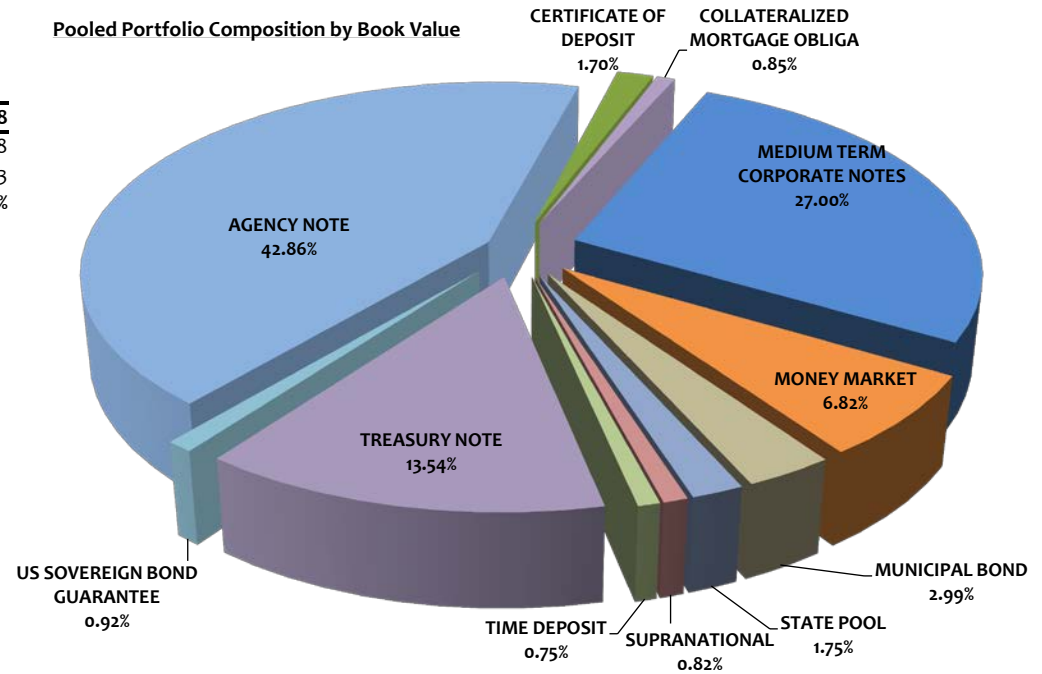




ASSET ALLOCATION						
Assets	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity	
AGENCY NOTE	\$251,300,000	\$251,412,775	\$251,525,877	100.04%	2.11%	
CERTIFICATE OF DEPOSIT	10,000,000	10,000,000	10,440,652	104.41%	3.07%	
COLLATERALIZED MORTGAGE OBLIGA	5,000,000	4,971,544	5,016,250	100.90%	2.53%	
MEDIUM TERM CORPORATE NOTES	158,450,000	158,371,606	160,285,471	101.21%	2.84%	
MONEY MARKET	40,000,000	40,000,000	40,000,000	100.00%	2.24%	
MUNICIPAL BOND	17,500,000	17,534,737	17,779,630	101.40%	2.50%	
STATE POOL	10,270,701	10,270,701	10,270,701	100.00%	2.37%	
SUPRANATIONAL	5,000,000	4,828,789	4,975,350	103.04%	2.66%	
TIME DEPOSIT	4,400,000	4,400,000	4,400,000	100.00%	2.25%	
TREASURY NOTE	80,000,000	79,446,147	79,806,400	100.45%	2.25%	
US SOVEREIGN BOND GUARANTEE	4,815,000	5,409,390	5,508,842	101.84%	2.58%	
<b>Totals</b>	<b>\$586,735,701</b>	<b>\$586,645,689</b>	<b>\$590,009,172</b>	<b>100.57%</b>	<b>2.38%</b>	

Portfolio Breakdown & Statistics		
	July 31, 2019	July 31, 2018
AMORTIZED COST	\$586,645,689	511,714,508
AVERAGE DAYS TO MATURITY	747	773
CURRENT MONTH RETURN ON INVEST	2.33%	1.98%
EARNED INTEREST-CURR MONTH	\$1,132,623	853,822
EARNED INTEREST	\$1,132,623	853,822

Pooled Portfolio Composition by Book Value

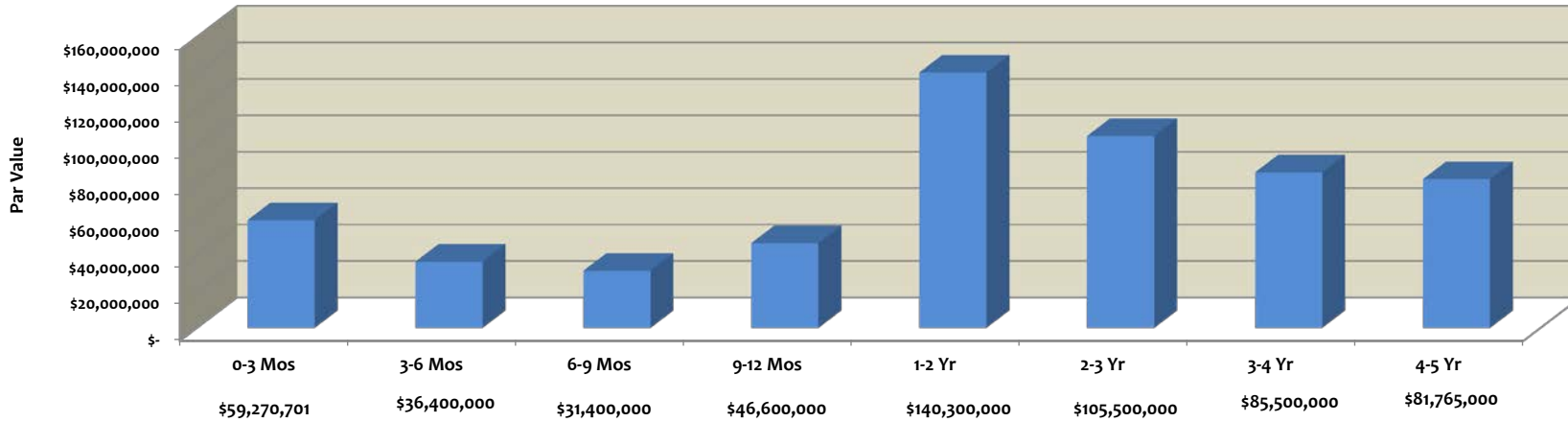




**MATURITY DISTRIBUTION**

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	\$ -	\$ 35,000,000	\$ 15,000,000	\$ 20,000,000	\$ 85,300,000	\$ 50,000,000	\$ 16,000,000	\$ 30,000,000	\$ 251,300,000
MEDIUM TERM CORPORATE NOTES	9,000,000	-	15,000,000	-	15,000,000	33,000,000	54,500,000	31,950,000	\$ 158,450,000
MONEY MARKET	40,000,000	-	-	-	-	-	-	-	\$ 40,000,000
STATE POOL	10,270,701	-	-	-	-	-	-	-	\$ 10,270,701
TIME DEPOSIT	-	1,400,000	1,400,000	1,600,000	-	-	-	-	\$ 4,400,000
TREASURY NOTE	-	-	-	25,000,000	40,000,000	10,000,000	5,000,000	-	\$ 80,000,000
CERTIFICATE OF DEPOSIT	-	-	-	-	-	5,000,000	-	5,000,000	\$ 10,000,000
MUNICIPAL BOND	-	-	-	-	-	7,500,000	-	10,000,000	\$ 17,500,000
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
<b>Totals</b>	<b>\$ 59,270,701</b>	<b>\$ 36,400,000</b>	<b>\$ 31,400,000</b>	<b>\$ 46,600,000</b>	<b>\$ 140,300,000</b>	<b>\$ 105,500,000</b>	<b>\$ 85,500,000</b>	<b>\$ 81,765,000</b>	<b>\$586,735,701</b>
<b>% of Portfolio</b>	<b>10.10%</b>	<b>6.20%</b>	<b>5.35%</b>	<b>7.94%</b>	<b>23.91%</b>	<b>17.98%</b>	<b>14.57%</b>	<b>13.94%</b>	<b>100.00%</b>

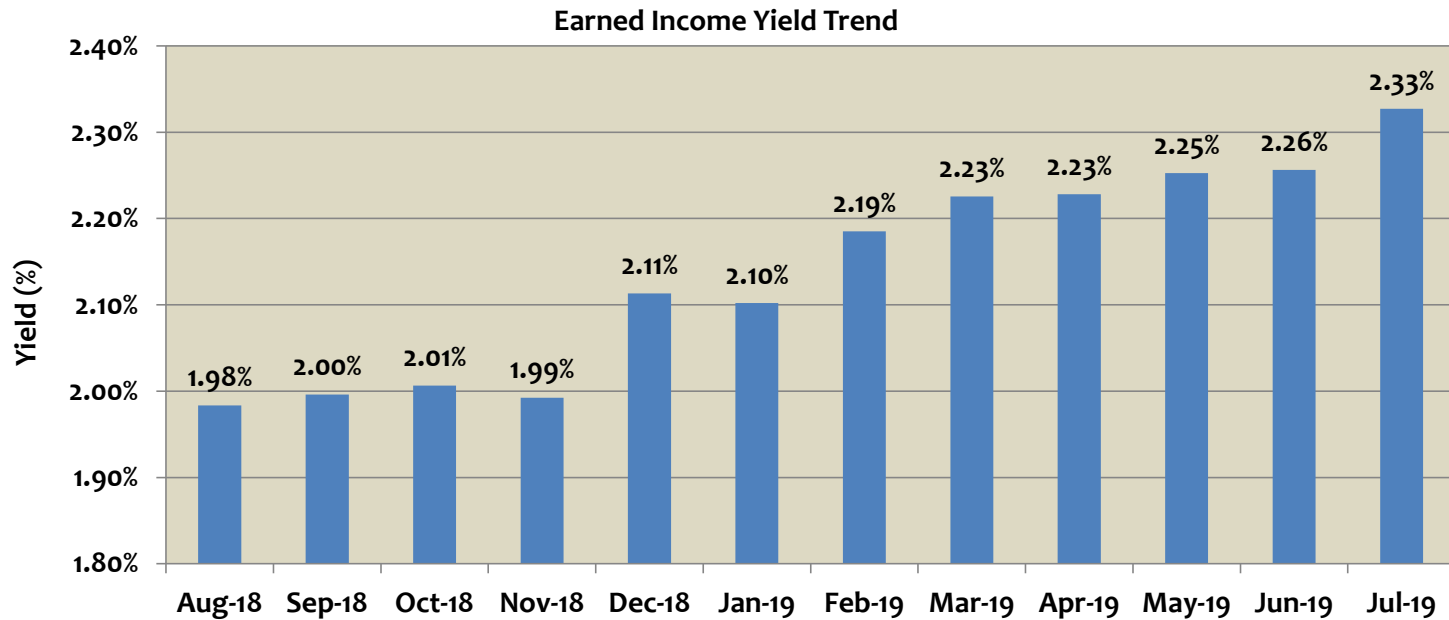
Maturity Distribution  
July 31, 2019





**PORTFOLIO - EARNED INCOME YIELD**

Month	Earned Income Yield
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%
Jun-19	2.26%
Jul-19	2.33%



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 07/31/19	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	9,925,900.00	0.992590
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	9,919,000.00	0.991900
Agency Note	FED FARM CREDIT BANK	3133EFWB9	2.612	2.4267	01/22/16	01/22/21	5,000,000.00	5,000,000.00	5,019,900.00	1.003980
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	4,976,500.00	0.995300
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	5,147,700.00	1.029540
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	10,000,500.00	1.000050
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	2,986,980.00	0.995660
Agency Note	FED HOME LOAN BANK	3130A7CL7	1.690	1.7215	03/04/16	02/26/21	600,000.00	599,629.53	592,950.00	0.988250
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	9,920,600.00	0.992060
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	9,918,300.00	0.991830
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	5,069,950.00	1.013990
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	5,015,000.00	1.003000
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	5,977,800.00	0.996300
Agency Note	FED HOME LOAN BANK	3130A3KM5	2.500	2.3160	12/27/17	12/09/22	5,000,000.00	5,030,751.07	5,095,500.00	1.019100
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	5,143,000.00	1.028600
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	5,173,400.00	1.034680
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	5,304,250.00	1.060850
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	9,972,400.00	0.997240
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	14,943,000.00	0.996200
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	4,985,050.00	0.997010
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	9,938,200.00	0.993820
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	10,028,800.00	1.002880
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	4,997,700.00	0.999540
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	11,980,800.00	0.998400
Agency Note	FED HOME LOAN MORT CORP	3134G9UM7	1.625	2.2454	06/30/16	06/30/21	10,000,000.00	10,000,000.00	9,947,100.00	0.994710
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	9,953,500.00	0.995350
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	10,000,800.00	1.000080
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	10,033,600.00	1.003360
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	5,014,700.00	1.002940
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	9,963,800.00	0.996380
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	9,945,700.00	0.994570
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	4,972,300.00	0.994460
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	4,664,797.00	0.992510
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	4,996,400.00	0.999280
<b>Total Count 34</b>			<b>1.888</b>	<b>2.1078</b>			<b>251,300,000.00</b>	<b>251,412,775.09</b>	<b>251,525,877.00</b>	<b>1.000899</b>

Certificate of Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 07/31/19	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	5,131,143.00	1.026229
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	1,066,840.00	1.066840
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	4,242,669.20	1.060667
<b>Total Count 3</b>			<b>3.065</b>	<b>3.0650</b>			<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,440,652.20</b>	<b>1.044065</b>

Collateralized Mortgage Obligation	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 07/31/19	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	4,971,544.28	5,016,250.00	1.003250
<b>Total Count 1</b>			<b>2.370</b>	<b>2.5327</b>			<b>5,000,000.00</b>	<b>4,971,544.28</b>	<b>5,016,250.00</b>	<b>1.003250</b>

Medium Term Corporate Note	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 07/31/19	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	3,150,690.00	1.050230
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	2,100,460.00	1.050230
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	3,591,221.40	1.023140
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	5,130,950.00	1.026190
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	5,002,600.00	1.000520
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	3,109,565.50	1.054090
Medium Term Corporate Note	Berkshire Hathaway Inc.	084670BR8	2.750	3.3102	12/18/18	03/15/23	5,000,000.00	4,895,855.58	5,096,300.00	1.019260
Medium Term Corporate Note	CATERPILLAR, INC.	14913QAA7	2.400	2.6510	01/29/18	06/06/22	5,000,000.00	4,964,040.59	5,024,450.00	1.004890
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	5,182,500.00	1.036500
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	4,990,800.00	0.998160
Medium Term Corporate Note	CITIBANK NA	17325FAQ1	3.400	3.2253	01/16/19	07/23/21	5,000,000.00	5,016,788.14	5,096,800.00	1.019360
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	4,904,200.00	0.980840
Medium Term Corporate Note	ESTEE LAUDER CO	29736RAE0	2.350	2.4200	05/17/19	08/15/22	5,000,000.00	5,019,077.78	5,017,500.00	1.003500
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	4,029,920.00	1.007480
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	4,998,350.00	0.999670
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	9,975,300.00	0.997530
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	5,968,800.00	0.994800
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	2,999,070.00	0.999690
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	4,986,550.00	0.997310
Medium Term Corporate Note	NEW YORK LIFE	64952WDG5	2.875	2.7501	04/26/19	04/10/24	5,000,000.00	5,035,088.89	5,090,050.00	1.018010
Medium Term Corporate Note	ORACLE	68389XBR5	2.625	2.2240	07/25/19	02/15/23	4,990,000.00	5,116,230.37	5,052,043.66	1.012434
Medium Term Corporate Note	ORACLE	68389XBL8	2.400	2.9284	02/13/19	09/15/23	5,000,000.00	4,889,356.90	5,019,150.00	1.003830
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	5,190,950.00	1.038190
Medium Term Corporate Note	ROYAL BANK OF CANADA	78010UWM5	2.819	2.0151	09/30/14	09/30/19	6,000,000.00	5,999,361.35	6,000,000.00	1.000000
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	9,977,500.00	0.997750
Medium Term Corporate Note	TOYOTA MOTOR CREDIT CORP	89236TCQ6	2.800	3.1012	04/19/18	07/13/22	3,000,000.00	2,974,304.89	3,051,300.00	1.017100
Medium Term Corporate Note	U.S. BANCORP	91159HHP8	2.625	3.2771	05/24/18	01/24/22	5,000,000.00	4,922,351.09	5,039,350.00	1.007870
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	5,087,250.00	1.017450
Medium Term Corporate Note	US Bank NA Cincinnati	90331HNV1	3.400	3.4812	11/26/18	07/24/23	5,000,000.00	4,987,908.54	5,200,800.00	1.040160
Medium Term Corporate Note	WELLS FARGO BANK	94988J5N3	2.600	3.3600	11/06/18	01/15/21	5,000,000.00	4,944,862.89	5,017,750.00	1.003550
Medium Term Corporate Note	WELLS FARGO BANK	94988J5To	3.625	2.7984	05/10/19	10/22/21	5,000,000.00	5,106,212.50	5,130,150.00	1.026030
Medium Term Corporate Note	WELLS FARGO BANK	949746SK8	3.069	3.0299	01/30/18	01/24/23	5,000,000.00	5,006,437.99	5,073,150.00	1.014630
<b>Total Count 32</b>			<b>2.716</b>	<b>2.8404</b>			<b>158,450,000.00</b>	<b>158,371,605.99</b>	<b>160,285,470.56</b>	<b>1.011584</b>

Money Market	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 07/31/19	Ending Market Val	Ending Unit Price
Money Market	FIDELITY INVESTMENTS		2.236	2.2358	12/10/90	Open	40,000,000.00	40,000,000.00	40,000,000.00	1.000000
<b>Total Count 1</b>			<b>2.236</b>	<b>2.2358</b>			<b>40,000,000.00</b>	<b>40,000,000.00</b>	<b>40,000,000.00</b>	<b>1.000000</b>

Municipal Bond	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 07/31/19	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	4,007,777.78	3,990,240.00	0.997560
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	3,533,740.00	1.009640

Municipal Bond	STATE OF CALIFORNIA	13063DDG0	2.250	2.8401	01/22/19	10/01/23	5,000,000.00	4,876,176.83	5,046,350.00	1.009270
Municipal Bond	STATE OF CALIFORNIA	13063DLZ9	3.000	2.5002	05/01/19	04/01/24	5,000,000.00	5,126,150.00	5,209,300.00	1.041860
<b>Total Count 4</b>			<b>2.485</b>	<b>2.5029</b>			<b>17,500,000.00</b>	<b>17,534,737.22</b>	<b>17,779,630.00</b>	<b>1.015979</b>

State Pool	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 07/31/19	Ending Market Val	Ending Unit Price
State Pool	STATE OF CALIFORNIA		2.370	2.3700	01/01/88	Open	7,929,636.55	7,929,636.55	7,929,636.55	1.000000
State Pool	STATE OF CALIFORNIA		2.370	2.3700	11/30/01	Open	2,341,064.69	2,341,064.69	2,341,064.69	1.000000
<b>Total Count 2</b>			<b>2.370</b>	<b>2.3700</b>			<b>10,270,701.24</b>	<b>10,270,701.24</b>	<b>10,270,701.24</b>	<b>1.000000</b>

Supranatioal	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 07/31/19	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	4,975,350.00	0.995070
<b>Total Count 1</b>			<b>1.750</b>	<b>2.6580</b>			<b>5,000,000.00</b>	<b>4,828,788.64</b>	<b>4,975,350.00</b>	<b>0.995070</b>

Time Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 07/31/19	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
<b>Total Count 3</b>			<b>2.245</b>	<b>2.2451</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 07/31/19	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	9,926,600.00	0.992660
Treasury Note	U.S. TREASURY	912828XU9	1.500	2.2866	03/15/18	06/15/20	10,000,000.00	9,922,664.68	9,945,700.00	0.994570
Treasury Note	U.S. TREASURY	912828XH8	1.625	2.0917	01/18/18	06/30/20	5,000,000.00	4,977,027.99	4,979,100.00	0.995820
Treasury Note	U.S. TREASURY	912828NT3	2.625	2.0650	01/17/18	08/15/20	5,000,000.00	5,041,147.48	5,029,500.00	1.005900
Treasury Note	U.S. TREASURY	9128282V1	1.375	2.3636	02/28/18	09/15/20	10,000,000.00	9,855,142.65	9,927,700.00	0.992770
Treasury Note	U.S. TREASURY	912828M98	1.625	2.1032	01/17/18	11/30/20	5,000,000.00	4,964,878.26	4,975,400.00	0.995080
Treasury Note	U.S. TREASURY	912828N48	1.750	2.2646	01/30/18	12/31/20	10,000,000.00	9,924,531.59	9,965,200.00	0.996520
Treasury Note	U.S. TREASURY	912828N48	1.750	2.0091	12/26/17	12/31/20	5,000,000.00	4,980,954.04	4,982,600.00	0.996520
Treasury Note	U.S. TREASURY	9128284P2	2.625	2.6041	05/25/18	05/15/21	5,000,000.00	5,002,024.34	5,059,550.00	1.011910
Treasury Note	U.S. TREASURY	912828RC6	2.125	2.4645	04/02/18	08/15/21	5,000,000.00	4,959,081.57	5,021,100.00	1.004220
Treasury Note	U.S. TREASURY	912828G87	2.125	2.0047	05/30/19	12/31/21	5,000,000.00	5,014,589.72	5,028,900.00	1.005780
Treasury Note	U.S. TREASURY	9128282S8	1.625	2.2322	05/01/19	08/31/22	5,000,000.00	4,916,688.86	4,965,050.00	0.993010
<b>Total Count 12</b>			<b>1.729</b>	<b>2.2462</b>			<b>80,000,000.00</b>	<b>79,446,147.08</b>	<b>79,806,400.00</b>	<b>0.997580</b>

US Sovereign Bond Guarantee	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 07/31/19	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	5,409,389.83	5,508,841.50	1.144100
<b>Total Count 1</b>			<b>5.500</b>	<b>2.5770</b>			<b>4,815,000.00</b>	<b>5,409,389.83</b>	<b>5,508,841.50</b>	<b>1.144100</b>

<b>Investment Total</b>			<b>2.199</b>	<b>2.3794</b>			<b>586,735,701.24</b>	<b>586,645,689.37</b>	<b>590,009,172.50</b>	<b>1.005579</b>
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