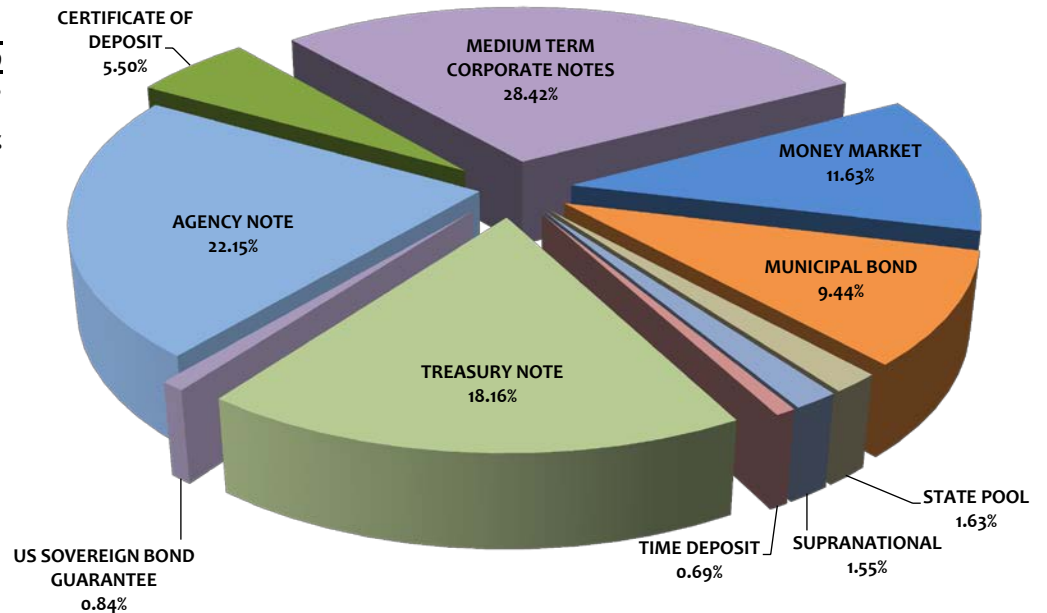


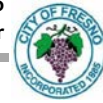


ASSET ALLOCATION					
Assets	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
AGENCY NOTE	\$140,000,000	\$140,969,624	\$144,771,443	102.70%	1.91%
CERTIFICATE OF DEPOSIT	35,000,000	34,990,000	37,155,430	106.19%	2.20%
MEDIUM TERM CORPORATE NOTES	179,450,000	180,881,063	182,760,802	101.04%	2.63%
MONEY MARKET	74,000,000	74,000,000	74,000,000	100.00%	0.31%
MUNICIPAL BOND	59,330,000	60,080,188	60,411,031	100.55%	2.00%
STATE POOL	10,393,332	10,393,332	10,393,332	100.00%	1.73%
SUPRANATIONAL	10,000,000	9,849,214	10,218,750	103.75%	2.20%
TIME DEPOSIT	4,400,000	4,400,000	4,400,000	100.00%	1.21%
TREASURY NOTE	115,000,000	115,571,934	118,056,250	102.15%	1.99%
US SOVEREIGN BOND GUARANTEE	4,815,000	5,346,678	5,549,865	103.80%	2.58%
<b>Totals</b>	<b>\$632,388,332</b>	<b>\$636,482,033</b>	<b>\$647,716,902</b>	<b>101.77%</b>	<b>1.97%</b>

Portfolio Breakdown & Statistics		
	March 31, 2020	March 31, 2019
AMORTIZED COST	\$636,482,033	540,616,645
AVERAGE DAYS TO MATURITY	829	791
CURRENT MONTH RETURN ON INVEST	2.07%	2.23%
EARNED INTEREST-CURR MONTH	\$1,100,280	\$1,039,299
EARNED INTEREST	\$9,903,906	\$7,958,944

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	\$5,000,000	\$20,000,000	\$10,000,000	\$25,000,000	\$60,000,000	\$140,000,000
MEDIUM TERM CORPORATE NOTES	-	-	5,000,000	5,000,000	25,000,000	62,500,000	56,950,000	25,000,000	\$179,450,000
MONEY MARKET	74,000,000	-	-	-	-	-	-	-	\$74,000,000
STATE POOL	10,393,332	-	-	-	-	-	-	-	\$10,393,332
TIME DEPOSIT	1,600,000	-	-	2,800,000	-	-	-	-	\$4,400,000
TREASURY NOTE	20,000,000	20,000,000	5,000,000	15,000,000	25,000,000	15,000,000	5,000,000	10,000,000	\$115,000,000
CERTIFICATE OF DEPOSIT	-	-	-	-	5,000,000	5,000,000	10,000,000	15,000,000	\$35,000,000
MUNICIPAL BOND	-	6,000,000	-	10,000,000	8,830,000	9,000,000	25,500,000	-	\$59,330,000
SUPRANATIONAL	-	-	-	-	-	5,000,000	5,000,000	-	\$10,000,000
US SOVEREIGN BOND GUARANTEE	-	-	-	-	-	-	4,815,000	-	\$4,815,000
<b>Totals</b>	<b>\$105,993,332</b>	<b>\$36,000,000</b>	<b>\$20,000,000</b>	<b>\$37,800,000</b>	<b>\$83,830,000</b>	<b>\$106,500,000</b>	<b>\$132,265,000</b>	<b>\$110,000,000</b>	<b>\$632,388,332</b>
<b>% of Portfolio</b>	<b>16.76%</b>	<b>5.69%</b>	<b>3.16%</b>	<b>5.98%</b>	<b>13.26%</b>	<b>16.84%</b>	<b>20.92%</b>	<b>17.39%</b>	<b>100.00%</b>

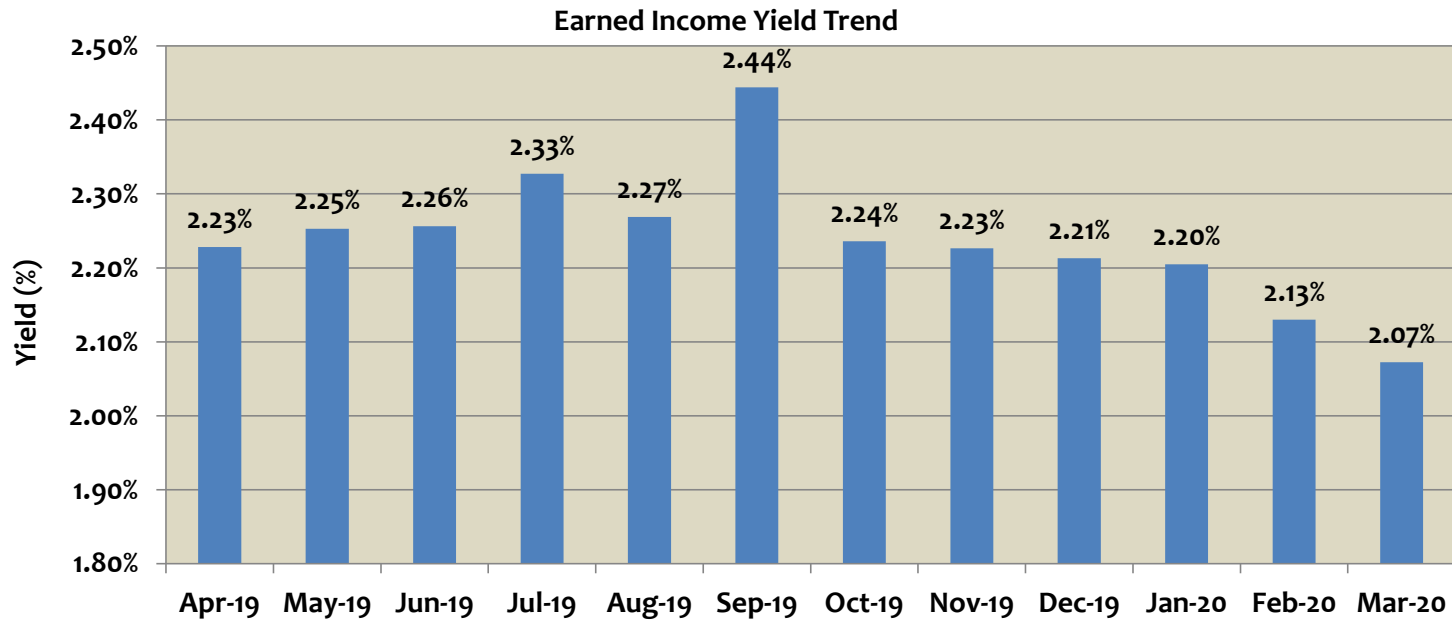
Maturity Distribution  
March 31, 2020





**PORTFOLIO - EARNED INCOME YIELD**

Month	Earned Income Yield
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%
Mar-20	2.07%



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 03/31/20	Ending Market Val	Ending Unit Price
Agency Note	FED FARM CREDIT BANK	3133EFWB9	1.264	1.7223	01/22/16	01/22/21	5,000,000.00	5,000,000.00	5,009,850.00	1.001970
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	10,066,800.00	1.006680
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	5,385,550.00	1.077110
Agency Note	FED FARM CREDIT BANK	3133ELSL9	1.050	1.0500	03/12/20	03/12/24	5,000,000.00	5,000,000.00	5,011,352.50	1.002271
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	10,420,800.00	1.042080
Agency Note	FED FARM CREDIT BANK	3133EKP75	1.600	1.4076	10/04/19	09/17/24	5,000,000.00	5,041,800.40	5,214,450.00	1.042890
Agency Note	FED HOME LOAN BANK	313378WG2	2.500	2.4593	03/12/19	03/11/22	5,000,000.00	5,003,952.41	5,207,600.00	1.041520
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	5,270,400.00	1.054080
Agency Note	FED HOME LOAN BANK	3130ADRG9	2.750	2.5800	03/04/19	03/10/23	5,000,000.00	5,024,386.37	5,333,300.00	1.066660
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	5,383,000.00	1.076600
Agency Note	FED HOME LOAN BANK	3130A0XE5	3.250	2.5800	03/08/19	03/08/24	5,000,000.00	5,126,540.82	5,560,700.00	1.112140
Agency Note	FED HOME LOAN BANK	3130AB3H7	2.375	0.8307	03/16/20	03/08/24	5,000,000.00	5,304,138.89	5,351,290.00	1.070258
Agency Note	FED HOME LOAN BANK	3130A2UW4	2.875	1.6639	10/24/19	09/13/24	5,000,000.00	5,261,509.32	5,495,450.00	1.099090
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	5,491,450.00	1.098290
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	10,002,300.00	1.000230
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	10,109,800.00	1.010980
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	5,013,150.00	1.002630
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	10,097,200.00	1.009720
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	10,104,000.00	1.010400
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	10,094,000.00	1.009400
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	5,149,000.00	1.029800
<b>Total Count 21</b>			<b>2.055</b>	<b>1.9081</b>			<b>140,000,000.00</b>	<b>140,969,623.89</b>	<b>144,771,442.50</b>	<b>1.034082</b>

Certificate of Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 03/31/20	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	5,198,544.00	1.039709
Certificate of Deposit	MORGAN STANLEY	61768EBM4	1.650	1.6500	03/05/20	03/05/24	5,000,000.00	5,000,000.00	5,232,303.50	1.046461
Certificate of Deposit	MORGAN STANLEY	61690ULQ1	1.950	1.9711	10/10/19	10/10/24	5,000,000.00	4,995,000.00	5,330,530.50	1.066106
Certificate of Deposit	MORGAN STANLEY	61690UMT4	1.950	1.9711	10/31/19	10/31/24	5,000,000.00	4,995,000.00	5,333,957.50	1.066792
Certificate of Deposit	MORGAN STANLEY	61768EAQ6	1.800	1.8000	02/20/20	02/20/25	5,000,000.00	5,000,000.00	5,317,003.00	1.063401
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	5,216,226.00	1.043245
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	1,109,391.30	1.109391
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	4,417,474.00	1.104369
<b>Total Count 8</b>			<b>2.190</b>	<b>2.1961</b>			<b>35,000,000.00</b>	<b>34,990,000.00</b>	<b>37,155,429.80</b>	<b>1.061584</b>

Medium Term Corporate Note	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 03/31/20	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	3,048,090.00	1.016030
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	2,032,060.00	1.016030
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	3,662,158.50	1.043350
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	5,312,900.00	1.062580
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	5,012,800.00	1.002560
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	3,108,739.50	1.053810
Medium Term Corporate Note	Berkshire Hathaway Inc.	084670BR8	2.750	3.3102	12/18/18	03/15/23	5,000,000.00	4,920,623.85	5,173,500.00	1.034700
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	5,037,100.00	1.007420
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	5,068,500.00	1.013700

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	5,226,750.00	1.045350
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	5,001,150.00	1.000230
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	5,102,500.00	1.020500
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	5,042,600.00	1.008520
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	4,885,650.00	0.977130
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	4,046,760.00	1.011690
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	5,008,850.00	1.001770
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	10,004,900.00	1.000490
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	5,027,800.00	1.005560
Medium Term Corporate Note	IBM CREDIT CORP	44932HAC7	2.200	2.3040	09/15/17	09/08/22	6,000,000.00	5,984,923.66	6,105,180.00	1.017530
Medium Term Corporate Note	NEW YORK LIFE	64952WDC5	2.875	2.7501	04/26/19	04/10/24	5,000,000.00	5,026,257.04	5,134,450.00	1.026890
Medium Term Corporate Note	NOVARTIS CAPITAL CORP	66989HAE8	2.400	1.6500	01/23/20	09/21/22	5,000,000.00	5,091,471.89	5,116,200.00	1.023240
Medium Term Corporate Note	ORACLE	68389XAP0	2.500	1.7863	01/10/20	10/15/22	5,000,000.00	5,125,263.89	5,101,450.00	1.020290
Medium Term Corporate Note	ORACLE	68389XBR5	2.625	2.2240	07/25/19	02/15/23	4,990,000.00	5,047,766.32	5,122,734.00	1.026600
Medium Term Corporate Note	ORACLE	68389XBL8	2.400	2.9284	02/13/19	09/15/23	5,000,000.00	4,912,708.80	5,119,850.00	1.023970
Medium Term Corporate Note	PRICOA GLOBAL FUNDING	741531FA0	3.450	3.1799	02/04/19	09/01/23	5,000,000.00	5,044,407.46	5,071,100.00	1.014220
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	5,266,050.00	1.053210
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	5,207,300.00	1.041460
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	4,965,350.00	0.993070
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	3,022,530.00	1.007510
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	4,824,050.00	0.964810
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	5,068,900.00	1.013780
Medium Term Corporate Note	U.S. BANCORP	91159HHC7	3.000	2.7951	03/08/19	03/15/22	5,000,000.00	5,019,794.70	5,118,400.00	1.023680
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	5,246,350.00	1.049270
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	5,256,450.00	1.051290
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	5,021,800.00	1.004360
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	5,136,950.00	1.027390
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	5,052,900.00	1.010580
<b>Total Count 37</b>			<b>2.781</b>	<b>2.6339</b>			<b>179,450,000.00</b>	<b>180,881,063.09</b>	<b>182,760,802.00</b>	<b>1.018450</b>

<i>Money Market</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 03/31/20</i>	<i>Ending Market Val</i>	<i>Ending Unit Price</i>
Money Market	FIDELITY INVESTMENTS		0.310	0.3104	12/10/90	Open	74,000,000.00	74,000,000.00	74,000,000.00	1.000000
<b>Total Count 1</b>			<b>0.310</b>	<b>0.3104</b>			<b>74,000,000.00</b>	<b>74,000,000.00</b>	<b>74,000,000.00</b>	<b>1.000000</b>

<i>Municipal Bond</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 03/31/20</i>	<i>Ending Market Val</i>	<i>Ending Unit Price</i>
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	4,060,840.00	1.015210
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	3,557,785.00	1.016510
Municipal Bond	CITY OF VALLEJO	919259BL4	1.469	1.4690	03/31/20	05/01/23	1,500,000.00	1,500,000.00	1,505,280.00	1.003520
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	5,033,850.00	1.006770
Municipal Bond	PALO ALTO UNIFIED	697379UD5	2.291	1.6506	03/30/20	08/01/20	1,000,000.00	1,005,874.69	1,002,980.00	1.002980
Municipal Bond	STATE OF CALIFORNIA	13063CP87	1.500	1.3002	03/27/20	04/01/21	5,000,000.00	5,046,666.67	5,007,550.00	1.001510
Municipal Bond	STATE OF CALIFORNIA	13063DAC2	2.625	1.7008	03/30/20	04/01/21	5,000,000.00	5,111,010.42	5,063,050.00	1.012610
Municipal Bond	STATE OF CALIFORNIA	13063DAD0	2.367	2.0004	03/26/20	04/01/22	5,330,000.00	5,429,704.31	5,427,805.50	1.018350
Municipal Bond	STATE OF CALIFORNIA	13063DDG0	2.250	2.8401	01/22/19	10/01/23	5,000,000.00	4,889,171.82	5,122,800.00	1.024560
Municipal Bond	STATE OF CALIFORNIA	13063DLZ9	3.000	2.5002	05/01/19	04/01/24	5,000,000.00	5,124,054.58	5,263,400.00	1.052680
Municipal Bond	STATE OF CONNECTICUT	20772KAE9	2.990	1.9630	10/17/19	01/15/23	5,000,000.00	5,148,889.57	5,100,450.00	1.020090
Municipal Bond	STATE OF TEXAS	882724PY7	4.000	1.7794	03/20/20	08/27/20	5,000,000.00	5,156,146.72	5,056,400.00	1.011280
Municipal Bond	STATE OF WISCONSIN	977100CZ7	2.049	2.0490	03/25/20	05/01/23	4,000,000.00	4,032,784.00	4,040,240.00	1.010060
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	5,168,600.00	1.033720
<b>Total Count 14</b>			<b>2.466</b>	<b>1.9966</b>			<b>59,330,000.00</b>	<b>60,080,187.78</b>	<b>60,411,030.50</b>	<b>1.018221</b>

State Pool	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 03/31/20	Ending Market Val	Ending Unit Price
State Pool	STATE OF CALIFORNIA		1.730	1.7300	01/01/88	Open	8,024,314.93	8,024,314.93	8,024,314.93	1.000000
State Pool	STATE OF CALIFORNIA		1.730	1.7300	11/30/01	Open	2,369,016.57	2,369,016.57	2,369,016.57	1.000000
<b>Total Count 2</b>			<b>1.730</b>	<b>1.7300</b>			<b>10,393,331.50</b>	<b>10,393,331.50</b>	<b>10,393,331.50</b>	<b>1.000000</b>

Suranational	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 03/31/20	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	5,044,600.00	1.008920
Supranational	INTL BK RECON & DEVELOP	459058FF5	1.750	2.6580	02/01/19	04/19/23	5,000,000.00	4,849,214.27	5,174,150.00	1.034830
<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>10,218,750.00</b>	<b>1.021875</b>

Time Deposit	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 03/31/20	Ending Market Val	Ending Unit Price
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
Time Deposit	PREMIER VALLEY BANK		0.259	0.2597	03/26/20	03/25/21	1,400,000.00	1,400,000.00	1,400,000.00	1.000000
<b>Total Count 3</b>			<b>1.203</b>	<b>1.2067</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 03/31/20	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	10,008,300.00	1.000830
Treasury Note	U.S. TREASURY	912828XU9	1.500	2.2866	03/15/18	06/15/20	10,000,000.00	9,961,112.55	10,028,900.00	1.002890
Treasury Note	U.S. TREASURY	912828XH8	1.625	2.0917	01/18/18	06/30/20	5,000,000.00	4,988,454.25	5,018,950.00	1.003790
Treasury Note	U.S. TREASURY	912828NT3	2.625	2.0650	01/17/18	08/15/20	5,000,000.00	5,013,856.96	5,049,200.00	1.009840
Treasury Note	U.S. TREASURY	9128282V1	1.375	2.3636	02/28/18	09/15/20	10,000,000.00	9,951,145.81	10,058,200.00	1.005820
Treasury Note	U.S. TREASURY	912828M98	1.625	2.1032	01/17/18	11/30/20	5,000,000.00	4,976,463.25	5,051,550.00	1.010310
Treasury Note	U.S. TREASURY	912828N48	1.750	2.0091	12/26/17	12/31/20	5,000,000.00	4,987,239.35	5,063,650.00	1.012730
Treasury Note	U.S. TREASURY	9128283X6	2.250	1.6301	12/24/19	02/15/21	10,000,000.00	10,061,244.74	10,189,800.00	1.018980
Treasury Note	U.S. TREASURY	9128284P2	2.625	2.6041	05/25/18	05/15/21	5,000,000.00	5,001,528.03	5,140,050.00	1.028010
Treasury Note	U.S. TREASURY	9128284W7	2.750	1.4700	01/30/20	08/15/21	5,000,000.00	5,094,605.88	5,176,950.00	1.035390
Treasury Note	U.S. TREASURY	912828RC6	2.125	2.4645	04/02/18	08/15/21	5,000,000.00	4,975,148.99	5,134,750.00	1.026950
Treasury Note	U.S. TREASURY	9128285L0	2.875	1.6000	11/27/19	11/15/21	5,000,000.00	5,127,679.01	5,216,600.00	1.043320
Treasury Note	U.S. TREASURY	912828G87	2.125	2.0047	05/30/19	12/31/21	5,000,000.00	5,011,729.69	5,165,800.00	1.033160
Treasury Note	U.S. TREASURY	9128286U9	2.125	1.6000	12/02/19	05/15/22	10,000,000.00	10,135,694.45	10,401,200.00	1.040120
Treasury Note	U.S. TREASURY	9128282S8	1.625	2.2322	05/01/19	08/31/22	5,000,000.00	4,926,502.96	5,164,050.00	1.032810
Treasury Note	U.S. TREASURY	9128284X5	2.750	1.6374	12/31/19	08/31/23	5,000,000.00	5,188,477.95	5,413,100.00	1.082620
Treasury Note	U.S. TREASURY	912828XX3	2.000	1.5701	10/18/19	06/30/24	5,000,000.00	5,083,022.89	5,345,900.00	1.069180
Treasury Note	U.S. TREASURY	912828G38	2.250	1.6900	12/31/19	11/15/24	5,000,000.00	5,144,637.18	5,429,300.00	1.085860
<b>Total Count 18</b>			<b>1.983</b>	<b>1.9898</b>			<b>115,000,000.00</b>	<b>115,571,934.23</b>	<b>118,056,250.00</b>	<b>1.026576</b>

US Sovereign Bond Guarantee	Issuer	CUSIP	Coupon Rate	Yield Matur	Purchase Date	Maturity Date	Ending Par Val/Shares	Amor Value On 03/31/20	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	5,549,865.30	1.152620
<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>5,549,865.30</b>	<b>1.152620</b>

<b>Investment Total</b>			<b>2.108</b>	<b>1.9724</b>			<b>632,388,331.50</b>	<b>636,482,032.55</b>	<b>647,716,901.60</b>	<b>1.024239</b>
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