

Treasury Report - Trading Activity

City of Grand Rapids - Aggregate (51265)

07/17/2024 - 07/31/2024

Dated: 08/01/2024

* Does not Lock Down.

Capital Improvement Bond 2024 - Amphitheater

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
31846V542 FIRST AMER:TRS OBG Z 5.160	MMFUND	07/31/2024 0 to 1 Year ---	Aaa AAAm ---	Buy Settled	07/18/2024 07/18/2024	250,000.00	1.000	250,000.00	0.00	0.00	-250,000.00	---
912797JS7 UNITED STATES TREASURY 0.000	T-BILL	07/18/2024 0 to 1 Year 0.003	P-1 A-1+ ---	Maturity Settled	07/18/2024 07/18/2024	-250,000.00	100.000	-250,000.00	0.00	0.00	250,000.00	0.000
---	---	07/25/2024 0 to 1 Year 0.003	Aaa AAA ---	---	07/18/2024 07/18/2024	0.00	---	0.00	0.00	0.00	0.00	0.000
2.580				Settled								0.000

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 5.760	GNMA CMO	02/20/2037 10+ Years ---	Aaa AA+ ---	Principal Paydown Settled	07/20/2024 07/20/2024	-5,289.60	---	-5,289.60	0.00	0.00	5,289.60	---
31846V542 FIRST AMER:TRS OBG Z 5.160	MMFUND	07/31/2024 0 to 1 Year ---	Aaa AAAm ---	Buy Settled	---	13,145.04	1.000	13,145.04	0.00	0.00	-13,145.04	---
31846V542 FIRST AMER:TRS OBG Z 5.160	MMFUND	07/31/2024 0 to 1 Year ---	Aaa AAAm ---	Sell Settled	07/22/2024 07/22/2024	-17,305.34	1.000	-17,305.34	0.00	0.00	17,305.34	---
---	---	06/10/2026 ---	Aaa AAA ---	---	---	-9,449.90	---	-9,449.90	0.00	0.00	9,449.90	---
5.249				Settled								---

Pooled Investments

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
3137H8B42 FHMS K-J40 A1 3.400	FHLMC	06/25/2028 3 to 5 Years ---	Aaa AA+ ---	Principal Paydown Settled	07/25/2024 07/25/2024	-1,633.30	---	-1,633.30	0.00	0.00	1,633.30	---
38383CN89 GNR 2021-175 DF 3.500	GNMA CMO	10/20/2051 10+ Years ---	Aaa AA+ ---	Principal Paydown Settled	07/20/2024 07/20/2024	-1,392.97	---	-1,392.97	0.00	0.00	1,392.97	---
31846V542 FIRST AMER:TRS OBG Z 5.180	MMFUND	07/31/2024 0 to 1 Year ---	Aaa AAAm ---	Sell Settled	---	-131,446,991.19	1.000	-131,446,991.19	0.00	0.00	131,446,991.19	---
31846V542 FIRST AMER:TRS OBG Z 5.180	MMFUND	07/31/2024 0 to 1 Year ---	Aaa AAAm ---	Buy Settled	---	135,346,779.28	1.000	135,346,779.28	0.00	0.00	-135,346,779.28	---
912797JS7 UNITED STATES TREASURY 0.000	T-BILL	07/18/2024 0 to 1 Year 0.003	P-1 A-1+ ---	Buy Settled	07/17/2024 07/17/2024	5,610,000.00	99.986	5,609,216.16	0.00	0.00	-5,609,216.16	0.000

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912797JS7 UNITED STATES TREASURY 0.000	T-BILL	07/18/2024 0 to 1 Year 0.003	P-1 A-1+ ---	Maturity Settled	07/18/2024 07/18/2024	-25,530,000.00	100.000	-25,530,000.00	0.00	0.00	25,530,000.00	0.000 --- 0.000
912797KW6 UNITED STATES TREASURY 0.000	T-BILL	08/06/2024 0 to 1 Year 0.049	P-1 A-1+ ---	Buy Settled	07/19/2024 07/19/2024	10,070,000.00	99.738	10,043,611.57	0.00	0.00	-10,043,611.57	4.451 --- 4.451
912797KW6 UNITED STATES TREASURY 0.000	T-BILL	08/06/2024 0 to 1 Year 0.038	P-1 A-1+ ---	Buy Settled	07/23/2024 07/23/2024	8,900,000.00	99.796	8,881,853.39	0.00	0.00	-8,881,853.39	4.963 --- 4.963
912797KW6 UNITED STATES TREASURY 0.000	T-BILL	08/06/2024 0 to 1 Year 0.036	P-1 A-1+ ---	Buy Settled	07/24/2024 07/24/2024	5,480,000.00	99.811	5,469,628.64	0.00	0.00	-5,469,628.64	4.950 --- 4.950
912797KW6 UNITED STATES TREASURY 0.000	T-BILL	08/06/2024 0 to 1 Year 0.033	P-1 A-1+ ---	Buy Settled	07/25/2024 07/25/2024	4,475,000.00	99.825	4,467,182.18	0.00	0.00	-4,467,182.18	4.905 --- 4.905
912797KW6 UNITED STATES TREASURY 0.000	T-BILL	08/06/2024 0 to 1 Year 0.030	P-1 A-1+ ---	Buy Settled	07/26/2024 07/26/2024	3,785,000.00	99.840	3,778,925.34	0.00	0.00	-3,778,925.34	3.887 --- 3.887
912797JR9 UNITED STATES TREASURY 0.000	T-BILL	01/23/2025 0 to 1 Year 0.475	P-1 A-1+ ---	Buy Settled	07/29/2024 07/30/2024	8,000,000.00	97.575	7,806,004.08	0.00	0.00	-7,806,004.08	5.119 --- 5.119
912797KA4 UNITED STATES TREASURY 0.000	T-BILL	02/20/2025 0 to 1 Year 0.550	P-1 A-1+ ---	Buy Settled	07/29/2024 07/30/2024	7,500,000.00	97.255	7,294,145.83	0.00	0.00	-7,294,145.83	5.021 --- 5.021
912797KW6 UNITED STATES TREASURY 0.000	T-BILL	08/06/2024 0 to 1 Year 0.022	P-1 A-1+ ---	Buy Settled	07/29/2024 07/29/2024	60,370,000.00	99.883	60,299,152.18	0.00	0.00	-60,299,152.18	4.704 --- 4.704
912797KS5 UNITED STATES TREASURY 0.000	T-BILL	04/17/2025 0 to 1 Year 0.704	P-1 A-1+ ---	Buy Settled	07/29/2024 07/30/2024	5,000,000.00	96.600	4,829,987.50	0.00	0.00	-4,829,987.50	4.898 --- 4.898
912797LX3 UNITED STATES TREASURY 0.000	T-BILL	01/09/2025 0 to 1 Year 0.439	P-1 A-1+ ---	Buy Settled	07/29/2024 07/30/2024	5,000,000.00	97.765	4,888,231.80	0.00	0.00	-4,888,231.80	5.095 --- 5.095
912797KW6 UNITED STATES TREASURY 0.000	T-BILL	08/06/2024 0 to 1 Year 0.019	P-1 A-1+ ---	Buy Settled	07/30/2024 07/30/2024	21,360,000.00	99.898	21,338,132.27	0.00	0.00	-21,338,132.27	4.593 --- 4.593
912797KW6 UNITED STATES TREASURY 0.000	T-BILL	08/06/2024 0 to 1 Year 0.016	P-1 A-1+ ---	Buy Settled	07/31/2024 07/31/2024	23,400,000.00	99.912	23,379,477.73	0.00	0.00	-23,379,477.73	4.444 --- 4.444
912828ZF0 UNITED STATES TREASURY 0.500	US GOV	03/31/2025 0 to 1 Year 0.655	Aaa AA+ ---	Buy Settled	07/29/2024 07/30/2024	6,500,000.00	97.098	6,311,347.66	10,744.54	0.00	-6,322,092.20	4.968 --- 4.968
--- --- 2.968	---	08/15/2024 --- 0.104	Aaa AAA ---	--- Settled ---	---	153,816,761.83	---	152,763,658.15	10,744.54	0.01	-152,774,402.69	3.974 --- 3.974

Summary

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--- --- 2.968	---	08/15/2024 --- 0.104	Aaa AAA ---	--- Settled ---	---	153,807,311.93	---	152,754,208.25	10,744.54	0.00	-152,764,952.79	3.969 --- 3.969

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Dated: 08/01/2024

* 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.