

**City of Ann Arbor
Securities Held as of March 31, 2022**



<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>
U.S. Treasury Securities								
912828ZM5	T-Note	0.125	04/30/22	04/30/22	5,000,000.00	4,999,626.13	0.13	1.64%
9128286Y1	T-Note	1.750	06/15/22	06/15/22	5,000,000.00	5,018,945.31	0.46	1.64%
912828XG0	T-Note	2.125	06/30/22	06/30/22	5,000,000.00	4,943,945.31	2.48	1.62%
912828ZX1	T-Note	0.125	06/30/22	06/30/22	5,000,000.00	4,996,289.06	0.29	1.64%
912828YA2	T-Note	1.500	08/15/22	08/15/22	5,000,000.00	5,058,593.75	0.09	1.66%
912828YK0	T-Note	1.375	10/15/22	10/15/22	5,000,000.00	5,073,242.19	0.11	1.66%
912828TY6	T-Note	1.625	11/15/22	11/15/22	5,000,000.00	5,127,148.44	0.14	1.68%
912828TY6	T-Note	1.625	11/15/22	11/15/22	5,000,000.00	5,072,070.31	0.18	1.66%
912828M80	T-Note	2.000	11/30/22	11/30/22	5,000,000.00	4,997,477.68	2.01	1.64%
912828YW4	T-Note	1.625	12/15/22	12/15/22	5,000,000.00	5,118,554.69	0.12	1.68%
9128283U2	T-Note	2.375	01/31/23	01/31/23	5,000,000.00	5,093,554.69	1.82	1.67%
912828P38	T-Note	1.750	01/31/23	01/31/23	5,000,000.00	5,031,657.38	1.05	1.65%
912828Z86	T-Note	1.375	02/15/23	02/15/23	5,000,000.00	5,091,423.00	0.15	1.67%
9128284A5	T-Note	2.625	02/28/23	02/28/23	5,000,000.00	5,206,835.94	1.41	1.71%
912828P79	T-Note	1.500	02/28/23	02/28/23	5,000,000.00	5,127,734.37	0.15	1.68%
912828ZD5	T-Note	0.500	03/15/23	03/15/23	5,000,000.00	5,026,562.50	0.16	1.65%
912828VB3	T-Note	1.750	05/15/23	05/15/23	5,000,000.00	5,025,195.31	1.61	1.65%
9128285K2	T-Note	2.875	10/31/23	10/31/23	5,000,000.00	5,298,046.88	1.40	1.74%
912828T91	T-Note	1.625	10/31/23	10/31/23	5,000,000.00	5,093,750.00	0.62	1.67%
912828WE6	T-Note	2.750	11/15/23	11/15/23	5,000,000.00	5,228,125.00	0.48	1.71%
9128285P1	T-Note	2.875	11/30/23	11/30/23	5,000,000.00	5,341,015.63	0.26	1.75%
912828V80	T-Note	2.250	01/31/24	01/31/24	5,000,000.00	5,242,773.44	0.38	1.72%
912828V80	T-Note	2.250	01/31/24	01/31/24	5,000,000.00	5,180,664.06	0.60	1.70%
912828B66	T-Note	2.750	02/15/24	02/15/24	5,000,000.00	5,227,946.44	1.60	1.71%
912828W48	T-Note	2.125	02/29/24	02/29/24	5,000,000.00	5,258,398.44	0.31	1.72%
912828W48	T-Note	2.125	02/29/24	02/29/24	5,000,000.00	5,227,360.50	0.32	1.71%
912828CBV2	T-Note	0.375	04/15/24	04/15/24	5,000,000.00	5,001,774.56	0.36	1.64%
91282CCC3	T-Note	0.250	05/15/24	05/15/24	5,000,000.00	4,985,742.19	0.36	1.63%
91282CCT6	T-Note	0.375	08/15/24	08/15/24	5,000,000.00	4,967,382.81	0.61	1.63%
912828YH7	T-Note	1.500	09/30/24	09/30/24	5,000,000.00	5,186,718.75	0.36	1.70%
912828YH7	T-Note	1.500	09/30/24	09/30/24	5,000,000.00	5,163,883.94	0.44	1.69%
912828YM6	T-Note	1.500	10/31/24	10/31/24	5,000,000.00	5,165,446.44	0.46	1.69%
912828G38	T-Note	2.250	11/15/24	11/15/24	5,000,000.00	5,286,540.19	0.47	1.73%
912828G38	T-Note	2.250	11/15/24	11/15/24	5,000,000.00	4,986,735.50	2.35	1.63%
Total			497 days	497 days	170,000,000.00	173,851,160.83	0.70	56.97%
US Instrumentality Securities								
3133EKLRS	FFCB	2.250	05/16/22	05/16/22	5,000,000.00	5,001,700.00	2.24	1.64%
3133EMGP1	FFCB	0.150	05/16/22	05/16/22	5,000,000.00	4,998,500.00	0.17	1.64%
313380GJ0	FFCB	2.000	09/09/22	09/09/22	5,000,000.00	4,922,050.00	2.47	1.61%
3133EMD66	FFCB	0.080	09/15/22	09/15/22	5,000,000.00	4,999,350.00	0.09	1.64%
3133EKHN9	FFCB	2.330	10/18/22	10/18/22	5,000,000.00	4,994,700.00	2.36	1.64%
313381BR5	FHLB	1.875	12/09/22	12/09/22	5,000,000.00	5,061,300.00	0.49	1.66%
3133ECQD9	FFCB	2.120	01/23/23	01/23/23	5,000,000.00	5,095,500.00	1.54	1.67%
3130AJ7E3	FHLB	1.375	02/17/23	02/17/23	5,000,000.00	5,143,160.00	0.19	1.69%
3133ELSP0	FFCB	0.750	03/13/23	03/13/23	5,000,000.00	5,067,150.00	0.15	1.66%
3133EMXM9	FFCB	0.125	04/27/23	04/27/23	5,000,000.00	4,996,350.00	0.16	1.64%
3135G04Q3	FNMA	0.250	05/22/23	05/22/23	5,000,000.00	5,005,835.00	0.21	1.64%
3133834G3	FHLB	2.125	06/09/23	06/09/23	5,000,000.00	5,045,000.00	1.88	1.65%
3134GV2E7	FHLMC	0.400	06/30/23	06/30/23	5,000,000.00	5,000,000.00	0.40	1.64%
3135G05G4	FNMA	0.250	07/10/23	07/10/23	5,000,000.00	5,003,550.00	0.22	1.64%
3133EKZK5	FFCB	1.600	08/14/23	08/14/23	5,000,000.00	5,016,600.00	1.51	1.64%
3136G4Y56	FNMA-Call	0.310	08/25/23	08/25/23	5,000,000.00	5,000,000.00	0.31	1.64%
3130A3DL5	FHLB	2.375	09/08/23	09/08/23	5,000,000.00	5,163,350.00	1.54	1.69%
3137EAEW5	FHLMC	0.250	09/08/23	09/08/23	5,000,000.00	4,982,450.00	0.45	1.63%
3137EAEZ8	FHLMC	0.250	11/06/23	11/06/23	5,000,000.00	4,998,250.00	0.26	1.64%
3130AAHE1	FHLB	2.500	12/08/23	12/08/23	5,000,000.00	5,202,085.00	1.52	1.70%
3135G0V34	FNMA	2.500	02/05/24	02/05/24	5,000,000.00	5,169,400.00	1.66	1.69%
3133EMBE1	FFCB-Call	0.300	03/28/24	03/28/24	5,000,000.00	4,995,000.00	0.33	1.64%
3130A8HK2	FHLB	1.750	06/14/24	06/14/24	5,000,000.00	5,188,140.00	1.41	1.70%
3135G0V75	FNMA	1.750	07/02/24	07/02/24	5,000,000.00	4,999,850.00	0.75	1.64%
3134GV4S4	FHLMC-Call	0.450	07/08/24	07/08/24	5,000,000.00	5,000,000.00	0.45	1.64%
3130A2UW4	FHLB	2.875	09/13/24	09/13/24	5,000,000.00	5,263,465.00	1.74	1.72%
Total			465 days	465 days	130,000,000.00	131,312,735.00	0.94	43.03%
GRAND TOTAL			483 days	483 days	300,000,000.00	305,163,895.83	0.80	100.00%