

City of Ann Arbor
Securities Held as of June 30, 2020



<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								
9127963P2	T-Bill	0.000	08/18/20	08/18/20	5,000,000.00	4,998,950.00	0.14	1.98%
9127963P2	T-Bill	0.000	08/18/20	08/18/20	5,000,000.00	4,998,968.75	0.14	1.98%
912828L65	T-Note	1.375	09/30/20	09/30/20	5,000,000.00	5,064,062.50	1.06	2.00%
912828L99	T-Note	1.375	10/31/20	10/31/20	5,000,000.00	5,036,328.13	1.19	1.99%
912828WC0	T-Note	1.750	10/31/20	10/31/20	5,000,000.00	5,000,195.31	1.75	1.98%
912828PC8	T-Note	2.625	11/15/20	11/15/20	5,000,000.00	4,997,673.00	2.65	1.98%
912828N89	T-Note	1.375	01/31/21	01/31/21	5,000,000.00	5,072,656.25	1.04	2.01%
912828PX2	T-Note	3.625	02/15/21	02/15/21	5,000,000.00	5,085,563.63	2.83	2.01%
912828C57	T-Note	2.250	03/31/21	03/31/21	5,000,000.00	5,108,789.06	1.63	2.02%
912828WG1	T-Note	2.250	04/30/21	04/30/21	5,000,000.00	5,108,789.06	1.64	2.02%
912828QN3	T-Note	3.125	05/15/21	05/15/21	5,000,000.00	5,034,196.44	2.84	1.99%
912828F21	T-Note	2.125	09/30/21	09/30/21	5,000,000.00	4,914,860.50	2.70	1.94%
9128285F3	T-Note	2.875	10/15/21	10/15/21	5,000,000.00	5,011,328.13	2.79	1.98%
9128285F3	T-Note	2.875	10/15/21	10/15/21	5,000,000.00	5,146,501.13	1.49	2.03%
9128285L0	T-Note	2.875	11/15/21	11/15/21	5,000,000.00	5,153,532.38	1.48	2.04%
9128285L0	T-Note	2.875	11/15/21	11/15/21	5,000,000.00	5,148,649.56	1.51	2.04%
912828U65	T-Note	1.750	11/30/21	11/30/21	5,000,000.00	5,026,969.88	1.51	1.99%
912828XG0	T-Note	2.125	06/30/22	06/30/22	5,000,000.00	4,943,945.31	2.48	1.95%
912828M80	T-Note	2.000	11/30/22	11/30/22	5,000,000.00	4,997,477.68	2.01	1.98%
9128283U2	T-Note	2.375	01/31/23	01/31/23	5,000,000.00	5,093,554.69	1.82	2.01%
9128284A5	T-Note	2.625	02/28/23	02/28/23	5,000,000.00	5,206,835.94	1.41	2.06%
912828VB3	T-Note	1.750	05/15/23	05/15/23	5,000,000.00	5,025,195.31	1.61	1.99%
9128285K2	T-Note	2.875	10/31/23	10/31/23	5,000,000.00	5,298,046.88	1.40	2.09%
912828WE6	T-Note	2.750	11/15/23	11/15/23	5,000,000.00	5,228,125.00	1.60	2.07%
912828B66	T-Note	2.750	02/15/24	02/15/24	5,000,000.00	5,227,946.44	1.60	2.07%
Total			532 days	532 days	125,000,000.00	126,929,140.96	1.69	50.18%
US Instrumentality Securities								
3134GABM5	FHLMC	1.300	08/28/20	08/28/20	5,000,000.00	5,000,000.00	1.30	1.98%
3134G3K90	FHLMC	1.700	09/25/20	09/25/20	5,000,000.00	5,000,000.00	1.70	1.98%
3135G0F73	FNMA	1.500	11/30/20	11/30/20	5,000,000.00	5,080,350.00	1.12	2.01%
3130A3UQ5	FHLB	1.875	12/11/20	12/11/20	5,000,000.00	4,981,650.00	2.00	1.97%
3130ABZQ2	FHLB	1.750	02/08/21	02/08/21	5,000,000.00	5,000,000.00	1.75	1.98%
3133EJXV6	FFCB	2.700	02/23/21	02/23/21	5,000,000.00	4,992,450.00	2.76	1.97%
3133EJTF6	FFCB	2.700	07/02/21	07/02/21	5,000,000.00	4,990,450.00	2.77	1.97%
313383ZU8	FHLB	3.000	09/10/21	09/10/21	5,000,000.00	4,999,000.00	3.01	1.98%
3137EADB2	FHLMC	2.375	01/13/22	01/13/22	5,000,000.00	5,100,110.00	1.52	2.02%
3133EKBV7	FFCB	2.550	03/01/22	03/01/22	5,000,000.00	5,001,091.25	2.54	1.98%
313378WG2	FHLB	2.500	03/11/22	03/11/22	5,000,000.00	5,023,750.00	2.33	1.99%
3133EKLK5	FFCB	2.250	05/16/22	05/16/22	5,000,000.00	5,001,700.00	2.24	1.98%
3133EKF27	FFCB-Call	1.850	08/26/22	08/26/20	5,000,000.00	4,996,250.00	1.88	1.98%
313380GJ0	FFCB	2.000	09/09/22	09/09/22	5,000,000.00	4,922,050.00	2.47	1.95%
3133EKHN9	FFCB	2.330	10/18/22	10/18/22	5,000,000.00	4,994,700.00	2.36	1.97%
3133ECQD9	FFCB	2.120	01/23/23	01/23/23	5,000,000.00	5,095,500.00	1.54	2.01%
3135G03D3	FNMA-Call	0.750	04/20/23	10/20/20	5,000,000.00	5,003,000.00	0.62	1.98%
3133834G3	FHLB	2.125	06/09/23	06/09/23	5,000,000.00	5,045,000.00	1.88	1.99%
3134GV2E7	FHLMC-Call	0.400	06/30/23	06/30/23	5,000,000.00	5,000,000.00	0.40	1.98%
3133EKZK5	FFCB	1.600	08/14/23	08/14/23	5,000,000.00	5,016,600.00	1.51	1.98%
3130A3DL5	FHLB	2.375	09/08/23	09/08/23	5,000,000.00	5,163,350.00	1.54	2.04%
3130AAHE1	FHLB	2.500	12/08/23	12/08/23	5,000,000.00	5,202,085.00	1.52	2.06%
3135G0V34	FNMA	2.500	02/05/24	02/05/24	5,000,000.00	5,169,400.00	1.66	2.04%
3135G0V75	FNMA	1.750	07/02/24	07/02/24	5,000,000.00	4,999,850.00	1.75	1.98%
3130A2UW4	FHLB	2.875	09/13/24	09/13/24	5,000,000.00	5,263,465.00	1.74	2.08%
Total			749 days	684 days	125,000,000.00	126,041,801.25	1.83	49.82%
GRAND TOTAL			640 days	608 days	250,000,000.00	252,970,942.21	1.76	100.00%