



PHONXAY KEOKHAM, CPA
TREASURER-TAX COLLECTOR
SAN JOAQUIN COUNTY

Wyman Jeung
Assistant Treasurer-Tax Collector

Mandy Matta
Chief Deputy Treasurer-Tax
Collector

TREASURY BALANCE SUMMARY
July 31, 2021

I, Phonxay Keokham, Treasurer-Tax Collector, County of San Joaquin, State of California, do hereby certify under oath that on July 31, 2021, the books of said County showed that there was \$4,084,215,262.95 (FOUR BILLION, EIGHTY FOUR MILLION, TWO HUNDRED FIFTEEN THOUSAND, TWO HUNDRED SIXTY TWO DOLLARS AND NINETY FIVE CENTS) in the Treasury as follows:

| | | | |
|--|------------------|----|------------------|
| Currency | | \$ | 73,516.23 |
| Summary of Investments (see attachment for details): | | | |
| Bank of the West - Money Market Plus | 400,000,000.00 | | |
| California Asset Management Program | 335,000,000.00 | | |
| Local Agency Investment Fund | 75,000,000.00 | | |
| Commercial Paper | 424,620,856.93 | | |
| Medium Term Notes | 25,007,300.00 | | |
| California GO Refunding Bonds | 21,105,800.00 | | |
| US Treasury | 532,551,058.69 | | |
| Federal Agencies | 2,255,425,428.47 | | |
| Total Investments | | | 4,068,710,444.09 |
| Bank Balance | | | |
| Bank of the West - Closing Ledger Balance | | | 3,420,809.36 |
| Bank of the West - Transactions not in CAPS (net) | | | 12,010,493.27 |
| Total Treasury Balance | | \$ | 4,084,215,262.95 |

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 492 days.


Phonxay Keokham, Treasurer-Tax Collector

San Joaquin County
PORTFOLIO HOLDINGS
 July 31, 2021

| Quantity | Security Identification | Settlement Date | Security | Maturity Date | Rate | 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 | 3133EMVD1 | 4/5/2021 | FFCB | 4/5/2024 | 0.330 | 25,000,000.00 | 100.00 | 25,002,750.00 | 26,583.33 | 25,029,333.33 | 0.62 | 0.330 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3133ELVX9 | 4/8/2020 | FFCB | 4/8/2024 | 0.875 | 25,000,000.00 | 100.00 | 25,131,500.00 | 68,663.20 | 25,200,163.20 | 0.62 | 0.875 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3130AM2C5 | 5/3/2021 | FHLB | 5/3/2024 | 0.400 | 25,000,000.00 | 100.00 | 25,029,500.00 | 24,444.44 | 25,053,944.44 | 0.62 | 0.400 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3134GXBD5 | 11/25/2020 | FHLMC | 5/15/2024 | 0.360 | 25,000,000.00 | 100.00 | 24,985,250.00 | 19,000.00 | 25,004,250.00 | 0.62 | 0.360 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3134GXBD5 | 12/9/2020 | FHLMC | 5/15/2024 | 0.360 | 25,000,000.00 | 100.00 | 24,985,250.00 | 19,000.00 | 25,004,250.00 | 0.62 | 0.360 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3130ALAK0 | 2/24/2021 | FHLB | 5/24/2024 | 0.250 | 25,000,000.00 | 100.00 | 24,950,250.00 | 11,631.94 | 24,961,881.94 | 0.62 | 0.250 | Moody's-Aaa | S&P-AA+ |
| 20,000,000.00 | 3130ALPA6 | 3/30/2021 | FHLB | 5/30/2024 | 0.470 | 20,000,000.00 | 100.00 | 20,000,400.00 | 31,333.33 | 20,031,733.33 | 0.49 | 0.470 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3134GWJ64 | 9/10/2020 | FHLMC | 6/10/2024 | 0.400 | 25,000,000.00 | 100.00 | 24,987,250.00 | 39,166.67 | 25,026,416.67 | 0.62 | 0.400 | Moody's-Aaa | S&P-AA+ |
| 20,000,000.00 | 3130A1XJ2 | 6/14/2019 | FHLB | 6/14/2024 | 2.875 | 20,906,400.00 | 104.53 | 21,429,400.00 | 75,069.44 | 21,504,469.44 | 0.49 | 1.920 | Moody's-Aaa | S&P-AA+ |
| 20,000,000.00 | 3133EKTv8 | 7/1/2019 | FFCB | 7/1/2024 | 1.900 | 20,036,620.00 | 100.18 | 20,888,600.00 | 31,666.67 | 20,920,266.67 | 0.49 | 1.861 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3130ALWZ3 | 4/22/2021 | FHLB | 7/22/2024 | 0.500 | 25,000,000.00 | 100.00 | 25,003,500.00 | 34,375.00 | 25,037,875.00 | 0.62 | 0.500 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3130AM5L2 | 5/6/2021 | FHLB | 8/6/2024 | 0.500 | 25,000,000.00 | 100.00 | 25,001,250.00 | 29,513.89 | 25,030,763.89 | 0.62 | 0.500 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3130AKX84 | 2/23/2021 | FFCB | 8/23/2024 | 0.270 | 25,000,000.00 | 100.00 | 24,932,250.00 | 29,625.00 | 24,961,875.00 | 0.62 | 0.270 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3130ALDJ0 | 2/26/2021 | FHLB | 8/26/2024 | 0.330 | 25,000,000.00 | 100.00 | 24,954,500.00 | 35,520.83 | 24,990,020.83 | 0.62 | 0.330 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3130ALTH7 | 3/30/2021 | FHLB | 9/30/2024 | 0.510 | 25,000,000.00 | 100.00 | 24,990,750.00 | 42,500.00 | 25,033,250.00 | 0.62 | 0.510 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3130ALRM8 | 3/29/2021 | FHLB | 11/29/2024 | 0.600 | 25,000,000.00 | 100.00 | 25,000,500.00 | 50,833.33 | 25,051,333.33 | 0.62 | 0.600 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3133EMLP5 | 12/23/2020 | FFCB | 12/23/2024 | 0.320 | 25,000,000.00 | 100.00 | 24,903,250.00 | 8,444.44 | 24,911,694.44 | 0.62 | 0.320 | Moody's-Aaa | S&P-AA+ |
| 20,000,000.00 | 3134GXJM7 | 12/30/2020 | FHLMC | 12/30/2024 | 0.330 | 20,000,000.00 | 100.00 | 19,944,000.00 | 5,500.00 | 19,949,500.00 | 0.49 | 0.330 | Moody's-Aaa | S&P-AA+ |
| 20,000,000.00 | 3130AJ2C2 | 2/3/2020 | FHLB | 2/3/2025 | 1.625 | 20,000,000.00 | 100.00 | 20,158,400.00 | 160,694.44 | 20,319,094.44 | 0.49 | 1.625 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3133EMJP8 | 12/10/2020 | FFCB | 3/10/2025 | 0.490 | 25,000,000.00 | 100.00 | 24,944,000.00 | 47,979.17 | 24,991,979.17 | 0.62 | 0.490 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3133EMTQ5 | 3/17/2021 | FFCB | 3/17/2025 | 0.700 | 25,000,000.00 | 100.00 | 25,049,500.00 | 65,138.89 | 25,114,638.89 | 0.62 | 0.700 | Moody's-Aaa | S&P-AA+ |
| 20,000,000.00 | 3133EMBK7 | 12/11/2020 | FFCB | 4/7/2025 | 0.450 | 20,000,000.00 | 100.00 | 19,935,600.00 | 28,500.00 | 19,964,100.00 | 0.49 | 0.450 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3130ALU93 | 3/30/2021 | FHLB | 6/30/2025 | 0.750 | 25,000,000.00 | 100.00 | 24,998,750.00 | 62,500.00 | 25,061,250.00 | 0.62 | 0.750 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3135G06J7 | 12/10/2020 | FNMA | 12/10/2025 | 0.650 | 25,012,500.00 | 100.05 | 24,928,750.00 | 23,020.83 | 24,951,770.83 | 0.62 | 0.640 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3130ALSA3 | 3/30/2021 | FHLB | 3/30/2026 | 1.070 | 25,000,000.00 | 100.00 | 25,023,500.00 | 89,166.67 | 25,112,666.67 | 0.62 | 1.070 | Moody's-Aaa | S&P-AA+ |
| 25,000,000.00 | 3130AM6U1 | 4/28/2021 | FHLB | 4/28/2026 | 0.625 | 25,000,000.00 | 100.00 | 24,990,000.00 | 40,364.58 | 25,030,364.58 | 0.62 | 0.996 | Moody's-Aaa | S&P-AA+ |
| 2,255,000,000.00 | | | | | | 2,255,425,428.47 | | 2,261,534,350.00 | 2,922,643.73 | 2,264,456,993.73 | 55.54 | 0.533 | | |
| TOTAL PORTFOLIO | | | | | | | | | | | | | | |
| 4,060,000,000.00 | | | | | | 4,068,710,444.09 | | 4,074,252,948.00 | 4,464,807.75 | 4,078,717,755.75 | 100 | 0.351 | | |

San Joaquin County
TRANSACTION SUMMARY
 From July 1, 2021 to July 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 | | | | | | | | | | | |
| Credit Agricole 0 9/20/2021 | 22533TWL6 | 0.070 | 7/22/2021 | 7/23/2021 | 9/20/2021 | 25,000,000.00 | 24,997,131.94 | 99.988528 | 0.00 | 24,997,131.94 | UBS Financial Services |
| Sumitomo Mitsui 0 9/2/2021 | 86562KWL4 | 0.101 | 7/22/2021 | 7/23/2021 | 9/2/2021 | 25,000,000.00 | 24,997,131.94 | 99.988528 | 0.00 | 24,997,131.94 | Union Bank |
| Sumitomo Mitsui 0 9/20/2021 | 86563GWL2 | 0.070 | 7/22/2021 | 7/22/2021 | 9/20/2021 | 25,000,000.00 | 24,997,083.33 | 99.988333 | 0.00 | 24,997,083.33 | Piper Sandler & Co. |
| Sub Total | | | | | | 75,000,000.00 | 74,991,347.21 | | 0.00 | 74,991,347.21 | |
| INTEREST | | | | | | | | | | | |
| FFCB 1.75 7/1/2022 | 3133EKTG1 | 0.000 | 7/1/2021 | 7/1/2021 | 7/1/2022 | 0.00 | 0.00 | | 218,750.00 | 218,750.00 | BNP Paribas |
| FFCB 1.9 7/1/2024 | 3133EKTV8 | 0.000 | 7/1/2021 | 7/1/2021 | 7/1/2024 | 0.00 | 0.00 | | 190,000.00 | 190,000.00 | Wells Fargo |
| FFCB 2.7 7/2/2021 | 3133EJTF6 | 0.000 | 7/2/2021 | 7/2/2021 | 7/2/2021 | 0.00 | 0.00 | | 270,000.00 | 270,000.00 | BNP Paribas |
| FHLB 0.3 1/23/2024-21 | 3130ALTL8 | 0.000 | 7/23/2021 | 7/23/2021 | 1/23/2024 | 0.00 | 0.00 | | 18,750.00 | 18,750.00 | Wells Fargo |
| T-Note 0.125 1/15/2024 | 91282CBE0 | 0.000 | 7/15/2021 | 7/15/2021 | 1/15/2024 | 0.00 | 0.00 | | 15,625.00 | 15,625.00 | BNP Paribas |
| T-Note 0.125 7/15/2023 | 912828ZY9 | 0.000 | 7/15/2021 | 7/15/2021 | 7/15/2023 | 0.00 | 0.00 | | 15,625.00 | 15,625.00 | BNP Paribas |
| Sub Total | | | | | | 0.00 | 0.00 | | 728,750.00 | 728,750.00 | |
| MATURED | | | | | | | | | | | |
| FFCB 0 7/28/2021 | 31331JS8 | 0.000 | 7/28/2021 | 7/28/2021 | 7/28/2021 | 25,000,000.00 | 25,000,000.00 | 0 | 0.00 | 25,000,000.00 | UBS Financial Services |
| FFCB 2.7 7/2/2021 | 3133EJTF6 | 0.000 | 7/2/2021 | 7/2/2021 | 7/2/2021 | 20,000,000.00 | 20,000,000.00 | 0 | 0.00 | 20,000,000.00 | BNP Paribas Securities |
| T-Bill 0 7/15/2021 | 9127963S6 | 0.000 | 7/15/2021 | 7/15/2021 | 7/15/2021 | 25,000,000.00 | 25,000,000.00 | 0 | 0.00 | 25,000,000.00 | BNP Paribas Securities |
| Sub Total | | | | | | 70,000,000.00 | 70,000,000.00 | | 0.00 | 70,000,000.00 | |