



**PHONXAY KEOKHAM, CPA**  
**TREASURER-TAX COLLECTOR**  
**SAN JOAQUIN COUNTY**

Wyman Jeung  
Assistant Treasurer-Tax Collector

Mandy Matta  
Chief Deputy Treasurer

**TREASURY BALANCE SUMMARY**  
**August 31, 2019**

I, Phonxay Keokham, Treasurer-Tax Collector, County of San Joaquin, State of California, do hereby certify under oath that on August 31, 2019, the books of said County showed that there was \$3,019,324,937.17 (THREE BILLION, NINETEEN MILLION, THREE HUNDRED TWENTY FOUR THOUSAND, NINE HUNDRED THIRTY SEVEN DOLLARS AND SEVENTEEN CENTS) in the Treasury as follows:

Currency	\$	65,862.22
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Summary of Investments (see attachment for details):

Bank of the West - Sweep	8,472,182.84
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	420,838,181.26
Medium Term Notes	9,785,000.00
California GO Refunding Bonds	10,327,882.50
US Treasury	53,823,286.46
Federal Agencies	2,283,111,876.84
Total Investments	3,051,358,409.90
Bank Balance	
Bank of the West - Closing Ledger Balance	11,141,230.96
Bank of the West - Transactions not in CAPS (net)	(43,240,565.91)
Total Treasury Balance	\$ 3,019,324,937.17

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 6 months. The weighted average maturity of the investments within the treasury pool, assuming all callable bonds are held to maturity, is 416 days.

Phonxay Keokham, Treasurer-Tax Collector

San Joaquin County  
**PORTFOLIO HOLDINGS**  
 August 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
<b>CASH AND EQUIVALENTS</b>												
8,472,182.84	SWEEP3559	04/22/2010	Dreyfus Treasury & Agency Cash Management MM	8,472,182.84	100.00	8,472,182.84		8,472,182.84	0.28	1.960	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	1.63	1.810	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	4.90	2.280	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	2.12	2.341	NR	NR
273,472,182.84				273,472,182.84		273,472,182.84		273,472,182.84	8.93	2.098		
<b>COMMERCIAL PAPER</b>												
35,000,000.00	03785EX17	01/29/2019	Apple 0 10/1/2019	34,380,694.44	98.23	34,935,369.00	0.00	34,935,369.00	1.14	2.647	Moody's-P1	S&P-A1
10,000,000.00	03785EW67	07/17/2019	Apple 0 9/6/2019	9,969,541.67	99.70	9,995,955.00	0.00	9,995,955.00	0.33	2.157	Moody's-P1	S&P-A1
30,000,000.00	16677KWQ2	08/06/2019	Chevron 0 9/24/2019	29,916,700.00	99.72	29,956,665.00	0.00	29,956,665.00	0.98	2.046	Moody's-P1	S&P-A1
20,000,000.00	19121BYE3	04/24/2019	Coca-Cola 0 11/14/2019	19,716,666.67	98.58	19,912,402.00	0.00	19,912,402.00	0.65	2.536	Moody's-P1	S&P-A1
20,000,000.00	2546R2BJ4	08/29/2019	Disney 0 2/18/2020	19,814,505.56	99.07	19,807,168.00	0.00	19,807,168.00	0.65	1.948	Moody's-P1	S&P-A1
5,000,000.00	2546R3WP5	08/02/2019	Disney 0 9/23/2019	4,984,833.33	99.70	4,993,033.00	0.00	4,993,033.00	0.16	2.106	Moody's-P1	S&P-A1
25,000,000.00	2546R3WQ3	07/18/2019	Disney 0 9/24/2019	24,897,055.56	99.59	24,963,715.00	0.00	24,963,715.00	0.82	2.189	Moody's-P1	S&P-A1
50,000,000.00	53245QXG6	04/15/2019	Eli Lilly 0 10/16/2019	49,373,888.89	98.75	49,865,700.00	0.00	49,865,700.00	1.63	2.481	Moody's-P1	S&P-A1
25,000,000.00	30229BWH6	08/15/2019	Exxon 0 9/17/2019	24,953,479.17	99.81	24,974,000.00	0.00	24,974,000.00	0.82	2.034	Moody's-P1	S&P-A1
50,000,000.00	45920GZ25	05/17/2019	IBM 0 12/2/2019	49,300,736.11	98.60	49,730,095.00	0.00	49,730,095.00	1.63	2.566	Moody's-P1	S&P-A1
20,000,000.00	58934BWH3	06/17/2019	Merck 0 9/17/2019	19,885,000.00	99.43	19,979,200.00	0.00	19,979,200.00	0.65	2.263	Moody's-P1	S&P-A1
35,000,000.00	59087ABK4	08/14/2019	MetLife 0 2/19/2020	34,641,687.50	98.98	34,668,655.00	0.00	34,668,655.00	1.14	1.970	Moody's-P1	S&P-A1
25,000,000.00	64105HYD8	04/11/2019	Nestle 0 11/13/2020	24,640,000.00	98.56	24,894,790.00	0.00	24,894,790.00	0.82	2.435	Moody's-P1	S&P-A1
25,000,000.00	71708FWB4	07/17/2019	Pfizer 0 9/11/2019	24,915,611.11	99.66	24,982,665.00	0.00	24,982,665.00	0.82	2.177	Moody's-P1	S&P-A1
25,000,000.00	71708FWC2	07/17/2019	Pfizer 0 9/12/2019	24,914,104.17	99.66	24,981,220.00	0.00	24,981,220.00	0.82	2.177	Moody's-P1	S&P-A1
15,000,000.00	89233GA22	04/10/2019	Toyota 0 1/2/2020	14,721,318.75	98.14	14,897,395.50	0.00	14,897,395.50	0.49	2.552	Moody's-P1	S&P-A1
10,000,000.00	89233HZX5	04/08/2019	Toyota 0 12/31/2019	9,812,358.33	98.12	9,932,691.00	0.00	9,932,691.00	0.33	2.578	Moody's-P1	S&P-A1
425,000,000.00				420,838,181.26		423,470,718.50	0.00	423,470,718.50	13.88	2.310		
<b>MEDIUM TERM NOTES</b>												
10,000,000.00	459200HM6	05/15/2018	IBM 1.625 5/15/2020-14	9,785,000.00	97.85	9,977,000.00	47,847.22	10,024,847.22	0.33	2.737	Moody's-A1	S&P-A1+
10,000,000.00				9,785,000.00		9,977,000.00	47,847.22	10,024,847.22	0.33	2.737		
<b>MUNICIPAL BONDS</b>												
10,385,000.00	544351KN8	12/21/2016	Los Angeles CA 1.56 9/1/2019	10,327,882.50	99.45	10,385,000.00	81,003.00	10,466,003.00	0.34	1.769	Moody's-Aa2	NR
10,385,000.00				10,327,882.50		10,385,000.00	81,003.00	10,466,003.00	0.34	1.769		
<b>U.S. TREASURY</b>												
20,000,000.00	912796RN1	12/06/2018	T-Bill 0 12/5/2019	19,484,333.33	97.42	19,900,800.00	0.00	19,900,800.00	0.65	2.654	Moody's-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	10,046,900.00	62,841.53	10,109,741.53	0.33	2.701	Moody's-Aaa	S&P-AA+
25,000,000.00	912820US4	11/21/2018	T-SLGS 0 11/15/2019	24,368,250.00	97.47	24,902,000.00	0.00	24,902,000.00	0.82	2.620	Moody's-Aaa	S&P-AA+
55,000,000.00				53,823,286.46		54,849,700.00	62,841.53	54,912,541.53	1.80	2.647		
<b>FEDERAL AGENCIES</b>												
10,000,000.00	313312NG1	10/26/2018	FFCB 0 10/22/2019	9,736,269.44	97.36	9,972,400.00	0.00	9,972,400.00	0.33	2.701	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EGVJ1	09/26/2016	FFCB 1.16 9/26/2019-17	24,986,250.00	99.95	24,986,000.00	124,861.11	25,110,861.11	0.82	1.179	Moody's-Aaa	S&P-AA+
20,000,000.00	3133EGB1	09/06/2016	FFCB 1.19 9/6/2019-16	19,974,000.00	99.87	19,998,400.00	115,694.44	20,114,094.44	0.65	1.234	Moody's-Aaa	S&P-AA+
10,000,000.00	3133EFND5	11/05/2015	FFCB 1.37 11/5/2019	9,980,624.17	99.81	9,989,400.00	44,144.44	10,033,544.44	0.33	1.420	Moody's-Aaa	S&P-AA+
10,000,000.00	3133EGRN7	08/17/2016	FFCB 1.47 2/17/2021-16	10,000,000.00	100.00	9,978,300.00	5,716.67	9,984,016.67	0.33	1.470	Moody's-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	14,987,550.00	22,750.00	15,010,300.00	0.49	1.576	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EHEZ2	04/06/2017	FFCB 1.6 4/6/2020	25,045,250.00	100.18	24,954,250.00	161,111.11	25,115,361.11	0.82	1.538	Moody's-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	9,990,300.00	9,479.17	9,999,779.17	0.33	1.632	Moody's-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	9,989,200.00	26,277.78	10,015,477.78	0.33	1.720	Moody's-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	22,975,160.00	60,438.89	23,035,598.89	0.75	1.720	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EKTG1	07/01/2019	FFCB 1.75 7/1/2022	25,000,000.00	100.00	25,159,500.00	72,916.67	25,232,416.67	0.82	1.750	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EHz89	12/05/2017	FFCB 1.75 9/5/2019	25,000,000.00	100.00	24,999,500.00	213,888.89	25,213,388.89	0.82	1.750	Moody's-Aaa	S&P-AA+
10,000,000.00	3133EEW55	06/15/2015	FFCB 1.8 6/15/2020	9,995,000.00	99.95	9,995,700.00	38,000.00	10,033,700.00	0.33	1.811	Moody's-Aaa	S&P-AA+
20,000,000.00	3133EKTN6	07/02/2019	FFCB 1.85 10/2/2020	19,985,720.00	99.93	20,045,400.00	60,638.89	20,106,038.89	0.65	1.909	Moody's-Aaa	S&P-AA+
10,000,000.00	3133EH2S1	12/12/2017	FFCB 1.875 12/12/2019	9,997,500.00	99.98	10,004,300.00	41,145.83	10,045,445.83	0.33	1.888	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EKRV0	06/24/2019	FFCB 1.9 6/24/2021	25,000,000.00	100.00	25,132,000.00	88,402.78	25,220,402.78	0.82	1.900	Moody's-Aaa	S&P-AA+
20,000,000.00	3133EKTv8	07/01/2019	FFCB 1.9 7/1/2024	20,036,620.00	100.18	20,397,400.00	63,333.33	20,460,733.33	0.65	1.861	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EG2L8	12/28/2016	FFCB 1.92 12/28/2020	25,019,000.00	100.08	25,090,250.00	84,000.00	25,174,250.00	0.82	1.900	Moody's-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	9,550,000.00	43,518.82	9,593,518.82	0.31	2.160	Moody's-Aaa	S&P-AA+
10,000,000.00	3133EHP31	11/02/2017	FFCB 1.95 11/2/2021	10,013,400.00	100.13	10,081,300.00	64,458.33	10,145,758.33	0.33	1.915	Moody's-Aaa	S&P-AA+



San Joaquin County  
**PORTFOLIO HOLDINGS**  
 August 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	3134GASH8	10/12/2016	FHLMC 1.61 10/12/2021-17	25,000,000.00	100.00	24,988,500.00	155,409.72	25,143,909.72	0.82	1.610	Moodys-Aaa	S&P-AA+
10,000,000.00	3134GBR95	10/30/2017	FHLMC 1.625 10/30/2019-18	9,997,400.00	99.97	9,992,300.00	54,166.67	10,046,466.67	0.33	1.638	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	14,995,500.00	102,916.67	15,098,416.67	0.49	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	20,000,200.00	121,916.67	20,122,116.67	0.65	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	25,000,250.00	148,958.33	25,149,208.33	0.82	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	25,000,500.00	121,458.33	25,121,958.33	0.82	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	25,000,500.00	121,458.33	25,121,958.33	0.82	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	9,937,164.50	2,736.25	9,939,900.75	0.32	1.650	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	10,047,500.00	40,555.56	10,088,055.56	0.33	2.012	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	25,074,500.00	91,875.00	25,166,375.00	0.82	2.089	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	15,002,700.00	144,322.92	15,147,022.92	0.49	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	15,010,350.00	52,239.58	15,062,589.58	0.49	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	20,017,200.00	69,652.78	20,086,852.78	0.65	2.125	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	25,005,500.00	226,944.44	25,232,444.44	0.82	2.171	Moodys-Aaa	S&P-AA+
10,000,000.00	3134GSAB1	12/28/2017	FHLMC 2.25 12/28/2021-18	10,000,000.00	100.00	10,002,100.00	39,375.00	10,041,475.00	0.33	2.250	Moodys-Aaa	S&P-AA+
25,000,000.00	3134GTA60	07/15/2019	FHLMC 2.25 7/15/2021-19	25,000,000.00	100.00	25,008,750.00	71,875.00	25,080,625.00	0.82	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	15,062,250.00	43,604.17	15,105,854.17	0.49	2.275	Moodys-Aaa	S&P-AA+
8,000,000.00	3134GB6J6	12/13/2017	FHLMC 2.375 12/13/2022-18	7,992,000.00	99.90	8,001,760.00	41,166.67	8,042,926.67	0.26	2.396	Moodys-Aaa	S&P-AA+
15,000,000.00	3134GTVU4	06/27/2019	FHLMC 2.6 6/27/2024-19	15,000,000.00	100.00	15,004,350.00	69,333.33	15,073,683.33	0.49	2.600	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	20,031,800.00	126,083.33	20,157,883.33	0.65	2.670	Moodys-Aaa	S&P-AA+
10,000,000.00	3134GTF57	04/11/2019	FHLMC 2.7 10/11/2022-19	10,000,000.00	100.00	10,009,100.00	105,000.00	10,114,100.00	0.33	2.700	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	24,944,750.00	30,208.33	24,974,958.33	0.82	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	14,967,750.00	44,083.33	15,011,833.33	0.49	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	14,967,750.00	44,083.33	15,011,833.33	0.49	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	24,966,000.00	98,090.28	25,064,090.28	0.82	1.255	Moodys-Aaa	S&P-AA+
10,000,000.00	3136G2SD0	10/30/2015	FNMA 1.4 10/29/2019-16	10,000,000.00	100.00	9,989,900.00	47,444.44	10,037,344.44	0.33	1.400	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	9,980,200.00	37,500.00	10,017,700.00	0.33	2.800	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	14,970,300.00	56,250.00	15,026,550.00	0.49	2.820	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	24,947,250.00	3,125.00	24,950,375.00	0.82	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	19,941,800.00	57,500.00	19,999,300.00	0.65	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	24,970,000.00	156,250.00	25,126,250.00	0.82	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	24,967,750.00	157,291.67	25,125,041.67	0.82	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	24,990,500.00	149,618.06	25,140,118.06	0.82	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	24,996,500.00	7,534.72	25,004,034.72	0.82	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	24,996,250.00	178,680.56	25,174,930.56	0.82	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	25,002,250.00	37,777.78	25,040,027.78	0.82	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	25,005,250.00	185,937.50	25,191,187.50	0.82	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	25,076,250.00	82,031.25	25,158,281.25	0.82	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	20,202,600.00	152,083.33	20,354,683.33	0.65	2.550	Moodys-Aaa	S&P-AA+
2,289,140,000.00				2,283,111,876.84		2,293,166,079.90	9,573,644.86	2,302,739,724.76	74.74	2.006		
<b>TOTAL PORTFOLIO /AVERAGE</b>												
3,062,997,182.84				3,051,358,409.90		3,065,320,681.24	9,765,336.61	3,075,086,017.85	100.00	2.08		

San Joaquin County  
**TRANSACTION SUMMARY**  
From August 1, 2019 to August 31, 2019

<u>Security</u>	<u>Security</u>	<u>YTM @</u>	<u>Trade</u>	<u>Settlement</u>	<u>Maturity</u>	<u>Quantity</u>	<u>Principal</u>	<u>Price</u>	<u>Interest/Dividends</u>	<u>Total</u>	<u>Broker/Dealer</u>
<b>PURCHASES</b>											
Chevron 0 9/24/2019	16677KWQ2	2.046	08/05/2019	08/06/2019	09/24/2019	30,000,000.00	29,916,700.00	99.722333	0.00	29,916,700.00	BNP Paribas Securities
Disney 0 2/18/2020	2546R2BJ4	1.948	08/29/2019	08/29/2019	02/18/2020	20,000,000.00	19,814,505.56	99.072528	0.00	19,814,505.56	BNP Paribas Securities
Disney 0 9/23/2019	2546R3WP5	2.106	08/02/2019	08/02/2019	09/23/2019	5,000,000.00	4,984,833.33	99.696667	0.00	4,984,833.33	BNP Paribas Securities
Exxon 0 9/17/2019	30229BWH6	2.034	08/15/2019	08/15/2019	09/17/2019	25,000,000.00	24,953,479.17	99.813917	0.00	24,953,479.17	Union Bank
FHLB 0 10/1/2019	313384MK2	2.057	08/02/2019	08/02/2019	10/01/2019	25,000,000.00	24,914,583.33	99.658333	0.00	24,914,583.33	BNP Paribas Securities
MetLife 0 2/19/2020	59087ABK4	1.970	08/14/2019	08/14/2019	02/19/2020	35,000,000.00	34,641,687.50	98.97625	0.00	34,641,687.50	BNP Paribas Securities
<b>Sub Total / Average Buy</b>						140,000,000.00	139,225,788.89		0.00	139,225,788.89	
<b>CALLED</b>											
FFCB 2.14 11/1/2021-18	3133EHN58	0.000	08/29/2019	08/29/2019	11/01/2021	10,000,000.00	10,000,000.00	0	70,144.00	10,070,144.00	Union Bank
<b>Sub Total / Average Called</b>						10,000,000.00	10,000,000.00		70,144.00	10,070,144.00	
<b>INTEREST</b>											
FFCB 1.08 8/15/2019-17	3133EGQV0	0.000	08/15/2019	08/15/2019	08/15/2019	0.00	0.00		54,000.00	54,000.00	Vining Sparks
FFCB 1.47 2/17/2021-16	3133EGRN7	0.000	08/17/2019	08/17/2019	02/17/2021	0.00	0.00		73,500.00	73,500.00	Wells Fargo
FFCB 1.625 2/10/2020-17	3133EG6T7	0.000	08/10/2019	08/10/2019	02/10/2020	0.00	0.00		81,250.00	81,250.00	BNP Paribas Securities
FHLB 2.4 8/7/2020	3130ADXC1	0.000	08/07/2019	08/07/2019	08/07/2020	0.00	0.00		186,000.00	186,000.00	Wells Fargo
FHLMC 1.17 8/28/2019-17	3134GAWX8	0.000	08/28/2019	08/28/2019	08/28/2019	0.00	0.00		58,500.00	58,500.00	RBC Wealth Management
FHLMC 1.25 8/1/2019	3137EADK2	0.000	08/01/2019	08/01/2019	08/01/2019	0.00	0.00		125,000.00	125,000.00	BNP Paribas Securities
FHLMC 1.32 2/21/2020-17	3134GAAV6	0.000	08/21/2019	08/21/2019	02/21/2020	0.00	0.00		66,924.00	66,924.00	Union Bank
FHLMC 1.6 8/27/2021-17	3134GAJF2	0.000	08/27/2019	08/27/2019	08/27/2021	0.00	0.00		200,000.00	200,000.00	Vining Sparks
FHLMC 1.65 8/25/2021-16	3134GAAM6	0.000	08/25/2019	08/25/2019	08/25/2021	0.00	0.00		82,087.50	82,087.50	Vining Sparks
FHLMC Step 8/2/2021-17	3134G95C7	0.000	08/02/2019	08/02/2019	08/02/2021	0.00	0.00		171,875.00	171,875.00	BNP Paribas Securities
FNMA 0.875 8/2/2019	3135G0N33	0.000	08/02/2019	08/02/2019	08/02/2019	0.00	0.00		87,500.00	87,500.00	BNP Paribas Securities
FNMA 1.5 2/28/2020	3135G0T29	0.000	08/28/2019	08/28/2019	02/28/2020	0.00	0.00		187,500.00	187,500.00	Vining Sparks
FNMA 1.55 8/24/2021-17	3136G34M4	0.000	08/24/2019	08/24/2019	08/24/2021	0.00	0.00		193,750.00	193,750.00	Vining Sparks
<b>Sub Total / Average Interest</b>						0.00	0.00		1,567,886.50	1,567,886.50	
<b>MATURED</b>											
Coca-Cola 0 8/21/2019	19121BVM8	0.000	08/21/2019	08/21/2019	08/21/2019	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	BNP Paribas Securities
Coca-Cola 0 8/7/2019	19121BV71	0.000	08/07/2019	08/07/2019	08/07/2019	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00	BNP Paribas Securities
Coca-Cola 0 8/8/2019	19121BV89	0.000	08/08/2019	08/08/2019	08/08/2019	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00	BNP Paribas Securities
Exxon Mobil 0 8/1/2019	30229BV12	0.000	08/01/2019	08/01/2019	08/01/2019	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00	UBS Financial Services
Exxon Mobil 0 8/29/2019	30229BVV6	0.000	08/29/2019	08/29/2019	08/29/2019	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	BNP Paribas Securities
FFCB 1.08 8/15/2019-17	3133EGQV0	0.000	08/15/2019	08/15/2019	08/15/2019	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	Vining Sparks
FHLB 0 8/21/2019	313384KS7	0.000	08/21/2019	08/21/2019	08/21/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 8/23/2019	313384KU2	0.000	08/23/2019	08/23/2019	08/23/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 8/27/2019	313384KY4	0.000	08/27/2019	08/27/2019	08/27/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 8/9/2019	313384KE8	0.000	08/09/2019	08/09/2019	08/09/2019	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLMC 1.17 8/28/2019-17	3134GAWX8	0.000	08/28/2019	08/28/2019	08/28/2019	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	RBC Wealth Management
FHLMC 1.25 8/1/2019	3137EADK2	0.000	08/01/2019	08/01/2019	08/01/2019	20,000,000.00	20,000,000.00	0	0.00	20,000,000.00	BNP Paribas Securities
FNMA 0.875 8/2/2019	3135G0N33	0.000	08/02/2019	08/02/2019	08/02/2019	20,000,000.00	20,000,000.00	0	0.00	20,000,000.00	BNP Paribas Securities
<b>Sub Total / Average Matured</b>						215,000,000.00	215,000,000.00		0.00	215,000,000.00	