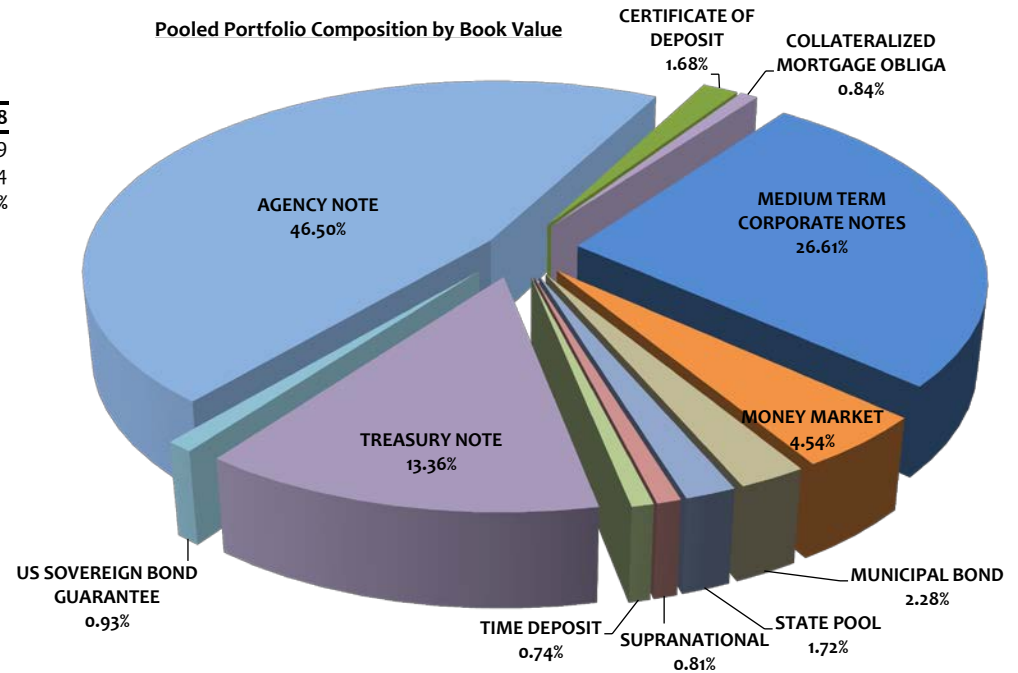




ASSET ALLOCATION						
Assets	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity	
AGENCY NOTE	\$276,300,000	\$276,416,969	\$276,288,666	99.95%	2.02%	
CERTIFICATE OF DEPOSIT	10,000,000	10,000,000	10,420,279	104.20%	3.07%	
COLLATERALIZED MORTGAGE OBLIGA	5,000,000	4,970,313	5,046,300	101.53%	2.53%	
MEDIUM TERM CORPORATE NOTES	158,460,000	158,212,273	159,506,895	100.82%	2.87%	
MONEY MARKET	27,000,000	27,000,000	27,000,000	100.00%	2.33%	
MUNICIPAL BOND	13,500,000	13,526,959	13,734,920	101.54%	2.65%	
STATE POOL	10,205,487	10,205,487	10,205,487	100.00%	2.45%	
SUPRANATIONAL	5,000,000	4,828,789	4,955,350	102.62%	2.66%	
TIME DEPOSIT	4,400,000	4,400,000	4,400,000	100.00%	2.25%	
TREASURY NOTE	80,000,000	79,410,484	79,693,865	100.36%	2.25%	
US SOVEREIGN BOND GUARANTEE	4,815,000	5,503,403	5,507,879	100.08%	2.58%	
Totals	\$594,680,487	\$594,474,676	\$596,759,640	100.38%	2.35%	

Portfolio Breakdown & Statistics		
	May 31, 2019	May 31, 2018
AMORTIZED COST	\$594,474,676	\$536,810,009
AVERAGE DAYS TO MATURITY	785	784
CURRENT MONTH RETURN ON INVEST	2.25%	1.89%
EARNED INTEREST-CURR MONTH	\$1,101,532	\$824,803
EARNED INTEREST	\$10,070,232	\$6,267,061

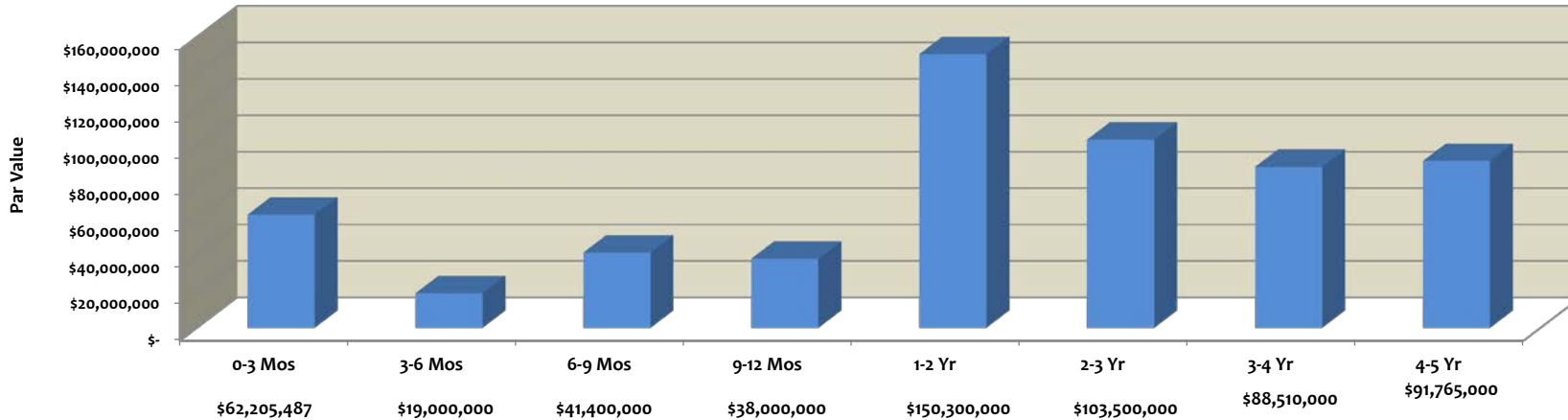




MATURITY DISTRIBUTION

Current Par Value	0-3 Mos	3-6 Mos	6-9 Mos	9-12 Mos	1-2 Yr	2-3 Yr	3-4 Yr	4-5 Yr	Totals
AGENCY NOTE	\$ 25,000,000	\$ 10,000,000	\$ 25,000,000	\$ 25,000,000	\$ 85,300,000	\$ 55,000,000	\$ 21,000,000	\$ 30,000,000	\$ 276,300,000
MEDIUM TERM CORPORATE NOTES	-	9,000,000	15,000,000	-	10,000,000	30,000,000	52,510,000	41,950,000	\$ 158,460,000
MONEY MARKET	27,000,000	-	-	-	-	-	-	-	\$ 27,000,000
STATE POOL	10,205,487	-	-	-	-	-	-	-	\$ 10,205,487
TIME DEPOSIT	-	-	1,400,000	3,000,000	-	-	-	-	\$ 4,400,000
TREASURY NOTE	-	-	-	10,000,000	55,000,000	10,000,000	5,000,000	-	\$ 80,000,000
CERTIFICATE OF DEPOSIT	-	-	-	-	-	5,000,000	-	5,000,000	\$ 10,000,000
MUNICIPAL BOND	-	-	-	-	-	3,500,000	-	10,000,000	\$ 13,500,000
SUPRANATIONAL	-	-	-	-	-	-	5,000,000	-	\$ 5,000,000
US SOVEREIGN BOND GUARANTEE	-	-	-	-	-	-	-	4,815,000	\$ 4,815,000
COLLATERALIZED MORTGAGE OBLIGATION	-	-	-	-	-	-	5,000,000	-	\$ 5,000,000
Totals	\$ 62,205,487	\$ 19,000,000	\$ 41,400,000	\$ 38,000,000	\$ 150,300,000	\$ 103,500,000	\$ 88,510,000	\$ 91,765,000	\$594,680,487
% of Portfolio	10.46%	3.19%	6.96%	6.39%	25.27%	17.40%	14.88%	15.43%	100.00%

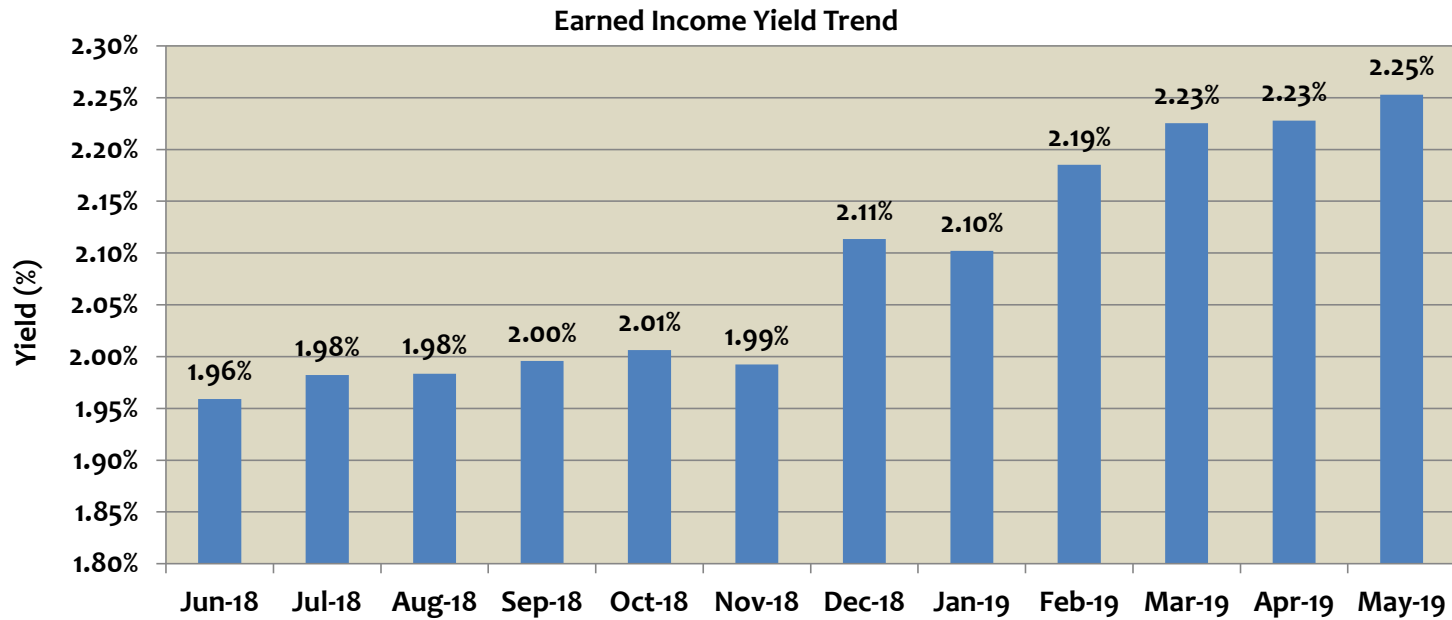
Maturity Distribution
May 31, 2019





PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield
Jun-18	1.96%
Jul-18	1.98%
Aug-18	1.98%
Sep-18	2.00%
Oct-18	2.01%
Nov-18	1.99%
Dec-18	2.11%
Jan-19	2.10%
Feb-19	2.19%
Mar-19	2.23%
Apr-19	2.23%
May-19	2.25%



In accordance with State Law, the Finance Director certifies that the securities held in the City Investment Portfolio, comply with City policies. The Finance Director further certifies that the City has Operating Funds available to meet its expenditure requirements for the next six months.

Amortized Cost - the total amount at which investments are carried on the City books. This amount includes the amortization and accretion of premiums and discounts, respectively.

Market Value - the total amount at which investments are being sold in the market. Market prices are provided by the Bank of New York.

Maturity Value - (also referred to as "par value") the total amount of the face or stated value of the investments at maturity.

Average Days to Maturity - the average time in days left in the maturity of the investments.

Monthly Yield - the rate of return on investments as expressed in a percentage.

Earned Interest - the amount of income realized by all investments.

Agency Note	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/19	Ending Market Val	Ending Unit Price
Agency Note	FED FARM CREDIT BANK	3133EGLG8	1.370	1.3823	07/13/16	10/13/20	10,000,000.00	9,998,180.63	9,913,500.00	0.991350
Agency Note	FED FARM CREDIT BANK	3133EGLH6	1.420	1.4200	07/12/16	01/12/21	10,000,000.00	10,000,000.00	9,907,300.00	0.990730
Agency Note	FED FARM CREDIT BANK	3133EFWB9	2.776	2.0588	01/22/16	01/22/21	5,000,000.00	5,000,000.00	5,024,700.00	1.004940
Agency Note	FED FARM CREDIT BANK	3133EHKW2	2.000	2.0000	05/25/17	02/25/22	5,000,000.00	5,000,000.00	5,000,000.00	1.000000
Agency Note	FED FARM CREDIT BANK	3133EKBW5	2.610	2.6100	02/27/19	02/27/24	5,000,000.00	5,000,000.00	5,139,350.00	1.027870
Agency Note	FED HOME LOAN BANK	3130ADMRO	2.250	2.2500	02/15/18	05/15/20	10,000,000.00	10,000,000.00	9,998,500.00	0.999850
Agency Note	FED HOME LOAN BANK	3134GBH21	1.700	1.7120	09/29/17	09/29/20	3,000,000.00	2,999,468.29	2,976,150.00	0.992050
Agency Note	FED HOME LOAN BANK	3130A7CL7	1.690	1.7215	03/04/16	02/26/21	600,000.00	599,629.53	596,352.00	0.993920
Agency Note	FED HOME LOAN BANK	3130A7QK4	1.700	1.7000	04/26/16	04/26/21	10,000,000.00	10,000,000.00	9,937,300.00	0.993730
Agency Note	FED HOME LOAN BANK	3130A9F89	1.625	1.6250	09/30/16	09/30/21	10,000,000.00	10,000,000.00	9,910,500.00	0.991050
Agency Note	FED HOME LOAN BANK	313378WG2	2.500	2.4593	03/12/19	03/11/22	5,000,000.00	5,006,197.22	5,071,450.00	1.014290
Agency Note	FED HOME LOAN BANK	3130AFTE7	2.770	2.7700	01/30/19	07/29/22	5,000,000.00	5,000,000.00	5,018,400.00	1.003680
Agency Note	FED HOME LOAN BANK	3130ACF66	2.150	2.1394	09/26/17	09/26/22	6,000,000.00	6,002,133.27	5,995,560.00	0.999260
Agency Note	FED HOME LOAN BANK	3130A3KM5	2.500	2.3160	12/27/17	12/09/22	5,000,000.00	5,034,945.24	5,085,250.00	1.017050
Agency Note	FED HOME LOAN BANK	3130ADRG9	2.750	2.5800	03/04/19	03/10/23	5,000,000.00	5,032,107.21	5,115,850.00	1.023170
Agency Note	FED HOME LOAN BANK	3130AFRW9	2.700	2.5516	02/26/19	08/28/23	5,000,000.00	5,031,355.41	5,153,500.00	1.030700
Agency Note	FED HOME LOAN BANK	3130AoXE5	3.250	2.5800	03/08/19	03/08/24	5,000,000.00	5,156,200.00	5,279,050.00	1.055810
Agency Note	FED HOME LOAN MORT CORP	3134G9HW0	1.250	1.2500	05/26/16	11/26/19	10,000,000.00	10,000,000.00	9,947,300.00	0.994730
Agency Note	FED HOME LOAN MORT CORP	3134G9WV5	1.300	1.3000	07/07/16	01/07/20	15,000,000.00	15,000,000.00	14,908,650.00	0.993910
Agency Note	FED HOME LOAN MORT CORP	3134GBET5	1.800	2.1608	01/26/18	04/13/20	5,000,000.00	4,982,249.71	4,976,850.00	0.995370
Agency Note	FED HOME LOAN MORT CORP	3134GAMB7	1.375	1.3750	10/06/16	07/06/20	10,000,000.00	10,000,000.00	9,925,600.00	0.992560
Agency Note	FED HOME LOAN MORT CORP	3134GBX56	2.250	2.3100	01/30/18	11/24/20	10,000,000.00	9,991,199.15	10,023,300.00	1.002330
Agency Note	FED HOME LOAN MORT CORP	3134G8L31	1.500	4.0041	02/26/16	02/26/21	5,000,000.00	4,999,490.59	4,992,800.00	0.998560
Agency Note	FED HOME LOAN MORT CORP	3134G8Y29	1.500	4.1117	04/28/16	04/28/21	12,000,000.00	11,990,214.25	11,971,320.00	0.997610
Agency Note	FED HOME LOAN MORT CORP	3134G9UM7	1.500	2.0881	06/30/16	06/30/21	10,000,000.00	10,000,000.00	9,938,100.00	0.993810
Agency Note	FED HOME LOAN MORT CORP	3134GBMX7	2.020	2.0200	05/24/17	11/24/21	10,000,000.00	10,000,000.00	9,970,500.00	0.997050
Agency Note	FED HOME LOAN MORT CORP	3134GBNJ7	2.125	2.1356	05/25/17	05/25/22	10,000,000.00	9,996,936.51	10,001,800.00	1.000180
Agency Note	FED HOME LOAN MORT CORP	3134GSX91	2.810	2.8100	02/07/19	11/07/23	10,000,000.00	10,000,000.00	10,037,900.00	1.003790
Agency Note	FED HOME LOAN MORT CORP	3134GTMR1	2.700	2.7000	05/20/19	05/20/24	5,000,000.00	5,000,000.00	5,013,670.00	1.002734
Agency Note	FEDERAL NAT MORTGAGE ASSOC	3135G0K93	1.250	1.2500	06/28/16	06/28/19	15,000,000.00	15,000,000.00	14,987,250.00	0.999150
Agency Note	FEDERAL NAT MORTGAGE ASSOC	3135G0K93	1.250	1.2500	06/28/16	06/28/19	10,000,000.00	10,000,000.00	9,991,500.00	0.999150
Agency Note	FEDERAL NAT MORTGAGE ASSOC	3136G4DA8	1.200	1.2000	09/30/16	12/30/19	10,000,000.00	10,000,000.00	9,940,500.00	0.994050
Agency Note	FEDERAL NAT MORTGAGE ASSOC	3136G4DB6	1.250	1.2500	09/30/16	03/30/20	10,000,000.00	10,000,000.00	9,920,700.00	0.992070
Agency Note	FEDERAL NAT MORTGAGE ASSOC	3136G37H2	1.500	1.5000	09/30/16	03/30/21	4,700,000.00	4,700,000.00	4,660,614.00	0.991620
Agency Note	FEDERAL NAT MORTGAGE ASSOC	3136G3DV4	2.000	3.2500	03/30/16	03/30/21	5,000,000.00	5,000,000.00	4,968,800.00	0.993760
Agency Note	FEDERAL NAT MORTGAGE ASSOC	3135G0T45	1.875	2.5955	12/27/18	04/05/22	5,000,000.00	4,896,662.25	4,988,800.00	0.997760
Total Count 36			1.829	2.0179			276,300,000.00	276,416,969.26	276,288,666.00	0.999959

Certificate of Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/19	Ending Market Val	Ending Unit Price
Certificate of Deposit	WELLS FARGO BANK	949763XG6	2.900	2.9000	01/30/19	01/31/22	5,000,000.00	5,000,000.00	5,126,535.00	1.025307
Certificate of Deposit	WELLS FARGO BANK	949763WR3	3.350	3.3500	01/09/19	01/09/24	1,000,000.00	1,000,000.00	1,063,879.60	1.063880
Certificate of Deposit	WELLS FARGO BANK	949763WU6	3.200	3.2000	01/18/19	01/18/24	4,000,000.00	4,000,000.00	4,229,864.40	1.057466
Total Count 3			3.065	3.0650			10,000,000.00	10,000,000.00	10,420,279.00	1.042028

Collateralized Mortgage Obligation	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/19	Ending Market Val	Ending Unit Price
Collateralized Mortgage Obligation	FEDERAL NAT MORTGAGE ASSOC	3138L2YE1	2.370	2.5327	05/01/19	03/01/23	5,000,000.00	4,970,312.50	5,046,300.00	1.009260
Total Count 1			2.370	2.5327			5,000,000.00	4,970,312.50	5,046,300.00	1.009260

Medium Term Corporate Note	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/19	Ending Market Val	Ending Unit Price
Medium Term Corporate Note	AMERICAN HONDA FINANCE	02665WCQ2	3.625	3.1518	02/15/19	10/10/23	3,000,000.00	3,059,125.34	3,130,290.00	1.043430
Medium Term Corporate Note	AMERICAN HONDA FINANCE	02665WCQ2	3.625	3.1400	02/25/19	10/10/23	2,000,000.00	2,040,409.41	2,086,860.00	1.043430
Medium Term Corporate Note	APPLE INC	037833BU3	2.850	2.7654	03/06/19	02/23/23	3,510,000.00	3,524,668.88	3,556,507.50	1.013250
Medium Term Corporate Note	APPLE INC	037833CU2	2.850	2.6366	05/21/19	05/11/24	5,000,000.00	5,053,358.33	5,059,050.00	1.011810
Medium Term Corporate Note	BANK OF AMERICA	06051GFZ7	2.503	2.9110	01/29/18	10/21/22	5,000,000.00	4,932,589.54	4,974,700.00	0.994940
Medium Term Corporate Note	BANK OF NEW YORK	06406HCS6	3.650	3.1079	03/01/19	02/04/24	2,950,000.00	3,030,527.63	3,071,422.00	1.041160
Medium Term Corporate Note	Berkshire Hathaway Inc.	084670BR8	2.750	3.1012	12/18/18	03/15/23	5,000,000.00	4,895,855.58	5,046,150.00	1.009230
Medium Term Corporate Note	CATERPILLAR, INC.	14913QAA7	2.400	2.6510	01/29/18	06/06/22	5,000,000.00	4,958,318.75	4,991,300.00	0.998260
Medium Term Corporate Note	CHEVRON CORP	166764AH3	3.191	3.5000	11/26/18	06/24/23	5,000,000.00	4,942,792.51	5,135,800.00	1.027160
Medium Term Corporate Note	CITIBANK NA	17325FAJ7	2.125	3.1900	10/18/18	10/20/20	5,000,000.00	4,922,606.86	4,973,750.00	0.994750
Medium Term Corporate Note	CITIBANK NA	17325FAQ1	3.400	3.2253	01/16/19	07/23/21	5,000,000.00	5,020,819.98	5,087,050.00	1.017410
Medium Term Corporate Note	CREDIT SUISSE	22548QG74	2.250	2.5000	09/20/16	09/20/21	5,000,000.00	5,000,000.00	4,893,400.00	0.978680
Medium Term Corporate Note	ESTEE LAUDER CO	29736RAE0	2.350	2.4200	05/17/19	08/15/22	5,000,000.00	5,106,212.50	4,992,650.00	0.998530
Medium Term Corporate Note	GENERAL ELECTRIC CORP	36962G6S8	3.100	3.1193	01/29/18	01/09/23	5,000,000.00	4,996,396.73	4,996,000.00	0.999200
Medium Term Corporate Note	HARVARD PRES & FELLOWS	740816AJ2	2.300	2.3860	05/24/19	10/01/23	4,000,000.00	3,999,344.44	4,019,340.00	1.004835
Medium Term Corporate Note	HSBC USA INC	40435FLJ4	2.250	2.6128	11/15/17	11/15/22	5,000,000.00	5,000,000.00	4,996,000.00	0.999200
Medium Term Corporate Note	HSBC USA INC	40435FWK9	3.000	3.4575	05/02/18	05/02/23	10,000,000.00	10,000,000.00	9,959,700.00	0.995970
Medium Term Corporate Note	IBM CREDIT CORP	44932HAC7	2.200	2.3040	09/15/17	09/08/22	6,000,000.00	5,979,130.77	5,917,860.00	0.986310
Medium Term Corporate Note	JP MORGAN CHASE	48127HAA7	2.200	2.1903	03/04/16	10/22/19	3,000,000.00	3,000,143.38	2,996,490.00	0.998830
Medium Term Corporate Note	MERCK & CO INC	58933YAS4	1.850	2.5572	06/01/18	02/10/20	5,000,000.00	4,965,305.76	4,983,300.00	0.996660
Medium Term Corporate Note	NEW YORK LIFE	64952WDC5	2.875	2.7501	04/26/19	04/10/24	5,000,000.00	5,035,088.89	5,066,000.00	1.013200
Medium Term Corporate Note	ORACLE	68389XBL8	2.400	2.9284	02/13/19	09/15/23	5,000,000.00	4,889,356.90	4,950,500.00	0.990100
Medium Term Corporate Note	PRICOA GLOBAL FUNDING	741531FA0	3.450	3.1799	02/04/19	09/01/23	5,000,000.00	5,056,220.39	5,167,250.00	1.033450
Medium Term Corporate Note	ROYAL BANK OF CANADA	78010UWM5	3.092	2.0280	09/30/14	09/30/19	6,000,000.00	5,998,743.94	6,048,000.00	1.008000
Medium Term Corporate Note	ROYAL BANK OF CANADA	780082AA1	1.875	2.3000	01/16/18	02/05/20	10,000,000.00	9,958,217.74	9,967,000.00	0.996700
Medium Term Corporate Note	TOYOTA MOTOR CREDIT CORP	89236TCQ6	2.800	3.1012	04/19/18	07/13/22	3,000,000.00	2,970,248.31	3,023,970.00	1.007990
Medium Term Corporate Note	U.S. BANCORP	91159HHP8	2.625	3.2771	05/24/18	01/24/22	5,000,000.00	4,907,564.25	5,023,800.00	1.004760
Medium Term Corporate Note	U.S. BANCORP	91159HHC7	3.000	2.7951	03/08/19	03/15/22	5,000,000.00	5,029,287.51	5,067,650.00	1.013530
Medium Term Corporate Note	US Bank NA Cincinnati	90331HNV1	3.400	3.4812	11/26/18	07/24/23	5,000,000.00	4,986,469.28	5,170,750.00	1.034150
Medium Term Corporate Note	WELLS FARGO BANK	94988J5N3	2.600	3.3600	11/06/18	01/15/21	5,000,000.00	4,927,087.82	5,008,450.00	1.001690
Medium Term Corporate Note	WELLS FARGO BANK	94988J5To	3.625	2.7984	05/10/19	10/22/21	5,000,000.00	5,019,077.78	5,111,605.00	1.022321
Medium Term Corporate Note	WELLS FARGO BANK	949746SK8	3.069	3.0299	01/30/18	01/24/23	5,000,000.00	5,007,303.63	5,034,300.00	1.006860
Total Count 32			2.741	2.8693			158,460,000.00	158,212,272.83	159,506,894.50	1.006607

Money Market	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/19	Ending Market Val	Ending Unit Price
Money Market	FIDELITY INVESTMENTS		2.333	2.3328	12/10/90	Open	27,000,000.00	27,000,000.00	27,000,000.00	1.000000
Total Count 1			2.333	2.3328			27,000,000.00	27,000,000.00	27,000,000.00	1.000000

Municipal Bond	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/19	Ending Market Val	Ending Unit Price
Municipal Bond	CALIFORNIA ST HOUSING FINANCE	13034PZJ9	2.612	2.6120	05/08/19	02/01/22	3,500,000.00	3,524,632.61	3,530,520.00	1.008720
Municipal Bond	STATE OF CALIFORNIA	13063DDG0	2.250	2.8401	01/22/19	10/01/23	5,000,000.00	4,876,176.83	5,016,850.00	1.003370
Municipal Bond	STATE OF CALIFORNIA	13063DLZ9	3.000	2.5002	05/01/19	04/01/24	5,000,000.00	5,126,150.00	5,187,550.00	1.037510
Total Count 3			2.628	2.6521			13,500,000.00	13,526,959.44	13,734,920.00	1.017401

State Pool	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/19	Ending Market Val	Ending Unit Price
State Pool	STATE OF CALIFORNIA		2.450	2.4500	01/01/88	Open	7,879,287.23	7,879,287.23	7,879,287.23	1.000000
State Pool	STATE OF CALIFORNIA		2.450	2.4500	11/30/01	Open	2,326,200.07	2,326,200.07	2,326,200.07	1.000000
Total Count 2			2.450	2.4500			10,205,487.30	10,205,487.30	10,205,487.30	1.000000

Supranational	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/19	Ending Market Val	Ending Unit Price
Supranational	INTL BK RECON & DEVELOP	459058FF5	1.750	2.6580	02/01/19	04/19/23	5,000,000.00	4,828,788.64	4,955,350.00	0.991070
Total Count 1			1.750	2.6580			5,000,000.00	4,828,788.64	4,955,350.00	0.991070

Time Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/19	Ending Market Val	Ending Unit Price
Time Deposit	PREMIER VALLEY BANK		2.323	2.3229	01/17/19	01/16/20	1,400,000.00	1,400,000.00	1,400,000.00	1.000000
Time Deposit	PREMIER VALLEY BANK		2.235	2.2349	03/28/19	03/26/20	1,400,000.00	1,400,000.00	1,400,000.00	1.000000
Time Deposit	PREMIER VALLEY BANK		2.186	2.1860	05/16/19	05/14/20	1,600,000.00	1,600,000.00	1,600,000.00	1.000000
Total Count 3			2.245	2.2451			4,400,000.00	4,400,000.00	4,400,000.00	1.000000

Treasury Note	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/19	Ending Market Val	Ending Unit Price
Treasury Note	U.S. TREASURY	912828VA5	1.125	2.2700	03/05/18	04/30/20	10,000,000.00	9,887,415.90	9,898,100.00	0.989810
Treasury Note	U.S. TREASURY	912828XU9	1.500	2.2866	03/15/18	06/15/20	10,000,000.00	9,884,651.43	9,925,800.00	0.992580
Treasury Note	U.S. TREASURY	912828XH8	1.625	2.0917	01/18/18	06/30/20	5,000,000.00	4,965,720.00	4,968,150.00	0.993630
Treasury Note	U.S. TREASURY	912828NT3	2.625	2.0650	01/17/18	08/15/20	5,000,000.00	5,041,147.48	5,028,500.00	1.005700
Treasury Note	U.S. TREASURY	9128282V1	1.375	2.3636	02/28/18	09/15/20	10,000,000.00	9,855,142.65	9,908,200.00	0.990820
Treasury Note	U.S. TREASURY	912828M98	1.625	2.1032	01/17/18	11/30/20	5,000,000.00	4,964,878.26	4,967,400.00	0.993480
Treasury Note	U.S. TREASURY	912828N48	1.750	2.0091	12/26/17	12/31/20	5,000,000.00	4,974,731.24	4,977,750.00	0.995550
Treasury Note	U.S. TREASURY	912828N48	1.750	2.2646	01/30/18	12/31/20	10,000,000.00	9,899,936.63	9,955,500.00	0.995550
Treasury Note	U.S. TREASURY	9128284P2	2.625	2.6041	05/25/18	05/15/21	5,000,000.00	5,002,024.34	5,062,300.00	1.012460
Treasury Note	U.S. TREASURY	912828RC6	2.125	2.4645	04/02/18	08/15/21	5,000,000.00	4,959,081.57	5,019,750.00	1.003950
Treasury Note	U.S. TREASURY	912828G87	2.125	2.0047	05/30/19	12/31/21	5,000,000.00	5,059,065.30	5,026,365.00	1.005273
Treasury Note	U.S. TREASURY	9128282S8	1.625	2.2322	05/01/19	08/31/22	5,000,000.00	4,916,688.86	4,956,050.00	0.991210
Total Count 12			1.729	2.2462			80,000,000.00	79,410,483.66	79,693,865.00	0.996173

US Sovereign Bond Guarantee	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 05/31/19	Ending Market Val	Ending Unit Price
US Sovereign Bond Guarantee	AID-ISRAEL	46513EGV8	5.500	2.5770	02/28/19	12/04/23	4,815,000.00	5,503,402.75	5,507,878.50	1.143900
Total Count 1			5.500	2.5770			4,815,000.00	5,503,402.75	5,507,878.50	1.143900

Investment Total			2.172	2.3450			594,680,487.30	594,474,676.38	596,759,640.30	1.003496
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