



PHONXAY KEOKHAM, CPA
TREASURER-TAX COLLECTOR
SAN JOAQUIN COUNTY

Wyman Jeung
Assistant Treasurer-Tax Collector

Mandy Matta
Chief Deputy Treasurer

TREASURY BALANCE SUMMARY
June 30, 2020

I, Phonxay Keokham, Treasurer-Tax Collector, County of San Joaquin, State of California, do hereby certify under oath that on June 30, 2020, the books of said County showed that there was \$3,720,944,014.80 (THREE BILLION, SEVEN HUNDRED TWENTY MILLION, NINE HUNDRED FORTY FOUR THOUSAND, FOURTEEN DOLLARS AND EIGHTY CENTS) in the Treasury as follows:

Currency	\$	68,500.39
Summary of Investments (see attachment for details):		
Bank of the West - Sweep		90,639,464.91
Bank of the West - Money Market Plus		360,000,000.00
California Asset Management Program		150,000,000.00
Local Agency Investment Fund		75,000,000.00
Commercial Paper		647,706,156.95
Medium Term Notes		20,000,000.00
US Treasury		149,565,493.05
Federal Agencies		2,179,391,913.24
Total Investments		3,672,303,028.15
Bank Balance		
Bank of the West - Closing Ledger Balance		35,219,957.23
Bank of the West - Transactions not in CAPS (net)		13,352,529.03
Total Treasury Balance	\$	3,720,944,014.80

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 458 days.


Phonxay Keokham, Treasurer-Tax Collector

San Joaquin County
PORTFOLIO HOLDINGS
 June 30, 2020

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	3134GVJG4	04/06/2020	FHLMC 1.15 4/6/2023-20	25,000,000.00	100.00	25,003,500.00	67,083.33	25,070,583.33	0.68	1.150	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GVJN9	04/08/2020	FHLMC 1.2 4/6/2023-20	25,000,000.00	100.00	25,003,500.00	68,333.33	25,071,833.33	0.68	1.200	Moody's-Aaa	S&P-AA+
15,000,000.00	3137EAEJ4	03/29/2018	FHLMC 1.625 9/29/2020	14,728,200.00	98.19	15,053,400.00	61,614.58	15,115,014.58	0.41	2.376	Moody's-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	20,093,200.00	55,916.67	20,149,116.67	0.54	1.650	Moody's-Aaa	S&P-AA+
15,000,000.00	3134GU6L9	01/28/2020	FHLMC 1.77 7/28/2023-20	15,000,000.00	100.00	15,014,550.00	112,100.00	15,126,650.00	0.41	1.770	Moody's-Aaa	S&P-AA+
10,000,000.00	3134GU5L0	01/29/2020	FHLMC 1.8 1/29/2024-21	10,000,000.00	100.00	10,070,200.00	75,500.00	10,145,700.00	0.27	1.800	Moody's-Aaa	S&P-AA+
15,000,000.00	3134GU5L0	01/29/2020	FHLMC 1.8 1/29/2024-21	15,000,000.00	100.00	15,105,300.00	113,250.00	15,218,550.00	0.41	1.800	Moody's-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	25,061,250.00	138,750.00	25,200,000.00	0.68	1.800	Moody's-Aaa	S&P-AA+
20,000,000.00	3134GU7A2	01/30/2020	FHLMC 1.85 1/30/2025-22	20,000,000.00	100.00	20,018,000.00	154,166.67	20,172,166.67	0.54	1.850	Moody's-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	10,074,200.00	1,027.78	10,075,227.78	0.27	1.850	Moody's-Aaa	S&P-AA+
10,000,000.00	3134GB6C1	12/18/2017	FHLMC 2 12/18/2020-18	9,996,500.00	99.97	10,079,100.00	6,666.67	10,085,766.67	0.27	2.012	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GUDC1	09/19/2019	FHLMC 2.9/18/2024-20	25,000,000.00	100.00	25,074,250.00	141,666.67	25,215,916.67	0.68	2.000	Moody's-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	15,010,950.00	156,406.25	15,167,356.25	0.41	2.275	Moody's-Aaa	S&P-AA+
25,000,000.00	3135G04C4	04/29/2020	FNMA 0.75 4/29/2024-20	25,000,000.00	100.00	25,004,500.00	31,770.83	25,036,270.83	0.68	0.750	Moody's-Aaa	S&P-AA+
15,000,000.00	3135G0F73	11/30/2018	FNMA 1.5 11/30/2020	14,617,500.00	97.45	15,080,700.00	18,750.00	15,099,450.00	0.41	2.820	Moody's-Aaa	S&P-AA+
10,000,000.00	3135G0F73	11/30/2018	FNMA 1.5 11/30/2020	9,748,850.00	97.49	10,053,800.00	12,500.00	10,066,300.00	0.27	2.800	Moody's-Aaa	S&P-AA+
25,000,000.00	3136G4UC5	01/30/2020	FNMA 1.7 10/30/2023-20	25,000,000.00	100.00	25,103,750.00	70,833.33	25,174,583.33	0.68	1.700	Moody's-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	25,096,250.00	111,805.56	25,208,055.56	0.68	1.757	Moody's-Aaa	S&P-AA+
25,000,000.00	3135G0H55	12/28/2017	FNMA 1.875 12/28/2020	24,898,600.00	99.59	25,206,250.00	2,604.17	25,208,854.17	0.68	2.015	Moody's-Aaa	S&P-AA+
20,000,000.00	3135G0T45	04/05/2018	FNMA 1.875 4/5/2022	19,490,000.00	97.45	20,590,200.00	88,541.67	20,678,741.67	0.54	2.550	Moody's-Aaa	S&P-AA+
2,181,000,000.00				2,179,391,913.24		2,198,004,975.00	5,304,537.49	2,203,309,512.49	59.32	1.299		
TOTAL PORTFOLIO												
3,676,639,464.91				3,672,303,028.15		3,693,932,696.41	5,407,481.93	3,699,340,178.34	100	1.028		

San Joaquin County
TRANSACTION SUMMARY
 From June 1, 2020 to June 30, 2020

Security	Security Symbol	YTM @	Trade	Settlement	Maturity	Quantity	Principal	Price	Interest/Dividends	Total	Broker/Dealer
FHLB 1.94 12/16/2024-20	3130AHN66	0.000	06/16/2020	06/16/2020	12/16/2024	0.00	0.00		242,500.00	242,500.00	Union Bank
FHLB 2.875 6/14/2024	3130A1XJ2	0.000	06/14/2020	06/14/2020	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	06/29/2020	06/29/2020	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	06/11/2020	06/11/2020	12/11/2020	0.00	0.00		390,625.00	390,625.00	Union Bank
FHLB 3.375 6/12/2020	313370E38	0.000	06/12/2020	06/12/2020	06/12/2020	0.00	0.00		168,750.00	168,750.00	BNP Paribas Securities
FHLMC 1.75 6/10/2022-20	3134GUWV8	0.000	06/10/2020	06/10/2020	06/10/2022	0.00	0.00		218,750.00	218,750.00	UBS Financial Services
FHLMC 1.85 12/28/2023-20	3134GUH29	0.000	06/28/2020	06/28/2020	12/28/2023	0.00	0.00		91,472.22	91,472.22	Piper Sandler & Co.
FHLMC 1.9 12/19/2023-20	3134GUYR5	0.000	06/19/2020	06/19/2020	12/19/2023	0.00	0.00		237,500.00	237,500.00	UBS Financial Services
FHLMC 2 12/18/2020-18	3134GB6C1	0.000	06/18/2020	06/18/2020	12/18/2020	0.00	0.00		100,000.00	100,000.00	RBC Wealth Management
FHLMC 2.05 12/12/2024-20	3134GUZC7	0.000	06/12/2020	06/12/2020	12/12/2024	0.00	0.00		256,250.00	256,250.00	BNP Paribas Securities
FHLMC 2.05 12/26/2024-20	3134GUZD5	0.000	06/26/2020	06/26/2020	12/26/2024	0.00	0.00		203,861.11	203,861.11	Raymond James
FHLMC 2.1 6/26/2024-20	3134GTXX6	0.000	06/26/2020	06/26/2020	06/26/2024	0.00	0.00		262,500.00	262,500.00	BNP Paribas Securities
FNMA 1.5 6/22/2020	3135G0D75	0.000	06/22/2020	06/22/2020	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	06/28/2020	06/28/2020	12/28/2020	0.00	0.00		234,375.00	234,375.00	BNP Paribas Securities
T-Bond 1.125 6/30/2021	912828S27	0.000	06/30/2020	06/30/2020	06/30/2021	0.00	0.00		140,625.00	140,625.00	Union Bank
Sub Total						0.00	0.00		6,451,458.33	6,451,458.33	
MATURED											
Coca-Cola 0 6/11/2020	19121AFB2	0.000	06/11/2020	06/11/2020	06/11/2020	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00	BNP Paribas Securities
FFCB 1.8 6/15/2020	3133EEW55	0.000	06/15/2020	06/15/2020	06/15/2020	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	Wells Fargo
FFCB 2.55 6/11/2020	3133EJRL5	0.000	06/11/2020	06/11/2020	06/11/2020	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	RBC Wealth Management
FHLB 0 6/5/2020	313384XT1	0.000	06/05/2020	06/05/2020	06/05/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Union Bank
FHLB 3.375 6/12/2020	313370E38	0.000	06/12/2020	06/12/2020	06/12/2020	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	BNP Paribas Securities
FNMA 1.5 6/22/2020	3135G0D75	0.000	06/22/2020	06/22/2020	06/22/2020	20,000,000.00	20,000,000.00	0	0.00	20,000,000.00	BNP Paribas Securities
Procter & Gamble 0 6/26/2020	74271TFS7	0.000	06/26/2020	06/26/2020	06/26/2020	50,000,000.00	50,000,000.00	0	0.00	50,000,000.00	Union Bank
Toyota 0 6/12/2020	89233GFC5	0.000	06/12/2020	06/12/2020	06/12/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Toyota
Toyota 0 6/8/2020	89233GF84	0.000	06/08/2020	06/08/2020	06/08/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Toyota
Walmart 0 6/15/2020	93114EFF9	0.000	06/15/2020	06/15/2020	06/15/2020	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00	Union Bank
Walmart 0 6/19/2020	93114EFK8	0.000	06/19/2020	06/19/2020	06/19/2020	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00	Piper Sandler & Co.
Walmart 0 6/22/2020	93114EFN2	0.000	06/22/2020	06/22/2020	06/22/2020	20,000,000.00	20,000,000.00	0	0.00	20,000,000.00	Piper Sandler & Co.
Sub Total						240,000,000.00	240,000,000.00		0.00	240,000,000.00	