

City of Ann Arbor
Securities Held as of March 31, 2020



% Portfolio
Hist Cost

<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								
912828ND8	T-Note	3.500	05/15/20	05/15/20	5,000,000.00	5,072,868.31	2.65	1.97%
912828XH8	T-Note	1.625	06/30/20	06/30/20	5,000,000.00	5,119,531.25	1.00	1.98%
912828L65	T-Note	1.375	09/30/20	09/30/20	5,000,000.00	5,064,062.50	1.06	1.96%
912828L99	T-Note	1.375	10/31/20	10/31/20	5,000,000.00	5,036,328.13	1.19	1.95%
912828WC0	T-Note	1.750	10/31/20	10/31/20	5,000,000.00	5,000,195.31	1.75	1.94%
912828PC8	T-Note	2.625	11/15/20	11/15/20	5,000,000.00	4,997,673.00	2.65	1.94%
912828N89	T-Note	1.375	01/31/21	01/31/21	5,000,000.00	5,072,656.25	1.04	1.97%
912828PX2	T-Note	3.625	02/15/21	02/15/21	5,000,000.00	5,085,563.63	2.83	1.97%
912828C57	T-Note	2.250	03/31/21	03/31/21	5,000,000.00	5,108,789.06	1.63	1.98%
912828WG1	T-Note	2.250	04/30/21	04/30/21	5,000,000.00	5,108,789.06	1.64	1.98%
912828QN3	T-Note	3.125	05/15/21	05/15/21	5,000,000.00	5,034,196.44	2.84	1.95%
912828F21	T-Note	2.125	09/30/21	09/30/21	5,000,000.00	4,914,860.50	2.70	1.90%
9128285F3	T-Note	2.875	10/15/21	10/15/21	5,000,000.00	5,011,328.13	2.79	1.94%
9128285F3	T-Note	2.875	10/15/21	10/15/21	5,000,000.00	5,146,501.13	1.49	1.99%
9128285L0	T-Note	2.875	11/15/21	11/15/21	5,000,000.00	5,153,532.38	1.48	2.00%
9128285L0	T-Note	2.875	11/15/21	11/15/21	5,000,000.00	5,148,649.56	1.51	1.99%
912828U65	T-Note	1.750	11/30/21	11/30/21	5,000,000.00	5,026,969.88	1.51	1.95%
912828XG0	T-Note	2.125	06/30/22	06/30/22	5,000,000.00	4,943,945.31	2.48	1.92%
912828M80	T-Note	2.000	11/30/22	11/30/22	5,000,000.00	4,997,477.68	2.01	1.94%
9128283U2	T-Note	2.375	01/31/23	01/31/23	5,000,000.00	5,093,554.69	1.82	1.97%
9128284A5	T-Note	2.625	02/28/23	02/28/23	5,000,000.00	5,206,835.94	1.41	2.02%
912828VB3	T-Note	1.750	05/15/23	05/15/23	5,000,000.00	5,025,195.31	1.61	1.95%
9128285K2	T-Note	2.875	10/31/23	10/31/23	5,000,000.00	5,298,046.88	1.40	2.05%
912828WE6	T-Note	2.750	11/15/23	11/15/23	5,000,000.00	5,228,125.00	1.60	2.03%
912828B66	T-Note	2.750	02/15/24	02/15/24	5,000,000.00	5,227,946.44	1.60	2.03%
Total			616 days	616 days	125,000,000.00	127,123,621.77	1.82	49.25%
US Instrumentality Securities								
3137EAEM7	FHLMC	2.500	04/23/20	04/23/20	5,000,000.00	4,987,950.00	2.63	1.93%
3134GABM5	FHLMC	1.300	08/28/20	08/28/20	5,000,000.00	5,000,000.00	1.30	1.94%
3134G3K90	FHLMC	1.700	09/25/20	09/25/20	5,000,000.00	5,000,000.00	1.70	1.94%
3133EGXX8	FFCB	1.340	10/13/20	04/03/20	5,000,000.00	4,988,750.00	1.40	1.93%
3135G0F73	FNMA	1.500	11/30/20	11/30/20	5,000,000.00	5,080,350.00	1.12	1.97%
3130A3UQ5	FHLB	1.875	12/11/20	12/11/20	5,000,000.00	4,981,650.00	2.00	1.93%
3130ABZQ2	FHLB	1.750	02/08/21	02/08/21	5,000,000.00	5,000,000.00	1.75	1.94%
3133EJXV6	FFCB	2.700	02/23/21	02/23/21	5,000,000.00	4,992,450.00	2.76	1.93%
3133EJTF6	FFCB	2.700	07/02/21	07/02/21	5,000,000.00	4,990,450.00	2.77	1.93%
313383ZU8	FHLB	3.000	09/10/21	09/10/21	5,000,000.00	4,999,000.00	3.01	1.94%
3137EADB2	FHLMC	2.375	01/13/22	01/13/22	5,000,000.00	5,100,110.00	1.52	1.98%
3133EKBV7	FFCB	2.550	03/01/22	03/01/22	5,000,000.00	5,001,091.25	2.54	1.94%
313378WG2	FHLB	2.500	03/11/22	03/11/22	5,000,000.00	5,023,750.00	2.33	1.95%
3133EKLR5	FFCB	2.250	05/16/22	05/16/22	5,000,000.00	5,001,700.00	2.24	1.94%
3133EKF27	FFCB	1.850	08/26/22	08/26/20	5,000,000.00	4,996,250.00	1.88	1.94%
313380GJ0	FFCB	2.000	09/09/22	09/09/22	5,000,000.00	4,922,050.00	2.47	1.91%
3133EKHN9	FFCB	2.330	10/18/22	10/18/22	5,000,000.00	4,994,700.00	2.36	1.93%
3133ECQD9	FFCB	2.120	01/23/23	01/23/23	5,000,000.00	5,095,500.00	1.54	1.97%
3133834G3	FHLB	2.125	06/09/23	06/09/23	5,000,000.00	5,045,000.00	1.88	1.95%
3133EKZK5	FFCB	1.600	08/14/23	08/14/23	5,000,000.00	5,016,600.00	1.51	1.94%
3130A3DL5	FHLB	2.375	09/08/23	09/08/23	5,000,000.00	5,163,350.00	1.54	2.00%
3130AAHE1	FHLB	2.500	12/08/23	12/08/23	5,000,000.00	5,202,085.00	1.52	2.02%
3135G0V34	FNMA	2.500	02/05/24	02/05/24	5,000,000.00	5,169,400.00	1.66	2.00%
3134GUD72	FHLMC	2.010	06/18/24	06/18/20	5,000,000.00	4,999,250.00	2.01	1.94%
3135G0V75	FNMA	1.750	07/02/24	07/02/24	5,000,000.00	4,999,850.00	1.75	1.94%
3130A2UW4	FHLB	2.875	09/13/24	09/13/24	5,000,000.00	5,263,465.00	1.74	2.04%
Total			787 days	697 days	130,000,000.00	131,014,751.25	1.96	50.75%
GRAND TOTAL			703 days	657 days	255,000,000.00	258,138,373.02	1.89	100.00%