



Sandie Arnott
TREASURER- TAX COLLECTOR

TREASURER - TAX COLLECTOR - REVENUE SERVICES

Charles M. Tovstein
ASSISTANT TREASURER

Robin N. Elliott
ASSISTANT TAX COLLECTOR

DATE: September 12, 2012
TO: San Mateo County Pool Participants
FROM: Sandie Arnott, Treasurer-Tax Collector
SUBJECT: August, 2012 - Monthly Investment Reports

Gross earnings for the month ending August 31, 2012 were .875%. The current average maturity of the portfolio is 1.6 years with an average duration of 1.6 years. The current size of the pool is \$2.522 Billion. The largest non-government aggregate position currently held is Toronto Dominion @ 2.478%. 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

September 12, 2012

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**COUNTY OF SAN MATEO
ESTIMATED SUMMARY OF POOL EARNINGS
AUGUST 2012**

	<u>Par Value</u>	<u>Gross Earnings</u>
<u>Fixed Income Securities Maturing > 1 year</u>		
U S Treasury Notes	\$160,000,000	\$145,477.82
Federal Agencies	759,250,000.00	337,289.27
Corporate Notes	345,250,000.00	461,325.96
Floating Rate Securities	127,500,000.00	75,558.03
	\$1,392,000,000	\$1,019,651.08
<u>Short Term Securities Maturing < 1 year</u>		
U S Treasury Notes	\$100,000,000	\$61,803.63
Federal Agencies	429,000,000	130,541.15
Corporate Notes	20,000,000	11,500.13
Floating Rate Securities	55,000,000	30,409.03
LAIF	38,000,000	9,682.19
Commercial Paper		
U S Treasury Bills	35,000,000	0.00
Repurchase Agreements	453,000,000	2,139.17
	\$1,130,000,000	\$246,075.30
Total Accrued Interest	\$2,522,000,000	\$1,265,726.38
<u>Realized Gain/Loss & Interest Received</u>		
U S Treasury Notes		\$321,161.69
Federal Agencies		194,006.06
Corporate Notes		57,742.72
Floating Rate Securities		13,633.22
Commercial Paper		
Repurchase Agreements		44,743.84
Total Realized Income		\$631,287.53
TOTAL GROSS POOL RATE/EARNINGS*	0.87%	<u><u>\$1,897,013.91</u></u>

POOL 1 NET EARNINGS RATE*	0.70%
POOL 2 NET EARNINGS RATE*	0.73%
POOL 3 NET EARNINGS RATE*	0.75%

* - Earnings %'s are based on AUGUST 2012 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

August 31, 2012

Summary Information

<u>Totals</u>		<u>Weighted Averages</u>	
Par Value	2,522,000,000	Average YTM	0.4
Market Value	2,542,656,787.62	Average Maturity (yrs)	1.6
Total Cost	2,522,355,384.59	Average Coupon (%)	0.746
Net Gain/Loss	20,301,403.03	Average Duration	1.6
Annual Income	18,639,183.50	Average Moody Rating	Aa1
Accrued Interest	4,210,670.87	Average S&P Rating	AA
Number of Issues	116		

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	28	1,132,230,199.55	44.5	0.2	0.371 %	0.2
1 Yr - 3 Yrs	58	886,836,897.54	34.9	0.5	0.911 %	1.9
3 Yrs - 5 Yrs	29	471,665,592.99	18.6	0.9	1.269 %	4.0
5 Yrs - 7 Yrs	1	51,924,097.54	2.0	0.8	1.375 %	5.8

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%	65	1,779,403,472.56	70.0	0.3	0.380 %	1.1
1% - 3%	47	720,560,901.73	28.3	0.8	1.497 %	3.0
3% - 5%	4	42,692,413.33	1.7	0.5	3.386 %	2.0

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	28	1,132,230,199.55	44.5	0.2	0.371 %	0.2
1 Yr - 3 Yrs	60	914,639,196.32	36.0	0.5	0.925 %	1.9
3 Yrs - 5 Yrs	27	443,863,294.21	17.5	0.9	1.261 %	4.1
5 Yrs - 7 Yrs	1	51,924,097.54	2.0	0.8	1.375 %	5.8

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

August 31, 2012

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	80	2,050,283,239.29	80.6	0.4	0.582 %	1.5
Aa1	3	41,244,122.00	1.6	0.4	2.415 %	1.2
Aa2	9	120,687,115.06	4.7	0.8	1.848 %	2.9
Aa3	11	140,031,400.70	5.5	0.6	1.020 %	2.3
A1	7	87,414,603.78	3.4	0.8	1.768 %	2.3
A2	4	60,830,747.41	2.4	0.6	1.092 %	2.5
A3	1	4,019,572.89	0.2	0.7	0.800 %	2.8
Not Rated	1	38,145,986.50	1.5	0.4	0.363 %	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	3	41,846,217.18	1.6	0.3	1.272 %	2.0
AA+	83	2,064,268,589.51	81.2	0.4	0.637 %	1.5
AA	4	42,283,737.78	1.7	0.5	2.845 %	2.2
AA-	17	236,062,281.62	9.3	0.5	1.139 %	1.7
A+	3	50,502,619.73	2.0	0.7	1.111 %	1.8
A	3	34,402,925.30	1.4	0.5	0.880 %	2.4
A-	2	35,144,430.00	1.4	1.0	1.142 %	4.1
Not Rated	1	38,145,986.50	1.5	0.4	0.363 %	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
 August 31, 2012

Security	Call Date One	Call Price One	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pet Assets
LOCAL AGENCY INVESTMENT FUND											
LAIF 0.363% Due 09-04-12			38,000,000	100.00	38,000,000.00	100.00	38,000,000.00	145,986.50	38,145,986.50		1.50
CERTIFICATE OF DEPOSIT											
DEUTSCHE BANK NY - CD FLOATER 1.111% Due 01-18-13			10,000,000	100.00	10,000,000.00	100.22	10,022,500.00	13,572.90	10,036,072.90	A+	0.39
ROYAL BANK OF CANADA NY 2.250% Due 03-15-13			20,000,000	101.99	20,398,200.00	101.09	20,217,200.00	207,500.00	20,424,700.00	AA-	0.80
			30,000,000		30,398,200.00		30,239,700.00	221,072.90	30,460,772.90		1.19
REPURCHASE AGREEMENTS											
REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT) 0.170% Due 09-04-12			453,000,000	100.00	453,000,000.00	100.00	453,000,000.00	0.00	453,000,000.00	AA+	17.85
UNITED STATES TREASURY BILLS											
SAN MATEO COUNTY EARNINGS CREDIT PLUS ACCT 0.000% Due 09-04-12			35,000,000	100.00	35,000,000.00	100.00	35,000,000.00	0.00	35,000,000.00	AA+	1.38
FLOATING RATE SECURITIES											
PROCTER & GAMBLE CO. 0.477% Due 11-14-12			10,000,000	100.00	10,000,000.00	100.07	10,006,650.00	2,252.50	10,008,902.50	AA-	0.39
TORONTO-DOMINION BANK FLOATER 0.628% Due 07-26-13			35,000,000	100.00	35,000,000.00	100.09	35,031,885.00	21,983.50	35,053,868.50	AA-	1.38
TORONTO-DOMINION BANK FLOAT 0.895% Due 11-01-13			20,000,000	100.00	20,000,000.00	100.42	20,084,180.00	14,910.00	20,099,090.00	AA-	0.79
TOYOTA MOTOR CREDIT CORPORATION-FLOATER 0.855% Due 01-17-14			10,000,000	100.00	10,000,000.00	100.32	10,031,660.00	10,688.75	10,042,348.75	AA-	0.40
PROCTER & GAMBLE CO. - FLOATER 0.362% Due 02-06-14			20,000,000	100.00	20,000,000.00	100.08	20,015,720.00	5,025.69	20,020,745.69	AA-	0.79
PROCTER & GAMBLE CO. 0.337% Due 02-14-14			12,500,000	100.00	12,500,000.00	100.05	12,505,637.50	1,992.19	12,507,629.69	AA-	0.49
CISCO SYSTEMS INC. - FLOATER 0.718% Due 03-14-14			20,000,000	100.00	20,000,000.00	100.38	20,076,300.00	31,106.83	20,107,406.83	A+	0.79
GENERAL ELECTRIC CAPITAL CORP. CB FLOATER 1.090% Due 04-07-14			10,000,000	100.00	10,000,000.00	100.38	10,038,300.00	16,646.67	10,054,946.67	AA+	0.40
BERKSHIRE HATHAWAY INC. FLOATER 1.134% Due 08-15-14			20,000,000	100.00	20,000,000.00	101.17	20,233,440.00	10,084.44	20,243,524.44	AA+	0.80
ROYAL BANK OF CANADA 1.147% Due 10-30-14			10,000,000	100.00	10,000,000.00	100.98	10,098,470.00	10,196.44	10,108,666.44	AA-	0.40
UNITED TECHNOLOGIES CORP. 0.967% Due 06-01-15			5,000,000	100.00	5,000,000.00	101.36	5,068,045.00	12,219.91	5,080,264.91	A	0.20
			172,500,000		172,500,000.00		173,190,287.50	137,106.93	173,327,394.43		6.82

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
August 31, 2012

Security	Call Date One	Call Price One	Unit Quantity	Total Cost	Mark et Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pet Assets	
CORPORATE BONDS											
GENERAL ELECTRIC CAPITAL CORPORATION 1.875% Due 09-16-13			10,000,000	100.80	10,080,000.00	101.40	10,140,260.00	85,937.50	10,226,197.50	AA+	0.40
MICROSOFT CORPORATION 0.875% Due 09-27-13			13,750,000	100.21	13,778,875.00	100.72	13,849,302.50	51,467.01	13,900,769.51	AAA	0.55
CHEVRON CORPORATION 3.950% Due 03-03-14			10,000,000	99.82	9,981,600.00	105.15	10,515,450.00	195,305.56	10,710,755.56	AA	0.41
JOHNSON & JOHNSON 1.200% Due 05-15-14			10,000,000	99.88	9,988,300.00	101.55	10,155,490.00	35,333.33	10,190,823.33	AAA	0.40
WAL-MART STORES INC. 3.200% Due 05-15-14			10,000,000	99.99	9,998,700.00	104.84	10,484,070.00	94,222.22	10,578,292.22	AA	0.41
GOOGLE INC 1.250% Due 05-19-14			10,000,000	99.98	9,997,700.00	101.68	10,168,430.00	35,416.67	10,203,846.67	AA-	0.40
TORONTO-DOMINION BANK 1.375% Due 07-14-14			7,500,000	99.77	7,482,675.00	101.65	7,624,117.50	13,463.54	7,637,581.04	AA-	0.30
IBM Corp 0.875% Due 10-31-14			15,000,000	99.89	14,983,200.00	100.85	15,127,215.00	43,750.00	15,170,965.00	AA-	0.60
WALT DISNEY COMPANY 0.875% Due 12-01-14			25,000,000	99.67	24,918,250.00	100.99	25,248,400.00	54,687.50	25,303,087.50	A	0.99
GENERAL ELECTRIC CAPITAL CORPORATION 2.150% Due 01-09-15			10,000,000	99.90	9,989,600.00	103.05	10,304,730.00	31,055.56	10,335,785.56	AA+	0.41
INTERNATIONAL BUSINESS MACHINE CORPORATION 0.550% Due 02-06-15			15,000,000	99.51	14,926,650.00	100.09	15,013,260.00	5,729.17	15,018,989.17	AA-	0.59
BERKSHIRE HATHAWAY INC. 3.200% Due 02-11-15			10,000,000	99.83	9,982,600.00	106.31	10,630,650.00	17,777.78	10,648,427.78	AA+	0.42
AT&T INC. 0.875% Due 02-13-15			10,000,000	99.93	9,992,900.00	100.84	10,083,880.00	4,375.00	10,088,255.00	A-	0.40
ABBOTT LABORATORIES 2.700% Due 05-27-15			10,000,000	99.88	9,987,580.00	105.97	10,596,610.00	70,500.00	10,667,110.00	AA	0.42
TOYOTA MOTOR CREDIT CORPORATION 3.200% Due 06-17-15			10,000,000	99.88	9,987,600.00	106.89	10,689,160.00	65,777.78	10,754,937.78	AA-	0.42
WELLS FARGO & COMPANY 1.500% Due 07-01-15			20,000,000	99.80	19,960,800.00	101.55	20,309,140.00	50,000.00	20,359,140.00	A+	0.80
ANHEUSER-BUSCH INBEV WOR 0.800% Due 07-15-15			4,000,000	99.82	3,992,680.00	100.39	4,015,484.00	4,088.89	4,019,572.89	A	0.16
NATIONAL AUSTRALIA BK LT 1.600% Due 08-07-15			20,000,000	99.94	19,987,200.00	100.79	20,159,000.00	21,333.33	20,180,333.33	AA-	0.79
MICROSOFT CORPORATION 1.625% Due 09-25-15			17,000,000	103.30	17,560,814.86	103.73	17,634,916.00	119,708.33	17,754,624.33	AAA	0.69
WAL-MART STORES INC 1.500% Due 10-25-15			10,000,000	99.46	9,945,900.00	102.75	10,275,080.00	52,500.00	10,327,580.00	AA	0.40
GENERAL ELECTRIC CAPITAL CORPORATION 2.250% Due 11-09-15			15,000,000	99.92	14,988,750.00	103.44	15,516,195.00	105,000.00	15,621,195.00	AA+	0.61

SAN MATEO COUNTY TREASURER'S OFFICE
 PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
 August 31, 2012

Security	Call Date One	Call Price One	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pet Assets
GOOGLE INC 2.125% Due 05-19-16			7,000,000	99.45	6,961,780.00	105.33	7,372,897.00	42,145.83	7,415,042.83	AA-	0.29
IBM Corp 1.950% Due 07-22-16			6,000,000	99.43	5,965,680.00	104.44	6,266,202.00	12,675.00	6,278,877.00	AA-	0.25
PROCTER & GAMBLE CO. CB 1.450% Due 08-15-16			5,000,000	99.20	4,959,800.00	102.65	5,132,535.00	3,222.22	5,135,757.22	AA-	0.20
BERKSHIRE HATHAWAY INC. 1.900% Due 01-31-17			20,000,000	99.99	19,999,000.00	103.84	20,767,600.00	31,666.67	20,799,266.67	AA+	0.82
GENERAL ELECTRIC CAPITAL CORPORATION 2.300% Due 04-27-17			10,000,000	99.87	9,986,900.00	103.23	10,322,740.00	79,222.22	10,401,962.22	AA+	0.41
BERKSHIRE HATHAWAY FIN. 1.600% Due 05-15-17			10,000,000	99.92	9,992,300.00	102.44	10,243,690.00	47,111.11	10,290,801.11	AA+	0.40
PEPSICO INC. 1.250% Due 08-13-17			25,000,000	99.48	24,871,000.00	100.16	25,040,550.00	15,625.00	25,056,175.00	A-	0.99
			<u>345,250,000</u>		<u>345,248,834.86</u>		<u>353,687,054.00</u>	<u>1,389,097.22</u>	<u>355,076,151.22</u>		<u>13.93</u>
FEDERAL AGENCY - FLOATING RATE SECURITIES											
FEDERAL FARM CREDIT BANK - MONTHLY FLOATER 0.267% Due 09-20-12			20,000,000	100.07	20,015,000.00	100.01	20,001,220.00	1,631.67	20,002,851.67	AA+	0.79
FEDERAL AGENCY SECURITIES											
FEDERAL HOME LOAN BANK DISCOUNT CORP 0.000% Due 09-07-12			75,000,000	99.98	74,981,326.34	100.00	74,999,625.00	0.00	74,999,625.00	AA+	2.95
FREDDIE DISCOUNT 0.000% Due 09-07-12			37,000,000	99.96	36,986,934.73	100.00	36,999,815.00	0.00	36,999,815.00	AA+	1.46
FARM CREDIT DISCOUNT NOTE 0.000% Due 09-14-12			25,000,000	99.98	24,994,750.00	100.00	24,999,575.00	0.00	24,999,575.00	AA+	0.98
FEDERAL HOME LOAN DISCOUNT NOTE 0.000% Due 09-19-12			20,000,000	99.97	19,994,333.40	100.00	19,999,500.00	0.00	19,999,500.00	AA+	0.79
FEDERAL HOME LOAN BANK DISCOUNT CORP. 0.000% Due 09-21-12			13,000,000	99.97	12,996,273.29	100.00	12,999,636.00	0.00	12,999,636.00	AA+	0.51
FREDDIE DISCOUNT 0.000% Due 09-21-12			29,000,000	99.96	28,987,719.72	100.00	28,999,188.00	0.00	28,999,188.00	AA+	1.14
FEDERAL HOME LOAN BANK DISCOUNT CORP. 0.000% Due 09-28-12			25,000,000	99.98	24,994,750.00	100.00	24,999,000.00	0.00	24,999,000.00	AA+	0.98
FEDERAL HOME LOAN BANK DISCOUNT NOTE 0.000% Due 10-19-12			10,000,000	99.95	9,994,826.39	99.99	9,998,880.00	0.00	9,998,880.00	AA+	0.39
FEDERAL HOME LOAN BANK 1.625% Due 11-21-12			15,000,000	99.78	14,967,600.00	100.32	15,047,610.00	67,708.33	15,115,318.33	AA+	0.59

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
August 31, 2012

Security	Call Date	Call Price	Unit	Total	Mark et	Market	Accrued	Market Value +	Pet		
One	One	Quantity	Cost	Cost	Price	Value	Interest	Accrued Interest	S&P	Assets	
FEDERAL HOME LOAN BANK DISCOUNT CORP. 0.000% Due 02-15-13			15,000,000	99.87	14,981,062.50	99.94	14,991,120.00	0.00	14,991,120.00	AA+	0.59
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.750% Due 02-22-13			20,000,000	99.86	19,971,200.00	100.74	20,147,340.00	8,750.00	20,156,090.00	AA+	0.79
FEDERAL HOME LOAN BANK 1.625% Due 03-20-13			15,000,000	99.82	14,972,700.00	100.78	15,116,400.00	109,010.42	15,225,410.42	AA+	0.60
FEDERAL HOME LOAN BANK 0.200% Due 05-02-13			10,000,000	100.00	10,000,000.00	99.99	9,999,340.00	6,611.11	10,005,951.11	AA+	0.39
FEDERAL HOME LOAN BANK 0.280% Due 05-07-13	01-30-13	100.00	10,000,000	100.00	10,000,000.00	100.01	10,001,250.00	2,488.89	10,003,738.89	AA+	0.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.750% Due 05-07-13			20,000,000	99.84	19,967,800.00	101.00	20,200,820.00	110,833.33	20,311,653.33	AA+	0.80
FEDERAL HOME LOAN BANK 0.350% Due 05-30-13			10,000,000	100.00	10,000,000.00	100.10	10,010,330.00	8,750.00	10,019,080.00	AA+	0.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.250% Due 08-20-13			25,000,000	99.98	24,994,750.00	100.97	25,242,250.00	9,548.61	25,251,798.61	AA+	0.99
FEDERAL HOME LOAN BANK 0.500% Due 08-28-13			35,000,000	99.86	34,951,350.00	100.29	35,100,205.00	1,458.33	35,101,663.33	AA+	1.38
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.450% Due 09-06-13	09-06-12	100.00	55,000,000	99.94	54,964,650.00	100.00	55,000,165.00	120,312.50	55,120,477.50	AA+	2.17
FEDERAL HOME LOAN MORTGAGE CORPORATION 0.375% Due 10-30-13			20,000,000	99.94	19,987,400.00	100.31	20,062,780.00	25,000.00	20,087,780.00	AA+	0.79
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.600% Due 11-14-13	11-14-12	100.00	45,000,000	99.99	44,996,000.00	100.05	45,024,435.00	80,250.00	45,104,685.00	AA+	1.77
FEDERAL HOME LOAN BANK 0.375% Due 11-27-13			22,000,000	99.74	21,942,580.00	100.18	22,039,380.00	21,541.67	22,060,921.67	AA+	0.87
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.750% Due 12-18-13			10,000,000	99.96	9,995,700.00	100.70	10,070,260.00	15,208.33	10,085,468.33	AA+	0.40
FEDERAL HOME LOAN MORTGAGE CORPORATION 0.625% Due 12-20-13	12-20-12	100.00	5,000,000	100.00	5,000,000.00	100.08	5,004,090.00	6,163.19	5,010,253.19	AA+	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.500% Due 12-27-13	12-27-12	100.00	10,000,000	100.20	10,020,000.00	100.08	10,008,230.00	8,888.89	10,017,118.89	AA+	0.39
FEDERAL HOME LOAN BANK 0.375% Due 01-29-14			37,000,000	99.98	36,992,600.00	100.18	37,068,339.00	12,333.33	37,080,672.33	AA+	1.46
FEDERAL HOME LOAN BANK 0.350% Due 02-21-14	09-21-12	100.00	40,000,000	100.00	40,000,000.00	100.01	40,003,040.00	3,888.89	40,006,928.89	AA+	1.58

SAN MATEO COUNTY TREASURER'S OFFICE
 PORTFOLIO APPRAISAL
 SAN MATEO COUNTY POOL
 August 31, 2012

Security	Call Date	Call Price	Unit	Total	Mark	Market	Accrued	Market Value +	Pet		
One	One	Quantity	Cost	Cost	et Price	Value	Interest	Accrued Interest	S&P	Assets	
FEDERAL HOME LOAN MORTGAGE CORPORATION 0.450% Due 02-21-14	02-21-13	100.00	25,000,000	100.00	25,000,000.00	100.12	25,030,675.00	3,125.00	25,033,800.00	AA+	0.99
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.125% Due 06-27-14			10,000,000	99.86	9,986,000.00	101.57	10,157,220.00	20,000.00	10,177,220.00	AA+	0.40
FEDERAL HOME LOAN BANK 0.400% Due 08-14-14	09-14-12	100.00	15,000,000	100.00	15,000,000.00	100.00	15,000,750.00	2,833.33	15,003,583.33	AA+	0.59
FEDERAL HOME LOAN MORTGAGE CORPORATION 1.000% Due 08-27-14			20,000,000	99.87	19,973,600.00	101.46	20,292,760.00	2,222.22	20,294,982.22	AA+	0.80
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.700% Due 09-19-14	09-19-12	100.00	5,000,000	100.00	5,000,000.00	100.02	5,000,780.00	15,750.00	5,016,530.00	AA+	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.850% Due 10-24-14	10-24-12	100.00	20,000,000	99.92	19,984,000.00	100.08	20,015,220.00	59,972.22	20,075,192.22	AA+	0.79
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625% Due 10-30-14			10,000,000	99.95	9,995,100.00	100.67	10,067,010.00	20,833.33	10,087,843.33	AA+	0.40
FEDERAL HOME LOAN MORTGAGE CORPORATION 0.875% Due 11-14-14	11-14-12	100.00	10,000,000	100.00	10,000,000.00	100.10	10,009,530.00	26,006.94	10,035,536.94	AA+	0.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.550% Due 12-04-14	06-04-13	100.00	30,000,000	100.00	30,000,000.00	100.14	30,041,760.00	39,875.00	30,081,635.00	AA+	1.18
FEDERAL HOME LOAN MORTGAGE CORPORATION 1.000% Due 12-05-14	12-05-12	100.00	10,000,000	100.00	10,000,000.00	100.13	10,013,220.00	23,888.89	10,037,108.89	AA+	0.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.750% Due 12-19-14			10,000,000	100.00	9,999,700.00	100.95	10,095,350.00	15,000.00	10,110,350.00	AA+	0.40
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.500% Due 01-26-15	07-26-13	100.00	10,000,000	100.14	10,014,305.56	99.95	9,994,600.00	4,861.11	9,999,461.11	AA+	0.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.560% Due 02-10-15	05-10-13	100.00	5,000,000	100.00	5,000,000.00	100.12	5,005,805.00	1,633.33	5,007,438.33	AA+	0.20
FEDERAL HOME LOAN MORTGAGE CORPORATION 0.650% Due 03-12-15	03-12-14	100.00	7,500,000	100.00	7,500,000.00	100.52	7,539,210.00	22,885.42	7,562,095.42	AA+	0.30
FEDERAL HOME LOAN MORTGAGE CORPORATION 0.500% Due 04-17-15			10,000,000	99.73	9,972,800.00	100.38	10,037,760.00	18,611.11	10,056,371.11	AA+	0.40
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.750% Due 04-24-15	04-24-13	100.00	10,000,000	100.00	10,000,000.00	100.15	10,015,490.00	26,458.33	10,041,948.33	AA+	0.39

SAN MATEO COUNTY TREASURER'S OFFICE
 PORTFOLIO APPRAISAL
 SAN MATEO COUNTY POOL
 August 31, 2012

Security	Call Date	Call Price	Unit	Total	Mark et	Market	Accrued	Market Value +	Pet		
One	One	Quantity	Cost	Cost	Price	Value	Interest	Accrued Interest	S&P	Assets	
FEDERAL HOME LOAN MORTGAGE CORPORATION 0.600% Due 05-22-15	05-22-13	100.00	7,500,000	100.00	7,500,000.00	100.18	7,513,710.00	12,375.00	7,526,085.00	AA+	0.30
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.000% Due 05-29-15	05-29-13	100.00	20,000,000	100.59	20,118,600.00	100.49	20,098,000.00	51,111.11	20,149,111.11	AA+	0.79
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.650% Due 05-29-15	05-29-13	100.00	10,000,000	100.00	10,000,000.00	100.16	10,015,700.00	16,611.11	10,032,311.11	AA+	0.39
FEDERAL FARM CREDIT BANK 0.500% Due 06-23-15			26,000,000	99.69	25,919,920.00	100.34	26,087,932.00	24,555.56	26,112,487.56	AA+	1.03
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.540% Due 08-07-15	02-07-13	100.00	5,000,000	100.00	5,000,000.00	100.07	5,003,385.00	1,800.00	5,005,185.00	AA+	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.000% Due 09-21-15	09-21-12	100.00	10,000,000	100.25	10,025,000.00	100.03	10,003,230.00	44,444.44	10,047,674.44	AA+	0.39
FEDERAL HOME LOAN BANK 0.500% Due 11-20-15			15,000,000	99.97	14,995,200.00	100.26	15,038,460.00	21,041.67	15,059,501.67	AA+	0.59
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.150% Due 11-30-15	11-30-12	100.00	5,000,000	100.00	5,000,000.00	100.19	5,009,360.00	14,375.00	5,023,735.00	AA+	0.20
FEDERAL HOME LOAN MORTGAGE CORPORATION 1.000% Due 02-10-16	02-10-14	100.00	10,000,000	100.70	10,070,000.00	100.78	10,078,430.00	5,833.33	10,084,263.33	AA+	0.40
FEDERAL HOME LOAN MORTGAGE CORPORATION 0.850% Due 02-24-16	02-24-14	100.00	5,000,000	100.00	5,000,000.00	100.56	5,028,180.00	826.39	5,029,006.39	AA+	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.800% Due 02-24-16	02-24-14	100.00	5,000,000	100.00	5,000,000.00	100.58	5,029,135.00	777.78	5,029,912.78	AA+	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.375% Due 03-28-16	09-28-12	100.00	25,000,000	100.45	25,112,533.06	100.07	25,018,225.00	146,093.75	25,164,318.75	AA+	0.99
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.090% Due 04-04-16	04-04-13	100.00	15,000,000	100.67	15,100,729.17	100.47	15,070,425.00	66,762.50	15,137,187.50	AA+	0.59
FEDERAL HOME LOAN MORTGAGE CORPORATION 1.000% Due 05-16-16	05-16-13	100.00	19,250,000	100.28	19,304,055.56	100.32	19,311,850.25	56,145.83	19,367,996.08	AA+	0.76
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.250% Due 06-20-16	06-20-13	100.00	20,000,000	100.85	20,170,705.56	100.69	20,138,460.00	49,305.56	20,187,765.56	AA+	0.79
FEDERAL HOME LOAN MORTGAGE CORPORATION 1.500% Due 09-21-16	09-21-12	100.00	10,000,000	100.00	10,000,000.00	100.05	10,005,390.00	66,666.67	10,072,056.67	AA+	0.39

SAN MATEO COUNTY TREASURER'S OFFICE
 PORTFOLIO APPRAISAL
 SAN MATEO COUNTY POOL
 August 31, 2012

Security	Call Date One	Call Price One	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pet Assets
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.250% Due 09-28-16			10,000,000	99.82	9,981,800.00	102.82	10,282,080.00	53,125.00	10,335,205.00	AA+	0.41
FEDERAL HOME LOAN MORTGAGE CORPORATION 1.000% Due 03-08-17			15,000,000	100.18	15,026,433.33	101.27	15,189,975.00	9,583.33	15,199,558.33	AA+	0.60
FEDERAL HOME LOAN MORTGAGE CORPORATION 1.000% Due 06-29-17			15,000,000	99.48	14,922,450.00	101.24	15,185,400.00	25,833.33	15,211,233.33	AA+	0.60
FEDERAL HOME LOAN MORTGAGE CORPORATION 2.250% Due 07-03-17	07-03-13	100.00	10,000,000	101.84	10,184,400.00	101.57	10,156,860.00	36,250.00	10,193,110.00	AA+	0.40
FEDERAL HOME LOAN MORTGAGE CORPORATION 2.000% Due 07-17-17	07-17-13	100.00	35,000,000	101.60	35,560,461.12	101.43	35,501,620.00	85,555.56	35,587,175.56	AA+	1.40
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.875% Due 08-28-17			15,000,000	99.97	14,995,500.00	100.57	15,085,785.00	1,093.75	15,086,878.75	AA+	0.59
			<u>1,168,250,000</u>		<u>1,169,049,599.73</u>		<u>1,172,301,335.25</u>	<u>1,712,868.75</u>	<u>1,174,014,204.00</u>		<u>46.18</u>
UNITED STATES TREASURIES											
UNITED STATES TREAS NTS 0.625% Due 01-31-13			50,000,000	99.59	49,796,875.00	100.20	50,099,600.00	26,324.73	50,125,924.73	AA+	1.97
UNITED STATES TREAS NTS 0.625% Due 04-30-13			50,000,000	100.00	50,000,000.00	100.30	50,150,400.00	104,449.73	50,254,849.73	AA+	1.98
UNITED STATES TREAS NTS 2.125% Due 05-31-15			10,000,000	100.30	10,030,468.75	105.03	10,503,120.00	53,702.45	10,556,822.45	AA+	0.41
UNITED STATES TREAS NTS 0.875% Due 11-30-16			50,000,000	99.57	49,785,156.25	101.69	50,843,750.00	109,972.68	50,953,722.68	AA+	2.00
UNITED STATES TREAS NTS 0.500% Due 07-31-17			50,000,000	99.24	49,621,093.75	99.59	49,792,950.00	21,059.78	49,814,009.78	AA+	1.96
UNITED STATES TREAS NTS 1.375% Due 09-30-18			50,000,000	99.82	49,910,156.25	103.27	51,636,700.00	287,397.54	51,924,097.54	AA+	2.03
			<u>260,000,000</u>		<u>259,143,750.00</u>		<u>263,026,520.00</u>	<u>602,906.90</u>	<u>263,629,426.90</u>		<u>10.36</u>
TOTAL PORTFOLIO			2,522,000,000		2,522,355,384.59		2,538,446,116.75	4,210,670.87	2,542,656,787.62		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 08-01-12 Through 08-31-12

<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						290,106.25	0.00
TOTAL LOSSES						0	0.00
				321,126,841.69	321,416,947.94	290,106.25	0.00
TOTAL REALIZED GAIN/LOSS	290,106.25						

**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

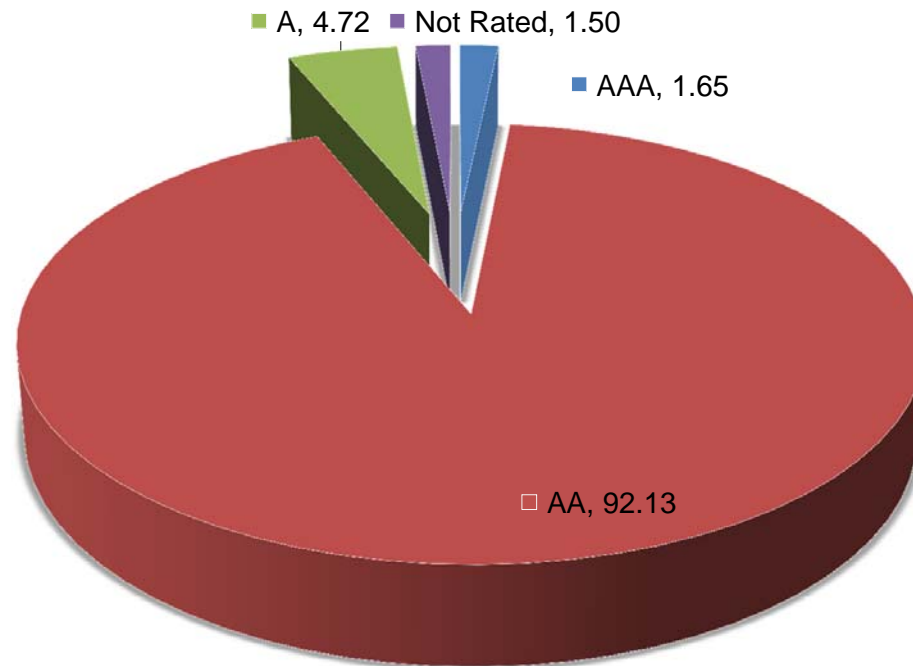
August 31, 2012						2,522,000,000	Portfolio Total
	<u>CN FRN</u>	<u>CN</u>	<u>CP</u>	<u>CD</u>	<u>TOTAL</u>	<u>% to Portf</u>	
Abbott Labs	-	10,000,000			10,000,000	0.397%	
Anheuser-Busch InBev	-	4,000,000			4,000,000	0.159%	
AT&T Company	-	10,000,000			10,000,000	0.397%	
Berkshire Hathwy	20,000,000	40,000,000			60,000,000	2.379%	
Chevron Corp	-	10,000,000			10,000,000	0.397%	
Cisco Systems Inc.	20,000,000	-	-	-	20,000,000	0.793%	
Deutsche Bank	-	-	-	10,000,000	10,000,000	0.397%	
General Elec. Captl Corp.	10,000,000	45,000,000	-		55,000,000	2.181%	
Google Inc.	-	17,000,000	-		17,000,000	0.674%	
IBM Corp.	-	36,000,000	-		36,000,000	1.427%	
Johnson & Johnson	-	10,000,000	-	-	10,000,000	0.397%	
Microsoft Corp.	-	30,750,000	-	-	30,750,000	1.219%	
National Australia BK-NY	-	20,000,000	-	-	20,000,000	0.793%	
Pepsico Inc.	-	25,000,000	-	-	25,000,000	0.991%	
Procter & Gamble Co.	42,500,000	5,000,000			47,500,000	1.883%	
Royal Bank of Canada	10,000,000	-		20,000,000	30,000,000	1.190%	
Toronto Dominion Bank	55,000,000	7,500,000			62,500,000	2.478%	
Toyota Motor Credit	10,000,000	10,000,000	-		20,000,000	0.793%	
United Technologies Corp.	5,000,000		-		5,000,000	0.198%	
Wal Mart Stores	-	20,000,000			20,000,000	0.793%	
Walt Disney		25,000,000			25,000,000	0.991%	
Wells Fargo & Co		20,000,000			20,000,000	0.793%	
	172,500,000	345,250,000	-	30,000,000	547,750,000	21.719%	

AB: Asset Backed
 CD: Certificate of Deposit
 CN: Corporate Note
 CP: Commercial Paper
 FRN: Floating Rate Note

Pooled Funds - Credit Quality San Mateo County Treasurer

As of August 31, 2012

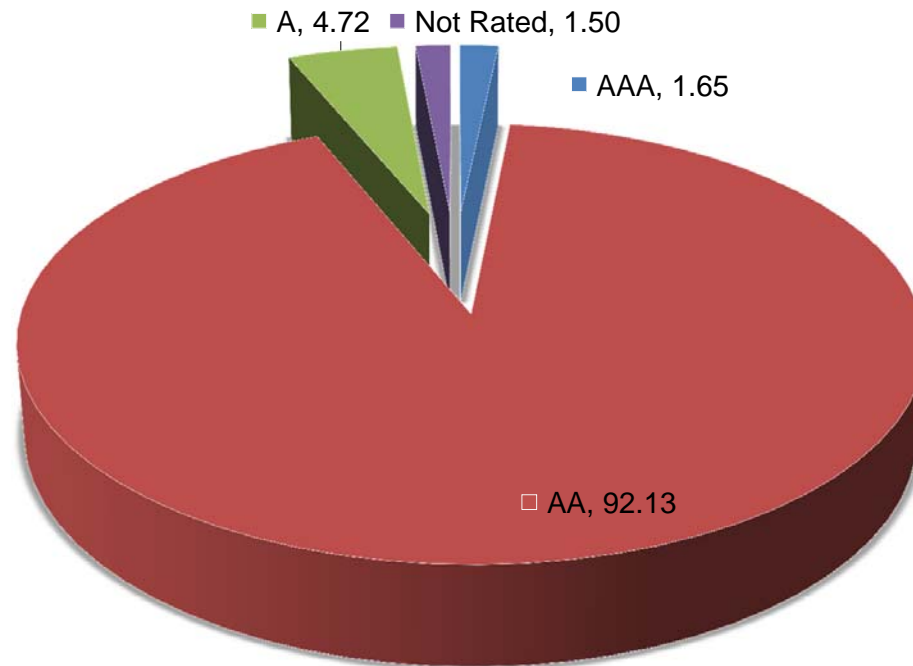
by Market Value on S&P Rating



Pooled Funds - Credit Quality San Mateo County Treasurer

As of August 31, 2012

by Market Value on S&P Rating

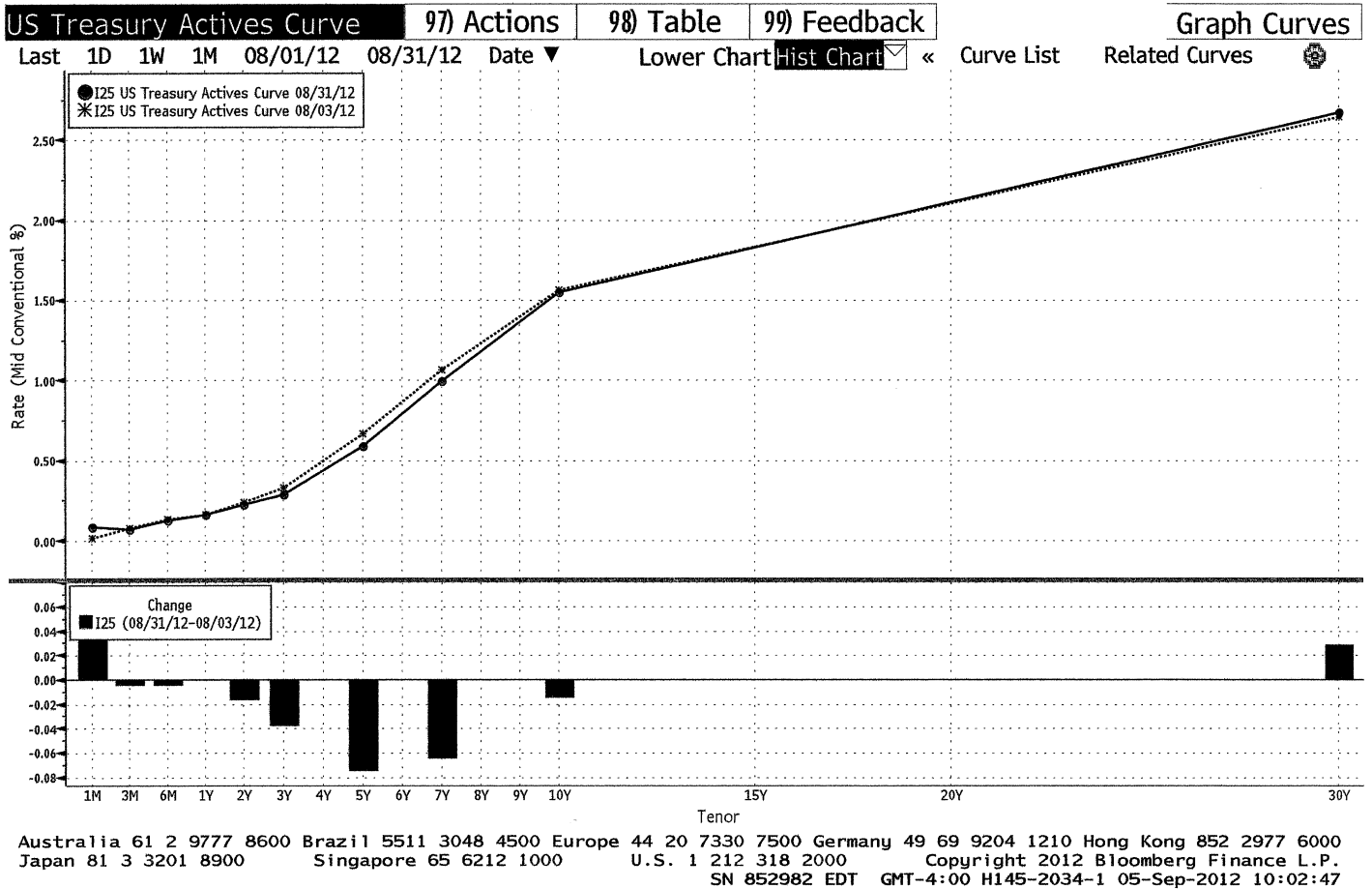


ROLLING YEAR PROJECTED CASHFLOW

(IN 000'S)

	2012				2013				MAY	JUNE	JULY	AUGUST	TOTAL
	SEPTEMBER	OCTOBER	NOVEMBER	DECEMBER	JANUARY	FEBRUARY	MARCH	APRIL					
CASH IN:													
Taxes:													
Secured	\$4,757.7	\$110,742.1	\$213,497.5	\$449,941.2	\$48,539.3	\$47,749.2	\$153,902.1	\$357,572.5	\$9,615.5	\$4,893.9	\$689.0	\$0.0	\$1,401,900.0
Unsecured	\$30,578.7	\$1,354.9	\$716.5	\$674.6	\$116.4	\$89.8	\$63.4	\$42.2	\$22.8	\$57.4	\$9,216.7	\$28,811.9	\$71,745.3
Supplemental	\$554.7	\$880.6	\$1,395.2	\$3,831.3	\$2,430.2	\$1,724.8	\$1,631.6	\$3,381.7	\$762.8	\$1,360.3	\$1,025.5	\$219.6	\$19,198.3
Mixed	\$2,784.9	\$6,277.5	\$13,441.0	\$42,946.9	\$4,828.8	\$4,702.6	\$12,420.9	\$42,143.8	\$3,241.9	\$3,608.5	\$6,037.7	\$25,264.3	\$167,698.8
Automatics	\$25,354.2	\$28,896.6	\$30,850.8	\$35,536.9	\$24,922.3	\$34,317.0	\$31,306.8	\$31,008.3	\$35,973.1	\$30,991.2	\$31,699.1	\$35,391.8	\$376,248.2
Automatics - Schools Appt	\$33,283.8	\$6,086.0	\$11,611.5	\$11,611.5	\$36,141.6	\$5,586.6	\$962.0	\$33,901.3	\$8,177.6	\$462.1	\$33,446.4	\$37,969.2	\$220,885.4
Unscheduled Sub. (Lockbox)	\$36,352.8	\$30,081.1	\$24,280.7	\$21,554.3	\$46,511.8	\$30,279.5	\$28,711.9	\$37,650.7	\$17,784.8	\$34,830.1	\$12,573.9	\$32,567.2	\$353,178.8
Treasurer's Deposit	\$65,203.6	\$95,274.3	\$118,047.5	\$111,367.0	\$113,705.1	\$62,486.1	\$81,642.9	\$142,583.2	\$77,867.7	\$122,296.7	\$61,959.2	\$72,480.8	\$1,124,914.1
Hospitals (Treasurer's Office)	\$564.8	\$507.8	\$645.9	\$783.6	\$715.2	\$638.1	\$660.1	\$704.8	\$899.1	\$767.8	\$633.7	\$551.9	\$8,072.8
Revenue Services	\$242.9	\$234.8	\$216.1	\$177.1	\$222.9	\$217.6	\$218.3	\$214.2	\$210.1	\$194.2	\$213.1	\$205.5	\$2,566.8
Housing Authority	\$7,692.8	\$5,756.0	\$5,821.5	\$5,206.9	\$578.8	\$650.2	\$610.6	\$565.9	\$643.0	\$684.6	\$649.4	\$506.1	\$29,365.8
TRAN/OTHER Deposits-county	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$1,663.6	\$6,485.1	\$18,924.2	\$10,341.9	\$15,894.8	\$122.0	\$53,431.6
TRAN/OTHER Deposits-schools	\$0.0	\$9,000.0	\$0.0	\$0.0	\$221.9	\$2,099.0	\$12,306.9	\$14,122.0	\$16,000.0	\$10,319.9	\$50,736.5	\$29.9	\$114,836.1
Bond/BANS Proceeds	\$7,647.9	\$0.0	\$0.0	\$1.0	\$1,753.1	\$52,323.8	\$791.2	\$406.3	\$83,822.3	\$743.2	\$928.0	\$2,462.6	\$150,879.4
Retirement Deposit	\$0.0	\$0.0	\$10,000.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$8,000.0	\$0.0	\$0.0	\$35.2	\$18,035.2
Coupon Interest	\$494.2	\$548.5	\$1,446.5	\$1,073.4	\$1,057.5	\$1,752.1	\$1,995.9	\$873.1	\$1,926.5	\$800.2	\$1,309.0	\$1,795.6	\$15,072.5
TOTAL CASH IN:	\$215,513.0	\$295,640.2	\$433,616.5	\$684,705.7	\$281,744.9	\$244,616.4	\$328,888.2	\$671,655.1	\$283,871.4	\$222,352.0	\$227,012.0	\$238,413.6	\$4,128,029.0
CASH OUT:													
Tax Apportionments: checks	\$0.0	(\$1,803.9)	(\$20,076.4)	(\$139,108.1)	(\$1,679.4)	\$0.0	(\$9,559.9)	(\$95,304.0)	(\$3,106.0)	(\$43,935.8)	(\$515.0)	\$0.0	(\$315,088.5)
Outside Withdrawals	(\$29,519.5)	(\$15,055.0)	(\$26,800.1)	(\$84,485.5)	(\$17,553.5)	(\$19,150.8)	(\$16,335.4)	(\$29,504.3)	(\$7,437.2)	(\$21,428.1)	(\$18,602.2)	(\$29,368.4)	(\$315,240.0)
Returned Checks/Miscellaneous	(\$147.4)	(\$355.9)	(\$478.0)	(\$1,327.3)	(\$220.6)	(\$209.2)	(\$207.2)	(\$416.3)	(\$75.4)	(\$77.5)	(\$36.5)	(\$539.9)	(\$4,091.2)
TRAN/Other Payments-county	\$0.0	(\$365.1)	\$0.0	\$0.0	(\$4,500.0)	\$0.0	(\$3,427.3)	(\$16,172.0)	(\$2,338.3)	(\$5,081.4)	(\$28,113.3)	(\$8,000.0)	(\$67,997.4)
TRAN/Other Payments-schools	(\$1,064.2)	(\$15,000.0)	\$0.0	(\$107.9)	(\$469.9)	(\$1,312.3)	(\$1,250.0)	(\$17,284.0)	(\$31,046.8)	(\$41,693.8)	(\$29,386.0)	(\$12,666.6)	(\$151,281.5)
GO Bond Payments	(\$42,925.8)	(\$7,641.6)	\$0.0	(\$3,125.0)	(\$34,773.5)	(\$49,625.4)	(\$17,153.0)	(\$1,743.6)	\$0.0	(\$33,738.4)	(\$41,401.1)	(\$22,670.5)	(\$254,797.9)
Housing Authority	(\$6,094.1)	(\$5,802.5)	(\$6,065.7)	(\$5,428.5)	(\$3,185.8)	(\$3,110.1)	(\$3,311.1)	(\$3,041.9)	(\$3,065.8)	(\$3,068.7)	(\$3,597.5)	(\$5,942.3)	(\$51,714.0)
Payroll-county	(\$33,756.2)	(\$33,664.6)	(\$33,861.1)	(\$45,443.9)	(\$38,978.0)	(\$33,252.4)	(\$33,368.0)	(\$37,269.5)	(\$33,100.0)	(\$46,238.3)	(\$38,766.4)	(\$38,971.9)	(\$446,670.3)
schools	(\$38,824.5)	(\$42,769.2)	(\$43,694.5)	(\$55,909.2)	(\$36,234.0)	(\$49,226.6)	(\$50,655.7)	(\$49,617.9)	(\$50,374.4)	(\$52,500.7)	(\$30,943.5)	(\$30,325.8)	(\$531,076.0)
retirement	(\$11,139.7)	(\$11,062.1)	(\$12,080.6)	(\$11,762.7)	(\$50,007.9)	(\$13,292.7)	(\$11,806.2)	(\$12,663.5)	(\$12,644.0)	(\$12,397.5)	(\$12,099.9)	(\$12,105.9)	(\$183,062.7)
School Vendors	(\$64,198.3)	(\$56,677.6)	(\$48,495.2)	(\$63,846.1)	(\$47,049.2)	(\$55,897.7)	(\$53,825.4)	(\$49,337.9)	(\$59,650.7)	(\$63,772.2)	(\$58,416.8)	(\$57,924.2)	(\$679,091.3)
Controllers EDP	(\$62,263.3)	(\$62,565.4)	(\$40,224.4)	(\$70,380.3)	(\$66,636.7)	(\$53,759.8)	(\$51,125.9)	(\$52,177.4)	(\$59,730.2)	(\$53,372.9)	(\$66,016.4)	(\$51,824.2)	(\$690,076.9)
SMCCCD	(\$17,852.3)	(\$14,059.1)	(\$13,350.6)	(\$14,275.7)	(\$7,384.9)	(\$18,128.3)	(\$11,183.4)	(\$12,500.0)	(\$34,889.5)	(\$13,586.7)	(\$11,154.0)	(\$10,212.1)	(\$178,576.6)
Other ARS Debits	(\$16,978.8)	(\$12,120.8)	(\$19,075.4)	(\$20,963.5)	(\$12,660.1)	(\$14,224.5)	(\$27,347.4)	(\$15,733.3)	(\$22,756.5)	(\$20,167.1)	(\$18,326.7)	(\$16,022.6)	(\$216,376.7)
TOTAL CASH OUT:	(\$324,764.1)	(\$278,942.8)	(\$264,202.0)	(\$516,163.7)	(\$321,333.5)	(\$311,189.8)	(\$290,555.9)	(\$392,765.6)	(\$320,214.8)	(\$411,059.1)	(\$357,375.3)	(\$296,574.4)	(\$4,085,141.0)
TOTAL ESTIMATED CASH FLOW	(\$109,251.1)	\$16,697.4	\$169,414.5	\$168,542.0	(\$39,588.7)	(\$66,573.4)	\$38,332.3	\$278,889.5	(\$36,343.4)	(\$188,707.1)	(\$130,363.3)	(\$58,160.8)	\$42,888.0
QUARTERLY CASH FLOW TOTALS				\$354,653.9			(\$67,829.7)			\$53,839.0			
**MATURING SECURITIES 9/1/12	\$244,000.0	\$10,000.0	\$25,000.0	\$5,000.0	\$60,000.0	\$35,000.0	\$35,000.0	\$50,000.0	\$50,000.0	\$0.0	\$35,000.0	\$60,000.0	\$609,000.0
** Excludes any overnight investment													
Possible Calls 9/1/12	\$160,000.0	\$20,000.0	\$60,000.0	\$25,000.0	\$10,000.0	\$50,000.0	\$0.0	\$25,000.0	\$61,750.0	\$50,000.0	\$0.0	\$55,000.0	\$516,750.0
State Funding Removed	(\$204,241.9)	(\$48,366.3)	\$101,025.7	\$99,839.3	(\$147,164.4)	(\$136,756.5)	(\$22,648.4)	\$176,329.2	(\$98,278.9)	(\$254,990.5)	(\$200,082.7)	(\$164,089.0)	(\$899,424.4)

<HELP> for explanation.



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

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Last 1D 1W 1M 08/01/12 08/31/12 Date ▼

« Curve List

Related Curves



Values and Members Values Members Constituents Export

I25 US Treasury Actives Curve				I25 US Treasury Actives Curve			I25 (Change)	
08/31/12				08/03/12			08/31/12-08/03/12	
Tenor	Description	Mid Price	Mid Yield	Description	Mid Price	Mid Yield	Price	Yield
1M	B 0 09/27/12 Govt	0.083	0.084	B 0 08/30/12 Govt	0.018	0.018	0.065	0.066
3M	B 0 11/29/12 Govt	0.073	0.074	B 0 11/01/12 Govt	0.078	0.079	-0.005	-0.005
6M	B 0 02/28/13 Govt	0.128	0.129	B 0 01/31/13 Govt	0.133	0.134	-0.005	-0.005
1Y	B 0 08/22/13 Govt	0.158	0.160	B 0 07/25/13 Govt	0.158	0.160		0.000
2Y	T 0 1/4 08/31/14 Govt	100-01 ³ / ₄	0.222	T 0 1/8 07/31/14 Govt	99-24 ³ / ₄	0.240	0.281	-0.017
3Y	T 0 1/4 08/15/15 Govt	99-28 ¹ / ₄	0.291	T 0 1/4 07/15/15 Govt	99-24 ³ / ₄	0.329	0.109	-0.038
5Y	T 0 5/8 08/31/17 Govt	100-05+	0.591	T 0 1/2 07/31/17 Govt	99-06 ¹ / ₄	0.665	0.977	-0.074
7Y	T 1 08/31/19 Govt	100-00+	0.998	T 0 7/8 07/31/19 Govt	98-23 ³ / ₄	1.062	1.273	-0.065
10Y	T 1 5/8 08/15/22 Govt	100-22 ¹ / ₄	1.549	T 1 3/4 05/15/22 Govt	101-21 ³ / ₄	1.564	-0.984	-0.015
30Y	T 2 3/4 08/15/42 Govt	101-18 ³ / ₄	2.673	T 3 05/15/42 Govt	107-09 ³ / ₄	2.644	-5.719	0.029

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