



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

Wyman Jeung  
Assistant Treasurer-Tax Collector

Mandy Matta  
Chief Deputy Treasurer

**TREASURY BALANCE SUMMARY**  
**September 30, 2020**

I, Phonxay Keokham, Treasurer-Tax Collector, County of San Joaquin, State of California, do hereby certify under oath that on September 30, 2020, the books of said County showed that there was \$3,925,735,796.18 (THREE BILLION, NINE HUNDRED TWENTY FIVE MILLION, SEVEN HUNDRED THIRTY FIVE THOUSAND, SEVEN HUNDRED NINETY SIX DOLLARS AND EIGHTEEN CENTS) in the Treasury as follows:

Currency	\$	54,996.02
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Summary of Investments (see attachment for details):

Bank of the West - Sweep	152,032,541.93
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	528,521,294.45
Medium Term Notes	25,007,300.00
US Treasury	719,394,268.05
Federal Agencies	1,875,013,475.28
Total Investments	3,874,968,879.71
Bank Balance	
Bank of the West - Closing Ledger Balance	35,643,438.10
Bank of the West - Transactions not in CAPS (net)	15,068,482.35
Total Treasury Balance	\$ 3,925,735,796.18

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 345 days.

Phonxay Keokham, Treasurer-Tax Collector





San Joaquin County  
**PORTFOLIO HOLDINGS**  
September 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	313371U79	12/11/2018	FHLB 3.125 12/11/2020	25,185,750.00	100.74	25,146,000.00	236,545.14	25,382,545.14	0.64	2.741	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GWXJ0	09/30/2020	FHLMC 0.22 12/30/2022-21	25,000,000.00	100.00	25,000,000.00	0.00	25,000,000.00	0.64	0.220	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	24,995,750.00	7,118.06	25,002,868.06	0.64	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	24,982,250.00	7,291.67	24,989,541.67	0.64	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	25,008,750.00	30,208.33	25,038,958.33	0.64	0.300	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GWP42	09/14/2020	FHLMC 0.32 9/14/2023-21	25,000,000.00	100.00	25,001,250.00	3,555.56	25,004,805.56	0.64	0.320	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GVR9S	05/06/2020	FHLMC 0.375 11/4/2022-20	25,000,000.00	100.00	25,003,500.00	37,500.00	25,041,000.00	0.64	0.375	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GWJ64	09/10/2020	FHLMC 0.4 6/10/2024-21	25,000,000.00	100.00	25,002,500.00	5,555.56	25,008,055.56	0.64	0.400	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	25,004,750.00	52,083.33	25,056,833.33	0.64	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	25,002,250.00	53,125.00	25,055,375.00	0.64	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	20,502,050.00	60,332.64	20,562,382.64	0.53	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	25,002,750.00	78,125.00	25,080,875.00	0.64	0.750	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	20,024,200.00	138,416.67	20,162,616.67	0.52	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	10,040,200.00	30,500.00	10,070,700.00	0.26	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	15,060,300.00	45,750.00	15,106,050.00	0.39	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	10,034,200.00	47,277.78	10,081,477.78	0.26	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	10,040,400.00	56,666.67	10,097,066.67	0.26	2.012	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	25,002,000.00	78,645.83	25,080,645.83	0.64	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	15,034,350.00	75,000.00	15,109,350.00	0.39	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	10,022,900.00	50,000.00	10,072,900.00	0.26	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	25,018,750.00	177,083.33	25,195,833.33	0.64	1.700	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	25,101,250.00	119,791.67	25,221,041.67	0.64	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	20,526,600.00	182,291.67	20,708,891.67	0.52	2.550	Moody's-Aaa	S&P-AA+
1,875,500,000.00				1,875,013,475.28		1,888,156,700.00	5,447,025.01	1,893,603,725.01	48.37	1.014		
<b>TOTAL PORTFOLIO</b>												
3,877,532,541.93				3,874,968,879.71		3,890,457,559.43	5,537,886.17	3,895,995,445.60	100.00	0.65		



San Joaquin County  
TRANSACTION SUMMARY  
From September 1, 2020 to September 30, 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>
FHLB 0 9/2/2020	313384E47	0.000	09/02/2020	09/02/2020	09/02/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 9/25/2020	313384H36	0.000	09/25/2020	09/25/2020	09/25/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
FHLB 0 9/30/2020	313384H85-1	0.000	09/30/2020	09/30/2020	09/30/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	UBS Financial Services
FHLMC 1.625 9/29/2020	3137EAEJ4	0.000	09/29/2020	09/29/2020	09/29/2020	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00	BNP Paribas Securities
FNMA 1.75 9/28/2020-18	3136G4PK3	0.000	09/28/2020	09/28/2020	09/28/2020	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
IBM 0 9/30/2020	45920FW9	0.000	09/30/2020	09/30/2020	09/30/2020	50,000,000.00	50,000,000.00	0	0.00	50,000,000.00	Union Bank
MetLife 0 9/11/2020	59157TJB0	0.000	09/11/2020	09/11/2020	09/11/2020	30,000,000.00	30,000,000.00	0	0.00	30,000,000.00	BNP Paribas Securities
Sub Total						390,000,000.00	390,000,000.00		0.00	390,000,000.00	