

**City of Ann Arbor
Securities Held as of March 31, 2024**



<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								
91282CBV2	T-Note	0.375	04/15/24	04/15/24	5,000,000.00	5,001,774.56	0.36	1.42%
91282CCC3	T-Note	0.250	05/15/24	05/15/24	5,000,000.00	4,985,742.19	0.36	1.42%
91282CCC3	T-Note	0.250	05/15/24	05/15/24	5,000,000.00	4,812,907.38	5.43	1.37%
912797KE6	T-Bill	0.000	06/11/24	06/11/24	5,000,000.00	4,915,402.50	5.21	1.40%
91282CCT6	T-Note	0.375	08/15/24	08/15/24	5,000,000.00	4,967,382.81	0.61	1.41%
912828YH7	T-Note	1.500	09/30/24	09/30/24	5,000,000.00	5,186,718.75	0.36	1.47%
912828YH7	T-Note	1.500	09/30/24	09/30/24	5,000,000.00	5,163,883.94	0.44	1.47%
912828YM6	T-Note	1.500	10/31/24	10/31/24	5,000,000.00	5,165,446.44	0.46	1.47%
912828G38	T-Note	2.250	11/15/24	11/15/24	5,000,000.00	5,286,540.19	0.47	1.50%
912828G38	T-Note	2.250	11/15/24	11/15/24	5,000,000.00	4,986,735.50	2.35	1.42%
9128283P3	T-Note	2.250	12/31/24	12/31/24	5,000,000.00	4,935,546.88	2.74	1.40%
91282CDS7	T-Note	1.125	01/15/25	01/15/25	5,000,000.00	4,748,649.56	4.25	1.35%
9128283V0	T-Note	2.500	01/31/25	01/31/25	5,000,000.00	4,888,671.88	3.39	1.39%
912828J27	T-Note	2.000	02/15/25	02/15/25	5,000,000.00	4,829,704.25	3.47	1.37%
9128283Z1	T-Note	2.750	02/28/25	02/28/25	5,000,000.00	4,993,164.06	2.80	1.42%
91282CED9	T-Note	1.750	03/15/25	03/15/25	5,000,000.00	4,860,563.63	2.78	1.38%
91282CED9	T-Note	1.750	03/15/25	03/15/25	5,000,000.00	4,793,180.81	3.48	1.36%
91282CEH0	T-Note	2.625	04/15/25	04/15/25	5,000,000.00	4,987,126.13	2.72	1.42%
91282CEQ0	T-Note	2.750	05/15/25	05/15/25	5,000,000.00	4,975,798.00	2.92	1.41%
91282CEU1	T-Note	2.875	06/15/25	06/15/25	5,000,000.00	4,930,273.44	3.37	1.40%
91282CFE6	T-Note	3.125	08/15/25	08/15/25	5,000,000.00	4,891,406.25	4.07	1.39%
9128285C0	T-Note	3.000	09/30/25	09/30/25	5,000,000.00	4,981,445.31	3.12	1.42%
9128285C0	T-Note	3.000	09/30/25	09/30/25	5,000,000.00	4,937,516.75	3.43	1.40%
91282CFP1	T-Note	4.250	10/15/25	10/15/25	5,000,000.00	4,976,953.13	4.42	1.41%
9128285J5	T-Note	3.000	10/31/25	10/31/25	5,000,000.00	4,946,891.75	3.35	1.41%
912828M56	T-Note	2.250	11/15/25	11/15/25	5,000,000.00	4,818,571.44	3.45	1.37%
91282CFW6	T-Note	4.500	11/15/25	11/15/25	5,000,000.00	5,064,257.81	4.03	1.44%
91282CFW6	T-Note	4.500	11/15/25	11/15/25	5,000,000.00	4,963,493.31	4.84	1.41%
91282CGA3	T-Note	4.000	12/15/25	12/15/25	5,000,000.00	4,910,758.94	4.82	1.40%
91282CGE5	T-Note	3.875	01/15/26	01/15/26	5,000,000.00	4,914,665.19	4.51	1.40%
912828P46	T-Note	1.625	02/15/26	02/15/26	5,000,000.00	4,722,868.32	3.33	1.34%
9128286L9	T-Note	2.250	03/31/26	03/31/26	5,000,000.00	4,807,048.00	3.40	1.37%
9128286S4	T-Note	2.375	04/30/26	04/30/26	5,000,000.00	4,770,312.50	3.74	1.36%
91282CHB0	T-Note	3.625	05/15/26	05/15/26	5,000,000.00	4,866,406.25	4.67	1.38%
912828U24	T-Note	2.000	11/15/26	11/15/26	5,000,000.00	4,731,657.38	3.38	1.35%
912828V98	T-Note	2.250	02/15/27	02/15/27	5,000,000.00	4,708,007.81	3.78	1.34%
91282CEF4	T-Note	2.500	03/31/27	03/31/27	5,000,000.00	4,686,735.50	4.08	1.33%
91282CEW7	T-Note	3.250	06/30/27	06/30/27	5,000,000.00	4,834,977.69	4.04	1.37%
91282CFH9	T-Note	3.125	08/31/27	08/31/27	5,000,000.00	4,721,093.75	4.75	1.34%
91282CFM8	T-Note	4.125	09/30/27	09/30/27	5,000,000.00	5,025,602.69	4.01	1.43%
9128283F5	T-Note	2.250	11/15/27	11/15/27	5,000,000.00	4,580,859.38	4.44	1.30%
91282CFZ9	T-Note	3.875	11/30/27	11/30/27	5,000,000.00	4,927,946.44	4.21	1.40%
91282CGH8	T-Note	3.500	01/31/28	01/31/28	5,000,000.00	4,818,750.00	4.40	1.37%
9128283W8	T-Note	2.750	02/15/28	02/15/28	5,000,000.00	4,730,290.19	4.03	1.34%
9128284V9	T-Note	2.875	08/15/28	08/15/28	5,000,000.00	4,646,696.44	4.54	1.32%
9128285M8	T-Note	3.125	11/15/28	11/15/28	5,000,000.00	4,714,648.44	4.35	1.34%
91282CJN2	T-Note	4.375	11/30/28	11/30/28	5,000,000.00	5,006,640.63	4.34	1.42%
912810FG8	T-Note	5.250	02/15/29	02/15/29	5,000,000.00	5,203,535.63	4.40	1.48%
Total			674 days	674 days	240,000,000.00	235,325,249.82	3.35	66.90%

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US Instrumentality Securities								
3130A8HK2	FHLB	1.750	06/14/24	06/14/24	5,000,000.00	5,188,140.00	0.41	1.47%
3135GOV75	FNMA	1.750	07/02/24	07/02/24	5,000,000.00	4,999,850.00	1.75	1.42%
3134GV4S4	FHLMC	0.450	07/08/24	07/08/24	5,000,000.00	5,000,000.00	0.45	1.42%
3130A2UW4	FHLB	2.875	09/13/24	09/13/24	5,000,000.00	5,263,465.00	1.74	1.50%
3134GW5P7	FHLMC-Call	0.600	10/27/25	10/27/25	5,000,000.00	4,593,600.00	4.13	1.31%
3133ENJ35	FFCB	3.320	02/25/26	02/25/26	5,000,000.00	4,965,740.00	3.53	1.41%
3130AVLZ1	FHLB	4.750	06/12/26	06/12/26	5,000,000.00	4,996,450.00	4.78	1.42%
3133ENM64	FFCB	3.500	06/16/26	06/16/26	5,000,000.00	4,978,100.00	3.63	1.42%
3133END80	FFCB	3.000	08/03/26	08/03/26	5,000,000.00	4,937,050.00	3.34	1.40%
3133EPSW6	FFCB	4.500	08/14/26	08/14/26	5,000,000.00	4,966,200.00	4.74	1.41%
3130AWTQ3	FHLB	4.625	09/11/26	09/11/26	5,000,000.00	4,963,565.00	4.89	1.41%
3134GW4C7	FHLMC-Call	0.800	10/27/26	10/27/26	5,000,000.00	4,409,490.00	4.88	1.25%
3135G06L2	FNMA-Call	0.875	12/18/26	12/18/26	5,000,000.00	4,400,200.00	4.85	1.25%
3130AYPN0	FHLB	4.125	01/15/27	01/15/27	5,000,000.00	5,016,800.00	4.01	1.43%
3133EPX91	FFCB	4.125	01/25/27	01/25/27	5,000,000.00	4,992,250.00	4.18	1.42%
3135G05Y5	FNMA	0.750	10/08/27	10/08/27	5,000,000.00	4,430,570.00	4.11	1.26%
3130ATS57	FHLB	4.500	03/10/28	03/10/28	5,000,000.00	5,190,682.70	3.63	1.48%
3130AVVX7	FHLB	3.750	06/09/28	06/09/28	5,000,000.00	4,964,135.00	3.91	1.41%
3130AWMN7	FHLB	4.375	06/09/28	06/09/28	5,000,000.00	4,982,950.00	4.45	1.42%
3133EPSK2	FFCB	4.250	08/07/28	08/07/28	5,000,000.00	4,938,991.55	4.53	1.40%
3136G43D3	FNMA-Call	0.810	09/25/28	09/25/28	5,000,000.00	4,237,250.00	4.01	1.20%
3130AXQK7	FHLB	4.750	12/08/28	12/08/28	5,000,000.00	5,114,700.00	4.23	1.45%
3133EPCS2	FFCB	4.500	03/09/29	03/09/29	5,000,000.00	4,993,350.00	4.53	1.42%
3134A3ZU3	FHLMC	0.000	12/14/29	12/14/29	5,000,000.00	3,893,450.00	4.38	1.11%
Total			1006 days	1006 days	120,000,000.00	116,416,979.25	3.68	33.10%
GRAND TOTAL			784 days	784 days	360,000,000.00	351,742,229.07	3.46	100.00%

BNY MELLON ASSET MANAGEMENT