

PERFORMANCE REPORTS

Accuracy Check

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LEARNING CENTER

HOME : TRACKER : REPORTS : DATE TO DATE

Anywhere USA
 Date To Date
 Total Rate of Return by Book Value
 Report Format: By CUSIP / Ticker
 Group By: Security Type

Begin Date: Carrying Value Date:

End Date: Index:

Portfolio / Report Group:

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Description	CUSIP/Ticker	Beginning Face Amount/Shares	Ending Face Amount/Shares	Sell Accrued Interest	Buy Accrued Interest	Interest Dividends	Amortized Discount	Amortized Premium	Difference in Accrued Interest	Investment Income-BV	Average Capital Base-BV	Annualized TRR-BV
FFCB Bond												
FFCB 1 1/24/2021-17	3138MJ898	25,000,000.00	25,000,000.00	0.00	0.00	50,000.00	0.00	-18,658.79	-694.45	30,646.76	25,143,120.22	0.24
Sub Total/Average FFCB Bond		25,000,000.00	25,000,000.00	0.00	0.00	50,000.00	0.00	-18,658.79	-694.45	30,646.76	25,143,120.22	0.24
FHLB Bond												
FHLB 1 12/1/2017	31342TGR4	20,000,000.00	20,000,000.00	0.00	0.00	50,000.00	0.00	-24,874.93	-555.56	24,569.51	20,033,351.86	0.25
FHLB 1 12/1/2017	313598YT5	30,000,000.00	30,000,000.00	0.00	0.00	50,000.00	0.00	-28,162.37	-833.33	21,004.30	30,037,759.60	0.14
FHLB 1 12/1/2018-14	31359PWM3	30,000,000.00	30,000,000.00	0.00	0.00	150,000.00	0.00	-90.20	-833.31	149,076.49	30,000,302.35	1.00
FHLB 1 7/16/2019	31359MW52	20,000,000.00	20,000,000.00	0.00	0.00	100,000.00	14,972.12	0.00	-555.56	114,416.56	19,930,994.42	1.15
FHLB Step 12/1/2017-15	31359MW51	25,000,000.00	25,000,000.00	0.00	0.00	156,250.00	0.00	-8,310.12	-868.06	147,071.82	25,011,142.06	1.18
FHLB Step 12/1/2018-14	31354TR45	25,000,000.00	25,000,000.00	0.00	0.00	156,250.00	0.00	-4,974.99	-868.06	150,406.95	25,016,675.93	1.21
FHLB Step 12/1/2018-15	31359MW01	22,000,000.00	22,000,000.00	0.00	0.00	165,000.00	0.00	-8,285.12	-916.67	157,798.21	22,021,067.42	1.44
FHLB Step 12/1/2019-15	31359JKL9	25,000,000.00	25,000,000.00	0.00	0.00	187,500.00	89,151.76	0.00	-1,041.67	275,610.09	24,521,867.70	2.26
Sub Total/Average FHLB Bond		197,000,000.00	197,000,000.00	0.00	0.00	1,015,000.00	104,123.88	-72,697.73	-6,472.22	1,039,953.93	196,573,161.34	1.06
FHLMC Bond												
FHLMC 1 9/29/2017	3137EADL0	17,000,000.00	0.00	0.00	0.00	85,000.00	0.00	-5,851.96	-944.44	78,203.60	16,912,955.79	0.93
FHLMC Step 12/1/2018-14	31359MW90	25,000,000.00	25,000,000.00	0.00	0.00	156,250.00	0.00	-6,223.92	-868.06	149,158.02	25,020,862.31	1.20
Sub Total/Average FHLMC Bond		42,000,000.00	25,000,000.00	0.00	0.00	241,250.00	0.00	-12,075.88	-1,812.50	227,361.62	41,933,818.10	1.09
FNMA Bond												
FNMA 1 7/25/2019	31359MR41	25,000,000.00	25,000,000.00	0.00	0.00	0.00	16,589.43	0.00	-694.44	15,894.99	24,922,706.21	0.13
FNMA Step 1/23/2021-17	3139MN412	1,000,000.00	1,000,000.00	0.00	0.00	5,000.00	621.96	0.00	-27.78	5,594.18	995,232.80	1.13
FNMA Step 3/10/2022-17	313359MB6	5,000,000.00	5,000,000.00	0.00	0.00	25,000.00	0.00	-497.49	-138.89	24,363.62	5,004,944.41	0.98
FNMA Step 4/13/2019-16	31359HGB9	38,000,000.00	38,000,000.00	0.00	0.00	95,000.00	0.00	-16,303.41	87,083.32	165,779.91	38,066,670.93	0.87
Sub Total/Average FNMA Bond		69,000,000.00	69,000,000.00	0.00	0.00	125,000.00	17,211.39	-16,800.90	86,222.21	211,632.70	68,989,554.35	0.61
Treasury Bond												
T-Bond 1.125 8/31/2031	9128248F6	30,000,000.00	30,000,000.00	0.00	0.00	168,750.00	26,598.84	0.00	-461.10	194,887.74	29,765,406.98	1.31
Sub Total/Average Treasury Bond		30,000,000.00	30,000,000.00	0.00	0.00	168,750.00	26,598.84	0.00	-461.10	194,887.74	29,765,406.98	1.31
Total / Average		363,000,000.00	346,000,000.00	0.00	0.00	1,600,000.00	147,934.11	-120,233.30	76,781.94	1,704,482.75	362,405,060.99	0.94

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Anywhere USA

Date To Date

Total Rate of Return by Market Value

Report Format: By CUSIP / Ticker

Group By: Security Sector

Begin Date: Carrying Value Date:
 End Date: Index:

Portfolio / Report Group: [Full View](#)



Description	CUSIP/Ticker	Beginning Face Amount/Shares	Ending Face Amount/Shares	Interest Dividends	Interest Earned During Period-MV	Realized Gain/Loss-MV	Unrealized Gain/Loss-MV	Investment Income-MV	Average Capital Base-MV	TRR-MV
US Agency										
FFCB 1 1/24/2021-17	3138MJ898	0.00	25,000,000.00	50,000.00	95,138.89	0.00	-775,000.00	-679,861.11	17,148,144.97	-3.96
FHLB 1 12/1/2017	31342TGR4	20,000,000.00	20,000,000.00	150,000.00	150,000.00	0.00	-320,000.00	-170,000.00	20,266,111.11	-0.84
FHLB 1 12/1/2017	313598YT5	30,000,000.00	30,000,000.00	200,000.00	200,000.00	0.00	-480,000.00	-280,000.00	30,407,522.83	-0.92
FHLB 1 12/1/2018-14	31359PWM3	30,000,000.00	30,000,000.00	300,000.00	300,000.00	0.00	-987,000.00	-687,000.00	30,374,098.19	-2.26
FHLB 1 12/15/2016	31359MW1	25,000,000.00	0.00	134,722.22	52,083.33	-375,000.00	0.00	-322,916.67	5,487,585.62	-5.88
FHLB 1 7/16/2019	31359MW52	20,000,000.00	20,000,000.00	198,333.33	200,000.00	0.00	-680,000.00	-480,000.00	20,248,841.70	-2.37
FHLB Step 12/1/2017-15	31359MW51	25,000,000.00	25,000,000.00	312,500.00	312,500.00	0.00	-535,000.00	-222,500.00	25,295,935.60	-0.88
FHLB Step 12/1/2018-14	31354TR45	25,000,000.00	25,000,000.00	312,500.00	312,500.00	0.00	-1,035,000.00	-722,500.00	25,295,935.60	-2.86
FHLB Step 12/1/2018-15	31359MW01	22,000,000.00	22,000,000.00	330,000.00	330,000.00	0.00	-888,800.00	-558,800.00	22,246,507.99	-2.51
FHLB Step 12/1/2019-15	31359JKL9	25,000,000.00	25,000,000.00	375,000.00	375,000.00	0.00	-1,128,125.00	-753,125.00	25,280,122.71	-2.98
FHLMC 1 12/1/2016	3136778JU8	25,000,000.00	0.00	125,000.00	42,361.11	-375,000.00	0.00	-332,638.89	4,531,611.49	-7.34
FHLMC 1 9/29/2017	3137EADL0	17,000,000.00	0.00	170,000.00	169,527.77	-255,000.00	0.00	-85,472.23	17,118,540.72	-0.50
FHLMC Step 12/1/2018-14	31359MW90	25,000,000.00	25,000,000.00	312,500.00	312,500.00	0.00	-1,010,000.00	-697,500.00	25,295,935.60	-2.76
FNMA 1 7/25/2019	31359MR41	25,000,000.00	25,000,000.00	250,000.00	250,000.00	0.00	-841,000.00	-591,000.00	25,311,577.25	-2.33
FNMA Step 1/23/2021-17	3139MN412	0.00	1,000,000.00	5,000.00	6,833.33	0.00	-19,320.00	-12,486.67	680,566.97	-1.83
FNMA Step 3/10/2022-17	313359MB6	0.00	5,000,000.00	25,000.00	27,638.89	0.00	-148,950.00	-121,311.11	2,795,954.34	-4.34
FNMA Step 4/13/2019-16	31359HGB9	28,000,000.00	38,000,000.00	235,000.00	390,361.11	-135,000.00	-790,780.00	-535,418.89	40,136,628.61	-1.33
Sub Total/Average US Agency		342,000,000.00	316,000,000.00	3,485,555.55	3,526,444.43	-1,140,000.00	-9,638,975.00	-7,252,530.57	337,921,621.30	-2.15
US Treasury										
T-Bond 1.125 8/31/2031	9128248F6	0.00	30,000,000.00	337,500.00	266,643.64	0.00	-1,025,000.00	-758,356.36	23,601,772.69	-3.21
Sub Total/Average US Treasury		0.00	30,000,000.00	337,500.00	266,643.64	0.00	-1,025,000.00	-758,356.36	23,601,772.69	-3.21
Total / Average		342,000,000.00	346,000,000.00	3,823,055.55	3,793,088.07	-1,140,000.00	-10,663,975.00	-8,010,886.93	361,523,393.99	-2.22

Take complex financial information and easily turn it into clear, concise, usable reports.

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 Group By: Security Structure

Begin Date: Carrying Value Date:

End Date: Index:

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Description	CUSIP/Ticker	Interest Dividends	Investment Income-BV	Average Capital Base-BV	TRR-BV	Annualized TRR-BV	Investment Income-MV	Average Capital Base-MV	TRR-MV	Annualized TRR-MV
Fixed										
FFCB 1 1/24/2021-17	3138MJ898	50,000.00	69,600.32	22,846,886.45	0.30	0.41	-679,861.11	22,927,007.02	-2.97	-3.93
FHLB 1 12/1/2017	31342TGR4	50,000.00	62,062.56	20,045,858.81	0.31	0.41	379,444.44	19,694,322.35	1.93	2.58
FHLB 1 12/1/2017	313598YT5	50,000.00	81,844.45	30,051,919.45	0.27	0.36	544,166.67	29,552,655.68	1.84	2.46
FHLB 1 12/1/2018-14	31359PWM3	150,000.00	224,031.14	30,000,347.70	0.75	1.00	137,166.69	29,507,967.02	0.46	0.62
FHLB 1 7/16/2019	31359MW52	198,333.33	171,944.44	19,923,466.54	0.86	1.15	69,444.44	19,668,864.47	0.35	0.47
FHLMC 1 9/29/2017	3137EADL0	170,000.00	117,744.74	16,946,539.76	0.69	0.93	381,555.56	16,605,367.52	2.30	3.08
FNMA 1 7/25/2019	31359MR41	250,000.00	211,736.05	24,914,365.15	0.85	1.13	95,805.56	24,588,186.81	0.39	0.52
T-Bond 1.125 8/31/2031	9128248F6	337,500.00	291,406.75	29,752,325.58	0.98	1.31	-985,773.49	29,924,182.66	-3.29	-4.37
Sub Total/Average Fixed		1,255,833.33	1,230,370.45	194,481,709.43	0.63	0.84	-58,051.24	192,468,553.52	-0.03	-0.04
Step Up										
FHLB Step 12/1/2017-15	31359MW51	156,250.00	221,018.54	25,015,320.34	0.88	1.18	448,506.94	24,581,215.66	1.82	2.44
FHLB Step 12/1/2018-14	31354TR45	156,250.00	226,030.56	25,019,177.32	0.90	1.21	-51,493.06	24,581,215.66	-0.21	-0.28
FHLB Step 12/1/2018-15	31359MW01	165,000.00	237,138.10	22,024,227.53	1.08	1.44	17,783.33	21,623,763.74	0.08	0.11
FHLB Step 12/1/2019-15	31359JKL9	187,500.00	414,184.99	24,477,042.80	1.69	2.26	-97,916.67	24,572,458.79	-0.40	-0.53
FHLMC Step 12/1/2018-14	31359MW90	156,250.00	224,153.67	25,023,991.66	0.90	1.20	-26,493.06	24,581,215.66	-0.11	-0.14
FNMA Step 1/23/2021-17	3139MN412	5,000.00	7,688.09	907,527.47	0.85	1.13	-12,486.67	909,915.55	-1.37	-1.83
FNMA Step 3/10/2022-17	313359MB6	25,000.00	27,085.81	3,721,666.67	0.73	0.97	-121,311.11	3,738,180.71	-3.25	-4.30
FNMA Step 4/13/2019-16	31359HGB9	95,000.00	242,654.30	38,883,944.87	0.62	0.83	422,136.67	38,162,165.44	1.11	1.48
Sub Total/Average Step Up		946,250.00	1,599,954.06	165,072,898.66	0.97	1.29	578,726.37	162,750,131.21	0.36	0.47
Total / Average		2,202,083.33	2,830,324.51	359,554,608.09	0.79	1.05	520,675.13	355,218,684.73	0.15	0.20

Superior data accuracy and timeliness.