



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, 2020

I, Phonxay Keokham, Treasurer-Tax Collector, County of San Joaquin, State of California, do hereby certify under oath that on August 31, 2020, the books of said County showed that there was \$3,609,304,889.11 (THREE BILLION, SIX HUNDRED NINE MILLION, THREE HUNDRED FOUR THOUSAND, EIGHT HUNDRED EIGHTY NINE DOLLARS AND ELEVEN CENTS) in the Treasury as follows:

Currency	\$	83,583.54
Summary of Investments (see attachment for details):		
Bank of the West - Sweep	21,312,293.39	
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	578,073,423.61	
Medium Term Notes	25,007,300.00	
US Treasury	449,511,409.71	
Federal Agencies	1,914,621,344.04	
Total Investments		3,563,525,770.75
Bank Balance		
Bank of the West - Closing Ledger Balance		39,061,160.00
Bank of the West - Transactions not in CAPS (net)		6,634,374.82
Total Treasury Balance	\$	3,609,304,889.11

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 381 days.

Phonxay Keokham, Treasurer-Tax Collector

San Joaquin County
PORTFOLIO HOLDINGS
 August 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
CASH AND EQUIVALENTS												
21,312,293.39	SWEEP3559	04/22/2010	Bank Deposits - Sweep 110% Collateral	21,312,293.39	100.00	21,312,293.39		21,312,293.39	0.60	0.030	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	9.81	0.340	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	4.21	0.300	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	2.10	0.784	NR	NR
596,312,293.39				596,312,293.39		596,312,293.39		596,312,293.39	16.72	0.364		
COMMERCIAL PAPER												
50,000,000.00	03785DJE7	05/28/2020	Apple 0 9/14/2020	49,981,833.33	99.96	49,998,635.00	0.00	49,998,635.00	1.40	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	49,972,010.00	0.00	49,972,010.00	1.40	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	14,995,326.00	0.00	14,995,326.00	0.42	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	14,995,038.00	0.00	14,995,038.00	0.42	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	29,994,090.00	0.00	29,994,090.00	0.84	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	19,986,016.00	0.00	19,986,016.00	0.56	2.110	Moody's-P1	S&P-AA1
50,000,000.00	30229AP45	08/10/2020	Exxon Mobil 0 2/4/2021	49,955,500.00	99.91	49,968,960.00	0.00	49,968,960.00	1.40	0.180	Moody's-P1	S&P-AA1
50,000,000.00	45920FW9	03/31/2020	IBM 0 9/30/2020	49,677,208.33	99.35	49,995,000.00	0.00	49,995,000.00	1.40	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	49,983,850.00	0.00	49,983,850.00	1.40	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	49,989,315.00	0.00	49,989,315.00	1.40	0.481	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	19,997,576.00	0.00	19,997,576.00	0.56	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	29,999,358.00	0.00	29,999,358.00	0.84	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	49,926,015.00	0.00	49,926,015.00	1.40	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	49,996,350.00	0.00	49,996,350.00	1.40	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	24,990,765.00	0.00	24,990,765.00	0.70	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	24,979,315.00	0.00	24,979,315.00	0.70	0.381	Moody's-P1	S&P-AA1
580,000,000.00				578,073,423.61		579,767,619.00	0.00	579,767,619.00	16.26	0.617		
MEDIUM TERM NOTES												
20,000,000.00	03783DDL1	09/11/2019	Apple 1.7 9/11/2022	20,000,000.00	100.00	20,596,400.00	160,555.56	20,756,955.56	0.56	1.700	Moody's-Aa1	S&P-AA+
5,000,000.00	166756AF3	08/12/2020	Chevron 0.333 8/12/2022	5,007,300.00	100.15	5,008,200.00	878.75	5,009,078.75	0.14	0.260	Moody's-Aa2	S&P-AA
25,000,000.00				25,007,300.00		25,604,600.00	161,434.31	25,766,034.31	0.70	1.412		
U.S. TREASURY												
25,000,000.00	9127963U1	07/16/2020	T-Bill 0 1/14/2021	24,984,201.39	99.94	24,988,250.00	0.00	24,988,250.00	0.70	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	24,988,250.00	0.00	24,988,250.00	0.70	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	24,988,750.00	0.00	24,988,750.00	0.70	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	24,989,000.00	0.00	24,989,000.00	0.70	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	24,996,000.00	0.00	24,996,000.00	0.70	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	24,995,500.00	0.00	24,995,500.00	0.70	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	24,992,750.00	0.00	24,992,750.00	0.70	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	24,992,750.00	0.00	24,992,750.00	0.70	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	24,991,750.00	0.00	24,991,750.00	0.70	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	24,990,000.00	0.00	24,990,000.00	0.70	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	24,984,750.00	0.00	24,984,750.00	0.70	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	24,981,750.00	0.00	24,981,750.00	0.70	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	24,981,750.00	0.00	24,981,750.00	0.70	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	24,979,000.00	0.00	24,979,000.00	0.70	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	24,979,000.00	0.00	24,979,000.00	0.70	0.127	Moody's-Aaa	S&P-AA+
25,000,000.00	9127963H0	08/06/2020	T-Bill 0 6/17/2021	24,978,125.00	99.91	24,974,000.00	0.00	24,974,000.00	0.70	0.101	Moody's-Aaa	S&P-AA+
25,000,000.00	9127963S6	08/04/2020	T-Bill 0 7/15/2021	24,976,041.67	99.90	24,970,250.00	0.00	24,970,250.00	0.70	0.101	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	25,201,250.00	47,643.44	25,248,893.44	0.70	1.570	Moody's-Aaa	S&P-AA+
450,000,000.00				449,511,409.71		449,964,750.00	47,643.44	450,012,393.44	12.62	212.000		
FEDERAL AGENCIES												
25,000,000.00	3133EL4K7	08/24/2020	FFCB 0.26 2/24/2023-20	25,000,000.00	100.00	24,975,250.00	1,263.89	24,976,513.89	0.70	0.260	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	24,983,000.00	4,861.11	24,987,861.11	0.70	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	24,983,000.00	4,861.11	24,987,861.11	0.70	0.350	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	25,081,750.00	86,892.36	25,168,642.36	0.70	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	25,001,500.00	120,312.50	25,121,812.50	0.70	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	25,000,250.00	113,402.78	25,113,652.78	0.70	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	25,599,500.00	96,875.00	25,696,375.00	0.70	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	15,274,200.00	51,350.00	15,325,550.00	0.42	1.640	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	25,079,750.00	89,437.50	25,169,187.50	0.70	1.590	Moody's-Aaa	S&P-AA+

San Joaquin County
PORTFOLIO HOLDINGS
 August 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
25,000,000.00	3133ELCY8	12/10/2019	FFCB 1.59 12/10/2021-20	24,995,000.00	99.98	25,079,750.00	89,437.50	25,169,187.50	0.70	1.600	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EK4X1	11/01/2019	FFCB 1.6 11/1/2023	24,952,500.00	99.81	26,048,750.00	133,333.33	26,182,083.33	0.70	1.649	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EK3V6	10/28/2019	FFCB 1.6 12/28/2021	24,997,500.00	99.99	25,478,000.00	70,000.00	25,548,000.00	0.70	1.605	Moody's-Aaa	S&P-AA+
25,000,000.00	3133ELFR0	12/27/2019	FFCB 1.625 12/27/2021	25,022,000.00	100.09	25,485,250.00	72,222.22	25,557,472.22	0.70	1.580	Moody's-Aaa	S&P-AA+
15,000,000.00	3133ELEL4	12/19/2019	FFCB 1.69 5/17/2023	15,000,000.00	100.00	15,594,000.00	73,233.33	15,667,233.33	0.42	1.690	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EKS49	09/26/2019	FFCB 1.69 9/26/2022	25,000,000.00	100.00	25,768,500.00	181,909.72	25,950,409.72	0.70	1.690	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EKS56	09/25/2019	FFCB 1.7 9/25/2023	25,000,000.00	100.00	26,099,750.00	184,166.67	26,283,916.67	0.70	1.700	Moody's-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	15,053,850.00	53,437.50	15,107,287.50	0.42	1.710	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	25,723,000.00	72,916.67	25,795,916.67	0.70	1.750	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	20,030,200.00	153,138.89	20,183,338.89	0.56	1.909	Moody's-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	25,092,000.00	123,375.00	25,215,375.00	0.70	1.890	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EKRVO	06/24/2019	FFCB 1.9 6/24/2021	25,000,000.00	100.00	25,350,750.00	88,402.78	25,439,152.78	0.70	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	21,196,400.00	63,333.33	21,259,733.33	0.56	1.861	Moody's-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	25,010,750.00	224,305.56	25,235,055.56	0.70	1.900	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	25,145,750.00	84,000.00	25,229,750.00	0.70	1.900	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	10,210,400.00	64,458.33	10,274,858.33	0.28	1.915	Moody's-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	10,007,200.00	89,833.33	10,097,033.33	0.28	1.960	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EHM91	11/01/2017	FFCB 2.08 11/1/2022	25,023,500.00	100.09	26,011,000.00	173,333.33	26,184,333.33	0.70	2.060	Moody's-Aaa	S&P-AA+
10,000,000.00	3133EKHA7	04/16/2019	FFCB 2.4 12/16/2020	9,994,500.00	99.95	10,066,500.00	50,000.00	10,116,500.00	0.28	2.435	Moody's-Aaa	S&P-AA+
20,000,000.00	3133EJNS4	05/10/2018	FFCB 2.7 5/10/2021	19,976,000.00	99.88	20,349,600.00	166,500.00	20,516,100.00	0.56	2.742	Moody's-Aaa	S&P-AA+
20,000,000.00	3133EJTF6	07/02/2018	FFCB 2.7 7/2/2021	20,000,000.00	100.00	20,421,800.00	88,500.00	20,510,300.00	0.56	2.700	Moody's-Aaa	S&P-AA+
10,000,000.00	3133EJR9	12/14/2018	FFCB 2.75 12/14/2020	9,993,230.00	99.93	10,075,400.00	58,819.44	10,134,219.44	0.28	2.785	Moody's-Aaa	S&P-AA+
25,000,000.00	313385AN6-1	07/16/2020	FHLB 0 1/13/2021	24,983,031.25	99.93	24,988,750.00	0.00	24,988,750.00	0.70	0.135	Moody's-Aaa	S&P-AA+
25,000,000.00	313385AF3	07/09/2020	FHLB 0 1/6/2021	24,981,145.83	99.92	24,989,500.00	0.00	24,989,500.00	0.70	0.150	Moody's-Aaa	S&P-AA+
25,000,000.00	313384P45	06/24/2020	FHLB 0 11/13/2020	24,984,715.28	99.94	24,995,000.00	0.00	24,995,000.00	0.70	0.155	Moody's-Aaa	S&P-AA+
25,000,000.00	313384U31	07/21/2020	FHLB 0 12/20/2020	24,988,236.11	99.95	24,991,500.00	0.00	24,991,500.00	0.70	0.112	Moody's-Aaa	S&P-AA+
25,000,000.00	313384U98	06/26/2020	FHLB 0 12/28/2020	24,979,701.39	99.92	24,991,000.00	0.00	24,991,000.00	0.70	0.158	Moody's-Aaa	S&P-AA+
25,000,000.00	313384V30	07/06/2020	FHLB 0 12/30/2020	24,981,562.50	99.93	24,990,750.00	0.00	24,990,750.00	0.70	0.150	Moody's-Aaa	S&P-AA+
25,000,000.00	313385BY1-1	06/24/2020	FHLB 0 2/16/2021	24,972,843.75	99.89	24,984,750.00	0.00	24,984,750.00	0.70	0.165	Moody's-Aaa	S&P-AA+
25,000,000.00	313385DB9	06/16/2020	FHLB 0 3/15/2021	24,964,111.11	99.86	24,982,500.00	0.00	24,982,500.00	0.70	0.190	Moody's-Aaa	S&P-AA+
20,000,000.00	313385DC7	06/17/2020	FHLB 0 3/16/2021	19,971,288.89	99.86	19,985,800.00	0.00	19,985,800.00	0.56	0.190	Moody's-Aaa	S&P-AA+
25,000,000.00	313385DR4	06/22/2020	FHLB 0 3/29/2021	24,965,000.00	99.86	24,981,250.00	0.00	24,981,250.00	0.70	0.180	Moody's-Aaa	S&P-AA+
25,000,000.00	313385CV6	06/19/2020	FHLB 0 3/9/2021	24,968,951.39	99.88	24,983,000.00	0.00	24,983,000.00	0.70	0.170	Moody's-Aaa	S&P-AA+
25,000,000.00	313385EV4	07/20/2020	FHLB 0 4/26/2021	24,973,750.00	99.90	24,978,500.00	0.00	24,978,500.00	0.70	0.135	Moody's-Aaa	S&P-AA+
25,000,000.00	313384F87-1	06/16/2020	FHLB 0 9/14/2020	24,989,687.50	99.96	24,999,500.00	0.00	24,999,500.00	0.70	0.165	Moody's-Aaa	S&P-AA+
25,000,000.00	313384G29	03/16/2020	FHLB 0 9/16/2020	24,933,555.56	99.73	24,999,250.00	0.00	24,999,250.00	0.70	0.521	Moody's-Aaa	S&P-AA+
25,000,000.00	313384G45	03/16/2020	FHLB 0 9/18/2020	24,932,833.33	99.73	24,999,250.00	0.00	24,999,250.00	0.70	0.521	Moody's-Aaa	S&P-AA+
20,000,000.00	313384G45	06/05/2020	FHLB 0 9/18/2020	19,991,250.00	99.96	19,999,400.00	0.00	19,999,400.00	0.56	0.150	Moody's-Aaa	S&P-AA+
25,000,000.00	313384G45	06/08/2020	FHLB 0 9/18/2020	24,989,020.83	99.96	24,999,250.00	0.00	24,999,250.00	0.70	0.155	Moody's-Aaa	S&P-AA+
25,000,000.00	313384E47	06/03/2020	FHLB 0 9/2/2020	24,990,710.42	99.96	25,000,000.00	0.00	25,000,000.00	0.70	0.147	Moody's-Aaa	S&P-AA+
25,000,000.00	313384E47	06/05/2020	FHLB 0 9/2/2020	24,990,729.17	99.96	25,000,000.00	0.00	25,000,000.00	0.70	0.150	Moody's-Aaa	S&P-AA+
25,000,000.00	313384H36	03/16/2020	FHLB 0 9/25/2020	24,930,305.56	99.72	24,998,750.00	0.00	24,998,750.00	0.70	0.521	Moody's-Aaa	S&P-AA+
25,000,000.00	313384H85-1	06/17/2020	FHLB 0 9/30/2020	24,987,604.17	99.95	24,998,500.00	0.00	24,998,500.00	0.70	0.170	Moody's-Aaa	S&P-AA+
25,000,000.00	3130AJYU7	08/24/2020	FHLB 0.33 8/24/2023-20	25,000,000.00	100.00	24,994,750.00	1,604.17	24,996,354.17	0.70	0.330	Moody's-Aaa	S&P-AA+
25,000,000.00	3130AJG94	04/06/2020	FHLB 0.875 4/6/2023-21	25,000,000.00	100.00	25,085,500.00	88,107.64	25,173,607.64	0.70	0.875	Moody's-Aaa	S&P-AA+
25,000,000.00	3130AJGA1	04/07/2020	FHLB 1.25 4/7/2025-20	25,000,000.00	100.00	25,005,500.00	125,000.00	25,130,500.00	0.70	1.250	Moody's-Aaa	S&P-AA+
20,000,000.00	3130AHZM8	02/03/2020	FHLB 1.5 2/3/2021	19,992,090.00	99.96	20,116,800.00	23,333.33	20,140,133.33	0.56	1.540	Moody's-Aaa	S&P-AA+
20,000,000.00	3130AJ2C2	02/03/2020	FHLB 1.625 2/3/2025-22	20,000,000.00	100.00	20,325,400.00	25,277.78	20,350,677.78	0.56	1.625	Moody's-Aaa	S&P-AA+
25,000,000.00	3130AHD59	10/18/2019	FHLB 1.68 10/18/2023-21	25,000,000.00	100.00	25,391,000.00	155,166.67	25,546,166.67	0.70	1.680	Moody's-Aaa	S&P-AA+
25,000,000.00	3130A3UQ5	12/11/2017	FHLB 1.875 12/11/2020	24,937,500.00	99.75	25,117,000.00	104,166.67	25,221,166.67	0.70	1.961	Moody's-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	25,088,500.00	101,041.67	25,189,541.67	0.70	1.940	Moody's-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	20,021,800.00	170,083.33	20,191,883.33	0.56	1.961	Moody's-Aaa	S&P-AA+
10,000,000.00	313378WG2	09/26/2019	FHLB 2.5 3/11/2022	10,211,900.00	102.12	10,356,100.00	118,055.56	10,474,155.56	0.28	1.617	Moody's-Aaa	S&P-AA+
20,000,000.00	3130A1XJ2	06/14/2019	FHLB 2.875 6/14/2024	20,906,400.00	104.53	21,956,800.00	122,986.11	22,079,786.11	0.56	1.920	Moody's-Aaa	S&P-AA+
25,000,000.00	313371U79	12/11/2018	FHLB 3.125 12/11/2020	25,185,750.00	100.74	25,207,000.00	173,611.11	25,380,611.11	0.70	2.741	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GWQC3	08/19/2020	FHLMC 0.25 11/18/2022-21	25,000,000.00	100.00	24,992,250.00	2,083.33	24,994,333.33	0.70	0.250	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GW2F2	08/25/2020	FHLMC 0.3 5/25/2023-21	25,000,000.00	100.00	24,984,500.00	1,250.00	24,985,750.00	0.70	0.300	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GVRJ9	05/05/2020	FHLMC 0.3 5/5/2022	25,000,000.00	100.00	25,005,500.00	24,166.67	25,029,666.67	0.70	0.300	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GVR59	05/06/2020	FHLMC 0.375 11/4/2022-20	25,000,000.00	100.00	25,001,500.00	29,947.92	25,031,447.92	0.70	0.375	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GVQD3	04/30/2020	FHLMC 0.5 10/30/2023-20	25,000,000.00	100.00	25,004,000.00	41,666.67	25,045,666.67	0.70	0.500	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GVQJ0	04/30/2020	FHLMC 0.51 4/28/2023-20	25,000,000.00	100.00	25,004,000.00	42,500.00	25,046,500.00	0.70	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	20,501,025.00	49,598.61	20,550,623.61	0.57	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	25,003,500.00	62,500.00	25,066,000.00	0.70	0.750	Moody's-Aaa	S&P-AA+

San Joaquin County
PORTFOLIO HOLDINGS
 August 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
15,000,000.00	3137EAEJ4	03/29/2018	FHLMC 1.625 9/29/2020	14,728,200.00	98.19	15,017,850.00	102,916.67	15,120,766.67	0.42	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	20,048,200.00	111,833.33	20,160,033.33	0.56	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	10,055,300.00	16,000.00	10,071,300.00	0.28	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	15,082,950.00	24,000.00	15,106,950.00	0.42	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	25,008,250.00	215,000.00	25,223,250.00	0.70	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	10,051,000.00	32,375.00	10,083,375.00	0.28	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	10,056,000.00	40,555.56	10,096,555.56	0.28	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	25,017,250.00	226,388.89	25,243,638.89	0.70	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	25,003,750.00	63,541.67	25,067,291.67	0.70	0.750	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	10,034,500.00	37,500.00	10,072,000.00	0.28	2.800	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	15,051,750.00	56,250.00	15,108,000.00	0.42	2.820	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	25,054,250.00	141,666.67	25,195,916.67	0.70	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	25,030,750.00	185,937.50	25,216,687.50	0.70	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	25,141,750.00	82,031.25	25,223,781.25	0.70	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	20,546,200.00	152,083.33	20,698,283.33	0.56	2.550	Moody's-Aaa	S&P-AA+
1,915,500,000.00				1,914,621,344.04		1,930,475,175.00	5,878,140.29	1,936,353,315.29	53.70	1.153		
TOTAL PORTFOLIO												
3,566,812,293.39				3,563,525,770.75		3,582,124,437.39	6,087,218.04	3,588,211,655.43	100.00	0.819		

San Joaquin County
TRANSACTION SUMMARY
From August 1, 2020 to August 31, 2020

<u>Security</u>	<u>Security Symbol</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>
PURCHASES											
Chevron 0.333 8/12/2022	166756AF3	0.260	08/11/2020	08/12/2020	08/12/2022	5,000,000.00	5,007,300.00	100.146	0.00	5,007,300.00	Union Bank
Exxon Mobil 0 2/4/2021	30229AP45	0.180	08/10/2020	08/10/2020	02/04/2021	50,000,000.00	49,955,500.00	99.911	0.00	49,955,500.00	BNP Paribas Securities
FFCB 0.26 2/24/2023-20	3133EL4K7	0.260	08/18/2020	08/24/2020	02/24/2023	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	Union Bank
FHLB 0.33 8/24/2023-20	3130AJYU7	0.330	08/20/2020	08/24/2020	08/24/2023	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	Wells Fargo
FHLMC 0.25 11/18/2022-21	3134GWQC3	0.250	08/18/2020	08/19/2020	11/18/2022	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	BNP Paribas Securities
FHLMC 0.3 5/25/2023-21	3134GW2F2	0.300	08/19/2020	08/25/2020	05/25/2023	25,000,000.00	25,000,000.00	100	0.00	25,000,000.00	BNP Paribas Securities
T-Bill 0 6/17/2021	9127963H0	0.101	08/05/2020	08/06/2020	06/17/2021	25,000,000.00	24,978,125.00	99.9125	0.00	24,978,125.00	Union Bank
T-Bill 0 7/15/2021	9127963S6	0.101	08/04/2020	08/04/2020	07/15/2021	25,000,000.00	24,976,041.67	99.904167	0.00	24,976,041.67	BNP Paribas Securities
Sub Total						205,000,000.00	204,916,966.67		0.00	204,916,966.67	
CALLED											
FFCB 0.625 5/4/2023-20	3133ELYH1	0.000	08/04/2020	08/04/2020	05/04/2023	25,000,000.00	25,000,000.00	0	39,062.50	25,039,062.50	Raymond James
FFCB 1.92 8/28/2023-20	3133EKG42	0.000	08/28/2020	08/28/2020	08/28/2023	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0.67 5/11/2023-20	3130AJK73	0.000	08/11/2020	08/11/2020	05/11/2023	10,000,000.00	10,000,000.00	0	16,750.00	10,016,750.00	Multi-Bank Securities
FHLMC 0.4 11/7/2022-20	3134GVRT7	0.000	08/07/2020	08/07/2020	11/07/2022	25,000,000.00	25,000,000.00	0	25,000.00	25,025,000.00	BNP Paribas Securities
FHLMC 0.5 5/5/2023-20	3134GVRN0	0.000	08/05/2020	08/05/2020	05/05/2023	25,000,000.00	25,000,000.00	0	31,250.00	25,031,250.00	Union Bank
Sub Total						110,000,000.00	110,000,000.00		112,062.50	110,112,062.50	
INTEREST											
FFCB 0.35 8/11/2022-20	3133ELYU2	0.000	08/11/2020	08/11/2020	08/11/2022	0.00	0.00		43,750.00	43,750.00	UBS Financial Services/Vining Sparks
FFCB 1.92 8/28/2023-20	3133EKG42	0.000	08/28/2020	08/28/2020	08/28/2023	0.00	0.00		240,000.00	240,000.00	BNP Paribas Securities
FHLB 1.5 2/3/2021	3130AHZM8	0.000	08/03/2020	08/03/2020	02/03/2021	0.00	0.00		150,000.00	150,000.00	Raymond James
FHLB 1.625 2/3/2025-22	3130AJ2C2	0.000	08/03/2020	08/03/2020	02/03/2025	0.00	0.00		162,500.00	162,500.00	Wells Fargo
FHLB 2.4 8/7/2020	3130ADX1	0.000	08/07/2020	08/07/2020	08/07/2020	0.00	0.00		186,000.00	186,000.00	Wells Fargo
Sub Total						0.00	0.00		782,250.00	782,250.00	
MATURED											
Eli Lilly 0 8/14/2020	53245PHE1	0.000	08/14/2020	08/14/2020	08/14/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Piper Sandler & Co.
Exxon Mobil 0 8/10/2020	30229AHA0	0.000	08/10/2020	08/10/2020	08/10/2020	50,000,000.00	50,000,000.00	0	0.00	50,000,000.00	UBS Financial Services
FHLB 0 8/4/2020	313384A74	0.000	08/04/2020	08/04/2020	08/04/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 8/7/2020	313384B24	0.000	08/07/2020	08/07/2020	08/07/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 2.4 8/7/2020	3130ADX1	0.000	08/07/2020	08/07/2020	08/07/2020	15,500,000.00	15,500,000.00	0	0.00	15,500,000.00	Wells Fargo
Merck 0 8/17/2020	58934AHH2	0.000	08/17/2020	08/17/2020	08/17/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
Sub Total						165,500,000.00	165,500,000.00		0.00	165,500,000.00	