Office of the City Treasurer **Investments and Financial Services Division**

Investment Report For the Period of 01/01/2023 to 12/31/2023 City of Milwaukee, Wisconsin General Fund Long-Term Pooled Cash Portfolio

Earned Income Realized	\$ 716,904.53
Less: Contribution to the Public Debt Amortization Fund	\$ 238,968.18
Net General Fund Earned Income Realized	\$ 477,936.35
Book Value Rate of Return	 2.45%
Bench Mark - Local Government Investment Pool	5.07%
Performance to Benchmark	-2.62%
Unrealized Market Value Gain	\$ 576,228.90
Market Value Rate of Return	4.63%
Bench Mark - Bank of America 1-3 YR US Corporate & Government Index AA or Better	4.30%
Performance to Benchmark	0.33%

Asset Class 1 Bank Deposits that mature in 3 to 1 Financial Institution n/a TOTAL ASSET CLASS 1 Asset Class 2 Bonds or securities issued or gue	years or less Date <u>Purchased</u> n/a	Duration in Years n/a	Yield to Maturity		Accrued	Market	Percent of	Percent of		
inancial Institution //a OTAL ASSET CLASS 1 Asset Class 2	Date <u>Purchased</u>				Accrued	Market	Percent of	Percent of		
o/a FOTAL ASSET CLASS 1 Asset Class 2	Purchased				Accrued	Market	Percent of	Percent of		
n/a FOTAL ASSET CLASS 1 Asset Class 2										
TOTAL ASSET CLASS 1 Asset Class 2	n/a	n/a	iviaturity		Carrying Value	<u>Value</u>	Portfolio	Asset Class		
Asset Class 2		11/ a	n/a		n/a	n/a	n/a	n/a		
				\$	- \$	-	0.00%	0.00%	l	
	aranteed by the fed	eral government or an in	strumentality	of the	federal government that matur	e in 10 years or less				
	Date	-	Yield to		Accrued	Market	Percent of	Percent of		
Description of Security	Purchased	Duration in Years	Maturity		Carrying Value	Value	Portfolio	Asset Class		
HLB	7/22/2021	0.06	0.35%	\$	1,000,000.00 \$	996,708.72	3.84%	5.25%		
HLB	6/24/2021	0.48	0.38%	\$	1,000,000.00 \$	976,744.64	3.84%	5.25%		
HLB	7/22/2021	0.31	0.45%	\$	1,000,000.00 \$	984,700.20	3.84%	5.25%		
HLB	7/12/2021	0.68	0.57%	\$	1.000.000.00 \$	969,506.00	3.84%	5.25%		
HLB	6/16/2021	1.46	0.75%	\$	1,000,000.00 \$	944,593.75	3.84%	5.25%		
HLB	12/30/2022	0.99	5.00%	\$	1,000,000.00 \$	997,317.39	3.84%	5.24%		
HLB	5/28/2021	0.40	0.38%	\$	1,000,000.00 \$	980,654.81	3.84%	5.24%		
HLB	6/24/2021	0.48	0.42%	\$	1,000,000.00 \$	976,959.00	3.84%	5.24%		
HLB	9/29/2021	0.92	0.50%	\$	1,000,000.00 \$	959,752.19	3.84%	5.24%		
HLB	9/30/2021	1.00	0.50%	\$	1,000,000.00 \$	957,060.48	3.84%	5.24%		
HLB	5/27/2021	0.74	0.50%	\$	1,000,000.00 \$	966,564.04	3.84%	5.24%		
		2.00								
HLMC	12/29/2022		5.15%	\$	2,000,000.00 \$	1,989,815.76	7.69%	10.50%		
NMA	5/30/2013	0.73	1.24%	\$	31,435.89 \$	25,818.03	0.12%	0.16%		
NMA	5/30/2013	0.73	1.48%	\$	20,320.47 \$	19,029.75	0.08%	0.11%		
NMA	5/14/2012	0.40	4.79%	\$	33,330.49 \$	32,529.55	0.13%	0.17%		
JNITED STATES TREAS NTS	12/28/2022	0.46	4.25%	\$	982,454.01 \$	977,500.00	3.77%	5.15%		
INITED STATES TREAS NTS	9/16/2021	0.25	0.50%	\$	4,999,999.61 \$	4,750,390.60	19.21%	26.22%		
OTAL ASSET CLASS 2										
Asset Class 3		trict, technical college di	strict, village,	\$ town or	19,067,540.47 \$ r school district of the State of V	18,505,644.91 Visconsin that mature in 1	73.24% 10 years or less Percent of	100.00% Percent of		
Asset Class 3 Bonds or securities of any count Description of Security	ty, city, drainage dis Date <u>Purchased</u>	Duration in Years	Yield to Maturity		r school district of the State of V	Visconsin that mature in 1	LO years or less Percent of Portfolio	Percent of Asset Class		
Asset Class 3 Bonds or securities of any count Description of Security 1/a	ty, city, drainage dis		Yield to		r school district of the State of N Accrued Carrying Value	Visconsin that mature in 1	Percent of Portfolio n/a	Percent of		
Asset Class 3 Bonds or securities of any count Description of Security 1/a	ty, city, drainage dis Date <u>Purchased</u>	Duration in Years	Yield to Maturity		r school district of the State of N	Visconsin that mature in 1	LO years or less Percent of Portfolio	Percent of Asset Class		
Asset Class 3 Bonds or securities of any count Description of Security Asset Class 3 Asset Class 4	ty, city, drainage dis Date <u>Purchased</u> n/a	<u>Duration in Years</u> n/a	Yield to Maturity n/a	town or	r school district of the State of N Accrued Carrying Value - \$	Visconsin that mature in 1 Market <u>Value</u>	Percent of Portfolio n/a	Percent of <u>Asset Class</u> n/a	l	
Asset Class 3 From the Class 3 Securities of any count of Security Asset Class 3 Asset Class 4	ty, city, drainage dis Date <u>Purchased</u> n/a ars or less with a credit	<u>Duration in Years</u> n/a	Yield to Maturity n/a ond highest po	town or	r school district of the State of N Accrued Carrying Value - \$	Visconsin that mature in 1 Market <u>Value</u>	Percent of Portfolio n/a 0.00%	Percent of <u>Asset Class</u> n/a 0.00%	Rating	
Asset Class 3 onds or securities of any count escription of Security /a OTAL ASSET CLASS 3 Asset Class 4 ny security that matures in 7 year	ty, city, drainage dis Date <u>Purchased</u> n/a	<u>Duration in Years</u> n/a	Yield to Maturity n/a	town or	r school district of the State of N Accrued Carrying Value - \$	Visconsin that mature in 1 Market <u>Value</u>	Percent of Portfolio n/a	Percent of Asset Class n/a 0.00%	Rating Agency	<u>.</u>
Asset Class 3 Fonds or securities of any count Formal Asset Class 3 Asset Class 4 Lary security that matures in 7 year Formal Asset Class 4 Formal A	ty, city, drainage dis Date Purchased n/a ars or less with a credit Date Purchased	Duration in Years n/a rating no less than the sec	Yield to Maturity n/a ond highest po: Yield to Maturity	\$ sossible ra	r school district of the State of N Accrued Carrying Value - \$ string Accrued Carrying Value	Visconsin that mature in 1 Market Value - Market Value	Percent of Portfolio n/a 0.00%	Percent of Asset Class n/a 0.00% Percent of Asset Class	Agency	
Asset Class 3 londs or securities of any count rescription of Security //a OTAL ASSET CLASS 3 Asset Class 4 lany security that matures in 7 year rescription of Security	ty, city, drainage dis Date Purchased n/a ars or less with a credit Date Purchased 12/30/2022	Duration in Years n/a rating no less than the sec Duration in Years 1.92	Yield to Maturity n/a ond highest po Yield to Maturity 4.54%	\$ sssible ra	Accrued Carrying Value - \$ Accrued Carrying Value 1,001,044.60 \$	Visconsin that mature in 1 Market Value - Market Value 1,002,306.88	Percent of Portfolio n/a 0.00% Percent of Portfolio n/a 0.00%	Percent of Asset Class n/a 0.00% Percent of Asset Class 14.38%	Agency S&P	AA
Asset Class 3 conds or securities of any count description of Security ASSET CLASS 3 Asset Class 4 uny security that matures in 7 year description of Security MAZON.COM INC LLACKROCK INC	Date Purchased n/a rs or less with a credit Date Purchased 12/30/2022 12/30/2022	Duration in Years n/a rating no less than the sec Duration in Years 1.92 0.21	Yield to Maturity n/a ond highest por Yield to Maturity 4.54% 4.65%	\$ sssible ra	r school district of the State of N Accrued Carrying Value - \$ Iting Accrued Carrying Value 1,001,044.60 \$ 997,633.65 \$	Visconsin that mature in 1 Market Value Market Value 1,002,306.88 995,587.61	Percent of Portfolio n/a 0.00% Percent of Portfolio n/a 3.86% 3.83%	Percent of Asset Class n/a 0.00% Percent of Asset Class 14.38% 14.33%	Agency S&P Moody's	AA Aa3
Asset Class 3 conds or securities of any count description of Security //a OTAL ASSET CLASS 3 Asset Class 4 any security that matures in 7 year description of Security MAZON.COM INC BLACKROCK INC ANADIAN IMPERIAL BANK	ty, city, drainage dis Date Purchased n/a ars or less with a credit Date Purchased 12/30/2022 12/30/2022 12/34/2022	Duration in Years n/a rating no less than the sec Duration in Years 1.92 0.21 0.04	yield to Maturity n/a ond highest por Yield to Maturity 4.54% 4.65% 5.25%	\$ sossible ra	r school district of the State of N Accrued Carrying Value - \$ Accrued Carrying Value 1,001,044.60 \$ 997,633.65 \$ 2,000,000.00 \$	Market Value Market Value 1,002,306.88 995,587.61 1,995,439.84	Percent of Portfolio n/a O.00% Percent of Portfolio a.86% 3.83% 7.69%	Percent of Asset Class n/a 0.00% Percent of Asset Class 14.38% 14.33% 28.74%	Agency S&P Moody's Moody's	AA Aa3
Asset Class 3 londs or securities of any count lescription of Security //a OTAL ASSET CLASS 3 Asset Class 4 lany security that matures in 7 year lescription of Security MAZON.COM INC LIACKROCK IN	bate Purchased n/a ars or less with a credit Date Purchased 12/30/2022 12/30/2022 12/14/2022 12/14/2022	Duration in Years n/a rating no less than the sec Duration in Years 1.92 0.21	Yield to Maturity n/a ond highest por Yield to Maturity 4.54% 4.65%	\$ sssible ra	r school district of the State of N Accrued Carrying Value - \$ Iting Accrued Carrying Value 1,001,044.60 \$ 997,633.65 \$	Market Value Market Value 1,002,306.88 995,837.61 1,995,439.84 999,883.93	Percent of Portfolio n/a 0.00% Percent of Portfolio n/a 3.86% 3.83%	Percent of Asset Class n/a 0.00% Percent of Asset Class 14.38% 14.33% 28.74% 14.37%	Agency S&P Moody's	AA Aa3
Asset Class 3 onds or securities of any count escription of Security /a OTAL ASSET CLASS 3 Asset Class 4 iny security that matures in 7 year escription of Security MAZON.COM INC LACKROCK INC ANADIAN IMPERIAL BANK REDIT AGRICOLE CIB	ty, city, drainage dis Date Purchased n/a ars or less with a credit Date Purchased 12/30/2022 12/30/2022 12/34/2022	Duration in Years n/a rating no less than the sec Duration in Years 1.92 0.21 0.04	yield to Maturity n/a ond highest por Yield to Maturity 4.54% 4.65% 5.25%	\$ sossible ra	r school district of the State of N Accrued Carrying Value - \$ Accrued Carrying Value 1,001,044.60 \$ 997,633.65 \$ 2,000,000.00 \$	Market Value Market Value 1,002,306.88 995,587.61 1,995,439.84	Percent of Portfolio n/a O.00% Percent of Portfolio a.86% 3.83% 7.69%	Percent of Asset Class n/a 0.00% Percent of Asset Class 14.38% 14.33% 24.34% 14.37%	Agency S&P Moody's Moody's	AA Aa3
Asset Class 3 conds or securities of any count escription of Security ASSET CLASS 3 ASSET CLASS 4 any security that matures in 7 year escription of Security MAZON.COM INC LACKROCK INC ANADIAN IMPERIAL BANK REDIT AGRICOLE CIB XXON MOBIL CORP	bate Purchased n/a ars or less with a credit Date Purchased 12/30/2022 12/30/2022 12/14/2022 12/14/2022	Duration in Years n/a rating no less than the sec Duration in Years 1.92 0.21 0.04 0.04	vield to Maturity n/a ond highest por Vield to Maturity 4.54% 4.65% 5.25% 5.00%	\$ sossible ra	Accrued Carrying Value - \$ Accrued Carrying Value 1,001,044.60 \$ 997,633.65 \$ 2,000,000.00 \$ 1,000,000.00 \$	Market Value Market Value 1,002,306.88 995,837.61 1,995,439.84 999,883.93	Percent of Portfolio n/a 0.00% Percent of Portfolio n/a 3.86% 3.83% 7.69% 3.84%	Percent of Asset Class n/a 0.00% Percent of Asset Class 14.38% 14.33% 28.74% 14.06%	S&P Moody's Moody's Moody's	AA Aa3 Aa3
Asset Class 3 Bonds or securities of any count Description of Security n/a TOTAL ASSET CLASS 3 Asset Class 4 Any security that matures in 7 year Description of Security AMAZON.COM INC BLACKROCK INC CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP IOHNSON & JOHNSON	Date Purchased n/a ars or less with a credit Date Purchased 12/30/2022 12/14/2022 12/30/2022 12/30/2022 1/3/2023	Duration in Years n/a rating no less than the sec Duration in Years 1.92 0.21 0.04 0.04 0.18 1.04	Yield to Maturity n/a and highest por Yield to Maturity 4.54% 4.65% 5.25% 5.00% 4.67% 4.78%	\$ sssible ra	Accrued Carrying Value - \$ Accrued Carrying Value - \$ Accrued Carrying Value 1,001,044.60 \$ 997,633.65 \$ 2,000,000.00 \$ 1,000,000.00 \$ 978,163.39 \$	Market Value Market Value 1,002,306.88 995,587.61 1,995,439.84 999,833.93 976,147.00	Percent of Portfolio n/a 0.00% Percent of Portfolio n/a 0.00% Percent of Portfolio 3.86% 3.83% 7.69% 3.84% 3.76%	Percent of Asset Class n/a 0.00% Percent of Asset Class 14.38% 14.33% 28.74% 14.06%	S&P Moody's Moody's Moody's Moody's	AA Aa3 Aa3 Aa3
ASSET CLASS 2 ASSET CLASS 3 Bonds or securities of any count Description of Security n/a TOTAL ASSET CLASS 3 ASSET CLASS 3 ASSET CLASS 4 Any security that matures in 7 year Description of Security AMAZON.COM INC BLACKROCK INC CANADIAN IMPERIAL BANK CREDIT AGRICOLE CIB EXXON MOBIL CORP JOHNSON & JOHNSON * Note: Bonds rated below AA are extended to the second seco	Date Purchased n/a ars or less with a credit Date Purchased 12/30/2022 12/14/2022 12/30/2022 12/30/2022 1/3/2023	Duration in Years n/a rating no less than the sec Duration in Years 1.92 0.21 0.04 0.04 0.18 1.04	Yield to Maturity n/a and highest por Yield to Maturity 4.54% 4.65% 5.25% 5.00% 4.67% 4.78%	\$ sssible ra	Accrued Carrying Value - \$ Accrued Carrying Value - \$ Accrued Carrying Value 1,001,044.60 \$ 997,633.65 \$ 2,000,000.00 \$ 1,000,000.00 \$ 978,163.39 \$	Market Value Market Value 1,002,306.88 995,587.61 1,995,439.84 999,833.93 976,147.00	Percent of Portfolio n/a 0.00% Percent of Portfolio n/a 0.00% Percent of Portfolio 3.86% 3.83% 7.69% 3.84% 3.76%	Percent of Asset Class n/a 0.00% Percent of Asset Class 14.38% 14.33% 28.74% 14.06%	S&P Moody's Moody's Moody's Moody's	AA Aa3 Aa3 Aa3