

SHASTA COUNTY POOLED INVESTMENT  
March 31, 2022

03/31/22

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	
	Local Agency Investment Fund (max 75.000)	55,000,000.00	55,000,000.00	7.70%				04/01/2022		not rated	0.23	0.23	LAIF	1	55,000,000.00	55,050,920.89	N/A	
	Repo Agreement (20% limit)			0.00%				04/01/2022			0.15	0.15	0.15	1	0.00		N/A	
	LIR Treasury Fund - Mutual Fund (5.00%max)	19,000,000.00	19,000,000.00	2.66%				04/01/2022			0.19	0.19	UBS	1	19,000,000.00	19,000,000.00	N/A	
****	<b>Total Inactive Public Deposits (7.5% limit)</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00%</b>													<b>0.00</b>	
12/11/20	US Treasury Note	5,000,000.00	5,000,000.00			0.00	0.00	5,000,000.00	05/31/22	91282ZR4	NA/Aaa	0.13	0.09	UBS	61	305,000,000.00	4,997,800.00	(2,200.00)
12/14/20	US Treasury Note	5,000,000.00	5,000,000.00			0.00	0.00	5,000,000.00	06/30/22	91282ZX1	NA/Aaa	0.13	0.09	UBS	91	455,000,000.00	4,994,350.00	(5,650.00)
07/06/21	US Treasury Note	5,000,000.00	5,040,012.09			40,012.09	0.00	5,040,012.09	07/15/22	912827C8	NA/Aaa	1.75	0.07	Wedbush	106	534,241,281.54	5,015,250.00	(24,762.09)
12/09/20	US Treasury Note	5,000,000.00	5,000,000.00			0.00	0.00	5,000,000.00	07/31/22	91282CAC5	NA/Aaa	0.13	0.12	Wedbush	122	610,000,000.00	4,988,650.00	(11,350.00)
06/29/21	US Treasury Note	5,000,000.00	5,062,865.08			62,865.08	0.00	5,062,865.08	01/15/23	91282Z29	NA/NA	1.50	0.16	Wells Fargo	290	1,468,230,873.20	4,999,400.00	(63,465.08)
02/05/20	US Treasury Note	5,000,000.00	5,000,000.00			0.00	0.00	5,000,000.00	01/31/23	912828P38	NA/Aaa	1.01	1.38	Wedbush	306	1,530,000,000.00	5,008,600.00	8,600.00
06/03/21	US Treasury Note	5,000,000.00	4,999,218.75		(781.25)	0.00	0.00	4,999,218.75	03/31/23	91282CBU4	NA/Aaa	0.13	0.13	Wedbush	365	1,824,714,843.75	4,922,050.00	(77,168.75)
10/31/19	US Treasury Note	5,000,000.00	4,958,203.13		(41,796.87)	0.00	0.00	4,958,203.13	06/30/23	912828S35	NA/Aaa	1.38	1.61	Wedbush	456	2,260,940,627.28	4,964,050.00	5,846.87
12/27/19	US Treasury Note	5,000,000.00	4,959,960.94		(40,039.06)	0.00	0.00	4,959,960.94	06/30/23	912828S35	NA/NA	1.38	1.61	Union Banc	456	2,261,742,188.64	4,964,050.00	4,089.06
10/21/21	US Treasury Note	10,000,000.00	9,956,250.00		(43,750.00)	0.00	0.00	9,956,250.00	07/31/23	91282CCN9	NA/NA	0.13	0.37	UBS	487	4,848,693,750.00	9,748,100.00	(208,150.00)
02/01/22	US Treasury Note	5,000,000.00	4,930,273.44		(69,726.56)	0.00	0.00	4,930,273.44	08/31/23	91282CCU3	NA/NA	0.13	1.02	UBS	518	2,553,881,641.92	4,864,450.00	(65,823.44)
03/31/22	US Treasury Note	10,000,000.00	9,701,438.02		(304,296.87)	5,734.89	5,734.89	9,701,438.02	10/15/23	91282CAP6	NA/Aaa	0.13	2.14	Wedbush	563	5,461,909,605.26	9,691,800.00	(9,638.02)
12/03/20	US Treasury Note	5,000,000.00	5,201,929.39			201,929.39	0.00	5,201,929.39	02/29/24	912828G0	NA/Aaa	2.38	0.21	Wedbush	700	3,641,350,573.00	5,005,450.00	(196,479.39)
12/28/21	US Treasury Note	10,000,000.00	10,308,541.95			308,541.95	0.00	10,308,541.95	02/29/24	912828G0	NA/Aaa	2.38	0.75	Wedbush	700	7,215,979,365.00	10,010,900.00	(297,641.95)
01/06/22	US Treasury Note	5,000,000.00	4,970,230.49		(35,156.25)	5,386.74	5,386.74	4,970,230.49	11/15/24	91282CDH1	NA/Aaa	0.75	1.00	UBS	960	4,771,421,270.40	4,779,100.00	(191,130.49)
08/25/21	US Treasury Note	10,000,000.00	10,150,900.14			150,900.14	0.00	10,150,900.14	02/28/25	912828ZC7	NA/Aaa	1.13	0.52	Wedbush	1065	10,810,708,649.10	9,612,900.00	(538,000.14)
07/07/21	US Treasury Note	10,000,000.00	9,862,975.54		(137,500.00)	475.54	475.54	9,862,975.54	06/30/25	912828ZW3	NA/Aaa	0.25	0.60	Wedbush	1187	11,707,351,965.98	9,290,200.00	(572,775.54)
06/22/21	US Treasury Note	5,000,000.00	4,914,843.75		(85,156.25)	0.00	0.00	4,914,843.75	07/31/25	91282CAB7	NA/Aaa	0.25	0.67	Wedbush	1218	5,986,279,687.50	4,635,550.00	(279,293.75)
08/20/21	US Treasury Note	5,000,000.00	4,930,468.75		(69,531.25)	0.00	0.00	4,930,468.75	08/31/25	91282CAJO	NA/Aaa	0.25	0.60	Wedbush	1249	6,158,155,468.75	4,626,150.00	(304,318.75)
08/26/21	US Treasury Note	10,000,000.00	9,845,312.50		(154,687.50)	0.00	0.00	9,845,312.50	01/31/26	91282CBH3	NA/Aaa	0.38	0.73	UBS	1402	13,803,128,125.00	9,213,700.00	(631,612.50)
08/27/21	US Treasury Note	10,000,000.00	9,908,984.38		(91,015.62)	0.00	0.00	9,908,984.38	02/28/26	91282CBQ3	NA/Aaa	0.50	0.71	Wedbush	1430	14,169,847,663.40	9,245,300.00	(663,684.38)
****	<b>Total Treasury Bill (50% limit)</b>	<b>140,000,000.00</b>	<b>139,702,408.34</b>	<b>19.57%</b>								<b>0.69</b>				<b>135,577,800.00</b>	<b>(4,124,608.34)</b>	
****	<b>Total Negotiable Cert of Deposit (20% limit)</b>			<b>0.00%</b>														
12/09/19	Berkshire Hathaway Med Term Note	5,474,000.00	5,474,000.00			0.00	0.00	5,474,000.00	05/15/22	084664BT7	AA/Aa2	3.00	1.75	Union Banc	45	246,330,000.00	5,486,863.90	12,863.90
12/05/19	USB Medium Term Note	5,000,000.00	5,000,000.00			0.00	0.00	5,000,000.00	05/23/22	90331HPC1	AA-/A1	2.65	1.80	UBS	53	265,000,000.00	5,005,100.00	5,100.00
10/29/21	Barclay's Bank Med Term Note (Callable)	10,000,000.00	10,000,000.00					10,000,000.00	04/29/25	06748WMK6	A/A1	1.00	1.00	Alamo	1125	11,250,000,000.00	9,479,200.00	(520,800.00)
****	<b>Total Medium Term Notes (20% limit/ 3% ea)</b>	<b>20,474,000.00</b>	<b>20,474,000.00</b>	<b>2.87%</b>								<b>1.52</b>				<b>19,971,163.90</b>	<b>(502,836.10)</b>	
08/20/21	MUFG Bank CP	10,000,000.00	9,993,275.00		(6,725.00)			9,993,275.00	05/16/22	62479MEG4	A-1/P-1	0.09	0.09	UBS	46	459,690,650.00	9,992,000.00	(1,275.00)
10/01/21	Natixis NY CP	5,000,000.00	4,995,875.00		(4,125.00)			4,995,875.00	06/28/22	63873KFU6	A-1/P-1	0.11	0.11	UBS	89	444,632,875.00	4,989,500.00	(6,375.00)
10/12/21	Lloyds Bank CP	10,000,000.00	9,989,538.89		(10,461.11)			9,989,538.89	07/08/22	53948BG86	A-1/P-1	0.14	0.14	UBS	99	988,964,350.11	9,971,400.00	(18,138.89)
10/27/21	Lloyds Bank CP	10,000,000.00	9,985,111.11		(14,888.89)			9,985,111.11	07/22/22	53948BGN3	A-1/P-1	0.20	0.20	UBS	113	1,128,317,555.43	9,967,300.00	(17,811.11)
11/24/21	Credit Agricole CP	10,000,000.00	9,985,111.11		(14,888.89)			9,985,111.11	08/19/22	22533UHK2	A-1/P-1	0.20	0.20	UBS	141	1,407,900,666.51	9,951,800.00	(33,311.11)
03/29/22	MUFG Bank CP	10,000,000.00	9,928,211.11		(71,788.89)			9,928,211.11	09/27/22	62479MJT1	A-1/P-1	1.42	1.43	UBS	180	1,787,077,999.80	9,930,900.00	2,688.89
01/04/22	Credit Agricole CP	5,000,000.00	4,988,791.67		(11,208.33)			4,988,791.67	09/30/22	22533UJW4	A-1/P-1	0.30	0.30	UBS	183	912,948,875.61	4,961,350.00	(27,441.67)
01/07/22	Credit Agricole CP	5,000,000.00	4,987,297.22		(12,702.78)			4,987,297.22	10/03/22	22533UKP6	A-1/P-1	0.34	0.34	UBS	186	927,637,282.92	4,960,700.00	(26,597.22)
03/29/22	Natixis NY CP	10,000,000.00	9,867,741.67		(132,258.33)			9,867,741.67	12/23/22	63873KMP9	A-1/P-1	1.77	1.79	UBS	267	2,634,687,025.89	9,872,900.00	5,158.33
****	<b>Total Comm Paper (20% limit)</b>	<b>75,000,000.00</b>	<b>74,720,952.78</b>	<b>10.46%</b>								<b>0.51</b>				<b>74,597,850.00</b>	<b>(123,102.78)</b>	
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	36	180,000,000.00	5,000,000.00	0.00
12/03/19	Federal Farm Credit	5,000,000.00	5,000,000.00			0.00	0.00	5,000,000.00	08/22/22	3133ELAE4	AA+/Aaa	1.63	1.54	Wells Fargo	144	720,000,000.00	5,012,150.00	12,150.00
01/27/20	Federal Farm Credit	5,000,000.00	5,000,000.00			0.00	0.00	5,000,000.00	01/23/23	3133ELJH8	AA+/Aaa	1.60	1.51	Wells Fargo	298	1,490,000,000.00	4,999,600.00	(400.00)
04/13/20	Federal Farm Credit	5,000,000.00	5,092,918.89			92,918.89	0.00	5,092,918.89	06/05/23	3133EET67	AA+/Aaa	2.30	0.49	Wedbush	431	2,195,048,041.59	5,030,350.00	(62,568.89)
12/15/20	Federal Farm Credit (Callable)	10,000,000.00	10,000,000.00					10,000,000.00	06/15/23	3133EMKG6	AA+/Aaa	0.20	0.20	Wedbush	441	4,410,000,000.00	9,796,200.00	(203,800.00)
08/10/20	Federal Farm Credit (Callable)	5,000,000.00	5,000,000.00					5,000,000.00	08/10/23	3133EL3E2	AA+/Aaa	0.32	0.32	UBS	497	2,485,000,000.00	4,880,350.00	(119,650.00)
09/15/20	Federal Farm Credit (Callable)	5,000,000.00	5,000,000.00				0.00	5,000,000.00	09/14/23	3133EL6U3	AA+/Aaa	0.28	0.28	UBS	532	2,660,000,000.00	4,861,500.00	(138,500.00)
10/19/20	Federal Farm Credit (Callable)	5,000,000.00	4,997,733.33		(2,500.00)	233.33	233.33	4,997,733.33	10/13/23	3133EMCQ3	AA+/Aaa	0.28	0.30	UBS	561	2,803,728,398.13	4,864,200.00	(133,533.33)
01/03/20	Federal Farm Credit Bank	5,000,000.00	5,000,000.00			0.00	0.00	5,000,000.00	01/02/24	3133ELFW9	AA+/Aaa	1.71	1.58	Wedbush	642	3,210,000,000.00	4,965,250.00	(34,750.00)
01/11/21	Federal Farm Credit (Callable)	5,000,000.00	4,993,000.00		(7,000.00)			4,993,000.00	01/11/24	3133EMMN9	AA+/Aaa	0.19	0.24	UBS	651	3,250,443,000.00	4,818,800.00	

12/01/20	Federal Home Loan Bank	5,000,000.00	5,043,398.75		43,398.75	0.00	5,043,398.75	06/10/22	313379Q69	AA+/Aaa	2.13	0.13	Wedbush	71	358,081,311.25	5,015,550.00	(27,848.75)
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	162	810,000,000.00	5,021,900.00	21,900.00
12/22/21	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	01/22/24	3130AQC33	AA+/Aaa	0.71	0.71	UBS	662	3,310,000,000.00	4,878,350.00	(121,650.00)
04/22/20	Federal Home Loan Bank	5,000,000.00	5,085,478.33		85,478.33	0.00	5,085,478.33	03/08/24	3130A7PH2	AA+/Aaa	1.88	0.51	Wells Fargo	708	3,600,518,657.64	4,957,400.00	(128,078.33)
06/17/21	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	06/03/24	3130AMMM1	AA+/Aaa	0.38	0.38	UBS	795	3,975,000,000.00	4,782,050.00	(217,950.00)
04/19/21	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	06/19/24	3130ALXG4	AA+/Aaa	0.50	0.50	UBS	811	4,055,000,000.00	4,817,050.00	(182,950.00)
01/05/22	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	07/05/24	3130AQFH1	AA+/Aaa	0.95	0.95	Union Banc	827	4,135,000,000.00	4,834,550.00	(165,450.00)
02/23/22	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	08/23/24	3130AQSZ7	AA+/Aaa	1.50	1.50	UBS	876	4,380,000,000.00	4,904,750.00	(95,250.00)
08/26/21	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	02/26/25	3130ANH99	AA+/Aaa	0.52	0.52	UBS	1063	5,315,000,000.00	4,745,150.00	(254,850.00)
12/10/21	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	06/10/25	3130AQB85	AA+/N/A	1.20	1.20	UBS	1167	5,835,000,000.00	4,814,000.00	(186,000.00)
08/30/21	Federal Home Loan Bank (Callable)	10,000,000.00	10,000,000.00				10,000,000.00	08/27/25	3130ANW48	NA/NA	0.73	0.73	UBS	1245	12,450,000,000.00	9,413,300.00	(586,700.00)
10/01/21	Federal Home Loan Bank (Callable)	10,000,000.00	9,988,000.00	(12,000.00)		0.00	9,988,000.00	08/29/25	3130AP3F0	AA+/Aaa	0.70	0.73	UBS	1247	12,455,036,000.00	9,377,600.00	(610,400.00)
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	1261	6,288,468,290.00	4,645,500.00	(341,390.00)
11/25/20	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	11/25/25	3130AKGD2	AA+/Aaa	0.57	0.57	UBS	1335	6,675,000,000.00	4,686,100.00	(313,900.00)
04/07/21	Federal Home Loan Bank (Callable)	10,000,000.00	10,000,000.00			0.00	10,000,000.00	03/30/26	3130ALTR5	AA+/Aaa	1.01	1.01	UBS	1460	14,600,000,000.00	9,463,000.00	(537,000.00)
06/30/21	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	06/30/26	3130AMSS2	NA/NA	1.05	1.05	UBS	1552	7,760,000,000.00	4,720,550.00	(279,450.00)
08/30/21	Federal Home Loan Bank (Callable)	10,000,000.00	10,000,000.00				10,000,000.00	08/26/26	3130ANV56	NA/NA	1.00	1.00	UBS	1609	16,090,000,000.00	9,290,000.00	(710,000.00)
****	<b>Total Federal Home Loans (20% limit)</b>	<b>105,000,000.00</b>	<b>105,103,767.08</b>	<b>14.72%</b>								<b>0.79</b>			<b>100,366,800.00</b>	<b>(4,736,967.08)</b>	
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	159	789,945,390.00	5,009,200.00	40,990.00
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	188	904,722,740.00	5,021,200.00	208,845.00
12/13/21	Federal National Mtge Note	10,000,000.00	10,199,050.00		199,050.00	0.00	10,199,050.00	01/19/23	3135GOT94	AA+/Aaa	2.38	0.34	Wedbush	294	2,998,520,700.00	10,065,200.00	(133,850.00)
10/22/20	Federal National Mtge Note	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	05/22/23	3135G04Q3	AA+/Aaa	0.25	0.23	Wells Fargo	417	2,085,000,000.00	4,904,250.00	(95,750.00)
11/19/20	Federal National Mtge Note	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	07/10/23	3135G05G4	AA+/Aaa	0.25	0.21	UBS	466	2,330,000,000.00	4,885,300.00	(114,700.00)
12/04/19	Federal National Mtge Note	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	09/12/23	3135G0U43	AA+/Aaa	2.88	1.62	Wells Fargo	530	2,650,000,000.00	5,050,700.00	50,700.00
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	824	4,120,000,000.00	4,931,200.00	(68,800.00)
08/12/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	08/12/24	3136G4J38	AA+/Aaa	0.41	0.41	Wedbush	865	4,325,000,000.00	4,775,200.00	(224,800.00)
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	865	4,325,000,000.00	4,775,200.00	(224,800.00)
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	872	4,360,000,000.00	4,794,700.00	(205,300.00)
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	3135G0X24	AA+/N/A	1.63	1.46	Wedbush	1013	5,065,000,000.00	4,881,450.00	(118,550.00)
10/14/20	Federal National Mtge Note	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	06/17/25	3135G04Z3	AA+/Aaa	0.50	0.40	UBS	1174	5,870,000,000.00	4,686,050.00	(313,950.00)
08/25/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	02/25/25	3136G4T52	AA+/Aaa	0.52	0.52	Wells Fargo	1062	5,310,000,000.00	4,728,550.00	(271,450.00)
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	1216	6,080,000,000.00	4,678,400.00	(321,600.00)
08/18/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	08/18/25	3136G4G72	AA+/Aaa	0.60	0.60	Wedbush	1236	6,180,000,000.00	4,687,400.00	(312,600.00)
08/19/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	08/19/25	3136G4H63	AA+/Aaa	0.55	0.55	UBS	1237	6,185,000,000.00	4,661,550.00	(338,450.00)
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	1243	6,183,769,625.00	4,653,150.00	(321,725.00)
10/28/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	10/28/25	3136G46S7	NA/NA	0.56	0.56	UBS	1307	6,535,000,000.00	4,669,850.00	(330,150.00)
****	<b>Total Federal National Mtge. (20% limit)</b>	<b>95,000,000.00</b>	<b>94,954,490.00</b>	<b>13.30%</b>								<b>0.84</b>			<b>91,858,550.00</b>	<b>(3,095,940.00)</b>	
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	N/A/Aaa	0.25	0.21	Wedbush	69	345,000,000.00	4,996,100.00	(3,900.00)
06/29/21	Federal Home Loan Mtge	5,000,000.00	5,008,637.50		8,637.50	0.00	5,008,637.50	05/05/23	3137EAER6	AA+/Aaa	0.38	0.21	UBS	400	2,003,455,000.00	4,922,250.00	(86,387.50)
12/12/19	Federal Home Loan Mtge	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	06/19/23	3137EAEN5	AA+/Aaa	2.75	1.65	Wedbush	445	2,225,000,000.00	5,045,650.00	45,650.00
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	3137EAES4	AA+/Aaa	0.25	0.23	Wedbush	452	2,260,000,000.00	4,894,400.00	(105,600.00)
12/09/20	Federal Home Loan Mtge	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	08/24/23	3137EAEV7	AA+/Aaa	0.25	0.22	UBS	511	2,555,000,000.00	4,872,600.00	(127,400.00)
01/25/21	Federal Home Loan Mtge.	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	09/08/23	3137EAEW5	AA+/Aaa	0.25	0.16	Wedbush	526	2,630,000,000.00	4,865,500.00	(134,500.00)
09/30/20	Federal Home Loan Mtge (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	03/29/24	3134GWXC5	NA/NA	0.35	0.35	Wedbush	729	3,645,000,000.00	4,805,150.00	(194,850.00)
09/30/20	Federal Home Loan Mtge (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	06/28/24	3134GWU0	NA/Aaa	0.38	0.38	Wells Fargo	820	4,100,000,000.00	4,789,850.00	(210,150.00)
09/10/20	Federal Home Loan Mtge (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	09/10/24	3134GWL79	NA/Aaa	0.40	0.40	Wedbush	894	4,470,000,000.00	4,752,950.00	(247,050.00)
12/01/21	Federal Home Loan Mtge	5,000,000.00	5,074,758.33		74,758.33	0.00	5,074,758.33	02/12/25	3137EAEP0	AA+/Aaa	1.50	0.93	Wedbush	1049	5,323,421,488.17	4,860,350.00	(214,408.33)
10/20/20	Federal Home Loan Mtge (Callable)	5,000,000.00	5,000,000.00			0.00	5,000,000.00	03/28/25	3134GWX35	NA/Aaa	0.45	0.45	Wedbush	1093	5,465,000,000.00	4,697,550.00	(302,450.00)
07/02/21	Federal Home Loan Mtge	5,000,000.00	4,921,340.00	(78,660.00)		0.00	4,921,340.00	09/23/25	3137EAEX3	Aaa/AA+	0.38	0.75	Wells Fargo	1272	6,259,944,480.00	4,640,600.00	(280,740.00)
****	<b>Total Fed HM LN Mtge. Corp Disc Note (20%)</b>	<b>60,000,000.00</b>	<b>60,004,735.83</b>	<b>8.40%</b>								<b>0.49</b>			<b>58,142,950.00</b>	<b>(1,861,785.83)</b>	

<b>TOTAL</b>	<b>714,474,000.00</b>	<b>714,019,756.25</b>	<b>100.00%</b>	<b>(1,734,564.70)</b>	<b>1,268,490.45</b>	<b>11,830.50</b>									<b>675,363,634.79</b>	
<b>Cost of Investments</b>	<b>714,019,756.25</b>	<b>641,836,067.32</b>	<b>USBANK</b>													
<b>Cash in Treasury</b>	<b>85,595.36</b>	<b></b>														