



PHONXAY KEOKHAM, CPA
TREASURER-TAX COLLECTOR
SAN JOAQUIN COUNTY

Wyman Jeung
Assistant Treasurer-Tax Collector

Mandy Matta
Chief Deputy Treasurer

TREASURY BALANCE SUMMARY
January 31, 2021

I, Phonxay Keokham, Treasurer-Tax Collector, County of San Joaquin, State of California, do hereby certify under oath that on January 31, 2021, the books of said County showed that there was \$4,229,064,243.74 (FOUR BILLION, TWO HUNDRED TWENTY NINE MILLION, SIXTY FOUR THOUSAND, TWO HUNDRED FORTY THREE DOLLARS AND SEVENTY FOUR CENTS) in the Treasury as follows:

Currency	\$	68,328.62
Summary of Investments (see attachment for details):		
Bank of the West - Sweep		19,018,481.60
Bank of the West - Money Market Plus		400,000,000.00
California Asset Management Program		340,000,000.00
Local Agency Investment Fund		75,000,000.00
Commercial Paper		299,666,847.22
Medium Term Notes		25,007,300.00
California GO Refunding Bonds		21,105,800.00
US Treasury		949,355,555.55
Federal Agencies		2,075,169,142.63
Total Investments		4,204,323,127.00
Bank Balance		
Bank of the West - Closing Ledger Balance		12,654,153.60
Bank of the West - Transactions not in CAPS (net)		12,018,634.52
Total Treasury Balance	\$	4,229,064,243.74

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 373 days.


Phonxay Keokham, Treasurer-Tax Collector

San Joaquin County
PORTFOLIO HOLDINGS
 January 31, 2021

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
20,000,000.00	3130AHZM8	02/03/2020	FHLB 1.5 2/3/2021	19,992,090.00	99.96	20,001,600.00	148,333.33	20,149,933.33	0.48	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	20,161,000.00	160,694.44	20,321,694.44	0.48	1.625	Moody's-Aaa	S&P-AA+
25,000,000.00	3130AHDS9	10/18/2019	FHLB 1.68 10/18/2023-21	25,000,000.00	100.00	25,210,250.00	120,166.67	25,330,416.67	0.59	1.680	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	10,263,900.00	97,222.22	10,361,122.22	0.24	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	21,773,600.00	75,069.44	21,848,669.44	0.48	1.920	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GXDG6	11/23/2020	FHLMC 0.19 11/23/2022-21	25,000,000.00	100.00	25,008,750.00	8,972.22	25,017,722.22	0.59	0.190	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GXFF6	11/25/2020	FHLMC 0.2 11/23/2022-21	25,000,000.00	100.00	25,008,500.00	9,166.67	25,017,666.67	0.59	0.200	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GXGQ1	12/15/2020	FHLMC 0.2 12/15/2022-21	25,000,000.00	100.00	25,016,000.00	6,388.89	25,022,388.89	0.59	0.200	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GW7H3	11/10/2020	FHLMC 0.2 2/10/2023-21	25,000,000.00	100.00	25,001,250.00	11,250.00	25,012,500.00	0.59	0.200	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GW7J9	11/16/2020	FHLMC 0.2 2/16/2023-21	25,000,000.00	100.00	25,000,750.00	10,416.67	25,011,166.67	0.59	0.200	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	24,978,000.00	18,333.33	24,996,333.33	0.59	0.220	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GXFP4	12/14/2020	FHLMC 0.22 3/14/2023-21	25,000,000.00	100.00	25,008,000.00	7,180.56	25,015,180.56	0.59	0.220	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GXFB5	12/14/2020	FHLMC 0.22 3/14/2023-21	25,000,000.00	100.00	24,991,500.00	7,180.56	24,998,680.56	0.59	0.220	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GXJH8	12/29/2020	FHLMC 0.22 9/29/2023-21	25,000,000.00	100.00	24,986,750.00	4,888.89	24,991,638.89	0.59	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	25,001,000.00	12,673.61	25,013,673.61	0.59	0.250	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GXCB8	11/19/2020	FHLMC 0.25 5/19/2023-22	25,000,000.00	100.00	25,013,250.00	12,500.00	25,025,750.00	0.59	0.250	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GW7L4	11/04/2020	FHLMC 0.25 8/4/2023-21	25,000,000.00	100.00	25,009,750.00	15,104.17	25,024,854.17	0.59	0.250	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GXGA6	12/15/2020	FHLMC 0.25 9/15/2023-21	25,000,000.00	100.00	25,004,250.00	7,986.11	25,012,236.11	0.59	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	24,991,500.00	32,500.00	25,024,000.00	0.59	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	25,005,000.00	17,916.67	25,022,916.67	0.59	0.300	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GXCA0	11/24/2020	FHLMC 0.32 11/24/2023	25,000,000.00	100.00	25,002,500.00	14,888.89	25,017,388.89	0.59	0.320	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GWPA2	09/14/2020	FHLMC 0.32 9/14/2023-21	25,000,000.00	100.00	25,001,750.00	30,444.44	25,032,194.44	0.59	0.320	Moody's-Aaa	S&P-AA+
20,000,000.00	3134GXJM7	12/30/2020	FHLMC 0.33 12/30/2024-21	20,000,000.00	100.00	19,993,000.00	5,500.00	19,998,500.00	0.48	0.330	Moody's-Aaa	S&P-AA+
25,000,000.00	3134XBD5	11/25/2020	FHLMC 0.36 5/15/2024-21	25,000,000.00	100.00	25,014,500.00	19,750.00	25,034,250.00	0.59	0.360	Moody's-Aaa	S&P-AA+
25,000,000.00	3134GXBD5	12/09/2020	FHLMC 0.36 5/15/2024-21	25,000,000.00	100.00	25,014,500.00	19,750.00	25,034,250.00	0.59	0.360	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	24,950,500.00	39,166.67	24,989,666.67	0.59	0.400	Moody's-Aaa	S&P-AA+
25,000,000.00	3135GAC33	12/29/2020	FNMA 0.3 12/29/2023-21	25,000,000.00	100.00	24,992,250.00	6,666.67	24,998,916.67	0.59	0.300	Moody's-Aaa	S&P-AA+
25,000,000.00	3135GA6J5	12/07/2020	FNMA 0.32 12/7/2023-21	25,000,000.00	100.00	25,001,750.00	12,000.00	25,013,750.00	0.59	0.320	Moody's-Aaa	S&P-AA+
25,000,000.00	3135G06J7	12/10/2020	FNMA 0.65 12/10/2025-21	25,012,500.00	100.05	25,029,250.00	23,020.83	25,052,270.83	0.59	0.640	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	20,419,000.00	120,833.33	20,539,833.33	0.48	2.550	Moody's-Aaa	S&P-AA+
2,075,000,000.00				2,075,169,142.63		2,085,196,350.00	2,595,565.96	2,087,791,915.96	49.36	0.585		
TOTAL PORTFOLIO				4,204,323,127.00		4,215,483,348.60	2,914,061.52	4,218,397,410.12	100.00	0.374		

San Joaquin County
TRANSACTION SUMMARY
From January 1, 2021 to January 31, 2021

<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											
FFCB 0.1 4/27/2022-21	3133EMNU2	0.104	01/27/2021	01/27/2021	04/27/2022	25,000,000.00	24,998,750.00	99.995	0.00	24,998,750.00	Union Bank
Sub Total						25,000,000.00	24,998,750.00		0.00	24,998,750.00	
CALLED											
FHLMC 1.8 1/29/2024-21	3134GU5L0	0.000	01/29/2021	01/29/2021	01/29/2024	10,000,000.00	10,000,000.00	0	0.00	10,000,000.00	Raymond James
FHLMC 1.8 1/29/2024-21	3134GU5L0	0.000	01/29/2021	01/29/2021	01/29/2024	15,000,000.00	15,000,000.00	0	0.00	15,000,000.00	Piper Sandler & Co.
Sub Total						25,000,000.00	25,000,000.00		0.00	25,000,000.00	
INTEREST											
FFCB 0.14 1/5/2022-21	3133EMBR2	0.000	01/05/2021	01/05/2021	01/05/2022	0.00	0.00		8,750.00	8,750.00	BNP Paribas Securities
FFCB 1.75 7/1/2022	3133EKTG1	0.000	01/01/2021	01/01/2021	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	01/01/2021	01/01/2021	07/01/2024	0.00	0.00		190,000.00	190,000.00	Wells Fargo
FFCB 2.7 7/2/2021	3133EJTF6	0.000	01/02/2021	01/02/2021	07/02/2021	0.00	0.00		270,000.00	270,000.00	BNP Paribas Securities
FHLMC 1.8 1/29/2024-21	3134GU5L0	0.000	01/29/2021	01/29/2021	01/29/2024	0.00	0.00		90,000.00	90,000.00	Raymond James
FHLMC 1.8 1/29/2024-21	3134GU5L0	0.000	01/29/2021	01/29/2021	01/29/2024	0.00	0.00		135,000.00	135,000.00	Piper Sandler & Co.
Sub Total						0.00	0.00		912,500.00	912,500.00	
MATURED											
FHLB 0 1/13/2021	313385AN6-1	0.000	01/13/2021	01/13/2021	01/13/2021	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Union Bank
FHLB 0 1/6/2021	313385AF3	0.000	01/06/2021	01/06/2021	01/06/2021	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Union Bank
John Deere 0 1/26/2021	24422LNS8	0.000	01/26/2021	01/26/2021	01/26/2021	30,000,000.00	30,000,000.00	0	0.00	30,000,000.00	Union Bank
Merc 0 1/27/2021	58934ANT9	0.000	01/27/2021	01/27/2021	01/27/2021	40,000,000.00	40,000,000.00	0	0.00	40,000,000.00	Piper Sandler & Co.
Procter & Gamble 0 1/13/2021	74271TND1	0.000	01/13/2021	01/13/2021	01/13/2021	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Union Bank
T-Bill 0 1/14/2021	9127963U1	0.000	01/14/2021	01/14/2021	01/14/2021	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
T-Bill 0 1/14/2021	9127963U1	0.000	01/14/2021	01/14/2021	01/14/2021	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
T-Bill 0 1/28/2021	912796UC1	0.000	01/28/2021	01/28/2021	01/28/2021	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
T-Bill 0 1/7/2021	9127963T4	0.000	01/07/2021	01/07/2021	01/07/2021	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
Sub Total						245,000,000.00	245,000,000.00		0.00	245,000,000.00	