

**City of Ann Arbor
Securities Held as of June 30, 2021**



<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								
912828RC6	T-Note	2.125	08/15/21	08/15/21	5,000,000.00	5,088,867.19	0.12	1.82%
912828F21	T-Note	2.125	09/30/21	09/30/21	5,000,000.00	4,914,860.50	2.70	1.76%
9128285F3	T-Note	2.875	10/15/21	10/15/21	5,000,000.00	5,011,328.13	2.79	1.79%
9128285F3	T-Note	2.875	10/15/21	10/15/21	5,000,000.00	5,146,501.13	1.49	1.84%
9128285L0	T-Note	2.875	11/15/21	11/15/21	5,000,000.00	5,153,532.38	1.48	1.84%
9128285L0	T-Note	2.875	11/15/21	11/15/21	5,000,000.00	5,148,649.56	1.51	1.84%
912828U65	T-Note	1.750	11/30/21	11/30/21	5,000,000.00	5,026,969.88	1.51	1.80%
9128285R7	T-Note	2.625	12/15/21	12/15/21	5,000,000.00	5,138,281.25	0.14	1.84%
912828Z60	T-Note	1.375	01/31/22	01/31/22	5,000,000.00	5,089,062.50	0.14	1.82%
9128286C9	T-Note	2.500	02/15/22	02/15/22	5,000,000.00	5,174,414.06	0.15	1.85%
912828ZA1	T-Note	1.125	02/28/22	02/28/22	5,000,000.00	5,072,265.63	0.13	1.81%
912828ZM5	T-Note	0.125	04/30/22	04/30/22	5,000,000.00	4,999,626.13	0.13	1.79%
912828XG0	T-Note	2.125	06/30/22	06/30/22	5,000,000.00	4,943,945.31	2.48	1.77%
912828TY6	T-Note	1.625	11/15/22	11/15/22	5,000,000.00	5,127,148.44	0.14	1.83%
912828M80	T-Note	2.000	11/30/22	11/30/22	5,000,000.00	4,997,477.68	2.01	1.79%
912828YW4	T-Note	1.625	12/15/22	12/15/22	5,000,000.00	5,118,554.69	0.12	1.83%
9128283U2	T-Note	2.375	01/31/23	01/31/23	5,000,000.00	5,093,554.69	1.82	1.82%
912828P79	T-Note	1.500	02/28/23	02/28/23	5,000,000.00	5,127,734.37	0.15	1.83%
9128284A5	T-Note	2.625	02/28/23	02/28/23	5,000,000.00	5,206,835.94	1.41	1.86%
912828VB3	T-Note	1.750	05/15/23	05/15/23	5,000,000.00	5,025,195.31	1.61	1.80%
9128285K2	T-Note	2.875	10/31/23	10/31/23	5,000,000.00	5,298,046.88	1.40	1.89%
912828WE6	T-Note	2.750	11/15/23	11/15/23	5,000,000.00	5,228,125.00	1.60	1.87%
9128285P1	T-Note	2.875	11/30/23	11/30/23	5,000,000.00	5,341,015.63	0.26	1.91%
912828V80	T-Note	2.250	01/31/24	01/31/24	5,000,000.00	5,242,773.44	0.38	1.88%
912828B66	T-Note	2.750	02/15/24	02/15/24	5,000,000.00	5,227,946.44	1.60	1.87%
912828W48	T-Note	2.125	02/29/24	02/29/24	5,000,000.00	5,258,398.44	0.31	1.88%
912828YH7	T-Note	1.500	09/30/24	09/30/24	5,000,000.00	5,186,718.75	0.36	1.86%
Total			486 days	486 days	135,000,000.00	138,387,829.35	1.03	49.50%
US Instrumentality Securities								
3133EJTF6	FFCB	2.700	07/02/21	07/02/21	5,000,000.00	4,990,450.00	2.77	1.78%
313383ZU8	FHLB	3.000	09/10/21	09/10/21	5,000,000.00	4,999,000.00	3.01	1.79%
3137EADB2	FHLMC	2.375	01/13/22	01/13/22	5,000,000.00	5,100,110.00	1.52	1.82%
3133EKBV7	FFCB	2.550	03/01/22	03/01/22	5,000,000.00	5,001,091.25	2.54	1.79%
313378WG2	FHLB	2.500	03/11/22	03/11/22	5,000,000.00	5,023,750.00	2.33	1.80%
3133EKLR5	FFCB	2.250	05/16/22	05/16/22	5,000,000.00	5,001,700.00	2.24	1.79%
3133EMGP1	FFCB	0.150	05/16/22	05/16/22	5,000,000.00	4,998,500.00	0.17	1.79%
313380GJ0	FFCB	2.000	09/09/22	09/09/22	5,000,000.00	4,922,050.00	2.47	1.76%
3133EMD66	FFCB	0.080	09/15/22	09/15/22	5,000,000.00	4,999,350.00	0.09	1.79%
3133EKHN9	FFCB	2.330	10/18/22	10/18/22	5,000,000.00	4,994,700.00	2.36	1.79%
3133ECQD9	FFCB	2.120	01/23/23	01/23/23	5,000,000.00	5,095,500.00	1.54	1.82%
3130AJ7E3	FHLB	1.375	02/17/23	02/17/23	5,000,000.00	5,143,160.00	0.19	1.84%
3133ELSP0	FFCB	0.750	03/13/23	03/13/23	5,000,000.00	5,067,150.00	0.15	1.81%
3133EMXM9	FFCB	0.125	04/27/23	04/27/23	5,000,000.00	4,996,350.00	0.16	1.79%
3135G04Q3	FNMA	0.250	05/22/23	05/22/23	5,000,000.00	5,005,835.00	0.21	1.79%
3133834G3	FHLB	2.125	06/09/23	06/09/23	5,000,000.00	5,045,000.00	1.88	1.80%
3134GV2E7	FHLMC-Call	0.400	06/30/23	12/30/21	5,000,000.00	5,000,000.00	0.40	1.79%
3135G05G4	FNMA	0.250	07/10/23	07/10/23	5,000,000.00	5,003,550.00	0.22	1.79%
3133EKZK5	FFCB	1.600	08/14/23	08/14/23	5,000,000.00	5,016,600.00	1.51	1.79%
3136G4Y56	FNMA-Call	0.310	08/25/23	08/25/23	5,000,000.00	5,000,000.00	0.31	1.79%
3130A3DL5	FHLB	2.375	09/08/23	09/08/23	5,000,000.00	5,163,350.00	1.54	1.85%
3137EAEZ8	FHLMC	0.250	11/06/23	11/06/23	5,000,000.00	4,998,250.00	0.26	1.79%
3130AAHE1	FHLB	2.500	12/08/23	12/08/23	5,000,000.00	5,202,085.00	1.52	1.86%
3135G0V34	FNMA	2.500	02/05/24	02/05/24	5,000,000.00	5,169,400.00	1.66	1.85%
3133EMBE1	FFCB-Call	0.300	03/28/24	03/28/24	5,000,000.00	4,995,000.00	0.33	1.79%
3135G0V75	FNMA	1.750	07/02/24	07/02/24	5,000,000.00	4,999,850.00	1.75	1.79%
3134GV454	FHLMC-Call	0.450	07/08/24	07/08/24	5,000,000.00	5,000,000.00	0.45	1.79%
3130A2UW4	FHLB	2.875	09/13/24	09/13/24	5,000,000.00	5,263,465.00	1.74	1.88%
Total			628 days	608 days	140,000,000.00	141,195,246.25	1.26	50.50%
GRAND TOTAL			558 days	548 days	275,000,000.00	279,583,075.60	1.15	100.00%