

CITY OF HENDERSONVILLE
FIRST CITIZENS CUSTODIAN ACCOUNT

INVESTMENT REPORT

June 22

| Investment Name | | Rating | Cusip | Price | Coupon | YTM | Purchased Date | Issued Date | Maturity Date | Callable | Cost Basis | Coupon Date | Annual Interest \$ | |
|---|------|-----------|-----------|--------|--------|-------|----------------|-------------|---------------|----------|--------------|---------------|--------------------|--|
| TREASURY AND FEDERAL AGENCIES | | | | | | | | | | | | | | |
| Federal Home Loan Bks Cons Bds | FHL | | 3130ALLN2 | 99.825 | 0.50% | 0.50% | 3/24/2021 | 3/24/2021 | 3/24/2026 | NO | 499,125.00 | | | |
| Federal Home Loan Mtg Corp | FHLM | | 3137EAF2 | 99.91 | 0.25% | 0.25% | 3/24/2021 | 12/4/2020 | 12/4/2023 | No | 999,100.00 | | | |
| Federal Farm Credit | FFCB | Aaa AA+ / | 3133EL7EB | 99.975 | 0.22% | 0.23% | 9/29/2020 | 9/15/2020 | 3/15/2023 | Yes | 1,999,500.00 | | | |
| US Treasury Note | USTN | | 912828M80 | 101.05 | 2.00% | 1.64% | 12/11/2019 | 11/30/2015 | 11/30/2022 | NO | 606,328.13 | | | |
| US Treasury Bill | USTB | | 912796V71 | 99.456 | 0.54% | 0.63% | 6/27/2022 | 6/30/2022 | 10/27/2022 | NO | 1,491,840.00 | | | |
| TOTAL TREASURY AND FEDERAL AGENCIES | | | | | | | | | | | | 5,595,893.13 | | |
| COMMERCIAL PAPER/CASH EQUIVALENT | | | | | | | | | | | | | | |
| Ing US Fdg LLC Disc Coml Paper | ECDC | | 4497W1G59 | 99.875 | | 0.25% | 1/5/2022 | 1/6/2022 | 7/5/2022 | NO | 998,750.00 | | | |
| TOTAL COMMERCIAL PAPER/ CASH EQUIVALENT | | | | | | | | | | | | 998,750.00 | | |
| OTHER INVESTMENTS (MUNI/BABS/) | | | | | | | | | | | | | | |
| TOTAL OTHER INVESTMENTS (MUNI/BABS) | | | | | | | | | | | | 0.00 | | |
| Total Securities | | | | | | | | | | | | 6,594,643.13 | | |
| NC Capt Management | Cash | | | | | | | | | | 3,994,277.02 | | | |
| Total Security - Cost Basis | | | | | | | | | | | | 10,588,920.15 | | |

| Portfolio Allocation - by Security Type | | | | % of Total | |
|---|-------|----|-------------------------|------------|--|
| | | | | Cash | |
| Fannie Mae | FNMA | | - | 0.00% | |
| Federal Home Loan bank | FHLB | | 1,498,225.00 | 13.05% | |
| Freddie Mac | FHLMC | | - | 0.00% | |
| Federal Farm Credit Bank | FFCB | \$ | 1,999,500.00 | 17.41% | |
| US Treasury Note | USTN | | - | 0.00% | |
| US Treasury Note | USTN | | 606,328.13 | 5.28% | |
| US Treasury Bill | USTB | | 1,491,840.00 | 12.99% | |
| Total GOVERNMENT AGENCIES | | | \$ 5,595,893.13 | | |
| Commercial Paper | Ing | | 998,750.00 | 8.70% | |
| MUNI/OTHER | | | - | | |
| Cash | | | 3,994,277.02 | | |
| | | | \$ 10,588,920.15 | | |

| Portfolio Allocation - by Maturity Date: | | | |
|--|----|-----------------------|-------|
| 2022 | \$ | 2,098,168.13 | 37.5% |
| 2023 | \$ | 2,998,600.00 | 53.6% |
| 2024 | \$ | - | 0.0% |
| 2025 | \$ | - | 0.0% |
| 2026 | \$ | 499,125.00 | 8.9% |
| | | \$5,595,893.13 | |