securities	Fair	500,000.00	0.375	474,680.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GA5Y3	31558	Federal Agency Coupon Securities	Fair	300,000.00	0.375	284,808.38	03/31/2023	0.375	06/14/2024	440	06/14/2023	
31364FPD7	30709	Federal Agency Coupon Securities	Fair	538,630.72	6.000	547,036.10	03/31/2023	4.090	01/21/2028	1,756		
3135GA5Y3	31559	Federal Agency Coupon Securities	Fair	300,000.00	0.375	284,808.38	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GA5Y3	31560	Federal Agency Coupon Securities	Fair	190,000.00	0.375	180,378.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GABB6	31573	Federal Agency Coupon Securities	Fair	500,000.00	0.750	442,846.10	03/31/2023	0.750	12/23/2026	1,362	12/23/2023	
3135GA5Y3	31561	Federal Agency Coupon Securities	Fair	200,000.00	0.375	189,872.26	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GA5Y3	31562	Federal Agency Coupon Securities	Fair	200,000.00	0.375	189,872.26	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GA6B2	31470	Federal Agency Coupon Securities	Fair	425,000.00	0.625	387,153.81	03/31/2023	0.625	12/17/2025	991	06/17/2023	
31364FPD7	30710	Federal Agency Coupon Securities	Fair	538,630.72	6.000	547,036.10	03/31/2023	4.090	01/21/2028	1,756		
3135GA5Y3	31563	Federal Agency Coupon Securities	Fair	300,000.00	0.375	284,808.38	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GA6B2	31471	Federal Agency Coupon Securities	Fair	500,000.00	0.625	455,475.07	03/31/2023	0.625	12/17/2025	991	06/17/2023	
3135GA5T4	31519	Federal Agency Coupon Securities	Fair	500,000.00	0.300	484,090.83	03/31/2023	0.300	12/15/2023	258	06/15/2023	
3135GA5Y3	31564	Federal Agency Coupon Securities	Fair	500,000.00	0.375	474,680.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GABB6	31574	Federal Agency Coupon Securities	Fair	500,000.00	0.750	442,846.10	03/31/2023	0.750	12/23/2026	1,362	12/23/2023	
3135GA6B2	31472	Federal Agency Coupon Securities	Fair	500,000.00	0.625	455,475.07	03/31/2023	0.625	12/17/2025	991	06/17/2023	
3135GA5T4	31520	Federal Agency Coupon Securities	Fair	500,000.00	0.300	484,090.83	03/31/2023	0.300	12/15/2023	258	06/15/2023	
3135GA5Y3	31565	Federal Agency Coupon Securities	Fair	500,000.00	0.375	474,680.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GABB6	31575	Federal Agency Coupon Securities	Fair	500,000.00	0.750	442,846.10	03/31/2023	0.750	12/23/2026	1,362	12/23/2023	
3135GA5Y3	31566	Federal Agency Coupon Securities	Fair	230,000.00	0.375	218,353.09	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GABB6	31576	Federal Agency Coupon Securities	Fair	500,000.00	0.750	442,846.10	03/31/2023	0.750	12/23/2026	1,362	12/23/2023	
3135GA6B2	31473	Federal Agency Coupon Securities	Fair	500,000.00	0.625	455,475.07	03/31/2023	0.625	12/17/2025	991	06/17/2023	
3135GA5T4	31521	Federal Agency Coupon Securities	Fair	500,000.00	0.300	484,090.83	03/31/2023	0.300	12/15/2023	258	06/15/2023	
3135GA5Y3	31567	Federal Agency Coupon Securities	Fair	500,000.00	0.375	474,680.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	

2013 Res BRF merged
Investments by Issuer
Sorted by Fund

CUSIP	Investment #	Security Type	Investment Class	Book Value	Current Rate	Market Value	Market Date	YTM/ C	Redemption Date	Days To Maturity	Call Date	Collateral
3135GABB6	31577	Federal Agency Coupon Securities	Fair	500,000.00	0.750	442,846.10	03/31/2023	0.750	12/23/2026	1,362	12/23/2023	
3135GA6B2	31474	Federal Agency Coupon Securities	Fair	500,000.00	0.625	455,475.07	03/31/2023	0.625	12/17/2025	991	06/17/2023	
3135GA5T4	31522	Federal Agency Coupon Securities	Fair	1,000,000.00	0.300	968,181.65	03/31/2023	0.300	12/15/2023	258	06/15/2023	
3135GA5Y3	31569	Federal Agency Coupon Securities	Fair	500,000.00	0.375	474,680.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GABB6	31579	Federal Agency Coupon Securities	Fair	500,000.00	0.750	442,846.10	03/31/2023	0.750	12/23/2026	1,362	12/23/2023	
3135GA6B2	31475	Federal Agency Coupon Securities	Fair	500,000.00	0.625	455,475.07	03/31/2023	0.625	12/17/2025	991	06/17/2023	
3135GA5T4	31523	Federal Agency Coupon Securities	Fair	565,000.00	0.300	547,022.63	03/31/2023	0.300	12/15/2023	258	06/15/2023	
3135GA5Y3	31570	Federal Agency Coupon Securities	Fair	500,000.00	0.375	474,680.64	03/31/2023	0.375	06/14/2024	440	06/14/2023	
3135GABB6	31580	Federal Agency Coupon Securities	Fair	500,000.00	0.750	442,846.10	03/31/2023	0.750	12/23/2026	1,362	12/23/2023	
Subtotal and Average				26,529,522.88		25,086,652.28		0.746		707		
<hr/>												
United States Treasury												
912810EQ7	32246	Treasury Coupon Securities	Fair	5,516,932.90	6.250	5,554,210.76	03/31/2023	6.611	08/15/2023	136		
Subtotal and Average				5,516,932.90		5,554,210.76		6.611		136		
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Total and Average				121,040,840.48		111,676,059.26		1.776		1,339		



**2013 Res BRF Summary
Investments by All Types
Active Investments
March 31, 2023**

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	105,540,000.00	105,672,484.07				
Federal Agency Disc. -Amortizing										
				Subtotal	4,000,000.00	3,951,423.51				
Treasury Coupon Securities										
				Subtotal	11,424,000.00	11,416,932.90				
				Total	120,964,000.00	121,040,840.48				



2013 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
January 1, 2023 - March 31, 2023
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	6,895,000.00	6,569,288.63	6,932,311.43			0.941	16,717.49	-1,977.20	14,740.29
Fund: 2013-2 BRF (133532250)												
			Subtotal	3,750,000.00	3,615,000.00	3,750,000.00			0.811	7,247.55	0.00	7,247.55
Fund: 2014-1 BRF (133532350)												
			Subtotal	4,490,000.00	4,490,000.00	4,490,000.00			0.916	10,137.50	0.00	10,137.50
Fund: 2014-2 BRF (133532450)												
			Subtotal	4,105,000.00	4,145,640.42	4,143,630.72			1.395	16,271.87	-2,009.70	14,262.17
Fund: 2015-1 BRF (133532650)												
			Subtotal	3,005,000.00	3,005,000.00	3,005,000.00			0.822	6,092.18	0.00	6,092.18
Fund: 2015-2 BRF (133532750)												
			Subtotal	4,360,000.00	4,359,995.35	4,359,995.49			0.839	9,015.00	0.14	9,015.14
Fund: 2016-1 BRF (133532850)												
			Subtotal	9,635,000.00	9,634,995.62	9,634,995.75			0.778	18,298.72	0.13	18,298.85
Fund: 2016-2 BRF (133532950)												
			Subtotal	1,785,000.00	1,785,000.00	1,785,000.00			0.778	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			0.762	1,971.88	0.00	1,971.88
Fund: 2017-1 BRF (133533150)												
			Subtotal	1,560,000.00	1,600,640.42	1,598,630.72			1.901	9,510.95	-2,009.70	7,501.25

2013 Res BRF Summary
Interest Earnings
January 1, 2023 - March 31, 2023

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			0.876	6,434.37	0.00	6,434.37
Fund: 2017-3 BRF (133533350)												
			Subtotal	955,000.00	955,000.00	955,000.00			0.744	1,753.13	0.00	1,753.13
Fund: 2017-4 BRF (133533450)												
			Subtotal	1,160,000.00	1,160,000.00	1,160,000.00			0.799	2,285.95	0.00	2,285.95
Fund: 2018-1 BRF (133533550)												
			Subtotal	425,000.00	425,000.00	425,000.00			0.634	664.06	0.00	664.06
Fund: 2018-2 BRF (133533650)												
			Subtotal	1,815,000.00	1,855,640.42	1,853,630.72			1.720	9,878.13	-2,009.70	7,868.43
Fund: 2018-3 BRF (133533750)												
			Subtotal	4,140,000.00	4,139,995.62	4,139,995.75			1.183	11,781.22	0.13	11,781.35
Fund: 2018-4 BRF (133533850)												
			Subtotal	6,470,000.00	6,469,995.62	6,469,995.75			1.076	16,898.41	0.13	16,898.54
Fund: 2019-1 BRF (133533950)												
			Subtotal	3,495,000.00	3,494,995.62	3,494,995.75			1.348	11,620.31	0.13	11,620.44
Fund: 2019-2 BRF (133574150)												
			Subtotal	7,435,000.00	7,434,995.62	7,434,995.75			1.035	18,715.60	0.13	18,715.73
Fund: 2019-3 BRF (133574250)												
			Subtotal	3,290,000.00	3,290,000.00	3,290,000.00			2.008	16,289.07	0.00	16,289.07
Fund: 2019-4 BRF (133574350)												
			Subtotal	9,070,000.00	9,069,995.62	9,069,995.75			0.860	19,017.16	0.13	19,017.29
Fund: 2020-1 BRF (133574450)												
			Subtotal	3,525,000.00	3,525,000.00	3,525,000.00			1.251	10,871.87	0.00	10,871.87
Fund: 2020-2 BRF (133575050)												

2013 Res BRF Summary
Interest Earnings
January 1, 2023 - March 31, 2023

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	25,344,000.00	20,932,241.51	25,288,342.21			2.870	125,335.65	46,322.92	171,658.57
			Fund: 2020-3 BRF (133575150)									
			Subtotal	1,395,000.00	1,395,000.00	1,395,000.00			2.535	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			2.527	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			2.078	5,842.50	0.00	5,842.50
			Fund: 2021-2 BRF (133575450)									
			Subtotal	1,510,000.00	1,509,993.43	1,509,993.62			1.398	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			1.521	4,725.00	0.00	4,725.00
			Fund: 2022-1 BRF (133575650)									
			Subtotal	585,000.00	585,000.00	585,000.00			4.056	5,850.00	0.00	5,850.00
			Fund: 2022-2 BRF (133575750)									
			Subtotal	1,645,000.00	1,623,821.99	1,624,331.07			4.749	18,506.25	509.08	19,015.33
			Total	120,964,000.00	116,192,235.89	121,040,840.48			1.552	415,844.32	38,826.81	454,671.13



2013 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
July 1, 2022 - March 31, 2023
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	6,895,000.00	6,573,689.27	6,932,311.43			0.861	47,967.49	-5,931.59	42,035.90
Fund: 2013-2 BRF (133532250)												
			Subtotal	3,750,000.00	3,615,000.00	3,750,000.00			0.793	21,522.55	0.00	21,522.55
Fund: 2014-1 BRF (133532350)												
			Subtotal	4,490,000.00	4,490,000.00	4,490,000.00			0.902	30,412.50	0.00	30,412.50
Fund: 2014-2 BRF (133532450)												
			Subtotal	4,105,000.00	4,149,659.80	4,143,630.72			1.374	48,815.62	-6,029.08	42,786.54
Fund: 2015-1 BRF (133532650)												
			Subtotal	3,005,000.00	3,005,000.00	3,005,000.00			0.810	18,276.56	0.00	18,276.56
Fund: 2015-2 BRF (133532750)												
			Subtotal	4,360,000.00	4,359,995.08	4,359,995.49			0.826	27,045.00	0.41	27,045.41
Fund: 2016-1 BRF (133532850)												
			Subtotal	9,635,000.00	9,634,995.36	9,634,995.75			0.752	54,233.72	0.39	54,234.11
Fund: 2016-2 BRF (133532950)												
			Subtotal	1,785,000.00	1,785,000.00	1,785,000.00			0.767	10,275.00	0.00	10,275.00
Fund: 2016-3 BRF (133533050)												
			Subtotal	1,050,000.00	1,050,000.00	1,050,000.00			0.751	5,915.62	0.00	5,915.62
Fund: 2017-1 BRF (133533150)												
			Subtotal	1,560,000.00	1,604,659.80	1,598,630.72			1.868	28,532.83	-6,029.08	22,503.75

**2013 Res BRF Summary
Interest Earnings
July 1, 2022 - March 31, 2023**

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	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			0.863	19,303.12	0.00	19,303.12
Fund: 2017-3 BRF (133533350)												
			Subtotal	955,000.00	955,000.00	955,000.00			0.734	5,259.38	0.00	5,259.38
Fund: 2017-4 BRF (133533450)												
			Subtotal	1,160,000.00	1,160,000.00	1,160,000.00			0.788	6,857.82	0.00	6,857.82
Fund: 2018-1 BRF (133533550)												
			Subtotal	425,000.00	425,000.00	425,000.00			0.624	1,992.19	0.00	1,992.19
Fund: 2018-2 BRF (133533650)												
			Subtotal	1,815,000.00	1,859,659.80	1,853,630.72			1.691	29,634.39	-6,029.08	23,605.31
Fund: 2018-3 BRF (133533750)												
			Subtotal	4,140,000.00	4,139,995.36	4,139,995.75			1.125	34,681.22	0.39	34,681.61
Fund: 2018-4 BRF (133533850)												
			Subtotal	6,470,000.00	6,469,995.36	6,469,995.75			1.035	50,032.79	0.39	50,033.18
Fund: 2019-1 BRF (133533950)												
			Subtotal	3,495,000.00	3,494,995.36	3,494,995.75			1.329	34,860.94	0.39	34,861.33
Fund: 2019-2 BRF (133574150)												
			Subtotal	7,435,000.00	7,434,995.36	7,434,995.75			0.999	55,484.35	0.39	55,484.74
Fund: 2019-3 BRF (133574250)												
			Subtotal	3,290,000.00	3,290,000.00	3,290,000.00			1.979	48,867.20	0.00	48,867.20
Fund: 2019-4 BRF (133574350)												
			Subtotal	9,070,000.00	9,069,995.36	9,069,995.75			0.831	56,389.04	0.39	56,389.43
Fund: 2020-1 BRF (133574450)												
			Subtotal	3,525,000.00	3,525,000.00	3,525,000.00			1.233	32,615.62	0.00	32,615.62
Fund: 2020-2 BRF (133575050)												

2013 Res BRF Summary
Interest Earnings
July 1, 2022 - March 31, 2023

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	25,344,000.00	25,918,861.48	25,288,342.21			2.563	376,685.40	87,462.50	464,147.90
			Fund: 2020-3 BRF (133575150)									
			Subtotal	1,395,000.00	1,395,000.00	1,395,000.00			2.498	26,156.25	0.00	26,156.25
			Fund: 2020-4 BRF (133575250)									
			Subtotal	2,690,000.00	2,690,000.00	2,690,000.00			2.490	50,287.51	0.00	50,287.51
			Fund: 2021-1 BRF (133575350)									
			Subtotal	1,140,000.00	1,140,000.00	1,140,000.00			2.048	17,527.50	0.00	17,527.50
			Fund: 2021-2 BRF (133575450)									
			Subtotal	1,510,000.00	1,509,993.03	1,509,993.62			1.378	15,618.75	0.59	15,619.34
			Fund: 2021-3 BRF (133575550)									
			Subtotal	1,260,000.00	1,260,000.00	1,260,000.00			1.499	14,175.00	0.00	14,175.00
			Fund: 2022-1 BRF (133575650)									
			Subtotal	585,000.00	585,325.00	585,000.00			3.994	17,550.00	0.00	17,550.00
			Fund: 2022-2 BRF (133575750)									
			Subtotal	1,645,000.00	1,629,795.06	1,624,331.07			4.663	55,518.75	1,527.26	57,046.01
			Total	120,964,000.00	121,201,610.48	121,040,840.48			1.462	1,242,494.11	64,974.27	1,307,468.38



2013 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2022 - March 31, 2023
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	6,895,000.00	6,471,669.49	6,932,311.43			0.839	62,437.49	-7,940.56	54,496.93
Fund: 2013-2 BRF (133532250)												
			Subtotal	3,750,000.00	3,450,000.00	3,750,000.00			0.784	28,293.38	0.00	28,293.38
Fund: 2014-1 BRF (133532350)												
			Subtotal	4,490,000.00	3,985,000.00	4,490,000.00			0.884	39,427.78	0.00	39,427.78
Fund: 2014-2 BRF (133532450)												
			Subtotal	4,105,000.00	3,596,669.49	4,143,630.72			1.354	63,854.17	-8,038.77	55,815.40
Fund: 2015-1 BRF (133532650)												
			Subtotal	3,005,000.00	3,005,000.00	3,005,000.00			0.811	24,368.76	0.00	24,368.76
Fund: 2015-2 BRF (133532750)												
			Subtotal	4,360,000.00	4,359,994.94	4,359,995.49			0.827	36,060.00	0.55	36,060.55
Fund: 2016-1 BRF (133532850)												
			Subtotal	9,635,000.00	9,634,995.22	9,634,995.75			0.751	72,201.22	0.53	72,201.75
Fund: 2016-2 BRF (133532950)												
			Subtotal	1,785,000.00	1,785,000.00	1,785,000.00			0.768	13,700.00	0.00	13,700.00
Fund: 2016-3 BRF (133533050)												
			Subtotal	1,050,000.00	1,050,000.00	1,050,000.00			0.751	7,887.49	0.00	7,887.49
Fund: 2017-1 BRF (133533150)												
			Subtotal	1,560,000.00	1,606,669.49	1,598,630.72			1.868	38,043.76	-8,038.77	30,004.99

2013 Res BRF Summary
Interest Earnings
April 1, 2022 - March 31, 2023

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			0.864	25,737.50	0.00	25,737.50
Fund: 2017-3 BRF (133533350)												
			Subtotal	955,000.00	955,000.00	955,000.00			0.734	7,012.50	0.00	7,012.50
Fund: 2017-4 BRF (133533450)												
			Subtotal	1,160,000.00	1,160,000.00	1,160,000.00			0.788	9,143.75	0.00	9,143.75
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	1,861,669.49	1,853,630.72			1.691	39,512.51	-8,038.77	31,473.74
Fund: 2018-3 BRF (133533750)												
			Subtotal	4,140,000.00	3,599,995.22	4,139,995.75			1.100	44,931.22	0.53	44,931.75
Fund: 2018-4 BRF (133533850)												
			Subtotal	6,470,000.00	5,964,995.22	6,469,995.75			1.020	65,477.76	0.53	65,478.29
Fund: 2019-1 BRF (133533950)												
			Subtotal	3,495,000.00	2,989,995.22	3,494,995.75			1.308	45,359.04	0.53	45,359.57
Fund: 2019-2 BRF (133574150)												
			Subtotal	7,435,000.00	6,929,995.22	7,434,995.75			0.985	72,746.50	0.53	72,747.03
Fund: 2019-3 BRF (133574250)												
			Subtotal	3,290,000.00	3,290,000.00	3,290,000.00			1.980	65,156.26	0.00	65,156.26
Fund: 2019-4 BRF (133574350)												
			Subtotal	9,070,000.00	9,069,995.22	9,069,995.75			0.830	75,074.98	0.53	75,075.51
Fund: 2020-1 BRF (133574450)												
			Subtotal	3,525,000.00	3,525,000.00	3,525,000.00			1.234	43,487.50	0.00	43,487.50
Fund: 2020-2 BRF (133575050)												

2013 Res BRF Summary
Interest Earnings
April 1, 2022 - March 31, 2023

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	25,344,000.00	20,782,950.11	25,288,342.21			2.503	502,187.26	98,151.65	600,338.91
			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	2,690,000.00	2,690,000.00			2.493	67,050.01	0.00	67,050.01
			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	1,509,992.84	1,509,993.62			1.379	20,825.00	0.78	20,825.78
			Fund: 2021-3 BRF (133575550)									
			Subtotal	1,260,000.00	1,260,000.00	1,260,000.00			1.500	18,900.00	0.00	18,900.00
			Fund: 2022-1 BRF (133575650)									
			Subtotal	585,000.00	0.00	585,000.00			3.996	21,775.00	0.00	21,775.00
			Fund: 2022-2 BRF (133575750)									
			Subtotal	1,645,000.00	0.00	1,624,331.07			4.683	55,930.00	1,538.57	57,468.57
			Total	120,964,000.00	110,474,587.17	121,040,840.48			1.431	1,627,482.10	67,637.86	1,695,119.96



2013 Res BRF Summary
Interest Earnings
Sorted by Fund - Fund
April 1, 2021 - March 31, 2023
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	6,895,000.00	4,579,708.25	6,932,311.43			0.806	111,894.16	-15,979.32	95,914.84
Fund: 2013-2 BRF (133532250)												
			Subtotal	3,750,000.00	450,000.00	3,750,000.00			0.725	40,380.46	0.00	40,380.46
Fund: 2014-1 BRF (133532350)												
			Subtotal	4,490,000.00	3,150,000.00	4,490,000.00			0.695	54,895.14	0.00	54,895.14
Fund: 2014-2 BRF (133532450)												
			Subtotal	4,105,000.00	3,404,708.25	4,143,630.72			1.180	106,151.67	-16,077.53	90,074.14
Fund: 2015-1 BRF (133532650)												
			Subtotal	3,005,000.00	2,105,000.00	3,005,000.00			0.699	37,335.44	0.00	37,335.44
Fund: 2015-2 BRF (133532750)												
			Subtotal	4,360,000.00	2,820,000.00	4,359,995.49			0.718	55,314.45	0.79	55,315.24
Fund: 2016-1 BRF (133532850)												
			Subtotal	9,635,000.00	5,990,000.00	9,634,995.75			0.680	117,529.84	0.75	117,530.59
Fund: 2016-2 BRF (133532950)												
			Subtotal	1,785,000.00	1,450,000.00	1,785,000.00			0.653	21,314.17	0.00	21,314.17
Fund: 2016-3 BRF (133533050)												
			Subtotal	1,050,000.00	750,000.00	1,050,000.00			0.664	12,667.77	0.00	12,667.77
Fund: 2017-1 BRF (133533150)												
			Subtotal	1,560,000.00	1,354,708.25	1,598,630.72			1.869	73,194.48	-16,077.53	57,116.95

2013 Res BRF Summary
Interest Earnings
April 1, 2021 - March 31, 2023

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	2,090,000.00	2,980,000.00			0.760	40,362.35	0.00	40,362.35
Fund: 2017-3 BRF (133533350)												
			Subtotal	955,000.00	800,000.00	955,000.00			0.634	11,209.17	0.00	11,209.17
Fund: 2017-4 BRF (133533450)												
			Subtotal	1,160,000.00	800,000.00	1,160,000.00			0.688	14,309.92	0.00	14,309.92
Fund: 2018-1 BRF (133533550)												
			Subtotal	425,000.00	425,000.00	425,000.00			0.625	5,312.52	0.00	5,312.52
Fund: 2018-2 BRF (133533650)												
			Subtotal	1,815,000.00	1,554,708.25	1,853,630.72			1.682	75,352.44	-16,077.53	59,274.91
Fund: 2018-3 BRF (133533750)												
			Subtotal	4,140,000.00	3,100,000.00	4,139,995.75			0.857	63,409.00	0.75	63,409.75
Fund: 2018-4 BRF (133533850)												
			Subtotal	6,470,000.00	4,300,000.00	6,469,995.75			0.871	100,704.93	0.75	100,705.68
Fund: 2019-1 BRF (133533950)												
			Subtotal	3,495,000.00	1,905,000.00	3,494,995.75			1.073	63,364.06	0.75	63,364.81
Fund: 2019-2 BRF (133574150)												
			Subtotal	7,435,000.00	4,900,000.00	7,434,995.75			0.853	113,521.67	0.75	113,522.42
Fund: 2019-3 BRF (133574250)												
			Subtotal	3,290,000.00	500,000.00	3,290,000.00			2.048	110,524.58	0.00	110,524.58
Fund: 2019-4 BRF (133574350)												
			Subtotal	9,070,000.00	6,100,000.00	9,069,995.75			0.768	126,549.16	0.75	126,549.91
Fund: 2020-1 BRF (133574450)												
			Subtotal	3,525,000.00	0.00	3,525,000.00			1.217	56,961.42	0.00	56,961.42
Fund: 2020-2 BRF (133575050)												

2013 Res BRF Summary
Interest Earnings
April 1, 2021 - March 31, 2023

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Adjusted Interest Earnings			
									Annualized Yield	Interest Earned	Amortization Accretion	Adjusted Interest Earnings
			Subtotal	25,344,000.00	10,470,544.44	25,288,342.21			2.178	736,575.62	105,063.60	841,639.22
			Fund: 2020-3 BRF (133575150)									
			Subtotal	1,395,000.00	0.00	1,395,000.00			2.498	65,100.00	0.00	65,100.00
			Fund: 2020-4 BRF (133575250)									
			Subtotal	2,690,000.00	0.00	2,690,000.00			2.493	124,540.01	0.00	124,540.01
			Fund: 2021-1 BRF (133575350)									
			Subtotal	1,140,000.00	0.00	1,140,000.00			2.048	44,078.42	0.00	44,078.42
			Fund: 2021-2 BRF (133575450)									
			Subtotal	1,510,000.00	0.00	1,509,993.62			1.363	30,088.13	1.12	30,089.25
			Fund: 2021-3 BRF (133575550)									
			Subtotal	1,260,000.00	0.00	1,260,000.00			1.501	23,677.50	0.00	23,677.50
			Fund: 2022-1 BRF (133575650)									
			Subtotal	585,000.00	0.00	585,000.00			3.996	21,775.00	0.00	21,775.00
			Fund: 2022-2 BRF (133575750)									
			Subtotal	1,645,000.00	0.00	1,624,331.07			4.683	55,930.00	1,538.57	57,468.57
			Total	120,964,000.00	62,999,377.44	121,040,840.48			1.254	2,514,023.48	42,396.67	2,556,420.15



**2013 Res BRF merged
Purchases Report
Sorted by Security ID - Fund
January 1, 2023 - March 31, 2023**

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
3130AVF72													
3130AVF72	33196	131315	FAC	FHLB	1,565,000.00	03/27/2023	04/27 - Final Pmt.	1,565,000.00		6.000	04/27/2023	6.000	1,565,000.00
3130AVF72	33197	131325	FAC	FHLB	135,000.00	03/27/2023	04/27 - Final Pmt.	135,000.00		6.000	04/27/2023		135,000.00
3130AVF72	33198	131615	FAC	FHLB	500,000.00	03/27/2023	04/27 - Final Pmt.	500,000.00		6.000	04/27/2023		500,000.00
3130AVF72	33199	131835	FAC	FHLB	500,000.00	03/27/2023	04/27 - Final Pmt.	500,000.00		6.000	04/27/2023		500,000.00
3130AVF72	33200	131845	FAC	FHLB	500,000.00	03/27/2023	04/27 - Final Pmt.	500,000.00		6.000	04/27/2023		500,000.00
3130AVF72	33201	131925	FAC	FHLB	500,000.00	03/27/2023	04/27 - Final Pmt.	500,000.00		6.000	04/27/2023		500,000.00
3130AVF72	33202	131945	FAC	FHLB	500,000.00	03/27/2023	04/27 - Final Pmt.	500,000.00		6.000	04/27/2023		500,000.00
3130AVF72	33203	132025	FAC	FHLB	1,700,000.00	03/27/2023	04/27 - Final Pmt.	1,700,000.00		6.000	04/27/2023		1,700,000.00
			Subtotal		5,900,000.00			5,900,000.00	0.00				5,900,000.00
313384HR3													
313384HR3	33026	132025	AFD	FHLB	4,000,000.00	01/09/2023	07/03 - At Maturity	3,909,777.78		4.640	07/03/2023	4.813	3,951,423.51
			Subtotal		4,000,000.00			3,909,777.78	0.00				3,951,423.51
			Total Purchases		9,900,000.00			9,809,777.78	0.00				9,851,423.51



**2013 Res BRF merged
Sales/Call Report
Sorted by Maturity Date - Fund
January 1, 2023 - March 31, 2023**

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
06/30/2023												
3134GXGU2	31478	131315	FHLMC FAC	12/30/202	03/09/202 06/30/202	1,200,000.00	0.250	1,200,000.00	1,200,000.00	568.61	1,200,568.61	568.61
3134GXGU2	31479	131615	FHLMC FAC	12/30/202	03/09/202 06/30/202	500,000.00	0.250	500,000.00	500,000.00	239.58	500,239.58	239.58
3134GXGU2	31480	131835	FHLMC FAC	12/30/202	03/09/202 06/30/202	500,000.00	0.250	500,000.00	500,000.00	239.58	500,239.58	239.58
3134GXGU2	31481	131845	FHLMC FAC	12/30/202	03/09/202 06/30/202	500,000.00	0.250	500,000.00	500,000.00	239.58	500,239.58	239.58
3134GXGU2	31482	131925	FHLMC FAC	12/30/202	03/09/202 06/30/202	500,000.00	0.250	500,000.00	500,000.00	239.58	500,239.58	239.58
3134GXGU2	31483	131945	FHLMC FAC	12/30/202	03/09/202 06/30/202	500,000.00	0.250	500,000.00	500,000.00	239.58	500,239.58	239.58
3134GXGU2	31484	132025	FHLMC FAC	12/30/202	03/09/202 06/30/202	1,300,000.00	0.250	1,300,000.00	1,300,000.00	622.92	1,300,622.92	622.92
Subtotal						5,000,000.00		5,000,000.00	5,000,000.00	2,389.43	5,002,389.43	2,389.43
Total Sales						5,000,000.00		5,000,000.00	5,000,000.00	2,389.43	5,002,389.43	2,389.43

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

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