

SHASTA COUNTY POOLED INVESTMENT
March 31, 2021

03/31/21

PURCHASE DATE	SECURITY TYPE	PAR AMOUNT	COST AMOUNT	% OF TOTAL	DISC	PREM	ACCRUED INTEREST	MATURITY	CUSIP	MOODY'S RATING	INT/DISC RATE	YIELD	BROKER	DAYS TO MAT	DAYS* COST	MARKET VALUE	UNREALIZED GAIN/LOSS	AVERAGE MATURITY	UBOC VS. TREAS
	Local Agency Investment Fund (max 65,000)	55,000,000.00	55,000,000.00	8.67%				04/01/2021		not rated	0.44	0.44	LAIF	1	55,000,000.00	55,066,901.08	N/A		0.00
	Repo Agreement (20% limit)			0.00%				04/01/2021			0.00	0.00	UBS	1	0.00		N/A	#DIV/0!	
	LIR Treasury Fund - Mutual Fund (5.00%max)	29,000,000.00	29,000,000.00	4.57%				04/01/2021			0.01	0.01	UBS		0.00		N/A		0.00
****	Total Inactive Public Deposits (7.5% limit)	0.00	0.00	0.00%												0.00			
12/10/20	US Treasury Note	10,000,000.00	9,996,966.67		(3,033.33)		9,996,966.67	06/10/21	912796B24	NA/NA	0.06	0.06	Wedbush	71	709,784,633.57	9,999,700.00	2,733.33		0.04
12/17/19	US Treasury Note	5,000,000.00	4,962,550.00		(37,450.00)		4,962,550.00	06/30/21	912828S27	NA/Aaa	1.13	1.62	UBS	91	451,592,050.00	5,013,100.00	50,550.00		0.02
03/29/19	US Treasury Note	5,000,000.00	4,986,523.44		(13,476.56)		4,986,523.44	08/15/21	912828RC6	NA/Aaa	2.13	2.24	Wedbush	137	683,153,711.28	5,038,650.00	52,126.56		0.03
12/11/20	US Treasury Note	5,000,000.00	5,003,123.87			2,935.00	5,003,123.87	05/31/22	912828ZR4	NA/Aaa	0.13	0.09	UBS	426	2,131,330,768.62	5,001,150.00	(1,973.87)		0.11
12/14/20	US Treasury Note	5,000,000.00	5,002,411.28			2,411.28	5,002,411.28	06/30/22	912828ZX1	NA/Aaa	0.13	0.09	UBS	456	2,281,099,543.68	5,000,800.00	(1,611.28)		0.11
12/09/20	US Treasury Note	5,000,000.00	5,000,000.00			0.00	5,000,000.00	07/31/22	91282CAC5	NA/Aaa	0.13	0.12	Wedbush	487	2,435,000,000.00	5,000,600.00	600.00		0.12
02/05/20	US Treasury Note	5,000,000.00	5,000,000.00			0.00	5,000,000.00	01/31/23	912828P38	NA/Aaa	1.01	1.38	Wedbush	671	3,355,000,000.00	5,145,100.00	145,100.00		0.17
10/31/19	US Treasury Note	5,000,000.00	4,958,203.13		(41,796.87)		4,958,203.13	06/30/23	912828S35	NA/Aaa	1.38	1.61	Wedbush	821	4,070,684,769.73	5,131,050.00	172,846.87		0.20
12/27/19	US Treasury Note	5,000,000.00	4,959,960.94		(40,039.06)		4,959,960.94	06/30/23	912828S35	NA/NA	1.38	1.61	Union Banc	821	4,072,127,931.74	5,131,050.00	171,089.06		0.20
12/03/20	US Treasury Note	5,000,000.00	5,320,679.39			320,679.39	5,320,679.39	02/29/24	912828G60	NA/Aaa	2.38	0.21	Wedbush	1065	5,666,523,550.35	5,394,550.00	73,870.61		0.29
****	Total Treasury Bill (50% limit)	55,000,000.00	55,190,418.72	8.70%							0.90					55,855,750.00	665,331.28		
01/07/21	Norinchukin Bank CD	10,000,000.00	10,000,000.00				10,000,000.00	07/07/21	65602V7J9	A-1/P-1	0.25	0.25	UBS	98	980,000,000.00	40,002,100.00	30,002,100.00		0.05
****	Total Negotiable Cert of Deposit (20% limit)	10,000,000.00	10,000,000.00	1.58%							0.25					40,002,100.00	#REF!		
04/03/19	Apple Inc Medium Term Note (Callable)	5,000,000.00	4,898,375.00		(101,625.00)		4,898,375.00	08/04/21	037833CC2	AA+/Aa1	1.55	2.45	Wedbush	126	617,195,250.00	5,016,100.00	117,725.00		0.07
08/02/18	Bank of NY Med Term Note (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	09/23/21	06406HBY4	A/A1	3.55	3.18	UBS	176	880,000,000.00	5,063,750.00	63,750.00		0.10
12/03/19	John Deere Med Term Note	5,000,000.00	5,000,000.00			0.00	5,000,000.00	01/10/22	24422EUQ0	A/A2	3.20	1.75	UBS	285	1,425,000,000.00	5,114,700.00	114,700.00		0.16
12/09/19	Berkshire Hathaway Med Term Note	5,474,000.00	5,482,813.14			8,813.14	5,482,813.14	05/15/22	084664BT7	AA/Aa2	3.00	1.75	Union Banc	410	2,247,953,387.40	5,645,828.86	163,015.72		0.25
12/05/19	USB Medium Term Note	5,000,000.00	5,000,000.00			0.00	5,000,000.00	05/23/22	90331HPC1	AA-/A1	2.65	1.80	UBS	418	2,090,000,000.00	5,124,750.00	124,750.00		0.23
****	Total Medium Term Notes (20% limit/ 3% ea)	25,474,000.00	25,381,188.14	4.00%							2.19					25,965,128.86	583,940.72		
07/30/20	Credit Agricole CIB NY CP	5,000,000.00	4,992,500.00		(7,500.00)		4,992,500.00	04/26/21	22533TRS7	A-1/P-1	0.20	0.20	UBS	26	129,805,000.00	4,999,700.00	7,200.00		0.00
08/18/20	Natixis NY CP	5,000,000.00	4,991,534.72		(8,465.28)		4,991,534.72	05/10/21	63873JSA9	A-1/P-1	0.23	0.23	UBS	40	199,661,388.80	4,999,200.00	7,665.28		0.01
08/17/20	Natixis NY CP	5,000,000.00	4,991,375.00		(8,625.00)		4,991,375.00	05/14/21	63873JSE1	A-1/P-1	0.23	0.23	UBS	44	219,620,500.00	4,999,100.00	7,725.00		0.01
09/09/20	Natixis NY CP	5,000,000.00	4,992,555.56		(7,444.44)		4,992,555.56	06/04/21	63873JT42	A-1/P-1	0.20	0.20	UBS	65	324,516,111.40	4,998,500.00	5,944.44		0.01
09/16/20	MUFG Bank CP	5,000,000.00	4,992,638.89		(7,361.11)		4,992,638.89	06/08/21	62479LT88	A-1/P-1	0.20	0.20	UBS	69	344,492,083.41	4,998,400.00	5,761.11		0.01
09/14/20	Natixis NY CP	5,000,000.00	4,992,500.00		(7,500.00)		4,992,500.00	06/11/21	63873JTB6	A-1/P-1	0.20	0.20	UBS	72	359,460,000.00	4,998,300.00	5,800.00		0.01
09/17/20	MUFG CP	5,000,000.00	4,992,125.00		(7,875.00)		4,992,125.00	06/14/21	62479LTE5	A-1/P-1	0.21	0.21	UBS	75	374,409,375.00	4,998,250.00	6,125.00		0.01
10/01/20	Credit Suisse CP	5,000,000.00	4,992,212.50		(7,787.50)		4,992,212.50	06/25/21	2254EATR4	A-1/P-1	0.21	0.21	UBS	86	429,330,275.00	4,998,000.00	5,787.50		0.01
10/27/20	Lloyd's Bank CP	5,000,000.00	4,991,766.67		(8,233.33)		4,991,766.67	07/01/21	53948AU17	A-1/P-1	0.24	0.24	UBS	92	459,242,533.64	4,991,850.00	83.33		0.02
10/14/20	Credit Suisse NY CP	5,000,000.00	4,991,811.11		(8,188.89)		4,991,811.11	07/09/21	2254EAU92	A-1/P-1	0.22	0.22	UBS	100	499,181,111.00	4,997,650.00	5,838.89		0.02
10/20/20	MUFG Bank CP	5,000,000.00	4,993,648.61		(6,351.39)		4,993,648.61	07/16/21	62479LUG8	A-1/F1	0.17	0.17	UBS	107	534,320,401.27	4,997,500.00	3,851.39		0.02
12/03/20	Natixis NY CP	5,000,000.00	4,991,000.00		(9,000.00)		4,991,000.00	08/30/21	63873JVW7	A-1/P-1	0.24	0.24	UBS	152	758,632,000.00	4,996,650.00	5,650.00		0.02
12/09/20	Credit Suisse NY CP	5,000,000.00	4,991,438.89		(8,561.11)		4,991,438.89	09/03/21	2254EAW33	A-1/P-1	0.23	0.23	UBS	156	778,664,466.84	4,991,438.89	0.00		0.03
01/05/21	Credit Suisse NY CP	5,000,000.00	4,993,648.61		(6,351.39)		4,993,648.61	10/01/21	2254EAX16	A-1/P-1	0.17	0.17	UBS	184	918,831,344.24	4,995,700.00	2,051.39		0.03
01/22/21	Credit Agricole NY CP	5,000,000.00	4,994,750.00		(5,250.00)		4,994,750.00	10/19/21	22533TKK7	A-1/P-1	0.14	0.14	UBS	202	1,008,939,500.00	4,995,250.00	500.00		0.03
03/29/21	Credit Agricole CP	10,000,000.00	9,992,000.00		(8,000.00)		9,992,000.00	11/24/21	22533TYQ3	A-1/P-1	0.12	0.12	UBS	238	2,378,096,000.00	9,988,200.00	(3,800.00)		0.08
****	Total Comm Paper (20% limit)	85,000,000.00	84,877,505.56	13.37%							0.20					84,943,688.89	66,183.33		
11/26/18	Federal Farm Credit Bank	5,000,000.00	4,999,500.00		(500.00)		4,999,500.00	05/26/21	3133EJW70	Aaa/AA+	2.88	2.88	Union Banc	56	279,972,000.00	5,021,450.00	21,950.00		0.01
12/14/18	Federal Farm Credit Bank	5,000,000.00	4,994,280.00		(5,720.00)		4,994,280.00	06/14/21	3133EJ2T5	Aaa/AA+	2.80	2.85	Wells Fargo	75	374,571,000.00	5,028,100.00	33,820.00		0.01
11/15/18	Federal Farm Credit Bank	5,000,000.00	4,998,400.00		(1,600.00)		4,998,400.00	11/15/21	3133EJT74	AA+/Aaa	3.05	3.06	UBS	229	1,144,633,600.00	5,092,050.00	93,650.00		0.03
10/21/20	Federal Farm Credit (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	01/21/22	3133EMDY5	AA+/Aaa	0.15	0.15	Union Banc	296	1,480,000,000.00	5,000,250.00	250.00		0.03
05/06/20	Federal Farm Credit Bank	5,000,000.00	5,000,000.00				5,000,000.00	05/06/22	3133ELYR9	NA/NA	0.25	0.25	UBS	401	2,005,000,000.00	5,006,150.00	6,150.00		0.05
12/03/19	Federal Farm Credit	5,000,000.00	5,000,000.00			0.00	5,000,000.00	08/22/22	3133ELAE4	AA+/Aaa	1.63	1.54	Wells Fargo	509	2,545,000,000.00	5,010,900.00	10,900.00		0.06
01/27/20	Federal Farm Credit	5,000,000.00	5,000,000.00			0.00	5,000,000.00	01/23/23	3133ELJH8	AA+/Aaa	1.60	1.51	Wells Fargo	663	3,315,000,000.00	5,130,850.00	130,850.00		0.08
08/04/20	Federal Farm Credit (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	05/04/23	3133EL2W3	AA+/Aaa	0.35	0.35	UBS	764	3,820,000,000.00	5,000,100.00	100.00		0.09
04/13/20	Federal Farm Credit	5,000,000.00	5,207,918.89			207,918.89	5,207,918.89	06/05/23	3133EET67	AA+/Aaa	2.30	0.49	Wedbush	796	4,145,503,436.44	5,229,750.00	21,831.11		0.10
12/15/20	Federal Farm Credit (Callable)	10,000,000.00	10,000,000.00				10,000,000.00	06/15/23	3133EMK66	AA+/Aaa	0.20	0.20	Wedbush	806	8,060,0				

06/22/18	Federal Home Loan Bank	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	06/11/21	31337ZY1	AA+/Aaa	3.63	2.70	Wedbush	72	360,000,000.00	5,034,350.00	34,350.00	0.02	-131,050.00
10/16/19	Federal Home Loan Bank	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	07/07/21	3130AAGLD5	AA+/Aaa	1.88	1.63	Wedbush	98	490,000,000.00	5,024,250.00	24,250.00	0.02	-20,705.00
01/02/18	Federal Home Loan Bank	5,000,000.00	4,834,810.00	(165,190.00)		0.00	4,834,810.00	07/14/21	3130A8QS5	AA+/Aaa	1.13	2.09	Wedbush	105	507,655,050.00	5,015,500.00	180,690.00	0.02	
10/19/20	Federal Home Loan Bank	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	07/16/21	3130AKAR7	NA/NA	0.12	0.11	Wells Fargo	107	535,000,000.00	5,000,650.00	650.00	0.02	-140.00
09/05/19	Federal Home Loan Bank	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	09/10/21	313378JP7	AA+/Aaa	2.38	1.47	Wedbush	163	815,000,000.00	5,050,850.00	50,850.00	0.04	-89,460.00
04/17/19	Federal Home Loan Bank	5,000,000.00	5,000,000.00				5,000,000.00	03/11/22	313378WG2	AA+/Aaa	2.50	2.42	Union Banc	345	1,725,000,000.00	5,113,100.00	113,100.00	0.08	-11,050.00
12/01/20	Federal Home Loan Bank	5,000,000.00	5,149,648.75		149,648.75	0.00	5,149,648.75	06/10/22	313379C69	AA+/Aaa	2.13	0.13	Wedbush	436	2,245,246,855.00	5,118,900.00	(30,748.75)	0.10	-2,656.25
10/11/19	Federal Home Loan Bank	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	09/09/22	313380GJO	AA+/Aaa	2.00	1.54	Wedbush	527	2,635,000,000.00	5,132,800.00	132,800.00	0.12	-65,200.00
04/07/20	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	04/06/23	3130AJG94	AA+/Aaa	0.88	0.87	UBS	736	3,680,000,000.00	5,000,550.00	550.00	0.17	
04/22/20	Federal Home Loan Bank	5,000,000.00	5,179,228.33		179,228.33	0.00	5,179,228.33	03/08/24	3130A7PH2	AA+/Aaa	1.88	0.51	Wells Fargo	1073	5,557,311,998.09	5,221,000.00	41,771.67	0.26	-82,291.67
10/14/20	Federal Home Loan Bank	5,000,000.00	4,986,890.00	(13,110.00)		0.00	4,986,890.00	09/12/25	3130AJXA2	AA+/Aaa	0.38	0.43	Wells Fargo	1626	8,108,683,140.00	4,878,600.00	(108,290.00)	0.37	
11/25/20	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	11/25/25	3130AKGD2	AA+/Aaa	0.57	0.57	UBS	1700	8,500,000,000.00	4,888,700.00	(111,300.00)	0.39	
****	Total Federal Home Loans (20% limit)	60,000,000.00	60,150,577.08	9.48%								1.21			60,479,250.00	328,672.92			
11/04/19	Federal National Mtge Note	5,000,000.00	4,977,000.00	(23,000.00)		0.00	4,977,000.00	05/03/21	3135GOK69	AA+/Aaa	1.25	1.56	UBS	33	164,241,000.00	5,005,800.00	28,800.00	0.00	
12/19/18	Federal National Mtge Note	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	06/22/21	3135GOU35	AA+/Aaa	2.75	2.65	Wedbush	83	415,000,000.00	5,030,300.00	30,300.00	0.01	-12,045.00
10/08/19	Federal National Mortgage	5,000,000.00	4,984,450.00	(15,550.00)		0.00	4,984,450.00	08/17/21	3135GON82	AA+/Aaa	1.25	1.42	UBS	139	692,838,550.00	5,019,950.00	35,500.00	0.02	
04/09/19	Federal National Mtge Note	5,000,000.00	4,956,650.00	(43,350.00)		0.00	4,956,650.00	01/05/22	3135GOS38	AA+/Aaa	2.00	2.33	Wells Fargo	280	1,387,862,000.00	5,071,800.00	115,150.00	0.04	
10/23/19	Federal National Mtge Note	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	01/11/22	3135GOU92	AA+/Aaa	2.63	1.62	Wedbush	286	1,430,000,000.00	5,099,050.00	99,050.00	0.04	-108,910.00
12/05/19	Federal National Mtge Note	5,000,000.00	4,968,210.00	(31,790.00)		0.00	4,968,210.00	09/06/22	3135GOW33	AA+/Aaa	1.38	1.61	Wedbush	524	2,603,342,040.00	5,091,650.00	123,440.00	0.07	
10/16/18	Federal National Mtge Note	5,000,000.00	4,812,355.00	(187,645.00)		0.00	4,812,355.00	10/05/22	3135GOT78	AA+/Aaa	2.00	3.01	Wedbush	553	2,661,232,315.00	5,139,400.00	327,045.00	0.07	
10/22/20	Federal National Mtge Note	5,000,000.00	5,001,018.33		1,018.33	0.00	5,001,018.33	05/22/23	3135GO4Q3	AA+/Aaa	0.25	0.23	Wells Fargo	782	3,910,796,334.06	5,006,100.00	5,081.67	0.10	-1,041.67
11/19/20	Federal National Mtge Note	5,000,000.00	5,003,479.17		3,479.17	0.00	5,003,479.17	07/10/23	3135G05G4	AA+/Aaa	0.25	0.21	UBS	831	4,157,891,190.27	5,003,600.00	120.83	0.11	-1,770.83
12/04/19	Federal National Mtge Note	5,000,000.00	5,045,368.06		45,368.06	0.00	5,045,368.06	09/12/23	3135G0U43	AA+/Aaa	2.88	1.62	Wells Fargo	895	4,515,604,413.70	5,320,100.00	274,731.94	0.11	-182,881.94
10/23/19	Federal National Mtge Note	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	07/02/24	3135GOV75	AA+/Aaa	1.75	1.66	Wells Fargo	1189	5,945,000,000.00	5,214,500.00	214,500.00	0.15	-21,315.00
08/12/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	08/12/24	3136G4J38	AA+/Aaa	0.41	0.41	Wedbush	1230	6,150,000,000.00	5,000,500.00	500.00	0.16	
08/13/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	08/12/24	3136G4J38	AA+/Aaa	0.41	0.41	Wedbush	1230	6,150,000,000.00	5,000,500.00	500.00	0.16	
08/27/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	08/19/24	3136G4P31	AA+/Aaa	0.45	0.45	Wedbush	1237	6,185,000,000.00	5,003,300.00	3,300.00	0.16	
02/19/20	Federal National Mtge Note	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	01/07/25	3135GOX24	AA+/N/A	1.63	1.46	Wedbush	1378	6,890,000,000.00	5,191,800.00	191,800.00	0.17	-38,725.00
10/14/20	Federal National Mtge Note	5,000,000.00	5,018,725.00		18,725.00	0.00	5,018,725.00	06/17/25	3135G04Z3	AA+/Aaa	0.50	0.40	UBS	1539	7,723,817,775.00	4,950,100.00	(68,625.00)	0.20	-4,375.00
08/25/25	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	02/25/25	3136G4T52	AA+/Aaa	0.52	0.52	Wells Fargo	1427	7,135,000,000.00	4,903,400.00	(96,600.00)	0.18	
07/31/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	07/29/25	3136G4D75	NA/NA	0.60	0.60	UBS	1581	7,905,000,000.00	4,939,200.00	(60,800.00)	0.20	-6,250.00
08/18/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	08/18/25	3136G4G72	AA+/Aaa	0.60	0.60	Wedbush	1601	8,005,000,000.00	4,936,600.00	(63,400.00)	0.20	
08/19/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	08/19/25	3136G4H63	AA+/Aaa	0.55	0.55	UBS	1602	8,010,000,000.00	4,926,050.00	(73,950.00)	0.20	
12/09/20	Federal National Mtge Note	5,000,000.00	4,974,875.00	(25,125.00)		0.00	4,974,875.00	08/25/25	3135G05X7	AA+/Aaa	0.38	0.48	Wells Fargo	1608	7,999,599,000.00	4,907,900.00	(66,975.00)	0.20	
10/28/25	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	10/28/25	3136G46S7	NA/NA	0.56	0.56	UBS	1672	8,360,000,000.00	4,917,800.00	(82,200.00)	0.21	
****	Total Federal National Mtge. (20% limit)	110,000,000.00	109,742,130.56	17.29%								1.11			110,679,400.00	937,269.44			
12/06/19	Federal Home Loan Mtge	5,000,000.00	4,960,700.00	(39,300.00)		0.00	4,960,700.00	08/12/21	3137EAC9	AA+/Aaa	1.13	1.60	UBS	134	664,733,800.00	5,019,500.00	58,800.00	0.02	
11/07/19	Federal Home Loan Mtge	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	01/13/22	3137EADB2	AA+/Aaa	2.38	1.63	Wedbush	288	1,440,000,000.00	5,089,950.00	89,950.00	0.05	-170,231.81
04/08/20	Federal Home Loan Mtge	5,000,000.00	5,082,943.19		82,943.19	0.00	5,082,943.19	01/13/22	3137EADB2	AA+/Aaa	2.38	0.40	Wells Fargo	288	1,463,887,638.72	5,089,950.00	7,006.81	0.05	
07/27/20	Federal Home Loan Mtge	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	06/08/22	3134GVJ66	NA/Aaa	0.25	0.21	Wedbush	434	2,170,000,000.00	5,007,700.00	7,700.00	0.07	-3,715.00
12/12/19	Federal Home Loan Mtge	5,000,000.00	5,046,771.39		46,771.39	0.00	5,046,771.39	06/19/23	3137EAE5	AA+/Aaa	2.75	1.65	Wedbush	810	4,087,884,825.90	5,280,450.00	233,678.61	0.13	-140,173.61
08/21/20	Federal Home Loan Mtge	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	06/26/23	3137EAE54	AA+/Aaa	0.25	0.23	Wedbush	817	4,085,000,000.00	5,003,950.00	3,950.00	0.13	-2,835.00
10/07/20	Federal Home Loan Mtge (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	07/07/23	3134GWVFO	NA/Aaa	0.25	0.25	UBS	828	4,140,000,000.00	4,995,850.00	(4,150.00)	0.14	
08/03/20	Federal Home Loan Mtge (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	08/03/23	3134GWC1	NA/NA	0.38	0.38	UBS	855	4,275,000,000.00	5,003,450.00	3,450.00	0.14	
12/09/20	Federal Home Loan Mtge	5,000,000.00	5,002,095.83		2,095.83	0.00	5,002,095.83	08/24/23	3137EAEV7	AA+/Aaa	0.25	0.22	UBS	876	4,381,835,947.08	5,001,500.00	(595.83)	0.14	-2,604.17
01/25/21	Federal Home Loan Mtge.	5,000,000.00	5,010,261.94		10,261.94	0.00	5,010,261.94	09/08/23	3137EAEV5	AA+/Aaa	0.25	0.16	Wedbush	891	4,464,143,388.54	4,998,800.00	(11,461.94)	0.15	-1,493.06
09/14/20	Federal Home Loan Mtge (Callable)	5,000,000.00	4,998,000.00	(2,000.00)		0.00	4,998,000.00	03/14/24	3134GWM45	NA/Aaa	0.35	0.35	Wells Fargo	1079	5,392,842,000.00	5,001,000.00	3,000.00	0.18	
09/29/20	Federal Home Loan Mtge (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	03/29/24	3134G										