



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

February 28, 2022

I, Phonxay Keokham, Treasurer-Tax Collector, County of San Joaquin, State of California, do hereby certify under oath that on February 28, 2022, the books of said County showed that there was \$4,855,780,301.03 (FOUR BILLION, EIGHT HUNDRED FIFTY FIVE MILLION, SEVEN HUNDRED EIGHTY THOUSAND, THREE HUNDRED ONE DOLLARS AND THREE CENTS) in the Treasury as follows:

Currency	\$	79,261.01
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Summary of Investments (see attachment for details):

Bank of the West - Sweep	-	
Bank of the West - Money Market Plus	420,000,000.00	
California Asset Management Program	5,000,000.00	
Local Agency Investment Fund	75,000,000.00	
Commercial Paper	524,495,433.34	
Medium Term Notes	25,007,300.00	
California GO Refunding Bonds	21,105,800.00	
US Treasury	1,484,042,187.23	
Federal Agencies	2,358,557,261.24	
Total Investments		4,913,207,981.81
Bank Balance		
Bank of the West - Closing Ledger Balance		12,531,432.39
Bank of the West - Transactions Pending		(70,038,374.18)
Total Treasury Balance	\$	4,855,780,301.03

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 382 days.

Phonxay Keokham, Treasurer-Tax Collector

San Joaquin County
PORTFOLIO HOLDINGS
February 28, 2022

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
20,000,000.00	3133EMBK7	12/11/2020	FFCB	4/7/2025	0.450	20,000,000.00	100.00	19,216,400.00	35,250.00	19,251,650.00	0.41	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	24,194,500.00	77,083.33	24,271,583.33	0.51	0.750	Moody's-Aaa	S&P-AA+
25,000,000.00	3130AQBW2	12/15/2021	FHLB	9/15/2025	1.330	25,000,000.00	100.00	24,676,000.00	67,423.61	24,743,423.61	0.51	1.330	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	23,957,750.00	35,208.33	23,992,958.33	0.51	0.640	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	24,372,750.00	52,083.33	24,424,833.33	0.51	0.996	Moody's-Aaa	S&P-AA+
20,000,000.00	3133ENGT1	12/9/2021	FFCB	12/9/2026	1.190	19,998,000.00	99.99	19,459,400.00	52,227.78	19,511,627.78	0.41	1.192	Moody's-Aaa	S&P-AA+
25,000,000.00	3130AQDN0	12/30/2021	FHLB	12/30/2026	1.460	25,000,000.00	100.00	24,614,750.00	58,805.56	24,673,555.56	0.51	1.460	Moody's-Aaa	S&P-AA+
25,000,000.00	3130AQGG2	1/14/2022	FHLB	1/14/2027	1.500	25,000,000.00	100.00	24,676,750.00	45,833.33	24,722,583.33	0.51	1.500	Moody's-Aaa	S&P-AA+
2,358,000,000.00						2,358,557,261.24		2,328,683,118.31	3,307,443.02	2,331,990,561.33	48.09	0.509		
TOTAL PORTFOLIO						4,913,207,981.81		4,870,128,035.31	5,206,520.92	4,875,334,556.23	100.00	0.35		
4,903,000,000.00														

San Joaquin County
TRANSACTION SUMMARY
From February 1, 2022 to February 28, 2022

<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											
FHLB 0 4/13/2022	313385VM5	0.210	2/15/2022	2/16/2022	4/13/2022	25,000,000.00	24,991,833.33	99.967333	0.00	24,991,833.33	Union Bank
FHLB 0 4/26/2022	313385WA0	0.170	2/25/2022	2/25/2022	4/26/2022	20,000,000.00	19,994,333.33	99.971667	0.00	19,994,333.33	Union Bank
FHLB 0 4/27/2022	313385WB8	0.220	2/28/2022	2/28/2022	4/27/2022	25,000,000.00	24,991,138.89	99.964556	0.00	24,991,138.89	BNP Paribas Securities
FHLB 0 4/28/2022	313385WC6	0.220	2/28/2022	2/28/2022	4/28/2022	25,000,000.00	24,990,986.11	99.963944	0.00	24,990,986.11	Union Bank
FHLB 0 4/29/2022	313385WD4	0.220	2/28/2022	2/28/2022	4/29/2022	25,000,000.00	24,990,833.33	99.963333	0.00	24,990,833.33	Union Bank
John Deere 0 4/1/2022	24422MD16	0.140	2/7/2022	2/8/2022	4/1/2022	50,000,000.00	49,989,888.89	99.979778	0.00	49,989,888.89	Piper Sandler & Co.
MetLife 0 4/26/2022	59157UDS6	0.250	2/24/2022	2/25/2022	4/26/2022	20,000,000.00	19,991,666.67	99.958333	0.00	19,991,666.67	Union Bank
T-Bill 0 3/29/2022	912796T25	0.122	1/28/2022	2/1/2022	3/29/2022	25,000,000.00	24,995,333.33	99.981333	0.00	24,995,333.33	BNP Paribas Securities
T-Bill 0 4/12/2022	912796T82	0.213	2/10/2022	2/15/2022	4/12/2022	25,000,000.00	24,991,833.33	99.967333	0.00	24,991,833.33	Union Bank
T-Bill 0 4/12/2022	912796T82	0.218	2/11/2022	2/14/2022	4/12/2022	25,000,000.00	24,991,489.58	99.965958	0.00	24,991,489.58	UBS Financial Services
T-Bill 0 4/14/2022	912796P29	0.214	2/11/2022	2/14/2022	4/14/2022	25,000,000.00	24,991,354.86	99.965419	0.00	24,991,354.86	UBS Financial Services
T-Bill 0 4/19/2022	912796T90	0.213	2/15/2022	2/22/2022	4/19/2022	25,000,000.00	24,991,833.33	99.967333	0.00	24,991,833.33	BNP Paribas Securities
T-Bill 0 4/19/2022	912796T90	0.243	2/15/2022	2/22/2022	4/19/2022	25,000,000.00	24,990,666.67	99.962667	0.00	24,990,666.67	BNP Paribas Securities
T-Bill 0 4/19/2022	912796T90	0.221	2/14/2022	2/18/2022	4/19/2022	25,000,000.00	24,990,937.50	99.96375	0.00	24,990,937.50	BNP Paribas Securities
T-Bill 0 4/7/2022	912796N47	0.147	2/11/2022	2/11/2022	4/7/2022	50,000,000.00	49,988,923.61	99.977847	0.00	49,988,923.61	BNP Paribas Securities
Sub Total						415,000,000.00	414,873,052.76		0.00	414,873,052.76	
INTEREST											
Chevron 0.333 8/12/2022	166756AF3	0.000	2/12/2022	2/12/2022	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	2/10/2022	2/10/2022	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	2/24/2022	2/24/2022	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	2/23/2022	2/23/2022	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	2/24/2022	2/24/2022	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	2/26/2022	2/26/2022	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	2/3/2022	2/3/2022	2/3/2025	0.00	0.00		162,500.00	162,500.00	Wells Fargo
T-Bond 2.375 8/15/2024	912828D56	0.000	2/15/2022	2/15/2022	8/15/2024	0.00	0.00		296,875.00	296,875.00	BNP Paribas Securities
T-Note 0.125 8/31/2022	91282CAG6	0.000	2/28/2022	2/28/2022	8/31/2022	0.00	0.00		15,625.00	15,625.00	Wells Fargo
T-Note 2.75 8/31/2023	9128284X5	0.000	2/28/2022	2/28/2022	8/31/2023	0.00	0.00		687,500.00	687,500.00	BNP Paribas Securities
Sub Total						0.00	0.00		1,338,325.00	1,338,325.00	
MATURED											
Coca-Cola 0 2/16/2022	19121BBG3	0.000	2/16/2022	2/16/2022	2/16/2022	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Union Bank
JP Morgan 0 2/14/2022	46640QBE0	0.000	2/14/2022	2/14/2022	2/14/2022	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Piper Sandler & Co.
JP Morgan 0 2/18/2022	46640QB19	0.000	2/18/2022	2/18/2022	2/18/2022	25,000,000.00	25,000,000.00	0	0.00	25,000,000.00	Union Bank
Procter & Gamble 0 2/7/2022	74271UB74	0.000	2/7/2022	2/7/2022	2/7/2022	50,000,000.00	50,000,000.00	0	0.00	50,000,000.00	Union Bank
Sub Total						125,000,000.00	125,000,000.00		0.00	125,000,000.00	