



Sandie Arnott
TREASURER- TAX COLLECTOR

TREASURER - TAX COLLECTOR - REVENUE SERVICES

Charles M. Tovstein
ASSISTANT TREASURER

Robin N. Elliott
ASSISTANT TAX COLLECTOR

DATE: February 08, 2013
TO: San Mateo County Pool Participants
FROM: Sandie Arnott, Treasurer-Tax Collector
SUBJECT: January, 2013 - Monthly Investment Reports

Gross earnings for the month ending January 31, 2013 were .75%. The current average maturity of the portfolio is 1.7 years with an average duration of 1.7 years. The current par value of the pool is \$2.853 Billion. The largest non-government aggregate position currently is Toyota Motor Credit Corp. at 2.804%. The portfolio continues to hold no derivative products.

The San Mateo County Pool complies with Government Code Section 53646, which requires the ability to meet its expenditure requirements for the next six months.

I certify, and our investment advisor, PFM Asset Management, confirms these reports are in compliance with the investment policy dated Calendar Year 2012. Please visit our website if you wish to review PFM's monthly compliance report: <http://www.sanmateocountytreasurer.org/PFMReports.html>

If you have any questions regarding any of these reports, please call Charles Tovstein or me at (650) 363 – 4470.

Best regards,

Sandie Arnott
Treasurer-Tax Collector

SAN MATEO COUNTY PORTFOLIO

February 08, 2013

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**COUNTY OF SAN MATEO
ESTIMATED SUMMARY OF POOL EARNINGS
JANUARY 2013**

	<u>Par Value</u>	<u>Gross Earnings</u>
<u>Fixed Income Securities Maturing > 1 year</u>		
U S Treasury Notes	\$215,000,000	\$166,678.41
Federal Agencies	762,250,000.00	237,439.16
Corporate Notes	425,500,000.00	441,253.22
Floating Rate Securities	97,500,000.00	42,784.32
	\$1,500,250,000	\$888,155.11
<u>Short Term Securities Maturing < 1 year</u>		
U S Treasury Notes	\$50,000,000	\$26,541.10
Federal Agencies	650,995,000	192,906.43
Corporate Notes	43,750,000	32,724.77
Floating Rate Securities	65,000,000	18,609.86
LAIF	38,000,000	6,454.79
Commercial Paper	100,000,000	2,472.22
BNY Mellon Earnings Credit Plus Program	35,000,000	0.00
U S Treasury Bills	50,000,000	861.11
Repurchase Agreements	320,500,000	1,112.50
	\$1,353,245,000	\$281,682.78
Total Accrued Interest	\$2,853,495,000	\$1,169,837.89
<u>Realized Gain/Loss & Interest Received</u>		
U S Treasury Notes		\$457,820.47
Federal Agencies		104,518.83
Corporate Notes		47,967.54
Floating Rate Securities		67,943.02
Commercial Paper		5,284.72
Repurchase Agreements		31,093.54
Total Realized Income		\$714,628.12
TOTAL GROSS POOL RATE/EARNINGS*	0.75%	<u>\$1,884,466.01</u>

POOL 1 NET EARNINGS RATE*	0.58%
POOL 2 NET EARNINGS RATE*	0.61%
POOL 3 NET EARNINGS RATE*	0.63%

* - Earnings %'s are based on JANUARY 2013 Average Daily Balance
Pool 1 & 2 rates include banking charges

SAN MATEO COUNTY TREASURER'S OFFICE
 FIXED INCOME DISTRIBUTION - SETTLED TRADES
 SAN MATEO COUNTY POOL

January 31, 2013

Summary Information

<u>Totals</u>		<u>Weighted Averages</u>	
Par Value	2,853,495,000	Average YTM	0.5
Market Value	2,867,934,647.92	Average Maturity (yrs)	1.7
Total Cost	2,855,550,075.87	Average Coupon (%)	0.688
Net Gain/Loss	12,384,572.05	Average Duration	1.7
Annual Income	19,525,100.00	Average Moody Rating	Aa2
Accrued Interest	4,361,508.29	Average S&P Rating	AA-
Number of Issues	135		

Distribution by Maturity

<u>Maturity</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
Under 1 Yr	40	1,355,163,728.68	47.3	0.1	0.294 %	0.2
1 Yr - 3 Yrs	57	852,077,112.51	29.7	0.5	0.855 %	2.1
3 Yrs - 5 Yrs	36	604,567,097.86	21.1	1.1	1.279 %	4.1
5 Yrs - 7 Yrs	2	56,126,708.87	2.0	1.0	1.331 %	5.3

Distribution by Coupon

<u>Coupon %</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
Under 1%	82	2,031,025,640.02	70.8	0.3	0.335 %	1.2
1% - 3%	50	805,175,770.12	28.1	1.0	1.483 %	3.0
3% - 5%	3	31,733,237.78	1.1	0.6	3.200 %	1.8

Distribution by Duration

<u>Duration</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
Under 1 Yr	40	1,355,163,728.68	47.3	0.1	0.294 %	0.2
1 Yr - 3 Yrs	58	862,189,732.51	30.1	0.5	0.857 %	2.1
3 Yrs - 5 Yrs	36	599,438,722.16	20.9	1.2	1.280 %	4.1
5 Yrs - 7 Yrs	1	51,142,464.56	1.8	1.0	1.375 %	5.4

SAN MATEO COUNTY TREASURER'S OFFICE
 FIXED INCOME DISTRIBUTION - SETTLED TRADES
SAN MATEO COUNTY POOL
 January 31, 2013

Distribution by Moody Rating

<u>Rating</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
Aaa	90	2,207,519,282.33	77.0	0.4	0.585 %	1.6
Aa1	2	35,202,780.00	1.2	1.1	1.608 %	1.2
Aa2	11	142,316,521.72	5.0	0.8	1.681 %	2.5
Aa3	12	154,964,191.07	5.4	0.7	1.004 %	2.4
A1	7	97,202,316.11	3.4	0.7	1.272 %	2.1
A2	6	83,723,153.74	2.9	0.7	1.069 %	2.5
A3	2	9,016,451.00	0.3	0.7	0.744 %	2.6
P-1	4	99,984,547.50	3.5	0.2	0.000 %	0.1
Not Rated	1	38,005,404.44	1.3	0.3	0.320 %	0.0

Distribution by S&P Rating

<u>Rating</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
AAA	5	69,478,698.31	2.4	0.6	1.022 %	2.2
AA+	91	2,202,917,578.44	76.8	0.5	0.632 %	1.7
AA	2	20,742,015.56	0.7	0.4	2.354 %	2.0
AA-	19	265,790,149.38	9.3	0.6	1.083 %	1.7
A+	6	81,492,906.56	2.8	0.7	0.955 %	2.4
A	3	34,314,683.29	1.2	0.4	0.857 %	2.0
A-	4	55,208,664.44	1.9	1.0	1.009 %	3.3
A-1+	2	49,985,820.00	1.7	0.2	0.000 %	0.2
A-1	2	49,998,727.50	1.7	0.1	0.000 %	0.0
Not Rated	1	38,005,404.44	1.3	0.3	0.320 %	0.0

** MARKET VALUE ON THE FIXED INCOME DISTRIBUTION REPORT INCLUDES ANY ACCRUED INTEREST THAT A SECURITY HAS EARNED. TOTAL COST DOES NOT REFLECT AMORTIZATIONS OR ACCRETIONS BUT INCLUDES PURCHASED ACCRUED INTEREST. MONTHLY TRANSACTION SUMMARY REPORT IS AVAILABLE UPON REQUEST.

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
January 31, 2013

Security	Call Date	Call Price	Unit	Total	Mark et	Market	Accrued	Market Value +	Pct		
One	One	Quantity	Cost	Cost	Price	Value	Interest	Accrued Interest	S&P	Assets	
CERTIFICATE OF DEPOSIT											
ROYAL BANK OF CANADA NY 2.250% Due 03-15-13			20,000,000	101.99	20,398,200.00	100.11	20,021,600.00	170,000.00	20,191,600.00	AA-	0.70
COMMERCIAL PAPER											
BANK OF NOVA SCOTIA NY 0.000% Due 02-05-13			25,000,000	100.00	24,999,465.28	100.00	24,999,617.50	0.00	24,999,617.50	A-1	0.87
DEUTSCHE BANK FINANCIAL LLC 0.000% Due 02-08-13			25,000,000	100.00	24,998,888.89	100.00	24,999,110.00	0.00	24,999,110.00	A-1	0.87
TOYOTA MOTOR CREDIT CORP. 0.000% Due 03-21-13			25,000,000	99.97	24,993,111.11	99.98	24,994,555.00	0.00	24,994,555.00	A-1+	0.87
TOYOTA MOTOR CREDIT CORP. 0.000% Due 04-15-13			25,000,000	99.96	24,991,027.78	99.97	24,991,265.00	0.00	24,991,265.00	A-1+	0.87
			100,000,000		99,982,493.06		99,984,547.50	0.00	99,984,547.50		3.49
LOCAL AGENCY INVESTMENT FUND											
LAIF 0.320% Due 02-01-13			38,000,000	100.00	38,000,000.00	100.00	38,000,000.00	5,404.44	38,005,404.44		1.33
REPURCHASE AGREEMENTS											
REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT) 0.140% Due 02-01-13			200,000,000	100.00	200,000,000.00	100.00	200,000,000.00	0.00	200,000,000.00	AA+	6.98
REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT) 0.100% Due 02-01-13			120,500,000	100.00	120,500,000.00	100.00	120,500,000.00	0.00	120,500,000.00	AA+	4.21
			320,500,000		320,500,000.00		320,500,000.00	0.00	320,500,000.00		11.19
BNY MELLON EARNINGS CREDIT PLUS PROGRAM											
SAN MATEO COUNTY EARNINGS CREDIT PLUS ACCT 0.000% Due 02-01-13			35,000,000	100.00	35,000,000.00	100.00	35,000,000.00	0.00	35,000,000.00	AA+	1.22
UNITED STATES TREASURY-BILLS											
UNITED STATES TREAS BILL 0.000% Due 03-14-13			50,000,000	100.00	49,997,972.22	100.00	49,998,835.00	0.00	49,998,835.00	AA+	1.75
UNITED STATES TREASURY-NOTES											
UNITED STATES TREAS NTS 0.625% Due 04-30-13			50,000,000	100.00	50,000,000.00	100.13	50,064,450.00	79,419.89	50,143,869.89	AA+	1.75
UNITED STATES TREAS NTS 0.875% Due 11-30-16			50,000,000	99.57	49,785,156.25	101.02	50,511,700.00	74,519.23	50,586,219.23	AA+	1.76
UNITED STATES TREAS NTS 0.750% Due 10-31-17			50,000,000	100.39	50,196,855.58	99.66	49,828,100.00	95,810.44	49,923,910.44	AA+	1.74

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
January 31, 2013

Security	Call Date	Call Price	Unit	Total	Market	Market	Accrued	Market Value	Pct	
One	One	Quantity	Cost	Cost	Price	Value	Interest	+ Accrued Interest	S&P	Assets
UNITED STATES TREAS NTS 0.625% Due 11-30-17		50,000,000	99.95	49,975,145.95	98.98	49,488,300.00	53,228.02	49,541,528.02	AA+	1.73
UNITED STATES TREAS NTS 1.375% Due 09-30-18		50,000,000	99.82	49,910,156.25	101.82	50,910,150.00	232,314.56	51,142,464.56	AA+	1.78
		250,000,000		249,867,314.03		250,802,700.00	535,292.14	251,337,992.14		8.76
FEDERAL AGENCY - FLOATING RATE SECURITIES										
FEDERAL HOME LOAN MORTGAGE CORP. - FLOATER 0.208% Due 12-05-14		25,000,000	100.00	25,000,000.00	100.01	25,002,875.00	3,750.14	25,006,625.14	AA+	0.87
FEDERAL AGENCY SECURITIES										
FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-08-13		40,000,000	100.00	39,999,350.00	100.00	39,999,840.00	0.00	39,999,840.00	AA+	1.40
FEDERAL HOME LOAN MORTGAGE CORPORATION DISCOUNT NOTE 0.000% Due 02-08-13		26,000,000	99.96	25,988,877.72	100.00	25,999,896.00	0.00	25,999,896.00	AA+	0.91
FEDERAL HOME LOAN BANK DISCOUNT CORP. 0.000% Due 02-15-13		50,000,000	99.94	49,970,912.50	100.00	49,999,600.00	0.00	49,999,600.00	AA+	1.75
FREDDIE DISCOUNT 0.000% Due 02-19-13		34,000,000	99.98	33,993,645.00	100.00	33,999,660.00	0.00	33,999,660.00	AA+	1.19
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.750% Due 02-22-13		20,000,000	99.86	19,971,200.00	100.09	20,018,760.00	154,583.33	20,173,343.33	AA+	0.70
FREDDIE DISCOUNT 0.000% Due 03-04-13		25,000,000	99.94	24,984,736.11	100.00	24,999,575.00	0.00	24,999,575.00	AA+	0.87
FEDERAL HOME LOAN BANK DISCOUNT CORP. 0.000% Due 03-06-13		50,000,000	99.97	49,985,666.67	100.00	49,999,100.00	0.00	49,999,100.00	AA+	1.75
FEDERAL HOME LOAN BANK DISCOUNT CORP. 0.000% Due 03-08-13		25,000,000	99.97	24,992,100.69	100.00	24,999,525.00	0.00	24,999,525.00	AA+	0.87
FREDDIE DISCOUNT 0.000% Due 03-14-13		31,000,000	99.99	30,997,485.56	100.00	30,999,287.00	0.00	30,999,287.00	AA+	1.08
FEDERAL HOME LOAN BANK 1.625% Due 03-20-13		15,000,000	99.82	14,972,700.00	100.20	15,030,300.00	88,697.92	15,118,997.92	AA+	0.52
FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 03-20-13		40,995,000	99.98	40,988,262.16	100.00	40,993,934.13	0.00	40,993,934.13	AA+	1.43
FEDERAL HOME LOAN BANK 0.200% Due 05-02-13		10,000,000	100.00	10,000,000.00	100.02	10,001,510.00	4,944.44	10,006,454.44	AA+	0.35
FEDERAL NATIONAL MORTGAGE ASSOCIATION		20,000,000	99.84	19,967,800.00	100.42	20,083,120.00	81,666.67	20,164,786.67	AA+	0.70

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
January 31, 2013

Security	Call Date	Call Price	Unit	Total	Mark	Market	Accrued	Market Value	Pct		
One	One	Quantity	Cost	Cost	et Price	Value	Interest	+ Accrued Interest	S&P	Assets	
1.750% Due 05-07-13 FEDERAL HOME LOAN BANK			10,000,000	100.00	10,000,000.00	100.07	10,006,940.00	5,833.33	10,012,773.33	AA+	0.35
0.350% Due 05-30-13 FEDERAL NATIONAL MORTGAGE ASSOCIATION DISCOUNT			20,000,000	99.96	19,992,300.00	99.97	19,994,820.00	0.00	19,994,820.00	AA+	0.70
0.000% Due 06-14-13 FEDERAL NATIONAL MORTGAGE ASSOCIATION DISCOUNT			20,000,000	99.96	19,991,166.67	99.97	19,993,340.00	0.00	19,993,340.00	AA+	0.70
0.000% Due 07-01-13 FEDERAL HOME LOAN BANK DISCOUNT CORP.			15,000,000	99.95	14,992,081.25	99.96	14,994,240.00	0.00	14,994,240.00	AA+	0.52
0.000% Due 07-24-13 FEDERAL NATIONAL MORTGAGE ASSOCIATION			25,000,000	99.98	24,994,750.00	100.58	25,145,750.00	139,756.94	25,285,506.94	AA+	0.88
1.250% Due 08-20-13 FEDERAL HOME LOAN BANK			35,000,000	99.86	34,951,350.00	100.19	35,065,520.00	74,375.00	35,139,895.00	AA+	1.22
0.500% Due 08-28-13 FEDERAL HOME LOAN MORTGAGE CORPORATION			20,000,000	99.94	19,987,400.00	100.14	20,027,620.00	18,750.00	20,046,370.00	AA+	0.70
0.375% Due 10-30-13 FEDERAL HOME LOAN BANK			22,000,000	99.74	21,942,580.00	100.16	22,035,222.00	55,916.67	22,091,138.67	AA+	0.77
0.375% Due 11-27-13 FEDERAL NATIONAL MORTGAGE ASSOCIATION			10,000,000	99.96	9,995,700.00	100.53	10,052,780.00	8,958.33	10,061,738.33	AA+	0.35
0.750% Due 12-18-13 FEDERAL HOME LOAN BANK - B	05-29-13	100.00	50,000,000	100.00	50,000,000.00	100.02	50,007,850.00	21,527.78	50,029,377.78	AA+	1.75
0.250% Due 12-23-13 FEDERAL HOME LOAN BANK			37,000,000	99.98	36,992,600.00	100.19	37,071,669.00	770.83	37,072,439.83	AA+	1.29
0.375% Due 01-29-14 FEDERAL HOME LOAN MORTGAGE CORPORATION - 1	02-21-13	100.00	25,000,000	100.00	25,000,000.00	100.02	25,004,800.00	50,000.00	25,054,800.00	AA+	0.87
0.450% Due 02-21-14 FEDERAL HOME LOAN BANK - 1	06-04-13	100.00	25,000,000	100.00	25,000,000.00	100.05	25,012,450.00	11,875.00	25,024,325.00	AA+	0.87
0.300% Due 06-04-14 FEDERAL NATIONAL MORTGAGE ASSOCIATION			10,000,000	99.86	9,986,000.00	101.26	10,126,330.00	10,625.00	10,136,955.00	AA+	0.35
1.125% Due 06-27-14 FEDERAL HOME LOAN MORTGAGE CORPORATION			20,000,000	99.87	19,973,600.00	101.23	20,245,680.00	85,555.56	20,331,235.56	AA+	0.71
1.000% Due 08-27-14 FEDERAL NATIONAL MORTGAGE ASSOCIATION			10,000,000	99.95	9,995,100.00	100.59	10,059,310.00	15,625.00	10,074,935.00	AA+	0.35
0.625% Due 10-30-14 FEDERAL NATIONAL MORTGAGE ASSOCIATION - 1	06-04-13	100.00	30,000,000	100.00	30,000,000.00	100.10	30,030,780.00	26,125.00	30,056,905.00	AA+	1.05

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
January 31, 2013

Security	Call Date	Call Price	Unit	Total	Mark	Market	Accrued	Market Value	Pct		
One	One	Quantity	Cost	Cost	et Price	Value	Interest	+ Accrued Interest	S&P	Assets	
0.550% Due 12-04-14 FEDERAL NATIONAL MORTGAGE ASSOCIATION			10,000,000	100.00	9,999,700.00	100.85	10,084,800.00	8,750.00	10,093,550.00	AA+	0.35
0.750% Due 12-19-14 FEDERAL HOME LOAN BANK - M	02-15-13	100.00	15,000,000	100.00	15,000,000.00	100.00	14,999,775.00	2,500.00	15,002,275.00	AA+	0.52
0.375% Due 01-15-15 FEDERAL HOME LOAN BANK			10,000,000	99.88	9,988,000.00	99.93	9,993,190.00	1,041.67	9,994,231.67	AA+	0.35
0.250% Due 01-16-15 FEDERAL NATIONAL MORTGAGE ASSOCIATION - 1	07-26-13	100.00	10,000,000	100.12	10,012,500.00	100.03	10,003,260.00	694.44	10,003,954.44	AA+	0.35
0.500% Due 01-26-15 FEDERAL NATIONAL MORTGAGE ASSOCIATION - B	05-10-13	100.00	5,000,000	100.00	5,000,000.00	100.09	5,004,405.00	13,300.00	5,017,705.00	AA+	0.17
0.560% Due 02-10-15 FEDERAL HOME LOAN BANK			40,000,000	99.91	39,964,400.00	99.85	39,938,400.00	44,722.22	39,983,122.22	AA+	1.39
0.250% Due 02-20-15 FEDERAL HOME LOAN MORTGAGE CORPORATION - 1	03-12-14	100.00	7,500,000	100.00	7,500,000.00	100.47	7,535,535.00	18,822.92	7,554,357.92	AA+	0.26
0.650% Due 03-12-15 FEDERAL HOME LOAN MORTGAGE CORPORATION			10,000,000	99.73	9,972,800.00	100.40	10,039,860.00	14,444.44	10,054,304.44	AA+	0.35
0.500% Due 04-17-15 FEDERAL NATIONAL MORTGAGE ASSOCIATION - 1	04-24-13	100.00	10,000,000	100.00	10,000,000.00	100.09	10,008,910.00	20,208.33	10,029,118.33	AA+	0.35
0.750% Due 04-24-15 FEDERAL HOME LOAN MORTGAGE CORPORATION - 1	05-22-13	100.00	7,500,000	100.00	7,500,000.00	100.13	7,509,592.50	8,625.00	7,518,217.50	AA+	0.26
0.600% Due 05-22-15 FEDERAL NATIONAL MORTGAGE ASSOCIATION - 1	05-29-13	100.00	10,000,000	100.00	10,000,000.00	100.12	10,012,160.00	11,194.44	10,023,354.44	AA+	0.35
0.650% Due 05-29-15 FEDERAL NATIONAL MORTGAGE ASSOCIATION - B	05-29-13	100.00	20,000,000	100.59	20,118,600.00	100.26	20,052,840.00	34,444.44	20,087,284.44	AA+	0.70
1.000% Due 05-29-15 FEDERAL FARM CREDIT BANK			26,000,000	99.69	25,919,920.00	100.32	26,083,824.00	13,722.22	26,097,546.22	AA+	0.91
0.500% Due 06-23-15 FEDERAL NATIONAL MORTGAGE ASSOCIATION - B	02-07-13	100.00	5,000,000	100.00	5,000,000.00	100.01	5,000,260.00	13,050.00	5,013,310.00	AA+	0.17
0.540% Due 08-07-15 FEDERAL HOME LOAN BANK			15,000,000	99.97	14,995,200.00	100.29	15,044,205.00	14,791.67	15,058,996.67	AA+	0.53
0.500% Due 11-20-15 FEDERAL NATIONAL MORTGAGE ASSOCIATION - 1	11-27-13	100.00	30,000,000	100.00	30,000,000.00	100.03	30,009,300.00	26,666.67	30,035,966.67	AA+	1.05
0.500% Due 11-27-15 FEDERAL NATIONAL MORTGAGE			25,000,000	99.77	24,941,750.00	99.79	24,946,650.00	10,416.67	24,957,066.67	AA+	0.87

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
January 31, 2013

Security	Call Date	Call Price	Unit	Total	Mark	Market	Accrued	Market Value	Pct		
One	One	Quantity	Cost	Cost	et Price	Value	Interest	+ Accrued Interest	S&P	Assets	
ASSOCIATION 0.375% Due 12-21-15	02-10-14	100.00	10,000,000	100.70	10,070,000.00	100.65	10,065,120.00	47,500.00	10,112,620.00	AA+	0.35
FEDERAL HOME LOAN MORTGAGE CORPORATION - 1 1.000% Due 02-10-16	02-24-14	100.00	5,000,000	100.00	5,000,000.00	100.49	5,024,500.00	18,534.72	5,043,034.72	AA+	0.18
FEDERAL HOME LOAN MORTGAGE CORPORATION - 1 0.850% Due 02-24-16	02-24-14	100.00	5,000,000	100.00	5,000,000.00	100.49	5,024,515.00	17,444.44	5,041,959.44	AA+	0.18
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.800% Due 02-24-16	04-04-13	100.00	25,000,000	100.48	25,119,150.00	100.16	25,039,450.00	88,562.50	25,128,012.50	AA+	0.87
FEDERAL NATIONAL MORTGAGE ASSOCIATION - 1 1.090% Due 04-04-16	05-16-13	100.00	19,250,000	100.27	19,302,000.00	100.18	19,284,746.25	40,104.17	19,324,850.42	AA+	0.67
FEDERAL HOME LOAN MORTGAGE CORPORATION - 1 1.000% Due 05-16-16	06-20-13	100.00	20,000,000	100.73	20,146,400.00	100.38	20,075,060.00	28,472.22	20,103,532.22	AA+	0.70
FEDERAL NATIONAL MORTGAGE ASSOCIATION - B 1.250% Due 06-20-16	05-29-13	100.00	10,000,000	100.46	10,046,455.56	100.21	10,021,240.00	42,222.22	10,063,462.22	AA+	0.35
FEDERAL NATIONAL MORTGAGE ASSOCIATION - B 1.000% Due 08-29-16			10,000,000	99.82	9,981,800.00	102.34	10,233,890.00	42,708.33	10,276,598.33	AA+	0.36
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.250% Due 09-28-16			15,000,000	100.00	15,000,600.00	100.76	15,113,730.00	9,583.33	15,123,313.33	AA+	0.53
FEDERAL HOME LOAN MORTGAGE CORPORATION 1.000% Due 03-08-17	09-13-13	100.00	5,000,000	100.63	5,031,694.44	100.52	5,025,890.00	19,166.67	5,045,056.67	AA+	0.18
FEDERAL NATIONAL MORTGAGE ASSOCIATION - B 1.000% Due 03-13-17	03-14-13	100.00	10,000,000	100.51	10,051,150.00	100.13	10,012,870.00	47,569.44	10,060,439.44	AA+	0.35
FEDERAL NATIONAL MORTGAGE ASSOCIATION - B 1.250% Due 03-14-17	06-28-13	100.00	15,000,000	100.46	15,068,700.00	100.29	15,044,145.00	15,468.75	15,059,613.75	AA+	0.53
FEDERAL NATIONAL MORTGAGE ASSOCIATION - B 1.125% Due 06-28-17			15,000,000	99.48	14,922,450.00	100.69	15,103,860.00	13,333.33	15,117,193.33	AA+	0.53
FEDERAL HOME LOAN MORTGAGE CORPORATION 1.000% Due 06-29-17	07-03-13	100.00	10,000,000	101.84	10,184,400.00	100.90	10,090,150.00	17,500.00	10,107,650.00	AA+	0.35
FEDERAL HOME LOAN MORTGAGE CORPORATION - 1 2.250% Due 07-03-17	07-17-13	100.00	100,000,000	101.27	101,273,400.00	100.88	100,876,800.00	77,777.78	100,954,577.78	AA+	3.52

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
January 31, 2013

Security	Call Date	Call Price	Unit	Total	Market	Market	Accrued	Market Value	Pct		
One	One	Quantity	Cost	Cost	Price	Value	Interest	+ Accrued Interest	S&P	Assets	
CORPORATION - 1											
2.000% Due 07-17-17											
FEDERAL HOME LOAN MORTGAGE CORPORATION - 1	08-08-13	100.00	10,000,000	101.68	10,167,777.78	100.99	10,098,510.00	96,111.11	10,194,621.11	AA+	0.35
2.000% Due 08-08-17											
FEDERAL HOME LOAN MORTGAGE CORPORATION - 1	08-14-13	100.00	15,000,000	101.68	15,251,916.67	101.01	15,151,980.00	139,166.67	15,291,146.67	AA+	0.53
2.000% Due 08-14-17											
FEDERAL NATIONAL MORTGAGE ASSOCIATION - B	02-28-13	100.00	10,000,000	100.57	10,057,305.56	100.10	10,010,280.00	58,437.50	10,068,717.50	AA+	0.35
1.375% Due 08-28-17											
FEDERAL NATIONAL MORTGAGE CORPORATION - 1	09-20-13	100.00	10,000,000	100.61	10,060,972.22	100.02	10,001,660.00	36,388.89	10,038,048.89	AA+	0.35
1.000% Due 09-20-17											
FEDERAL HOME LOAN MORTGAGE CORPORATION - 1	09-27-13	100.00	5,000,000	100.00	5,000,000.00	100.09	5,004,420.00	17,222.22	5,021,642.22	AA+	0.17
1.000% Due 09-27-17											
FEDERAL NATIONAL MORTGAGE ASSOCIATION			12,000,000	99.99	11,999,400.00	99.82	11,977,920.00	27,708.33	12,005,628.33	AA+	0.42
0.875% Due 10-26-17											
FEDERAL HOME LOAN BANK - M	05-15-13	100.00	5,000,000	100.00	5,000,000.00	99.80	4,990,195.00	10,555.56	5,000,750.56	AA+	0.17
1.000% Due 11-15-17											
FEDERAL HOME LOAN MORTGAGE CORPORATION - B	05-28-13	100.00	5,000,000	100.00	5,000,000.00	99.20	4,960,155.00	8,750.00	4,968,905.00	AA+	0.17
1.000% Due 11-28-17											
FEDERAL NATIONAL MORTGAGE ASSOCIATION			10,000,000	99.55	9,955,500.00	99.59	9,959,340.00	9,965.28	9,969,305.28	AA+	0.35
0.875% Due 12-20-17											
FEDERAL NATIONAL MORTGAGE CORPORATION			5,000,000	99.72	4,986,150.00	99.26	4,963,220.00	21,024.31	4,984,244.31	AA+	0.17
0.875% Due 02-08-18											
			1,388,245,000		1,390,197,456.56		1,391,419,820.88	2,064,259.72	1,393,484,080.60		48.59
FLOATING RATE SECURITIES											
TORONTO-DOMINION BANK FLOATER			35,000,000	100.00	35,000,000.00	100.06	35,021,070.00	2,402.60	35,023,472.60	AA-	1.22
0.494% Due 07-26-13											
TORONTO-DOMINION BANK FLOAT			20,000,000	100.00	20,000,000.00	100.26	20,052,000.00	38,561.25	20,090,561.25	AA-	0.70
0.763% Due 11-01-13											
TOYOTA MOTOR CREDIT CORPORATION-FLOATER			10,000,000	100.00	10,000,000.00	100.37	10,036,730.00	2,733.89	10,039,463.89	AA-	0.35
0.703% Due 01-17-14											
PROCTER & GAMBLE CO. - FLOATER			20,000,000	100.00	20,000,000.00	99.94	19,988,080.00	11,120.28	19,999,200.28	AA-	0.70
0.233% Due 02-06-14											
PROCTER & GAMBLE CO.			12,500,000	100.00	12,500,000.00	99.93	12,491,462.50	5,687.50	12,497,150.00	AA-	0.44
0.210% Due 02-14-14											

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
January 31, 2013

Security	Call Date	Call Price	Unit	Total	Mark et	Market	Accrued	Market Value +	Pct		
One	One	Quantity	Cost	Cost	Price	Value	Interest	Accrued Interest	S&P	Assets	
CISCO SYSTEMS INC. - FLOATER 0.559% Due 03-14-14			20,000,000	100.00	20,000,000.00	100.24	20,048,240.00	14,920.00	20,063,160.00	A+	0.70
BERKSHIRE HATHAWAY INC. FLOATER 1.010% Due 08-15-14			20,000,000	100.00	20,000,000.00	100.96	20,192,760.00	43,205.56	20,235,965.56	AA+	0.71
ROYAL BANK OF CANADA 1.013% Due 10-30-14			10,000,000	100.00	10,000,000.00	100.92	10,091,590.00	281.46	10,091,871.46	AA-	0.35
UNITED TECHNOLOGIES CORP. 0.810% Due 06-01-15			5,000,000	100.00	5,000,000.00	100.94	5,046,825.00	6,866.74	5,053,691.74	A	0.18
GENERAL ELECTRIC CAPITAL CORPORATION - FLOATER 0.905% Due 01-08-16			10,000,000	100.00	10,000,000.00	100.29	10,029,090.00	5,781.94	10,034,871.94	AA+	0.35
			<u>162,500,000</u>		<u>162,500,000.00</u>		<u>162,997,847.50</u>	<u>131,561.22</u>	<u>163,129,408.72</u>		<u>5.69</u>
CORPORATE COVERED BONDS											
ROYAL BANK OF CANADA 0.625% Due 12-04-15			25,000,000	99.94	24,985,250.00	99.55	24,887,500.00	24,739.58	24,912,239.58	AAA	0.87
CORPORATE BONDS											
GENERAL ELECTRIC CAPITAL CORPORATION 1.875% Due 09-16-13			10,000,000	100.80	10,080,000.00	100.97	10,096,840.00	70,312.50	10,167,152.50	AA+	0.35
MICROSOFT CORPORATION 0.875% Due 09-27-13			13,750,000	100.21	13,778,875.00	100.38	13,801,741.25	41,440.97	13,843,182.22	AAA	0.48
JOHNSON & JOHNSON 1.200% Due 05-15-14			10,000,000	99.88	9,988,300.00	101.13	10,113,400.00	25,333.33	10,138,733.33	AAA	0.35
WAL-MART STORES INC. 3.200% Due 05-15-14			10,000,000	99.99	9,998,700.00	103.62	10,361,700.00	67,555.56	10,429,255.56	AA	0.36
GOOGLE INC 1.250% Due 05-19-14			10,000,000	99.98	9,997,700.00	101.17	10,116,920.00	25,000.00	10,141,920.00	AA-	0.35
TORONTO-DOMINION BANK 1.375% Due 07-14-14			7,500,000	99.77	7,482,675.00	101.26	7,594,147.50	4,869.79	7,599,017.29	AA-	0.27
IBM Corp 0.875% Due 10-31-14			15,000,000	99.89	14,983,200.00	100.73	15,110,100.00	32,812.50	15,142,912.50	AA-	0.53
WALT DISNEY COMPANY 0.875% Due 12-01-14			25,000,000	99.67	24,918,250.00	100.86	25,215,375.00	36,458.33	25,251,833.33	A	0.88
GENERAL ELECTRIC CAPITAL CORPORATION 2.150% Due 01-09-15			10,000,000	99.90	9,989,600.00	102.79	10,279,090.00	13,138.89	10,292,228.89	AA+	0.36
INTERNATIONAL BUSINESS MACHINE CORPORATION 0.550% Due 02-06-15			15,000,000	99.51	14,926,650.00	99.94	14,991,045.00	40,104.17	15,031,149.17	AA-	0.52
BERKSHIRE HATHAWAY INC. 3.200% Due 02-11-15			10,000,000	99.83	9,982,600.00	105.18	10,518,320.00	151,111.11	10,669,431.11	AA+	0.37
AT&T INC. 0.875% Due 02-13-15			10,000,000	99.93	9,992,900.00	100.23	10,023,030.00	40,833.33	10,063,863.33	A-	0.35

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
January 31, 2013

Security	Call Date	Call Price	Unit	Total	Mark	Market	Accrued	Market Value	Pct		
One	One	Quantity	Cost	Cost	et Price	Value	Interest	+ Accrued Interest	S&P	Assets	
TOYOTA MOTOR CREDIT CORPORATION 3.200% Due 06-17-15			10,000,000	99.88	9,987,600.00	105.95	10,595,440.00	39,111.11	10,634,551.11	AA-	0.37
WELLS FARGO & COMPANY 1.500% Due 07-01-15			20,000,000	99.80	19,960,800.00	101.59	20,318,440.00	25,000.00	20,343,440.00	A+	0.71
ANHEUSER-BUSCH INBEV WOR 0.800% Due 07-15-15			4,000,000	99.82	3,992,680.00	100.19	4,007,736.00	1,422.22	4,009,158.22	A	0.14
NATIONAL AUSTRALIA BK LT 1.600% Due 08-07-15			20,000,000	99.94	19,987,200.00	101.96	20,391,100.00	154,666.67	20,545,766.67	AA-	0.71
MICROSOFT CORPORATION 1.625% Due 09-25-15			17,000,000	103.17	17,538,110.00	103.00	17,509,779.00	96,687.50	17,606,466.50	AAA	0.61
BANK OF NOVA SCOTIA 0.750% Due 10-09-15			15,000,000	100.00	14,999,550.00	99.84	14,976,180.00	35,000.00	15,011,180.00	A+	0.52
WAL-MART STORES INC 1.500% Due 10-25-15			10,000,000	99.46	9,945,900.00	102.73	10,272,760.00	40,000.00	10,312,760.00	AA	0.36
ROYAL BANK OF CANADA 0.800% Due 10-30-15			15,000,000	99.98	14,996,400.00	100.11	15,016,185.00	30,000.00	15,046,185.00	AA-	0.52
VERIZON COMMUNICATIONS 0.700% Due 11-02-15			5,000,000	99.98	4,999,100.00	99.97	4,998,640.00	8,652.78	5,007,292.78	A-	0.17
BANK OF MONTREAL 0.800% Due 11-06-15			7,000,000	99.90	6,993,140.00	100.19	7,013,314.00	13,222.22	7,026,536.22	A+	0.24
GENERAL ELECTRIC CAPITAL CORPORATION 2.250% Due 11-09-15			15,000,000	99.92	14,988,750.00	103.40	15,509,265.00	76,875.00	15,586,140.00	AA+	0.54
AT&T INC. 0.800% Due 12-01-15			15,000,000	99.97	14,995,200.00	99.97	14,995,800.00	20,000.00	15,015,800.00	A-	0.52
COSTO WHOLESALE CORP. 0.650% Due 12-07-15			11,000,000	99.88	10,986,910.00	100.39	11,043,340.00	10,725.00	11,054,065.00	A+	0.39
GENERAL ELECTRIC CAPITAL CORPORATION 1.000% Due 01-08-16			20,000,000	99.68	19,935,800.00	99.96	19,991,920.00	12,777.78	20,004,697.78	AA+	0.70
WESTPAC BANKING CORP. 0.950% Due 01-12-16			15,000,000	99.88	14,982,750.00	100.05	15,006,915.00	7,520.83	15,014,435.83	AA-	0.52
GOOGLE INC 2.125% Due 05-19-16			7,000,000	99.45	6,961,780.00	104.44	7,311,143.00	29,750.00	7,340,893.00	AA-	0.26
IBM Corp 1.950% Due 07-22-16			6,000,000	99.43	5,965,680.00	103.77	6,226,056.00	2,925.00	6,228,981.00	AA-	0.22
PROCTER & GAMBLE CO. CB 1.450% Due 08-15-16			5,000,000	99.20	4,959,800.00	102.07	5,103,340.00	33,430.56	5,136,770.56	AA-	0.18
BERKSHIRE HATHAWAY INC. 1.900% Due 01-31-17			20,000,000	99.99	19,999,000.00	102.32	20,463,100.00	0.00	20,463,100.00	AA+	0.71
BERKSHIRE HATHAWAY FIN. 1.600% Due 05-15-17			10,000,000	99.92	9,992,300.00	101.03	10,102,680.00	33,777.78	10,136,457.78	AA+	0.35
PEPSICO INC. 1.250% Due 08-13-17			25,000,000	99.48	24,871,000.00	99.90	24,975,875.00	145,833.33	25,121,708.33	A-	0.87
TOYOTA MOTOR CREDIT CORPORATION			10,000,000	99.94	9,994,200.00	99.54	9,953,970.00	40,277.78	9,994,247.78	AA-	0.35

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
January 31, 2013

<u>Security</u>	<u>Call Date</u>	<u>Call Price</u>	<u>Quantity</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Market Price</u>	<u>Market Value</u>	<u>Accrued Interest</u>	<u>Market Value + Accrued Interest</u>	<u>S&P</u>	<u>Pct Assets</u>
1.250% Due 10-05-17 MICROSOFT CORPORATION			3,000,000	99.42	2,982,690.00	99.08	2,972,535.00	5,541.67	2,978,076.67	AAA	0.10
0.875% Due 11-15-17 WELLS FARGO & COMPANY			8,000,000	99.82	7,985,600.00	99.75	7,980,192.00	14,333.33	7,994,525.33	A+	0.28
1.500% Due 01-16-18			<u>439,250,000</u>		<u>439,121,390.00</u>		<u>444,957,413.75</u>	<u>1,426,501.04</u>	<u>446,383,914.79</u>		<u>15.54</u>
TOTAL PORTFOLIO			2,853,495,000		2,855,550,075.87		2,863,573,139.63	4,361,508.29	2,867,934,647.92		100.00

** TOTAL COST DOES NOT REFLECT AMORTIZATIONS OR ACCRETIONS BUT INCLUDES PURCHASED ACCRUED INTEREST. MARKET PRICES ARE DOWNLOADED THROUGH (IDC) INTERACTIVE DATA CORP.

SAN MATEO COUNTY TREASURER'S OFFICE
REALIZED GAINS AND LOSSES - SETTLED TRADES
SAN MATEO COUNTY POOL
From 01-01-13 Through 01-31-13

<u>Open Date</u>	<u>Close Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Cost Basis</u>	<u>Proceeds</u>	<u>Gain Or Loss</u>	
						<u>Short Term</u>	<u>Long Term</u>
TOTAL GAINS						55,300.00	386,718.75
TOTAL LOSSES						0.00	0.00
TOTAL REALIZED GAIN/LOSS	442,018.75					55,300.00	386,718.75

**THESE ARE GROSS PRINCIPAL FIGURES ONLY. THEY DO NOT REFLECT ANY AMORTIZATIONS OR ACCRETIONS. THE COST BASIS DOES NOT REFLECT ANY PURCHASED ACCRUED INTEREST.

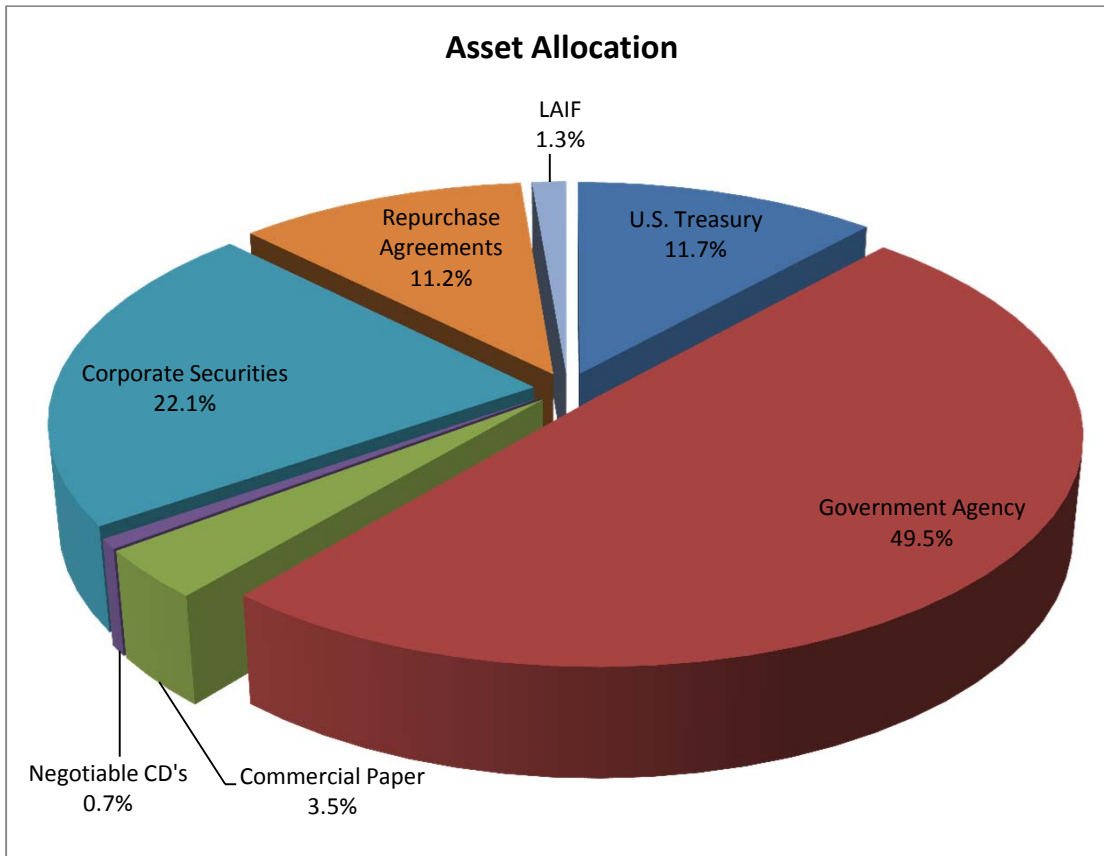
DIVERSIFICATION REPORT

January 31, 2013							2,853,495,000	Portfolio Total
	<u>CN</u>	<u>CN FRN</u>	<u>CB</u>	<u>CD</u>	<u>CP</u>	<u>TOTAL</u>	<u>% to Portf</u>	
Anheuser-Busch InBev	4,000,000	-				4,000,000	0.140%	
AT&T Company	25,000,000	-				25,000,000	0.876%	
Bank of Montreal	7,000,000					7,000,000	0.245%	
Bank of Nova Scotia	15,000,000				25,000,000	40,000,000	1.402%	
Berkshire Hathwy	40,000,000	20,000,000				60,000,000	2.103%	
Cisco Systems Inc.	-	20,000,000	-	-	-	20,000,000	0.701%	
Costco Wholesale Corp.	11,000,000		-	-	-	11,000,000	0.385%	
Deutsche Bank	-	-	-	-	25,000,000	25,000,000	0.876%	
General Elec. Captl Corp.	55,000,000	10,000,000	-			65,000,000	2.278%	
Google Inc.	17,000,000	-	-			17,000,000	0.596%	
IBM Corp.	36,000,000	-	-			36,000,000	1.262%	
Johnson & Johnson	10,000,000	-	-	-	-	10,000,000	0.350%	
Microsoft Corp.	33,750,000	-	-	-	-	33,750,000	1.183%	
National Australia BK-NY	20,000,000	-	-	-	-	20,000,000	0.701%	
Pepsico Inc.	25,000,000	-	-	-	-	25,000,000	0.876%	
Procter & Gamble Co.	5,000,000	32,500,000				37,500,000	1.314%	
Royal Bank of Canada	15,000,000	10,000,000	25,000,000	20,000,000		70,000,000	2.453%	
Toronto Dominion Bank	7,500,000	55,000,000				62,500,000	2.190%	
Toyota Motor Credit	20,000,000	10,000,000	-		50,000,000	80,000,000	2.804%	
United Technologies Corp.		5,000,000	-			5,000,000	0.175%	
Verizon Communications	5,000,000					5,000,000	0.175%	
Wal Mart Stores	20,000,000	-				20,000,000	0.701%	
Walt Disney	25,000,000					25,000,000	0.876%	
Wells Fargo & Co.	28,000,000					28,000,000	0.981%	
WestPac Banking Corp.	15,000,000					15,000,000	0.526%	
	439,250,000	162,500,000	25,000,000	20,000,000	100,000,000	746,750,000	26.170%	

AB: Asset Backed
 CD: Certificate of Deposi
 CN: Corporate Note
 CP: Commercial Paper
 FRN: Floating Rate Note
 CB: Covered Bonds

San Mateo County Treasurer - Asset Allocation

as of January 31, 2013

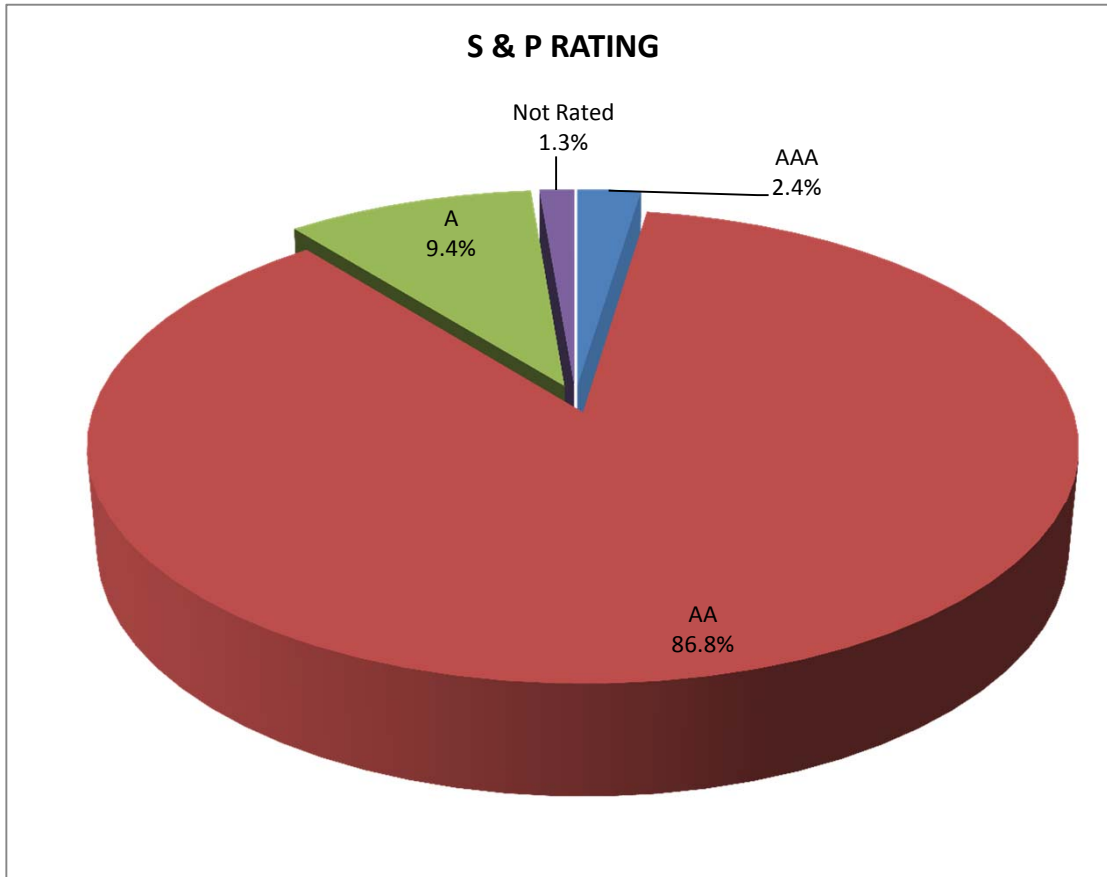


<u>Sector:</u>	<u>Market Value:*</u>	
U.S. Treasury	336,336,827.14	11.7%
Government Agency	1,418,490,705.74	49.5%
Commercial Paper	99,984,547.50	3.5%
Negotiable CD's	20,191,600.00	0.7%
Corporate Securities	634,425,563.10	22.1%
Repurchase Agreements	320,500,000.00	11.2%
LAIF	38,005,404.44	1.3%
Totals	2,867,934,647.92	100.0%

*Market Values listed include accrued interest for the reported period.

San Mateo County Treasurer - Credit Quality

as of January 31, 2013



<u>Rating:</u>	<u>Market Value:*</u>	
AAA	69,478,698.31	2.4%
AA	2,489,449,743.38	86.8%
A	271,000,801.79	9.4%
Not Rated	38,005,404.44	1.3%
Totals	2,867,934,647.92	100.0%

*Market Values listed include accrued interest for the reported period.

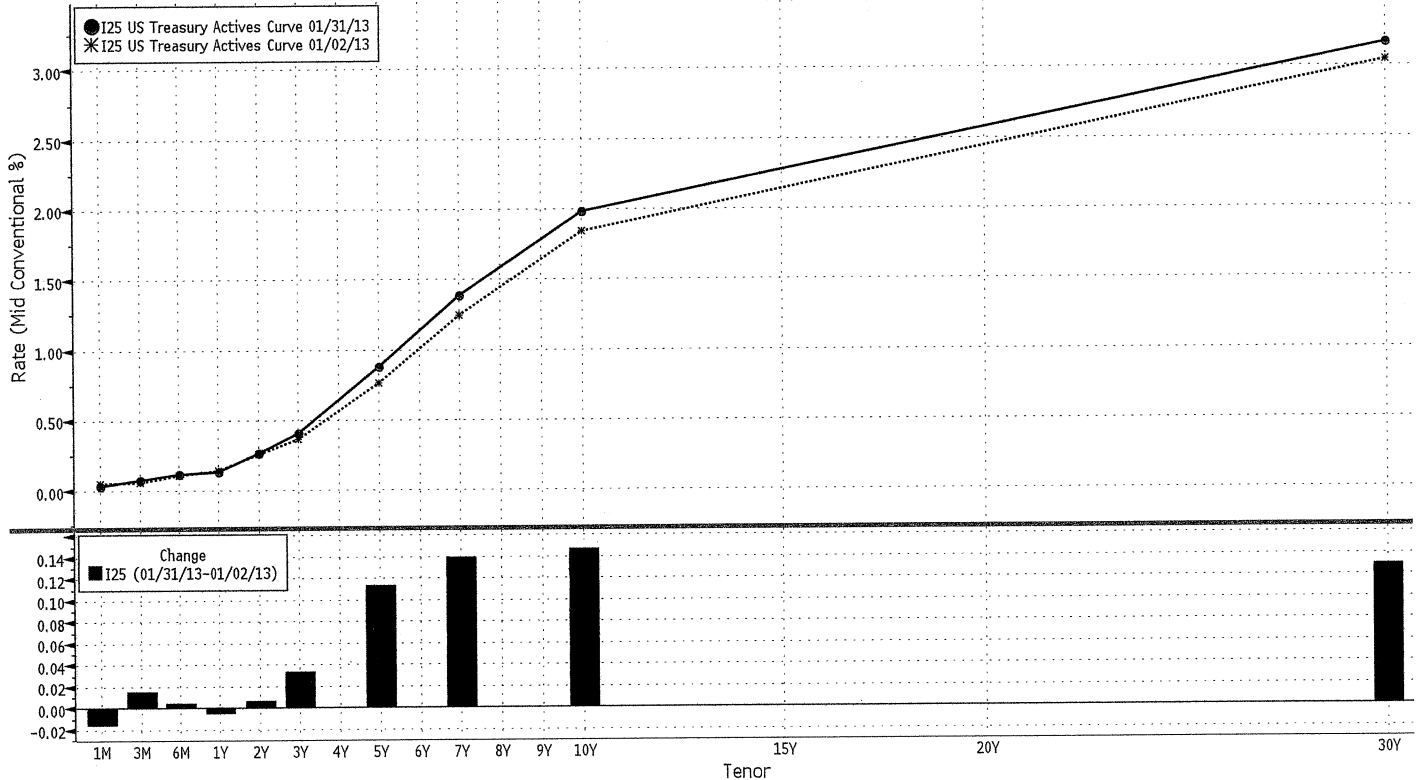
ROLLING YEAR PROJECTED CASHFLOW

(IN 000'S)

	2013											2014	TOTAL
	FEBRUARY	MARCH	APRIL	MAY	JUNE	JULY	AUGUST	SEPTEMBER	OCTOBER	NOVEMBER	DECEMBER		
CASH IN:													
Taxes:													
Secured	\$47,749.2	\$153,902.1	\$357,572.5	\$9,615.5	\$4,893.9	\$689.0	\$0.0	\$98.0	\$134,309.9	\$256,953.8	\$444,663.4	\$47,062.0	\$1,457,509.3
Unsecured	\$89.8	\$63.4	\$42.2	\$22.8	\$57.4	\$9,216.7	\$28,811.9	\$17,869.2	\$496.1	\$340.5	\$114.8	\$16.1	\$57,140.9
Supplemental	\$1,724.8	\$1,631.6	\$3,381.7	\$762.8	\$1,360.3	\$1,025.5	\$219.6	\$52.2	\$443.5	\$2,663.5	\$4,986.3	\$977.9	\$19,229.7
Mixed	\$4,702.6	\$12,420.9	\$42,143.8	\$3,241.9	\$3,608.5	\$6,037.7	\$25,264.3	\$14,834.4	\$16,364.7	\$17,180.1	\$66,345.8	\$20,610.8	\$232,755.5
Automatics	\$34,317.0	\$31,306.8	\$31,008.3	\$35,973.1	\$30,991.2	\$31,699.1	\$35,391.8	\$31,522.7	\$30,397.2	\$34,502.9	\$35,549.9	\$28,277.3	\$390,937.4
Automatics - Schools Appt	\$5,586.6	\$962.0	\$33,901.3	\$8,177.6	\$462.1	\$33,446.4	\$37,969.2	\$22,740.6	\$8,305.8	\$10,260.1	\$24,985.7	\$11,665.4	\$198,462.7
Unscheduled Sub. (Lockbox)	\$30,279.5	\$28,711.9	\$37,650.7	\$17,784.8	\$34,830.1	\$12,573.9	\$32,567.2	\$37,976.6	\$29,624.9	\$22,445.1	\$23,062.0	\$16,879.7	\$324,386.4
Treasurer's Deposit	\$62,486.1	\$81,642.9	\$142,583.2	\$77,867.7	\$122,296.7	\$61,959.2	\$72,480.8	\$56,483.1	\$97,489.1	\$82,913.2	\$87,302.5	\$88,871.4	\$1,034,375.9
Hospitals (Treasurer's Office)	\$638.1	\$660.1	\$704.8	\$899.1	\$767.8	\$633.7	\$551.9	\$607.8	\$717.6	\$589.9	\$490.4	\$642.0	\$7,903.2
Revenue Services	\$217.6	\$218.3	\$214.2	\$210.1	\$194.2	\$213.1	\$205.5	\$183.5	\$203.9	\$181.4	\$149.7	\$204.9	\$2,396.4
Housing Authority	\$650.2	\$610.6	\$565.9	\$643.0	\$684.6	\$649.4	\$506.1	\$651.4	\$328.2	\$577.7	\$532.0	\$529.9	\$6,929.0
TRAN/OTHER Deposits-county	\$0.0	\$1,663.6	\$6,485.1	\$18,924.2	\$10,341.9	\$15,894.8	\$122.0	\$2,916.4	\$2,476.1	\$7,579.5	\$62,546.5	\$3,172.8	\$132,122.9
TRAN/OTHER Deposits-schools	\$2,099.0	\$12,306.9	\$14,122.0	\$16,000.0	\$10,319.9	\$50,736.5	\$29.9	\$3,506.8	\$356.8	\$118.7	\$119.0	\$1,971.7	\$111,687.2
Bond/BANS Proceeds	\$52,323.8	\$791.2	\$406.3	\$83,822.3	\$743.2	\$928.0	\$2,462.6	\$5.5	\$19,736.0	\$38,050.9	\$119.2	\$1.5	\$199,390.5
Retirement Deposit	\$0.0	\$0.0	\$0.0	\$8,000.0	\$0.0	\$0.0	\$35.2	\$0.0	\$7,000.0	\$5,500.0	\$0.0	\$0.0	\$20,535.2
Coupon Interest	\$1,752.1	\$1,995.9	\$873.1	\$1,926.5	\$800.2	\$1,309.0	\$1,795.6	\$1,884.7	\$937.1	\$1,918.3	\$879.6	\$2,103.9	\$18,176.0
TOTAL CASH IN:	\$244,616.4	\$328,888.2	\$671,655.1	\$283,871.4	\$222,352.0	\$227,012.0	\$238,413.6	\$191,332.8	\$349,186.9	\$481,775.6	\$751,846.8	\$222,987.3	\$4,213,938.2
CASH OUT:													
Tax Apportionments: checks	\$0.0	(\$9,559.9)	(\$95,304.0)	(\$3,106.0)	(\$43,935.8)	(\$515.0)	\$0.0	\$0.0	\$0.0	(\$12,003.3)	(\$131,361.6)	(\$38,770.6)	(\$334,556.2)
Outside Withdrawals	(\$19,150.8)	(\$16,335.4)	(\$29,504.3)	(\$7,437.2)	(\$21,428.1)	(\$18,602.2)	(\$29,368.4)	(\$7,600.0)	(\$10,530.0)	(\$16,900.3)	(\$63,569.4)	(\$9,673.3)	(\$250,099.4)
Returned Checks/Miscellaneous	(\$209.2)	(\$207.2)	(\$416.3)	(\$75.4)	(\$77.5)	(\$36.5)	(\$539.9)	(\$101.6)	(\$109.1)	(\$314.9)	(\$854.5)	(\$73.7)	(\$3,015.8)
TRAN/Other Payments-county	\$0.0	(\$3,427.3)	(\$16,172.0)	(\$2,338.3)	(\$5,081.4)	(\$28,113.3)	(\$8,000.0)	(\$652.6)	(\$5,191.4)	(\$4,145.6)	(\$1,400.6)	(\$12,140.9)	(\$86,663.4)
TRAN/Other Payments-schools	(\$3,017.6)	(\$1,250.0)	(\$17,284.0)	(\$31,046.8)	(\$41,693.8)	(\$29,386.0)	(\$12,666.6)	(\$9,548.7)	(\$31,364.0)	(\$8,143.9)	(\$9,045.7)	(\$17,332.1)	(\$211,779.2)
GO Bond Payments	(\$13,449.9)	(\$17,153.0)	(\$1,743.6)	\$0.0	(\$33,738.4)	(\$41,401.1)	(\$22,670.5)	(\$40,981.9)	(\$3,474.1)	\$0.0	(\$117.7)	(\$9,997.5)	(\$184,727.7)
Housing Authority	(\$3,110.1)	(\$3,311.1)	(\$3,041.9)	(\$3,065.8)	(\$3,068.7)	(\$3,597.5)	(\$5,942.3)	(\$2,627.7)	(\$2,975.0)	(\$3,302.5)	(\$3,890.6)	(\$2,551.1)	(\$40,484.3)
Payroll-county	(\$33,252.4)	(\$33,368.0)	(\$37,269.5)	(\$33,100.0)	(\$46,238.3)	(\$38,766.4)	(\$38,971.9)	(\$32,845.7)	(\$32,563.1)	(\$44,151.9)	(\$37,402.4)	(\$33,066.8)	(\$440,996.4)
schools	(\$49,226.6)	(\$50,655.7)	(\$49,617.9)	(\$50,374.4)	(\$52,500.7)	(\$30,943.5)	(\$30,325.8)	(\$39,688.9)	(\$44,777.0)	(\$44,200.7)	(\$57,960.6)	(\$31,379.2)	(\$531,651.0)
retirement	(\$13,292.7)	(\$11,806.2)	(\$12,663.5)	(\$12,644.0)	(\$12,397.5)	(\$12,099.9)	(\$12,105.9)	(\$13,375.4)	(\$11,853.4)	(\$11,693.9)	(\$12,062.5)	(\$63,621.2)	(\$199,616.1)
School Vendors	(\$55,897.7)	(\$53,825.4)	(\$49,337.9)	(\$59,650.7)	(\$63,772.2)	(\$58,416.8)	(\$57,924.2)	(\$45,210.1)	(\$69,151.0)	(\$44,140.0)	(\$67,703.2)	(\$38,106.9)	(\$663,136.1)
Controllers EDP	(\$53,759.8)	(\$51,125.9)	(\$52,177.4)	(\$59,730.2)	(\$53,372.9)	(\$66,016.4)	(\$51,824.2)	(\$47,597.6)	(\$69,127.8)	(\$65,393.6)	(\$52,773.1)	(\$95,642.9)	(\$718,541.8)
SMCCCD	(\$18,128.3)	(\$11,183.4)	(\$12,500.0)	(\$34,889.5)	(\$13,586.7)	(\$11,154.0)	(\$10,212.1)	(\$16,950.8)	(\$14,895.0)	(\$12,062.1)	(\$15,745.1)	(\$10,212.8)	(\$181,519.8)
Other ARS Debits	(\$14,224.5)	(\$27,347.4)	(\$15,733.3)	(\$22,756.5)	(\$20,167.1)	(\$18,326.7)	(\$16,022.6)	(\$14,537.3)	(\$19,505.5)	(\$20,186.6)	(\$18,678.6)	(\$16,273.6)	(\$223,759.7)
TOTAL CASH OUT:	(\$276,719.6)	(\$280,996.0)	(\$297,461.6)	(\$317,108.8)	(\$367,123.3)	(\$357,375.3)	(\$296,574.4)	(\$271,718.3)	(\$315,516.4)	(\$274,636.0)	(\$341,204.0)	(\$340,072.0)	(\$3,736,505.7)
TOTAL ESTIMATED CASH FLOW	(\$32,103.2)	\$47,892.2	\$374,193.5	(\$33,237.4)	(\$144,771.3)	(\$130,363.3)	(\$58,160.8)	(\$80,385.5)	\$33,670.5	\$207,139.6	\$147,919.6	(\$117,084.7)	\$214,709.3
QUARTERLY CASH FLOW TOTALS		\$15,789.1			\$196,184.8			(\$268,909.6)			\$388,729.7		
**MATURING SECURITIES	\$220,000.0	\$281,995.0	\$75,000.0	\$40,000.0	\$20,000.0	\$70,000.0	\$60,000.0	\$23,750.0	\$20,000.0	\$42,000.0	\$60,000.0	\$47,000.0	\$959,745.0
** Excludes any overnight investment													
Possible Calls	\$55,000.0	\$10,000.0	\$35,000.0	\$131,750.0	\$90,000.0	\$120,000.0	\$25,000.0	\$20,000.0	\$0.0	\$30,000.0	\$0.0		\$516,750.0
State Funding Removed	(\$102,286.3)	(\$13,088.5)	\$271,633.2	(\$95,172.9)	(\$211,054.7)	(\$208,082.7)	(\$164,089.0)	(\$172,625.3)	(\$34,657.4)	\$139,931.5	\$64,322.0	(\$173,907.1)	(\$699,077.2)

<HELP> for explanation.

US Treasury Actives Cu 97) Actions 98) Table 99) Feedback Graph Curves
 Last 1D 1W 1M 01/02/13 Date ▾ Lower Chart Hist Chart << Curve List Interpolation & RV



Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2013 Bloomberg Finance L.P.
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<HELP> for explanation.

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US Treasury Actives Cu 97) Actions 98) Chart 99) Feedback

Page 1/1 Graph Curves

Last 1D 1W 1M 01/02/13 Date ▼

< Curve List Interpolation & RV

Values and Members Values Members Constituents Export Page

I25 US Treasury Actives Curve				I25 US Treasury Actives Curve			I25 (Change)	
01/31/13				01/02/13			01/31/13-01/02/13	
Tenor	Description	Mid Price	Mid Yield	Description	Mid Price	Mid Yield	Price	Yield
1M	B 0 02/28/13 Govt	0.038	0.038	B 0 01/24/13 Govt	0.053	0.053	-0.015	-0.015
3M	B 0 05/02/13 Govt	0.073	0.074	B 0 03/28/13 Govt	0.057	0.058	0.015	0.015
6M	B 0 08/01/13 Govt	0.113	0.114	B 0 06/27/13 Govt	0.108	0.109	0.005	0.005
1Y	B 0 01/09/14 Govt	0.133	0.134	B 0 12/12/13 Govt	0.138	0.140	-0.005	-0.005
2YT	0 1/4 01/31/15 Govt	99-31 1/4	0.264	T 0 1/8 12/31/14 Govt	99-23 3/4	0.257	0.234	0.007
3YT	0 3/8 01/15/16 Govt	99-29+	0.403	T 0 1/4 12/15/15 Govt	99-21	0.369	0.266	0.034
5YT	0 7/8 01/31/18 Govt	99-31+	0.879	T 0 3/4 12/31/17 Govt	99-29 3/4	0.765	0.055	0.114
7YT	1 3/8 01/31/20 Govt	99-29 3/4	1.386	T 1 1/8 12/31/19 Govt	99-06 1/4	1.246	0.734	0.140
10YT	1 5/8 11/15/22 Govt	96-25 3/4	1.986	Same	98-02 3/4	1.838	-1.281	0.148
30YT	2 3/4 11/15/42 Govt	91-28+	3.173	Same	94-09	3.043	-2.391	0.130

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