



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

Wyman Jeung  
Assistant Treasurer-Tax Collector

Mandy Matta  
Chief Deputy Treasurer

**TREASURY BALANCE SUMMARY**  
**July 31, 2020**

I, Phonxay Keokham, Treasurer-Tax Collector, County of San Joaquin, State of California, do hereby certify under oath that on July 31, 2020, the books of said County showed that there was \$3,691,281,585.81 (THREE BILLION, SIX HUNDRED NINETY ONE MILLION, TWO HUNDRED EIGHTY ONE THOUSAND, FIVE HUNDRED EIGHTY FIVE DOLLARS AND EIGHTY ONE CENTS) in the Treasury as follows:

Currency	\$	72,708.85
----------	----	-----------

Summary of Investments (see attachment for details):

Bank of the West - Sweep	30,795,765.39
Bank of the West - Money Market Plus	350,000,000.00
California Asset Management Program	150,000,000.00
Local Agency Investment Fund	75,000,000.00
Commercial Paper	627,835,590.28
Medium Term Notes	20,000,000.00
US Treasury	399,557,243.04
Federal Agencies	1,989,639,144.49

Total Investments		3,642,827,743.20
-------------------	--	------------------

Bank Balance

Bank of the West - Closing Ledger Balance	41,705,071.89
Bank of the West - Transactions not in CAPS (net)	6,676,061.87

Total Treasury Balance	\$	3,691,281,585.81
------------------------	----	------------------

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 394 days.

Phonxay Keokham, Treasurer-Tax Collector

San Joaquin County  
**PORTFOLIO HOLDINGS**  
July 31, 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
<b>CASH AND EQUIVALENTS</b>												
30,795,765.39	SWEEP3559	04/22/2010	Bank Deposits - Sweep 110% Collateral	30,795,765.39	100.00	30,795,765.39		30,795,765.39	0.84	0.080	NR	NR
350,000,000.00	MM0888	02/29/2012	Bank of the West - Money Market Plus MM	350,000,000.00	100.00	350,000,000.00		350,000,000.00	9.60	0.460	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	4.11	0.370	NR	NR
75,000,000.00	LAI9000	07/31/1988	Local Agency Investment Fund LGIP	75,000,000.00	100.00	75,000,000.00		75,000,000.00	2.06	0.920	NR	NR
605,795,765.39				605,795,765.39		605,795,765.39		605,795,765.39	16.61	0.458		
<b>COMMERCIAL PAPER</b>												
50,000,000.00	03785DJE7	05/28/2020	Apple 0 9/14/2020	49,981,833.33	99.96	49,993,750.00	0.00	49,993,750.00	1.37	0.120	Moody's-P1	S&P-AA1
50,000,000.00	09659BMU1	05/29/2020	BNP Paribas 0 12/28/2020	49,893,500.00	99.79	49,954,165.00	0.00	49,954,165.00	1.37	0.361	Moody's-P1	S&P-AA1
15,000,000.00	19121ALG4	04/15/2020	Coca-Cola 0 11/16/2020	14,897,875.00	99.32	14,991,540.00	0.00	14,991,540.00	0.41	1.148	Moody's-P1	S&P-AA1
15,000,000.00	19121ALL3	06/16/2020	Coca-Cola 0 11/20/2020	14,991,495.83	99.94	14,991,039.00	0.00	14,991,039.00	0.41	0.130	Moody's-P1	S&P-AA1
30,000,000.00	2546R2K70	04/24/2020	Disney 0 10/7/2020	29,753,766.67	99.18	29,981,223.00	0.00	29,981,223.00	0.82	1.795	Moody's-P1	S&P-AA1
20,000,000.00	2546R2LT1	03/27/2020	Disney 0 11/27/2020	19,716,888.89	98.58	19,969,742.00	0.00	19,969,742.00	0.55	2.110	Moody's-P1	S&P-AA1
25,000,000.00	53245PHE1	02/11/2020	Eli Lilly 0 8/14/2020	24,795,729.17	99.18	24,998,930.00	0.00	24,998,930.00	0.69	1.603	Moody's-P1	S&P-AA1
50,000,000.00	30229AHA0	05/27/2020	Exxon Mobil 0 8/10/2020	49,979,166.67	99.96	49,998,470.00	0.00	49,998,470.00	1.37	0.200	Moody's-P1	S&P-AA1
50,000,000.00	45920FJW9	03/31/2020	IBM 0 9/30/2020	49,677,208.33	99.35	49,987,235.00	0.00	49,987,235.00	1.37	1.278	Moody's-P1	S&P-AA1
50,000,000.00	47816FMB4	06/03/2020	Johnson & Johnson 0 12/11/2020	49,957,555.56	99.92	49,978,075.00	0.00	49,978,075.00	1.37	0.160	Moody's-P1	S&P-AA1
50,000,000.00	46640PKS1	04/27/2020	JP Morgan 0 10/26/2020	49,878,666.67	99.76	49,979,700.00	0.00	49,979,700.00	1.37	0.481	Moody's-P1	S&P-AA1
25,000,000.00	58934AHH2	04/16/2020	Merck 0 8/17/2020	24,942,770.83	99.77	24,998,700.00	0.00	24,998,700.00	0.69	0.672	Moody's-P1	S&P-AA1
20,000,000.00	59157TKK8	05/05/2020	MetLife 0 10/19/2020	19,974,022.22	99.87	19,996,000.00	0.00	19,996,000.00	0.55	0.280	Moody's-P1	S&P-AA1
30,000,000.00	59157TJB0	04/09/2020	MetLife 0 9/11/2020	29,861,791.67	99.54	29,996,430.00	0.00	29,996,430.00	0.82	1.075	Moody's-P1	S&P-AA1
50,000,000.00	62479LRP2	07/30/2020	MUFG Bank 0 4/23/2021	49,903,583.33	99.81	49,903,940.00	0.00	49,903,940.00	1.37	0.261	Moody's-P1	S&P-AA1
50,000,000.00	64105GK52	03/13/2020	Nestle 0 10/5/2020	49,751,083.33	99.50	49,991,750.00	0.00	49,991,750.00	1.37	0.874	Moody's-P1	S&P-AA1
25,000,000.00	89233GMN3	06/09/2020	Toyota 0 12/22/2020	24,949,638.89	99.80	24,987,400.00	0.00	24,987,400.00	0.69	0.371	Moody's-P1	S&P-AA1
25,000,000.00	89233GQC3	06/16/2020	Toyota 0 3/12/2021	24,929,013.89	99.72	24,971,377.50	0.00	24,971,377.50	0.69	0.381	Moody's-P1	S&P-AA1
630,000,000.00				627,835,590.28		629,669,466.50	0.00	629,669,466.50	17.28	0.666		
<b>MEDIUM TERM NOTES</b>												
20,000,000.00	037833DL1	09/11/2019	Apple 1.7 9/11/2022	20,000,000.00	100.00	20,588,600.00	132,222.22	20,720,822.22	0.55	1.700	Moody's-Aa1	S&P-AA+
20,000,000.00				20,000,000.00		20,588,600.00	132,222.22	20,720,822.22	0.55	1.700		
<b>U.S. TREASURY</b>												
25,000,000.00	9127963U1	07/16/2020	T-Bill 0 1/14/2021	24,984,201.39	99.94	24,987,750.00	0.00	24,987,750.00	0.69	0.127	Moody's-Aaa	S&P-AA+
25,000,000.00	9127963U1	07/17/2020	T-Bill 0 1/14/2021	24,984,916.67	99.94	24,987,750.00	0.00	24,987,750.00	0.69	0.122	Moody's-Aaa	S&P-AA+
25,000,000.00	912796UC1	06/17/2020	T-Bill 0 1/28/2021	24,976,562.50	99.91	24,987,000.00	0.00	24,987,000.00	0.69	0.152	Moody's-Aaa	S&P-AA+
25,000,000.00	9127963T4	07/15/2020	T-Bill 0 1/7/2021	24,984,722.22	99.94	24,987,750.00	0.00	24,987,750.00	0.69	0.127	Moody's-Aaa	S&P-AA+
25,000,000.00	9127962T5	07/02/2020	T-Bill 0 10/29/2020	24,989,256.94	99.96	24,994,000.00	0.00	24,994,000.00	0.69	0.132	Moody's-Aaa	S&P-AA+
25,000,000.00	912796TP4	06/16/2020	T-Bill 0 11/5/2020	24,986,194.44	99.94	24,993,750.00	0.00	24,993,750.00	0.69	0.142	Moody's-Aaa	S&P-AA+
25,000,000.00	9127965C9	07/15/2020	T-Bill 0 12/15/2020	24,986,718.75	99.95	24,990,750.00	0.00	24,990,750.00	0.69	0.127	Moody's-Aaa	S&P-AA+
25,000,000.00	9127965C9	07/16/2020	T-Bill 0 12/15/2020	24,986,277.78	99.95	24,990,750.00	0.00	24,990,750.00	0.69	0.132	Moody's-Aaa	S&P-AA+
25,000,000.00	9127963K3	06/18/2020	T-Bill 0 12/17/2020	24,981,041.67	99.92	24,990,250.00	0.00	24,990,250.00	0.69	0.152	Moody's-Aaa	S&P-AA+
25,000,000.00	912796TY5	07/06/2020	T-Bill 0 12/31/2020	24,982,076.39	99.93	24,988,500.00	0.00	24,988,500.00	0.69	0.147	Moody's-Aaa	S&P-AA+
25,000,000.00	912796XE4	06/17/2020	T-Bill 0 2/25/2021	24,970,131.94	99.88	24,984,250.00	0.00	24,984,250.00	0.69	0.173	Moody's-Aaa	S&P-AA+
25,000,000.00	9127962F5	07/15/2020	T-Bill 0 3/25/2021	24,978,038.19	99.91	24,983,250.00	0.00	24,983,250.00	0.69	0.127	Moody's-Aaa	S&P-AA+
25,000,000.00	9127962F5	07/17/2020	T-Bill 0 3/25/2021	24,979,083.33	99.92	24,983,250.00	0.00	24,983,250.00	0.69	0.122	Moody's-Aaa	S&P-AA+
25,000,000.00	9127962Q1	07/17/2020	T-Bill 0 4/22/2021	24,975,781.25	99.90	24,980,000.00	0.00	24,980,000.00	0.69	0.127	Moody's-Aaa	S&P-AA+
25,000,000.00	9127962Q1	07/23/2020	T-Bill 0 4/22/2021	24,976,302.08	99.91	24,980,000.00	0.00	24,980,000.00	0.69	0.127	Moody's-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	25,225,500.00	23,821.72	25,249,321.72	0.69	1.570	Moody's-Aaa	S&P-AA+
400,000,000.00				399,557,243.04		400,034,500.00	23,821.72	400,058,321.72	10.97	0.225		
<b>FEDERAL AGENCIES</b>												
25,000,000.00	3133ELYU2	05/11/2020	FFCB 0.35 8/11/2022-20	25,000,000.00	100.00	24,992,000.00	19,444.44	25,011,444.44	0.69	0.350	Moody's-Aaa	S&P-AA+
25,000,000.00	3133ELYU2	05/11/2020	FFCB 0.35 8/11/2022-20	25,000,000.00	100.00	24,992,000.00	19,444.44	25,011,444.44	0.69	0.350	Moody's-Aaa	S&P-AA+
25,000,000.00	3133ELYH1	05/04/2020	FFCB 0.625 5/4/2023-20	25,000,000.00	100.00	25,000,000.00	37,760.42	25,037,760.42	0.69	0.625	Moody's-Aaa	S&P-AA+
25,000,000.00	3133ELVX9	04/08/2020	FFCB 0.875 4/8/2024-22	25,000,000.00	100.00	25,103,750.00	68,663.20	25,172,413.20	0.69	0.875	Moody's-Aaa	S&P-AA+
25,000,000.00	3133ELSZ8	03/31/2020	FFCB 1.05 3/16/2023-20	25,000,000.00	100.00	25,004,750.00	98,437.50	25,103,187.50	0.69	1.050	Moody's-Aaa	S&P-AA+
25,000,000.00	3133ELWC4	04/09/2020	FFCB 1.15 4/9/2025-20	25,000,000.00	100.00	25,014,250.00	89,444.44	25,103,694.44	0.69	1.150	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EKZY5	09/25/2019	FFCB 1.55 6/1/2022	24,981,750.00	99.93	25,620,000.00	64,583.33	25,684,583.33	0.69	1.578	Moody's-Aaa	S&P-AA+
15,000,000.00	3133ELDU5	12/13/2019	FFCB 1.58 12/13/2021	14,982,300.00	99.88	15,286,350.00	31,600.00	15,317,950.00	0.41	1.640	Moody's-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	25,118,250.00	56,312.50	25,174,562.50	0.69	1.600	Moody's-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	25,118,250.00	56,312.50	25,174,562.50	0.69	1.590	Moody's-Aaa	S&P-AA+



San Joaquin County  
**PORTFOLIO HOLDINGS**  
 July 31, 2020

<u>Quantity</u>	<u>Security Symbol</u>	<u>Settlement Date</u>	<u>Security</u>	<u>Cost Value</u>	<u>Cost Price</u>	<u>Market Value</u>	<u>Accrued Interest</u>	<u>Market Value + Accrued Interest</u>	<u>% of Portfolio</u>	<u>YTM @ Cost</u>	<u>Credit Rating 1</u>	<u>Credit Rating 2</u>
25,000,000.00	3134GVQJ0	04/30/2020	FHLMC 0.51 4/28/2023-20	25,000,000.00	100.00	25,007,500.00	31,875.00	25,039,375.00	0.69	0.510	Moody's-Aaa	S&P-AA+
20,500,000.00	3134GVLF3	04/17/2020	FHLMC 0.65 10/20/2022-20	20,500,000.00	100.00	20,502,460.00	38,494.44	20,540,954.44	0.56	0.650	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GVQG6	04/30/2020	FHLMC 0.75 10/30/2024-20	25,000,000.00	100.00	25,007,500.00	46,875.00	25,054,375.00	0.69	0.750	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	15,035,550.00	82,604.17	15,118,154.17	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	20,071,400.00	84,333.33	20,155,733.33	0.55	1.650	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	10,063,600.00	1,000.00	10,064,600.00	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	15,095,400.00	1,500.00	15,096,900.00	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	25,035,250.00	177,500.00	25,212,750.00	0.69	1.800	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	10,063,800.00	16,958.33	10,080,758.33	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	10,071,400.00	23,888.89	10,095,288.89	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	25,046,750.00	184,722.22	25,231,472.22	0.69	2.000	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	25,008,000.00	47,916.67	25,055,916.67	0.69	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	15,067,950.00	37,500.00	15,105,450.00	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	10,045,300.00	25,000.00	10,070,300.00	0.27	2.800	Moody's-Aaa	S&P-AA+
25,000,000.00	3136G4UCS	01/30/2020	FNMA 1.7 10/30/2023-20	25,000,000.00	100.00	25,080,500.00	106,250.00	25,186,750.00	0.69	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	25,062,500.00	149,479.17	25,211,979.17	0.69	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	25,178,000.00	42,968.75	25,220,968.75	0.69	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	20,574,200.00	120,833.33	20,695,033.33	0.55	2.550	Moody's-Aaa	S&P-AA+
1,991,000,000.00				1,989,639,144.49		2,007,364,085.00	5,016,270.11	2,012,380,355.11	54.60	1.200		
<b>TOTAL PORTFOLIO</b>												
3,646,795,765.39				3,642,827,743.20		3,663,452,416.89	5,172,314.05	3,668,624,730.94	100.00	0.882		

San Joaquin County  
TRANSACTION SUMMARY  
July 1, 2020 to July 31, 2020

Security	Security Symbol	YTM @	Trade	Settlement	Maturity	Quantity	Principal	Price	Interest/Dividends	Total	Broker/Dealer
<b>PURCHASES</b>											
FHLB 0 1/13/2021	313385AN6-1	0.135	07/15/2020	07/16/2020	01/13/2021	25,000,000.00	24,983,031.25	99.932125	0.00	24,983,031.25	Union Bank
FHLB 0 1/6/2021	313385AF3	0.150	07/08/2020	07/09/2020	01/06/2021	25,000,000.00	24,981,145.83	99.924583	0.00	24,981,145.83	Union Bank
FHLB 0 12/20/2020	313384U31	0.112	07/21/2020	07/21/2020	12/20/2020	25,000,000.00	24,988,236.11	99.952944	0.00	24,988,236.11	BNP Paribas Securities
FHLB 0 12/30/2020	313384V30	0.150	07/06/2020	07/06/2020	12/30/2020	25,000,000.00	24,981,562.50	99.926250	0.00	24,981,562.50	Union Bank
FHLB 0 4/26/2021	313385EV4	0.135	07/20/2020	07/20/2020	04/26/2021	25,000,000.00	24,973,750.00	99.895	0.00	24,973,750.00	BNP Paribas Securities
MUFG Bank 0 4/23/2021	62479LRP2	0.261	07/29/2020	07/30/2020	04/23/2021	50,000,000.00	49,903,583.33	99.807167	0.00	49,903,583.33	Union Bank
T-Bill 0 1/14/2021	9127963U1	0.122	07/17/2020	07/17/2020	01/14/2021	25,000,000.00	24,984,916.67	99.939667	0.00	24,984,916.67	BNP Paribas Securities
T-Bill 0 1/14/2021	9127963U1	0.127	07/15/2020	07/16/2020	01/14/2021	25,000,000.00	24,984,201.39	99.936806	0.00	24,984,201.39	BNP Paribas Securities
T-Bill 0 1/7/2021	9127963T4	0.127	07/15/2020	07/15/2020	01/07/2021	25,000,000.00	24,984,722.22	99.938889	0.00	24,984,722.22	BNP Paribas Securities
T-Bill 0 10/29/2020	9127962T5	0.132	07/02/2020	07/02/2020	10/29/2020	25,000,000.00	24,989,256.94	99.957028	0.00	24,989,256.94	BNP Paribas Securities
T-Bill 0 12/15/2020	9127965C9	0.132	07/15/2020	07/16/2020	12/15/2020	25,000,000.00	24,986,277.78	99.945111	0.00	24,986,277.78	Union Bank
T-Bill 0 12/15/2020	9127965C9	0.127	07/15/2020	07/15/2020	12/15/2020	25,000,000.00	24,986,718.75	99.946875	0.00	24,986,718.75	BNP Paribas Securities
T-Bill 0 12/31/2020	912796TY5	0.147	07/06/2020	07/06/2020	12/31/2020	25,000,000.00	24,982,076.39	99.928306	0.00	24,982,076.39	Union Bank
T-Bill 0 3/25/2021	9127962F5	0.122	07/17/2020	07/17/2020	03/25/2021	25,000,000.00	24,979,083.33	99.916333	0.00	24,979,083.33	BNP Paribas Securities
T-Bill 0 3/25/2021	9127962F5	0.127	07/15/2020	07/15/2020	03/25/2021	25,000,000.00	24,978,038.19	99.912153	0.00	24,978,038.19	BNP Paribas Securities
T-Bill 0 4/22/2021	9127962Q1	0.127	07/23/2020	07/23/2020	04/22/2021	25,000,000.00	24,976,302.08	99.905208	0.00	24,976,302.08	BNP Paribas Securities
T-Bill 0 4/22/2021	9127962Q1	0.127	07/17/2020	07/17/2020	04/22/2021	25,000,000.00	24,975,781.25	99.903125	0.00	24,975,781.25	BNP Paribas Securities
Sub Total						450,000,000.00	449,618,684.01		0.00	449,618,684.01	
<b>CALLED</b>											
FFCB 0.84 4/21/2023-20	3133ELWZ3	0.000	07/21/2020	07/21/2020	04/21/2023	15,000,000.00	15,000,000.00	0	31,500.00	15,031,500.00	BNP Paribas Securities
FFCB 0.98 4/24/2024-20	3133ELXF6	0.000	07/24/2020	07/24/2020	04/24/2024	25,000,000.00	25,000,000.00	0	61,250.00	25,061,250.00	Union Bank
FFCB 1.05 4/13/2023-20	3133ELVW1	0.000	07/13/2020	07/13/2020	04/13/2023	25,000,000.00	25,000,000.00	0	65,625.00	25,065,625.00	Multi-Bank Securities
FFCB 1.62 4/22/2021-20	3133ELJD7	0.000	07/22/2020	07/22/2020	04/22/2021	15,000,000.00	15,000,000.00	0	60,750.00	15,060,750.00	BNP Paribas Securities
FHLMC 1.125 10/7/2022-20	3134GVJP4	0.000	07/07/2020	07/07/2020	10/07/2022	25,000,000.00	25,000,000.00	0	69,531.25	25,069,531.25	UBS Financial Services
FHLMC 1.125 7/6/2023-20	3134GVJL3	0.000	07/06/2020	07/06/2020	07/06/2023	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Wells Fargo
FHLMC 1.15 4/6/2023-20	3134GVJG4	0.000	07/06/2020	07/06/2020	04/06/2023	25,000,000.00	25,000,000.00	0	71,875.00	25,071,875.00	RBC Wealth Management
FHLMC 1.2 4/6/2023-20	3134GVJN9	0.000	07/06/2020	07/06/2020	04/06/2023	25,000,000.00	25,000,000.00	0	73,333.33	25,073,333.33	Union Bank
FHLMC 1.77 7/28/2023-20	3134GU6L9	0.000	07/28/2020	07/28/2020	07/28/2023	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00	BNP Paribas Securities
FHLMC 1.85 1/30/2025-22	3134GU7A2	0.000	07/30/2020	07/30/2020	01/30/2025	20,000,000.00	20,000,000.00	0	0.00	20,000,000.00	Union Bank
FHLMC 2.275 7/15/2024-20	3134GTE58	0.000	07/15/2020	07/15/2020	07/15/2024	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00	UBS Financial Services
Sub Total						230,000,000.00	230,000,000.00		433,864.58	230,433,864.58	
<b>INTEREST</b>											
FFCB 1.75 7/1/2022	3133EKTG1	0.000	07/01/2020	07/01/2020	07/01/2022	0.00	0.00		218,750.00	218,750.00	BNP Paribas Securities
FFCB 1.9 7/1/2024	3133EKTV8	0.000	07/01/2020	07/01/2020	07/01/2024	0.00	0.00		190,000.00	190,000.00	Wells Fargo
FFCB 2.7 7/2/2021	3133EJTF6	0.000	07/02/2020	07/02/2020	07/02/2021	0.00	0.00		270,000.00	270,000.00	BNP Paribas Securities
FHLB 2.375 7/2/2020	3130AG7D1	0.000	07/02/2020	07/02/2020	07/02/2020	0.00	0.00		118,750.00	118,750.00	Wells Fargo
FHLB 2.4 7/15/2020	3130ADX09	0.000	07/15/2020	07/15/2020	07/15/2020	0.00	0.00		300,000.00	300,000.00	Wells Fargo
FHLMC 1.125 7/6/2023-20	3134GVJL3	0.000	07/06/2020	07/06/2020	07/06/2023	0.00	0.00		70,312.50	70,312.50	Wells Fargo
FHLMC 1.77 7/28/2023-20	3134GU6L9	0.000	07/28/2020	07/28/2020	07/28/2023	0.00	0.00		132,750.00	132,750.00	BNP Paribas Securities
FHLMC 1.8 1/29/2024-21	3134GU5L0	0.000	07/29/2020	07/29/2020	01/29/2024	0.00	0.00		225,000.00	225,000.00	Raymond James
FHLMC 1.85 1/30/2025-22	3134GU7A2	0.000	07/30/2020	07/30/2020	01/30/2025	0.00	0.00		185,000.00	185,000.00	Union Bank
FHLMC 2.275 7/15/2024-20	3134GTE58	0.000	07/15/2020	07/15/2020	07/15/2024	0.00	0.00		170,625.00	170,625.00	UBS Financial Services
Sub Total						0.00	0.00		1,881,187.50	1,881,187.50	
<b>MATURED</b>											
Coca-Cola 0 7/20/2020	19121AGL9	0.000	07/20/2020	07/20/2020	07/20/2020	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	Union Bank
Coca-Cola 0 7/21/2020	19121AGM7	0.000	07/21/2020	07/21/2020	07/21/2020	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	BNP Paribas Securities
FHLB 0 7/10/2020	313384ZE2	0.000	07/10/2020	07/10/2020	07/10/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 7/2/2020	313384YW3	0.000	07/02/2020	07/02/2020	07/02/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 2.375 7/2/2020	3130AG7D1	0.000	07/02/2020	07/02/2020	07/02/2020	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	BNP Paribas Securities
FHLB 2.4 7/15/2020	3130ADX09	0.000	07/15/2020	07/15/2020	07/15/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Wells Fargo
MUFG Bank 0 7/27/2020	62479LGT6	0.000	07/27/2020	07/27/2020	07/27/2020	50,000,000.00	50,000,000.00	0	0.00	50,000,000.00	Union Bank
T-Bill 0 7/23/2020	912796WX3	0.000	07/23/2020	07/23/2020	07/23/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
Sub Total						180,000,000.00	180,000,000.00		0.00	180,000,000.00	