



PHONXAY KEOKHAM, CPA
TREASURER-TAX COLLECTOR
SAN JOAQUIN COUNTY

Wyman Jeung
Assistant Treasurer-Tax Collector

Mandy Matta
Chief Deputy Treasurer

TREASURY BALANCE SUMMARY
October 31, 2019

I, Phonxay Keokham, Treasurer-Tax Collector, County of San Joaquin, State of California, do hereby certify under oath that on October 31, 2019, the books of said County showed that there was \$3,200,089,295.16 (THREE BILLION, TWO HUNDRED MILLION, EIGHTY NINE THOUSAND, TWO HUNDRED NINETY FIVE DOLLARS AND SIXTEEN CENTS) in the Treasury as follows:

Currency	\$	160,863.40
Summary of Investments (see attachment for details):		
Bank of the West - Sweep		47,788,523.33
Bank of the West - Money Market Plus		50,000,000.00
California Asset Management Program		150,000,000.00
Local Agency Investment Fund		65,000,000.00
Commercial Paper		470,931,388.19
Medium Term Notes		29,785,000.00
US Treasury		53,823,286.46
Federal Agencies		2,312,593,440.06
Total Investments		3,179,921,638.04
Bank Balance		
Bank of the West - Closing Ledger Balance		10,588,109.78
Bank of the West - Transactions not in CAPS (net)		9,418,683.94
Total Treasury Balance	\$	3,200,089,295.16

All investments are in compliance with the County's Investment Policy. Market values are based on information from either the trustee, broker, Wall Street Journal, or other sources approved by the Treasurer-Tax Collector. Based on revenue and expenditure projections and information known to the Treasurer-Tax Collector, the Treasury will be able to meet its pool's expenditure requirement for the next six months. The weighted average maturity of the investments within the treasury pool, assuming all callable bonds are held to maturity, is 479 days.


Phonxay Keokham, Treasurer-Tax Collector

San Joaquin County
PORTFOLIO HOLDINGS
 October 31, 2019

Quantity	Security Symbol	Settlement Date	Security	Cost Value	Cost Price	Market Value	Accrued Interest	Market Value + Accrued Interest	% of Portfolio	YTM @ Cost	Credit Rating 1	Credit Rating 2
20,000,000.00	3134GUMQ0	10/29/2019	FHLMC 1.65 10/29/2021-20	20,000,000.00	100.00	20,015,600.00	1,833.33	20,017,433.33	0.63	1.650	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GAWV2	11/15/2016	FHLMC 1.65 11/15/2021-17	25,000,000.00	100.00	24,966,500.00	190,208.33	25,156,708.33	0.78	1.650	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GAWV2	11/15/2016	FHLMC 1.65 11/15/2021-17	25,000,000.00	100.00	24,966,500.00	190,208.33	25,156,708.33	0.78	1.650	Moodys-Aaa	S&P-AA+
9,950,000.00	3134GAAM6	08/25/2016	FHLMC 1.65 8/25/2021-16	9,950,000.00	100.00	9,923,433.50	30,098.75	9,953,532.25	0.31	1.650	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GT6E8	09/09/2019	FHLMC 1.8 9/9/2024-20	25,000,000.00	100.00	25,001,000.00	65,000.00	25,066,000.00	0.78	1.800	Moodys-Aaa	S&P-AA+
10,000,000.00	3134GB6C1	12/18/2017	FHLMC 2 12/18/2020-18	9,996,500.00	99.97	10,045,000.00	73,888.89	10,118,888.89	0.31	2.012	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GUDH0	09/20/2019	FHLMC 2 9/20/2022-20	25,000,000.00	100.00	25,015,250.00	56,944.44	25,072,194.44	0.78	2.000	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GUDC1	09/19/2019	FHLMC 2.09 9/18/2024-20	25,000,000.00	100.00	25,020,000.00	60,958.33	25,080,958.33	0.78	2.090	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GTX6	06/28/2019	FHLMC 2.1 6/26/2024-20	25,012,500.00	100.05	25,038,750.00	179,375.00	25,218,125.00	0.78	2.089	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GUCP3	09/20/2019	FHLMC 2.1 9/20/2021-19	25,000,000.00	100.00	25,002,500.00	59,791.67	25,062,291.67	0.78	2.100	Moodys-Aaa	S&P-AA+
15,000,000.00	3134GSAL9	12/18/2017	FHLMC 2.125 3/18/2021-18	15,000,000.00	100.00	15,007,200.00	38,072.92	15,045,272.92	0.47	2.125	Moodys-Aaa	S&P-AA+
15,000,000.00	3134GTYH0	07/02/2019	FHLMC 2.125 7/2/2021-20	15,000,000.00	100.00	15,003,000.00	105,364.58	15,108,364.58	0.47	2.125	Moodys-Aaa	S&P-AA+
20,000,000.00	3134GTX5	07/02/2019	FHLMC 2.125 7/2/2021-20	20,000,000.00	100.00	20,005,800.00	140,486.11	20,146,286.11	0.63	2.125	Moodys-Aaa	S&P-AA+
15,000,000.00	3134GUJK7	10/15/2019	FHLMC 2.15 10/15/2024-20	15,000,000.00	100.00	14,968,800.00	14,333.33	14,983,133.33	0.47	2.150	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GBM74	09/29/2017	FHLMC 2.15 9/29/2022-18	24,975,000.00	99.90	25,005,750.00	47,777.78	25,053,527.78	0.78	2.171	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GUDD9	09/19/2019	FHLMC 2.25 9/19/2024-19	25,000,000.00	100.00	24,999,500.00	65,625.00	25,065,125.00	0.78	2.250	Moodys-Aaa	S&P-AA+
15,000,000.00	3134GTE58	07/15/2019	FHLMC 2.275 7/15/2024-20	15,000,000.00	100.00	15,037,500.00	100,479.17	15,137,979.17	0.47	2.275	Moodys-Aaa	S&P-AA+
20,000,000.00	3134GTSC8	06/06/2019	FHLMC 2.67 6/6/2024-19	20,000,000.00	100.00	20,009,200.00	215,083.33	20,224,283.33	0.63	2.670	Moodys-Aaa	S&P-AA+
25,000,000.00	3134G95C7	08/02/2016	FHLMC Step 8/2/2021-17	25,000,000.00	100.00	24,944,000.00	92,708.33	25,036,708.33	0.78	1.615	Moodys-Aaa	S&P-AA+
15,000,000.00	3135G0R96	11/29/2016	FNMA 1.15 11/29/2019-17	14,854,500.00	99.03	14,994,600.00	72,833.33	15,067,433.33	0.47	1.482	Moodys-Aaa	S&P-AA+
15,000,000.00	3135G0R96	11/29/2016	FNMA 1.15 11/29/2019-17	14,854,500.00	99.03	14,994,600.00	72,833.33	15,067,433.33	0.47	1.482	Moodys-Aaa	S&P-AA+
25,000,000.00	3136G4FY4	11/08/2016	FNMA 1.25 11/8/2019-17	24,996,250.00	99.99	24,998,000.00	150,173.61	25,148,173.61	0.78	1.255	Moodys-Aaa	S&P-AA+
15,000,000.00	3135G0F73	11/30/2018	FNMA 1.5 11/30/2020	14,617,500.00	97.45	14,984,850.00	93,750.00	15,078,600.00	0.47	2.820	Moodys-Aaa	S&P-AA+
10,000,000.00	3135G0F73	11/30/2018	FNMA 1.5 11/30/2020	9,748,850.00	97.49	9,989,900.00	62,500.00	10,052,400.00	0.31	2.800	Moodys-Aaa	S&P-AA+
25,000,000.00	3135G0T29	02/28/2017	FNMA 1.5 2/28/2020	24,967,500.00	99.87	24,991,750.00	65,625.00	25,057,375.00	0.78	1.544	Moodys-Aaa	S&P-AA+
20,000,000.00	3135G0D75	12/22/2017	FNMA 1.5 6/22/2020	19,780,000.00	98.90	19,983,400.00	107,500.00	20,090,900.00	0.63	1.953	Moodys-Aaa	S&P-AA+
25,000,000.00	3136G4CW1	09/30/2016	FNMA 1.5 9/30/2021-17	24,987,000.00	99.95	24,919,000.00	31,250.00	24,950,250.00	0.78	1.511	Moodys-Aaa	S&P-AA+
25,000,000.00	3136G4DK6	09/30/2016	FNMA 1.51 9/30/2021-17	25,000,000.00	100.00	24,931,250.00	31,458.33	24,962,708.33	0.78	1.510	Moodys-Aaa	S&P-AA+
25,000,000.00	3136G4EG4	10/12/2016	FNMA 1.55 10/12/2021-17	25,000,000.00	100.00	24,951,750.00	20,451.39	24,972,201.39	0.78	1.550	Moodys-Aaa	S&P-AA+
25,000,000.00	3136G34M4	08/24/2016	FNMA 1.55 8/24/2021-17	24,987,500.00	99.95	24,959,750.00	72,118.06	25,031,868.06	0.78	1.560	Moodys-Aaa	S&P-AA+
25,000,000.00	3136G35Q4	09/15/2016	FNMA 1.55 9/15/2021-17	24,975,000.00	99.90	24,958,250.00	49,513.89	25,007,763.89	0.78	1.571	Moodys-Aaa	S&P-AA+
25,000,000.00	3136G3T21	07/27/2016	FNMA 1.6 7/27/2021-17	25,000,000.00	100.00	24,991,750.00	104,444.44	25,096,194.44	0.78	1.600	Moodys-Aaa	S&P-AA+
25,000,000.00	3136G4PK3	09/28/2017	FNMA 1.75 9/28/2020-18	24,995,000.00	99.98	25,018,500.00	40,104.17	25,058,604.17	0.78	1.757	Moodys-Aaa	S&P-AA+
25,000,000.00	3135G0H55	12/28/2017	FNMA 1.875 12/28/2020	24,898,600.00	99.59	25,071,250.00	160,156.25	25,231,406.25	0.78	2.015	Moodys-Aaa	S&P-AA+
20,000,000.00	3135G0T45	04/05/2018	FNMA 1.875 4/5/2022	19,490,000.00	97.45	20,146,400.00	27,083.33	20,173,483.33	0.63	2.550	Moodys-Aaa	S&P-AA+
2,316,140,000.00				2,312,593,440.06		2,319,639,703.50	9,151,326.16	2,328,791,029.66	72.63	1.892		
TOTAL PORTFOLIO / AVERAGE												
3,188,928,523.33				3,179,921,638.04		3,190,849,925.33	9,377,987.14	3,200,227,912.47	100	1.941		

San Joaquin County
TRANSACTION SUMMARY
 From October 1, 2019 to October 31, 2019

FHLMC 0 10/18/2019	313396NC3	0.000	10/18/2019	10/18/2019	10/18/2019	25,000,000.00	25,000,000.00	0.00	0.00	25,000,000.00	BNP Paribas Securities
FHLMC 1.625 10/30/2019-18	3134GBR95	0.000	10/30/2019	10/30/2019	10/30/2019	10,000,000.00	10,000,000.00	0.00	0.00	10,000,000.00	Union Bank
FNMA 1.4 10/29/2019-16	3136G2SD0	0.000	10/29/2019	10/29/2019	10/29/2019	10,000,000.00	10,000,000.00	0.00	0.00	10,000,000.00	Wells Fargo
Walmart 0 10/16/2019	93114FXG4	0.000	10/16/2019	10/16/2019	10/16/2019	30,000,000.00	30,000,000.00	0.00	0.00	30,000,000.00	Union Bank
Sub Total / Average Matured						365,000,000.00	365,000,000.00		0.00	365,000,000.00	