

Office of the City Treasurer
Financial Services Division
Investment Report
For the Period of 01/01/2017 to 12/31/2017
City of Milwaukee, Wisconsin
General Fund Long-Term Pooled Cash Portfolio

Earned Income Realized	\$	909,977.28
Less: Comptroller's cost of borrowing to maintain liquidity	\$	200,000.00
Net Total Earned Income Realized	\$	709,977.28
Less: Contribution to the Public Debt Amortization Fund	\$	303,325.76
Net General Fund Earned Income Realized	\$	406,651.52
Book Value Rate of Return		1.24%
Market Value Rate of Return		0.86%
Bench Mark - Bank of America Merrill Lynch US Corporate & Government		
Index AA or Better		0.55%
Performance to Benchmark	55.88%	0.31%

Investment Portfolio as of 12/31/2017

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
n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a
TOTAL ASSET CLASS 1				\$ -	\$ -	0.00%	0.00%

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
FHLB STEP	10/24/2017	2.75	1.82%	\$ 1,000,000.00	\$ 994,317.00	1.26%	2.29%
FHLMC	1/17/2013	0.18	0.92%	\$ 659,859.83	\$ 659,408.64	0.83%	1.52%
FHLMC STEP	9/12/2017	3.50	2.27%	\$ 549,493.62	\$ 539,927.30	0.70%	1.27%
FHLMC STEP	9/12/2017	3.66	1.93%	\$ 348,706.57	\$ 340,967.20	0.44%	0.81%
FNMA	10/26/2017	2.82	1.75%	\$ 1,000,000.00	\$ 990,044.00	1.26%	2.30%
FNMA	10/25/2017	2.99	1.72%	\$ 1,004,497.60	\$ 994,842.00	1.27%	2.30%
FNMA MBS	5/30/2013	6.73	1.24%	\$ 157,952.80	\$ 145,436.80	0.20%	0.36%
FNMA MBS	5/30/2013	3.73	1.48%	\$ 185,205.53	\$ 175,767.75	0.23%	0.42%
FNMA MBS	5/14/2012	3.40	4.79%	\$ 123,472.12	\$ 126,536.09	0.16%	0.28%
FREDDIE MAC STEP	7/12/2017	4.48	2.50%	\$ 999,317.69	\$ 994,891.00	1.26%	2.29%
GNMA MBS	5/30/2013	1.02	1.24%	\$ 534,602.69	\$ 525,660.11	0.68%	1.22%
GNMA MBS	6/30/2014	1.39	1.20%	\$ 306,831.53	\$ 301,425.77	0.39%	0.70%
UNITED STATES TREAS NTS	6/10/2015	0.16	1.03%	\$ 998,627.19	\$ 999,030.00	1.26%	2.29%
UNITED STATES TREAS NTS	6/26/2015	0.25	1.01%	\$ 998,745.82	\$ 998,382.00	1.26%	2.29%
UNITED STATES TREAS NTS	7/7/2015	0.29	1.01%	\$ 998,743.75	\$ 998,203.00	1.26%	2.29%
UNITED STATES TREAS NTS	10/8/2014	0.08	1.26%	\$ 598,867.57	\$ 599,806.80	0.76%	1.37%
UNITED STATES TREAS NTS	1/30/2015	0.08	0.89%	\$ 499,963.96	\$ 499,839.00	0.63%	1.14%
UNITED STATES TREAS NTS	5/19/2016	1.37	0.94%	\$ 749,325.55	\$ 739,921.50	0.95%	1.72%
UNITED STATES TREAS NTS	10/23/2015	1.58	1.18%	\$ 497,038.68	\$ 492,246.00	0.63%	1.14%
UNITED STATES TREAS NTS	4/19/2016	1.92	1.05%	\$ 774,263.35	\$ 761,921.88	0.98%	1.77%
UNITED STATES TREAS NTS	5/29/2015	0.37	1.01%	\$ 799,958.18	\$ 798,812.80	1.01%	1.83%
UNITED STATES TREAS NTS	5/13/2016	1.67	0.94%	\$ 750,922.91	\$ 739,101.75	0.95%	1.72%
UNITED STATES TREAS NTS	10/25/2017	1.75	1.42%	\$ 992,024.47	\$ 984,922.00	1.25%	2.27%
UNITED STATES TREAS NTS	9/30/2015	1.08	1.07%	\$ 852,198.19	\$ 844,521.75	1.08%	1.95%
UNITED STATES TREAS NTS	7/19/2016	2.08	0.93%	\$ 755,911.34	\$ 739,746.00	0.96%	1.73%
UNITED STATES TREAS NTS	4/28/2015	0.83	1.08%	\$ 626,035.69	\$ 622,363.12	0.79%	1.43%
UNITED STATES TREAS NTS	6/29/2015	0.83	1.22%	\$ 625,204.52	\$ 622,363.12	0.79%	1.43%
UNITED STATES TREAS NTS	1/27/2016	1.83	1.29%	\$ 699,520.24	\$ 691,878.60	0.88%	1.60%
UNITED STATES TREAS NTS	12/28/2017	0.96	1.73%	\$ 2,986,282.83	\$ 2,984,181.00	3.78%	6.84%
UNITED STATES TREAS NTS	1/19/2016	1.33	1.28%	\$ 499,804.00	\$ 495,840.00	0.63%	1.14%
UNITED STATES TREAS NTS	12/8/2015	1.33	1.40%	\$ 498,881.09	\$ 495,840.00	0.63%	1.14%
UNITED STATES TREAS NTS	12/28/2017	1.96	1.84%	\$ 1,982,134.72	\$ 1,979,376.00	2.51%	4.54%
UNITED STATES TREAS NTS	2/4/2016	1.16	1.05%	\$ 803,853.13	\$ 795,437.60	1.02%	1.84%
UNITED STATES TREAS NTS	2/12/2016	2.16	1.06%	\$ 362,802.75	\$ 355,767.12	0.46%	0.83%
UNITED STATES TREAS NTS	3/31/2015	0.50	1.02%	\$ 1,001,745.24	\$ 999,217.00	1.27%	2.29%
UNITED STATES TREAS NTS	4/27/2015	0.58	1.00%	\$ 1,003,699.13	\$ 998,438.00	1.27%	2.30%
UNITED STATES TREAS NTS	7/7/2016	2.67	0.88%	\$ 761,013.77	\$ 738,545.25	0.96%	1.74%
UNITED STATES TREAS NTS	6/25/2015	0.75	1.14%	\$ 1,002,258.78	\$ 997,266.00	1.27%	2.29%
UNITED STATES TREAS NTS	10/6/2015	1.08	1.03%	\$ 805,530.17	\$ 796,875.20	1.02%	1.84%
UNITED STATES TREAS NTS	4/11/2016	1.83	1.01%	\$ 782,508.42	\$ 769,520.75	0.99%	1.79%
UNITED STATES TREAS NTS	7/7/2016	1.83	0.75%	\$ 761,143.70	\$ 744,697.50	0.96%	1.74%
UNITED STATES TREAS NTS	7/22/2016	1.83	0.90%	\$ 910,536.00	\$ 893,637.00	1.15%	2.08%
UNITED STATES TREAS NTS	5/23/2016	1.92	1.12%	\$ 755,571.19	\$ 744,316.50	0.96%	1.73%
UNITED STATES TREAS NTS	2/10/2016	1.92	1.10%	\$ 725,572.55	\$ 714,543.84	0.92%	1.66%
UNITED STATES TREAS NTS	7/30/2015	0.67	1.08%	\$ 753,087.18	\$ 749,033.25	0.95%	1.72%
UNITED STATES TREAS NTS	3/14/2016	2.00	1.25%	\$ 755,520.15	\$ 745,781.25	0.96%	1.73%
UNITED STATES TREAS NTS	6/17/2016	2.00	0.91%	\$ 760,577.49	\$ 745,781.25	0.96%	1.74%
UNITED STATES TREAS NTS	5/27/2016	1.33	1.08%	\$ 756,062.04	\$ 747,539.25	0.96%	1.73%
UNITED STATES TREAS NTS	10/15/2015	1.33	1.14%	\$ 755,304.61	\$ 747,539.25	0.96%	1.73%
UNITED STATES TREAS NTS	12/7/2015	1.50	1.41%	\$ 752,389.64	\$ 747,099.75	0.95%	1.72%
UNITED STATES TREAS NTS	10/20/2015	1.58	1.13%	\$ 656,285.83	\$ 647,333.70	0.83%	1.50%
UNITED STATES TREAS NTS	12/17/2015	1.67	1.43%	\$ 501,896.83	\$ 497,832.00	0.63%	1.15%
UNITED STATES TREAS NTS	3/4/2016	1.75	1.13%	\$ 506,063.67	\$ 498,711.00	0.64%	1.16%
UNITED STATES TREAS NTS	12/28/2017	2.96	1.93%	\$ 1,996,839.60	\$ 1,992,890.00	2.53%	4.57%
UNITED STATES TREAS NTS	9/29/2015	0.25	0.86%	\$ 757,438.01	\$ 752,786.25	0.96%	1.73%
TOTAL ASSET CLASS 2				\$ 43,682,093.91	\$ 43,298,108.69	55.25%	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 *
3M CO	8/7/2015	0.60	1.44%	\$ 1,099,347.93	\$ 1,097,504.10	1.40%	3.11%	S&P	AA-
APPLE INC	6/21/2017	5.34	2.41%	\$ 1,454,020.31	\$ 1,437,398.87	1.85%	4.10%	Moody's	Aa1
APPLE INC	4/10/2017	4.37	2.40%	\$ 141,715.41	\$ 140,933.80	0.19%	0.40%	Moody's	Aa1
APPLE INC	2/23/2016	1.15	1.71%	\$ 774,934.06	\$ 773,035.38	0.98%	2.19%	Moody's	Aa1
APPLE INC	5/3/2013	0.34	1.60%	\$ 825,000.00	\$ 825,453.75	1.04%	2.33%	Moody's	Aa1
BERKSHIRE HATHAWAY INC DEL	5/27/2016	0.18	1.89%	\$ 500,389.33	\$ 500,318.00	0.63%	1.41%	Moody's	Aa2
BERKSHIRE HATHAWAY INC DEL	3/15/2016	1.20	1.73%	\$ 999,621.04	\$ 996,570.00	1.26%	2.83%	Moody's	Aa2
CHEVRON CORP	6/24/2013	0.48	1.72%	\$ 835,000.00	\$ 834,986.64	1.06%	2.36%	Moody's	Aa2
CHEVRON CORP	3/3/2015	0.17	1.37%	\$ 1,174,998.47	\$ 1,174,198.65	1.49%	3.32%	Moody's	Aa2
COCA COLA CO	10/9/2015	0.84	1.24%	\$ 752,972.35	\$ 749,350.50	0.95%	2.13%	Moody's	Aa3
COCA COLA CO	5/31/2016	1.41	1.40%	\$ 549,807.85	\$ 545,261.75	0.70%	1.55%	Moody's	Aa3
COCA COLA CO	7/3/2017	3.67	1.91%	\$ 986,148.84	\$ 975,147.00	1.25%	2.79%	Moody's	Aa3
EXXON MOBIL CORP	3/6/2015	0.18	1.31%	\$ 1,275,000.00	\$ 1,273,800.22	1.61%	3.60%	Moody's	Aaa
EXXON MOBIL CORP	3/14/2016	2.18	1.85%	\$ 500,800.28	\$ 497,168.50	0.63%	1.42%	Moody's	Aaa
EXXON MOBIL CORP	3/3/2016	1.16	1.71%	\$ 750,000.00	\$ 747,908.25	0.95%	2.12%	Moody's	Aaa
GE CAPITAL INTL	4/28/2017	2.88	2.16%	\$ 502,682.96	\$ 497,378.50	0.64%	1.42%	Moody's	A2
INTERNATIONAL BUSINESS MACHS	1/21/2015	1.12	1.51%	\$ 1,006,400.68	\$ 1,001,051.00	1.27%	2.85%	Moody's	A1
MERK & CO, INC	5/20/2013	0.38	1.35%	\$ 904,792.55	\$ 903,325.75	1.14%	2.56%	Moody's	A1
MICROSOFT CORP	11/3/2015	0.84	1.33%	\$ 1,099,643.70	\$ 1,095,342.60	1.39%	3.11%	Moody's	Aaa
MICROSOFT CORP	5/18/2017	3.61	2.00%	\$ 492,319.78	\$ 486,561.50	0.62%	1.39%	Moody's	Aaa
MICROSOFT CORP	10/6/2017	2.10	1.64%	\$ 1,004,890.00	\$ 996,572.00	1.27%	2.84%	Moody's	Aaa
PFIZER INC	6/3/2013	0.45	1.51%	\$ 834,952.04	\$ 833,829.33	1.06%	2.36%	S&P	AA
TOYOTA MOTOR CREDIT CORP	9/14/2017	2.20	1.80%	\$ 1,007,561.71	\$ 996,353.00	1.27%	2.85%	Moody's	Aa3
TOYOTA MOTOR CREDIT CORP	7/5/2017	4.50	2.13%	\$ 2,000,000.00	\$ 1,976,992.00	2.53%	5.65%	Moody's	Aa3
TOYOTA MOTOR CREDIT CORP	1/12/2015	0.03	1.50%	\$ 1,000,206.00	\$ 999,890.00	1.27%	2.83%	Moody's	Aa2
TOYOTA MOTOR CREDIT CORP	7/13/2015	0.53	1.58%	\$ 409,883.94	\$ 409,299.72	0.52%	1.16%	Moody's	Aa3
WAL MART STORES, INC	10/9/2015	0.96	1.20%	\$ 755,472.65	\$ 750,502.50	0.96%	2.14%	Moody's	Aa2
WELLS FARGO BANK NATL ASSN	1/29/2016	0.06	1.67%	\$ 649,952.09	\$ 649,863.50	0.82%	1.84%	Moody's	Aa2
WELLS FARGO BANK NATL ASSN	6/2/2016	1.39	1.77%	\$ 999,783.81	\$ 994,215.00	1.26%	2.83%	Moody's	Aa2
BANK OF NOVA SCOTIA	6/11/2015	0.44	1.72%	\$ 1,274,900.49	\$ 1,274,372.70	1.61%	3.60%	Moody's	A1
BANK OF NOVA SCOTIA	8/2/2016	1.45	1.48%	\$ 300,727.94	\$ 297,579.30	0.38%	0.85%	Moody's	A1
BANK OF NOVA SCOTIA	3/28/2016	1.04	1.80%	\$ 751,678.39	\$ 748,392.00	0.95%	2.13%	Moody's	A1
BANK OF MONTREAL BMO	7/24/2017	6.57	2.15%	\$ 1,000,000.00	\$ 988,679.00	1.26%	2.83%	Moody's	A1
ROYAL BK CDA GLOBAL	7/30/2015	0.58	1.80%	\$ 649,974.02	\$ 649,190.10	0.82%	1.84%	S&P	AA-
ROYAL BK CDA GLOBAL	12/10/2015	0.94	2.01%	\$ 554,957.49	\$ 554,891.78	0.70%	1.57%	S&P	AA-
ROYAL BK CDA GLOBAL	7/29/2016	1.58	1.54%	\$ 474,639.00	\$ 469,444.88	0.60%	1.34%	S&P	AA-
ROYAL BK CDA VAR. CORP	12/10/2015	0.94	2.04%	\$ 555,000.00	\$ 557,687.87	0.70%	1.57%	S&P	AA-
SHELL INTERNATIONAL FIN	11/10/2015	0.86	1.74%	\$ 900,000.00	\$ 897,653.70	1.14%	2.54%	Moody's	Aa2
SVENSKA HANDELSBANKEN	3/26/2013	0.22	1.67%	\$ 674,855.75	\$ 674,805.60	0.85%	1.91%	Moody's	Aa2
TORONTO DOMINION BK	3/13/2015	0.20	1.63%	\$ 774,996.16	\$ 774,795.40	0.98%	2.19%	Moody's	Aa2
TORONTO DOMINION BK	7/23/2015	0.56	1.78%	\$ 614,797.24	\$ 614,487.71	0.78%	1.74%	Moody's	Aa2
WESTPAC BKG CORP NT	4/28/2016	1.05	1.65%	\$ 353,063.96	\$ 350,933.45	0.45%	1.00%	Moody's	Aa3
WESTPAC BKG CORP SR GLBL NT	7/7/2016	0.90	1.31%	\$ 754,725.26	\$ 749,688.00	0.95%	2.13%	Moody's	Aa3
WESTPAC BKG CORP SR NT	5/13/2016	1.36	1.65%	\$ 449,993.27	\$ 446,206.95	0.57%	1.27%	Moody's	Aa3

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

TOTAL ASSET CLASS 4				\$ 35,372,606.75	\$ 35,209,020.25	44.75%	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
TOTAL ASSET CLASS 5				\$ -	\$ -	0.00%	100.00%

INVESTMENT PORTFOLIO GRAND TOTAL AS OF 12/31/2017				\$ 79,054,700.66	\$ 78,507,128.94	100.00%
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