



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
August 31, 2021

I, Phonxay Keokham, Treasurer-Tax Collector, County of San Joaquin, State of California, do hereby certify under oath that on August 31, 2021, the books of said County showed that there was \$4,258,618,208.44 (FOUR BILLION, TWO HUNDRED FIFTY EIGHT MILLION, SIX HUNDRED EIGHTEEN THOUSAND, TWO HUNDRED EIGHT DOLLARS AND FORTY FOUR CENTS) in the Treasury as follows:

Currency \$ 67,842.91

Summary of Investments (see attachment for details):

Bank of the West - Sweep	35,111,219.83
Bank of the West - Money Market Plus	400,000,000.00
California Asset Management Program	350,000,000.00
Local Agency Investment Fund	75,000,000.00
Commercial Paper	564,653,493.05
Medium Term Notes	25,007,300.00
California GO Refunding Bonds	21,105,800.00
US Treasury	607,567,833.00
Federal Agencies	2,155,482,657.64

Total Investments 4,233,928,303.52

Bank Balance

Bank of the West - Closing Ledger Balance	6,925,401.27
Bank of the West - Transactions not in CAPS (net)	17,696,660.74

Total Treasury Balance \$ 4,258,618,208.44

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 447 days.

Phonxay Keokham, Treasurer-Tax Collector

San Joaquin County
PORTFOLIO HOLDINGS
 August 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	3130AM6J6	5/13/2021	FHLB	2/13/2024	0.340	25,000,000.00	100.00	24,992,250.00	25,500.00	25,017,750.00	0.59	0.340	Moody's-Aaa	S&P-AA+
25,000,000.00	3130AK3R5	9/8/2020	FHLB	3/8/2024	0.370	25,000,000.00	100.00	24,985,250.00	44,451.39	25,029,701.39	0.59	0.370	Moody's-Aaa	S&P-AA+
15,000,000.00	3133EMTD4	3/15/2021	FFCB	3/15/2024	0.370	15,000,000.00	100.00	14,987,850.00	25,591.67	15,013,441.67	0.36	0.370	Moody's-Aaa	S&P-AA+
25,000,000.00	3130AKKF2	12/28/2020	FHLB	3/28/2024	0.270	25,000,000.00	100.00	24,953,000.00	28,687.50	24,981,687.50	0.59	0.270	Moody's-Aaa	S&P-AA+
25,000,000.00	3133EMVD1	4/5/2021	FFCB	4/5/2024	0.330	25,000,000.00	100.00	24,967,000.00	33,458.33	25,000,458.33	0.59	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	25,114,000.00	86,892.36	25,200,892.36	0.59	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	25,018,250.00	32,777.78	25,051,027.78	0.59	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	25,002,000.00	26,500.00	25,028,500.00	0.59	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	25,002,000.00	26,500.00	25,028,500.00	0.59	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	24,945,000.00	16,840.28	24,961,840.28	0.59	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	19,997,000.00	39,166.67	20,036,166.67	0.47	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	24,987,750.00	47,500.00	25,035,250.00	0.59	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	21,365,800.00	122,986.11	21,488,786.11	0.47	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	20,845,200.00	63,333.33	20,908,533.33	0.47	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	24,997,000.00	44,791.67	25,041,791.67	0.59	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	25,017,750.00	39,930.56	25,057,680.56	0.59	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	24,924,500.00	1,500.00	24,926,000.00	0.59	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	24,947,250.00	1,145.83	24,948,395.83	0.59	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	24,987,500.00	53,125.00	25,040,625.00	0.59	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	24,994,750.00	63,333.33	25,058,083.33	0.59	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	24,895,250.00	15,111.11	24,910,361.11	0.59	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	19,937,000.00	11,000.00	19,948,000.00	0.47	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	20,132,400.00	25,277.78	20,157,677.78	0.47	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	24,938,000.00	58,187.50	24,996,187.50	0.59	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	25,033,750.00	79,722.22	25,113,472.22	0.59	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	19,930,000.00	36,000.00	19,966,000.00	0.47	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	24,992,250.00	78,125.00	25,070,375.00	0.59	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	24,884,250.00	36,562.50	24,920,812.50	0.59	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	25,014,000.00	111,458.33	25,125,458.33	0.59	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	24,981,000.00	53,385.42	25,034,385.42	0.59	0.996	Moody's-Aaa	S&P-AA+
2,155,000,000.00						2,155,482,657.64		2,160,654,900.00	3,531,199.35	2,164,186,099.35	51.00	0.549		
TOTAL PORTFOLIO						4,233,928,303.52		4,238,069,976.33	4,474,092.77	4,242,544,069.10	100.00	0.343		

San Joaquin County
TRANSACTION SUMMARY
From August 1, 2021 to August 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											
Caterpillar 0 10/18/2021	14912DXJ3	0.050	8/18/2021	8/19/2021	10/18/2021	25,000,000.00	24,997,916.67	99.99167	0.00	24,997,916.67	Piper Sandler & Co.
Chevron 0 10/12/2021	16677JXC5	0.040	8/27/2021	8/27/2021	10/12/2021	40,000,000.00	39,997,955.56	99.99489	0.00	39,997,955.56	Union Bank
Credit Agricole 0 10/7/2021	22533TX76	0.060	8/9/2021	8/9/2021	10/7/2021	25,000,000.00	24,997,541.67	99.99017	0.00	24,997,541.67	Union Bank
Exxon 0 9/23/2021	30229AWP0	0.045	8/27/2021	8/30/2021	9/23/2021	50,000,000.00	49,998,500.00	99.99700	0.00	49,998,500.00	Union Bank
Mizuho 0 10/1/2021	60689FX11	0.055	8/4/2021	8/4/2021	10/1/2021	25,000,000.00	24,997,784.72	99.99114	0.00	24,997,784.72	Union Bank
Mizuho 0 10/4/2021	60689FX45	0.055	8/10/2021	8/11/2021	10/4/2021	25,000,000.00	24,997,937.50	99.99175	0.00	24,997,937.50	Union Bank
T-Bill 0 10/15/2021	912796ZB8	0.051	8/17/2021	8/19/2021	10/15/2021	50,000,000.00	49,996,041.67	99.99208	0.00	49,996,041.67	BNP Paribas Securities
T-Bill 0 10/21/2021	912796G60	0.041	8/26/2021	8/27/2021	10/21/2021	25,000,000.00	24,998,472.22	99.99389	0.00	24,998,472.22	UBS Financial Services
T-Bill 0 10/21/2021	912796G60	0.041	8/25/2021	8/26/2021	10/21/2021	25,000,000.00	24,998,444.44	99.99378	0.00	24,998,444.44	UBS Financial Services
T-Bill 0 10/26/2021	912796M55	0.043	8/26/2021	8/27/2021	10/26/2021	50,000,000.00	49,996,500.00	99.99300	0.00	49,996,500.00	UBS Financial Services
Sub Total						340,000,000.00	339,977,094.45		0.00	339,977,094.45	
CALLED											
FHLMC 0.25 11/18/2022-21	3134GWQC3	0.000	8/18/2021	8/18/2021	11/18/2022	25,000,000.00	25,000,000.00	0	15,625.00	25,015,625.00	BNP Paribas Securities
FHLMC 0.3 5/25/2023-21	3134GW2F2	0.000	8/25/2021	8/25/2021	5/25/2023	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
Sub Total						50,000,000.00	50,000,000.00		15,625.00	50,015,625.00	
INTEREST											
Chevron 0.333 8/12/2022	166756AF3	0.000	8/12/2021	8/12/2021	8/12/2022	0.00	0.00		8,325.00	8,325.00	Union Bank
FFCB 0.15 8/10/2023-21	3133EMQK1	0.000	8/10/2021	8/10/2021	8/10/2023	0.00	0.00		18,750.00	18,750.00	Multi-Bank Securities
FFCB 0.26 2/24/2023-20	3133EL4K7	0.000	8/24/2021	8/24/2021	2/24/2023	0.00	0.00		32,500.00	32,500.00	Union Bank
FFCB 0.27 8/23/2024-21	3130AKX84	0.000	8/23/2021	8/23/2021	8/23/2024	0.00	0.00		33,750.00	33,750.00	Wells Fargo
FHLB 0.33 8/24/2023-20	3130AJYU7	0.000	8/24/2021	8/24/2021	8/24/2023	0.00	0.00		41,250.00	41,250.00	Wells Fargo
FHLB 0.33 8/26/2024-21	3130ALDJ0	0.000	8/26/2021	8/26/2021	8/26/2024	0.00	0.00		41,250.00	41,250.00	Piper Sandler
FHLB 1.625 2/3/2025-22	3130AJ2C2	0.000	8/3/2021	8/3/2021	2/3/2025	0.00	0.00		162,500.00	162,500.00	Wells Fargo
FHLMC 0.3 5/25/2023-21	3134GW2F2	0.000	8/25/2021	8/25/2021	5/25/2023	0.00	0.00		37,500.00	37,500.00	BNP Paribas Securities
T-Bond 2.375 8/15/2024	912828D56	0.000	8/15/2021	8/15/2021	8/15/2024	0.00	0.00		296,875.00	296,875.00	BNP Paribas Securities
T-Note 2.75 8/31/2023	9128284X5	0.000	8/31/2021	8/31/2021	8/31/2023	0.00	0.00		687,500.00	687,500.00	BNP Paribas Securities
Sub Total						0.00	0.00		1,360,200.00	1,360,200.00	
MATURED											
FFCB 0 8/24/2021	313313KV9	0.000	8/24/2021	8/24/2021	8/24/2021	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	UBS Financial Services
FHLB 0 8/20/2021	313385KR6	0.000	8/20/2021	8/20/2021	8/20/2021	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
Nestle 0 8/30/2021	64105GVV1	0.000	8/30/2021	8/30/2021	8/30/2021	50,000,000.00	50,000,000.00	0	0.00	50,000,000.00	BNP Paribas Securities
T-Bill 0 8/12/2021	9127964B2	0.000	8/12/2021	8/12/2021	8/12/2021	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	BNP Paribas Securities
T-Bill 0 8/12/2021	9127964B2	0.000	8/12/2021	8/12/2021	8/12/2021	50,000,000.00	50,000,000.00	0	0.00	50,000,000.00	BNP Paribas Securities
T-Bill 0 8/17/2021	912796K24	0.000	8/17/2021	8/17/2021	8/17/2021	50,000,000.00	50,000,000.00	0	0.00	50,000,000.00	BNP Paribas Securities
Sub Total						225,000,000.00	225,000,000.00		0.00	225,000,000.00	