



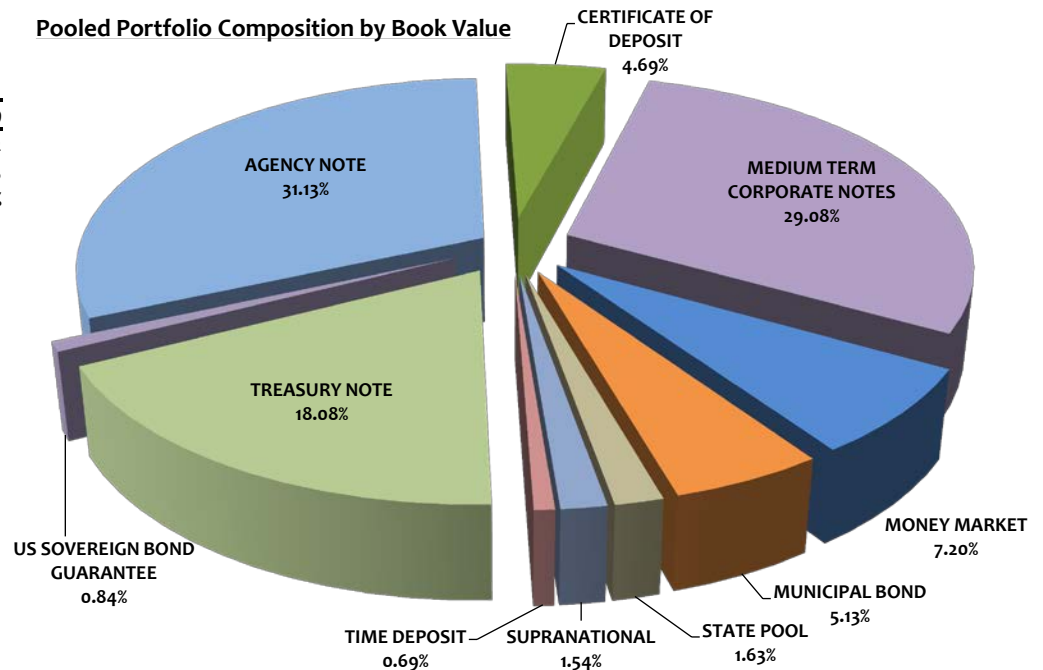
**ASSET ALLOCATION**

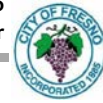
Assets	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
AGENCY NOTE	\$198,300,000	\$199,029,183	\$201,647,411	101.32%	1.87%
CERTIFICATE OF DEPOSIT	30,000,000	29,990,000	31,430,617	104.80%	2.29%
MEDIUM TERM CORPORATE NOTES	184,450,000	185,911,016	190,625,720	102.54%	2.63%
MONEY MARKET	46,000,000	46,000,000	46,000,000	100.00%	1.50%
MUNICIPAL BOND	32,500,000	32,798,001	33,760,955	102.94%	2.21%
STATE POOL	10,393,332	10,393,332	10,393,332	100.00%	1.86%
SUPRANATIONAL	10,000,000	9,849,214	10,145,400	103.01%	2.20%
TIME DEPOSIT	4,400,000	4,400,000	4,400,000	100.00%	1.84%
TREASURY NOTE	115,000,000	115,564,165	116,980,150	101.23%	1.99%
US SOVEREIGN BOND GUARANTEE	4,815,000	5,346,678	5,606,779	104.86%	2.58%
<b>Totals</b>	<b>\$635,858,332</b>	<b>\$639,281,588</b>	<b>\$650,990,363</b>	<b>101.83%</b>	<b>2.13%</b>

**Portfolio Breakdown & Statistics**

	February 29, 2020	February 28, 2019
AMORTIZED COST	\$639,281,588	569,685,342
AVERAGE DAYS TO MATURITY	832	715
CURRENT MONTH RETURN ON INVEST	2.13%	2.19%
EARNED INTEREST-CURR MONTH	\$1,106,413	\$988,479
EARNED INTEREST	\$8,803,626	\$6,919,646

**Pooled Portfolio Composition by Book Value**





**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	\$10,000,000	\$10,000,000	\$23,000,000	\$15,600,000	\$44,700,000	\$20,000,000	\$15,000,000	\$60,000,000	\$198,300,000
MEDIUM TERM CORPORATE NOTES	-	-	5,000,000	5,000,000	25,000,000	62,500,000	56,950,000	30,000,000	\$184,450,000
MONEY MARKET	46,000,000	-	-	-	-	-	-	-	\$46,000,000
STATE POOL	10,393,332	-	-	-	-	-	-	-	\$10,393,332
TIME DEPOSIT	3,000,000	-	-	1,400,000	-	-	-	-	\$4,400,000
TREASURY NOTE	10,000,000	20,000,000	10,000,000	20,000,000	25,000,000	15,000,000	5,000,000	10,000,000	\$115,000,000
CERTIFICATE OF DEPOSIT	-	-	-	-	5,000,000	5,000,000	5,000,000	15,000,000	\$30,000,000
MUNICIPAL BOND	-	-	-	-	3,500,000	9,000,000	15,000,000	5,000,000	\$32,500,000
SUPRANATIONAL	-	-	-	-	-	5,000,000	5,000,000	-	\$10,000,000
US SOVEREIGN BOND GUARANTEE	-	-	-	-	-	-	4,815,000	-	\$4,815,000
<b>Totals</b>	<b>\$79,393,332</b>	<b>\$30,000,000</b>	<b>\$38,000,000</b>	<b>\$42,000,000</b>	<b>\$103,200,000</b>	<b>\$116,500,000</b>	<b>\$106,765,000</b>	<b>\$120,000,000</b>	<b>\$635,858,332</b>
<b>% of Portfolio</b>	<b>12.49%</b>	<b>4.72%</b>	<b>5.98%</b>	<b>6.61%</b>	<b>16.23%</b>	<b>18.32%</b>	<b>16.79%</b>	<b>18.87%</b>	<b>100.00%</b>

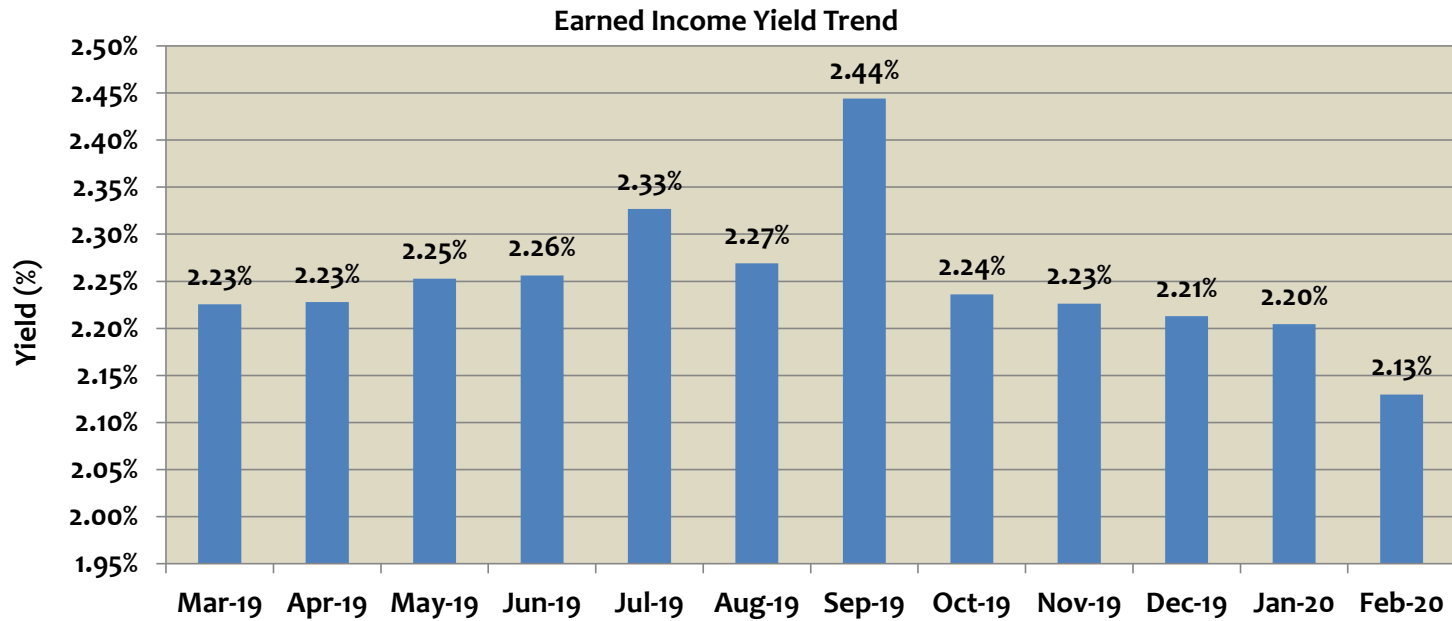
Maturity Distribution  
February 29, 2020





**PORTFOLIO - EARNED INCOME YIELD**

Month	Earned Income Yield
Mar-19	2.23%
Apr-19	2.23%
May-19	2.25%
Jun-19	2.26%
Jul-19	2.33%
Aug-19	2.27%
Sep-19	2.44%
Oct-19	2.24%
Nov-19	2.23%
Dec-19	2.21%
Jan-20	2.20%
Feb-20	2.13%



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 02/29/20	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	9,998,782.91	10,000,200.00	1.000020
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	10,000,100.00	1.000010
Agency Note	FED FARM CREDIT BANK	3133EFWB9	1.969	1.8371	01/22/16	01/22/21	5,000,000.00	5,000,000.00	5,016,250.00	1.003250
Agency Note	FED FARM CREDIT BANK	3133ELMC5	1.530	1.5300	02/10/20	02/10/22	10,000,000.00	10,000,000.00	10,033,300.00	1.003330
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	5,317,900.00	1.063580
Agency Note	FED FARM CREDIT BANK	3133EKA63	1.600	1.6000	08/16/19	08/16/24	10,000,000.00	10,000,000.00	10,261,300.00	1.026130
Agency Note	FED FARM CREDIT BANK	3133EKP75	1.600	1.4076	10/04/19	09/17/24	5,000,000.00	5,049,627.78	5,132,350.00	1.026470
Agency Note	FED HOME LOAN BANK	3134GBH21	1.700	1.7120	09/29/17	09/29/20	3,000,000.00	2,999,644.02	3,001,110.00	1.000370
Agency Note	FED HOME LOAN BANK	3130A7CL7	1.690	1.7215	03/04/16	02/26/21	600,000.00	599,813.18	600,006.00	1.000010
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	10,000,400.00	1.000040
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	10,004,600.00	1.000460
Agency Note	FED HOME LOAN BANK	313378WG2	2.500	2.4593	03/12/19	03/11/22	5,000,000.00	5,004,910.69	5,155,100.00	1.031020
Agency Note	FED HOME LOAN BANK	3130A3KM5	2.500	2.3160	12/27/17	12/09/22	5,000,000.00	5,026,508.33	5,209,500.00	1.041900
Agency Note	FED HOME LOAN BANK	3130ADRG9	2.750	2.5800	03/04/19	03/10/23	5,000,000.00	5,028,271.53	5,267,200.00	1.053440
Agency Note	FED HOME LOAN BANK	3130AFRW9	2.700	2.5516	02/26/19	08/28/23	5,000,000.00	5,024,693.38	5,307,000.00	1.061400
Agency Note	FED HOME LOAN BANK	3130A0XE5	3.250	2.5800	03/08/19	03/08/24	5,000,000.00	5,141,465.45	5,456,800.00	1.091360
Agency Note	FED HOME LOAN BANK	3130A2UW4	2.875	1.6639	10/24/19	09/13/24	5,000,000.00	5,299,371.53	5,408,000.00	1.081600
Agency Note	FED HOME LOAN BANK	3130A3GE8	2.750	1.7080	12/13/19	12/13/24	5,000,000.00	5,248,660.00	5,402,700.00	1.080540
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	10,002,800.00	1.000280
Agency Note	FED HOME LOAN MORT CORP	3134GBX56	2.250	2.3100	01/30/18	11/24/20	10,000,000.00	9,994,099.14	10,072,000.00	1.007200
Agency Note	FED HOME LOAN MORT CORP	3134G9UM7	1.750	2.4969	06/30/16	06/30/21	10,000,000.00	10,000,000.00	10,003,600.00	1.000360
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	5,014,450.00	1.002890
Agency Note	FED HOME LOAN MORT CORP	3134GUR51	1.770	1.7700	01/15/20	07/15/24	10,000,000.00	10,000,000.00	10,058,100.00	1.005810
Agency Note	FED HOME LOAN MORT CORP	3134GUJ35	1.860	1.8600	12/30/19	12/30/24	10,000,000.00	10,000,000.00	10,068,400.00	1.006840
Agency Note	FED HOME LOAN MORT CORP	3134GUF21	1.920	1.9200	01/06/20	01/06/25	10,000,000.00	10,000,000.00	10,056,200.00	1.005620
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	10,000,800.00	1.000080
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	4,701,645.00	1.000350
Agency Note	FEDERAL NAT MORTGAGE ASSOC	3135G0T45	1.875	2.5955	12/27/18	04/05/22	5,000,000.00	4,913,334.83	5,095,600.00	1.019120
<b>Total Count 28</b>			<b>1.909</b>	<b>1.8690</b>			<b>198,300,000.00</b>	<b>199,029,182.77</b>	<b>201,647,411.00</b>	<b>1.016881</b>

Certificat of Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 02/29/20	Ending Market Val	Ending Unit Price
Certificate of Deposit	MORGAN STANLEY	61760A6Q7	1.850	1.8500	01/30/20	01/30/23	5,000,000.00	5,000,000.00	5,134,142.50	1.026829
Certificate of Deposit	MORGAN STANLEY	61690ULQ1	1.950	1.9711	10/10/19	10/10/24	5,000,000.00	4,995,000.00	5,228,229.50	1.045646
Certificate of Deposit	MORGAN STANLEY	61690UMT4	1.950	1.9711	10/31/19	10/31/24	5,000,000.00	4,995,000.00	5,230,288.50	1.046058
Certificate of Deposit	MORGAN STANLEY	61768EAQ6	1.800	1.8000	02/20/20	02/20/25	5,000,000.00	5,000,000.00	5,207,157.00	1.041431
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	5,187,579.00	1.037516
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	1,092,824.20	1.092824
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	4,350,396.00	1.087599
<b>Total Count 7</b>			<b>2.280</b>	<b>2.2871</b>			<b>30,000,000.00</b>	<b>29,990,000.00</b>	<b>31,430,616.70</b>	<b>1.047687</b>

Medium Term Coporate Note	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 02/29/20	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	3,052,959.18	3,222,390.00	1.074130
Medium Term Corporate Note	AMERICAN HONDA FINANCE	02665WCQ2	3.625	3.1400	02/25/19	10/10/23	2,000,000.00	2,036,194.13	2,148,260.00	1.074130
Medium Term Corporate Note	APPLE INC	037833BU3	2.850	2.7654	03/06/19	02/23/23	3,510,000.00	3,518,495.24	3,662,965.80	1.043580

Medium Term Corporate Note	APPLE INC	037833CU2	2.850	2.6366	05/21/19	05/11/24	5,000,000.00	5,045,002.24	5,278,500.00	1.055700
Medium Term Corporate Note	BANK OF AMERICA	06051GFZ7	2.503	2.9110	01/29/18	10/21/22	5,000,000.00	4,941,807.22	5,076,350.00	1.015270
Medium Term Corporate Note	BANK OF NEW YORK	06406HCS6	3.650	3.1079	03/01/19	02/04/24	2,950,000.00	3,009,713.60	3,179,598.50	1.077830
Medium Term Corporate Note	Berkshire Hathaway Inc.	084670BR8	2.750	3.3102	12/18/18	03/15/23	5,000,000.00	4,908,138.07	5,196,800.00	1.039360
Medium Term Corporate Note	CATERPILLAR, INC.	14913QAA7	2.400	2.6510	01/29/18	06/06/22	5,000,000.00	4,969,838.28	5,109,100.00	1.021820
Medium Term Corporate Note	CHEVRON CORP	166764AB6	2.355	1.7642	01/24/20	12/05/22	5,000,000.00	5,098,127.08	5,123,200.00	1.024640
Medium Term Corporate Note	CHEVRON CORP	166764AH3	3.191	3.5000	11/26/18	06/24/23	5,000,000.00	4,949,516.84	5,245,200.00	1.049040
Medium Term Corporate Note	CITIBANK NA	17325FAJ7	2.125	3.1900	10/18/18	10/20/20	5,000,000.00	4,947,997.44	5,021,700.00	1.004340
Medium Term Corporate Note	CITIBANK NA	17325FAQ1	3.400	3.2253	01/16/19	07/23/21	5,000,000.00	5,012,691.28	5,112,200.00	1.022440
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	4,995,900.00	0.999180
Medium Term Corporate Note	ESTEE LAUDER CO	29736RAE0	2.350	2.4200	05/17/19	08/15/22	5,000,000.00	4,993,204.52	5,146,800.00	1.029360
Medium Term Corporate Note	GUARDIAN LIFE	40139LAC7	1.950	1.6104	01/31/20	10/27/21	5,000,000.00	5,054,408.33	5,056,200.00	1.011240
Medium Term Corporate Note	HARVARD PRES & FELLOWS	740816AJ2	2.300	2.3860	05/24/19	10/01/23	4,000,000.00	3,986,949.30	4,157,360.00	1.039340
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	5,008,400.00	1.001680
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	10,000,100.00	1.000010
Medium Term Corporate Note	HSBC USA INC	40434CAD7	3.500	2.1493	10/23/19	06/23/24	5,000,000.00	5,288,203.10	5,396,750.00	1.079350
Medium Term Corporate Note	IBM CREDIT CORP	44932HAC7	2.200	2.3040	09/15/17	09/08/22	6,000,000.00	5,982,010.63	6,126,600.00	1.021100
Medium Term Corporate Note	NEW YORK LIFE	64952WDG5	2.875	2.7501	04/26/19	04/10/24	5,000,000.00	5,026,257.04	5,273,750.00	1.054750
Medium Term Corporate Note	NOVARTIS CAPITAL CORP	66989HAE8	2.400	1.6500	01/23/20	09/21/22	5,000,000.00	5,137,851.67	5,146,150.00	1.029230
Medium Term Corporate Note	ORACLE	68389XAP0	2.500	1.7863	01/10/20	10/15/22	5,000,000.00	5,125,263.89	5,139,650.00	1.027930
Medium Term Corporate Note	ORACLE	68389XBR5	2.625	2.2240	07/25/19	02/15/23	4,990,000.00	5,047,766.32	5,165,099.10	1.035090
Medium Term Corporate Note	ORACLE	68389XBL8	2.400	2.9284	02/13/19	09/15/23	5,000,000.00	4,900,947.99	5,160,100.00	1.032020
Medium Term Corporate Note	PRICOA GLOBAL FUNDING	741531FA0	3.450	3.1799	02/04/19	09/01/23	5,000,000.00	5,050,360.51	5,310,700.00	1.062140
Medium Term Corporate Note	SANOFI PHARMACEUTICAL	801060AC8	3.375	1.6725	02/06/20	06/19/23	5,000,000.00	5,299,731.25	5,330,500.00	1.066100
Medium Term Corporate Note	SHELL INTERNATIONAL FIN	822582BZ4	3.500	1.7172	02/05/20	11/13/23	5,000,000.00	5,364,011.11	5,332,150.00	1.066430
Medium Term Corporate Note	SHELL INTERNATIONAL FIN	822582CC4	2.000	2.0998	11/14/19	11/07/24	5,000,000.00	4,978,444.44	5,086,850.00	1.017370
Medium Term Corporate Note	TOYOTA MOTOR CREDIT CORP	89236TCQ6	2.800	3.1012	04/19/18	07/13/22	3,000,000.00	2,978,424.38	3,110,070.00	1.036690
Medium Term Corporate Note	TOYOTA MOTOR CREDIT CORP	89236TGT6	1.800	1.8000	02/13/20	02/13/25	5,000,000.00	5,000,000.00	5,064,227.00	1.012845
Medium Term Corporate Note	U.S. BANCORP	91159HHP8	2.625	3.2771	05/24/18	01/24/22	5,000,000.00	4,937,380.22	5,119,200.00	1.023840
Medium Term Corporate Note	U.S. BANCORP	91159HHC7	3.000	2.7951	03/08/19	03/15/22	5,000,000.00	5,024,574.04	5,157,950.00	1.031590
Medium Term Corporate Note	US Bank NA Cincinnati	90331HNV1	3.400	3.4812	11/26/18	07/24/23	5,000,000.00	4,989,372.75	5,317,450.00	1.063490
Medium Term Corporate Note	WAL-MART STORES	931142EL3	2.850	1.8859	10/01/19	07/08/24	5,000,000.00	5,207,032.84	5,309,650.00	1.061930
Medium Term Corporate Note	WELLS FARGO BANK	94988J5N3	2.600	3.3600	11/06/18	01/15/21	5,000,000.00	4,962,936.59	5,044,250.00	1.008850
Medium Term Corporate Note	WELLS FARGO BANK	94988J5To	3.625	2.7984	05/10/19	10/22/21	5,000,000.00	5,079,844.88	5,164,650.00	1.032930
Medium Term Corporate Note	WELLS FARGO BANK	949746SK8	3.069	3.0299	01/30/18	01/24/23	5,000,000.00	5,005,559.24	5,128,950.00	1.025790
<b>Total Count 38</b>			<b>2.767</b>	<b>2.6303</b>			<b>184,450,000.00</b>	<b>185,911,015.64</b>	<b>190,625,720.40</b>	<b>1.033482</b>

Money Market	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 02/29/20	Ending Market Val	Ending Unit Price
Money Market	FIDELITY INVESTMENTS		1.498	1.4976	12/10/90	Open	46,000,000.00	46,000,000.00	46,000,000.00	1.000000
<b>Total Count 1</b>			<b>1.498</b>	<b>1.4976</b>			<b>46,000,000.00</b>	<b>46,000,000.00</b>	<b>46,000,000.00</b>	<b>1.000000</b>

Municipal Bond	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 02/29/20	Ending Market Val	Ending Unit Price
Municipal Bond	CALIFORNIA DEPT WATER RESOURCE	13066YTZ2	2.000	2.0000	06/06/19	05/01/22	4,000,000.00	4,000,000.00	4,070,000.00	1.017500
Municipal Bond	CALIFORNIA ST HOUSING FINANCE	13034PZJ9	2.612	2.6120	05/08/19	02/01/22	3,500,000.00	3,500,000.00	3,595,305.00	1.027230
Municipal Bond	NEW YORK STATE URBAN DEV	64985TAY7	2.020	2.0200	10/30/19	03/15/24	5,000,000.00	5,000,000.00	5,130,350.00	1.026070
Municipal Bond	STATE OF CALIFORNIA	13063DDG0	2.250	2.8401	01/22/19	10/01/23	5,000,000.00	4,889,171.82	5,179,000.00	1.035800
Municipal Bond	STATE OF CALIFORNIA	13063DLZ9	3.000	2.5002	05/01/19	04/01/24	5,000,000.00	5,124,054.58	5,343,700.00	1.068740
Municipal Bond	STATE OF CONNECTICUT	20772KAE9	2.990	1.9630	10/17/19	01/15/23	5,000,000.00	5,148,889.57	5,237,550.00	1.047510
Municipal Bond	TEXAS A&M UNIVERSITY	88213AKA2	2.349	1.6402	01/23/20	05/15/23	5,000,000.00	5,135,885.00	5,205,050.00	1.041010
<b>Total Count 7</b>			<b>2.472</b>	<b>2.2098</b>			<b>32,500,000.00</b>	<b>32,798,000.97</b>	<b>33,760,955.00</b>	<b>1.038799</b>

State Pool	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 02/29/20	Ending Market Val	Ending Unit Price
State Pool	STATE OF CALIFORNIA		1.860	1.8600	01/01/88	Open	8,024,314.93	8,024,314.93	8,024,314.93	1.000000
State Pool	STATE OF CALIFORNIA		1.860	1.8600	11/30/01	Open	2,369,016.57	2,369,016.57	2,369,016.57	1.000000
<b>Total Count 2</b>			<b>1.860</b>	<b>1.8600</b>			<b>10,393,331.50</b>	<b>10,393,331.50</b>	<b>10,393,331.50</b>	<b>1.000000</b>

Supranational	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 02/29/20	Ending Market Val	Ending Unit Price
Supranational	INTL BK RECON & DEVELOP	45905U5U4	1.750	1.7500	01/27/20	01/27/23	5,000,000.00	5,000,000.00	5,022,150.00	1.004430
Supranational	INTL BK RECON & DEVELOP	459058FF5	1.750	2.6580	02/01/19	04/19/23	5,000,000.00	4,849,214.27	5,123,250.00	1.024650
<b>Total Count 2</b>			<b>1.750</b>	<b>2.1971</b>			<b>10,000,000.00</b>	<b>9,849,214.27</b>	<b>10,145,400.00</b>	<b>1.014540</b>

Time Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 02/29/20	Ending Market Val	Ending Unit Price
Time Deposit	PREMIER VALLEY BANK		2.229	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		2.180	2.1860	05/16/19	05/14/20	1,600,000.00	1,600,000.00	1,600,000.00	1.000000
Time Deposit	PREMIER VALLEY BANK		1.032	1.0347	01/16/20	01/14/21	1,400,000.00	1,400,000.00	1,400,000.00	1.000000
<b>Total Count 3</b>			<b>1.830</b>	<b>1.8352</b>			<b>4,400,000.00</b>	<b>4,400,000.00</b>	<b>4,400,000.00</b>	<b>1.000000</b>

Treasury Note	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 02/29/20	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	9,943,390.29	9,994,800.00	0.999480
Treasury Note	U.S. TREASURY	912828XU9	1.500	2.2866	03/15/18	06/15/20	10,000,000.00	9,961,112.55	10,003,500.00	1.000350
Treasury Note	U.S. TREASURY	912828XH8	1.625	2.0917	01/18/18	06/30/20	5,000,000.00	4,988,454.25	5,004,900.00	1.000980
Treasury Note	U.S. TREASURY	912828NT3	2.625	2.0650	01/17/18	08/15/20	5,000,000.00	5,013,856.96	5,031,050.00	1.006210
Treasury Note	U.S. TREASURY	9128282V1	1.375	2.3636	02/28/18	09/15/20	10,000,000.00	9,902,862.25	10,008,200.00	1.000820
Treasury Note	U.S. TREASURY	912828M98	1.625	2.1032	01/17/18	11/30/20	5,000,000.00	4,976,463.25	5,017,000.00	1.003400
Treasury Note	U.S. TREASURY	912828N48	1.750	2.0091	12/26/17	12/31/20	5,000,000.00	4,987,239.35	5,025,000.00	1.005000
Treasury Note	U.S. TREASURY	9128283X6	2.250	1.6301	12/24/19	02/15/21	10,000,000.00	10,061,244.74	10,108,600.00	1.010860
Treasury Note	U.S. TREASURY	9128284P2	2.625	2.6041	05/25/18	05/15/21	5,000,000.00	5,001,528.03	5,093,950.00	1.018790
Treasury Note	U.S. TREASURY	912828RC6	2.125	2.4645	04/02/18	08/15/21	5,000,000.00	4,975,148.99	5,082,400.00	1.016480
Treasury Note	U.S. TREASURY	9128284W7	2.750	1.4700	01/30/20	08/15/21	5,000,000.00	5,094,605.88	5,127,550.00	1.025510
Treasury Note	U.S. TREASURY	9128285L0	2.875	1.6000	11/27/19	11/15/21	5,000,000.00	5,127,679.01	5,162,500.00	1.032500
Treasury Note	U.S. TREASURY	912828G87	2.125	2.0047	05/30/19	12/31/21	5,000,000.00	5,011,729.69	5,108,400.00	1.021680
Treasury Note	U.S. TREASURY	9128286U9	2.125	1.6000	12/02/19	05/15/22	10,000,000.00	10,135,694.45	10,268,000.00	1.026800
Treasury Note	U.S. TREASURY	9128282S8	1.625	2.2322	05/01/19	08/31/22	5,000,000.00	4,912,379.81	5,091,400.00	1.018280
Treasury Note	U.S. TREASURY	9128284X5	2.750	1.6374	12/31/19	08/31/23	5,000,000.00	5,243,115.16	5,318,350.00	1.063670
Treasury Note	U.S. TREASURY	912828XX3	2.000	1.5701	10/18/19	06/30/24	5,000,000.00	5,083,022.89	5,230,450.00	1.046090
Treasury Note	U.S. TREASURY	912828G38	2.250	1.6900	12/31/19	11/15/24	5,000,000.00	5,144,637.18	5,304,100.00	1.060820
<b>Total Count 18</b>			<b>1.983</b>	<b>1.9896</b>			<b>115,000,000.00</b>	<b>115,564,164.73</b>	<b>116,980,150.00</b>	<b>1.017219</b>

US Sovereign Bond Guarantee	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 02/29/20	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	5,346,677.79	5,606,778.60	1.164440
<b>Total Count 1</b>			<b>5.500</b>	<b>2.5770</b>			<b>4,815,000.00</b>	<b>5,346,677.79</b>	<b>5,606,778.60</b>	<b>1.164440</b>

<b>Investment Total</b>			<b>2.216</b>	<b>2.1340</b>			<b>635,858,331.50</b>	<b>639,281,587.67</b>	<b>650,990,363.20</b>	<b>1.023798</b>
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