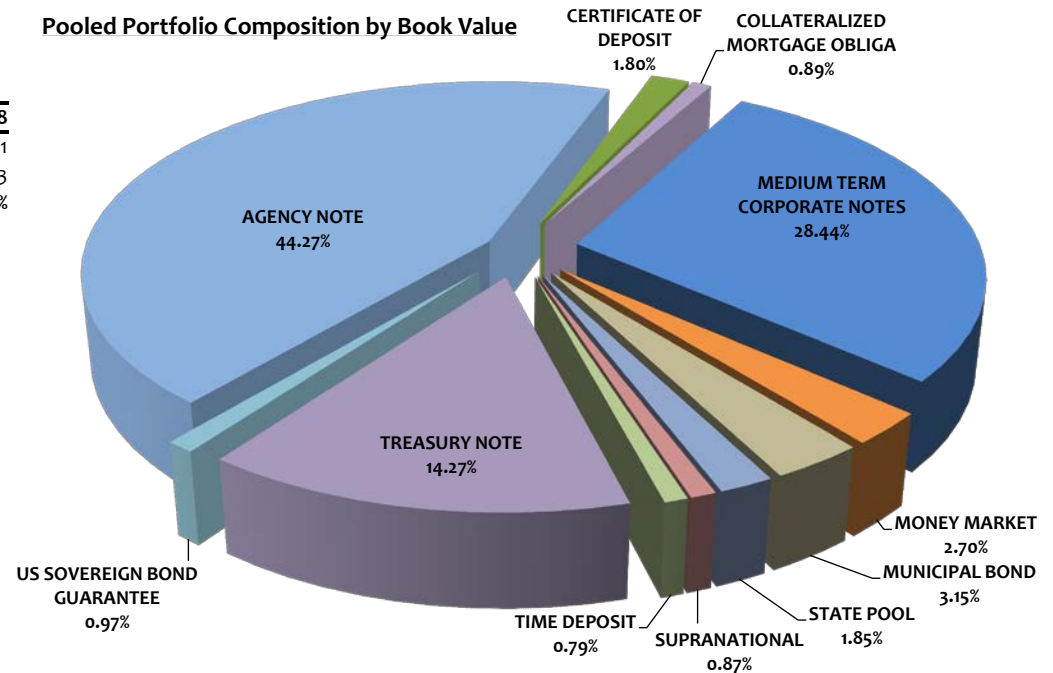




ASSET ALLOCATION						
Assets	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity	
AGENCY NOTE	\$246,300,000	\$246,410,066	\$247,722,489	100.53%	2.04%	
CERTIFICATE OF DEPOSIT	10,000,000	10,000,000	10,579,816	105.80%	3.07%	
COLLATERALIZED MORTGAGE OBLIGA	5,000,000	4,972,162	5,086,750	102.30%	2.53%	
MEDIUM TERM CORPORATE NOTES	158,450,000	158,304,210	161,545,989	102.05%	2.84%	
MONEY MARKET	15,000,000	15,000,000	15,000,000	100.00%	2.05%	
MUNICIPAL BOND	17,500,000	17,534,737	17,952,175	102.38%	2.50%	
STATE POOL	10,270,701	10,270,701	10,270,701	100.00%	2.32%	
SUPRANATIONAL	5,000,000	4,828,789	5,041,700	104.41%	2.66%	
TIME DEPOSIT	4,400,000	4,400,000	4,400,000	100.00%	2.25%	
TREASURY NOTE	80,000,000	79,440,556	80,162,300	100.91%	2.25%	
US SOVEREIGN BOND GUARANTEE	4,815,000	5,409,390	5,580,007	103.15%	2.58%	
Totals	\$556,735,701	\$556,570,612	\$563,341,927	101.22%	2.35%	

Portfolio Breakdown & Statistics		
	August 31, 2019	August 31, 2018
AMORTIZED COST	\$556,570,612	493,687,961
AVERAGE DAYS TO MATURITY	781	773
CURRENT MONTH RETURN ON INVEST	2.27%	1.98%
EARNED INTEREST-CURR MONTH	\$1,099,490	\$850,050
EARNED INTEREST	\$2,232,113	\$1,703,872

Pooled Portfolio Composition by Book Value

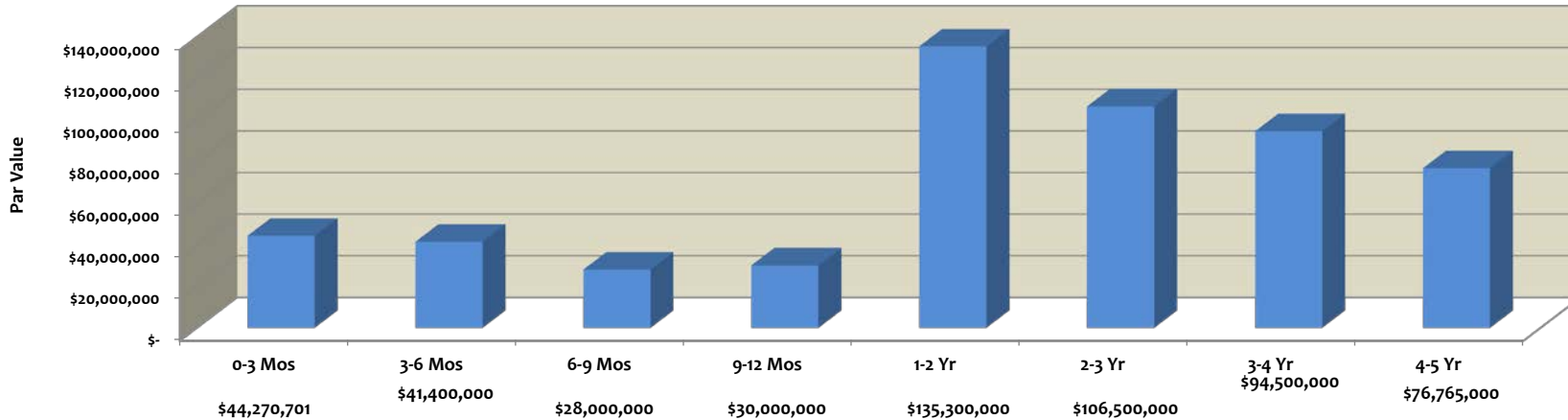




MATURITY DISTRIBUTION

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	\$ 25,000,000	\$ 15,000,000	\$ 10,000,000	\$ 80,300,000	\$ 50,000,000	\$ 21,000,000	\$ 35,000,000	\$ 246,300,000
MEDIUM TERM CORPORATE NOTES	9,000,000	15,000,000	-	-	15,000,000	39,000,000	58,500,000	21,950,000	158,450,000
MONEY MARKET	15,000,000	-	-	-	-	-	-	-	15,000,000
STATE POOL	10,270,701	-	-	-	-	-	-	-	10,270,701
TIME DEPOSIT	-	1,400,000	3,000,000	-	-	-	-	-	4,400,000
TREASURY NOTE	-	-	10,000,000	20,000,000	40,000,000	5,000,000	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
Totals	\$ 44,270,701	\$ 41,400,000	\$ 28,000,000	\$ 30,000,000	\$ 135,300,000	\$ 106,500,000	\$ 94,500,000	\$ 76,765,000	\$556,735,701
% of Portfolio	7.95%	7.44%	5.03%	5.39%	24.30%	19.13%	16.97%	13.79%	100.00%

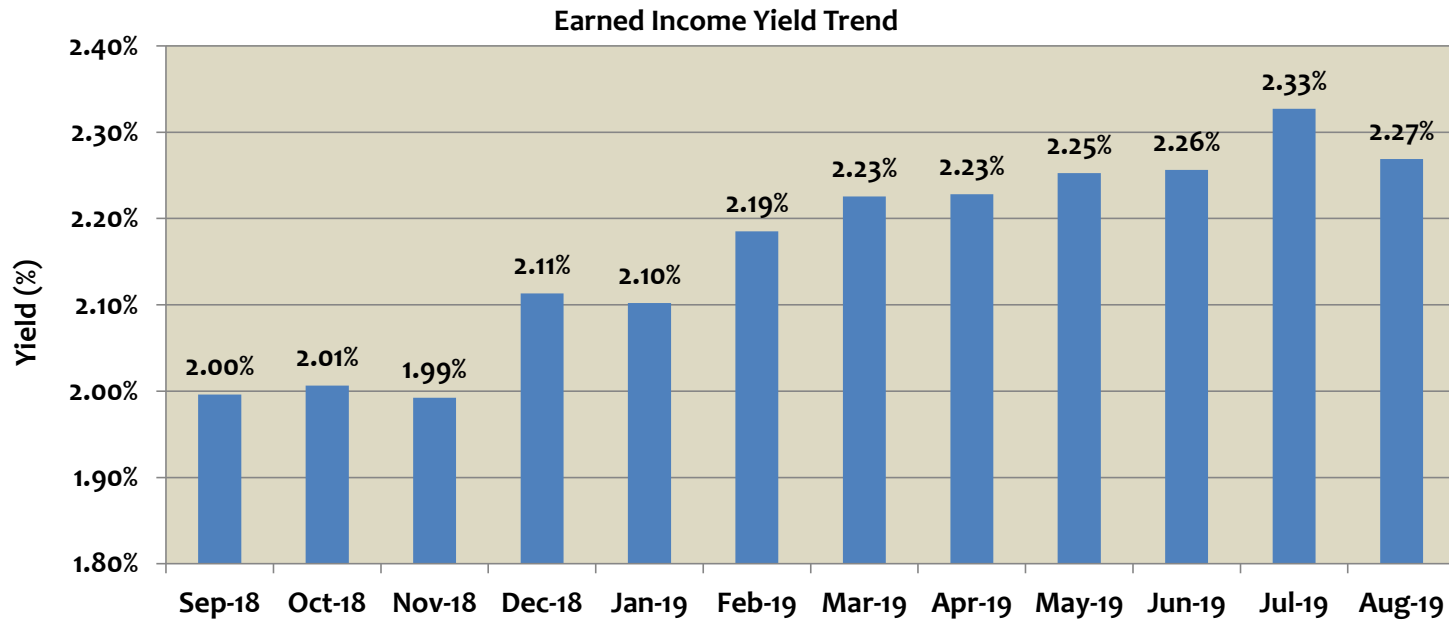
Maturity Distribution
August 31, 2019





PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield
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%
Aug-19	2.27%



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 08/31/19	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	9,971,600.00	0.997160
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	9,972,500.00	0.997250
Agency Note	FED FARM CREDIT BANK	3133EFWB9	2.510	2.4160	01/22/16	01/22/21	5,000,000.00	5,000,000.00	5,018,600.00	1.003720
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	5,000,050.00	1.000010
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	5,242,400.00	1.048480
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	10,058,083.00	1.005808
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	3,000,000.00	1.000000
Agency Note	FED HOME LOAN BANK	3130A7CL7	1.690	1.7215	03/04/16	02/26/21	600,000.00	599,720.96	596,652.00	0.994420
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	9,986,300.00	0.998630
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	9,999,100.00	0.999910
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	5,124,550.00	1.024910
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	5,021,050.00	1.004210
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	6,001,020.00	1.000170
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	5,154,400.00	1.030880
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	5,214,400.00	1.042880
Agency Note	FED HOME LOAN BANK	3130AFRW9	2.700	2.5516	02/26/19	08/28/23	5,000,000.00	5,028,045.51	5,247,600.00	1.049520
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	5,365,450.00	1.073090
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	9,982,300.00	0.998230
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	14,964,900.00	0.997660
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	4,996,200.00	0.999240
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	9,961,000.00	0.996100
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	10,073,400.00	1.007340
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	11,996,760.00	0.999730
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	9,992,200.00	0.999220
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	10,003,900.00	1.000390
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	10,012,400.00	1.001240
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	10,047,900.00	1.004790
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	5,029,200.00	1.005840
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	9,977,600.00	0.997760
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	9,965,300.00	0.996530
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	5,000,100.00	1.000020
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	4,694,924.00	0.998920
Agency Note	FEDERAL NAT MORTGAGE ASSOC	3135GoT45	1.875	2.5955	12/27/18	04/05/22	5,000,000.00	4,896,662.25	5,050,650.00	1.010130
Total Count 33			1.867	2.0427			246,300,000.00	246,410,066.03	247,722,489.00	1.005775

Certificate of Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 08/31/19	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	5,173,632.50	1.034727
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	1,086,039.80	1.086040
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	4,320,144.00	1.080036
Total Count 3			3.065	3.0650			10,000,000.00	10,000,000.00	10,579,816.30	1.057982

Collateralized Mortgage Obligation	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 08/31/19	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	4,972,162.12	5,086,750.00	1.017350
Total Count 1			2.370	2.5327			5,000,000.00	4,972,162.12	5,086,750.00	1.017350

Medium Term Corporate Note	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 08/31/19	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	3,188,940.00	1.062980
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	2,125,960.00	1.062980
Medium Term Corporate Note	APPLE INC	037833BU3	2.850	2.7654	03/06/19	02/23/23	3,510,000.00	3,519,844.30	3,626,356.50	1.033150
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	5,205,800.00	1.041160
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	5,048,250.00	1.009650
Medium Term Corporate Note	BANK OF NEW YORK	06406HCS6	3.650	3.1079	03/01/19	02/04/24	2,950,000.00	3,016,673.07	3,147,679.50	1.067010
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	5,159,350.00	1.031870
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	5,071,400.00	1.014280
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	5,234,550.00	1.046910
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	5,005,050.00	1.001010
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	5,123,050.00	1.024610
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	4,943,650.00	0.988730
Medium Term Corporate Note	ESTEE LAUDER CO	29736RAE0	2.350	2.4200	05/17/19	08/15/22	5,000,000.00	4,991,556.12	5,062,600.00	1.012520
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	4,093,880.00	1.023470
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	5,012,300.00	1.002460
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	10,007,100.00	1.000710
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	6,034,560.00	1.005760
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	2,999,580.00	0.999860
Medium Term Corporate Note	MERCK & CO INC	58933YAS4	1.850	2.5572	06/01/18	02/10/20	5,000,000.00	4,982,542.69	4,995,250.00	0.999050
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	5,181,150.00	1.036230
Medium Term Corporate Note	ORACLE	68389XBR5	2.625	2.2240	07/25/19	02/15/23	4,990,000.00	5,057,026.87	5,098,332.90	1.021710
Medium Term Corporate Note	ORACLE	68389XBL8	2.400	2.9284	02/13/19	09/15/23	5,000,000.00	4,889,356.90	5,074,750.00	1.014950
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	5,246,600.00	1.049320
Medium Term Corporate Note	ROYAL BANK OF CANADA	78010UWM5	2.819	1.9356	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	9,978,989.43	9,989,700.00	0.998970
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	3,084,450.00	1.028150
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	5,082,850.00	1.016570
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	5,128,850.00	1.025770
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	5,265,700.00	1.053140
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	5,036,850.00	1.007370
Medium Term Corporate Note	WELLS FARGO BANK	94988J5T0	3.625	2.7984	05/10/19	10/22/21	5,000,000.00	5,106,212.50	5,158,300.00	1.031660
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	5,113,150.00	1.022630
Total Count 32			2.716	2.8373			158,450,000.00	158,304,210.31	161,545,988.90	1.019539

Money Market	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 08/31/19	Ending Market Val	Ending Unit Price
Money Market	FIDELITY INVESTMENTS	62349865	2.049	2.0489	12/10/90	Open	15,000,000.00	15,000,000.00	15,000,000.00	1.000000
Total Count 1			2.049	2.0489			15,000,000.00	15,000,000.00	15,000,000.00	1.000000

Municipal Bond	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 08/31/19	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	4,039,920.00	1.009980
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	3,564,855.00	1.018530
Municipal Bond	STATE OF CALIFORNIA	13063DDG0	2.250	2.8401	01/22/19	10/01/23	5,000,000.00	4,876,176.83	5,090,400.00	1.018080

Municipal Bond	STATE OF CALIFORNIA	13063DLZ9	3.000	2.5002	05/01/19	04/01/24	5,000,000.00	5,126,150.00	5,257,000.00	1.051400
	Total Count 4		2.485	2.5029			17,500,000.00	17,534,737.22	17,952,175.00	1.025839

State Pool	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 08/31/19	Ending Market Val	Ending Unit Price
State Pool	STATE OF CALIFORNIA	98-10-320	2.320	2.3200	01/01/88	Open	7,929,636.55	7,929,636.55	7,929,636.55	1.000000
State Pool	STATE OF CALIFORNIA	40-10-003	2.320	2.3200	11/30/01	Open	2,341,064.69	2,341,064.69	2,341,064.69	1.000000
	Total Count 2		2.320	2.3200			10,270,701.24	10,270,701.24	10,270,701.24	1.000000

Supranational	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 08/31/19	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	5,041,700.00	1.008340
	Total Count 1		1.750	2.6580			5,000,000.00	4,828,788.64	5,041,700.00	1.008340

Time Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 08/31/19	Ending Market Val	Ending Unit Price
Time Deposit	PREMIER VALLEY BANK	102217382	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	102241712	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	102259673	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 08/31/19	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	9,952,000.00	0.995200
Treasury Note	U.S. TREASURY	912828XU9	1.500	2.2866	03/15/18	06/15/20	10,000,000.00	9,922,664.68	9,971,900.00	0.997190
Treasury Note	U.S. TREASURY	912828XH8	1.625	2.0917	01/18/18	06/30/20	5,000,000.00	4,977,027.99	4,991,400.00	0.998280
Treasury Note	U.S. TREASURY	912828NT3	2.625	2.0650	01/17/18	08/15/20	5,000,000.00	5,027,572.30	5,037,900.00	1.007580
Treasury Note	U.S. TREASURY	9128282V1	1.375	2.3636	02/28/18	09/15/20	10,000,000.00	9,855,142.65	9,961,700.00	0.996170
Treasury Note	U.S. TREASURY	912828M98	1.625	2.1032	01/17/18	11/30/20	5,000,000.00	4,964,878.26	4,995,100.00	0.999020
Treasury Note	U.S. TREASURY	912828N48	1.750	2.0091	12/26/17	12/31/20	5,000,000.00	4,980,954.04	5,003,500.00	1.000700
Treasury Note	U.S. TREASURY	912828N48	1.750	2.2646	01/30/18	12/31/20	10,000,000.00	9,924,531.59	10,007,000.00	1.000700
Treasury Note	U.S. TREASURY	9128284P2	2.625	2.6041	05/25/18	05/15/21	5,000,000.00	5,002,024.34	5,086,550.00	1.017310
Treasury Note	U.S. TREASURY	912828RC6	2.125	2.4645	04/02/18	08/15/21	5,000,000.00	4,967,066.13	5,055,450.00	1.011090
Treasury Note	U.S. TREASURY	912828G87	2.125	2.0047	05/30/19	12/31/21	5,000,000.00	5,014,589.72	5,072,650.00	1.014530
Treasury Note	U.S. TREASURY	9128282S8	1.625	2.2322	05/01/19	08/31/22	5,000,000.00	4,916,688.86	5,027,150.00	1.005430
	Total Count 12		1.729	2.2462			80,000,000.00	79,440,556.46	80,162,300.00	1.002029

US Sovereign Bond Guarantee	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 08/31/19	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	5,580,007.20	1.158880
	Total Count 1		5.500	2.5770			4,815,000.00	5,409,389.83	5,580,007.20	1.158880

Investment Total			2.185	2.3525			556,735,701.24	556,570,611.85	563,341,927.64	1.011866
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