

Office of the City Treasurer
Financial Services Division
Investment Report
For the Period of 01/01/2016 to 12/31/2016
City of Milwaukee, Wisconsin
General Fund Long-Term Pooled Cash Portfolio

Earned Income Realized	\$ 938,269.01
Less: Investment Fees	\$ 38,734.93
Less: Comptroller's cost of borrowing to maintain liquidity	\$ 170,758.00
Net Total Earned Income Realized	\$ 728,776.08
Less: Contribution to the Public Debt Amortization Fund	\$ 312,756.34
Net General Fund Earned Income Realized	\$ 416,019.74
Investment Rate of Return	1.3300%
Bench Mark - Bank of America Merrill Lynch Corporate Index AA or Better/US Treasuries and Agencies 1-3 year	1.1356%
Performance to Benchmark	17.119% 0.1944%

Investment Portfolio as of 12/31/2016

Asset Class 1

Bank Deposits that mature in 3 years or less

Financial Institution	Date Purchased	Duration in Years	Yield to Maturity	Accrued Carrying Value	Market Value	Percent of Portfolio	Percent of Asset Class
US Bank	12/31/2016	0.00	0.05%	\$ 2,164,603.56	\$ 2,164,603.56	2.77%	100.00%
TOTAL ASSET CLASS 1				\$ 2,164,603.56	\$ 2,164,603.56	2.77%	100.00%

Asset Class 2

Bonds or securities issued or guaranteed by the federal government or an instrumentality of the federal government that mature in 10 years or less

Description of Security	Date Purchased	Duration in Years	Yield to Maturity	Accrued Carrying Value	Market Value	Percent of Portfolio	Percent of Asset Class
FEDERAL HOME LOAN BANKS	8/21/2014	0.40	0.75%	\$ 650,246.30	\$ 650,325.65	0.82%	1.50%
FNMA 2013-052- MD	5/30/2013	4.82	2.46%	\$ 218,323.87	\$ 205,292.37	0.28%	0.51%
FNMA 2013-060- LE	5/30/2013	3.10	2.71%	\$ 256,198.75	\$ 245,498.27	0.33%	0.60%
FEDERAL HOME LN MTG CORP	2/22/2012	0.19	0.57%	\$ 149,896.18	\$ 150,120.00	0.19%	0.35%
FEDERAL HOME LN MTG CORP	1/17/2013	1.17	0.99%	\$ 659,577.18	\$ 659,142.00	0.84%	1.52%
FNMA POOL - 889893	5/14/2012	4.10	2.51%	\$ 164,581.15	\$ 170,092.89	0.21%	0.38%
GNMA 2013-078- A	5/30/2013	1.15	2.11%	\$ 624,617.27	\$ 613,392.46	0.80%	1.43%
GNMA 2014-086- A	6/30/2014	1.53	2.02%	\$ 367,018.22	\$ 363,668.43	0.47%	0.84%
UNITED STATES TREAS NTS	10/6/2015	2.04	1.24%	\$ 809,206.87	\$ 804,320.00	1.03%	1.86%
UNITED STATES TREAS NTS	5/27/2016	2.28	1.28%	\$ 1,518,951.35	\$ 1,511,700.00	1.94%	3.48%
UNITED STATES TREAS NTS	12/17/2015	2.59	1.36%	\$ 502,845.24	\$ 503,450.00	0.64%	1.15%
UNITED STATES TREAS NTS	3/4/2016	2.67	1.38%	\$ 509,095.50	\$ 504,900.00	0.65%	1.17%
UNITED STATES TREAS NTS	4/11/2016	2.76	1.41%	\$ 2,468,782.17	\$ 2,430,820.00	3.16%	5.66%
UNITED STATES TREAS NTS	4/21/2015	0.87	0.87%	\$ 1,001,457.67	\$ 1,000,000.00	1.28%	2.30%
UNITED STATES TREAS NTS	2/10/2016	2.84	1.43%	\$ 1,486,715.62	\$ 1,473,087.00	1.90%	3.41%
UNITED STATES TREAS NTS	6/4/2015	0.95	0.89%	\$ 1,001,479.73	\$ 1,001,100.00	1.28%	2.30%
UNITED STATES TREAS NTS	3/14/2016	2.90	1.46%	\$ 1,524,146.45	\$ 1,507,350.00	1.95%	3.49%
UNITED STATES TREAS NTS	7/19/2016	3.00	1.49%	\$ 758,272.00	\$ 744,525.00	0.97%	1.74%
UNITED STATES TREAS NTS	2/12/2016	3.07	1.53%	\$ 363,924.47	\$ 358,272.00	0.47%	0.83%
UNITED STATES TREAS NTS	7/7/2015	1.28	0.99%	\$ 996,224.36	\$ 996,900.00	1.27%	2.28%
UNITED STATES TREAS NTS	7/7/2016	3.54	1.67%	\$ 764,681.68	\$ 742,200.00	0.98%	1.75%
UNITED STATES TREAS NTS	8/28/2014	0.66	0.77%	\$ 1,514,067.19	\$ 1,510,950.00	1.94%	3.47%
UNITED STATES TREAS NTS	3/19/2015	0.91	0.90%	\$ 986,785.99	\$ 986,992.50	1.26%	2.26%
UNITED STATES TREAS NTS	9/29/2015	1.22	0.98%	\$ 772,354.90	\$ 767,625.00	0.99%	1.77%
UNITED STATES TREAS NTS	5/19/2016	2.34	1.29%	\$ 748,874.69	\$ 742,800.00	0.96%	1.72%
UNITED STATES TREAS NTS	7/30/2015	1.63	1.12%	\$ 756,149.20	\$ 754,725.00	0.97%	1.73%
UNITED STATES TREAS NTS	6/25/2015	1.72	1.16%	\$ 1,004,517.56	\$ 1,003,800.00	1.28%	2.30%
UNITED STATES TREAS NTS	9/30/2015	2.04	1.22%	\$ 853,659.64	\$ 850,510.00	1.09%	1.96%
UNITED STATES TREAS NTS	2/4/2016	2.12	1.24%	\$ 806,419.53	\$ 802,240.00	1.03%	1.85%
UNITED STATES TREAS NTS	2/28/2014	0.17	0.47%	\$ 350,246.11	\$ 350,251.30	0.45%	0.80%
UNITED STATES TREAS NTS	12/8/2015	2.29	1.28%	\$ 997,806.08	\$ 999,400.00	1.28%	2.29%
UNITED STATES TREAS NTS	7/23/2014	0.42	0.61%	\$ 1,448,358.15	\$ 1,450,145.00	1.85%	3.22%
UNITED STATES TREAS NTS	6/5/2014	0.50	0.65%	\$ 999,081.12	\$ 1,000,500.00	1.28%	2.29%
UNITED STATES TREAS NTS	6/6/2014	0.58	0.67%	\$ 896,176.03	\$ 899,100.00	1.15%	2.05%
UNITED STATES TREAS NTS	10/23/2015	2.54	1.33%	\$ 495,558.02	\$ 494,200.00	0.63%	1.14%
UNITED STATES TREAS NTS	1/16/2015	0.66	0.74%	\$ 998,273.58	\$ 999,200.00	1.28%	2.29%
UNITED STATES TREAS NTS	5/13/2016	2.61	1.36%	\$ 751,384.37	\$ 742,950.00	0.96%	1.72%
UNITED STATES TREAS NTS	9/19/2014	0.75	0.81%	\$ 398,535.63	\$ 399,440.00	0.51%	0.91%
UNITED STATES TREAS NTS	1/27/2016	2.77	1.40%	\$ 699,280.35	\$ 696,990.00	0.89%	1.60%
UNITED STATES TREAS NTS	1/7/2013	0.83	0.86%	\$ 899,657.56	\$ 899,226.90	1.15%	2.06%
UNITED STATES TREAS NTS	11/5/2014	0.91	0.88%	\$ 597,695.35	\$ 598,620.00	0.76%	1.37%
UNITED STATES TREAS NTS	4/19/2016	2.86	1.42%	\$ 773,895.02	\$ 765,700.00	0.99%	1.77%
UNITED STATES TREAS NTS	10/8/2014	1.08	0.94%	\$ 1,096,513.65	\$ 1,099,230.00	1.40%	2.51%
UNITED STATES TREAS NTS	6/10/2015	1.16	0.95%	\$ 995,858.82	\$ 997,700.00	1.27%	2.28%
UNITED STATES TREAS NTS	6/26/2015	1.24	0.98%	\$ 996,230.56	\$ 997,100.00	1.27%	2.28%
UNITED STATES TREAS NTS	3/31/2015	1.48	1.06%	\$ 1,005,264.65	\$ 1,004,700.00	1.28%	2.31%
UNITED STATES TREAS NTS	4/27/2015	1.56	1.09%	\$ 1,007,398.26	\$ 1,004,500.00	1.29%	2.31%
UNITED STATES TREAS NTS	4/28/2015	1.81	1.16%	\$ 1,252,480.43	\$ 1,252,000.00	1.60%	2.87%
UNITED STATES TREAS NTS	12/19/2014	0.46	0.62%	\$ 500,184.49	\$ 500,600.00	0.64%	1.15%
UNITED STATES TREAS NTS	12/7/2015	2.43	1.32%	\$ 753,984.19	\$ 755,625.00	0.96%	1.73%
UNITED STATES TREAS NTS	10/20/2015	2.51	1.35%	\$ 659,428.75	\$ 654,550.00	0.84%	1.51%
UNITED STATES TREAS NTS	5/29/2015	1.36	1.03%	\$ 799,873.84	\$ 799,760.00	1.02%	1.83%
TOTAL ASSET CLASS 2				\$ 43,612,235.74	\$ 43,417,286.77	55.73%	100.00%

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Asset Class 3

Bonds or securities of any county, city, drainage district, technical college district, village, town or school district of the State of Wisconsin that mature in 10 years or less

Description of Security	Date Purchased	Duration in Years	Yield to Maturity	Accrued Carrying Value	Market Value	Percent of Portfolio	Percent of Asset Class
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
TOTAL ASSET CLASS 3				\$	-	\$	-
						0.00%	0.00%

Asset Class 4

Any security that matures in 7 years or less with a credit rating no less than the second highest possible rating

Description of Security	Date Purchased	Duration in Years	Yield to Maturity	Accrued Carrying Value	Market Value	Percent of Portfolio	Percent of Asset Class	Rating Agency	Rating *
APPLE INC	5/3/2013	0.09	1.07%	\$ 825,000.00	\$ 826,872.75	1.05%	2.53%	Moody's	Aa1
APPLE INC	5/26/2015	0.37	0.94%	\$ 155,081.72	\$ 154,971.48	0.19%	0.48%	Moody's	Aa1
APPLE INC	2/23/2016	2.09	1.61%	\$ 774,890.15	\$ 776,472.50	0.99%	2.39%	Moody's	Aa1
BANK OF NOVA SCOTIA	2/22/2012	1.42	1.68%	\$ 13,221.64	\$ 11,924.40	0.02%	0.04%	Moody's	Aa3
BANK OF NOVA SCOTIA	6/11/2015	1.98	1.90%	\$ 1,274,700.92	\$ 1,275,490.88	1.63%	3.93%	Moody's	Aa3
BANK OF NOVA SCOTIA	3/28/2016	2.39	2.03%	\$ 752,794.27	\$ 750,408.75	0.96%	2.32%	Moody's	Aa3
BERKSHIRE HATHAWAY INC DEL	8/2/2016	0.21	1.08%	\$ 301,213.67	\$ 297,240.00	0.39%	0.93%	Moody's	Aa2
BERKSHIRE HATHAWAY INC DEL	5/27/2016	2.15	1.74%	\$ 501,968.28	\$ 502,750.00	0.64%	1.55%	Moody's	Aa2
CHEVRON CORP NEW	3/15/2016	1.46	1.50%	\$ 999,367.71	\$ 999,100.00	1.28%	3.08%	Moody's	Aa2
CHEVRON CORP NEW	6/24/2013	0.87	1.21%	\$ 835,000.00	\$ 837,596.85	1.07%	2.57%	Moody's	Aa2
CHEVRON CORP NEW	11/18/2014	1.15	1.45%	\$ 500,000.00	\$ 500,600.00	0.64%	1.54%	Moody's	Aa2
COCA COLA CO	3/3/2015	1.80	1.43%	\$ 750,000.00	\$ 749,287.50	0.96%	2.31%	Moody's	Aa3
COCA COLA CO	10/9/2015	2.36	1.66%	\$ 755,944.71	\$ 753,042.75	0.97%	2.33%	Moody's	Aa3
RABOBANK NEDERLAND	5/31/2016	0.05	1.63%	\$ 549,679.40	\$ 546,370.00	0.70%	1.69%	Moody's	Aa2
EXXON MOBIL CORP	2/23/2012	3.06	1.95%	\$ 751,472.41	\$ 750,732.75	0.96%	2.32%	Moody's	Aaa
EXXON MOBIL CORP	3/14/2016	1.17	1.33%	\$ 501,120.56	\$ 499,500.00	0.64%	1.54%	Moody's	Aaa
EXXON MOBIL CORP	3/6/2015	2.11	1.61%	\$ 775,000.00	\$ 774,843.45	0.99%	2.39%	Moody's	Aaa
GENERAL ELEC CAP CORP MTN BE	3/3/2016	0.03	1.48%	\$ 750,000.00	\$ 751,650.00	0.96%	2.31%	Moody's	A1
INTERNATIONAL BUSINESS MACHS	8/22/2014	2.05	1.65%	\$ 605,757.02	\$ 600,264.60	0.77%	1.87%	Moody's	Aa3
MERCK & CO INC NEW	1/21/2015	1.36	1.38%	\$ 1,010,656.14	\$ 1,006,100.00	1.29%	3.11%	Moody's	A1
MICROSOFT CORP	5/20/2013	1.81	1.34%	\$ 904,374.21	\$ 904,095.91	1.16%	2.79%	Moody's	Aaa
MORG ST CAP 2007-IQ015 A4	11/3/2015	0.49	2.40%	\$ 1,099,277.37	\$ 1,099,120.00	1.41%	3.39%	S&P	AA
PFIZER INC	2/22/2012	1.44	1.40%	\$ 541,027.29	\$ 494,405.97	0.69%	1.67%	Moody's	A1
ROYAL BK CDA	6/3/2013	1.54	1.59%	\$ 834,855.87	\$ 836,252.50	1.07%	2.57%	Moody's	Aa3
ROYAL BK CDA	7/30/2015	1.90	1.86%	\$ 649,948.05	\$ 652,115.75	0.83%	2.00%	Moody's	Aa3
ROYAL BK CDA	12/10/2015	0.19	1.43%	\$ 554,914.98	\$ 556,554.00	0.71%	1.71%	Moody's	Aa3
ROYAL BK CDA	12/10/2015	2.50	2.01%	\$ 555,000.00	\$ 557,836.61	0.71%	1.71%	Moody's	Aa3
SHELL INTERNATIONAL FIN BV	7/29/2016	1.82	1.56%	\$ 474,458.50	\$ 469,015.00	0.61%	1.46%	Moody's	Aa2
STATOIL ASA	11/10/2015	0.85	1.38%	\$ 898,521.53	\$ 900,990.00	1.15%	2.77%	Moody's	Aa3
STATOIL ASA	11/10/2014	0.11	1.10%	\$ 1,248,900.00	\$ 1,248,625.00	1.60%	3.85%	Moody's	Aa3
SVENSKA HANDELSBANKEN AB	3/23/2015	1.20	1.72%	\$ 484,453.47	\$ 485,388.00	0.62%	1.49%	Moody's	Aa2
3M CO	3/26/2013	1.57	1.40%	\$ 674,564.86	\$ 674,245.35	0.86%	2.08%	Moody's	A1
TORONTO DOMINION BANK	8/7/2015	1.18	1.54%	\$ 1,098,695.86	\$ 1,099,676.60	1.40%	3.39%	Moody's	Aa1
TORONTO DOMINION BANK	3/13/2015	1.53	1.65%	\$ 774,988.42	\$ 775,834.68	0.99%	2.39%	Moody's	Aa1
TOTAL CAPITAL	7/23/2015	0.13	1.24%	\$ 614,594.47	\$ 615,984.00	0.79%	1.89%	Moody's	Aa3
TOYOTA MOTOR CRED	2/17/2012	1.02	1.42%	\$ 749,670.67	\$ 750,248.25	0.96%	2.31%	Moody's	Aa3
TOYOTA MOTOR CRED	4/30/2015	1.02	1.42%	\$ 226,146.48	\$ 225,067.50	0.29%	0.70%	Moody's	Aa3
TOYOTA MOTOR CRED	1/12/2015	1.50	1.57%	\$ 774,468.16	\$ 775,232.50	0.99%	2.39%	Moody's	Aa3
U S BANCORP MTNS BK ENT	7/13/2015	0.37	1.16%	\$ 409,767.88	\$ 409,916.36	0.52%	1.26%	Moody's	A1
WAL-MART STORES INC	5/8/2012	1.92	1.46%	\$ 889,835.66	\$ 891,246.00	1.14%	2.74%	Moody's	Aa2
WAL-MART STORES INC	10/9/2015	0.31	0.96%	\$ 760,945.29	\$ 757,189.50	0.97%	2.34%	Moody's	Aa2
WELLS FARGO BANK NATL ASSN	4/22/2014	1.04	1.65%	\$ 639,984.04	\$ 640,071.04	0.82%	1.97%	Moody's	Aa2
WELLS FARGO BANK NATL ASSN	1/29/2016	2.33	1.96%	\$ 649,857.06	\$ 650,000.00	0.83%	2.00%	Moody's	Aa2
WESTPAC BKG CORP	6/2/2016	1.97	2.06%	\$ 999,639.29	\$ 995,200.00	1.28%	3.08%	Moody's	Aa2
WESTPAC BKG CORP	4/28/2016	1.85	1.86%	\$ 355,101.02	\$ 351,365.00	0.45%	1.09%	Moody's	Aa2
WESTPAC BKG CORP	7/7/2016	2.30	2.11%	\$ 759,450.52	\$ 751,206.75	0.97%	2.34%	Moody's	Aa2
BA MTG CMBS 2007-001- A4	5/13/2016	0.04	2.03%	\$ 449,988.77	\$ 445,275.00	0.58%	1.39%	Moody's	Aaa

* Note: Bonds rated below AA are either split rated or were rated AA at time of purchase.

TOTAL ASSET CLASS 4				\$	32,456,298.32	\$	32,377,375.93	41.50%	100.00%
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Asset Class 5

1940 Act Investment Funds which invest in (a) bonds issued or guaranteed by the federal government, (b) other securities issued by the federal government, or (c) repurchase agreements collateralized with bonds or securities issued by the federal government

Investment Fund	Date Purchased	Duration in Years	Yield to Maturity	Accrued Carrying Value	Market Value	Percent of Portfolio	Percent of Asset Class
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
TOTAL ASSET CLASS 5				\$	-	\$	-
						0.00%	100.00%

INVESTMENT PORTFOLIO GRAND TOTAL AS OF 12/31/2016	\$	78,233,137.62	\$	77,959,266.26	100.00%
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