

SHASTA COUNTY POOLED INVESTMENT  
June 30, 2022

06/30/22

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	AVERAGE MATURITY	US BANK VS. TREAS	
	Local Agency Investment Fund (max 75,000)	50,000,000.00	50,000,000.00	6.54%				07/01/2022		not rated	0.75	0.75	LAIF	1	50,000,000.00	50,097,737.05	N/A	0.00		
	Repo Agreement (20% limit)			0.00%				07/01/2022			1.00	1.00	UBS	1	0.00		N/A	0.00		
	LIR Treasury Fund - Mutual Fund (5.00%max)	37,500,000.00	37,500,000.00	4.90%				07/01/2022			1.22	1.22	UBS	1	37,500,000.00	37,500,000.00	N/A	0.00		
****	<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>				
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	9128287C8	NA/Aaa	1.75	0.07	Wedbush	15	75,600,181.35	5,001,050.00	(38,962.09)	0.00	(45,925.41)
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	31	155,000,000.00	4,995,850.00	(4,150.00)	0.00	(781.25)
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	912828Z29	NA/NA	1.50	0.16	Wells Fargo	199	1,007,510,150.92	4,968,750.00	(94,115.08)	0.02	(40,814.92)
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	215	1,075,000,000.00	4,976,000.00	(24,000.00)	0.02	(53,906.25)
06/03/21	US Treasury Note	5,000,000.00	4,999,218.75		(781.25)		0.00	4,999,218.75	03/31/23	91282CBU4	NA/Aaa	0.13	0.13	Wedbush	274	1,369,785,937.50	4,902,950.00	(96,268.75)	0.03	
10/31/19	US Treasury Note	5,000,000.00	4,958,203.13		(41,796.87)		0.00	4,958,203.13	06/30/23	912828S35	NA/Aaa	1.38	1.61	Wedbush	365	1,809,744,142.45	4,923,450.00	(34,753.13)	0.03	
12/27/19	US Treasury Note	5,000,000.00	4,959,960.94		(40,039.06)		0.00	4,959,960.94	06/30/23	912828S35	NA/NA	1.38	1.61	Union Banc	365	1,810,385,743.10	4,923,450.00	(36,510.94)	0.03	
10/21/21	US Treasury Note	10,000,000.00	9,956,250.00		(43,750.00)		0.00	9,956,250.00	07/31/23	91282CCN9	NA/NA	0.13	0.37	UBS	396	3,942,675,000.00	9,700,000.00	(256,250.00)	0.07	
02/01/22	US Treasury Note	5,000,000.00	4,930,273.44		(69,726.56)		0.00	4,930,273.44	08/31/23	91282CCU3	NA/NA	0.13	1.02	UBS	427	2,105,226,758.88	4,837,300.00	(92,973.44)	0.04	
03/31/22	US Treasury Note	10,000,000.00	9,695,703.13		(304,296.87)		0.00	9,695,703.13	10/15/23	91282CAP6	NA/Aaa	0.13	2.14	Wedbush	472	4,576,371,877.36	9,640,600.00	(55,103.13)	0.09	
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	9128286GO	NA/Aaa	2.38	0.21	Wedbush	609	3,167,974,998.51	4,952,750.00	(249,179.39)	0.06	(187,966.16)
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	9128286GO	NA/Aaa	2.38	0.75	Wedbush	609	6,277,902,047.55	9,905,500.00	(403,041.95)	0.12	
01/06/22	US Treasury Note	5,000,000.00	4,964,843.75		(35,156.25)		0.00	4,964,843.75	11/15/24	91282CDH1	NA/Aaa	0.75	1.00	UBS	869	4,314,449,218.75	4,741,000.00	(223,843.75)	0.08	
04/08/22	US Treasury Note	10,000,000.00	9,997,442.60		(48,828.12)		46,270.72	9,997,442.60	01/31/25	9128283V0	NA/Aaa	2.50	2.65	Wedbush	946	9,457,580,699.60	9,868,800.00	(128,642.60)	0.18	46,270.72
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	974	9,886,976,736.36	9,518,000.00	(632,900.14)	0.18	(58,084.24)
07/07/21	US Treasury Note	10,000,000.00	9,862,500.00		(137,500.00)		0.00	9,862,500.00	06/30/25	912828ZW3	NA/Aaa	0.25	0.60	Wedbush	1096	10,809,300,000.00	9,207,000.00	(655,500.00)	0.20	
06/22/21	US Treasury Note	5,000,000.00	4,914,843.75		(85,156.25)		0.00	4,914,843.75	07/31/25	91282CAB7	NA/Aaa	0.25	0.67	Wedbush	1127	5,539,028,906.25	4,590,800.00	(324,043.75)	0.12	
08/20/21	US Treasury Note	5,000,000.00	4,930,468.75		(69,531.25)		0.00	4,930,468.75	08/31/25	91282CAJO	NA/Aaa	0.25	0.60	Wedbush	1158	5,709,482,812.50	4,578,150.00	(352,318.75)	0.11	
08/26/21	US Treasury Note	10,000,000.00	9,845,312.50		(154,687.50)		0.00	9,845,312.50	01/31/26	91282CBH3	NA/Aaa	0.38	0.73	UBS	1311	12,907,204,687.50	9,093,000.00	(752,312.50)	0.24	
08/27/21	US Treasury Note	10,000,000.00	9,908,984.38		(91,015.62)		0.00	9,908,984.38	02/28/26	91282CBQ3	NA/Aaa	0.50	0.71	Wedbush	1339	13,268,130,084.82	9,114,500.00	(794,484.38)	0.25	
06/30/22	US Treasury Note	10,000,000.00	9,185,937.50		(814,062.50)		0.00	9,185,937.50	06/30/26	91282CCJ8	NA/Aaa	0.88	3.05	Wedbush	1461	9,180,100.00	9,180,100.00	(5,837.50)	0.25	
****	<b>Total Treasury Bill (50% limit)</b>	<b>150,000,000.00</b>	<b>148,874,191.27</b>	<b>19.47%</b>							<b>0.96</b>					<b>143,619,000.00</b>	<b>(5,255,191.27)</b>			
****	<b>Total Negotiable Cert of Deposit (20% limit)</b>			<b>0.00%</b>																
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	06748WWMK6	A/A1	1.00	1.00	Alamo	1034	10,340,000,000.00	9,435,900.00	(564,100.00)		
****	<b>Total Medium Term Notes (20% limit/ 3% ea)</b>	<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>1.31%</b>							<b>1.00</b>					<b>9,435,900.00</b>	<b>(564,100.00)</b>			
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	8	79,916,311.12	9,997,000.00	7,461.11	0.00	
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	22	219,672,444.42	9,990,000.00	4,888.89	0.01	
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	50	499,255,555.50	9,972,800.00	(12,311.11)	0.02	
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	89	883,610,788.79	9,944,300.00	16,088.89	0.03	
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	92	458,968,833.64	4,968,000.00	(20,791.67)	0.02	
01/07/22	Credit Agricole CP	5,000,000.00	4,987,297.22		(12,702.78)			4,987,297.22	10/03/22	22533UK36	A-1/P-1	0.34	0.34	UBS	95	473,793,235.90	4,966,950.00	(20,347.22)	0.02	
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	176	1,736,722,533.92	9,857,600.00	(10,141.67)	0.06	
04/13/22	Natixis NY CP	10,000,000.00	9,860,788.89		(139,211.11)			9,860,788.89	01/06/23	63873KN60	A-1/P-1	1.87	1.90	UBS	190	1,873,549,889.10	9,837,800.00	(22,988.89)	0.07	
04/19/22	MUFG Bank CP	5,000,000.00	4,932,255.56		(67,744.44)			4,932,255.56	01/12/23	62479MNC3	A-1/P-1	1.82	1.85	UBS	196	966,722,089.76	4,916,300.00	(15,955.56)	0.03	
06/28/22	MUFG Bank CP	5,000,000.00	4,881,191.67		(118,808.33)			4,881,191.67	03/24/23	62479MQQ9	A-1/P-1	3.18	3.28	UBS	267	1,303,278,175.89	4,878,800.00	(2,391.67)	0.05	
****	<b>Total Comm Paper (20% limit)</b>	<b>80,000,000.00</b>	<b>79,406,038.90</b>	<b>10.39%</b>							<b>1.14</b>					<b>79,329,550.00</b>	<b>(76,488.90)</b>			
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	53	265,000,000.00	4,998,600.00	(1,400.00)	0.01	(10,900.00)
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	207	1,035,000,000.00	4,969,100.00	(30,900.00)	0.02	(13,100.00)
04/13/20	Federal Farm Credit	5,000,000.00	5,035,418.89			35,418.89	0.00	5,035,418.89	06/05/23	3133EET67	AA+/Aaa	2.30	0.49	Wedbush	340	1,712,042,422.60	4,978,800.00	(56,618.89)	0.03	(246,611.11)
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	350	3,500,000,000.00	9,747,000.00	(253,000.00)	0.07	
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	406	2,030,000,000.00	4,850,000.00	(150,000.00)	0.04	
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	441	2,205,000,000.00	4,841,050.00	(158,950.00)	0.04	
10/19/20	Federal Farm Credit (Callable)	5,000,000.00	4,997,733.33		(2,500.00)		233.33	4,997,733.33	10/13/23	3133EMCQ3	AA+/Aaa	0.28	0.30	UBS	470	2,348,934,665.10	4,833,750.00	(163,983.33)	0.05	233.33
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	551	2,755,0				

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	31338OGJO	AA+/Aaa	2.00	1.54	Wedbush	71	355,000,000.00	5,001,950.00	1,950.00	0.01	(65,200.00)
12/22/21	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	01/22/24	3130AQCQV3	AA+/Aaa	0.71	0.71	UBS	571	2,855,000,000.00	4,841,300.00	(158,700.00)	0.06	
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	617	3,137,740,129.61	4,907,800.00	(177,678.33)	0.06	(176,041.67)
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	704	3,520,000,000.00	4,741,750.00	(258,250.00)	0.15	
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	720	3,600,000,000.00	4,780,200.00	(219,800.00)	0.07	
06/28/22	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	06/28/24	3130ASE62	AA+/Aaa	3.00	3.00	Alamo	729	3,645,000,000.00	4,986,650.00	(13,350.00)	0.07	
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	736	3,680,000,000.00	4,794,900.00	(205,100.00)	0.07	
02/23/22	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	08/23/24	3130QSZ7	AA+/Aaa	1.50	1.50	UBS	785	3,925,000,000.00	4,856,400.00	(143,600.00)	0.08	
04/21/22	Federal Home Loan Bank (Callable)	10,000,000.00	9,594,166.67	(435,000.00)		29,166.67	9,594,166.67	01/27/25	3130AQMR1	AA+/Aaa	1.25	2.90	UBS	942	9,037,705,003.14	9,529,000.00	(65,166.67)	0.18	
08/26/21	Federal Home Loan Bank (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	02/26/25	3130ANHY9	AA+/Aaa	0.52	0.52	UBS	972	4,860,000,000.00	4,698,200.00	(301,800.00)	0.10	
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	1076	5,380,000,000.00	4,756,950.00	(243,050.00)	0.11	
06/29/22	Federal Home Loan Bank	5,000,000.00	4,992,204.44	(14,740.00)		6,944.44	4,992,204.44	06/13/25	3130AEBV1	AA+/Aaa	3.13	3.23	Wedbush	1079	5,386,588,590.76	5,012,300.00	20,095.56	0.11	6,944.44
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	1154	11,540,000,000.00	9,297,800.00	(702,200.00)	0.23	
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	1156	11,546,128,000.00	9,263,700.00	(724,300.00)	0.23	
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	1170	5,834,661,300.00	4,589,000.00	(397,890.00)	0.12	
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	1244	6,220,000,000.00	4,622,900.00	(377,100.00)	0.12	
04/20/22	Federal Home Loan Bank (Callable)	10,000,000.00	9,247,069.44	(765,000.00)		12,069.44	9,247,069.44	02/25/26	3130ALEM2	AA+/Aaa	0.79	2.91	UBS	1336	12,354,084,771.84	9,149,500.00	(97,569.44)	0.25	12,069.44
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	1369	13,690,000,000.00	9,317,700.00	(682,300.00)	0.27	29,166.67
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	1461	7,305,000,000.00	4,641,800.00	(358,200.00)	0.15	
04/27/22	Federal Home Loan Bank (Callable)	10,000,000.00	10,000,000.00				10,000,000.00	04/27/26	3130ARSX0	NA/NA	2.97	2.97	UBS	1397	13,970,000,000.00	9,913,600.00	(86,400.00)	0.28	
08/30/21	Federal Home Loan Bank (Callable)	10,000,000.00	10,000,000.00				10,000,000.00	08/26/26	3130ANVS6	NA/NA	1.00	1.00	UBS	1518	15,180,000,000.00	9,126,700.00	(873,300.00)	0.30	
****	<b>Total Federal Home Loans (20% limit)</b>	<b>140,000,000.00</b>	<b>138,893,808.88</b>	<b>18.17%</b>								<b>1.35</b>			<b>132,830,100.00</b>	<b>(6,063,708.88)</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	68	337,838,280.00	4,996,550.00	28,340.00	0.01	
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	97	466,798,435.00	4,997,650.00	185,295.00	0.01	
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	203	2,070,407,150.00	9,994,100.00	(204,950.00)	0.06	(23,750.00)
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	3135GO4Q3	AA+/Aaa	0.25	0.23	Wells Fargo	326	1,630,000,000.00	4,886,150.00	(113,850.00)	0.05	(2,060.00)
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	375	1,875,000,000.00	4,867,450.00	(132,550.00)	0.05	(5,250.00)
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	439	2,195,000,000.00	4,999,550.00	(450.00)	0.06	(228,250.00)
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	3135G0V75	AA+/Aaa	1.75	1.66	Wells Fargo	733	3,665,000,000.00	4,887,050.00	(112,950.00)	0.11	(21,315.00)
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	774	3,870,000,000.00	4,740,300.00	(259,700.00)	0.11	
08/13/20	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	774	3,870,000,000.00	4,740,300.00	(259,700.00)	0.11	
08/27/20	Federal National Mtge Note (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	08/19/24	3136G4P31	AA+/Aaa	0.45	0.45	Wedbush	781	3,905,000,000.00	4,742,150.00	(257,850.00)	0.11	
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	922	4,610,000,000.00	4,827,950.00	(172,050.00)	0.13	(38,725.00)
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	1083	5,415,000,000.00	4,638,050.00	(361,950.00)	0.16	(23,100.00)
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	971	4,855,000,000.00	4,674,250.00	(325,750.00)	0.14	
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	1125	5,625,000,000.00	4,639,500.00	(360,500.00)	0.16	(6,250.00)
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	1145	5,725,000,000.00	4,633,900.00	(366,100.00)	0.17	
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	1146	5,730,000,000.00	4,626,350.00	(373,650.00)	0.17	
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	1152	5,731,056,000.00	4,592,100.00	(382,775.00)	0.17	
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	1216	6,080,000,000.00	4,604,050.00	(395,950.00)	0.18	
****	<b>Total Federal National Mtge. (20% limit)</b>	<b>95,000,000.00</b>	<b>94,954,490.00</b>	<b>12.42%</b>								<b>0.84</b>			<b>91,087,400.00</b>	<b>(3,867,090.00)</b>			
06/29/21	Federal Home Loan Mtge	5,000,000.00	5,000,000.00		0.00	0.00	5,000,000.00	05/05/23	3137EAER6	AA+/Aaa	0.38	0.21	UBS	309	1,545,000,000.00	4,893,650.00	(106,350.00)	0.07	(15,200.00)
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	354	1,770,000,000.00	4,988,250.00	(11,750.00)	0.08	(186,945.00)
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	361	1,805,000,000.00	4,866,400.00	(133,600.00)	0.08	(2,835.00)
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	420	2,100,000,000.00	4,848,550.00	(151,450.00)	0.09	(4,700.00)
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	435	2,175,000,000.00	4,844,850.00	(155,150.00)	0.09	(11,755.00)
09/30/20	Federal Home Loan Mtge (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	03/29/24	3134GWXC5	NA/NA	0.35	0.35	Wedbush	638	3,190,000,000.00	4,762,450.00	(237,550.00)	0.14	
09/30/20	Federal Home Loan Mtge (Callable)	5,000,000.00	5,000,000.00				5,000,000.00	06/28/24	3134GWU00	NA/Aaa	0.38	0.38	Wells Fargo	729	3,645,000,000.00	4,742,400.00	(257,600.00)	0.16	
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	803	4,015,000,000.00	4,724,300.00	(275,700.00)	0.17	
04/08/22	Federal Home Loan Mtge (Callable)	10,000,000.00	9,980,000.00	(20,000.00)			9,980,000.00	10/08/24	3134GXQE7	AA+/Aaa	2.50	2.58	UBS	831	8,293,380,000.00	9,863,100.00	(116,900.00)	0.35	
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	958	4,861,618,480.14	4,806,250.00	(268,508.33)	0.21	(14,791.67)
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	1002	5,010,000,000.00	4,640,250.00	(359,750.00)	0.21	
07/02/21	Federal Home Loan Mtge	5,000,000.00	4,921,340.00	(78,6															