PHONXAY KEOKHAM, CPA
TREASURER-TAX COLLECTOR
SAN JOAQUIN COUNTY

Wyman Jeung
Assistant Treasurer-Tax Collector

Mandy Matta
Chief Deputy Treasurer

TREASURY BALANCE SUMMARY

December 31, 2019

I, Phonxay Keokham, Treasurer-Tax Collector, County of San Joaquin, State of California, do hereby certify under oath that on December 31, 2019, the books of said County showed that there was $3,604,713,254.76 (THREE BILLION, SIX HUNDRED FOUR MILLION, SEVEN HUNDRED THIRTEEN THOUSAND, TWO HUNDRED FIFTY FOUR DOLLARS AND SEVENTY SIX CENTS) in the Treasury as follows:

Currency		$	150,432.56
Summary of Investments (see attachment for details):			
Bank of the West - Sweep	107,317,261.31		
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	412,298,965.97		
Medium Term Notes	29,785,000.00		
US Treasury	84,698,119.79		
Federal Agencies	2,690,485,821.45		
Total Investments			3,589,585,168.52
Bank Balance			
Bank of the West - Closing Ledger Balance			10,878,284.20
Bank of the West - Transactions not in CAPS (net)			4,099,369.48
Total Treasury Balance		$	3,604,713,254.76

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 523 days.

Phonxay Keokham

Phonxay Keokham, Treasurer-Tax Collector

Tracker

San Joaquin County

PORTFOLIO HOLDINGS

December 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
CASH AND EQUIVALENTS												
107,317,261.31	SWEEP3559	04/22/2010	Bank Deposits - Sweep 110% Collateral	107,317,261.31	100.00	107,317,261.31		107,317,261.31	2.98	1.480	NR	NR
50,000,000.00	MM0888	02/29/2012	Bank of the West - Money Market Plus MM	50,000,000.00	100.00	50,000,000.00		50,000,000.00	1.39	1.590	NR	NR
150,000,000.00	CAMP6088	04/12/2019	California Asset Management Program LGIP	150,000,000.00	100.00	150,000,000.00		150,000,000.00	4.17	1.800	NR	NR
65,000,000.00	LAIF9000	07/31/1988	Local Agency Investment Fund LGIP	65,000,000.00	100.00	65,000,000.00		65,000,000.00	1.81	2.043	NR	NR
372,317,261.31				372,317,261.31		372,317,261.31		372,317,261.31	10.35	1.728		
COMMERCIAL PAPER												
25,000,000.00	03785DBU9	12/20/2019	Apple 0 2/28/2020	24,923,194.44	99.69	24,931,590.00	0.00	24,931,590.00	0.70	1.585	Moodys-P1	S&P-A1
25,000,000.00	03785DC53	10/08/2019	Apple 0 3/5/2020	24,818,923.61	99.28	24,924,692.50	0.00	24,924,692.50	0.70	1.763	Moodys-P1	S&P-A1
30,000,000.00	16677JA30	12/18/2019	Chevron 0 1/3/2020	29,978,933.33	99.93	29,995,848.00	0.00	29,995,848.00	0.83	1.581	Moodys-P1	S&P-A1
20,000,000.00	19121ACQ2	09/04/2019	Coca-Cola 0 3/24/2020	19,789,022.22	98.95	19,919,360.00	0.00	19,919,360.00	0.56	1.900	Moodys-P1	S&P-A1
10,000,000.00	19121ADF5	09/18/2019	Coca-Cola 0 4/15/2020	9,889,750.00	98.90	9,948,295.00	0.00	9,948,295.00	0.28	1.911	Moodys-P1	S&P-A1
10,000,000.00	19121AGL9	11/26/2019	Coca-Cola 0 7/20/2020	9,890,716.67	98.91	9,897,877.00	0.00	9,897,877.00	0.28	1.678	Moodys-P1	S&P-A1
10,000,000.00	19121AGM7	12/11/2019	Coca-Cola 0 7/21/2020	9,895,933.33	98.96	9,897,372.00	0.00	9,897,372.00	0.28	1.698	Moodys-P1	S&P-A1
20,000,000.00	2546R2BJ4	08/29/2019	Disney 0 2/18/2020	19,814,505.56	99.07	19,954,864.00	0.00	19,954,864.00	0.56	1.948	Moodys-P1	S&P-A1
30,000,000.00	2546R2CP9	09/24/2019	Disney 0 3/23/2020	29,713,416.67	99.04	29,880,618.00	0.00	29,880,618.00	0.83	1.918	Moodys-P1	S&P-A1
25,000,000.00	53245PA99	11/21/2019	Eli Lilly 0 1/9/2020	24,946,236.11	99.78	24,989,625.00	0.00	24,989,625.00	0.70	1.583	Moodys-P1	S&P-A1
15,000,000.00	30229ABC2	12/18/2019	Exxon Mobil 0 1/12/2020	14,961,266.67	99.74	14,970,180.00	0.00	14,970,180.00	0.42	3.728	Moodys-P1	S&P-A1
25,000,000.00	30229AAH2	12/04/2019	Exxon Mobil 0 1/17/2020	24,950,194.44	99.80	24,980,402.50	0.00	24,980,402.50	0.70	1.633	Moodys-P1	S&P-A1
10,000,000.00	30229ACX5	12/03/2019	Exxon Mobil 0 3/31/2020	9,945,127.78	99.45	9,957,963.00	0.00	9,957,963.00	0.28	1.669	Moodys-P1	S&P-A1
50,000,000.00	58934AAU0	12/06/2019	Merck 0 1/28/2020	49,884,430.56	99.77	49,935,440.00	0.00	49,935,440.00	1.39	1.574	Moodys-P1	S&P-A1
15,000,000.00	59157TAE3	11/19/2019	MetLife 0 1/14/2020	14,961,733.33	99.74	14,990,316.00	0.00	14,990,316.00	0.42	1.644	Moodys-P1	S&P-A1
35,000,000.00	59087ABK4	08/14/2019	MetLife 0 2/19/2020	34,641,687.50	98.98	34,918,978.50	0.00	34,918,978.50	0.97	1.970	Moodys-P1	S&P-A1
20,000,000.00	64105GAM6	11/15/2019	Nestle 0 1/21/2020	19,939,700.00	99.70	19,980,632.00	0.00	19,980,632.00	0.56	1.625	Moodys-P1	S&P-A1
15,000,000.00	89233GA22	04/10/2019	Toyota 0 1/2/2020	14,721,318.75	98.14	14,998,615.50	0.00	14,998,615.50	0.42	2.552	Moodys-P1	S&P-A1
25,000,000.00	89233GFC5	09/19/2019	Toyota 0 6/12/2020	24,632,875.00	98.53	24,792,037.50	0.00	24,792,037.50	0.70	2.010	Moodys-P1	S&P-A1
415,000,000.00				412,298,965.97		413,864,706.50	0.00	413,864,706.50	11.54	1.843		
MEDIUM TERM NOTES												
20,000,000.00	037833DL1	09/11/2019	Apple 1.7 9/11/2022	20,000,000.00	100.00	19,986,000.00	103,888.89	20,089,888.89	0.56	1.700	Moodys-Aa1	S&P-AA+
10,000,000.00	459200HM6	05/15/2018	IBM 1.625 5/15/2020-14	9,785,000.00	97.85	9,996,800.00	20,763.89	10,017,563.89	0.28	2.737	Moodys-A1	S&P-A1+
30,000,000.00				29,785,000.00		29,982,800.00	124,652.78	30,107,452.78	0.83	2.046		
U.S. TREASURY												
25,000,000.00	912796TC3	12/03/2019	T-Bill 0 1/23/2020	24,948,645.83	99.79	24,978,500.00	0.00	24,978,500.00	0.70	1.473	Moodys-Aaa	S&P-AA+
25,000,000.00	912796WQ8	12/03/2019	T-Bill 0 1/28/2020	24,942,833.33	99.77	24,973,500.00	0.00	24,973,500.00	0.70	1.494	Moodys-Aaa	S&P-AA+
25,000,000.00	912828S27	12/31/2019	T-Bond 1.125 6/30/2021	24,835,937.50	99.34	24,825,250.00	768.44	24,826,018.44	0.70	1.570	Moodys-Aaa	S&P-AA+
10,000,000.00	9128284Q0	11/30/2018	T-Note 2.5 5/31/2020	9,970,703.13	99.71	10,034,300.00	21,174.86	10,055,474.86	0.28	2.701	Moodys-Aaa	S&P-AA+
85,000,000.00				84,698,119.79		84,811,550.00	21,943.30	84,833,493.30	2.36	1.652		
FEDERAL AGENCIES												
10,000,000.00	3133EGRN7	08/17/2016	FFCB 1.47 2/17/2021-16	10,000,000.00	100.00	9,986,300.00	54,716.67	10,041,016.67	0.28	1.470	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EKZY5	09/25/2019	FFCB 1.55 6/1/2022	24,981,750.00	99.93	24,970,000.00	32,291.67	25,002,291.67	0.70	1.578	Moodys-Aaa	S&P-AA+
15,000,000.00	3133EGNM3	07/26/2016	FFCB 1.56 7/26/2021-16	14,988,600.00	99.92	14,945,550.00	100,750.00	15,046,300.00	0.42	1.576	Moodys-Aaa	S&P-AA+
15,000,000.00	3133ELDU5	12/13/2019	FFCB 1.58 12/13/2021	14,982,300.00	99.88	14,995,350.00	11,850.00	15,007,200.00	0.42	1.640	Moodys-Aaa	S&P-AA+
25,000,000.00	3133ELCY8	12/10/2019	FFCB 1.59 12/10/2021-20	25,000,000.00	100.00	24,976,250.00	23,187.50	24,999,437.50	0.70	1.590	Moodys-Aaa	S&P-AA+
25,000,000.00	3133ELCY8	12/10/2019	FFCB 1.59 12/10/2021-20	24,995,000.00	99.98	24,976,250.00	23,187.50	24,999,437.50	0.70	1.600	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EK4X1	11/01/2019	FFCB 1.6 11/1/2023	24,952,500.00	99.81	24,964,250.00	66,666.67	25,030,916.67	0.70	1.649	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EK3V6	10/28/2019	FFCB 1.6 12/28/2021	24,997,500.00	99.99	25,013,000.00	3,333.33	25,016,333.33	0.70	1.605	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EHEZ2	04/06/2017	FFCB 1.6 4/6/2020	25,045,250.00	100.18	24,998,250.00	94,444.44	25,092,694.44	0.70	1.538	Moodys-Aaa	S&P-AA+
25,000,000.00	3133ELFR0	12/27/2019	FFCB 1.625 12/27/2021	25,022,000.00	100.09	25,016,000.00	4,513.89	25,020,513.89	0.70	1.580	Moodys-Aaa	S&P-AA
10,000,000.00	3133EG6T7	02/10/2017	FFCB 1.625 2/10/2020-17	9,998,000.00	99.98	10,000,100.00	63,645.83	10,063,745.83	0.28	1.632	Moodys-Aaa	S&P-AA+
15,000,000.00	3133ELEL4	12/19/2019	FFCB 1.69 5/17/2023	15,000,000.00	100.00	15,028,350.00	8,450.00	15,036,800.00	0.42	1.690	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EKS49	09/26/2019	FFCB 1.69 9/26/2022	25,000,000.00	100.00	25,054,000.00	111,493.06	25,165,493.06	0.70	1.690	Moodys-Aaa	S&P-AA+
10,000,000.00	3133ELCH5	12/02/2019	FFCB 1.7 6/2/2022-20	10,000,000.00	100.00	9,993,900.00	13,694.44	10,007,594.44	0.28	1.700	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EKS56	09/25/2019	FFCB 1.7 9/25/2023	25,000,000.00	100.00	25,056,500.00	113,333.33	25,169,833.33	0.70	1.700	Moodys-Aaa	S&P-AA+
15,000,000.00	3133ELDH4	12/16/2019	FFCB 1.71 12/16/2022-20	15,000,000.00	100.00	15,000,150.00	10,687.50	15,010,837.50	0.42	1.710	Moodys-Aaa	S&P-AA+
10,000,000.00	3133EG3E3	01/06/2017	FFCB 1.72 1/6/2020-17	10,000,000.00	100.00	10,000,000.00	83,611.11	10,083,611.11	0.28	1.720	Moodys-Aaa	S&P-AA+
23,000,000.00	3133EG3E3	01/06/2017	FFCB 1.72 1/6/2020-17	23,000,000.00	100.00	23,000,000.00	192,305.56	23,192,305.56	0.64	1.720	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EKTG1	07/01/2019	FFCB 1.75 7/1/2022	25,000,000.00	100.00	25,089,750.00	218,750.00	25,308,500.00	0.70	1.750	Moodys-Aaa	S&P-AA+
15,000,000.00	3133ELET7	12/19/2019	FFCB 1.78 12/19/2022-20	14,988,750.00	99.93	14,991,300.00	8,900.00	15,000,200.00	0.42	1.806	Moodys-Aaa	S&P-AA+

San Joaquin County

PORTFOLIO HOLDINGS

December 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
10,000,000.00	3133EEW55	06/15/2015	FFCB 1.8 6/15/2020	9,995,000.00	99.95	10,010,200.00	8,000.00	10,018,200.00	0.28	1.811	Moodys-Aaa	S&P-AA+
15,000,000.00	3133ELEU4	12/20/2019	FFCB 1.83 3/20/2023-20	15,000,000.00	100.00	14,981,100.00	8,387.50	14,989,487.50	0.42	1.830	Moodys-Aaa	S&P-AA+
20,000,000.00	3133EKTN6	07/02/2019	FFCB 1.85 10/2/2020	19,985,720.00	99.93	20,048,600.00	91,472.22	20,140,072.22	0.56	1.909	Moodys-Aaa	S&P-AA+
25,000,000.00	3133ELBF0	11/27/2019	FFCB 1.89 11/27/2024-20	25,000,000.00	100.00	25,009,500.00	44,625.00	25,054,125.00	0.70	1.890	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EKRV0	06/24/2019	FFCB 1.9 6/24/2021	25,000,000.00	100.00	25,112,000.00	9,236.11	25,121,236.11	0.70	1.900	Moodys-Aaa	S&P-AA+
20,000,000.00	3133EKTV8	07/01/2019	FFCB 1.9 7/1/2024	20,036,620.00	100.18	20,128,800.00	190,000.00	20,318,800.00	0.56	1.861	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EKM94	09/11/2019	FFCB 1.9 9/11/2023-20	25,000,000.00	100.00	25,003,000.00	145,138.89	25,148,138.89	0.70	1.900	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EG2L8	12/28/2016	FFCB 1.92 12/28/2020	25,019,000.00	100.08	25,081,750.00	4,000.00	25,085,750.00	0.70	1.900	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EKG42	09/19/2019	FFCB 1.92 8/28/2023-20	24,922,500.00	99.69	25,001,000.00	164,000.00	25,165,000.00	0.70	2.002	Moodys-Aaa	S&P-AA+
9,550,000.00	3133EHXM0	12/06/2017	FFCB 1.93 12/6/2021-17	9,466,437.50	99.13	9,535,770.50	12,799.65	9,548,570.15	0.27	2.160	Moodys-Aaa	S&P-AA+
10,000,000.00	3133EHP31	11/02/2017	FFCB 1.95 11/2/2021	10,013,400.00	100.13	10,068,900.00	31,958.33	10,100,858.33	0.28	1.915	Moodys-Aaa	S&P-AA+
10,000,000.00	3133EKN93	09/16/2019	FFCB 1.96 9/16/2024-20	10,000,000.00	100.00	9,985,900.00	57,166.67	10,043,066.67	0.28	1.960	Moodys-Aaa	S&P-AA+
20,000,000.00	3133EK5N2	11/06/2019	FFCB 2.01 11/6/2023-20	20,000,000.00	100.00	19,904,800.00	61,416.67	19,966,216.67	0.56	2.010	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EHM91	11/01/2017	FFCB 2.08 11/1/2022	25,023,500.00	100.09	25,323,000.00	86,666.67	25,409,666.67	0.70	2.060	Moodys-Aaa	S&P-AA+
10,000,000.00	3133EKRW8	06/24/2019	FFCB 2.1 6/24/2021-20	10,000,000.00	100.00	10,024,800.00	4,083.33	10,028,883.33	0.28	2.100	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EK3L8	10/22/2019	FFCB 2.15 4/22/2024-20	25,000,000.00	100.00	24,856,750.00	103,020.83	24,959,770.83	0.70	2.150	Moodys-Aaa	S&P-AA+
10,000,000.00	3133EKHA7	04/16/2019	FFCB 2.4 12/16/2020	9,994,500.00	99.95	10,084,600.00	10,000.00	10,094,600.00	0.28	2.435	Moodys-Aaa	S&P-AA+
25,000,000.00	3133EKGL4	04/09/2019	FFCB 2.44 4/9/2021-20	24,993,500.00	99.97	25,051,250.00	138,944.44	25,190,194.44	0.70	2.453	Moodys-Aaa	S&P-AA+
10,000,000.00	3133EJRL5	06/11/2018	FFCB 2.55 6/11/2020	9,996,300.00	99.96	10,043,600.00	14,166.67	10,057,766.67	0.28	2.569	Moodys-Aaa	S&P-AA+
20,000,000.00	3133EJNS4	05/10/2018	FFCB 2.7 5/10/2021	19,976,000.00	99.88	20,305,200.00	76,500.00	20,381,700.00	0.56	2.742	Moodys-Aaa	S&P-AA+
20,000,000.00	3133EJTF6	07/02/2018	FFCB 2.7 7/2/2021	20,000,000.00	100.00	20,338,800.00	268,500.00	20,607,300.00	0.56	2.700	Moodys-Aaa	S&P-AA+
10,000,000.00	3133EJ2R9	12/14/2018	FFCB 2.75 12/14/2020	9,993,230.00	99.93	10,119,200.00	12,986.11	10,132,186.11	0.28	2.785	Moodys-Aaa	S&P-AA+
25,000,000.00	313384RT8	11/19/2019	FHLB 0 1/13/2020	24,940,798.61	99.76	24,988,500.00	0.00	24,988,500.00	0.70	1.554	Moodys-Aaa	S&P-AA+
25,000,000.00	313384RW1	11/26/2019	FHLB 0 1/16/2020	24,944,218.75	99.78	24,985,250.00	0.00	24,985,250.00	0.70	1.579	Moodys-Aaa	S&P-AA+
25,000,000.00	313384RG6	11/13/2019	FHLB 0 1/2/2020	24,946,875.00	99.79	25,000,000.00	0.00	25,000,000.00	0.70	1.533	Moodys-Aaa	S&P-AA+
25,000,000.00	313384SC4	11/25/2019	FHLB 0 1/22/2020	24,937,166.67	99.75	24,979,000.00	0.00	24,979,000.00	0.70	1.564	Moodys-Aaa	S&P-AA+
25,000,000.00	313384SE0	11/26/2019	FHLB 0 1/24/2020	24,935,263.89	99.74	24,977,000.00	0.00	24,977,000.00	0.70	1.584	Moodys-Aaa	S&P-AA+
15,000,000.00	313384SH3	12/24/2019	FHLB 0 1/27/2020	14,979,033.33	99.86	14,984,250.00	0.00	14,984,250.00	0.42	1.482	Moodys-Aaa	S&P-AA+
25,000,000.00	313384RH4	11/13/2019	FHLB 0 1/3/2020	24,945,812.50	99.78	24,999,000.00	0.00	24,999,000.00	0.70	1.533	Moodys-Aaa	S&P-AA+
25,000,000.00	313384RM3	11/15/2019	FHLB 0 1/7/2020	24,942,767.36	99.77	24,994,750.00	0.00	24,994,750.00	0.70	1.559	Moodys-Aaa	S&P-AA+
25,000,000.00	313384RN1	11/15/2019	FHLB 0 1/8/2020	24,941,687.50	99.77	24,993,750.00	0.00	24,993,750.00	0.70	1.559	Moodys-Aaa	S&P-AA+
20,000,000.00	313384RP6	11/20/2019	FHLB 0 1/9/2020	19,956,805.56	99.78	19,994,200.00	0.00	19,994,200.00	0.56	1.558	Moodys-Aaa	S&P-AA+
25,000,000.00	313384TJ8	10/17/2019	FHLB 0 2/21/2020	24,860,652.78	99.44	24,947,250.00	0.00	24,947,250.00	0.70	1.589	Moodys-Aaa	S&P-AA+
20,000,000.00	313384TM1	11/27/2019	FHLB 0 2/24/2020	19,921,877.78	99.61	19,955,200.00	0.00	19,955,200.00	0.56	1.586	Moodys-Aaa	S&P-AA+
25,000,000.00	313384TR0	12/27/2019	FHLB 0 2/28/2020	24,932,187.50	99.73	24,939,750.00	0.00	24,939,750.00	0.70	1.554	Moodys-Aaa	S&P-AA+
25,000,000.00	313384UN7	10/17/2019	FHLB 0 3/20/2020	24,833,159.72	99.33	24,915,500.00	0.00	24,915,500.00	0.70	1.560	Moodys-Aaa	S&P-AA+
25,000,000.00	313384TY5	10/17/2019	FHLB 0 3/6/2020	24,845,291.67	99.38	24,930,750.00	0.00	24,930,750.00	0.70	1.590	Moodys-Aaa	S&P-AA+
25,000,000.00	313384VS5	12/27/2019	FHLB 0 4/17/2020	24,876,722.22	99.51	24,884,500.00	0.00	24,884,500.00	0.70	1.593	Moodys-Aaa	S&P-AA+
25,000,000.00	313384VC0	10/17/2019	FHLB 0 4/3/2020	24,818,090.28	99.27	24,899,750.00	0.00	24,899,750.00	0.70	1.561	Moodys-Aaa	S&P-AA+
25,000,000.00	313384WW5	10/28/2019	FHLB 0 5/15/2020	24,783,333.33	99.13	24,854,000.00	0.00	24,854,000.00	0.70	1.574	Moodys-Aaa	S&P-AA+
25,000,000.00	313384XT1	12/11/2019	FHLB 0 6/5/2020	24,808,250.00	99.23	24,830,000.00	0.00	24,830,000.00	0.70	1.572	Moodys-Aaa	S&P-AA+
15,000,000.00	3130A9UQ2	10/26/2016	FHLB 1.375 10/26/2020-17	15,000,000.00	100.00	14,978,400.00	37,239.58	15,015,639.58	0.42	1.375	Moodys-Aaa	S&P-AA+
25,000,000.00	3130A9BJ9	09/01/2016	FHLB 1.55 9/1/2021-16	24,987,500.00	99.95	24,914,750.00	129,166.67	25,043,916.67	0.70	1.560	Moodys-Aaa	S&P-AA+
10,000,000.00	3130A6PT8	10/29/2015	FHLB 1.57 4/29/2020-16	10,000,000.00	100.00	9,991,900.00	27,038.89	10,018,938.89	0.28	1.570	Moodys-Aaa	S&P-AA+
10,000,000.00	3130A9JZ5	09/27/2016	FHLB 1.6 9/27/2021-16	9,995,000.00	99.95	9,982,600.00	41,777.78	10,024,377.78	0.28	1.610	Moodys-Aaa	S&P-AA+
10,000,000.00	3130ABY34	11/29/2017	FHLB 1.613 5/29/2020	9,947,200.00	99.47	9,998,000.00	14,337.78	10,012,337.78	0.28	1.830	Moodys-Aaa	S&P-AA+
20,000,000.00	3130A9F89	09/30/2016	FHLB 1.625 9/30/2021-16	20,005,000.00	100.03	19,979,600.00	81,250.00	20,060,850.00	0.56	1.620	Moodys-Aaa	S&P-AA+
25,000,000.00	3130AHDS9	10/18/2019	FHLB 1.68 10/18/2023-21	25,000,000.00	100.00	24,886,500.00	85,166.67	24,971,666.67	0.70	1.680	Moodys-Aaa	S&P-AA+
25,000,000.00	3130AA2F4	11/23/2016	FHLB 1.7 11/23/2021-17	25,000,000.00	100.00	24,969,750.00	44,861.11	25,014,611.11	0.70	1.700	Moodys-Aaa	S&P-AA+
25,000,000.00	3130AHSC8	12/30/2019	FHLB 1.7 12/30/2021-20	25,000,000.00	100.00	24,998,000.00	0.00	24,998,000.00	0.70	1.700	Moodys-Aaa	S&P-AA+
25,000,000.00	3130ACN83	10/30/2017	FHLB 1.7 5/15/2020-19	24,972,500.00	99.89	25,008,250.00	54,305.56	25,062,555.56	0.70	1.744	Moodys-Aaa	S&P-AA+
20,000,000.00	3130AHM75	12/05/2019	FHLB 1.75 12/5/2022-20	19,995,000.00	99.98	19,987,000.00	25,277.78	20,012,277.78	0.56	1.759	Moodys-Aaa	S&P-AA+
15,000,000.00	3130AHM75	12/05/2019	FHLB 1.75 12/5/2022-20	15,000,000.00	100.00	14,990,250.00	18,958.33	15,009,208.33	0.42	1.750	Moodys-Aaa	S&P-AA+
25,000,000.00	3130A3UQ5	12/11/2017	FHLB 1.875 12/11/2020	24,937,500.00	99.75	25,053,250.00	26,041.67	25,079,291.67	0.70	1.961	Moodys-Aaa	S&P-AA+
25,000,000.00	3130AHN66	12/16/2019	FHLB 1.94 12/16/2024-20	25,000,000.00	100.00	25,005,750.00	20,208.33	25,025,958.33	0.70	1.940	Moodys-Aaa	S&P-AA+
20,000,000.00	3130AGZR9	09/24/2019	FHLB 1.95 9/24/2024-20	19,990,000.00	99.95	19,980,800.00	105,083.33	20,085,883.33	0.56	1.961	Moodys-Aaa	S&P-AA+
20,000,000.00	3130ADFP2	01/29/2018	FHLB 2.02 1/29/2020	19,949,360.00	99.75	20,005,600.00	170,577.78	20,176,177.78	0.56	2.150	Moodys-Aaa	S&P-AA+
10,000,000.00	3130AHGB3	10/30/2019	FHLB 2.02 10/30/2024-20	10,000,000.00	100.00	10,001,300.00	33,666.67	10,034,966.67	0.28	2.020	Moodys-Aaa	S&P-AA+
25,000,000.00	3130AAA32	11/30/2016	FHLB 2.03 11/24/2021-17	25,000,000.00	100.00	25,007,000.00	52,159.72	25,059,159.72	0.70	2.030	Moodys-Aaa	S&P-AA+
10,000,000.00	3130AHFJ7	10/30/2019	FHLB 2.05 10/30/2024-20	10,000,000.00	100.00	10,002,300.00	34,166.67	10,036,466.67	0.28	2.050	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GUZN3	12/11/2019	FHLB 2.09 12/11/2024-20	25,000,000.00	100.00	24,988,750.00	29,027.78	25,017,777.78	0.70	2.090	Moodys-Aaa	S&P-AA+
25,000,000.00	3130AG5T8	03/27/2019	FHLB 2.375 3/27/2020	24,977,775.00	99.91	25,036,500.00	155,034.72	25,191,534.72	0.70	2.466	Moodys-Aaa	S&P-AA+
10,000,000.00	3130AG7D1	04/02/2019	FHLB 2.375 7/2/2020	9,994,050.00	99.94	10,035,400.00	118,090.28	10,153,490.28	0.28	2.425	Moodys-Aaa	S&P-AA+

San Joaquin County

PORTFOLIO HOLDINGS

December 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
25,000,000.00	3130ADXD9	04/04/2018	FHLB 2.4 7/15/2020	25,000,000.00	100.00	25,103,250.00	276,666.67	25,379,916.67	0.70	2.400	Moodys-Aaa	S&P-AA+
15,500,000.00	3130ADXC1	04/04/2018	FHLB 2.4 8/7/2020	15,498,481.00	99.99	15,571,455.00	148,800.00	15,720,255.00	0.43	2.405	Moodys-Aaa	S&P-AA+
10,000,000.00	313378WG2	09/26/2019	FHLB 2.5 3/11/2022	10,211,900.00	102.12	10,187,700.00	76,388.89	10,264,088.89	0.28	1.617	Moodys-Aaa	S&P-AA+
25,000,000.00	3130AECJ7	11/28/2018	FHLB 2.625 5/28/2020	24,947,000.00	99.79	25,097,750.00	60,156.25	25,157,906.25	0.70	2.770	Moodys-Aaa	S&P-AA+
20,000,000.00	3130A1XJ2	06/14/2019	FHLB 2.875 6/14/2024	20,906,400.00	104.53	20,999,000.00	27,152.78	21,026,152.78	0.56	1.920	Moodys-Aaa	S&P-AA+
10,000,000.00	3130AEJN1	06/29/2018	FHLB 3.1 6/29/2023-20	10,000,000.00	100.00	10,051,300.00	1,722.22	10,053,022.22	0.28	3.100	Moodys-Aaa	S&P-AA+
25,000,000.00	313371U79	12/11/2018	FHLB 3.125 12/11/2020	25,185,750.00	100.74	25,343,250.00	43,402.78	25,386,652.78	0.70	2.741	Moodys-Aaa	S&P-AA+
10,000,000.00	313370E38	12/12/2017	FHLB 3.375 6/12/2020	10,350,000.00	103.50	10,072,800.00	17,812.50	10,090,612.50	0.28	1.934	Moodys-Aaa	S&P-AA+
10,140,000.00	3134GAAV6	08/18/2016	FHLMC 1.32 2/21/2020-17	10,140,000.00	100.00	10,134,828.60	48,334.00	10,183,162.60	0.28	1.320	Moodys-Aaa	S&P-AA+
25,000,000.00	3137EADR7	11/01/2017	FHLMC 1.375 5/1/2020	24,850,000.00	99.40	24,977,000.00	57,291.67	25,034,291.67	0.70	1.621	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GAKR4	09/14/2016	FHLMC 1.47 9/14/2020-16	25,000,000.00	100.00	24,999,500.00	109,229.17	25,108,729.17	0.70	1.470	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GAJF2	08/30/2016	FHLMC 1.6 8/27/2021-17	24,993,903.50	99.98	24,932,250.00	137,777.78	25,070,027.78	0.70	1.605	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GASH8	10/12/2016	FHLMC 1.61 10/12/2021-17	25,000,000.00	100.00	24,933,500.00	88,326.39	25,021,826.39	0.70	1.610	Moodys-Aaa	S&P-AA+
15,000,000.00	3137EAEJ4	03/29/2018	FHLMC 1.625 9/29/2020	14,728,200.00	98.19	14,999,100.00	62,291.67	15,061,391.67	0.42	2.376	Moodys-Aaa	S&P-AA+
20,000,000.00	3134GASW5	10/18/2016	FHLMC 1.65 10/18/2021-17	20,000,000.00	100.00	19,961,400.00	66,916.67	20,028,316.67	0.56	1.650	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GASX3	10/21/2016	FHLMC 1.65 10/21/2021-17	25,000,000.00	100.00	24,949,250.00	80,208.33	25,029,458.33	0.70	1.650	Moodys-Aaa	S&P-AA+
20,000,000.00	3134GUMQ0	10/29/2019	FHLMC 1.65 10/29/2021-20	20,000,000.00	100.00	20,005,200.00	56,833.33	20,062,033.33	0.56	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	24,947,500.00	52,708.33	25,000,208.33	0.70	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	24,947,500.00	52,708.33	25,000,208.33	0.70	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	9,918,259.50	57,461.25	9,975,720.75	0.28	1.650	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GUM64	12/30/2019	FHLMC 1.75 12/30/2021-20	25,000,000.00	100.00	24,994,250.00	0.00	24,994,250.00	0.70	1.750	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GUWV8	12/10/2019	FHLMC 1.75 6/10/2022-20	25,000,000.00	100.00	24,946,750.00	25,520.83	24,972,270.83	0.70	1.750	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	24,827,000.00	140,000.00	24,967,000.00	0.70	1.800	Moodys-Aaa	S&P-AA+
10,000,000.00	3134GUH29	12/30/2019	FHLMC 1.85 12/28/2023-20	10,000,000.00	100.00	10,001,900.00	0.00	10,001,900.00	0.28	1.850	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GUVH0	11/27/2019	FHLMC 1.9 11/27/2023-20	25,000,000.00	100.00	24,930,250.00	44,861.11	24,975,111.11	0.70	1.900	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GUYR5	12/19/2019	FHLMC 1.9 12/19/2023-20	25,000,000.00	100.00	24,977,250.00	15,833.33	24,993,083.33	0.70	1.900	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	10,035,300.00	7,222.22	10,042,522.22	0.28	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	25,003,500.00	140,277.78	25,143,777.78	0.70	2.000	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GUZC7	12/12/2019	FHLMC 2.05 12/12/2024-20	25,000,000.00	100.00	24,992,500.00	27,048.61	25,019,548.61	0.70	2.050	Moodys-Aaa	S&P-AA+
20,000,000.00	3134GUZD5	12/27/2019	FHLMC 2.05 12/26/2024-20	20,000,000.00	100.00	19,993,200.00	4,555.56	19,997,755.56	0.56	2.050	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	24,927,500.00	148,041.67	25,075,541.67	0.70	2.090	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GTXX6	06/28/2019	FHLMC 2.1 6/26/2024-20	25,012,500.00	100.05	25,010,000.00	7,291.67	25,017,291.67	0.70	2.089	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	15,000,000.00	158,489.58	15,158,489.58	0.42	2.125	Moodys-Aaa	S&P-AA+
20,000,000.00	3134GTXT5	07/02/2019	FHLMC 2.125 7/2/2021-20	20,000,000.00	100.00	20,000,000.00	211,319.44	20,211,319.44	0.56	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	15,000,900.00	68,083.33	15,068,983.33	0.42	2.150	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	15,024,150.00	157,354.17	15,181,504.17	0.42	2.275	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	24,955,500.00	155,208.33	25,110,708.33	0.70	1.615	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	14,994,750.00	18,750.00	15,013,500.00	0.42	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	9,996,500.00	12,500.00	10,009,000.00	0.28	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	24,995,250.00	128,125.00	25,123,375.00	0.70	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	19,986,000.00	7,500.00	19,993,500.00	0.56	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	24,905,500.00	93,750.00	24,999,250.00	0.70	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	24,917,000.00	94,375.00	25,011,375.00	0.70	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	24,934,250.00	85,034.72	25,019,284.72	0.70	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	24,944,250.00	136,701.39	25,080,951.39	0.70	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	24,941,250.00	114,097.22	25,055,347.22	0.70	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	24,973,750.00	171,111.11	25,144,861.11	0.70	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	25,014,000.00	113,020.83	25,127,020.83	0.70	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	25,061,000.00	3,906.25	25,064,906.25	0.70	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	20,128,800.00	89,583.33	20,218,383.33	0.56	2.550	Moodys-Aaa	S&P-AA+
2,693,140,000.00				2,690,485,821.45		2,694,471,863.60	7,988,070.18	2,702,459,933.78	74.90	1.834		
TOTAL PORTFOLIO /AVERAGE												
3,595,457,261.31				3,589,585,168.52		3,595,448,181.41	8,134,666.26	3,603,582,847.67	100.00	1.82		

San Joaquin County

TRANSACTION SUMMARY

From December 1, 2019 to December 31, 2019

Security	Security	YTM @	Trade	Settlement	Maturity	Quantity	Principal	Price	Interest/Dividends	Total	Broker/Dealer
PURCHASES											
Apple 0 2/28/2020	03785DBU9	1.585	12/20/2019	12/20/2019	02/28/2020	25,000,000.00	24,923,194.44	99.692778	0.00	24,923,194.44	BNP Paribas Securities
Chevron 0 1/3/2020	16677JA30	1.581	12/18/2019	12/18/2019	01/03/2020	30,000,000.00	29,978,933.33	99.929778	0.00	29,978,933.33	BNP Paribas Securities
Coca-Cola 0 7/21/2020	19121AGM7	1.698	12/11/2019	12/11/2019	07/21/2020	10,000,000.00	9,895,933.33	98.959333	0.00	9,895,933.33	BNP Paribas Securities
Eli Lilly 0 12/27/2019	53245QZT6	1.571	12/09/2019	12/09/2019	12/27/2019	10,000,000.00	9,992,150.00	99.9215	0.00	9,992,150.00	BNP Paribas Securities
Exxon Mobil 0 1/12/2020	30229ABC2	3.728	12/17/2019	12/18/2019	01/12/2020	15,000,000.00	14,961,266.67	99.741778	0.00	14,961,266.67	BNP Paribas Securities
Exxon Mobil 0 1/17/2020	30229AAH2	1.633	12/04/2019	12/04/2019	01/17/2020	25,000,000.00	24,950,194.44	99.800778	0.00	24,950,194.44	Union Bank
Exxon Mobil 0 3/31/2020	30229ACX5	1.669	12/02/2019	12/03/2019	03/31/2020	10,000,000.00	9,945,127.78	99.451278	0.00	9,945,127.78	BNP Paribas Securities
FFCB 1.58 12/13/2021	3133ELDU5	1.640	12/09/2019	12/13/2019	12/13/2021	15,000,000.00	14,982,300.00	99.882	0.00	14,982,300.00	Wells Fargo
FFCB 1.59 12/10/2021-20	3133ELCY8	1.600	12/09/2019	12/10/2019	12/10/2021	25,000,000.00	24,995,000.00	99.98	0.00	24,995,000.00	Union Bank
FFCB 1.59 12/10/2021-20	3133ELCY8	1.590	12/05/2019	12/10/2019	12/10/2021	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	BNP Paribas Securities
FFCB 1.625 12/27/2021	3133ELFR0	1.580	12/27/2019	12/27/2019	12/27/2021	25,000,000.00	25,022,000.00	100.088	0.00	25,022,000.00	Union Bank
FFCB 1.69 5/17/2023	3133ELEL4	1.690	12/11/2019	12/19/2019	05/17/2023	15,000,000.00	15,000,000.00	100	0.00	15,000,000.00	Piper Jaffray & Co.
FFCB 1.7 6/2/2022-20	3133ELCH5	1.700	11/26/2019	12/02/2019	06/02/2022	10,000,000.00	10,000,000.00	100	0.00	10,000,000.00	Raymond James
FFCB 1.71 12/16/2022-20	3133ELDH4	1.710	12/04/2019	12/16/2019	12/16/2022	15,000,000.00	15,000,000.00	100	0.00	15,000,000.00	Union Bank
FFCB 1.78 12/19/2022-20	3133ELET7	1.806	12/18/2019	12/19/2019	12/19/2022	15,000,000.00	14,988,750.00	99.925	0.00	14,988,750.00	Wells Fargo
FFCB 1.83 3/20/2023-20	3133ELEU4	1.830	12/18/2019	12/20/2019	03/20/2023	15,000,000.00	15,000,000.00	100	0.00	15,000,000.00	BNP Paribas Securities
FHLB 0 1/27/2020	313384SH3	1.482	12/24/2019	12/24/2019	01/27/2020	15,000,000.00	14,979,033.33	99.860222	0.00	14,979,033.33	BNP Paribas Securities
FHLB 0 12/26/2019	313384QZ5	1.541	12/06/2019	12/06/2019	12/26/2019	25,000,000.00	24,978,611.11	99.914444	0.00	24,978,611.11	BNP Paribas Securities
FHLB 0 12/27/2019	313384RA9	1.541	12/06/2019	12/06/2019	12/27/2019	25,000,000.00	24,977,541.67	99.910167	0.00	24,977,541.67	BNP Paribas Securities
FHLB 0 12/30/2019	313384RD3	1.542	12/06/2019	12/06/2019	12/30/2019	25,000,000.00	24,974,333.33	99.897333	0.00	24,974,333.33	BNP Paribas Securities
FHLB 0 2/28/2020	313384TR0	1.554	12/27/2019	12/27/2019	02/28/2020	25,000,000.00	24,932,187.50	99.72875	0.00	24,932,187.50	BNP Paribas Securities
FHLB 0 4/17/2020	313384VS5	1.593	12/27/2019	12/27/2019	04/17/2020	25,000,000.00	24,876,722.22	99.506889	0.00	24,876,722.22	BNP Paribas Securities
FHLB 0 6/5/2020	313384XT1	1.572	12/11/2019	12/11/2019	06/05/2020	25,000,000.00	24,808,250.00	99.233	0.00	24,808,250.00	Union Bank
FHLB 1.7 12/30/2021-20	3130AHSC8	1.700	12/30/2019	12/30/2019	12/30/2021	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	BNP Paribas Securities
FHLB 1.75 12/5/2022-20	3130AHM75	1.750	12/04/2019	12/05/2019	12/05/2022	15,000,000.00	15,000,000.00	100	0.00	15,000,000.00	BNP Paribas Securities
FHLB 1.75 12/5/2022-20	3130AHM75	1.759	12/05/2019	12/05/2019	12/05/2022	20,000,000.00	19,995,000.00	99.975	0.00	19,995,000.00	BNP Paribas Securities
FHLB 1.94 12/16/2024-20	3130AHN66	1.940	12/05/2019	12/16/2019	12/16/2024	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	Union Bank
FHLB 2.09 12/11/2024-20	3134GUZN3	2.090	12/09/2019	12/11/2019	12/11/2024	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	BNP Paribas Securities
FHLMC 1.75 12/30/2021-20	3134GUM64	1.750	12/30/2019	12/30/2019	12/30/2021	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	Wells Fargo
FHLMC 1.75 6/10/2022-20	3134GUWV8	1.750	11/27/2019	12/10/2019	06/10/2022	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	UBS Financial Services
FHLMC 1.85 12/28/2023-20	3134GUH29	1.850	12/18/2019	12/30/2019	12/28/2023	10,000,000.00	10,000,000.00	100	0.00	10,000,000.00	Piper Jaffray & Co.
FHLMC 1.9 12/19/2023-20	3134GUYR5	1.900	12/05/2019	12/19/2019	12/19/2023	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	UBS Financial Services
FHLMC 2.05 12/12/2024-20	3134GUZC7	2.050	12/10/2019	12/12/2019	12/12/2024	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	BNP Paribas Securities
FHLMC 2.05 12/26/2024-20	3134GUZD5	2.050	12/09/2019	12/27/2019	12/26/2024	20,000,000.00	20,000,000.00	100	0.00	20,000,000.00	Raymond James
IBM 0 12/30/2019	45920GZW9	1.581	12/10/2019	12/10/2019	12/30/2019	50,000,000.00	49,956,111.11	99.912222	0.00	49,956,111.11	BNP Paribas Securities
Merck 0 1/28/2020	58934AAU0	1.574	12/05/2019	12/06/2019	01/28/2020	50,000,000.00	49,884,430.56	99.768861	0.00	49,884,430.56	BNP Paribas Securities
T-Bill 0 1/23/2020	912796TC3	1.473	12/03/2019	12/03/2019	01/23/2020	25,000,000.00	24,948,645.83	99.794583	0.00	24,948,645.83	BNP Paribas Securities
T-Bill 0 1/28/2020	912796WQ8	1.494	12/03/2019	12/03/2019	01/28/2020	25,000,000.00	24,942,833.33	99.771333	0.00	24,942,833.33	BNP Paribas Securities
T-Bond 1.125 6/30/2021	912828S27	1.570	12/27/2019	12/31/2019	06/30/2021	25,000,000.00	24,835,937.50	99.34375	0.00	24,835,937.50	Union Bank
Sub Total / Average Buy						865,000,000.00	863,724,487.48		0.00	863,724,487.48	
CALLED											
FHLB 1.75 9/29/2020-18	3130ACJT2	0.000	12/29/2019	12/29/2019	09/29/2020	25,000,000.00	25,000,000.00	0	109,375.00	25,109,375.00	BNP Paribas Securities
FHLB 2.125 11/30/2021-18	3130ACW34	0.000	12/02/2019	12/02/2019	11/30/2021	8,000,000.00	8,000,000.00	0	944.44	8,000,944.44	BNP Paribas Securities
FHLB 2.125 12/29/2020-18	3130ACZD9	0.000	12/29/2019	12/29/2019	12/29/2020	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00	RBC Wealth Management
FHLMC 2.1 9/20/2021-19	3134GUCP3	0.000	12/20/2019	12/20/2019	09/20/2021	25,000,000.00	25,000,000.00	0	131,250.00	25,131,250.00	Wells Fargo
FHLMC 2.125 3/18/2021-18	3134GSAL9	0.000	12/18/2019	12/18/2019	03/18/2021	15,000,000.00	15,000,000.00	0	79,687.50	15,079,687.50	Wells Fargo
FHLMC 2.15 9/29/2022-18	3134GBM74	0.000	12/29/2019	12/29/2019	09/29/2022	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLMC 2.25 9/19/2024-19	3134GUDD9	0.000	12/19/2019	12/19/2019	09/19/2024	25,000,000.00	25,000,000.00	0	140,625.00	25,140,625.00	Union Bank
FHLMC 2.67 6/6/2024-19	3134GTSC8	0.000	12/06/2019	12/06/2019	06/06/2024	20,000,000.00	20,000,000.00	0	0.00	20,000,000.00	UBS Financial Services
Sub Total / Average Called						148,000,000.00	148,000,000.00		461,881.94	148,461,881.94	
INTEREST											
FFCB 1.55 6/1/2022	3133EKZY5	0.000	12/01/2019	12/01/2019	06/01/2022	0.00	0.00		107,638.89	107,638.89	Raymond James
FFCB 1.6 12/28/2021	3133EK3V6	0.000	12/28/2019	12/28/2019	12/28/2021	0.00	0.00		66,666.67	66,666.67	BNP Paribas Securities
FFCB 1.8 6/15/2020	3133EEW55	0.000	12/15/2019	12/15/2019	06/15/2020	0.00	0.00		90,000.00	90,000.00	Wells Fargo
FFCB 1.875 12/12/2019	3133EH2S1	0.000	12/12/2019	12/12/2019	12/12/2019	0.00	0.00		93,750.00	93,750.00	UBS Financial Services
FFCB 1.9 6/24/2021	3133EKRV0	0.000	12/24/2019	12/24/2019	06/24/2021	0.00	0.00		237,500.00	237,500.00	BNP Paribas Securities
FFCB 1.92 12/28/2020	3133EG2L8	0.000	12/28/2019	12/28/2019	12/28/2020	0.00	0.00		240,000.00	240,000.00	Wells Fargo
FFCB 1.93 12/6/2021-17	3133EHXM0	0.000	12/06/2019	12/06/2019	12/06/2021	0.00	0.00		92,157.50	92,157.50	Union Bank
FFCB 2.1 6/24/2021-20	3133EKRW8	0.000	12/24/2019	12/24/2019	06/24/2021	0.00	0.00		105,000.00	105,000.00	Raymond James

FFCB 2.39 12/5/2019	3133EJRD3	0.000	12/05/2019	12/05/2019	12/05/2019	0.00	0.00		119,500.00	119,500.00	BNP Paribas Securities
FFCB 2.4 12/16/2020	3133EKHA7	0.000	12/16/2019	12/16/2019	12/16/2020	0.00	0.00		120,000.00	120,000.00	Multi-Bank Securities
FFCB 2.55 6/11/2020	3133EJRL5	0.000	12/11/2019	12/11/2019	06/11/2020	0.00	0.00		127,500.00	127,500.00	RBC Wealth Management
FFCB 2.75 12/14/2020	3133EJ2R9	0.000	12/14/2019	12/14/2019	12/14/2020	0.00	0.00		137,500.00	137,500.00	Wells Fargo
FHLB 1.875 12/11/2020	3130A3UQ5	0.000	12/11/2019	12/11/2019	12/11/2020	0.00	0.00		234,375.00	234,375.00	BNP Paribas Securities
FHLB 2.125 12/29/2020-18	3130ACZD9	0.000	12/29/2019	12/29/2019	12/29/2020	0.00	0.00		53,125.00	53,125.00	RBC Wealth Management
FHLB 2.875 6/14/2024	3130A1XJ2	0.000	12/14/2019	12/14/2019	06/14/2024	0.00	0.00		287,500.00	287,500.00	Union Bank
FHLB 3.1 6/29/2023-20	3130AEJN1	0.000	12/29/2019	12/29/2019	06/29/2023	0.00	0.00		155,000.00	155,000.00	BNP Paribas Securities
FHLB 3.125 12/11/2020	313371U79	0.000	12/11/2019	12/11/2019	12/11/2020	0.00	0.00		390,625.00	390,625.00	Union Bank
FHLB 3.375 6/12/2020	313370E38	0.000	12/12/2019	12/12/2019	06/12/2020	0.00	0.00		168,750.00	168,750.00	BNP Paribas Securities
FHLMC 2 12/18/2020-18	3134GB6C1	0.000	12/18/2019	12/18/2019	12/18/2020	0.00	0.00		100,000.00	100,000.00	RBC Wealth Management
FHLMC 2.1 6/26/2024-20	3134GTXX6	0.000	12/26/2019	12/26/2019	06/26/2024	0.00	0.00		259,583.33	259,583.33	BNP Paribas Securities
FHLMC 2.67 6/6/2024-19	3134GTSC8	0.000	12/06/2019	12/06/2019	06/06/2024	0.00	0.00		267,000.00	267,000.00	UBS Financial Services
FNMA 1.5 6/22/2020	3135G0D75	0.000	12/22/2019	12/22/2019	06/22/2020	0.00	0.00		150,000.00	150,000.00	BNP Paribas Securities
FNMA 1.875 12/28/2020	3135G0H55	0.000	12/28/2019	12/28/2019	12/28/2020	0.00	0.00		234,375.00	234,375.00	BNP Paribas Securities
Sub Total / Average Interest						0.00	0.00		3,837,546.39	3,837,546.39	
MATURED											
Coca-Cola 0 12/11/2019	19121BZB8	0.000	12/11/2019	12/11/2019	12/11/2019	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	Union Bank
Eli Lilly 0 12/27/2019	53245QZT6	0.000	12/27/2019	12/27/2019	12/27/2019	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	BNP Paribas Securities
Exxon Mobil 0 12/16/2019	30229BZG5	0.000	12/16/2019	12/16/2019	12/16/2019	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00	BNP Paribas Securities
Exxon Mobil 0 12/3/2019	30229BZ34	0.000	12/03/2019	12/03/2019	12/03/2019	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	BNP Paribas Securities
Exxon Mobil 0 12/4/2019	30229BZ42	0.000	12/04/2019	12/04/2019	12/04/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FFCB 1.875 12/12/2019	3133EH2S1	0.000	12/12/2019	12/12/2019	12/12/2019	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	UBS Financial Services
FFCB 2.39 12/5/2019	3133EJRD3	0.000	12/05/2019	12/05/2019	12/05/2019	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	BNP Paribas Securities
FHLB 0 12/10/2019	313384QH5	0.000	12/10/2019	12/10/2019	12/10/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 12/11/2019	313384QJ1	0.000	12/11/2019	12/11/2019	12/11/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 12/13/2019	313384QL6	0.000	12/13/2019	12/13/2019	12/13/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 12/26/2019	313384QZ5	0.000	12/26/2019	12/26/2019	12/26/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 12/27/2019	313384RA9	0.000	12/27/2019	12/27/2019	12/27/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 12/30/2019	313384RD3	0.000	12/30/2019	12/30/2019	12/30/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
IBM 0 12/2/2019	45920GZ25	0.000	12/02/2019	12/02/2019	12/02/2019	50,000,000.00	50,000,000.00	0	0.00	50,000,000.00	Union Bank
IBM 0 12/30/2019	45920GZW9	0.000	12/30/2019	12/30/2019	12/30/2019	50,000,000.00	50,000,000.00	0	0.00	50,000,000.00	BNP Paribas Securities
Nestle 0 12/18/2019	64105HZJ4	0.000	12/18/2019	12/18/2019	12/18/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Union Bank
T-Bill 0 12/5/2019	912796RN1	0.000	12/05/2019	12/05/2019	12/05/2019	20,000,000.00	20,000,000.00	0	0.00	20,000,000.00	BNP Paribas Securities
Toyota 0 12/31/2019	89233HZX5	0.000	12/31/2019	12/31/2019	12/31/2019	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	BNP Paribas Securities
Sub Total / Average Matured						395,000,000.00	395,000,000.00		0.00	395,000,000.00	