

**City of Ann Arbor  
Securities Held as of June 30, 2019**



<u>CUSIP</u>	<u>Description</u>	<u>Coupon</u>	<u>Maturity</u>	<u>Effective Maturity</u>	<u>Par Value</u>	<u>Historical Cost</u>	<u>Yield</u>	<u>% Portfolio Hist Cost</u>
<b>U.S. Treasury Securities</b>								
912828W55	T-Note	1.625	06/30/19	06/30/19	5,000,000.00	5,087,890.63	1.08	2.03%
912828F62	T-Note	1.500	10/31/19	10/31/19	5,000,000.00	5,009,765.63	1.43	2.00%
912828LY4	T-Note	3.375	11/15/19	11/15/19	5,000,000.00	5,051,579.25	2.54	2.01%
9128283N8	T-Note	1.875	12/31/19	12/31/19	5,000,000.00	4,949,023.44	2.71	1.97%
912828UL2	T-Note	1.375	01/31/20	01/31/20	5,000,000.00	4,990,429.69	1.44	1.99%
912828MP2	T-Note	3.625	02/15/20	02/15/20	5,000,000.00	5,075,016.75	2.61	2.02%
912828J50	T-Note	1.375	02/29/20	02/29/20	5,000,000.00	5,060,742.19	1.01	2.02%
912828ND8	T-Note	3.500	05/15/20	05/15/20	5,000,000.00	5,072,868.31	2.65	2.02%
912828XH8	T-Note	1.625	06/30/20	06/30/20	5,000,000.00	5,119,531.25	1.00	2.04%
912828L65	T-Note	1.375	09/30/20	09/30/20	5,000,000.00	5,064,062.50	1.06	2.02%
912828L99	T-Note	1.375	10/31/20	10/31/20	5,000,000.00	5,036,328.13	1.19	2.01%
912828WC0	T-Note	1.750	10/31/20	10/31/20	5,000,000.00	5,000,195.31	1.75	1.99%
912828PC8	T-Note	2.625	11/15/20	11/15/20	5,000,000.00	4,997,673.00	2.65	1.99%
912828N89	T-Note	1.375	01/31/21	01/31/21	5,000,000.00	5,072,656.25	1.04	2.02%
912828PX2	T-Note	3.625	02/15/21	02/15/21	5,000,000.00	5,085,563.63	2.83	2.03%
912828C57	T-Note	2.250	03/31/21	03/31/21	5,000,000.00	5,108,789.06	1.63	2.04%
912828WG1	T-Note	2.250	04/30/21	04/30/21	5,000,000.00	5,108,789.06	1.64	2.04%
912828QN3	T-Note	3.125	05/15/21	05/15/21	5,000,000.00	5,034,196.44	2.84	2.01%
912828F21	T-Note	2.125	09/30/21	09/30/21	5,000,000.00	4,914,860.50	2.70	1.96%
9128285F3	T-Note	2.875	10/15/21	10/15/21	5,000,000.00	5,011,328.13	2.79	2.00%
912828XG0	T-Note	2.125	06/30/22	06/30/22	5,000,000.00	4,943,945.31	2.48	1.97%
912828M80	T-Note	2.000	11/30/22	11/30/22	5,000,000.00	4,997,477.68	2.01	1.99%
<b>Total</b>			<b>498 days</b>	<b>498 days</b>	<b>110,000,000.00</b>	<b>110,792,712.14</b>	<b>1.95</b>	<b>44.19%</b>
<b>US Instrumentality Securities</b>								
3136G3K87	FNMA	1.180	07/25/19	07/25/19	5,000,000.00	4,996,250.00	1.21	1.99%
3134G3JM3	FHLMC	2.000	07/30/19	07/30/19	5,000,000.00	5,025,300.00	1.90	2.00%
3136G34F9	FNMA	1.125	08/28/19	08/28/19	5,000,000.00	4,996,900.00	1.15	1.99%
3135G0Q30	FNMA	1.180	09/27/19	09/27/19	5,000,000.00	4,962,000.00	1.46	1.98%
3134G8PD5	FHLMC	1.350	09/30/19	09/30/19	5,000,000.00	5,000,000.00	1.35	1.99%
3137EADM8	FHLMC	1.250	10/02/19	10/02/19	5,000,000.00	5,013,050.00	1.17	2.00%
3136G0T68	FNMA	1.330	10/24/19	10/24/19	5,000,000.00	4,991,700.00	1.37	1.99%
3136G2YA9	FNMA	1.400	11/26/19	11/26/19	5,000,000.00	4,998,750.00	1.41	1.99%
3130ADN32	FHLB	2.125	02/11/20	02/11/20	5,000,000.00	4,979,650.00	2.34	1.99%
3133EFZT7	FFCB	1.400	02/24/20	02/24/20	5,000,000.00	5,000,000.00	1.40	1.99%
3137EAEM7	FHLMC	2.500	04/23/20	04/23/20	5,000,000.00	4,987,950.00	2.63	1.99%
3134GABM5	FHLMC	1.300	08/28/20	08/28/20	5,000,000.00	5,000,000.00	1.30	1.99%
3134G3K90	FHLMC	1.700	09/25/20	09/25/20	5,000,000.00	5,000,000.00	1.70	1.99%
3133EGXX8	FFCB	1.340	10/13/20	10/13/20	5,000,000.00	4,988,750.00	1.40	1.99%
3135G0F73	FNMA	1.500	11/30/20	11/30/20	5,000,000.00	5,080,350.00	1.12	2.03%
3130A3UQ5	FHLB	1.875	12/11/20	12/11/20	5,000,000.00	4,981,650.00	2.00	1.99%
3130ABZQ2	FHLB	1.750	02/08/21	02/08/21	5,000,000.00	5,000,000.00	1.75	1.99%
3133EJXV6	FFCB	2.700	02/23/21	02/23/21	5,000,000.00	4,992,450.00	2.76	1.99%
3134GBG48	FHLMC	1.750	03/29/21	03/29/21	5,000,000.00	5,000,000.00	1.75	1.99%
3130ACLQ5	FHLB	2.000	04/30/21	07/30/19	5,000,000.00	5,000,000.00	2.00	1.99%
3134GBC75	FHLMC	1.875	05/28/21	05/28/21	5,000,000.00	5,000,000.00	1.88	1.99%
3133EJTF6	FFCB	2.700	07/02/21	07/02/21	5,000,000.00	4,990,450.00	2.77	1.99%
313383ZU8	FHLB	3.000	09/10/21	09/10/21	5,000,000.00	4,999,000.00	3.01	1.99%
3133EKBV7	FFCB	2.550	03/01/22	03/01/22	5,000,000.00	5,001,091.25	2.54	1.99%
313378WG2	FHLB	2.500	03/11/22	03/11/22	5,000,000.00	5,023,750.00	2.33	2.00%
3133EKL R5	FFCB	2.250	05/16/22	05/16/22	5,000,000.00	5,001,700.00	2.24	1.99%
313380GJ0	FFCB	2.000	09/09/22	09/09/22	5,000,000.00	4,922,050.00	2.47	1.96%
3133EKHN9	FFCB	2.330	10/18/22	10/18/22	5,000,000.00	4,994,700.00	2.36	1.99%
<b>Total</b>			<b>499 days</b>	<b>477 days</b>	<b>140,000,000.00</b>	<b>139,927,491.25</b>	<b>1.88</b>	<b>55.81%</b>
<b>GRAND TOTAL</b>			<b>499 days</b>	<b>486 days</b>	<b>250,000,000.00</b>	<b>250,720,203.39</b>	<b>1.92</b>	<b>100.00%</b>