

Spencer Coggs City Treasurer

James F. Klajbor Deputy City Treasurer

OFFICE OF THE CITY TREASURER

Milwaukee, Wisconsin

March 23, 2016

To the Honorable, Common Council City of Milwaukee City Hall, Room 205

RE: ANNUAL REPORTS

Dear Council Members:

Pursuant to the City of Milwaukee General Fund, Pooled Cash Investment Policy adopted by Common Council Resolution 130243, adopted on July 23, 2013, the following are submitted:

- 1. The list of 2016 authorized public depositories and security broker / dealers.
- 2. The department's Financial Services Division's actual 2015 year-to-date investment performance metrics as of 12/31/2015, which includes the listing of individual securities and information on the percentage of the total portfolio that each type of investment represents as of 12/31/2015.
- 3. BMO Harris's actual 2015 year-to-date investment performance metrics as of 12/31/2015 that reflects (a) all investment manager fees incurred; and (b) the costs incurred by the City Comptroller to issue debt to maintain adequate cash liquidity, and which also includes the listing of individual securities and information on the percentage of the total portfolio that each type of investment represents as of 12/31/2015.

Respectfully submitted,

amis of Klajbor

JAMES F. KLAJBOR Deputy City Treasurer

Enclosures

JFK/me

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Office of the City Treasurer Financial Services Division City of Milwaukee, Wisconsin

2016 Authorized Public Depositories and Broker/Dealers

| Authorized Public Depositors: | Address: |
|---|---|
| 1 Associated Bank | 333 E Kilbourn Avenue, Milwaukee, Wisconsin |
| 2 BMO Harris Bank | 770 N Water Street, Milwaukee, Wisconsin |
| 3 Citizens Community Federal National Association | 1155 Winneconne Avenue, Neenah, Wisconsin |
| 4 JP Morgan Chase Bank | 111 E Wisconsin Avenue, Milwaukee, Wisconsin |
| 5 Local Government Investment Pool | 101 E Wilson Street, Madison, Wisconsin |
| 6 Seaway Bank & Trust Company | 2102 W Fond Du Lac Avenue, Milwaukee, Wisconsin |
| 7 Securant Bank & Trust | 6001 W Capitol Drive, Milwaukee, Wisconsin |
| 8 Town Bank | 140 S 1st Street, Milwaukee, Wisconsin |
| 9 US Bank | 777 E Wisconsin Avenue, Milwaukee, Wisconsin |
| 10 Wells Fargo Bank | 100 E Wisconsin Avenue, Milwaukee, Wisconsin |

Authorized Broker/Dealers:

- 1 BMO Harris Bank
- 2 US Bank
- 3 Wells Fargo Bank

111 E Kilbourn Avenue, Milwaukee, Wisconsin 777 E Wisconsin Avenue, Milwaukee, Wisconsin 100 E Wisconsin Avenue, Milwaukee, Wisconsin

Office of the City Treasurer Financial Services Division

Investment Report

For the Period of 01/01/2015 to 12/31/2015 City of Milwaukee, Wisconsin General Fund Short-Term Pooled Cash Portfolio

| Gross Investment Income Realized | \$ | 500,874.88 |
|---|----|------------|
| Less: Contribution to the Public Debt Amortization Fund | \$ | 166,958.29 |
| Net General Fund Investment Income Realized | \$ | 333,916.59 |
| Rate of Return on Investments | | 0.2274% |
| Bench Mark-Local Government Investment Pool | | 0.1321% |
| Performance to Benchmark 72.149 | 6 | 0.0953% |

Investment Portfolio as of 12/31/2015

| Time Bank Deposits that ma | ature in 3 years or | less | | | | |
|----------------------------|---------------------|------------|---------|------------------------|------------------|-------------|
| | Date | Maturity | Rate of | | Percent of | Percent of |
| Financial Institution | Purchased | Date | Return | Amount Invested | <u>Portfolio</u> | Asset Class |
| BMO Harris Bank | 09/13/2015 | 09/13/2016 | 0.35% | \$ 650,000.00 | 0.14% | 9.85% |
| North Milwaukee State Bank | 03/01/2015 | 03/01/2016 | 0.50% | \$ 1,000,000.00 | 0.22% | 15.15% |
| North Milwaukee State Bank | 05/14/2015 | 05/14/2016 | 0.50% | \$ 1,000,000.00 | 0.22% | 15.15% |
| North Milwaukee State Bank | 08/17/2014 | 08/17/2016 | 1.00% | \$ 1,000,000.00 | 0.22% | 15.15% |
| North Milwaukee State Bank | 11/14/2015 | 11/14/2016 | 0.91% | \$ 1,000,000.00 | 0.22% | 15.15% |
| North Milwaukee State Bank | 08/02/2014 | 08/02/2016 | 1.00% | \$ 650,000.00 | 0.14% | 9.85% |
| Securant Bank and Trust | 07/27/2014 | 07/27/2016 | 1.00% | \$ 650,000.00 | 0.14% | 9.85% |
| Town Bank | 05/23/2015 | 05/23/2016 | 0.50% | \$ 650,000.00 | 0.14% | 9.85% |
| TOTAL | | | | \$ 6,600,000.00 | 1.47% | 100.00% |

| Collateralized, Interest Bearing, Deposit Accounts | | | | |
|--|---------|------------------------|------------------|-------------|
| | Rate of | | Percent of | Percent of |
| Financial Institution | Return | Amount Invested | <u>Portfolio</u> | Asset Class |
| Associated Bank | 0.21% | \$ 226,233,467.83 | 49.95% | 65.52% |
| BMO Harris Bank | 0.24% | \$ 118,355,633.30 | 26.13% | 34.28% |
| Citizens Community Federal | 0.50% | \$ 652,433.98 | 0.14% | 0.19% |
| | | | | |
| TOTAL | | \$ 345,241,535.11 | 76.23% | 100.00% |

| | | | Percent of |
|--|-------|----------------------|------------------|
| | | Amount Invested | <u>Portfolio</u> |
| State of Wisconsin, Local Government Investment Pool | 0.19% | \$ 101,036,732.84 | 22.30% |

| | Amount Invested | |
|---|----------------------|---------|
| INVESTMENT PORTFOLIO GRAND TOTAL AS OF 12/31/2015 | \$ 452,878,267.95 | 100.00% |

BMO Harris Bank

Investment Report

For the Period of 01/01/2015 to 12/31/2015 City of Milwaukee, Wisconsin General Fund Long-Term Pooled Cash Portfolio

| Earned Income Realized | \$ 826,928.70 |
|---|------------------|
| Less: Investment Fees | \$ 57,508.37 |
| Less: Comptroller's cost of borrowing to maintain liquidity | \$ 50,000.00 |
| Net Total Earned Income Realized | \$ 719,420.33 |
| Less: Contribution to the Public Debt Amortization Fund | \$ 275,642.90 |
| Net General Fund Earned Income Realized | \$ 443,777.43 |
| Net Investment Rate of Return | 0.8129% |
| Bench Mark - Bank of America Merrill Lynch 1-3 Year U.S. | |
| Government / Corporate Index AA or Better | 0.5800% |
| Performance to Benchmark | 0.2329% |

Investment Portfolio as of 12/31/2015

Asset Class 1

Time Bank Deposits that mature in 3 years or less

| | Date | Date | | Accrued | | Market | Percent of | Percent of Asset Class n/a | |
|-------------------------------------|-------------------------|--------------------------|---------------|-----------------------|----|---------------------|------------------|----------------------------------|--|
| <u>Financial Institution</u> n/a | <u>Purchased</u> n/a | Duration in Years n/a | Return n/a | Carrying Value n/a | | <u>Value</u> n/a | Portfolio 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

| FEDERAL HOME LOAN BANKS #/5/2012 0.21 0.44% \$ \$3.77.129.50 \$ \$1.249,624.13 \$1.62% \$2.87.600.00 \$1.60% \$1 | | Date | | Rate of | | Accrued | | Market | Percent of | Percent of |
|---|--------------------------|---|--------------------------|---------|----|----------------|-----|---------------|------------|-------------|
| FEDERAL NATUR LINTG ASSN | Description of Security | Purchased | Duration in Years | Return | | Carrying Value | | <u>Value</u> | Portfolio | Asset Class |
| FINNA 2013-060-E | FEDERAL HOME LOAN BANKS | 8/19/14 & 10/28/14 | 1.38 | 0.96% | \$ | 1,250,162.50 | \$ | 1,249,624.13 | 1.62% | 2.80% |
| FANDA 2013-060-LE | FEDERAL NATL MTG ASSN | 4/5/2012 | 0.21 | 0.44% | 5 | 357,129.50 | 5 | 358,425.27 | 0.46% | 0.81% |
| FEDERAL HOME IN MTG CORP | FNMA 2013-052- MD | 5/9/2013 | 4.65 | 3.37% | \$ | 297,530.51 | \$ | 281,488.84 | 0.38% | 0.67% |
| FEDERAL HOME IN MTG CORP | FNMA 2013-060- LE | 5/1/2013 | 3.54 | 2.49% | \$ | 352,940.00 | \$ | 340,464.56 | 0.45% | 0.79% |
| SAMA DOL. 889893 \$5/8/2012 2.65 2.47% \$ 26.2486.61 \$ 215,674.68 0.34% 0.56 | FEDERAL HOME LN MTG CORP | 2/21/2012 | 1.17 | 0.93% | 5 | 148,944.00 | \$ | 150,595.33 | 0.19% | 0.33% |
| GNMA 2013-078-A 5/1/2013 1.40 2.00% S 816,988.89 S 799,810.69 1.05% 1.8 | FEDERAL HOME LN MTG CORP | 1/16/2013 | 2.15 | 1.19% | \$ | 658,548.00 | \$ | 657,406.75 | 0.85% | 1.47% |
| GNNA 2014-086-A | FNMA POOL - 889893 | 5/8/2012 | 2.65 | 2.47% | \$ | 262,486.63 | 5 | 215,674.68 | 0.34% | 0.58% |
| UNITED STATES TREAS NITS 10/9/2015 3.24 1.44% 5 762,394.06 5 756,560.89 0.98% 1.7 UNITED STATES TREAS NITS 10/9/2015 1.60 1.01% 5 1,197,421.87 5 1,201,458.03 1.54% 2.8 UNITED STATES TREAS NITS 11/5/2015 1.60 1.01% 5 1,197,421.87 5 1,201,458.03 1.54% 2.8 UNITED STATES TREAS NITS 12/14/2015 1.85 1.05% 5 1,54% 5 03,515.63 5 994,205.33 0.65% 1.1 UNITED STATES TREAS NITS 12/14/2015 1.85 1.05% 5 1,002,983.30 5 997,209.80 1.7 UNITED STATES TREAS NITS 1/1/2015 1.93 1.07% 5 1,002,983.30 5 999,214.48 1.29% 2.20 UNITED STATES TREAS NITS 1/1/2015 2.26 1.18% 5 993,073.81 999,214.48 1.29% 2.21 UNITED STATES TREAS NITS 1/1/2015 1.63 1.03% 5 1,577,95.82 5 1,530,338.77 1.97% 3.0 UNITED STATES TREAS NITS 1/24/2015 2.17 1.14% 5 767,555.25 7 988,728.78 1.29% 2.21 UNITED STATES TREAS NITS 1/24/2015 2.17 1.14% 5 767,555.50 7 988,729.62 1.29% 2.17 1.14% 5 767,555.50 7 988,728.78 1.29% 2.17 UNITED STATES TREAS NITS 1/24/2015 2.17 1.14% 5 767,555.50 7 988,728.78 1.29% 2.20 UNITED STATES TREAS NITS 1/24/2015 2.17 1.14% 5 767,555.50 7 788,886.51 0.98% 1.60 UNITED STATES TREAS NITS 1/24/2015 2.60 1.24% 5 755,705.98 7 754,161.84 0.97% 1.006,793.35 7 788,886.51 0.98% 1.006,793.35 7 788,886.51 0.98% 1.006,793.35 1.006,833.85 1. | GNMA 2013-078- A | 5/3/2013 | 1.40 | 2.00% | \$ | 816,988.89 | \$ | 799,810.69 | 1.05% | 1.82% |
| UNITED STATES TREAS NTS 1/9/2015 1.60 1.01% 5 1,767,394.06 5 756,560.89 0.98% 1.7 UNITED STATES TREAS NTS 1/2/4/2015 3.55 1.54% 5 503,515.63 5 1,201,458.03 1.54% 2.6 UNITED STATES TREAS NTS 1/2/4/2015 1.85 1.05% 5 1.003,931.30 5 997,809.80 1.79% 2.2 UNITED STATES TREAS NTS 4/16/2015 1.85 1.05% 5 1.003,931.30 5 997,809.80 1.79% 2.2 UNITED STATES TREAS NTS 6/17/2015 1.93 1.07% 5 1.003,933.30 5 999,104.88 1.79% 2.2 UNITED STATES TREAS NTS 6/17/2015 1.93 1.07% 5 1.003,933.30 5 999,214.88 1.79% 2.2 UNITED STATES TREAS NTS 7/17/2015 2.26 1.18% 5 993,007.81 5 993,007.81 6 992,028.36 1.28% 2.2 UNITED STATES TREAS NTS 9/24/2015 1.87 1.07% 5 998,692.62 5 998,728.78 1.29% 2.2 UNITED STATES TREAS NTS 9/24/2015 2.60 1.24% 5 759,207.52 5 784,218.99 1.01% 1.7 UNITED STATES TREAS NTS 7/28/2015 2.60 1.24% 5 787,353.55 5 784,218.99 1.01% 1.7 UNITED STATES TREAS NTS 7/28/2015 2.60 1.24% 5 759,077.22 5 758,886.51 0.98% 1.60 UNITED STATES TREAS NTS 7/28/2015 2.60 1.24% 5 759,077.22 5 758,886.51 0.98% 1.60 UNITED STATES TREAS NTS 7/28/2015 2.9 1.25% 5 1.006,933.85 7 1.006,833.85 1.00% 2.2 UNITED STATES TREAS NTS 7/28/2015 2.9 1.25% 5 1.006,933.85 5 1.006,833.85 1.00% 2.2 UNITED STATES TREAS NTS 7/28/2015 2.9 1.25% 5 1.006,933.85 5 1.006,833.85 1.00% 2.2 UNITED STATES TREAS NTS 7/28/2014 0.83 0.75% 5 350,901.49 5 351,320.65 0.45% 0.7 UNITED STATES TREAS NTS 7/28/2014 0.83 0.75% 5 350,901.49 5 351,320.65 0.45% 0.7 UNITED STATES TREAS NTS 7/28/2014 1.32 0.90% 5 748,945.31 5 700,633.85 1.00% 1.24% 0.24% 0.000 5 748,945.31 5 700,773.17 0.90% 1.5 UNITED STATES TREAS NTS 7/28/2014 1.32 0.90% 5 748,945.31 5 750,915.28 0.96% 1.0 UNITED STATES TREAS NTS 7/28/2015 3.02 1.36% 5 854,800.65 5 851,726.33 1.10% 1.5 UNITED STATES TREAS NTS 7/28/2014 1.5 0.22% 5 751,600.32 5 750,915.28 0.96% 1.6 UNITED STATES TREAS NTS 7/28/2015 3.02 1.36% 5 854,800.65 5 851,726.33 1.10% 1.5 UNITED STATES TREAS NTS 7/28/2015 3.02 1.36% 5 854,800.65 5 851,726.33 1.10% 1.5 UNITED STATES TREAS NTS 7/28/2015 3.02 1.36% 5 854,800.65 5 891,726.33 1.10% 1.5 UNITED STATES TR | GNMA 2014-086- A | 6/4/2014 | 1.87 | 1.87% | \$ | 512,561.22 | \$ | 507,649.77 | 0.66% | 1.14% |
| UNITED STATES TREAS NTS UNITED STATES TREAS NTS 1/2/14/2015 1.55 1.54% 5. 10,01,983,30 5. 504,240,53 1.54% 1.52 1,002,983,30 5. 997,809,80 1.279 UNITED STATES TREAS NTS 4/16/2015 1.85 1.85 1.85 1.85 1.05% 5. 1,002,983,30 5. 997,809,80 1.279 2.20 UNITED STATES TREAS NTS 4/16/2015 1.93 1.07% 5. 1,002,983,30 5. 999,009,80 1.299 2.21 UNITED STATES TREAS NTS 4/16/2015 1.93 1.07% 5. 1,002,983,30 5. 999,009,80 1.299 2.21 UNITED STATES TREAS NTS 4/16/2015 1.83 1.07% 5. 1,002,983,30 5. 999,009,80 1.299 2.21 UNITED STATES TREAS NTS 4/16/2015 1.83 1.07% 5. 198,662,62 5. 999,009,80 1.299 2.21 UNITED STATES TREAS NTS 4/16/2015 1.83 1.83 1.84 1.99 1.93 | UNITED STATES TREAS NTS | 10/1/2015 | 3.00 | 1.38% | \$ | 812,218.75 | \$ | 807,997.73 | 1.05% | 1.81% |
| UNITED STATES TREAS NTS 4/16/2015 1.85 1.05% 5 1.003,515.63 5 504,240.53 0.65% 1.10 UNITED STATES TREAS NTS 6/17/2015 1.93 1.07% 5 1.003,968.39 5 997,809.80 1.29% 2.2 1.001100 STATES TREAS NTS 6/17/2015 1.93 1.07% 5 1.003,968.39 5 999,214.48 1.29% 2.2 1.001100 STATES TREAS NTS 7/11/2015 2.26 1.18% 5 993,007.81 5 992,028.36 1.28% 2.2 UNITED STATES TREAS NTS 9/18/2015 1.63 1.03% 5 1.527/95.82 5 1.530,338.77 1.07% 3.0 UNITED STATES TREAS NTS 9/18/2015 2.7 1.14% 5 787,355.52 5 784,151.89 1.12% 2.2 UNITED STATES TREAS NTS 9/18/2015 2.7 1.14% 5 787,355.52 5 784,161.84 0.97% 1.0 UNITED STATES TREAS NTS 9/18/2015 2.60 1.24% 5 759,207.22 5 758,886.51 0.98% 1.2 UNITED STATES TREAS NTS 9/18/2015 2.60 1.24% 5 759,207.22 5 758,886.51 0.98% 1.2 UNITED STATES TREAS NTS 7/18/2015 2.60 1.24% 5 759,207.22 5 758,886.51 0.98% 1.2 UNITED STATES TREAS NTS 7/18/2015 2.60 1.25% 5 1.006,933.85 1.006,833.85 1.006,833.85 1.000 1.0 UNITED STATES TREAS NTS 9/18/2015 2.69 1.25% 5 1.006,933.85 5 1.006,833.85 1.00% 2.2 UNITED STATES TREAS NTS 9/18/2015 2.69 1.25% 5 1.006,933.85 5 1.006,833.85 1.00% 2.2 UNITED STATES TREAS NTS 9/18/2015 2.69 1.25% 5 1.006,933.85 5 1.006,833.85 1.00% 2.2 UNITED STATES TREAS NTS 9/18/2015 2.0 UNITED STATES TREAS NTS 9/18/2015 2.0 UNITED STATES TREAS NTS 9/18/2014 0.83 0.75% 5 350,901.49 5 351,320.65 0.45% 0.0 UNITED STATES TREAS NTS 9/18/2015 3.02 1.36% 5 854,800.65 5 851,726.33 1.10% 1.5 UNITED STATES TREAS NTS 9/18/2015 3.02 1.36% 5 854,800.65 5 851,726.33 1.10% 1.5 UNITED STATES TREAS NTS 9/18/2015 3.02 1.36% 5 854,800.65 5 851,726.33 1.10% 1.5 UNITED STATES TREAS NTS 9/18/2015 3.02 1.36% 5 854,800.65 5 851,726.33 1.10% 1.5 UNITED STATES TREAS NTS 9/18/2015 3.02 1.36% 5 854,800.65 5 851,726.33 1.10% 1.5 UNITED STATES TREAS NTS 9/18/2015 3.02 1.36% 5 854,800.65 5 851,726.33 1.10% 1.5 UNITED STATES TREAS NTS 9/18/2015 3.02 1.36% 5 854,800.65 5 851,726.33 1.10% 1.5 UNITED STATES TREAS NTS 9/18/2015 3.02 1.36% 5 854,800.65 5 851,726.33 1.10% 1.5 UNITED STATES TREAS NTS 9/18/2015 3.02 1.36% 5 854,800.65 5 851,726. | UNITED STATES TREAS NTS | 10/9/2015 | 3.24 | 1.44% | 5 | 762,394.06 | 5 | 756,560.89 | 0.98% | 1.70% |
| UNITED STATES TREAS NTS 4/16/2015 1.85 1.05% 5. 1.002,933.30 5. 997,809.80 1.29% 2.2 UNITED STATES TREAS NTS 7/1/2015 2.26 1.18% 5. 993,007.81 5. 993,007.81 5. 992,028.36 1.28% 2.2 UNITED STATES TREAS NTS 9/14/2015 1.63 1.03% 5. 1,527,795.82 5. 1,530,338.77 1.97% 3.4 UNITED STATES TREAS NTS 9/14/2015 1.87 1.07% 5. 998,692.62 9.998,728.78 1.99% 2.2 UNITED STATES TREAS NTS 9/28/2015 2.17 1.14% 5. 787,353.52 5. 784,218.99 1.01% 1.7 UNITED STATES TREAS NTS 9/28/2015 2.17 1.14% 5. 787,353.52 5. 784,218.99 1.01% 1.7 UNITED STATES TREAS NTS 1/28/2014 2.66 0.67% 5. 753,005.98 5. 754,161.84 0.97% 1.00 UNITED STATES TREAS NTS 1/28/2015 2.60 1.24% 5. 759,207.22 5. 758,88651 0.98% 1.60 UNITED STATES TREAS NTS 2/10/2014 0.66 0.67% 5. 753,705.98 5. 754,161.84 0.97% 1.60 UNITED STATES TREAS NTS 1/28/2015 2.69 1.25% 5. 1.006,793.35 5. 1.006,833.85 1.006,933.85 1.006,833.85 1.006,933.85 1.006,933.85 1.006,833.85 1.006,833.85 1.006,833.85 1.006,833.85 1.006,833.85 1.006,933.85 1.006,833.85 1.0 | UNITED STATES TREAS NTS | 1/5/2015 | 1.60 | 1.01% | \$ | 1,197,421.87 | \$ | 1,201,458.03 | 1.54% | 2.67% |
| UNITED STATES TREAS NTS 6/1/2015 1.93 1.07% 5. 1.002,968.39 9.992,1448 1.29% 2.2 UNITED STATES TREAS NTS 7/1/2015 2.26 1.18% 9.393,007.81 5. 993,007.81 5. 992,028.36 1.28% 2.2 UNITED STATES TREAS NTS 19/4/2015 1.63 1.03% 5. 1.577,798.82 5. 1,530,338.77 1.97% 3.4 UNITED STATES TREAS NTS 19/4/2015 1.63 1.07% 5. 998,692.62 5. 998,728.78 1.29% 1.01% 1.01% 5. 787,353.52 7.84,218.99 1.01% 1.01% 7.78,2015 2.60 1.24% 5. 753,709.83 7.78,161.84 0.98% 1.01% 1.00,793.35 7.78,161.84 0.97% 1.01% 1.00,793.35 7.78,161.84 0.97% 1.01% 1.01% 1.00,793.35 7.78,161.84 1.09% 1.00,833 1.07% 5. 350,901.49 3.51,320.65 0.45% 0.45% 1.01% | UNITED STATES TREAS NTS | 12/14/2015 | 3.55 | 1.54% | 5 | 503,515.63 | 5 | 504,240.53 | 0.65% | 1.12% |
| UNITED STATES TREAS NTS 9/12/1015 1.63 1.03% \$ 993,007.81 \$ 993,007.81 \$ 1.28% 2.2 UNITED STATES TREAS NTS 9/12/1015 1.63 1.03% \$ 1,527,795.82 \$ 1,530,338.77 1.97% 3.0 UNITED STATES TREAS NTS 3/6/15 & 1/16/7 \$ 998,692.62 \$ 998,728.78 1.29% 2.2 UNITED STATES TREAS NTS 9/28/2015 2.17 1.14% \$ 787,353.52 \$ 788,218.99 1.01% 1.29% 2.2 UNITED STATES TREAS NTS 9/28/2015 2.60 1.24% \$ 787,353.52 \$ 758,866.11 0.98% 1.6 UNITED STATES TREAS NTS 2/10/2014 0.66 0.67% \$ 753,705.98 \$ 754,161.84 0.97% 1.6 UNITED STATES TREAS NTS 2/10/2014 0.66 0.67% \$ 753,705.98 \$ 754,161.84 0.97% 1.6 UNITED STATES TREAS NTS 1/23/2015 2.69 1.25% \$ 1,006,793.35 \$ 1,006,833.85 1.30% 2.2 UNITED STATES TREAS NTS 1/23/2014 0.83 0.75% \$ 360,901.49 \$ 351,320.65 0.45% 0.0 UNITED STATES TREAS NTS 1/23/2014 0.93 0.75% \$ 360,901.49 \$ 351,320.65 0.45% 0.0 UNITED STATES TREAS NTS 2/20/14 & 1.09 1 0.80% \$ 1,102,414.17 \$ 1,101,64452 1.42% 1.4 | UNITED STATES TREAS NTS | 4/16/2015 | 1.85 | 1.05% | 5 | 1,002,933.30 | 5 | 997,809.80 | 1.29% | 2.23% |
| UNITED STATES TREAS NTS 9/24/2015 1.63 1.03% \$ 1,527,795.82 \$ 1,530,338.77 1.97% 3.44 UNITED STATES TREAS NTS 1/6/15 4 1/6/15 1.87 1.07% \$ 986,692.62 \$ 988,728.78 1.29% 2.17 1.14% \$ 787,333.52 \$ 784,218.99 1.01% 1.20 UNITED STATES TREAS NTS 9/24/2015 2.60 1.24% \$ 759,207.22 \$ 758,886.51 0.98% 1.60 UNITED STATES TREAS NTS 2/10/2014 0.66 0.67% \$ 753,705.98 \$ 754,161.84 0.97% 1.60 UNITED STATES TREAS NTS (1/23/2015 2.69 1.25% \$ 1,006,793.35 \$ 1,006,833.85 1.006,838.85 1.006,838.85 1.006,838.85 1.006,838.85 1.006,838.85 1.006, | UNITED STATES TREAS NTS | 6/1/2015 | 1.93 | 1.07% | 5 | 1,002,968.39 | 5 | 999,214.48 | 1.29% | 2.23% |
| UNITED STATES TREAS NTS 9/28/2015 2.17 1.14% 5 787,353.52 5 784,218.99 1.07% 1.07% 5 998,692.62 5 998,728.78 1.29% 2.20 UNITED STATES TREAS NTS 9/28/2015 2.17 1.14% 5 787,353.52 5 784,218.99 1.01% 1.70 UNITED STATES TREAS NTS 2/10/2014 0.66 0.67% 5 753,705.98 5 754,161.84 0.97% 1.60 UNITED STATES TREAS NTS 6/22/2015 2.69 1.25% 5 1,006,793.35 5 1,006,833.85 1.30% 2.20 UNITED STATES TREAS NTS 6/22/2015 2.69 1.25% 5 350,901.49 5 351,320.65 0.45% 0.45% 0.91% UNITED STATES TREAS NTS 1/23/2014 0.83 0.75% 5 350,901.49 5 351,206,833.85 1.30% 2.21 UNITED STATES TREAS NTS 2/20/18 8.5/1/4 0.91 0.80% 5 1,102,414.17 5 1,101,644.52 1.42% 2.40 UNITED STATES TREAS NTS 2/21/2012 1.08 0.85% 5 698,553.12 5 702,773.17 0.90% 1.50 UNITED STATES TREAS NTS 2/21/2012 1.08 0.85% 5 854,880.85 5 851,726.33 1.10% 1.50 UNITED STATES TREAS NTS 2/26/2014 1.15 0.82% 5 751,608.23 5 752,705.04 0.97% 1.60 UNITED STATES TREAS NTS 1/23/2015 3.26 1.44% 5 497,460.94 5 497,979.55 0.64% 1.10 UNITED STATES TREAS NTS 1/23/2015 3.26 1.44% 5 497,460.94 5 497,979.55 0.64% 1.10 UNITED STATES TREAS NTS 1/23/2015 3.26 1.44% 5 497,460.94 5 497,979.55 5 0.64% 1.10 UNITED STATES TREAS NTS 1/23/2015 3.26 1.44% 5 497,460.94 5 497,979.55 5 0.64% 1.10 UNITED STATES TREAS NTS 1/23/2015 3.26 1.44% 5 497,460.94 5 497,979.55 5 0.64% 1.10 UNITED STATES TREAS NTS 1/23/2015 3.26 1.44% 5 497,460.94 5 497,979.55 5 0.64% 1.10 UNITED STATES TREAS NTS 1/23/2015 3.26 1.44% 5 497,460.94 5 497,979.55 5 0.64% 1.10 UNITED STATES TREAS NTS 1/23/2015 3.26 1.44% 5 497,460.94 5 497,979.55 5 0.64% 1.10 UNITED STATES TREAS NTS 1/23/2015 3.26 1.44% 5 497,460.94 5 497,979.55 5 0.64% 1.10 UNITED STATES TREAS NTS 1/23/2015 1.52% 5 494,414.06 5 490,630.84 0.64% 1.11 UNITED STATES TREAS NTS 1/24/2015 1.52% 1.52% 1.52% 1.62,002.38 1.744,822.05 1.744,822.05 1.744,822.05 1.744,822.05 1.744,822.05 1.744,822.05 1.744,822.05 1. | UNITED STATES TREAS NTS | 7/1/2015 | 2.26 | 1.18% | \$ | 993,007.81 | \$ | 992,028.36 | 1.28% | 2.21% |
| UNITED STATES TREAS NTS 9/28/2015 2.17 1.14% 5 787,375.35.2 5 784,218.99 1.01% 1.01 UNITED STATES TREAS NTS 1/10/2014 0.66 0.67% 5 753,705.98 5 754,161.84 0.97% 1.60 UNITED STATES TREAS NTS 1/20/2015 2.69 1.25% 5 1.006,793.35 5 1.006,693.35 5 1.006,693.35 1.007,793.17 0.90% 1.500.85% 1.006,693.35 1.006,693.35 1.006,693.35 1.007,793.17 0.90% 1.500.85% 1.001,693.35 1.001,693.35 1.002,793.17 0.90% 1.500.85% 1.002,793.17 1.009,603.35 1.001,604.50 1.001,606.50 1.001,606.50 1.002,606.50 | UNITED STATES TREAS NTS | 9/24/2015 | 1.63 | 1.03% | S | 1,527,795.82 | \$ | 1,530,338.77 | 1.97% | 3.40% |
| UNITED STATES TREAS NTS 9/28/2015 2.17 1.14% 5 787,375.35.2 5 784,218.99 1.01% 1.01 UNITED STATES TREAS NTS 1/10/2014 0.66 0.67% 5 753,705.98 5 754,161.84 0.97% 1.60 UNITED STATES TREAS NTS 1/20/2015 2.69 1.25% 5 1.006,793.35 5 1.006,693.35 5 1.006,693.35 1.007,793.17 0.90% 1.500.85% 1.006,693.35 1.006,693.35 1.006,693.35 1.007,793.17 0.90% 1.500.85% 1.001,693.35 1.001,693.35 1.002,793.17 0.90% 1.500.85% 1.002,793.17 1.009,603.35 1.001,604.50 1.001,606.50 1.001,606.50 1.002,606.50 | UNITED STATES TREAS NTS | 3/6/15 & 3/16/15 | 1.87 | 1.07% | \$ | 998,692.62 | \$ | 998,728.78 | 1.29% | 2.22% |
| UNITED STATES TREAS NTS | | | | | | 787,353.52 | \$ | | 1.01% | 1.75% |
| UNITED STATES TREAS NTS | | 1500 100 | | | | | | | | 1.69% |
| UNITED STATES TREAS NTS 1/23/2015 1/23/2014 0.83 0.75% 5 1,006,793.35 5 1,006,833.85 1.30% 2.21 UNITED STATES TREAS NTS 1/23/2014 0.83 0.75% 5 350,901.49 5 351,320.65 0.45% | | | | | | | S | | 0.97% | 1.68% |
| UNITED STATES TREAS NTS 1/23/2014 0.83 0.75% 5 350,901.49 5 351,320.65 0.45% 0.70 UNITED STATES TREAS NTS 1/20/01 | | | | | | | | | | 2.24% |
| UNITED STATES TREAS NTS 1/21/2012 1.08 0.85% 5 698,553.12 5 702,773.17 0.90% 1.50 UNITED STATES TREAS NTS 1/21/2012 1.08 0.85% 5 698,553.12 5 702,773.17 0.90% 1.50 UNITED STATES TREAS NTS 1/26/2014 1.15 0.82% 5 751,608.23 5 752,705.04 0.97% 1.66 UNITED STATES TREAS NTS 1/23/2015 1.23/2015 1.24% 1.25 0.90% 5 748,945.31 5 750,915.28 0.96% 1.60 UNITED STATES TREAS NTS 1/23/2015 1.24% 1.24% 1.25 0.90% 5 748,945.31 5 750,915.28 0.96% 1.60 UNITED STATES TREAS NTS 1/23/2015 1.24% 1.24% 1.25 | | | | | | | | | | 0.78% |
| UNITED STATES TREAS NTS 9/29/2015 3.02 1.36% \$ 698,553.12 \$ 702,773.17 0.90% 1.55 UNITED STATES TREAS NTS 9/29/2015 3.02 1.36% \$ 854,880.86 \$ 851,726.33 1.10% 1.9 UNITED STATES TREAS NTS 2/26/2014 1.15 0.82% \$ 751,608.23 \$ 752,705.04 0.97% 1.6 UNITED STATES TREAS NTS 7/31/2014 1.32 0.90% \$ 748,945.31 \$ 750,915.28 0.96% 1.6 UNITED STATES TREAS NTS 12/3/2015 3.26 1.44% \$ 497,460.94 \$ 497,979.55 0.66% 1.6 UNITED STATES TREAS NTS 12/3/2015 1.40 0.93% \$ 1,739,609.37 \$ 1,743,483.78 2.24% 3.8 UNITED STATES TREAS NTS 6/7/14 & 9/34/14 1.49 0.95% \$ 1,740,751.95 \$ 1,744,821.05 2.24% 3.8 UNITED STATES TREAS NTS 6/7/14 & 9/34/14 1.49 0.95% \$ 1,740,751.95 \$ 1,744,821.05 2.24% 3.8 UNITED STATES TREAS NTS 10/20/2015 3.52 1.52% \$ 494,414.06 \$ 490,630.84 0.66% 1.3 UNITED STATES TREAS NTS 10/20/2015 3.52 1.52% \$ 494,414.06 \$ 490,630.84 0.66% 1.3 UNITED STATES TREAS NTS 1/3/2014 1.73 1.02% \$ 991,679.68 \$ 995,4788.11 1.88% 2.2 UNITED STATES TREAS NTS 1/3/2014 1.73 1.02% \$ 991,679.68 \$ 994,789.81 1.28% 2.2 UNITED STATES TREAS NTS 1/3/2014 1.90 1.06% \$ 998,203.12 \$ 992,406.44 1.27% 2.3 UNITED STATES TREAS NTS 1/3/2014 1.90 1.06% \$ 988,203.12 \$ 992,406.44 1.27% 2.3 UNITED STATES TREAS NTS 1/3/2014 1.90 1.06% \$ 988,203.12 \$ 994,064.03 0.66% 1.3 UNITED STATES TREAS NTS 1/3/2014 1.90 1.06% \$ 988,203.12 \$ 994,064.4 1.27% 2.3 UNITED STATES TREAS NTS 1/3/2014 1.90 1.06% \$ 998,090.34 \$ 496,00.30 0.66% 1.3 UNITED STATES TREAS NTS 1/3/2014 1.90 1.06% \$ 998,000.34 \$ 496,000.30 0.66% 1.3 UNITED STATES TREAS NTS 1/3/2014 1.90 1.06% \$ 994,000.34 \$ 496,000.30 0.66% 1.3 UNITED STATES TREAS NTS 1/3/2014 1.90 1.06% \$ 994,000.34 \$ 496,000.30 0.66% 1.3 UNITED STATES TREAS NTS 1/3/2015 2.13 1.14% \$ 999,000.34 \$ 496,000.30 0.66% 1.3 UNITED STATES TREAS NTS 1/3/2015 2.22 1.15% \$ 993,046.87 \$ 993,075.73 1.28% 2.3 UNITED STATES TREAS NTS 1/3/2015 2.24 1.15% \$ 993,046.87 \$ 993,075.73 1.28% 2.3 UNITED STATES TREAS NTS 1/3/2015 2.46 1.21% \$ 1,008,398.38 \$ 1,004,157.77 1.30% 2.3 UNITED STATES TREAS NTS 1/3/2015 2.52 1.25% \$ 1,011,115.07 \$ 1,009,744.07 1.30% 2.3 | | | | | | | | | | 2.46% |
| UNITED STATES TREAS NTS 1/26/2014 1.15 0.82% 5 751,608.23 5 752,705.04 0.97% 1.0011 1.15 0.82% 5 751,608.23 5 752,705.04 0.97% 1.0011 1.15 0.82% 5 751,608.23 5 752,705.04 0.97% 1.0011 1.15 0.82% 5 751,608.23 5 752,705.04 0.97% 1.0011 1.15 0.82% 5 751,608.23 5 752,705.04 0.99% 1.0011 1.0011 1.00 1.0011 1.0011 1.001 | | | | | | | | | | 1.56% |
| UNITED STATES TREAS NTS 2/26/2014 1.15 0.82% 5 751,608.23 5 752,705.04 0.97% 1.6 UNITED STATES TREAS NTS 7/31/2014 1.32 0.99% 5 748,945.31 5 750,915.28 0.96% 1.1 UNITED STATES TREAS NTS 1/2/2015 1.40 0.93% 5 1,739,609.37 5 1,743,483.78 2.24% 3.8 UNITED STATES TREAS NTS (7/1/14 & 2/11/15) 1.40 0.93% 5 1,739,609.37 5 1,743,483.78 2.24% 3.8 UNITED STATES TREAS NTS (6/2/14 & 9/34/14) 1.49 0.95% 5 1,740,751.95 5 1,744,821.05 2.24% 3.8 UNITED STATES TREAS NTS (10/20/2015 3.52 1.52% 5 494,414.05 5 496,630.84 0.64% 1.3 UNITED STATES TREAS NTS (10/20/2015 1.65 1.01% 5 995,68.75 995,841.95 1.28% 2.3 UNITED STATES TREAS NTS (1/3/2014 1.73 1.02% 5 991,679.68 5 994,798.11 1.28% 2.3 UNITED STATES TREAS NTS (1/3/2014 1.90 1.06% 5 988,203.12 994,406.44 1.27% 2.1 UNITED STATES TREAS NTS (1/3/2014 1.98 1.09% 5 1.487,363.28 5 1.498,232.52 1.99% UNITED STATES TREAS NTS (1/3/18).55 UNITED STATES TREAS NTS (1/3/2014 1.90 1.06% 5 988,203.12 994,406.44 1.27% 2.1 UNITED STATES TREAS NTS (1/3/18).55 (1/48,8323.52 UNITED STATES TREAS NTS (1/4/18).55 UNITED STATES TREAS NTS (1/4/18).56 (1/4/18).56 (1/4/18 | | | | | | | | | | 1.90% |
| UNITED STATES TREAS NTS | | | | | | | | | | 1.67% |
| UNITED STATES TREAS NTS 12/3/2015 3.26 1.44% 5 497,460.94 5 497,476.94 5 497,795.55 0.64% 1.3 UNITED STATES TREAS NTS 7/11/14 8 /1/11/15 1.40 0.93% 5 1,739,609.37 5 1,743,483.78 2.24% 3.8 UNITED STATES TREAS NTS 6/3/2014 1.57 0.97% 5 986,601.55 994,652.39 1.77% 1.01/10 STATES TREAS NTS 10/20/2015 3.52 1.52% 5 494,414.06 5 490,630.84 0.66% 1.3 UNITED STATES TREAS NTS 10/20/2015 1.65 1.01% 5 995,468.75 5 995,841.95 1.28% 2.3 UNITED STATES TREAS NTS 11/2/2014 1.73 1.02% 5 996,679.68 5 994,798.81 1.18% 2.3 UNITED STATES TREAS NTS 10/31/2014 1.90 1.06% 5 988,203.12 5 992,406.44 1.27% 1.01/15 STATES TREAS NTS 10/31/2014 1.90 1.06% 5 988,203.12 5 992,406.44 1.27% 1.01/15 STATES TREAS NTS 10/31/2014 1.90 1.06% 5 988,203.12 5 992,406.44 1.27% 1.01/15 STATES TREAS NTS 10/31/2014 1.90 1.06% 5 988,203.12 5 992,406.44 1.27% 1.01/15 STATES TREAS NTS 10/31/2014 1.90 1.05% 5 993,046.78 5 993,073.73 1.02% 5 994,073.43 1.02% 1.01/15 STATES TREAS NTS 10/31/2014 1.90 1.05% 5 993,046.87 5 993,046.87 5 993,046.87 5 993,046.87 1.01/15 STATES TREAS NTS 10/31/4 & 1/28/15 2.05 1.11% 5 1,487,363.28 5 1,498,232.52 1.92% 3.3 UNITED STATES TREAS NTS 10/31/4 & 1/28/15 2.05 1.11% 5 1,487,363.28 5 1,498,232.52 1.92% 3.3 UNITED STATES TREAS NTS 10/31/4 & 1/28/15 2.05 1.11% 5 1,487,363.28 5 1,498,232.52 1.92% 3.3 UNITED STATES TREAS NTS 10/31/4 & 1/28/15 2.22 1.15% 5 993,046.87 5 993,075.73 1.28% 2.3 UNITED STATES TREAS NTS 10/21/15 2.38 1.21% 5 1,009,344.07 1.30% 2.3 UNITED STATES TREAS NTS 10/21/2013 0.54 0.59% 5 1,009,344.07 1.30% 2.3 UNITED STATES TREAS NTS 10/21/2015 2.52 1.15% 5 1,009,344.07 1.30% 2.3 UNITED STATES TREAS NTS 10/21/2015 2.52 1.15% 5 1,009,344.07 1.30% 2.3 UNITED STATES TREAS NTS 10/21/21/8 1/21/15 1.44 0.99% 5 1,253,399.98 1.004,157.77 1.30% 2.3 UNITED STATES TREAS NTS 10/21/2015 2.78 1.29% 5 2,006,003.62 5 2,001,838.24 2.58% 4.44 UNITED STATES TREAS NTS 10/ | | | 0.707 | | | | 100 | | | 1.67% |
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| UNITED STATES TREAS NTS 10/3/14 & 1/28/15 2.05 1.11% 5 1.487,363.28 5 1.498,232.52 1.92% 3.3 UNITED STATES TREAS NTS 6/8/2015 2.13 1.14% 5 992,460.93 5 994,174.34 1.28% 2.2 UNITED STATES TREAS NTS 6/23/2015 2.22 1.15% 5 993,046.87 \$ 993,075.73 1.28% 2.2 UNITED STATES TREAS NTS 4/27/15 & 6/7/15 2.38 1.21% 5 1.751,405.60 5 1.742,650.05 2.26% 3.5 UNITED STATES TREAS NTS 3/30/2015 2.46 1.21% 5 1.008,839.83 5 1.004,157.77 1.30% 2.2 UNITED STATES TREAS NTS 10/25/2013 0.54 0.59% 5 3.40,365.78 5 341,049.65 0.44% 0.10 UNITED STATES TREAS NTS 4/22/2015 2.52 1.22% 5 1.11.15.07 5 1.009,744.07 1.30% 2.2 UNITED STATES TREAS NTS 4/23/15 & 6/25/15 2.78 1.29% 5 2.006,003.62 5 2.001,838.24 2.58% 4.4 UNITED STATES TREAS NTS 12/17/14 & 1/27/15 1.44 0.99% 5 1.251,395.72 5 1.249,320.52 1.61% 2.2 UNITED STATES TREAS NTS 12/2/2015 3.41 1.49% 5 755,509.45 5 753,509.59 0.99% 1.6 UNITED STATES TREAS NTS 12/2/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.44 | | | | | | | 50 | | | 1.10% |
| UNITED STATES TREAS NTS 6/8/2015 2.13 1.14% \$ 992,460.93 \$ 994,174.34 1.28% 2.1 UNITED STATES TREAS NTS 6/23/2015 2.22 1.15% \$ 993,046.87 \$ 993,075.73 1.28% 2.1 UNITED STATES TREAS NTS 4/27/18.8 6/215 2.38 1.21% \$ 1.751,405.60 \$ 1,742,850.05 2.26% 3.5 UNITED STATES TREAS NTS 3/30/2015 2.46 1.21% \$ 1.008,839.83 \$ 1,004,157.77 1.30% 2.1 UNITED STATES TREAS NTS 10/25/2013 0.54 0.59% \$ 340,365.78 \$ 341,049.65 0.44% 0.1 UNITED STATES TREAS NTS 10/25/2013 0.54 0.59% \$ 1.001,115.07 \$ 1.009,744.07 1.30% 2.1 UNITED STATES TREAS NTS 4/22/2015 2.52 1.22% \$ 1.011,115.07 \$ 1.009,744.07 1.30% 2.1 UNITED STATES TREAS NTS 4/23/18 & 6/25/15 2.78 1.29% \$ 2.006,003.62 \$ 2.001,838.24 2.58% 4.4 UNITED STATES TREAS NTS 12/17/18 & 11/17/15 1.44 0.94% \$ 1.251,395.72 \$ 1.249,320.52 1.61% 2.1 UNITED STATES TREAS NTS 12/2/2015 3.41 1.49% \$ 1.251,395.72 \$ 735,305.98 0.97% 1.4 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% \$ 661,882.81 \$ 656,786.17 0.85% 1.4 | | | | | | | | | | 3.31% |
| UNITED STATES TREAS NTS 6/23/2015 2.22 1.15% 5 993,046.87 \$ 993,075.73 1.28% 2.32 UNITED STATES TREAS NTS 4/27/15 8.67/15 2.38 1.21% 5 1,751,405.60 \$ 1,742,850.05 2.26% 3.5 UNITED STATES TREAS NTS 3/30/2015 2.46 1.21% 5 1,008,839.83 \$ 1,004,157.77 1.30% 2.32 UNITED STATES TREAS NTS 10/25/2013 0.54 0.59% \$ 340,856.78 \$ 341,049.65 0.44% 0.32 UNITED STATES TREAS NTS 4/22/2015 2.52 1.22% \$ 1,011,115.07 \$ 1,009,744.07 1.30% 2.32 UNITED STATES TREAS NTS 4/32/15 8.675/15 2.78 1.29% \$ 2,006,003.62 \$ 2,001,838.24 2.58% 4.42 UNITED STATES TREAS NTS 12/17/14 8.1/12/15 1.44 0.94% \$ 1,251,395.72 \$ 1,249,320.52 1.61% 2.32 UNITED STATES TREAS NTS 12/2/2015 3.41 1.49% \$ 755,590.45 \$ 753,505.98 0.97% 1.64 UNITED STATES TREAS NTS 12/2/2015 3.47 1.52% \$ 661,882.81 \$ 656,786.17 0.85% 1.45 | | | | | | | | | | 2.21% |
| UNITED STATES TREAS NTS 4/77/15 8 6/72/15 2.38 1.21% \$ 1,751,405.60 \$ 1,742,850.05 2.26% 3.5 UNITED STATES TREAS NTS 3/30/2015 2.46 1.21% \$ 1,008,839.83 \$ 1,004,157.77 1.30% 2.3 UNITED STATES TREAS NTS 10/25/2013 0.54 0.59% \$ 340,365.78 \$ 341,049.65 0.44% 0.7 UNITED STATES TREAS NTS 4/22/2015 2.52 1.22% \$ 1,011,115.07 \$ 1,009,744.07 1.30% 2.3 UNITED STATES TREAS NTS 4/23/15 8 6/25/15 2.78 1.29% \$ 2,006,003.62 \$ 2,001,838.24 2.58% 4.4 UNITED STATES TREAS NTS 12/17/14 8 1/12/15 1.44 0.99% \$ 1,251,395.72 \$ 1,249,320.52 1.61% 2.7 UNITED STATES TREAS NTS 12/2/2015 3.41 1.49% \$ 755,590.45 \$ 753,505.98 0.97% 1.6 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% \$ 661,882.81 \$ 665,786.17 0.85% 1.4 | | | | | | | | | | 2.21% |
| UNITED STATES TREAS NTS 3/30/2015 2.46 1.21% 5 1.008,839.83 5 1.004,157.77 1.30% 2.10 UNITED STATES TREAS NTS 10/25/2013 0.54 0.59% 5 340,365.78 5 341,049.65 0.44% 0.10 UNITED STATES TREAS NTS 4/22/2015 2.52 1.22% 5 1.011,115.07 5 1.009,744.07 1.30% 2.10 UNITED STATES TREAS NTS 4/23/15 & 6/25/15 2.78 1.29% 5 2.006,003.62 5 2.001,838.24 2.58% 4.40 UNITED STATES TREAS NTS 12/17/14 & 1/17/15 1.44 0.99% 5 1.251,395.72 5 1.249,320.52 1.61% 2.70 UNITED STATES TREAS NTS 12/2/2015 3.41 1.49% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 656,786.17 0.85% 1.40 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% 5 661,882.81 5 661,882 | | 95 (0) | | | | | 70 | | | 3.90% |
| UNITED STATES TREAS NTS 10/25/2013 0.54 0.59% \$ 340,365.78 \$ 341,049.65 0.4% 0.7 UNITED STATES TREAS NTS 4/22/2015 2.52 1.22% \$ 1,011,115.07 \$ 1,009,744.07 1.30% 2.7 UNITED STATES TREAS NTS 4/32/15 & 6/25/15 2.78 1.29% \$ 2,006,003.62 \$ 2,001,838.24 2.58% 4.4 UNITED STATES TREAS NTS 12/17/14 & 1/17/15 1.44 0.94% \$ 1,251,395.72 \$ 1,249,320.52 1.61% 2.7 UNITED STATES TREAS NTS 12/2/2015 3.41 1.49% \$ 755,590.45 \$ 753,505.98 0.97% 1.6 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% \$ 661,882.81 \$ 656,786.17 0.85% 1.4 | | | | | | | | | | 2.25% |
| UNITED STATES TREAS NTS 4/22/2015 2.52 1.22% \$ 1,011,115.07 \$ 1,009,744.07 1.30% 2.3 UNITED STATES TREAS NTS 4/33/15.8 6/35/15 2.78 1.29% \$ 2,006,003.62 \$ 2,001,838.24 2.58% 4.4 UNITED STATES TREAS NTS 12/17/16 8 1/12/15 1.44 0.94% \$ 1,251,395.72 \$ 1,249,320.52 1.61% 2.3 UNITED STATES TREAS NTS 12/2/2015 3.41 1.49% \$ 755,590.45 \$ 753,505.98 0.97% 1.6 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% \$ 661,882.81 \$ 656,786.17 0.85% 1.4 | | | | | | | | | | 0.76% |
| UNITED STATES TREAS NTS 4/23/15 & 6/25/15 2.78 1.29% \$ 2,006,003.62 \$ 2,001,838.24 2.58% 4.4 UNITED STATES TREAS NTS 12/17/14 & 1/12/15 1.44 0.99% \$ 1,251,395.72 \$ 1,249,320.52 1.61% 2.2 UNITED STATES TREAS NTS 12/12/2015 3.41 1.59% \$ 661,882.81 \$ 656,786.17 0.85% 1.4 | | | | | | | | | | 2.25% |
| UNITED STATES TREAS NTS 12/17/14 & 1/12/15 1.44 0.94% \$ 1,251,395.72 \$ 1,249,320.52 1.61% 2.7 UNITED STATES TREAS NTS 12/2/2015 3.41 1.49% \$ 755,590.45 \$ 753,505.98 0.97% 1.6 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% \$ 661,882.81 \$ 656,786.17 0.85% 1.4 | | | | | | | | | | 4.47% |
| UNITED STATES TREAS NTS 12/2/2015 3.41 1.49% \$ 755,590.45 \$ 753,505.98 0.97% 1.6 UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% \$ 661,882.81 \$ 656,786.17 0.85% 1.4 | | | | | | 9 8 | | | | 2.79% |
| UNITED STATES TREAS NTS 10/15/2015 3.47 1.52% \$ 661,882.81 \$ 656,786.17 0.85% 1.4 | | | | | | | | | | 1.68% |
| | | | | | | | | | | 1.47% |
| UNITED 2181E2 1KEAS NI 2 2/21/2012 2/21/2013 2/21/2013 3 /31/132/30 1.03% 1.03% | | | | | | | | | | 1.47% |
| | UNITED STATES TREAS NTS | 5/2//2015 | 2.34 | 1.21% | \$ | 799,750.00 | þ | /9/,192.96 | 1.0376 | 1.70% |
| TOTAL ASSET CLASS 2 \$ 44,887,927.35 \$ 44,781,535.96 57.82% 100 | TOTAL ASSET CLASS 2 | | | | \$ | 44,887,927.35 | \$ | 44,781,535.96 | 57.82% | 100.00% |

BMO Harris Bank

Investment Report

For the Period of 01/01/2015 to 12/31/2015 City of Milwaukee, Wisconsin General Fund Long-Term Pooled Cash Portfolio

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

| <u>Description of Security</u> CONNECTICUT ST TAXABLE GO B | Oate <u>Purchased Di</u> 11/2/2012 | uration in Years 0.79 | Rate of <u>Return</u> 0.77% | \$ | Accrued Carrying Value 580,000.00 \$ | Market <u>Value</u> 582,435.22 | Percent of Pertfolio 0.75% | Percent of Asset Class 100.00% | |
|---|--|--------------------------|-----------------------------------|----|--|--------------------------------------|----------------------------------|--------------------------------------|--|
| TOTAL ASSET CLASS 3 | | | | - | 580,000,00 S | 582 435 22 | 0.75% | 100.00% | |

Asset Class 4

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

| | Date | | Rate of | | Accrued | | Market | Percent of | Percent of | Rating | |
|--|------------------|--------------------------|---------|----|----------------|----|---------------|------------------|-------------|---------|----------|
| Description of Security | <u>Purchased</u> | Duration in Years | Return | | Carrying Value | | <u>Value</u> | <u>Portfolio</u> | Asset Class | | Rating * |
| APPLE INC | 4/30/2013 | 0.10 | 0.94% | \$ | 825,000.00 | 5 | 824,064.58 | 1.06% | 2.74% | Moody's | Aa1 |
| APPLE INC | 6/4/2014 | 1.33 | 1.01% | \$ | 700,350.00 | \$ | 701,535.91 | 0.90% | 2.32% | Moody's | Aa1 |
| APPLE INC | 5/19/2015 | 1.35 | 1.13% | \$ | 155,251.10 | \$ | 154,707.05 | 0.20% | 0.51% | Moody's | Aa1 |
| BA MTG CMBS 2007-001- A4 | 2/16/2012 | 0.99 | 2.59% | \$ | 752,593.87 | \$ | 679,288.47 | 0.97% | 2.49% | Moody's | Aaa |
| | 10/29/2013 & | | | | | | | | | | |
| BANK NEW YORK MTN BK ENT | 11/5/2013 | 0.57 | 0.82% | \$ | 593,194.50 | \$ | \$95,673.32 | 0.76% | 1.97% | Moody's | A1 |
| BANK OF NOVA SCOTIA | 6/4/2015 | 2.37 | 1.86% | \$ | 1,274,400.75 | \$ | 1,271,371.91 | 1.64% | 4.22% | Moody's | Aa2 |
| | 1/29/2013 & | | | | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | 5/27/2015 | 2.06 | 1.47% | \$ | 1,541,050.35 | \$ | 1,546,886.86 | 1.99% | 5.11% | Moody's | Aa2 |
| CHEVRON CORP NEW | 6/17/2013 | 2.41 | 1.93% | \$ | 835,000.00 | \$ | 831,012.08 | 1.08% | 2.77% | Moody's | Aa1 |
| CHEVRON CORP NEW | 11/10/2014 | 1.84 | 1.52% | \$ | 500,000.00 | \$ | 499,284.30 | 0.64% | 1.66% | Moody's | Aa1 |
| CHEVRON CORP NEW | 2/24/2015 | 2.12 | 1.74% | \$ | 750,000.00 | S | 747,384.06 | 0.97% | 2.49% | Moody's | Aa1 |
| | 10/29/2013 & | | | | | | | | | | |
| COCA COLA CO | 9/23/2014 | 0.83 | 0.88% | \$ | 999,142.00 | S | 1,000,159.99 | 1.29% | 3.31% | Moody's | Aa3 |
| COCA COLA CO | 10/6/2015 | 2.77 | 1.35% | \$ | 758,932.50 | 5 | 758,317.50 | 0.98% | 2.51% | Moody's | Aa3 |
| RABOBANK NEDERLAND | 2/17/2012 | 1.02 | 1.24% | \$ | 754,605.00 | \$ | 778,063.12 | 0.97% | 2.50% | Moody's | Aa2 |
| EXXON MOBIL CORP | 3/17/2014 | 1.19 | 1.02% | S | 770,000.00 | \$ | 771,202.61 | 0.99% | 2.55% | Moody's | Asa |
| EXXON MOBIL CORP | 3/3/2015 | 2.14 | 1.38% | \$ | 775,000.00 | \$ | 776,998.53 | 1.00% | 2.57% | Moody's | Aaa |
| GENERAL ELEC CAP CORP MTN BE | 8/19/2014 | 1.00 | 1.25% | \$ | 617,244.00 | \$ | 618,309.33 | 0.80% | 2.05% | Moody's | A1 |
| GOOGLE INC | 3/12/2014 | 0.38 | 0.60% | \$ | 503,985.00 | \$ | 504,144.58 | 0.65% | 1.67% | Moody's | Aa2 |
| INTERNATIONAL BUSINESS MACHS | 1/15/2015 | 3.01 | 1.79% | \$ | 1,014,970.00 | \$ | 1,012,239.16 | 1.31% | 3.36% | Moody's | Aa3 |
| MERCK & CO INC NEW | 5/15/2013 | 2.34 | 1.40% | \$ | 902,909.45 | \$ | 904,278.51 | 1.16% | 2.99% | Moody's | A1 |
| MICROSOFT CORP | 10/29/2015 | 2.79 | 1.36% | \$ | 1,098,900.00 | \$ | 1,100,345.88 | 1.42% | 3.64% | Moody's | Aaa |
| MORG ST CAP 2007-IQ015 A4 | 2/16/2012 | 1.30 | 2.85% | 5 | 722,332.57 | \$ | 653,835.21 | 0.93% | 2.39% | S&P | AA |
| PFIZER INC | 5/28/2013 | 2.41 | 1.56% | \$ | 834,515.70 | \$ | 834,370.96 | 1.07% | 2.77% | Moody's | A1 |
| ROYAL BK CDA | 7/23/2015 | 2.50 | 1.92% | \$ | 649,922.00 | \$ | 652,912.00 | 0.84% | 2.15% | Moody's | Aa3 |
| ROYAL BK CDA | 12/3/2015 | 2.86 | 2.03% | \$ | 554,872.35 | \$ | 555,175.74 | 0.71% | 1.84% | Moody's | Aa3 |
| ROYAL BK CDA | 12/3/2015 | 0.16 | 1.33% | \$ | 555,000.00 | \$ | 554,930.50 | 0.71% | 1.84% | Moody's | Aa3 |
| SHELL INTERNATIONAL FIN 8V | 11/5/2015 | 2.79 | 1.82% | 5 | 897,039.00 | S | 897,112.87 | 1.16% | 2.97% | Moody's | Aa1 |
| STATOIL ASA | 11/3/2014 | 1.82 | 1.81% | \$ | 1,246,700.00 | \$ | 1,239,631.94 | 1.61% | 4.13% | Moody's | Aa2 |
| STATOIL ASA | 3/18/2015 | 0.13 | 1.07% | \$ | 483,559.55 | \$ | 482,913.78 | 0.62% | 1.60% | Moody's | Aa2 |
| SVENSKA HANDELSBANKEN AB | 3/21/2013 | 2.16 | 1.83% | \$ | 673,548.75 | 5 | 675,049.87 | 0.87% | 2.23% | Moody's | Aa2 |
| зм со | 8/4/2015 | 2.54 | 1.46% | \$ | 1,098,042.00 | \$ | 1,103,740.00 | 1.41% | 3.64% | Moody's | Aa3 |
| TORONTO DOMINION BANK | 3/9/2015 | 2.14 | 1.75% | Š | 774,976.75 | \$ | 776,646.87 | 1.00% | 2.57% | Moody's | Aa1 |
| TORONTO DOMINION BANK | 7/16/2015 | 2.48 | 1.81% | Ś | 614,391.15 | \$ | 618,819.49 | 0.79% | 2.04% | Moody's | Aa1 |
| TOTAL CAPITAL | 2/14/2012 | 1.12 | 1.34% | Š | 746,730.00 | | 755,522.50 | 0.96% | 2.47% | Moody's | Aa1 |
| | 1/7/2015 & | | | • | • | | · | | | • | |
| TOYOTA MOTOR CRED | 4/27/2015 | 1.98 | 1.55% | S | 1,000,850,75 | s | 1,004,906.94 | 1.29% | 3.32% | Moody's | Aa3 |
| TOYOTA MOTOR CRED | 7/8/2015 | 2.46 | 1.65% | Š | 409,651.50 | | 411.998.06 | 0.53% | 1.36% | Moody's | Aa3 |
| U S BANCORP MTNS BK ENT | 5/3/2012 | 1.32 | 1.41% | Š | 888,335.70 | Ś | 894,564.21 | 1.14% | 2.94% | Moody's | A1 |
| WAL-MART STORES INC | 10/6/2015 | 2.88 | 1.44% | Š | 766,455.00 | | 761,772.50 | 0.99% | 2.54% | Moody's | Aa2 |
| WAL-MART STORES INC | 4/15/2014 | 1.29 | 0.94% | Š | 639,904.00 | | 641,711.64 | 0.82% | 2.12% | Moody's | As2 |
| WESTPAC BKG CORP | 9/3/2014 | 1.36 | 1.37% | Š | 499,445.00 | - | 499,525.00 | 0.64% | 1.65% | Moody's | Aa2 |
| * Note: Bonds rated below AA are either sp | | | | • | | - | | | | • | |
| TOTAL ASSET CLASS 4 | | | | s | 30,178,800.29 | s | 30,090,407.83 | 38.87% | 100.00% | 1 | |

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 collaterallized with bonds or securities issued by the federal government

| Investment Fund BMO GOVERNMENT MONEY MARKET FUND | Date <u>Purchased</u> 1/4/2016 | Duration in Years 0.00 | Rate of <u>Return</u> 0.01% | \$ | Accrued Cerrying Value 1,983,992.81 | \$ | Market <u>Value</u> 1,984,034.11 | Percent of Portfolio 2.56% | Percent of Asset Class 100.00% |
|---|--------------------------------------|---------------------------|-----------------------------------|----|-------------------------------------|----|--|----------------------------------|--------------------------------------|
| TOTAL ASSET CLASS S | | | | s | 1,983,992,81 | Ś | 1.984.034.11 | 2.56% | 100.00% |

| | Accrued | Market | |
|---|------------------|------------------|---------|
| | Carrying Value | <u>Value</u> | 1 |
| INVESTMENT PORTFOLIO GRAND TOTAL AS OF 12/31/2015 | \$ 77,630,720.45 | \$ 77,438,413.12 | 100.00% |