

**City of Ann Arbor
Securities Held as of December 31, 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>
U.S. Treasury Securities								
912828UL2	T-Note	1.375	01/31/20	01/31/20	5,000,000.00	4,990,429.69	1.44	1.76%
912828MP2	T-Note	3.625	02/15/20	02/15/20	5,000,000.00	5,075,016.75	2.61	1.79%
912828J50	T-Note	1.375	02/29/20	02/29/20	5,000,000.00	5,060,742.19	1.01	1.79%
912828ND8	T-Note	3.500	05/15/20	05/15/20	5,000,000.00	5,072,868.31	2.65	1.79%
912828XH8	T-Note	1.625	06/30/20	06/30/20	5,000,000.00	5,119,531.25	1.00	1.81%
912828L65	T-Note	1.375	09/30/20	09/30/20	5,000,000.00	5,064,062.50	1.06	1.79%
912828L99	T-Note	1.375	10/31/20	10/31/20	5,000,000.00	5,036,328.13	1.19	1.78%
912828WC0	T-Note	1.750	10/31/20	10/31/20	5,000,000.00	5,000,195.31	1.75	1.77%
912828PC8	T-Note	2.625	11/15/20	11/15/20	5,000,000.00	4,997,673.00	2.65	1.77%
912828N89	T-Note	1.375	01/31/21	01/31/21	5,000,000.00	5,072,656.25	1.04	1.79%
912828PX2	T-Note	3.625	02/15/21	02/15/21	5,000,000.00	5,085,563.63	2.83	1.80%
912828C57	T-Note	2.250	03/31/21	03/31/21	5,000,000.00	5,108,789.06	1.63	1.81%
912828WG1	T-Note	2.250	04/30/21	04/30/21	5,000,000.00	5,108,789.06	1.64	1.81%
912828QN3	T-Note	3.125	05/15/21	05/15/21	5,000,000.00	5,034,196.44	2.84	1.78%
912828F21	T-Note	2.125	09/30/21	09/30/21	5,000,000.00	4,914,860.50	2.70	1.74%
9128285F3	T-Note	2.875	10/15/21	10/15/21	5,000,000.00	5,011,328.13	2.79	1.77%
9128285F3	T-Note	2.875	10/15/21	10/15/21	5,000,000.00	5,146,501.13	1.49	1.82%
9128285L0	T-Note	2.875	11/15/21	11/15/21	5,000,000.00	5,153,532.38	1.48	1.82%
9128285L0	T-Note	2.875	11/15/21	11/15/21	5,000,000.00	5,148,649.56	1.51	1.82%
912828U65	T-Note	1.750	11/30/21	11/30/21	5,000,000.00	5,026,969.88	1.51	1.78%
912828XG0	T-Note	2.125	06/30/22	06/30/22	5,000,000.00	4,943,945.31	2.48	1.75%
912828M80	T-Note	2.000	11/30/22	11/30/22	5,000,000.00	4,997,477.68	2.01	1.77%
9128283U2	T-Note	2.375	01/31/23	01/31/23	5,000,000.00	5,093,554.69	1.82	1.80%
9128284A5	T-Note	2.625	02/28/23	02/28/23	5,000,000.00	5,206,835.94	1.41	1.84%
912828VB3	T-Note	1.750	05/15/23	05/15/23	5,000,000.00	5,025,195.31	1.61	1.78%
9128285K2	T-Note	2.875	10/31/23	10/31/23	5,000,000.00	5,298,046.88	1.40	1.87%
912828WE6	T-Note	2.750	11/15/23	11/15/23	5,000,000.00	5,228,125.00	1.60	1.85%
Total			604 days	604 days	135,000,000.00	137,021,863.96	1.82	48.41%
US Instrumentality Securities								
3130ADN32	FHLB	2.125	02/11/20	02/11/20	5,000,000.00	4,979,650.00	2.34	1.76%
3133EFZT7	FFCB	1.400	02/24/20	02/24/20	5,000,000.00	5,000,000.00	1.40	1.77%
3137EAEM7	FHLMC	2.500	04/23/20	04/23/20	5,000,000.00	4,987,950.00	2.63	1.76%
3134GABM5	FHLMC	1.300	08/28/20	08/28/20	5,000,000.00	5,000,000.00	1.30	1.77%
3134G3K90	FHLMC	1.700	09/25/20	09/25/20	5,000,000.00	5,000,000.00	1.70	1.77%
3133EGXX8	FFCB	1.340	10/13/20	10/13/20	5,000,000.00	4,988,750.00	1.40	1.76%
3135G0F73	FNMA	1.500	11/30/20	11/30/20	5,000,000.00	5,080,350.00	1.12	1.80%
3130A3UQ5	FHLB	1.875	12/11/20	12/11/20	5,000,000.00	4,981,650.00	2.00	1.76%
3130ABZQ2	FHLB	1.750	02/08/21	02/08/21	5,000,000.00	5,000,000.00	1.75	1.77%
3133EJXV6	FFCB	2.700	02/23/21	02/23/21	5,000,000.00	4,992,450.00	2.76	1.76%
3134GBG48	FHLMC	1.750	03/29/21	03/29/21	5,000,000.00	5,000,000.00	1.75	1.77%
3133EJTF6	FFCB	2.700	07/02/21	07/02/21	5,000,000.00	4,990,450.00	2.77	1.76%
313383ZU8	FHLB	3.000	09/10/21	09/10/21	5,000,000.00	4,999,000.00	3.01	1.77%
3137EADB2	FHLMC	2.375	01/13/22	01/13/22	5,000,000.00	5,100,110.00	1.52	1.80%
3133EKBV7	FFCB	2.550	03/01/22	03/01/22	5,000,000.00	5,001,091.25	2.54	1.77%
313378WG2	FHLB	2.500	03/11/22	03/11/22	5,000,000.00	5,023,750.00	2.33	1.78%
3133EKLRS	FFCB	2.250	05/16/22	05/16/22	5,000,000.00	5,001,700.00	2.24	1.77%
3133EKF27	FFCB	1.850	08/26/22	08/26/22	5,000,000.00	4,996,250.00	1.88	1.77%
313380GJ0	FFCB	2.000	09/09/22	09/09/22	5,000,000.00	4,922,050.00	2.47	1.74%
3133EKHN9	FFCB	2.330	10/18/22	10/18/22	5,000,000.00	4,994,700.00	2.36	1.76%
3133ECQD9	FFCB	2.120	01/23/23	01/23/23	5,000,000.00	5,095,500.00	1.54	1.80%
3133834G3	FHLB	2.125	06/09/23	06/09/23	5,000,000.00	5,045,000.00	1.88	1.78%
3133EKZK5	FFCB	1.600	08/14/23	08/14/23	5,000,000.00	5,016,600.00	1.51	1.77%
3130A3DL5	FHLB	2.375	09/08/23	09/08/23	5,000,000.00	5,163,350.00	1.54	1.82%
3130AAHE1	FHLB	2.500	12/08/23	12/08/23	5,000,000.00	5,202,085.00	1.52	1.84%
3135G0V34	FNMA	2.500	02/05/24	02/05/24	5,000,000.00	5,169,400.00	1.66	1.83%
3134GUD72	FHLMC	2.010	06/18/24	06/18/20	5,000,000.00	4,999,250.00	2.01	1.77%
3135G0V75	FNMA	1.750	07/02/24	07/02/24	5,000,000.00	4,999,850.00	1.75	1.77%
3130A2UW4	FHLB	2.875	09/13/24	09/13/24	5,000,000.00	5,263,465.00	1.74	1.86%
Total			807 days	757 days	145,000,000.00	145,994,401.25	1.94	51.59%
GRAND TOTAL			709 days	683 days	280,000,000.00	283,016,265.21	1.88	100.00%