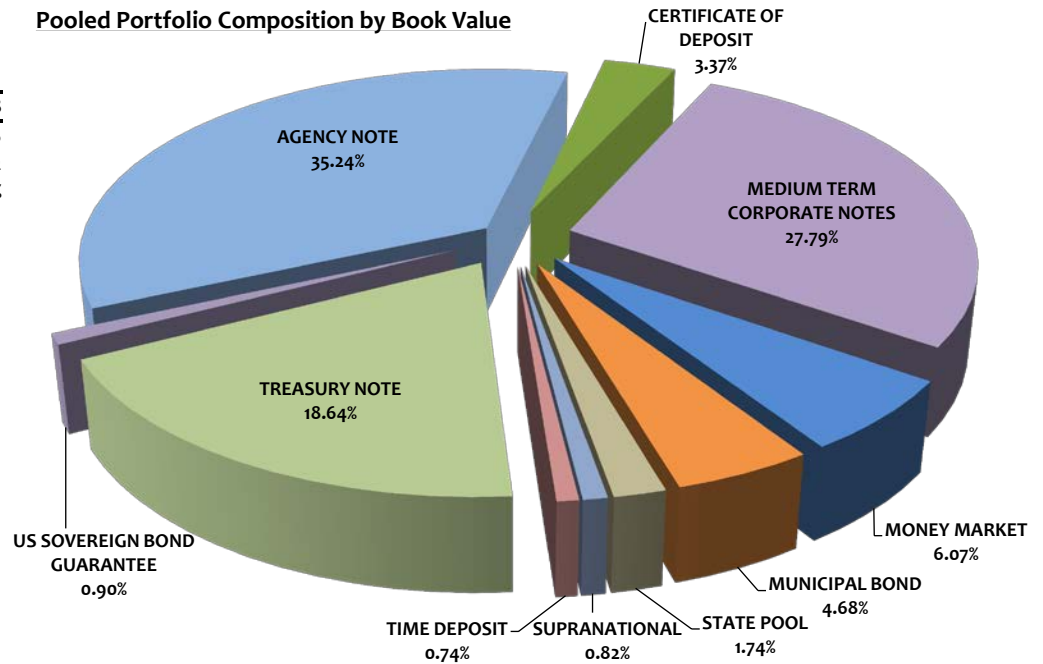




ASSET ALLOCATION						
Assets	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity	
AGENCY NOTE	\$208,300,000	\$209,023,520	\$209,809,260	100.38%	1.93%	
CERTIFICATE OF DEPOSIT	20,000,000	19,990,000	20,534,305	102.72%	2.52%	
MEDIUM TERM CORPORATE NOTES	164,450,000	164,819,986	167,602,160	101.69%	2.81%	
MONEY MARKET	36,000,000	36,000,000	36,000,000	100.00%	1.53%	
MUNICIPAL BOND	27,500,000	27,736,615	27,938,310	100.73%	2.32%	
STATE POOL	10,333,966	10,333,966	10,333,966	100.00%	2.02%	
SUPRANATIONAL	5,000,000	4,849,214	5,009,950	103.31%	2.66%	
TIME DEPOSIT	4,400,000	4,400,000	4,400,000	100.00%	2.25%	
TREASURY NOTE	110,000,000	110,563,932	110,866,405	100.27%	2.01%	
US SOVEREIGN BOND GUARANTEE	4,815,000	5,346,678	5,485,441	102.60%	2.58%	
<b>Totals</b>	<b>\$590,798,966</b>	<b>\$593,063,909</b>	<b>\$597,979,796</b>	<b>100.83%</b>	<b>2.22%</b>	

Portfolio Breakdown & Statistics		
	December 31, 2019	December 31, 2018
AMORTIZED COST	\$593,063,909	498,093,356
AVERAGE DAYS TO MATURITY	802	702
CURRENT MONTH RETURN ON INVEST	2.21%	2.11%
EARNED INTEREST-CURR MONTH	\$1,053,342	\$868,623
EARNED INTEREST	\$6,589,000	\$5,022,082

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	\$25,000,000	\$5,000,000	\$13,000,000	\$20,000,000	\$50,300,000	\$25,000,000	\$20,000,000	\$50,000,000	\$208,300,000
MEDIUM TERM CORPORATE NOTES	15,000,000	-	-	5,000,000	20,000,000	39,000,000	57,500,000	27,950,000	\$164,450,000
MONEY MARKET	36,000,000	-	-	-	-	-	-	-	\$36,000,000
STATE POOL	10,333,966	-	-	-	-	-	-	-	\$10,333,966
TIME DEPOSIT	2,800,000	1,600,000	-	-	-	-	-	-	\$4,400,000
TREASURY NOTE	-	20,000,000	20,000,000	5,000,000	30,000,000	20,000,000	5,000,000	10,000,000	\$110,000,000
CERTIFICATE OF DEPOSIT	-	-	-	-	-	5,000,000	-	15,000,000	\$20,000,000
MUNICIPAL BOND	-	-	-	-	-	12,500,000	5,000,000	10,000,000	\$27,500,000
SUPRANATIONAL	-	-	-	-	-	-	5,000,000	-	\$5,000,000
US SOVEREIGN BOND GUARANTEE	-	-	-	-	-	-	4,815,000	-	\$4,815,000
<b>Totals</b>	<b>\$89,133,966</b>	<b>\$26,600,000</b>	<b>\$33,000,000</b>	<b>\$30,000,000</b>	<b>\$100,300,000</b>	<b>\$101,500,000</b>	<b>\$97,315,000</b>	<b>\$112,950,000</b>	<b>\$590,798,966</b>
<b>% of Portfolio</b>	<b>15.09%</b>	<b>4.50%</b>	<b>5.59%</b>	<b>5.08%</b>	<b>16.98%</b>	<b>17.18%</b>	<b>16.47%</b>	<b>19.12%</b>	<b>100.00%</b>

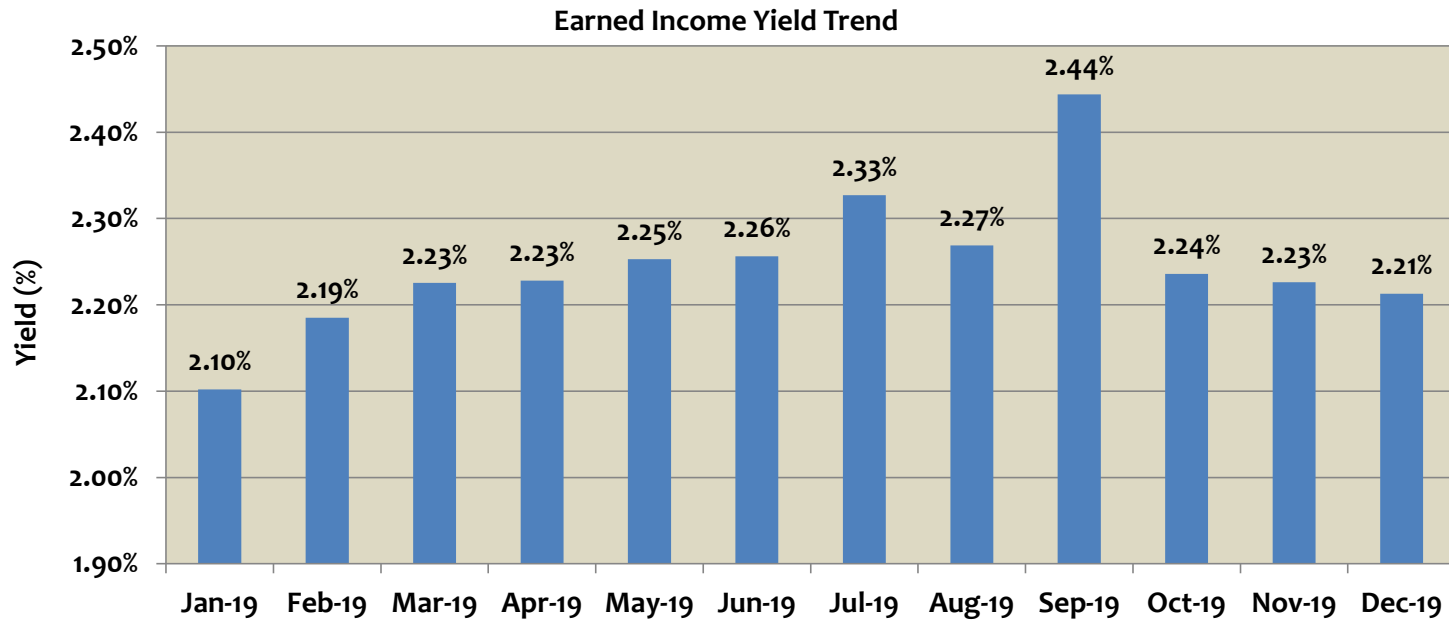
Maturity Distribution  
December 31, 2019





**PORTFOLIO - EARNED INCOME YIELD**

Month	Earned Income Yield
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%
Oct-19	2.24%
Nov-19	2.23%
Dec-19	2.21%



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 12/31/19	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	9,998,782.91	9,986,000.00	0.998600
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	9,977,500.00	0.997750
Agency Note	FED FARM CREDIT BANK	3133EFWB9	2.125	2.0266	01/22/16	01/22/21	5,000,000.00	5,000,000.00	5,018,050.00	1.003610
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	5,176,600.00	1.035320
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	9,929,200.00	0.992920
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	4,962,500.00	0.992500
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	3,000,000.00	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	596,466.00	0.994110
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	10,000,000.00	1.000000
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	9,989,800.00	0.998980
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	5,093,850.00	1.018770
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	5,003,250.00	1.000650
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	5,124,150.00	1.024830
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	5,166,800.00	1.033360
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	5,194,950.00	1.038990
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	5,317,700.00	1.063540
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	5,261,650.00	1.052330
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	5,240,900.00	1.048180
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	14,998,950.00	0.999930
Agency Note	FED HOME LOAN MORT CORP	3134GBET5	1.800	2.1608	01/26/18	04/13/20	5,000,000.00	4,991,077.17	5,000,200.00	1.000040
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	9,989,700.00	0.998970
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	10,052,500.00	1.005250
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	9,991,100.00	0.999110
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	10,008,500.00	1.000850
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	5,010,350.00	1.002070
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	10,006,403.00	1.000640
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	9,991,600.00	0.999160
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	4,688,391.00	0.997530
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	5,032,200.00	1.006440
<b>Total Count 30</b>			<b>1.956</b>	<b>1.9279</b>			<b>208,300,000.00</b>	<b>209,023,519.85</b>	<b>209,809,260.00</b>	<b>1.007246</b>

Certificate of Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 12/31/19	Ending Market Val	Ending Unit Price
Certificate of Deposit	MORGAN STANLEY	61690ULQ1	1.950	1.9711	10/10/19	10/10/24	5,000,000.00	4,995,000.00	5,052,693.00	1.010539
Certificate of Deposit	MORGAN STANLEY	61690UMT4	1.950	1.9711	10/31/19	10/31/24	5,000,000.00	4,995,000.00	5,052,841.50	1.010568
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	5,125,601.50	1.025120
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	1,065,084.60	1.065085
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	4,238,084.40	1.059521
<b>Total Count 5</b>			<b>2.508</b>	<b>2.5183</b>			<b>20,000,000.00</b>	<b>19,990,000.00</b>	<b>20,534,305.00</b>	<b>1.026715</b>

Medium Term Corporate Note	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 12/31/19	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	3,052,959.18	3,168,120.00	1.056040
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	2,112,080.00	1.056040
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	3,610,386.00	1.028600
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	5,172,200.00	1.034440

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	5,048,650.00	1.009730
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	3,137,236.50	1.063470
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	5,127,100.00	1.025420
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	5,064,650.00	1.012930
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	5,205,300.00	1.041060
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	5,006,050.00	1.001210
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	5,107,400.00	1.021480
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	4,945,150.00	0.989030
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	5,051,650.00	1.010330
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	4,037,920.00	1.009480
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	5,003,300.00	1.000660
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	9,951,000.00	0.995100
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	5,279,950.00	1.055990
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	6,047,160.00	1.007860
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	4,998,750.00	0.999750
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	5,158,800.00	1.031760
Medium Term Corporate Note	ORACLE	68389XBR5	2.625	2.2240	07/25/19	02/15/23	4,990,000.00	5,057,026.87	5,096,037.50	1.021250
Medium Term Corporate Note	ORACLE	68389XBL8	2.400	2.9284	02/13/19	09/15/23	5,000,000.00	4,900,947.99	5,083,500.00	1.016700
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	5,242,200.00	1.048440
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	9,998,600.00	0.999860
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	4,986,850.00	0.997370
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	3,070,770.00	1.023590
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	5,079,300.00	1.015860
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	5,115,850.00	1.023170
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	5,224,150.00	1.044830
Medium Term Corporate Note	WAL-MART STORES	931142EL3	2.850	1.8859	10/01/19	07/08/24	5,000,000.00	5,251,654.17	5,187,750.00	1.037550
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	5,035,050.00	1.007010
Medium Term Corporate Note	WELLS FARGO BANK	94988J5T0	3.625	2.7984	05/10/19	10/22/21	5,000,000.00	5,079,844.88	5,146,050.00	1.029210
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	5,103,200.00	1.020640
<b>Total Count 33</b>			<b>2.729</b>	<b>2.8075</b>			<b>164,450,000.00</b>	<b>164,819,985.52</b>	<b>167,602,160.00</b>	<b>1.019168</b>

Money Market	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 12/31/19	Ending Market Val	Ending Unit Price
Money Market	FIDELITY INVESTMENTS		1.533	1.5329	12/10/90	Open	36,000,000.00	36,000,000.00	36,000,000.00	1.000000
<b>Total Count 1</b>			<b>1.533</b>	<b>1.5329</b>			<b>36,000,000.00</b>	<b>36,000,000.00</b>	<b>36,000,000.00</b>	<b>1.000000</b>

Municipal Bond	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 12/31/19	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	4,000,000.00	4,021,800.00	1.005450
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	3,548,860.00	1.013960
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	4,981,650.00	0.996330
Municipal Bond	STATE OF CALIFORNIA	13063DDG0	2.250	2.8401	01/22/19	10/01/23	5,000,000.00	4,889,171.82	5,051,800.00	1.010360
Municipal Bond	STATE OF CALIFORNIA	13063DLZ9	3.000	2.5002	05/01/19	04/01/24	5,000,000.00	5,124,054.58	5,191,350.00	1.038270
Municipal Bond	STATE OF CONNECTICUT	20772KAE9	2.990	1.9630	10/17/19	01/15/23	5,000,000.00	5,198,755.56	5,142,850.00	1.028570
<b>Total Count 6</b>			<b>2.495</b>	<b>2.3150</b>			<b>27,500,000.00</b>	<b>27,736,614.57</b>	<b>27,938,310.00</b>	<b>1.015939</b>

State Pool	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 12/31/19	Ending Market Val	Ending Unit Price
State Pool	STATE OF CALIFORNIA		2.020	2.0200	01/01/88	Open	7,978,480.78	7,978,480.78	7,978,480.78	1.000000
State Pool	STATE OF CALIFORNIA		2.020	2.0200	11/30/01	Open	2,355,484.96	2,355,484.96	2,355,484.96	1.000000
<b>Total Count 2</b>			<b>2.020</b>	<b>2.0200</b>			<b>10,333,965.74</b>	<b>10,333,965.74</b>	<b>10,333,965.74</b>	<b>1.000000</b>

<i>Supranational</i>	<i>Issuer</i>	<i>CUSIP</i>	<i>Coupon Rate</i>	<i>Yield Matur</i>	<i>Purchase Date</i>	<i>Maturity Date</i>	<i>Ending Par Val/Shares</i>	<i>Amor Value On 12/31/19</i>	<i>Ending Market Val</i>	<i>Ending Unit Price</i>
Supranational	INTL BK RECON & DEVELOP	459058FF5	1.750	2.6580	02/01/19	04/19/23	5,000,000.00	4,849,214.27	5,009,950.00	1.001990
<b>Total Count 1</b>			<b>1.750</b>	<b>2.6580</b>			<b>5,000,000.00</b>	<b>4,849,214.27</b>	<b>5,009,950.00</b>	<b>1.001990</b>

<i>Time Deposit</i>	<i>Issuer</i>	<i>CUSIP</i>	<i>Coupon Rate</i>	<i>Yield Matur</i>	<i>Purchase Date</i>	<i>Maturity Date</i>	<i>Ending Par Val/Shares</i>	<i>Amor Value On 12/31/19</i>	<i>Ending Market Val</i>	<i>Ending Unit Price</i>
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>

<i>Treasury Note</i>	<i>Issuer</i>	<i>CUSIP</i>	<i>Coupon Rate</i>	<i>Yield Matur</i>	<i>Purchase Date</i>	<i>Maturity Date</i>	<i>Ending Par Val/Shares</i>	<i>Amor Value On 12/31/19</i>	<i>Ending Market Val</i>	<i>Ending Unit Price</i>
Treasury Note	U.S. TREASURY	912828VA5	1.125	2.2700	03/05/18	04/30/20	10,000,000.00	9,943,390.29	9,982,800.00	0.998280
Treasury Note	U.S. TREASURY	912828XU9	1.500	2.2866	03/15/18	06/15/20	10,000,000.00	9,961,112.55	9,996,500.00	0.999650
Treasury Note	U.S. TREASURY	912828XH8	1.625	2.0917	01/18/18	06/30/20	5,000,000.00	4,988,454.25	5,000,000.00	1.000000
Treasury Note	U.S. TREASURY	912828NT3	2.625	2.0650	01/17/18	08/15/20	5,000,000.00	5,027,572.30	5,030,100.00	1.006020
Treasury Note	U.S. TREASURY	9128282V1	1.375	2.3636	02/28/18	09/15/20	10,000,000.00	9,902,862.25	9,981,600.00	0.998160
Treasury Note	U.S. TREASURY	912828M98	1.625	2.1032	01/17/18	11/30/20	5,000,000.00	4,976,463.25	4,998,850.00	0.999770
Treasury Note	U.S. TREASURY	912828N48	1.750	2.0091	12/26/17	12/31/20	5,000,000.00	4,987,239.35	5,004,700.00	1.000940
Treasury Note	U.S. TREASURY	9128283X6	2.250	1.6301	12/24/19	02/15/21	10,000,000.00	10,149,985.11	10,067,200.00	1.006720
Treasury Note	U.S. TREASURY	9128284P2	2.625	2.6041	05/25/18	05/15/21	5,000,000.00	5,001,528.03	5,068,750.00	1.013750
Treasury Note	U.S. TREASURY	912828RC6	2.125	2.4645	04/02/18	08/15/21	5,000,000.00	4,967,066.13	5,041,800.00	1.008360
Treasury Note	U.S. TREASURY	9128285L0	2.875	1.6000	11/27/19	11/15/21	5,000,000.00	5,127,679.01	5,117,950.00	1.023590
Treasury Note	U.S. TREASURY	912828G87	2.125	2.0047	05/30/19	12/31/21	5,000,000.00	5,011,729.69	5,052,550.00	1.010510
Treasury Note	U.S. TREASURY	9128286U9	2.125	1.6000	12/02/19	05/15/22	10,000,000.00	10,135,694.45	10,123,400.00	1.012340
Treasury Note	U.S. TREASURY	9128282S8	1.625	2.2322	05/01/19	08/31/22	5,000,000.00	4,912,379.81	5,004,100.00	1.000820
Treasury Note	U.S. TREASURY	9128284X5	2.750	1.6374	12/31/19	08/31/23	5,000,000.00	5,243,115.16	5,195,705.00	1.039141
Treasury Note	U.S. TREASURY	912828XX3	2.000	1.5701	10/18/19	06/30/24	5,000,000.00	5,083,022.89	5,069,350.00	1.013870
Treasury Note	U.S. TREASURY	912828G38	2.250	1.6900	12/31/19	11/15/24	5,000,000.00	5,144,637.18	5,131,050.00	1.026210
<b>Total Count 17</b>			<b>1.948</b>	<b>2.0135</b>			<b>110,000,000.00</b>	<b>110,563,931.70</b>	<b>110,866,405.00</b>	<b>1.007876</b>

<i>US Sovereign Bond Guarantee</i>	<i>Issuer</i>	<i>CUSIP</i>	<i>Coupon Rate</i>	<i>Yield Matur</i>	<i>Purchase Date</i>	<i>Maturity Date</i>	<i>Ending Par Val/Shares</i>	<i>Amor Value On 12/31/19</i>	<i>Ending Market Val</i>	<i>Ending Unit Price</i>
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	5,485,440.60	1.139240
<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>5,485,440.60</b>	<b>1.139240</b>

<b>Investment Total</b>			<b>2.222</b>	<b>2.2191</b>			<b>590,798,965.74</b>	<b>593,063,909.44</b>	<b>597,979,796.34</b>	<b>1.012154</b>
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