



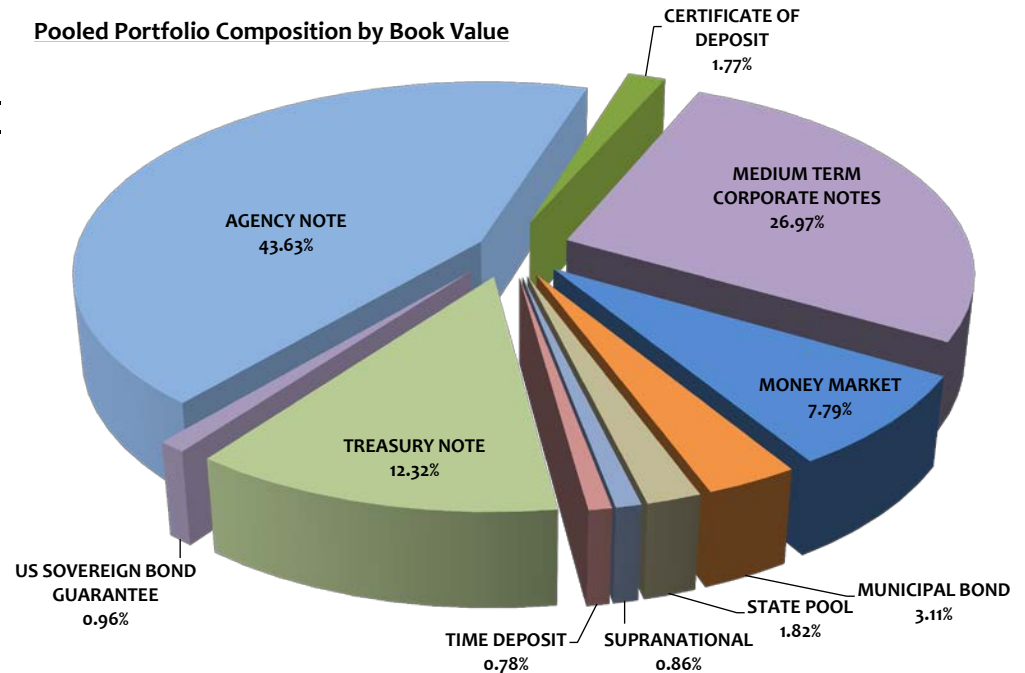
**ASSET ALLOCATION**

Assets	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
AGENCY NOTE	\$246,300,000	\$246,390,090	\$247,267,401	100.36%	2.04%
CERTIFICATE OF DEPOSIT	10,000,000	10,000,000	10,512,768	105.13%	3.07%
MEDIUM TERM CORPORATE NOTES	152,450,000	152,321,029	154,904,550	101.70%	2.84%
MONEY MARKET	44,000,000	44,000,000	44,000,000	100.00%	1.96%
MUNICIPAL BOND	17,500,000	17,534,737	17,862,250	101.87%	2.50%
STATE POOL	10,270,701	10,270,701	10,270,701	100.00%	2.32%
SUPRANATIONAL	5,000,000	4,828,789	5,019,900	103.96%	2.66%
TIME DEPOSIT	4,400,000	4,400,000	4,400,000	100.00%	2.25%
TREASURY NOTE	70,000,000	69,559,435	70,075,150	100.74%	2.25%
US SOVEREIGN BOND GUARANTEE	4,815,000	5,409,390	5,544,087	102.49%	2.58%
<b>Totals</b>	<b>\$564,735,701</b>	<b>\$564,714,171</b>	<b>\$569,856,807</b>	<b>100.91%</b>	<b>2.50%</b>

**Portfolio Breakdown & Statistics**

	September 30, 2019	September 30, 2018
AMORTIZED COST	\$564,714,171	488,734,982
AVERAGE DAYS TO MATURITY	723	752
CURRENT MONTH RETURN ON INVEST	2.44%	2.00%
EARNED INTEREST-CURR MONTH	\$1,122,539	\$816,402
EARNED INTEREST	\$3,354,652	\$2,520,274

**Pooled Portfolio Composition by Book Value**

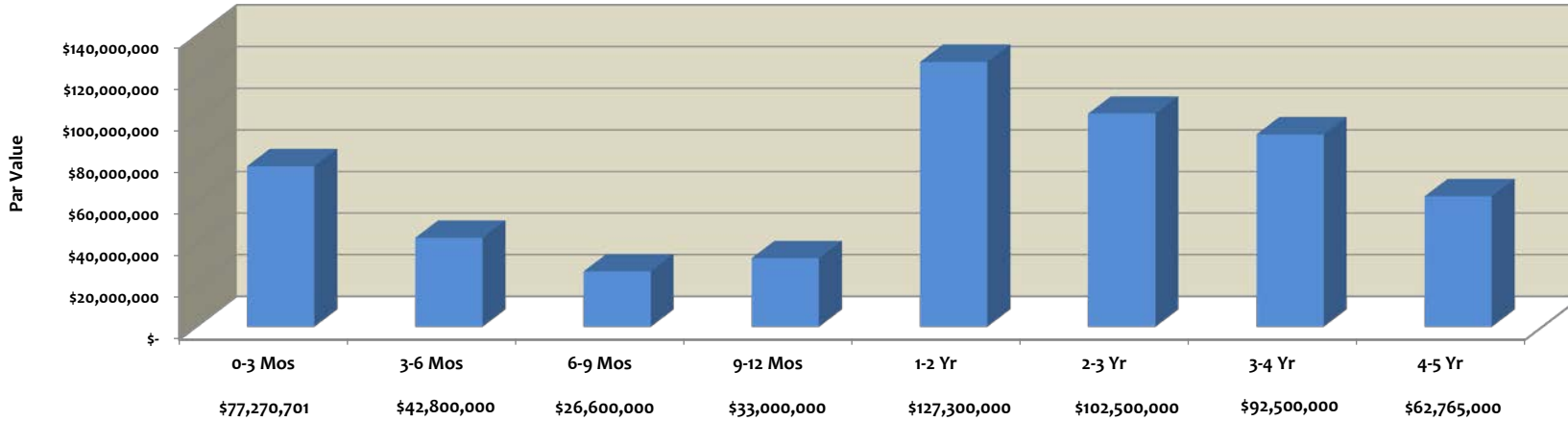




**MATURITY DISTRIBUTION**

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	\$20,000,000	\$25,000,000	\$5,000,000	\$13,000,000	\$87,300,000	\$46,000,000	\$15,000,000	\$35,000,000	\$ 246,300,000
MEDIUM TERM CORPORATE NOTES	3,000,000	15,000,000	-	-	20,000,000	34,000,000	67,500,000	12,950,000	\$ 152,450,000
MONEY MARKET	44,000,000	-	-	-	-	-	-	-	\$ 44,000,000
STATE POOL	10,270,701	-	-	-	-	-	-	-	\$ 10,270,701
TIME DEPOSIT	-	2,800,000	1,600,000	-	-	-	-	-	\$ 4,400,000
TREASURY NOTE	-	-	20,000,000	20,000,000	20,000,000	10,000,000	-	-	\$ 70,000,000
CERTIFICATE OF DEPOSIT	-	-	-	-	-	5,000,000	-	5,000,000	\$ 10,000,000
MUNICIPAL BOND	-	-	-	-	-	7,500,000	5,000,000	5,000,000	\$ 17,500,000
SUPRANATIONAL	-	-	-	-	-	-	5,000,000	-	\$ 5,000,000
US SOVEREIGN BOND GUARANTEE	-	-	-	-	-	-	-	4,815,000	\$ 4,815,000
<b>Totals</b>	<b>\$ 77,270,701</b>	<b>\$ 42,800,000</b>	<b>\$ 26,600,000</b>	<b>\$ 33,000,000</b>	<b>\$ 127,300,000</b>	<b>\$ 102,500,000</b>	<b>\$ 92,500,000</b>	<b>\$ 62,765,000</b>	<b>\$564,735,701</b>
<b>% of Portfolio</b>	<b>13.68%</b>	<b>7.58%</b>	<b>4.71%</b>	<b>5.84%</b>	<b>22.54%</b>	<b>18.15%</b>	<b>16.38%</b>	<b>11.11%</b>	<b>100.00%</b>

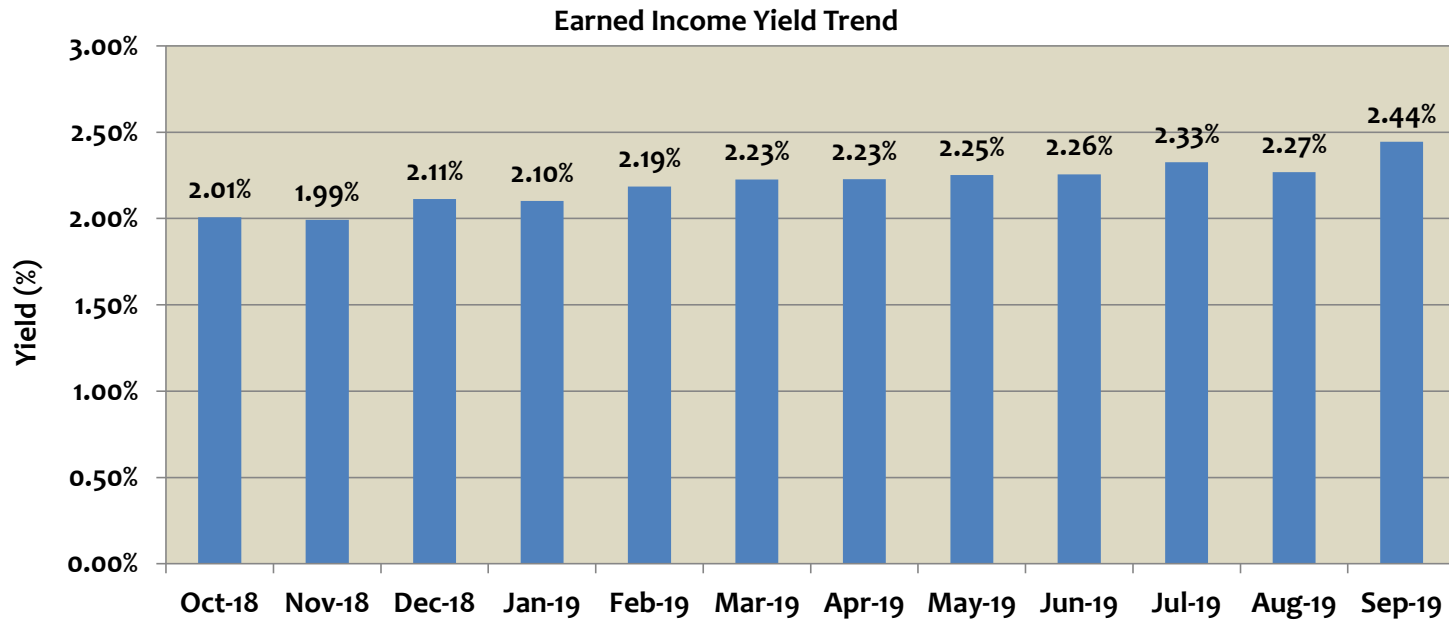
Maturity Distribution  
September 30, 2019





**PORTFOLIO - EARNED INCOME YIELD**

Month	Earned Income Yield
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%
Sep-19	2.44%



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 09/30/19	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	9,958,000.00	0.995800
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	9,936,500.00	0.993650
Agency Note	FED FARM CREDIT BANK	3133EFWB9	2.510	2.1015	01/22/16	01/22/21	5,000,000.00	5,000,000.00	5,014,000.00	1.002800
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	5,208,750.00	1.041750
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	9,977,100.00	0.997710
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	2,993,430.00	0.997810
Agency Note	FED HOME LOAN BANK	3130A7CL7	1.690	1.7215	03/04/16	02/26/21	600,000.00	599,720.96	595,488.00	0.992480
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	9,962,000.00	0.996200
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	9,967,500.00	0.996750
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	5,103,000.00	1.020600
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	5,014,450.00	1.002890
Agency Note	FED HOME LOAN BANK	3130ACF66	2.150	2.1394	09/26/17	09/26/22	6,000,000.00	6,001,838.16	5,985,480.00	0.997580
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	5,126,250.00	1.025250
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	5,175,500.00	1.035100
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	5,215,300.00	1.043060
Agency Note	FED HOME LOAN BANK	3130AoXE5	3.250	2.5800	03/08/19	03/08/24	5,000,000.00	5,141,465.45	5,356,850.00	1.071370
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	9,989,600.00	0.998960
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	14,975,850.00	0.998390
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	5,000,000.00	1.000000
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	9,964,400.00	0.996440
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	10,049,600.00	1.004960
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	11,996,880.00	0.999740
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	9,981,500.00	0.998150
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	10,000,100.00	1.000010
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	10,005,900.00	1.000590
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	5,021,050.00	1.004210
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	9,983,400.00	0.998340
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	9,969,700.00	0.996970
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	4,683,973.00	0.996590
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	4,988,150.00	0.997630
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	5,034,050.00	1.006810
<b>Total Count 33</b>			<b>1.867</b>	<b>2.0363</b>			<b>246,300,000.00</b>	<b>246,390,089.89</b>	<b>247,267,401.00</b>	<b>1.003928</b>

Certificate of Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 09/30/19	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	5,151,322.50	1.030265
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	1,077,009.90	1.077010
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	4,284,435.20	1.071109
<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>10,512,767.60</b>	<b>1.051277</b>

Medium Term Corporate Note	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 09/30/19	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	3,176,940.00	1.058980
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	2,117,960.00	1.058980
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	3,613,369.50	1.029450
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	5,187,450.00	1.037490
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	5,034,000.00	1.006800
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	3,130,363.00	1.061140
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	5,125,650.00	1.025130
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	5,055,400.00	1.011080
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	5,212,812.00	1.042562
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	5,004,600.00	1.000920
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	5,117,450.00	1.023490
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	4,933,350.00	0.986670
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	5,038,150.00	1.007630
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	4,068,680.00	1.017170
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	5,006,350.00	1.001270
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	9,759,200.00	0.975920
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	6,027,600.00	1.004600
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	3,000,060.00	1.000020
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	4,996,750.00	0.999350
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	5,156,050.00	1.031210
Medium Term Corporate Note	ORACLE	68389XBR5	2.625	2.2240	07/25/19	02/15/23	4,990,000.00	5,057,026.87	5,080,867.90	1.018210
Medium Term Corporate Note	ORACLE	68389XBL8	2.400	2.9284	02/13/19	09/15/23	5,000,000.00	4,900,947.99	5,061,750.00	1.012350
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	5,241,150.00	1.048230
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	9,989,600.00	0.998960
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	3,075,450.00	1.025150
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	5,061,350.00	1.012270
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	5,119,947.50	1.023990
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	5,239,450.00	1.047890
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	5,036,250.00	1.007250
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	5,144,800.00	1.028960
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	5,091,750.00	1.018350
<b>Total Count 31</b>			<b>2.716</b>	<b>2.8374</b>			<b>152,450,000.00</b>	<b>152,321,029.05</b>	<b>154,904,549.90</b>	<b>1.015491</b>

Money Market	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 09/30/19	Ending Market Val	Ending Unit Price
Money Market	FIDELITY INVESTMENTS		1.955	1.9555	12/10/90	Open	44,000,000.00	44,000,000.00	44,000,000.00	1.000000
<b>Total Count 1</b>			<b>1.955</b>	<b>1.9555</b>			<b>44,000,000.00</b>	<b>44,000,000.00</b>	<b>44,000,000.00</b>	<b>1.000000</b>

Municipal Bond	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 09/30/19	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	4,024,880.00	1.006220
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	3,551,870.00	1.014820
Municipal Bond	STATE OF CALIFORNIA	13063DDG0	2.250	2.8401	01/22/19	10/01/23	5,000,000.00	4,876,176.83	5,065,150.00	1.013030
Municipal Bond	STATE OF CALIFORNIA	13063DLZ9	3.000	2.5002	05/01/19	04/01/24	5,000,000.00	5,126,150.00	5,220,350.00	1.044070
<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>17,862,250.00</b>	<b>1.020700</b>

State Pool	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 09/30/19	Ending Market Val	Ending Unit Price
State Pool	STATE OF CALIFORNIA		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		2.320	2.3200	11/30/01	Open	2,341,064.69	2,341,064.69	2,341,064.69	1.000000
	<b>Total Count 2</b>		<b>2.320</b>	<b>2.3200</b>			<b>10,270,701.24</b>	<b>10,270,701.24</b>	<b>10,270,701.24</b>	<b>1.000000</b>

Supranational	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 09/30/19	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	5,019,900.00	1.003980
	<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>5,019,900.00</b>	<b>1.003980</b>

Time Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 09/30/19	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 09/30/19	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	9,957,400.00	0.995740
Treasury Note	U.S. TREASURY	912828XU9	1.500	2.2866	03/15/18	06/15/20	10,000,000.00	9,922,664.68	9,974,200.00	0.997420
Treasury Note	U.S. TREASURY	912828XH8	1.625	2.0917	01/18/18	06/30/20	5,000,000.00	4,977,027.99	4,991,200.00	0.998240
Treasury Note	U.S. TREASURY	912828NT3	2.625	2.0650	01/17/18	08/15/20	5,000,000.00	5,027,572.30	5,032,800.00	1.006560
Treasury Note	U.S. TREASURY	9128282V1	1.375	2.3636	02/28/18	09/15/20	10,000,000.00	9,902,862.25	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	4,989,850.00	0.997970
Treasury Note	U.S. TREASURY	912828N48	1.750	2.0091	12/26/17	12/31/20	5,000,000.00	4,980,954.04	4,996,700.00	0.999340
Treasury Note	U.S. TREASURY	9128284P2	2.625	2.6041	05/25/18	05/15/21	5,000,000.00	5,002,024.34	5,072,050.00	1.014410
Treasury Note	U.S. TREASURY	912828RC6	2.125	2.4645	04/02/18	08/15/21	5,000,000.00	4,967,066.13	5,040,450.00	1.008090
Treasury Note	U.S. TREASURY	912828G87	2.125	2.0047	05/30/19	12/31/21	5,000,000.00	5,014,589.72	5,054,500.00	1.010900
Treasury Note	U.S. TREASURY	9128282S8	1.625	2.2322	05/01/19	08/31/22	5,000,000.00	4,912,379.81	5,004,300.00	1.000860
	<b>Total Count 4</b>		<b>1.725</b>	<b>2.2437</b>			<b>70,000,000.00</b>	<b>69,559,435.42</b>	<b>70,075,150.00</b>	<b>1.001074</b>

US Sovereign Bond Guarantee	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 09/30/19	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	5,544,087.30	1.151420
	<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>5,544,087.30</b>	<b>1.151420</b>

<b>Investment Total</b>			<b>2.348</b>	<b>2.4983</b>			<b>564,735,701.24</b>	<b>564,714,171.29</b>	<b>569,856,807.04</b>	<b>1.008973</b>
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