

Treasury Report - Trading Activity

City of Grand Rapids - Aggregate (51265)

02/08/2024 - 02/21/2024

Dated: 02/22/2024

* Does not Lock Down.

Cemetery Perpetual Care

Identifier, Description, Coupon Rate	Security Type	Final Maturity, Final Maturity Group 1 - 10 Years, Modified Duration	Moody's Rating, S&P Rating, Fitch Rating	Transaction Type, Status	Trade Date, Settle Date	Current Units	Price	Principal	Accrued Interest	Realized Gain/Loss	Amount	Yield to Maturity, Yield to Call, Yield to Worst
38375JJK2 GNR 2007-007 EF 5.734	GNMA CMO	02/20/2037 10+ Years ---	Aaa AA+ ---	Principal Paydown Settled	02/20/2024 02/20/2024	-8,920.00	---	-8,920.00	0.00	0.00	8,920.00	---
31846V542 FIRST AMER:TRS OBG Z 5.180	MMFUND	02/21/2024 0 to 1 Year ---	Aaa AAAm ---	Buy Settled	--- ---	17,829.86	1.000	17,829.86	0.00	0.00	-17,829.86	---
--- --- 5.365	---	06/22/2028 --- ---	Aaa AAA ---	--- Settled ---	--- ---	8,909.86	---	8,909.86	0.00	0.00	-8,909.86	---

Internal Mgt

Identifier, Description, Coupon Rate	Security Type	Final Maturity, Final Maturity Group 1 - 10 Years, Modified Duration	Moody's Rating, S&P Rating, Fitch Rating	Transaction Type, Status	Trade Date, Settle Date	Current Units	Price	Principal	Accrued Interest	Realized Gain/Loss	Amount	Yield to Maturity, Yield to Call, Yield to Worst
38383CN89 GNR 2021-175 DF 3.500	GNMA CMO	10/20/2051 10+ Years ---	Aaa AA+ ---	Principal Paydown Settled	02/20/2024 02/20/2024	-4,657.29	---	-4,657.29	0.00	0.00	4,657.29	---
31846V542 FIRST AMER:TRS OBG Z 5.180	MMFUND	02/21/2024 0 to 1 Year ---	Aaa AAAm ---	Sell Settled	--- ---	-22,358,114.55	1.000	-22,358,114.55	0.00	0.00	22,358,114.55	---
31846V542 FIRST AMER:TRS OBG Z 5.180	MMFUND	02/21/2024 0 to 1 Year ---	Aaa AAAm ---	Buy Settled	--- ---	9,678,916.13	1.000	9,678,916.13	0.00	0.00	-9,678,916.13	---
831628EW8 SBA 100149 3.200	Other MTGE	04/25/2045 10+ Years ---	Aaa AA+ ---	Principal Paydown Receivable	02/15/2024 02/15/2024	-1,533.66	---	-1,533.66	0.00	0.00	1,533.66	---
912797LL9 UNITED STATES TREASURY 0.000	T-BILL	03/21/2024 0 to 1 Year 0.111	P-1 A-1+ ---	Buy Settled	02/09/2024 02/12/2024	5,000,000.00	99.444	4,972,212.50	0.00	0.00	-4,972,212.50	4.991 ---
912797JD0 UNITED STATES TREASURY 0.000	T-BILL	02/13/2024 0 to 1 Year 0.003	P-1 A-1+ ---	Maturity Settled	02/13/2024 02/13/2024	-5,000,000.00	100.000	-5,000,000.00	0.00	0.00	5,000,000.00	0.000 ---
91282CGK1 UNITED STATES TREASURY 1.125	TIPS	01/15/2033 7 to 10 Years 4.214	Aaa AA+ ---	Buy Settled	02/08/2024 02/08/2024	5,152,750.00	93.527	4,819,230.21	3,822.09	0.00	-4,823,052.30	1.910 ---
912828B66 UNITED STATES TREASURY 2.750	US GOV	02/15/2024 0 to 1 Year 0.003	WR AA+ ---	Maturity Settled	02/15/2024 02/15/2024	-1,000,000.00	100.000	-1,000,000.00	0.00	0.00	1,000,000.00	2.713 ---
--- --- 3.641	---	01/17/2025 --- 1.322	Aaa AAA ---	--- --- ---	--- ---	-8,532,639.37	---	-8,893,946.66	3,822.09	0.00	8,890,124.57	2.326 ---

Summary

Identifier, Description, Coupon Rate	Security Type	Final Maturity, Final Maturity Group 1 - 10 Years, Modified Duration	Moody's Rating, S&P Rating, Fitch Rating	Transaction Type, Status	Trade Date, Settle Date	Current Units	Price	Principal	Accrued Interest	Realized Gain/Loss	Amount	Yield to Maturity, Yield to Call, Yield to Worst
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---	---	01/18/2025	Aaa	---	---	-8,523,729.51	---	-8,885,036.80	3,822.09	0.00	8,881,214.71	2.326
---	---	---	AAA	---	---							---
3.642		1.322	---									2.326

* Grouped by: Portfolio. * Groups Sorted by: Portfolio. * Showing transactions with Trade Date within selected date range. * Weighted by: Absolute Value of Principal. * MMF transactions are collapsed.

* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.