Office of the City Treasurer Investments and Financial Services Division

Investment Report

For the Period of 01/01/2022 to 12/31/2022 City of Milwaukee, Wisconsin General Fund Short-Term Pooled Cash Portfolio

Gross Investment Income Realized	:	\$ 5,739,500.83
Less: Contribution to the Public Debt Amortization Fur	id :	\$ 1,913,166.94
Net General Fund Investment Income Realized		\$ 3,826,333.89
Rate of Return on Investments	_	1.53%
Bench Mark-Local Government Investment Pool		1.17%
Performance to Benchmark	30.77%	0.36%

Investment Portfolio as of 12/31/2022

Time Bank Deposits tha	t mature in 3 years o	r less					
	Date	Maturity	Rate of			Percent of	Percent of
Financial Institution	<u>Purchased</u>	<u>Date</u>	Return	<u>An</u>	nount Invested	<u>Portfolio</u>	Asset Class
US Bank	11/22/2022	11/22/2023	4.09%		650,000.00	0.10%	100%
TOTAL				\$	650,000.00	0.10%	100.00%

Collateralized, Interest Bearing, Deposit Accounts	S			
	Rate of		Percent of	Percent of
Financial Institution	<u>Return</u>	Amount Invested	<u>Portfolio</u>	Asset Class
Associated Bank	4.07%	\$ 421,193,207.70	64.80%	71.28%
BMO Harris Bank	4.07%	\$ 169,615,472.16	26.17%	28.71%
TOTAL		\$ 590,808,679.86	90.97%	100.00%

				Percent of
		1	Amount Invested	<u>Portfolio</u>
State of Wisconsin, Local Government Investment Pool	4.05%	\$	58,004,835.72	8.93%

	Amount Invested	
INVESTMENT PORTFOLIO GRAND TOTAL AS OF 12/31/2022	\$ 649,463,515.58	100.00%

Office of the City Treasurer Investments and Financial Services Division

Investment Report
For the Period of 01/01/2022 to 12/31/2022
City of Milwaukee, Wisconsin
General Fund Long-Term Pooled Cash Portfolio

Earned Income Realized	\$ 277,767.56
Less: Contribution to the Public Debt Amortization Fund	\$ 92,589.19
Net General Fund Earned Income Realized	\$ 185,178.37
Rate of Return	1.08%
Bench Mark-Local Government Investment Pool	1.17%
Performance to Benchmark	-0.09%
Unrealized Market Value Loss	\$ (1,719,543.09)
Market Value Rate of Return	-3.22%
Bench Mark - Bank of America 1-3 YR US Corporate & Government Index AA or Better	-3.66%
Performance to Benchmark	0.44%

		Inve	stment	t Po	rtfolio as of	12/3	1/2022				
Asset Class 1											
Sank Deposits that mature in	3 years or less										
bank Deposits that mature in	Date		Yield to		Accrued		Market	Percent of	Percent of		
inancial Institution	Purchased	Duration in Years	Maturity		Carrying Value		Value	Portfolio	Asset Class		
n/a	n/a	n/a	n/a		n/a		n/a	n/a	n/a		
					,-	,				04	
TOTAL ASSET CLASS 1				\$	•	\$	-	0.00%	0.00	%	
Asset Class 2											
onds or securities issued or	guaranteed by the fed	leral government or an in	strumentality	of the	ederal government that r	nature in	10 years or less				
	Date	-	Yield to		Accrued		Market	Percent of	Percent of		
escription of Security	Purchased	Duration in Years	Maturity		Carrying Value		Value	Portfolio	Asset Class		
HLB	7/22/2021	1.06	0.35%	\$	1,000,000.00	\$	951,665.00	3.20%	5.25%		
HLB	6/24/2021	1.48	0.38%	\$	1,000,000.00	\$	935,617.00	3.20%	5.25%		
HLB	7/22/2021	1.31	0.45%	\$	1,000,000.00	\$	942,614.00	3.20%	5.25%		
HLB	7/12/2021	1.68	0.57%	\$	1,000,000.00	\$	931,694.00	3.20%	5.25%		
HLB	6/16/2021	2.46	0.75%	\$	1,000,000.00	\$	910,704.00	3.20%	5.25%		
HLB	12/30/2022	1.99	5.00%	\$	1,000,000.00	\$	999,947.00	3.20%	5.25%		
HLB	5/28/2021	1.40	0.38%	\$	1,000,000.00	\$	938,790.00	3.20%	5.25%		
HLB	6/24/2021	1.48	0.42%	\$		\$	936,253.00	3.20%	5.25%		
HLB	9/29/2021	1.92	0.50%	\$	1,000,000.00		922,607.00	3.20%	5.25%		
HLB	9/30/2021	2.00	0.50%	\$	1,000,000.00		919,930.00	3.20%	5.25%		
HLB	5/27/2021	1.74	0.50%	\$		\$	931,009.00	3.20%	5.25%		
HLMC	12/29/2022	3.00	5.15%	\$	2,000,000.00		1,999,472.00	6.39%	10.50%		
NMA	5/30/2013	1.73	1.24%	\$	34,036.52		27,804.14	0.11%	0.18%		
NMA	5/30/2013	1.73	1.48%	\$	31,328.96		28,929.23	0.10%	0.16%		
NMA	5/14/2012	0.40	4.79%	\$	39,839.32		38,966.10	0.13%	0.21%		
JNITED STATES TREAS NTS	12/28/2022	1.46	4.25%	\$	944,105.00		938,906.00	3.02%	4.96%		
JNITED STATES TREAS NTS	9/16/2021	2.25	0.50%	\$	4,999,999.30		4,598,830.00	15.98%	26.24%	**	
TOTAL ASSET CLASS 2				\$	19,049,309.10	\$	17,953,737.47	60.93%	100.00	%	
escription of Security /a	Purchased n/a	Duration in Years n/a	Maturity n/a		Carrying Value		<u>Value</u>	Portfolio n/a	Asset Class n/a		
TOTAL ASSET CLASS 3				\$		\$		0.00%	0.00	%	
Asset Class 4											
Any security that matures in 7 years	ears or less with a credit	rating no less than the seco	ond nignest po	ssible ra	ting						
	Date						Market	Percent of			
			Yield to		Accrued		Ividiket	r ercent or	Percent of	Rating	
escription of Security	Purchased	Duration in Years	Yield to Maturity		Accrued <u>Carrying Value</u>		<u>Value</u>	Portfolio	Percent of Asset Class	Rating Agency	Rati
	Purchased	<u></u>	Maturity		Carrying Value		<u>Value</u>	<u>Portfolio</u>	Asset Class	Agency	
AMAZON.COM INC	<u>Purchased</u> 12/30/2022	2.92	Maturity 4.54%	\$	<u>Carrying Value</u> 1,001,588.51		<u>Value</u> 999,572.00	Portfolio 3.20%	Asset Class 8.20%	Agency S&P	AA
AMAZON.COM INC	Purchased 12/30/2022 6/21/2017	2.92 0.34	Maturity 4.54% 2.41%	\$	Carrying Value 1,001,588.51 1,454,938.17	\$	<u>Value</u> 999,572.00 1,443,598.62	3.20% 4.65%	8.20% 11.91%	Agency S&P Moody's	AA Aaa
AMAZON.COM INC APPLE INC BLACKROCK INC	Purchased 12/30/2022 6/21/2017 12/30/2022	2.92 0.34 1.21	4.54% 2.41% 4.65%	\$ \$	1,001,588.51 1,454,938.17 986,560.34	\$ \$	<u>Value</u> 999,572.00 1,443,598.62 985,071.00	3.20% 4.65% 3.15%	8.20% 11.91% 8.07%	S&P Moody's Moody's	AA Aaa Aa3
AMAZON.COM INC APPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019	2.92 0.34 1.21 0.70	4.54% 2.41% 4.65% 1.89%	\$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16	\$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50	3.20% 4.65% 3.15% 1.62%	8.20% 11.91% 8.07% 4.14%	S&P Moody's Moody's Moody's	AA Aaa Aa3 Aa2
AMAZON.COM INC APPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK CANADIAN IMPERIAL BANK	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022	2.92 0.34 1.21 0.70 1.04	4.54% 2.41% 4.65% 1.89% 5.25%	\$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00	\$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39%	8.20% 11.91% 8.07% 4.14% 16.36%	S&P Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2
AMAZON.COM INC APPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 12/14/2022	2.92 0.34 1.21 0.70 1.04	4.54% 2.41% 4.65% 1.89% 5.25% 5.00%	\$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00	\$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00	3.20% 4.65% 3.15% 1.62% 6.39% 3.20%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18%	S&P Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3
AMAZON.COM INC APPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 12/14/2022 6/9/2021	2.92 0.34 1.21 0.70 1.04 1.04	4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57%	\$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26	\$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64	9.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93%	S&P Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2
AMAZON.COM INC APPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK CANADIAN IMPERIAL BANK CANADIAN GRICOLE CIB EXXON MOBIL CORP	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 12/14/2022 6/9/2021 12/30/2022	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18	4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57% 4.67%	\$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66	\$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00	9.00% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.07%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85%	S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2
AMAZON.COM INC APPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP EXXON MOBIL CORP COYAL BANK OF CANADA	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 12/14/2022 6/9/2021 12/30/2022 10/31/2022	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92	Maturity 4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57% 4.67% 5.15%	\$ \$ \$ \$ \$ \$	Carrying Value 1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00	9.000 8.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.20%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18%	S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2
AMAZON.COM INC APPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP EXXON MOBIL CORP ROYAL BANK OF CANADA	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 12/14/2022 6/9/2021 12/30/2022	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18	4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57% 4.67%	\$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00	9.00% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.07%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85%	S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2
Description of Security AMAZON.COM INC APPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP EXXON MOBIL CORP ROYAL BANK OF CANADA TORONTO DOMINION BANK * Note: Bonds rated below AA ai	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92	Maturity 4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57% 4.67% 5.15% 5.00%	\$ \$ \$ \$ \$ \$	Carrying Value 1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00	9.000 8.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.20%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18%	S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2 Aa2
AMAZON.COM INC APPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP EXXON MOBIL CORP ROYAL BANK OF CANADA FORONTO DOMINION BANK *Note: Bonds rated below AA air	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92	Maturity 4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57% 4.67% 5.15% 5.00%	\$ \$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00	* * * * * * * * *	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00 998,421.00	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.07% 3.20% 3.20%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18%	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2 Aa2
AMAZON.COM INC APPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK CARDIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP EXXON MOBIL CORP EXXON MOBIL CORP OOYAL BANK OF CANADA OORONTO DOMINION BANK * Note: Bonds rated below AA and IOTAL ASSET CLASS 4	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92	Maturity 4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57% 4.67% 5.15% 5.00%	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Carrying Value 1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00	* * * * * * * * *	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00	9.000 8.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.20%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18% 8.18%	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2 Aa2
MAZON.COM INC INPEE INC BLACKROCK INC CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB XXON MOBIL CORP XXON	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022 re either split rated or we	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92 0.92	Maturity 4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57% 4.67% 5.15% 5.00%	\$ \$ \$ \$ \$ \$ \$ \$ \$	Carrying Value 1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00 1,000,000.00	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00 998,421.00	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.07% 3.20% 3.20%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18% 8.18%	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2 Aa2
MAZON.COM INC APPLE INC BLACKROCK INC ANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP COYAL BANK OF CANADA ORONTO DOMINION BANK ANADES TOTAL ASSET CLASS 4 ASSET CLASS 5 1940 Act Investment Funds w	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022 re either split rated or we	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92 0.92 0.92	Maturity 4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57% 4.67% 5.15% 5.00%	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00 1,000,000.00 12,221,230.10	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00 998,421.00	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.07% 3.20% 3.20%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18% 8.18%	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2 Aa2
MAZON.COM INC APPLE INC BLACKROCK INC ANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP COYAL BANK OF CANADA ORONTO DOMINION BANK ANADES TOTAL ASSET CLASS 4 ASSET CLASS 5 1940 Act Investment Funds w	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022 re either split rated or we which invest in (a) bonds se agreements collater	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92 0.92 0.92	Maturity 4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57% 4.67% 5.15% 5.00% mase. y the federal purities issued	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00 998,421.00 12,167,184.76 the federal	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.20% 3.20% 3.97%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18% 8.18%	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2 Aa2
MAZON.COM INC MAZON.COM INC MACKROCK MA	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022 10/31/2022 re either split rated or we which invest in (a) bonds agreements collater	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92 0.92 0.92 ds issued or guaranteed b	Maturity 4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57% 5.15% 5.00% writes issued Yield to	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00 1,000,000.00 1,000,000.00 12,221,230.10 nent, (b) other securities iederal government Accrued	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00 998,421.00 12,167,184.76 the federal Market	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.20% 3.20% 3.20%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18% 8.18%	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2
MAZON.COM INC RPPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB COMMOBIL CORP COVAL BANK OF CANADA CORONTO DOMINION BANK COTAL ASSET CLASS 4 ASSET CLASS 5 1940 Act Investment Funds w COVERNMENT, or (c) repurchase COVERNMENT OF COMMON CONTROL OF COMMON COMMO	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022 10/31/2022 re either split rated or we within the split rated or we agreements collater Date Purchased	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92 0.92 ere roted AA at time of purch	### ### ##############################	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00 998,421.00 12,167,184.76 the federal	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.20% 3.20% 3.20% 3.907%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18% 8.18%	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2
MAZON.COM INC IPPLE INC ILACKROCK INC ANADIAN IMPERIAL BANK IREDIT AGRICOLE CIB XXON MOBIL CORP INVAN MOBIL CORP INVAN MOBIL CORP INVAL BANK OF CANADA ORONTO DOMINION BANK INOTE: Bonds rated below AA ar OTAL ASSET CLASS 4 ASSET CLASS 5 940 Act Investment Funds w INVESTMENT OF C) repurchas	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022 10/31/2022 re either split rated or we which invest in (a) bonds agreements collater	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92 0.92 0.92 ds issued or guaranteed b	Maturity 4.54% 2.41% 4.65% 1.89% 5.25% 5.00% 1.57% 5.15% 5.00% writes issued Yield to	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00 1,000,000.00 1,000,000.00 12,221,230.10 nent, (b) other securities iederal government Accrued	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00 998,421.00 12,167,184.76 the federal Market	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.20% 3.20% 3.20%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18% 8.18%	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2
AMAZON.COM INC APPLE INC BLACKROCK INC CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP EXXON MOBIL CORP ROYAL BANK OF CANADA FORONTO DOMINION BANK ** Note: Bonds rated below AA ar FOTAL ASSET CLASS 4 Asset Class 5 1940 Act Investment Funds w government, or (c) repurchas	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022 10/31/2022 re either split rated or we within the split rated or we agreements collater Date Purchased	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92 0.92 ere roted AA at time of purch	### ### ##############################	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00 1,000,000.00 1,000,000.00 12,221,230.10 nent, (b) other securities iederal government Accrued	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00 998,421.00 12,167,184.76 the federal Market	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.20% 3.20% 3.20% 3.97% 3.07% 3.07%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18% 8.18% 100.00°	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2
AMAZON.COM INC APPLE INC BLACKROCK INC BLACKROCK INC CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP EXXON MOBIL CORP EXXON MOBIL CORP EXXON MOBIL CORP TOTAL ASSET CLASS 4 ASSET CLASS 5 1940 Act Investment Funds w government, or (c) repurchas	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022 10/31/2022 re either split rated or we within the split rated or we agreements collater Date Purchased	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92 0.92 ere roted AA at time of purch	### ### ##############################	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00 1,000,000.00 1,000,000.00 12,221,230.10 nent, (b) other securities iederal government Accrued	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00 998,421.00 12,167,184.76 the federal Market Value	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.20% 3.20% 3.20% 3.907%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18% 8.18%	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2 Aa2
MAZON.COM INC MAZON.COM INC MACKROCK MA	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022 10/31/2022 re either split rated or we within the split rated or we agreements collater Date Purchased	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92 0.92 ere roted AA at time of purch	### ### ##############################	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 559,670.66 1,000,000.00 1,000,000.00 1,000,000.00 1,000,000.00 4,2221,230.10 nent, (b) other securities i rederal government Accrued Carrying Value	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00 998.421.00 12,167,184.76 the federal Market Value - Market	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.20% 3.20% 3.20% 3.97% 3.07% 3.07%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18% 8.18% 100.00°	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2
MAZON.COM INC PPIE INC LACKROCK INC ANADIAN IMPERIAL BANK ANADIAN IMPERIAL BANK REDIT AGRICOLE CIB XXON MOBIL CORP XXON MOBIL CORP OYAL BANK OF CANADA ORONTO DOMINION BANK Note: Bonds rated below AA ar OTAL ASSET CLASS 4 Asset Class 5 940 Act Investment Funds w overnment, or (c) repurchas	Purchased 12/30/2022 6/21/2017 12/30/2022 12/31/2019 12/14/2022 6/9/2021 12/30/2022 10/31/2022 10/31/2022 10/31/2022 re either split rated or we either split rated or we agreements collater Date Purchased n/a	2.92 0.34 1.21 0.70 1.04 1.04 0.29 2.18 0.92 0.92 0.92 desire rated AA at time of purches a second and time of purches are a second and the s	### ### ##############################	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	1,001,588.51 1,454,938.17 986,560.34 505,437.16 2,000,000.00 1,000,000.00 2,313,035.26 959,670.66 1,000,000.00 1,000,000.00 1,000,000.00 12,221,230.10 nent, (b) other securities i rederal government Accrued Carrying Value	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Value 999,572.00 1,443,598.62 985,071.00 495,331.50 2,004,018.00 1,001,273.00 2,281,904.64 957,638.00 1,000,357.00 998,421.00 12,167,184.76 the federal Market Yalue	Portfolio 3.20% 4.65% 3.15% 1.62% 6.39% 3.20% 7.39% 3.20% 3.20% 3.20% 3.97% 3.07% 3.07%	8.20% 11.91% 8.07% 4.14% 16.36% 8.18% 18.93% 7.85% 8.18% 8.18% 100.00°	Agency S&P Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's Moody's	AA Aaa Aa3 Aa2 Aa2 Aa3 Aa2 Aa2 Aa2