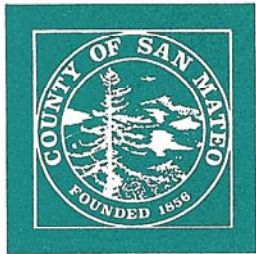


Office of the County Treasurer



LEE BUFFINGTON
TAX COLLECTOR - TREASURER

COUNTY OF SAN MATEO

CHARLES M. TOVSTEIN
ASSISTANT TREASURER

555 COUNTY CENTER • REDWOOD CITY • CALIFORNIA 94063 • PHONE (650) 363-4580 • FAX (650) 363-4944

DATE: March 11, 2008
TO: San Mateo County Pool Participants
FROM: Lee Buffington, Tax Collector-Treasurer
SUBJECT: Monthly Investment Reports

We currently own \$10 million of a Washington Mutual Bank Floating Rate Note maturing on August 25, 2008. This security has recently been downgraded to BBB, which is below our minimum investment rating of single A or better (see attached). At this time, we believe that Principal and Interest are not at risk. Therefore, we are not going to liquidate it and will most likely hold it until maturity.

Gross earnings for the month of February 29, 2008 were 4.32%. The current average maturity of the portfolio is 0.7 years with an average duration of 1.7 years. The portfolio continues to hold no derivative products.

San Mateo County Pool fulfills Government Code Section 53646, which states its ability to meet its expenditure requirements for the next six months.

I certify these reports are in compliance with the investment policy dated January 2008. If you have any questions regarding any of these reports, please call Charles Tovstein or myself at (650) 363 - 4580.

Lee Buffington
Tax Collector-Treasurer

DES

Corp DES

SECURITY DESCRIPTION

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WASH MUT BANK NV WFloat 08/25/08 97.100/97.100

TRAC

ISSUER INFORMATION	IDENTIFIERS	
Name WASHINGTON MUTUAL BK NV	Common 022833324	1) Additional Sec Info
Type S&L/Thrifs-Western US	ISIN US93933VAW81	2) Floating Rates
Market of Issue Global	CUSIP 93933VAW8	3) ALLQ
SECURITY INFORMATION	RATINGS	4) TRACE Trade Recap
Country US Currency USD	Moody's Baa1	5) Corporate Actions
Collateral Type Sr Unsecured	S&P BBB+ *	6) Cds Spreads/RED Info
Calc Typ(21)FLOAT RATE NOTE	Fitch BBB	7) Ratings
Maturity 8/25/2008 Series BKNT	DBRS AL	8) Custom Notes
NORMAL	ISSUE SIZE	9) Identifiers
Coupon 3.1925 Floating QUARTLY	Amt Issued/Outstanding	10) Sec. Specific News
QUARTL US LIB+10 ACT/360	USD 1,000,000.00 (M)	11) Involved Parties
Announcement Dt 8/18/05	USD 1,000,000.00 (M)	12) Issuer Information
Int. Accrual Dt 8/25/05	Min Piece/Increment	13) Pricing Sources
1st Settle Date 8/25/05	250,000.00/ 1,000.00	14) Related Securities
1st Coupon Date 11/25/05	Par Amount 1,000.00	15) Issuer Web Page
Iss Pr 100.0000	BOOK RUNNER/EXCHANGE	
NO PROSPECTUS	LEH,MS	65) Old DES
DTC	TRACE	66) Send as Attachment

BANK NOTE.

**COUNTY OF SAN MATEO
ESTIMATED SUMMARY OF POOL EARNINGS
FEBRUARY 2008**

	<u>02/29/08 Par Value</u>	<u>Gross Earnings</u>
<u>Fixed Income Investments</u>		
U S Treasury Notes	250,000,000	427,328
Federal Agencies	70,000,000	180,820
Corporate Notes	136,000,000	406,300
Floating Rate Securities	440,000,000	1,069,618
Asset Backed Securities	10,000,000	19,902
<u>Short Term Investments</u>		
U S Treasury Notes	250,000,000	491,373
Federal Agencies	477,188,000	640,460
Corporate Notes	121,300,000	341,821
Floating Rate Securities	275,100,000	626,514
Commercial Paper	380,000,000	293,476
Certificate of Deposit	374,000,000	477,235
LAIF	37,000,000	117,268
SUBTOTAL - ACCRUED INCOME	\$2,820,588,000	\$5,092,115

Realized Gain/Loss & Interest Received

U S Treasury Notes	1,146,675
Federal Agencies	902,103
Corporate Notes	226,112
Floating Rate Securities	704,809
Asset Backed Securities	20,601
Commercial Paper	703,605
Certificate of Deposit	559,140
Repurchase Agreements	218,960

GROSS POOL RATE/EARNINGS*	4.32%	\$9,574,121
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POOL 1 NET EARNINGS RATE*	4.17%
POOL 2 NET EARNINGS RATE*	4.18%
POOL 3 NET EARNINGS RATE*	4.19%

* - Earnings %'s are based on FEBRUARY 2008 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

February 29, 2008

Summary Information

Totals		Weighted Averages	
Par Value	2,820,588,000	Average YTM	3.3
Market Value	2,830,958,536.92	Average Maturity (yrs)	0.7
Total Cost	2,824,153,585.72	Average Coupon (%)	2.587
Net Gain/Loss	6,804,951.20	Average Duration	1.7
Annual Income	72,923,594.63	Average Moody Rating	Aa2
Accrued Interest	11,915,763.72	Average S&P Rating	AA
Number of Issues	98		

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	79	2,354,069,341.82	83.2	3.3	2.382 %	1.2
1 Yr - 3 Yrs	13	194,131,814.71	6.9	3.5	3.555 %	3.5
3 Yrs - 5 Yrs	5	272,582,720.38	9.6	3.3	3.608 %	4.4
5 Yrs - 7 Yrs	1	10,174,660.00	0.4	4.4	4.300 %	4.4

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%	11	705,601,444.00	24.9	2.9	0.000 %	0.1
1% - 3%	12	608,393,344.19	21.5	2.6	2.769 %	3.4
3% - 5%	65	1,306,876,996.48	46.2	3.6	3.488 %	1.6
5% - 7%	10	210,086,752.24	7.4	5.3	5.205 %	2.5

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	42	1,590,719,592.43	56.2	3.2	1.878 %	0.2
1 Yr - 3 Yrs	29	429,555,075.07	15.2	4.5	4.109 %	1.8
3 Yrs - 5 Yrs	27	810,683,869.41	28.6	3.0	3.179 %	4.4

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	36	1,360,656,271.69	48.1	2.9	2.367 %	2.3
Aa1	14	560,017,627.81	19.8	3.3	2.201 %	0.5
Aa2	5	65,094,859.72	2.3	3.5	3.389 %	3.0
Aa3	19	452,573,950.11	16.0	3.9	2.777 %	1.1

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

February 29, 2008

A1	19	327,867,657.39	11.6	4.3	3.588 %	1.5
A2	2	34,889,493.87	1.2	3.1	3.124 %	1.0
A3	2	20,152,509.10	0.7	3.8	3.754 %	3.4
Baa1	1	9,706,167.22	0.3	3.2	3.192 %	2.6

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	36	1,326,653,561.80	46.9	2.9	2.346 %	2.4
AA+	5	128,817,324.06	4.6	3.5	3.449 %	0.5
AA	10	470,106,904.58	16.6	3.3	1.933 %	0.3
AA-	10	233,908,231.91	8.3	3.8	1.492 %	1.3
A+	30	581,323,623.76	20.5	4.1	3.797 %	1.5
A	5	70,464,874.48	2.5	3.8	3.409 %	2.1
A-	1	9,977,849.10	0.4	3.2	3.196 %	2.3
BBB+	1	9,706,167.22	0.3	3.2	3.192 %	2.6

¹ 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.

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 29, 2008

<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>Pct Assets</u>
LOCAL AGENCY INVESTMENT FUND										
LAIF			37,000,000	100.00	37,000,000.00	100.00	37,000,000.00	273,481.39	37,273,481.39	1.31
4.510 % Due 03-31-08										
CERTIFICATE OF DEPOSIT										
DEUTSCHE BANK NY			100,000,000	100.00	100,000,000.00	99.99	99,990,000.00	196,138.89	100,186,138.89	3.55
3.070 % Due 03-07-08										
DEUTSCHE BANK NY			50,000,000	100.00	50,000,000.00	99.99	49,995,000.00	91,972.22	50,086,972.22	1.77
3.010 % Due 03-10-08										
WELLS FARGO & COMPANY			50,000,000	100.00	50,000,000.00	99.99	49,995,000.00	4,083.33	49,999,083.33	1.77
2.940 % Due 03-10-08										
UNION BANK OF CALIFORNIA			24,000,000	100.00	24,000,000.00	99.99	23,997,600.00	8,106.67	24,005,706.67	0.85
3.040 % Due 03-17-08										
UNION BANK OF CALIFORNIA			25,000,000	100.00	25,000,000.00	99.99	24,997,500.00	19,375.00	25,016,875.00	0.89
3.100 % Due 03-20-08										
UNION BANK OF CALIFORNIA			50,000,000	100.00	50,000,000.00	99.99	49,995,000.00	34,666.67	50,029,666.67	1.77
3.120 % Due 03-24-08										
			<u>299,000,000</u>		<u>299,000,000.00</u>		<u>298,970,100.00</u>	<u>354,342.78</u>	<u>299,324,442.78</u>	<u>10.61</u>
COMMERCIAL PAPER										
DEUTSCHE BANK FINL LLC			200,000,000	99.97	199,948,333.32	99.97	199,948,333.40	0.00	199,948,333.40	7.09
0.000 % Due 03-03-08										
RABOBANK USA FIN CORP			40,000,000	99.97	39,990,000.00	99.97	39,990,000.00	0.00	39,990,000.00	1.42
0.000 % Due 03-03-08										
INTERNATIONAL LEASE FINANCE			25,000,000	99.75	24,936,361.10	99.77	24,942,945.00	0.00	24,942,945.00	0.88
0.000 % Due 03-26-08										
MORGAN STANLEY DEAN WITTER			50,000,000	97.39	48,693,194.44	98.64	49,319,655.00	0.00	49,319,655.00	1.75
0.000 % Due 06-09-08										
MORGAN STANLEY DEAN WITTER			15,000,000	98.89	14,833,708.33	99.08	14,861,850.00	0.00	14,861,850.00	0.53
0.000 % Due 06-16-08										
MORGAN STANLEY DEAN WITTER			50,000,000	98.89	49,444,375.00	98.96	49,479,375.00	0.00	49,479,375.00	1.76
0.000 % Due 06-27-08										
			<u>380,000,000</u>		<u>377,845,972.19</u>		<u>378,542,158.40</u>	<u>0.00</u>	<u>378,542,158.40</u>	<u>13.43</u>
ASSET BACKED SECURITIES										
NISSAN AUTO LEASE TRUST			10,000,000	100.00	9,999,644.00	101.11	10,111,407.00	20,222.22	10,131,629.22	0.36

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 29, 2008

<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>Pct Assets</u>
WELLS FARGO & COMPANY CB FLOATER 3.807 % Due 04-24-08			25,000,000	100.00	25,000,000.00	96.94	24,235,675.00	95,187.50	24,330,862.50	0.86
FEDERAL NATIONAL MORTGAGE ASSOCIATION - FLOATER 3.171 % Due 04-25-08			25,000,000	99.96	24,989,000.00	99.90	24,974,825.00	77,078.99	25,051,903.99	0.89
MORGAN STANLEY DEAN WITTER CB FLOATER 3.361 % Due 04-25-08			10,000,000	100.00	10,000,000.00	99.95	9,994,920.00	32,678.82	10,027,598.82	0.35
GENERAL ELECTRIC CAPITAL CORP. CB FLOATER 3.244 % Due 04-28-08			15,000,000	100.00	15,000,000.00	99.89	14,982,915.00	45,953.12	15,028,868.12	0.53
IBM INTNL GROUP CAPITAL 3.646 % Due 04-29-08			15,000,000	100.00	15,000,000.00	100.24	15,036,255.00	47,097.40	15,083,352.40	0.53
PNC BANK NA - FLOATER 3.706 % Due 04-29-08			35,000,000	100.00	35,000,000.00	100.01	35,004,865.00	111,702.26	35,116,567.26	1.24
WELLS FARGO & COMPANY CB FLOATER 3.674 % Due 04-29-08			20,000,000	100.00	20,000,000.00	100.19	20,037,420.00	63,270.14	20,100,690.14	0.71
MORGAN STANLEY DEAN WITTER CB FLOATER 3.262 % Due 05-07-08			20,000,000	100.00	20,000,000.00	96.62	19,323,700.00	39,867.42	19,363,567.42	0.69
MORGAN STANLEY DEAN WITTER CB FLOATER 3.206 % Due 05-09-08			35,000,000	99.71	34,897,500.00	99.30	34,754,370.00	62,343.75	34,816,713.75	1.23
DIAGEO CAPITAL PLC CB FLOATER 3.196 % Due 05-12-08			10,000,000	100.00	10,000,000.00	99.61	9,960,980.00	16,869.10	9,977,849.10	0.35
LEHMAN BROTHERS HOLDINGS-FLOATER 3.346 % Due 05-12-08			10,000,000	99.90	9,990,380.00	96.64	9,664,400.00	17,660.76	9,682,060.76	0.34
IBM INTNL GROUP CAPITAL 3.120 % Due 05-13-08			25,000,000	100.00	25,000,000.00	99.98	24,995,650.00	34,666.67	25,030,316.67	0.89
ORACLE CORP FLOATER 3.127 % Due 05-14-08			25,000,000	100.00	25,000,000.00	99.34	24,836,225.00	32,578.12	24,868,803.12	0.88
DEUTSCHE BANK NY - FLOATER 3.565 % Due 05-16-08			25,000,000	100.00	25,000,000.00	99.99	24,996,350.00	32,184.03	25,028,534.03	0.89
LEHMAN BROTHERS HOLDINGS-FLOATER 3.170 % Due 05-16-08			20,000,000	100.00	20,000,000.00	96.30	19,260,280.00	22,894.44	19,283,174.44	0.68
LEHMAN BROTHERS HOLDINGS-FLOATER 3.170 % Due 05-21-08			35,000,000	99.21	34,724,000.00	97.06	33,971,070.00	24,655.56	33,995,725.56	1.21

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 29, 2008

<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>Pct Assets</u>
SUNTRUST BANK - FLOATER 3.180 % Due 05-21-08			25,000,000	100.00	25,000,000.00	98.40	24,598,775.00	17,666.67	24,616,441.67	0.87
CISCO SYSTEMS FLOATER 3.158 % Due 05-22-08			5,000,000	100.00	5,000,000.00	99.89	4,994,605.00	3,070.40	4,997,675.40	0.18
LEHMAN BROTHERS HOLDINGS-FLOATER 3.232 % Due 05-27-08			25,000,000	100.00	25,000,000.00	94.60	23,649,875.00	4,489.58	23,654,364.58	0.84
WASHINGTON MUTUAL BANK CB FLOATER 3.192 % Due 05-27-08			10,000,000	100.00	10,000,000.00	97.03	9,702,620.00	3,547.22	9,706,167.22	0.34
CREDIT SUISSE FB USA INC 3.186 % Due 06-02-08			10,100,000	100.03	10,103,080.50	99.98	10,097,909.30	79,543.41	10,177,452.71	0.36
JOHN DEERE CAP 3.116 % Due 06-02-08			10,000,000	100.00	10,000,000.00	99.43	9,942,800.00	77,890.75	10,020,690.75	0.35
			<u>715,100,000</u>		<u>714,631,760.50</u>		<u>707,049,824.30</u>	<u>2,776,352.58</u>	<u>709,826,176.88</u>	<u>25.08</u>
CORPORATE BONDS										
GENERAL ELECTRIC CAPITAL CORPORATION 4.125 % Due 03-04-08			12,500,000	100.24	12,529,557.29	100.00	12,500,000.00	250,651.04	12,750,651.04	0.44
WELLS FARGO & COMPANY 4.125 % Due 03-10-08			1,000,000	100.94	1,009,449.17	100.00	999,971.00	19,364.58	1,019,335.58	0.04
WELLS FARGO & COMPANY - BANK NOTE 2.980 % Due 03-14-08			50,000,000	100.00	50,000,000.00	100.00	50,000,000.00	95,194.44	50,095,194.44	1.77
WELLS FARGO & COMPANY - BANK NOTE 2.980 % Due 03-18-08			25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	4,138.89	25,004,138.89	0.89
WELLS FARGO COMPANY 3.500 % Due 04-04-08			15,000,000	99.89	14,984,100.00	99.98	14,996,400.00	211,458.33	15,207,858.33	0.53
JP MORGAN CHASE & CO 3.625 % Due 05-01-08			10,000,000	99.88	9,988,100.00	99.95	9,995,000.00	118,819.44	10,113,819.44	0.35
GILLETTE COMPANY 2.500 % Due 06-01-08			10,000,000	99.18	9,918,000.00	99.83	9,983,440.00	61,111.11	10,044,551.11	0.35
TOYOTA MOTOR CREDIT CORPORATION 2.875 % Due 08-01-08			7,000,000	99.48	6,963,460.00	99.68	6,977,551.00	15,652.78	6,993,203.78	0.25
LEHMAN BROTHERS HOLDINGS 3.500 % Due 08-07-08			15,800,000	98.37	15,542,610.00	99.27	15,684,865.40	33,794.44	15,718,659.84	0.56
BANK OF AMERICA CORPORATION 3.250 % Due 08-15-08			10,000,000	98.51	9,851,500.00	100.22	10,021,980.00	12,638.89	10,034,618.89	0.36
WELLS FARGO COMPANY			10,000,000	100.00	10,000,000.00	99.59	9,959,130.00	12,133.33	9,971,263.33	0.35

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 29, 2008

<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>Pct Assets</u>
3.120 % Due 08-15-08 WAL-MART STORES INC			10,000,000	99.62	9,962,200.00	100.27	10,027,290.00	138,750.00	10,166,040.00	0.36
3.375 % Due 10-01-08 MORGAN STANLEY DEAN WITTER			20,000,000	99.71	19,941,400.00	99.96	19,991,100.00	94,722.22	20,085,822.22	0.71
3.875 % Due 01-15-09 JP MORGAN CHASE & CO			5,000,000	99.40	4,970,200.00	99.77	4,988,650.00	79,722.22	5,068,372.22	0.18
3.500 % Due 03-15-09 GENERAL ELECTRIC CAPITAL CORPORATION			20,000,000	99.84	19,968,800.00	99.99	19,997,540.00	256,944.44	20,254,484.44	0.71
3.125 % Due 04-01-09 WELLS FARGO & COMPANY			20,000,000	99.84	19,968,600.00	99.27	19,854,580.00	256,944.44	20,111,524.44	0.70
3.125 % Due 04-01-09 CITIGROUP INC.			5,000,000	100.09	5,004,500.00	101.04	5,051,850.00	4,010.42	5,055,860.42	0.18
4.125 % Due 02-22-10 WELLS FARGO & COMPANY	06-19-08	100	16,000,000	100.64	16,101,930.30	100.49	16,078,288.00	624,013.33	16,702,301.33	0.57
5.506 % Due 06-18-10 CITIGROUP INC.			5,000,000	99.50	4,975,000.00	102.33	5,116,555.00	16,701.39	5,133,256.39	0.18
4.625 % Due 08-03-10 MERRILL LYNCH & CO INC.			15,000,000	101.43	15,214,378.34	101.04	15,155,505.00	49,895.83	15,205,400.83	0.54
4.790 % Due 08-04-10 MORGAN STANLEY DEAN WITTER			25,000,000	99.78	24,944,750.00	102.43	25,608,150.00	426,562.50	26,034,712.50	0.91
5.250 % Due 11-02-12 LEHMAN BROTHERS HOLDINGS			15,000,000	99.54	14,931,600.00	100.09	15,013,440.00	82,031.25	15,095,471.25	0.53
5.625 % Due 01-24-13 MCDONALD'S CORPORATION			10,000,000	99.83	9,983,500.00	101.75	10,174,660.00	0.00	10,174,660.00	0.36
4.300 % Due 03-01-13			<u>332,300,000</u>		<u>331,753,635.10</u>		<u>333,175,945.40</u>	<u>2,865,255.35</u>	<u>336,041,200.75</u>	<u>11.82</u>
FEDERAL AGENCY - FLOATING RATE SECURITIES										
FEDERAL HOME LOAN BANK - FLOATER			25,000,000	100.03	25,008,421.89	99.95	24,987,175.00	177,875.00	25,165,050.00	0.89
2.846 % Due 06-01-08										
FEDERAL AGENCY SECURITIES										
FEDERAL HOME LOAN BANK - DISCOUNT NOTE			169,000,000	99.98	168,971,833.34	100.00	169,000,000.00	0.00	169,000,000.00	5.99
0.000 % Due 03-03-08 FNMA DISCOUNT			11,000,000	99.76	10,973,991.11	99.95	10,994,500.00	0.00	10,994,500.00	0.39

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 29, 2008

Security	Call Date	Call Price	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value +Accrued Interest	Pct Assets
FEDERAL HOME LOAN MORTGAGE CORPORATION 3.250 % Due 02-19-10	05-19-08	100	15,000,000	100.00	15,000,000.00	100.15	15,022,650.00	13,541.67	15,036,191.67	0.53
FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.550 % Due 02-08-11	05-08-08	100	10,000,000	99.97	9,996,875.00	100.12	10,012,500.00	20,708.33	10,033,208.33	0.36
FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.150 % Due 03-08-12	03-08-08	100	25,000,000	100.93	25,233,395.84	100.03	25,007,812.50	611,562.50	25,619,375.00	0.89
			522,188,000		521,738,671.27		522,909,288.10	2,000,864.58	524,910,152.68	18.55
UNITED STATES TREASURIES										
UNITED STATES TREAS NTS 2.625 % Due 05-15-08			200,000,000	101.24	202,488,281.25	100.12	200,250,000.00	1,528,846.15	201,778,846.15	7.10
UNITED STATES TREAS NTS 3.125 % Due 09-15-08			50,000,000	100.99	50,496,093.75	100.69	50,343,750.00	716,861.26	51,060,611.26	1.79
UNITED STATES TREAS NTS 2.625 % Due 03-15-09			50,000,000	99.68	49,839,843.75	101.03	50,515,625.00	602,163.46	51,117,788.46	1.79
UNITED STATES TREAS NTS 3.625 % Due 12-31-12			50,000,000	105.43	52,713,255.49	105.12	52,562,500.00	302,083.33	52,864,583.33	1.86
UNITED STATES TREAS NTS 2.875 % Due 01-31-13			150,000,000	101.09	151,638,006.53	101.75	152,625,000.00	343,578.30	152,968,578.30	5.41
			500,000,000		507,175,480.77		506,296,875.00	3,493,532.51	509,790,407.51	17.96
TOTAL PORTFOLIO			2,820,588,000		2,824,153,585.72		2,819,042,773.20	11,961,926.40	2,831,004,699.60	100.00

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¹ ***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 02-01-08 Through 02-29-08

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
02-01-08	02-01-08	50,000,000	UNITED STATES TREAS NTS 3.625% Due 12-31-12	51,984,375.00	52,085,937.50	101,562.50	
02-01-08	02-01-08	50,000,000	UNITED STATES TREAS NTS 3.625% Due 12-31-12	51,980,468.75	52,039,062.50	58,593.75	
01-22-08	02-01-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-01-08	49,958,333.33	49,958,333.33	0.00	
01-22-08	02-01-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-01-08	49,958,333.33	49,958,333.33	0.00	
02-04-08	02-04-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,367,187.50	50,449,218.75	82,031.25	
01-25-08	02-04-08	50,000,000	UNITED STATES TREAS NTS 3.625% Due 12-31-12	52,097,656.25	52,125,000.00	27,343.75	
02-04-08	02-04-08	50,000,000	UNITED STATES TREAS NTS 3.625% Due 12-31-12	51,990,234.38	52,136,718.75	146,484.37	
02-04-08	02-04-08	50,000,000	UNITED STATES TREAS NTS 3.625% Due 12-31-12	52,023,437.50	51,906,250.00	-117,187.50	
02-04-08	02-04-08	50,000,000	UNITED STATES TREAS NTS 3.625% Due 12-31-12	52,007,812.50	52,039,062.50	31,250.00	
02-01-08	02-04-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-04-08	49,990,208.33	49,990,208.33	0.00	
02-01-08	02-04-08	15,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-04-08	14,997,062.50	14,997,062.50	0.00	
02-04-08	02-05-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-05-08	49,996,152.78	49,996,152.78	0.00	
02-04-08	02-05-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-05-08	49,996,152.78	49,996,152.78	0.00	
02-04-08	02-05-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-05-08	49,996,152.78	49,996,152.78	0.00	
02-04-08	02-05-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-05-08	49,996,152.78	49,996,152.78	0.00	
01-17-08	02-05-08	50,000,000	WELLS FARGO & COMPANY - BANK NOTE 4.080% Due 02-05-08	50,000,000.00	50,000,000.00	0.00	
01-17-08	02-05-08	50,000,000	WELLS FARGO & COMPANY - BANK NOTE 4.080% Due 02-05-08	50,000,000.00	50,000,000.00	0.00	
01-30-08	02-06-08	50,000,000	DEUTSCHE BANK FINL LLC 3.130% Due 02-06-08	50,000,000.00	50,000,000.00	0.00	
01-30-08	02-06-08	50,000,000	DEUTSCHE BANK FINL LLC 3.130% Due 02-06-08	50,000,000.00	50,000,000.00	0.00	
02-05-08	02-06-08	50,000,000	FEDERAL HOME LOAN	49,996,083.33	49,996,083.33	0.00	

SAN MATEO COUNTY TREASURER'S OFFICE
REALIZED GAINS AND LOSSES - SETTLED TRADES
SAN MATEO COUNTY POOL
From 02-01-08 Through 02-29-08

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
			BANK - DISCOUNT NOTE 0.000% Due 02-06-08				
02-05-08	02-06-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	49,996,083.33	49,996,083.33	0.00	
02-05-08	02-06-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	49,996,083.33	49,996,083.33	0.00	
02-05-08	02-06-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	49,996,083.33	49,996,083.33	0.00	
02-05-08	02-06-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	49,996,083.33	49,996,083.33	0.00	
02-05-08	02-06-08	22,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	21,998,276.67	21,998,276.67	0.00	
02-07-08	02-07-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,496,093.75	50,503,906.25	7,812.50	
02-07-08	02-07-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,519,531.25	50,460,937.50	-58,593.75	
01-07-08	02-07-08	50,000,000	DEUTSCHE BANK NY 4.250% Due 02-07-08	50,000,000.00	50,000,000.00	0.00	
02-06-08	02-07-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-07-08	49,996,430.56	49,996,430.56	0.00	
02-06-08	02-07-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-07-08	49,996,430.56	49,996,430.56	0.00	
02-06-08	02-07-08	17,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-07-08	16,998,786.39	16,998,786.39	0.00	
02-08-08	02-08-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,531,250.00	50,640,625.00	109,375.00	
02-07-08	02-08-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-08-08	49,996,527.78	49,996,527.78	0.00	
02-07-08	02-08-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-08-08	49,996,527.78	49,996,527.78	0.00	
02-08-08	02-11-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,304,687.50	50,335,937.50	31,250.00	
02-11-08	02-11-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,390,625.00	50,402,343.75	11,718.75	
02-11-08	02-11-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,437,500.00	50,433,593.75	-3,906.25	
02-11-08	02-11-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,437,500.00	50,394,531.25	-42,968.75	
02-11-08	02-11-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,441,406.25	50,375,000.00	-66,406.25	

SAN MATEO COUNTY TREASURER'S OFFICE
REALIZED GAINS AND LOSSES - SETTLED TRADES
SAN MATEO COUNTY POOL
From 02-01-08 Through 02-29-08

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
08-10-07	02-11-08	20,000,000	FEDERAL HOME LOAN BANK 5.380% Due 08-11-09	19,990,000.00	19,990,000.00	0.00	
01-22-08	02-11-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-11-08	49,915,277.78	49,915,277.78	0.00	
01-22-08	02-11-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-11-08	49,915,277.78	49,915,277.78	0.00	
01-22-08	02-11-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-11-08	49,915,277.78	49,915,277.78	0.00	
01-24-08	02-11-08	25,000,000	WELLS FARGO & COMPANY - BANK NOTE 3.200% Due 02-11-08	25,000,000.00	25,000,000.00	0.00	
01-29-08	02-11-08	50,000,000	WELLS FARGO & COMPANY - BANK NOTE 3.080% Due 02-11-08	50,000,000.00	50,000,000.00	0.00	
01-31-08	02-11-08	50,000,000	WELLS FARGO & COMPANY 2.940% Due 02-11-08	50,000,000.00	50,000,000.00	0.00	
01-31-08	02-11-08	32,500,000	WELLS FARGO & COMPANY 2.940% Due 02-11-08	32,500,000.00	32,500,000.00	0.00	
02-12-08	02-12-08	50,000,000	UNITED STATES TREAS NTS 2.625% Due 03-15-09	50,416,015.63	50,431,640.63	15,625.00	
02-12-08	02-12-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,507,812.50	50,570,312.50	62,500.00	
02-12-08	02-12-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,507,812.50	50,542,968.75	35,156.25	
02-12-08	02-12-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,464,843.75	50,453,125.00	-11,718.75	
02-11-08	02-12-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	49,995,972.22	49,995,972.22	0.00	
02-11-08	02-12-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	49,995,972.22	49,995,972.22	0.00	
02-11-08	02-12-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	49,995,972.22	49,995,972.22	0.00	
02-11-08	02-12-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	49,995,972.22	49,995,972.22	0.00	
02-11-08	02-12-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	49,995,972.22	49,995,972.22	0.00	
02-11-08	02-12-08	44,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	43,996,455.56	43,996,455.56	0.00	
02-11-08	02-12-08	50,000,000	FEDERAL HOME LOAN	49,995,972.22	49,995,972.22	0.00	

SAN MATEO COUNTY TREASURER'S OFFICE
REALIZED GAINS AND LOSSES - SETTLED TRADES
SAN MATEO COUNTY POOL
From 02-01-08 Through 02-29-08

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
			BANK - DISCOUNT NOTE 0.000% Due 02-12-08				
02-13-08	02-13-08	50,000,000	UNITED STATES TREAS NTS	50,308,593.75	50,359,375.00	50,781.25	
			2.875% Due 01-31-13				
02-13-08	02-13-08	50,000,000	UNITED STATES TREAS NTS	50,390,625.00	50,437,500.00	46,875.00	
			2.875% Due 01-31-13				
02-12-08	02-13-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	49,995,972.22	49,995,972.22	0.00	
			0.000% Due 02-13-08				
02-12-08	02-13-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	49,995,972.22	49,995,972.22	0.00	
			0.000% Due 02-13-08				
02-12-08	02-13-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	49,995,972.22	49,995,972.22	0.00	
			0.000% Due 02-13-08				
02-12-08	02-13-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	49,995,972.22	49,995,972.22	0.00	
			0.000% Due 02-13-08				
02-12-08	02-13-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	49,995,972.22	49,995,972.22	0.00	
			0.000% Due 02-13-08				
02-12-08	02-13-08	11,500,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	11,499,073.61	11,499,073.61	0.00	
			0.000% Due 02-13-08				
02-14-08	02-14-08	50,000,000	UNITED STATES TREAS NTS	50,433,593.75	50,476,562.50	42,968.75	
			2.875% Due 01-31-13				
02-14-08	02-14-08	50,000,000	UNITED STATES TREAS NTS	50,441,406.25	50,445,312.50	3,906.25	
			2.875% Due 01-31-13				
02-14-08	02-14-08	50,000,000	UNITED STATES TREAS NTS	50,406,250.00	50,421,875.00	15,625.00	
			2.875% Due 01-31-13				
02-15-08	02-15-08	50,000,000	UNITED STATES TREAS NTS	50,207,031.25	50,281,250.00	74,218.75	
			2.875% Due 01-31-13				
02-15-08	02-15-08	50,000,000	UNITED STATES TREAS NTS	50,210,937.50	50,277,343.75	66,406.25	
			2.875% Due 01-31-13				
11-06-07	02-15-08	50,000,000	DEUTSCHE BANK NY 4.700% Due 02-15-08	50,000,000.00	50,000,000.00	0.00	
			4.800% Due 02-15-08				
11-27-07	02-15-08	50,000,000	DEUTSCHE BANK NY 4.800% Due 02-15-08	50,000,000.00	50,000,000.00	0.00	
02-12-03	02-15-08	10,000,000	CHEVRON TEXACO CAPITAL CO	9,991,700.00	9,991,700.00		0.00
			3.375% Due 02-15-08				
02-19-08	02-19-08	50,000,000	UNITED STATES TREAS NTS	50,296,875.00	50,304,687.50	7,812.50	
			2.875% Due 01-31-13				
02-21-08	02-21-08	50,000,000	UNITED STATES TREAS NTS	49,906,250.00	49,949,218.75	42,968.75	
			2.875% Due 01-31-13				
02-21-08	02-21-08	50,000,000	UNITED STATES TREAS	49,898,437.50	49,914,062.50	15,625.00	

SAN MATEO COUNTY TREASURER'S OFFICE
REALIZED GAINS AND LOSSES - SETTLED TRADES
SAN MATEO COUNTY POOL
From 02-01-08 Through 02-29-08

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
			NTS 2.875% Due 01-31-13				
02-21-08	02-21-08	50,000,000	UNITED STATES TREAS	49,886,718.75	49,886,718.75	0.00	
			NTS 2.875% Due 01-31-13				
02-21-08	02-21-08	50,000,000	UNITED STATES TREAS	49,753,906.25	49,804,687.50	50,781.25	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	49,781,250.00	49,843,750.00	62,500.00	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	49,808,593.75	49,882,812.50	74,218.75	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	50,023,437.50	49,933,593.75	-89,843.75	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	50,003,906.25	49,980,468.75	-23,437.50	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	49,992,187.50	49,906,250.00	-85,937.50	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	50,000,000.00	50,027,343.75	27,343.75	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	50,019,531.25	50,042,968.75	23,437.50	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	50,109,375.00	50,132,812.50	23,437.50	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	50,109,375.00	50,156,250.00	46,875.00	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	50,195,312.50	50,089,843.75	-105,468.75	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	50,191,406.25	50,117,187.50	-74,218.75	
			NTS 2.875% Due 01-31-13				
02-22-08	02-22-08	50,000,000	UNITED STATES TREAS	50,191,406.25	50,183,593.75	-7,812.50	
			NTS 2.875% Due 01-31-13				
04-02-04	02-22-08	10,000,000	FEDERAL HOME LOAN MORTGAGE CORPORATION	9,975,000.00	10,273,800.00		298,800.00
			4.500% Due 04-02-14				
02-25-08	02-25-08	25,000,000	UNITED STATES TREAS	25,174,804.69	25,175,781.25	976.56	
			NTS 2.625% Due 03-15-09				
02-25-08	02-25-08	50,000,000	UNITED STATES TREAS	50,234,375.00	50,289,062.50	54,687.50	
			NTS 2.875% Due 01-31-13				
02-25-08	02-25-08	50,000,000	UNITED STATES TREAS	50,234,375.00	50,289,062.50	54,687.50	
			NTS 2.875% Due 01-31-13				
02-25-08	02-25-08	50,000,000	UNITED STATES TREAS	50,136,718.75	50,187,500.00	50,781.25	

SAN MATEO COUNTY TREASURER'S OFFICE
REALIZED GAINS AND LOSSES - SETTLED TRADES
SAN MATEO COUNTY POOL
From 02-01-08 Through 02-29-08

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
			NTS 2.875% Due 01-31-13				
02-25-08	02-25-08	50,000,000	UNITED STATES TREAS	50,218,750.00	50,226,562.50	7,812.50	
			NTS 2.875% Due 01-31-13				
02-25-08	02-25-08	50,000,000	UNITED STATES TREAS	50,212,890.63	50,195,312.50	-17,578.13	
			NTS 2.875% Due 01-31-13				
06-12-03	02-25-08	5,000,000	FEDERAL HOME LOAN MORTGAGE CORPORATION	4,993,850.00	5,057,650.00		63,800.00
			4.000% Due 06-12-13				
06-12-03	02-25-08	5,000,000	FEDERAL HOME LOAN MORTGAGE CORPORATION	4,993,850.00	5,057,650.00		63,800.00
			4.000% Due 06-12-13				
02-26-08	02-26-08	50,000,000	UNITED STATES TREAS	49,992,187.50	50,074,218.75	82,031.25	
			NTS 2.875% Due 01-31-13				
02-25-08	02-26-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	49,996,250.00	49,996,250.00	0.00	
			0.000% Due 02-26-08				
02-25-08	02-26-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	49,996,250.00	49,996,250.00	0.00	
			0.000% Due 02-26-08				
02-25-08	02-26-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	49,996,250.00	49,996,250.00	0.00	
			0.000% Due 02-26-08				
02-25-08	02-26-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	49,996,250.00	49,996,250.00	0.00	
			0.000% Due 02-26-08				
02-26-08	02-27-08	50,000,000	UNITED STATES TREAS	49,945,312.50	49,984,375.00	39,062.50	
			NTS 2.875% Due 01-31-13				
02-27-08	02-27-08	50,000,000	UNITED STATES TREAS	49,902,343.75	49,917,968.75	15,625.00	
			NTS 2.875% Due 01-31-13				
02-27-08	02-27-08	50,000,000	UNITED STATES TREAS	49,890,625.00	49,902,343.75	11,718.75	
			NTS 2.875% Due 01-31-13				
05-02-07	02-27-08	25,000,000	FEDERAL HOME LOAN MORTGAGE CORPORATION	24,995,000.00	24,995,000.00	0.00	
			5.300% Due 02-27-09				
02-27-06	02-27-08	10,000,000	COUNTRYWIDE FINANCIAL CORPORATION - FLOATER	10,000,000.00	10,000,000.00		0.00
			5.200% Due 02-27-08				
02-26-08	02-27-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	49,996,458.33	49,996,458.33	0.00	
			0.000% Due 02-27-08				
02-26-08	02-27-08	21,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	20,998,512.50	20,998,512.50	0.00	
			0.000% Due 02-27-08				
02-28-08	02-28-08	50,000,000	UNITED STATES TREAS	50,125,000.00	50,140,625.00	15,625.00	
			NTS 2.875% Due 01-31-13				

SAN MATEO COUNTY TREASURER'S OFFICE
REALIZED GAINS AND LOSSES - SETTLED TRADES
SAN MATEO COUNTY POOL
From 02-01-08 Through 02-29-08

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
02-28-08	02-28-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,128,906.25	50,234,375.00	105,468.75	
02-28-08	02-28-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,000,000.00	50,003,906.25	3,906.25	
01-31-08	02-29-08	10,000,000	WELLS FARGO & COMPANY 4.375% Due 01-31-13	9,969,400.00	10,001,800.00	32,400.00	
02-27-08	02-28-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-28-08	49,996,597.22	49,996,597.22	0.00	
02-27-08	02-28-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-28-08	49,996,597.22	49,996,597.22	0.00	
02-27-08	02-28-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-28-08	49,996,597.22	49,996,597.22	0.00	
02-27-08	02-28-08	11,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-28-08	10,999,251.39	10,999,251.39	0.00	
02-29-08	02-29-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,273,437.50	50,332,031.25	58,593.75	
02-29-08	02-29-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,339,843.75	50,378,906.25	39,062.50	
02-29-08	02-29-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,437,500.00	50,281,250.00	-156,250.00	
02-29-08	02-29-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,437,500.00	50,289,062.50	-148,437.50	
02-29-08	02-29-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,476,562.50	50,312,500.00	-164,062.50	
02-29-08	02-29-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,476,562.50	50,375,000.00	-101,562.50	
02-29-08	02-29-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,476,562.50	50,375,000.00	-101,562.50	
02-29-08	02-29-08	50,000,000	UNITED STATES TREAS NTS 2.875% Due 01-31-13	50,480,468.75	50,437,500.00	-42,968.75	
01-31-08	02-29-08	10,000,000	WELLS FARGO & COMPANY 4.375% Due 01-31-13	9,969,400.00	10,039,700.00	70,300.00	
02-06-08	02-29-08	50,000,000	WELLS FARGO & COMPANY - BANK NOTE 2.980% Due 02-29-08	50,000,000.00	50,000,000.00	0.00	
02-28-08	02-29-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-29-08	49,996,736.11	49,996,736.11	0.00	
02-28-08	02-29-08	50,000,000	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-29-08	49,996,736.11	49,996,736.11	0.00	
02-28-08	02-29-08	17,250,000	FEDERAL HOME LOAN	17,248,873.96	17,248,873.96	0.00	

SAN MATEO COUNTY TREASURER'S OFFICE
REALIZED GAINS AND LOSSES - SETTLED TRADES
SAN MATEO COUNTY POOL
From 02-01-08 Through 02-29-08

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
			BANK - DISCOUNT NOTE 0.000% Due 02-29-08				
TOTAL GAINS						2,039,223.43	426,400.00
TOTAL LOSSES						-1,419,921.88	0.00
						6,120,697,889.26	6,121,743,590.81
TOTAL REALIZED GAIN/LOSS						1,045,701.55	

¹ **THESE ARE GROSS PRINCIPAL FIGURES ONLY. THEY DO NOT REFLECT ANY AMORTIZATIONS OR ACCRETIONS. THE COST BASIS DOES NOT REFLECT ANY PURCHASED ACCRUED INTEREST.

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
by	UNITED STATES TREAS NTS 3.625% Due 12-31-12	01-31-08	02-01-08	50,000,000		caus	cash	51,984,375.00	40
pa	UNITED STATES TREAS NTS 3.625% Due 12-31-12	01-31-08	02-01-08			caus	cash	159,340.66	
by	UNITED STATES TREAS NTS 3.625% Due 12-31-12	01-31-08	02-01-08	50,000,000		caus	cash	51,980,468.75	41
pa	UNITED STATES TREAS NTS 3.625% Due 12-31-12	01-31-08	02-01-08			caus	cash	159,340.66	
sl	UNITED STATES TREAS NTS 3.625% Due 12-31-12	01-31-08	02-01-08	50,000,000	s	caus	cash	52,085,937.50	40
sa	UNITED STATES TREAS NTS 3.625% Due 12-31-12	01-31-08	02-01-08			caus	cash	159,340.66	
sl	UNITED STATES TREAS NTS 3.625% Due 12-31-12	01-31-08	02-01-08	50,000,000	s	caus	cash	52,039,062.50	41
sa	UNITED STATES TREAS NTS 3.625% Due 12-31-12	01-31-08	02-01-08			caus	cash	159,340.66	
by	RABOBANK USA FIN CORP 0.000% Due 02-04-08	02-01-08	02-01-08	50,000,000		caus	cash	49,987,125.00	1
by	RABOBANK USA FIN CORP 0.000% Due 02-04-08	02-01-08	02-01-08	15,000,000		caus	cash	14,996,137.50	2
by	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-04-08	02-01-08	02-01-08	50,000,000		caus	cash	49,990,208.33	1
by	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-04-08	02-01-08	02-01-08	15,000,000		caus	cash	14,997,062.50	2
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-04-08	02-01-08	02-01-08	50,000,000		caus	cash	49,986,958.33	1
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-04-08	02-01-08	02-01-08	50,000,000		caus	cash	49,986,958.33	2
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-04-08	02-01-08	02-01-08	50,000,000		caus	cash	49,986,958.33	3
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-04-08	02-01-08	02-01-08	50,000,000		caus	cash	49,986,958.33	4
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-04-08	02-01-08	02-01-08	50,000,000		caus	cash	49,986,958.33	5
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-01-08	02-01-08	02-01-08	50,000,000	f	caus	cash	49,995,652.78	1
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-01-08	02-01-08	02-01-08			caus	cash	4,347.22	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-01-08	02-01-08	02-01-08	50,000,000	f	caus	cash	49,995,652.78	2

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-01-08	02-01-08	02-01-08			caus	cash	4,347.22	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-01-08	02-01-08	02-01-08	50,000,000	f	caus	cash	49,995,652.78	3
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-01-08	02-01-08	02-01-08			caus	cash	4,347.22	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-01-08	02-01-08	02-01-08	50,000,000	f	caus	cash	49,995,652.78	4
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-01-08	02-01-08	02-01-08			caus	cash	4,347.22	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-01-08	02-01-08	02-01-08	40,000,000	f	caus	cash	39,996,555.56	5
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-01-08	02-01-08	02-01-08			caus	cash	3,444.44	
sl	WELLS FARGO & COMPANY 0.000% Due 02-01-08	02-01-08	02-01-08	50,000,000	f	caus	cash	49,864,236.11	1
sa	WELLS FARGO & COMPANY 0.000% Due 02-01-08	02-01-08	02-01-08			caus	cash	135,763.89	
sl	WELLS FARGO & COMPANY 0.000% Due 02-01-08	02-01-08	02-01-08	16,000,000	f	caus	cash	15,956,555.56	2
sa	WELLS FARGO & COMPANY 0.000% Due 02-01-08	02-01-08	02-01-08			caus	cash	43,444.44	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-01-08	02-01-08	02-01-08	50,000,000	f	caus	cash	49,958,333.33	1
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-01-08	02-01-08	02-01-08			caus	cash	41,666.67	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-01-08	02-01-08	02-01-08	50,000,000	f	caus	cash	49,958,333.33	2
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-01-08	02-01-08	02-01-08			caus	cash	41,666.67	
in	TOYOTA MOTOR CREDIT CORPORATION 2.875% Due 08-01-08	02-01-08	02-01-08			caus	cash	100,625.00	
by	CITIGROUP INC. 4.125% Due 02-22-10	01-30-08	02-04-08	5,000,000		caus	cash	5,004,500.00	1
pa	CITIGROUP INC. 4.125% Due 02-22-10	01-30-08	02-04-08			caus	cash	92,812.50	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-01-08	02-04-08	50,000,000		caus	cash	50,367,187.50	3
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-01-08	02-04-08			caus	cash	15,796.70	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
by	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08	50,000,000		caus	cash	51,990,234.38	42
pa	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08			caus	cash	174,278.85	
by	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08	50,000,000		caus	cash	52,023,437.50	43
pa	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08			caus	cash	174,278.85	
by	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08	50,000,000		caus	cash	52,007,812.50	44
pa	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08			caus	cash	174,278.85	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-01-08	02-04-08	50,000,000	s	caus	cash	50,449,218.75	3
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-01-08	02-04-08			caus	cash	15,796.70	
sl	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08	50,000,000	s	caus	cash	52,125,000.00	33
sa	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08			caus	cash	174,278.85	
sl	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08	50,000,000	s	caus	cash	52,136,718.75	42
sa	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08			caus	cash	174,278.85	
sl	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08	50,000,000	s	caus	cash	51,906,250.00	43
sa	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08			caus	cash	174,278.85	
sl	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08	50,000,000	s	caus	cash	52,039,062.50	44
sa	UNITED STATES TREAS NTS 3.625% Due 12-31-12	02-01-08	02-04-08			caus	cash	174,278.85	
in	CITIGROUP INC. 4.625% Due 08-03-10	02-04-08	02-04-08			caus	cash	115,625.00	
by	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-05-08	02-04-08	02-04-08	50,000,000		caus	cash	49,996,152.78	1
by	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-05-08	02-04-08	02-04-08	50,000,000		caus	cash	49,996,152.78	2
by	FEDERAL HOME LOAN BANK- DISCOUNT NOTE	02-04-08	02-04-08	50,000,000		caus	cash	49,996,152.78	3

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
by	0.000% Due 02-05-08 FEDERAL HOME LOAN BANK- DISCOUNT NOTE	02-04-08	02-04-08	50,000,000		caus	cash	49,996,152.78	4
by	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08	50,000,000		caus	cash	49,995,652.78	1
by	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08	50,000,000		caus	cash	49,995,652.78	2
by	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08	50,000,000		caus	cash	49,995,652.78	3
by	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08	50,000,000		caus	cash	49,995,652.78	4
by	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08	31,000,000		caus	cash	30,997,304.72	5
sl	0.000% Due 02-05-08 RABOBANK USA FIN CORP	02-04-08	02-04-08	50,000,000	f	caus	cash	49,987,125.00	1
sa	0.000% Due 02-04-08 RABOBANK USA FIN CORP	02-04-08	02-04-08			caus	cash	12,875.00	
sl	0.000% Due 02-04-08 RABOBANK USA FIN CORP	02-04-08	02-04-08	15,000,000	f	caus	cash	14,996,137.50	2
sa	0.000% Due 02-04-08 RABOBANK USA FIN CORP	02-04-08	02-04-08			caus	cash	3,862.50	
sl	0.000% Due 02-04-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08	50,000,000	f	caus	cash	49,986,958.33	1
sa	0.000% Due 02-04-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08			caus	cash	13,041.67	
sl	0.000% Due 02-04-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08	50,000,000	f	caus	cash	49,986,958.33	2
sa	0.000% Due 02-04-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08			caus	cash	13,041.67	
sl	0.000% Due 02-04-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08	50,000,000	f	caus	cash	49,986,958.33	3
sa	0.000% Due 02-04-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08			caus	cash	13,041.67	
sl	0.000% Due 02-04-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08	50,000,000	f	caus	cash	49,986,958.33	4
sa	0.000% Due 02-04-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08			caus	cash	13,041.67	
sl	0.000% Due 02-04-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08	50,000,000	f	caus	cash	49,986,958.33	5
sa	0.000% Due 02-04-08 DEUTSCHE BANK FINL LLC	02-04-08	02-04-08			caus	cash	13,041.67	
sl	0.000% Due 02-04-08 FEDERAL HOME LOAN	02-04-08	02-04-08	50,000,000	f	caus	cash	49,990,208.33	1

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
	BANK- DISCOUNT NOTE 0.000% Due 02-04-08								
sa	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-04-08	02-04-08	02-04-08			caus	cash	9,791.67	
sl	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-04-08	02-04-08	02-04-08	15,000,000	f	caus	cash	14,997,062.50	2
sa	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-04-08	02-04-08	02-04-08			caus	cash	2,937.50	
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-05-08	02-05-08	50,000,000		caus	cash	49,996,083.33	1
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-05-08	02-05-08	50,000,000		caus	cash	49,996,083.33	2
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-05-08	02-05-08	50,000,000		caus	cash	49,996,083.33	3
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-05-08	02-05-08	50,000,000		caus	cash	49,996,083.33	4
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-05-08	02-05-08	50,000,000		caus	cash	49,996,083.33	5
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-05-08	02-05-08	22,000,000		caus	cash	21,998,276.67	6
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-05-08	02-05-08	50,000,000		caus	cash	49,995,791.67	1
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-05-08	02-05-08	50,000,000		caus	cash	49,995,791.67	2
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-05-08	02-05-08	50,000,000		caus	cash	49,995,791.67	3
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-05-08	02-05-08	50,000,000		caus	cash	49,995,791.67	4
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-05-08	02-05-08	50,000,000		caus	cash	49,995,791.67	5
sl	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-06-08	02-05-08	02-05-08	50,000,000	f	caus	cash	49,996,152.78	1
sa	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-05-08	02-05-08	02-05-08			caus	cash	3,847.22	
sl	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-05-08	02-05-08	02-05-08	50,000,000	f	caus	cash	49,996,152.78	2
sa	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-05-08	02-05-08	02-05-08			caus	cash	3,847.22	
sl	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-05-08	02-05-08	02-05-08	50,000,000	f	caus	cash	49,996,152.78	3

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
sa	0.000% Due 02-05-08 FEDERAL HOME LOAN BANK- DISCOUNT NOTE	02-05-08	02-05-08			caus	cash	3,847.22	
sl	0.000% Due 02-05-08 FEDERAL HOME LOAN BANK- DISCOUNT NOTE	02-05-08	02-05-08	50,000,000	f	caus	cash	49,996,152.78	4
sa	0.000% Due 02-05-08 FEDERAL HOME LOAN BANK- DISCOUNT NOTE	02-05-08	02-05-08			caus	cash	3,847.22	
sl	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-05-08	02-05-08	50,000,000	f	caus	cash	49,995,652.78	1
sa	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-05-08	02-05-08			caus	cash	4,347.22	
sl	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-05-08	02-05-08	50,000,000	f	caus	cash	49,995,652.78	2
sa	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-05-08	02-05-08			caus	cash	4,347.22	
sl	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-05-08	02-05-08	50,000,000	f	caus	cash	49,995,652.78	3
sa	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-05-08	02-05-08			caus	cash	4,347.22	
sl	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-05-08	02-05-08	50,000,000	f	caus	cash	49,995,652.78	4
sa	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-05-08	02-05-08			caus	cash	4,347.22	
sl	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-05-08	02-05-08	31,000,000	f	caus	cash	30,997,304.72	5
sa	0.000% Due 02-05-08 DEUTSCHE BANK FINL LLC	02-05-08	02-05-08			caus	cash	2,695.28	
sl	0.000% Due 02-05-08 GENERAL ELECTRIC CAPITAL CORPORATION	02-05-08	02-05-08	8,000,000	f	caus	cash	7,972,804.44	1
sa	0.000% Due 02-05-08 GENERAL ELECTRIC CAPITAL CORPORATION	02-05-08	02-05-08			caus	cash	27,195.56	
sl	0.000% Due 02-05-08 WELLS FARGO & COMPANY - BANK NOTE	02-05-08	02-05-08	50,000,000	f	caus	cash	50,000,000.00	1
sa	4.080% Due 02-05-08 WELLS FARGO & COMPANY - BANK NOTE	02-05-08	02-05-08			caus	cash	107,666.65	
sl	4.080% Due 02-05-08 WELLS FARGO & COMPANY - BANK NOTE	02-05-08	02-05-08	50,000,000	f	caus	cash	50,000,000.00	2
sa	4.080% Due 02-05-08 WELLS FARGO & COMPANY - BANK NOTE	02-05-08	02-05-08			caus	cash	107,666.65	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
by	DEUTSCHE BANK NY 3.070% Due 03-07-08	02-06-08	02-06-08	50,000,000		caus	cash	50,000,000.00	1
by	DEUTSCHE BANK NY 3.070% Due 03-07-08	02-06-08	02-06-08	50,000,000		caus	cash	50,000,000.00	2
by	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-07-08	02-06-08	02-06-08	50,000,000		caus	cash	49,996,430.56	1
by	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-07-08	02-06-08	02-06-08	50,000,000		caus	cash	49,996,430.56	2
by	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-07-08	02-06-08	02-06-08	17,000,000		caus	cash	16,998,786.39	3
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-06-08	02-06-08	50,000,000		caus	cash	49,995,972.22	1
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-06-08	02-06-08	50,000,000		caus	cash	49,995,972.22	2
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-06-08	02-06-08	50,000,000		caus	cash	49,995,972.22	3
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-06-08	02-06-08	50,000,000		caus	cash	49,995,972.22	4
by	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-07-08	02-06-08	02-06-08	50,000,000		caus	cash	49,995,944.44	1
by	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-07-08	02-06-08	02-06-08	50,000,000		caus	cash	49,995,944.44	2
by	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-07-08	02-06-08	02-06-08	50,000,000		caus	cash	49,995,944.44	3
by	WELLS FARGO & COMPANY - BANK NOTE 2.980% Due 03-14-08	02-06-08	02-06-08	50,000,000		caus	cash	50,000,000.00	1
by	WELLS FARGO & COMPANY - BANK NOTE 2.980% Due 02-29-08	02-06-08	02-06-08	50,000,000		caus	cash	50,000,000.00	1
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-06-08	02-06-08	02-06-08	40,000,000	f	caus	cash	39,979,666.67	1
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-06-08	02-06-08	02-06-08			caus	cash	20,333.33	
sl	DEUTSCHE BANK FINL LLC 3.130% Due 02-06-08	02-06-08	02-06-08	50,000,000	f	caus	cash	50,000,000.00	1
sa	DEUTSCHE BANK FINL LLC 3.130% Due 02-06-08	02-06-08	02-06-08			caus	cash	30,430.56	
sl	DEUTSCHE BANK FINL LLC 3.130% Due 02-06-08	02-06-08	02-06-08	50,000,000	f	caus	cash	50,000,000.00	2
sa	DEUTSCHE BANK FINL LLC 3.130% Due 02-06-08	02-06-08	02-06-08			caus	cash	30,430.56	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08	50,000,000	f	caus	cash	49,996,083.33	1
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08			caus	cash	3,916.67	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08	50,000,000	f	caus	cash	49,996,083.33	2
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08			caus	cash	3,916.67	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08	50,000,000	f	caus	cash	49,996,083.33	3
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08			caus	cash	3,916.67	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08	50,000,000	f	caus	cash	49,996,083.33	4
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08			caus	cash	3,916.67	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08	50,000,000	f	caus	cash	49,996,083.33	5
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08			caus	cash	3,916.67	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08	22,000,000	f	caus	cash	21,998,276.67	6
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-06-08	02-06-08	02-06-08			caus	cash	1,723.33	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-06-08	02-06-08	50,000,000	f	caus	cash	49,995,791.67	1
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-06-08	02-06-08			caus	cash	4,208.33	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-06-08	02-06-08	50,000,000	f	caus	cash	49,995,791.67	2
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-06-08	02-06-08			caus	cash	4,208.33	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-06-08	02-06-08	50,000,000	f	caus	cash	49,995,791.67	3
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-06-08	02-06-08			caus	cash	4,208.33	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-06-08	02-06-08	50,000,000	f	caus	cash	49,995,791.67	4
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-06-08	02-06-08	02-06-08			caus	cash	4,208.33	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
	LLC								
sl	0.000% Due 02-06-08 DEUTSCHE BANK FINL LLC	02-06-08	02-06-08	50,000,000	f	caus	cash	49,995,791.67	5
sa	0.000% Due 02-06-08 DEUTSCHE BANK FINL LLC	02-06-08	02-06-08			caus	cash	4,208.33	
by	0.000% Due 02-06-08 UNITED STATES TREAS NTS	02-06-08	02-07-08	50,000,000		caus	cash	50,496,093.75	4
pa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-06-08	02-07-08			caus	cash	27,644.23	
by	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-06-08	02-07-08	50,000,000		caus	cash	50,519,531.25	5
pa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-06-08	02-07-08			caus	cash	27,644.23	
sl	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-06-08	02-07-08	50,000,000	s	caus	cash	50,503,906.25	4
sa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-06-08	02-07-08			caus	cash	27,644.23	
sl	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-06-08	02-07-08	50,000,000	s	caus	cash	50,460,937.50	5
sa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-06-08	02-07-08			caus	cash	27,644.23	
by	2.875% Due 01-31-13 MORGAN STANLEY DEAN WITTER	02-06-08	02-07-08	15,000,000		caus	cash	14,833,708.33	1
by	0.000% Due 06-16-08 DEUTSCHE BANK NY	02-07-08	02-07-08	50,000,000		caus	cash	50,000,000.00	1
by	3.010% Due 03-10-08 FNMA DISCOUNT	02-07-08	02-07-08	11,000,000		caus	cash	10,973,991.11	1
by	0.000% Due 03-10-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-07-08	02-07-08	50,000,000		caus	cash	49,996,527.78	1
by	0.000% Due 02-08-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-07-08	02-07-08	50,000,000		caus	cash	49,996,527.78	2
by	0.000% Due 02-08-08 LEHMAN BROTHERS HOLDINGS	02-07-08	02-07-08	50,000,000		caus	cash	49,995,875.00	1
by	0.000% Due 02-08-08 LEHMAN BROTHERS HOLDINGS	02-07-08	02-07-08	50,000,000		caus	cash	49,995,875.00	2
by	0.000% Due 02-08-08 LEHMAN BROTHERS HOLDINGS	02-07-08	02-07-08	20,000,000		caus	cash	19,998,350.00	3
by	0.000% Due 02-08-08 RABOBANK USA FIN CORP	02-07-08	02-07-08	50,000,000		caus	cash	49,995,916.67	1
by	0.000% Due 02-08-08 RABOBANK USA FIN CORP	02-07-08	02-07-08	50,000,000		caus	cash	49,995,916.67	2

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
by	RABOBANK USA FIN CORP 0.000% Due 02-08-08	02-07-08	02-07-08	50,000,000		caus	cash	49,995,916.67	3
by	RABOBANK USA FIN CORP 0.000% Due 02-08-08	02-07-08	02-07-08	50,000,000		caus	cash	49,995,916.67	4
by	RABOBANK USA FIN CORP 0.000% Due 02-08-08	02-07-08	02-07-08	20,000,000		caus	cash	19,998,366.67	5
sl	DEUTSCHE BANK NY 4.250% Due 02-07-08	02-07-08	02-07-08	50,000,000	f	caus	cash	50,000,000.00	1
sa	DEUTSCHE BANK NY 4.250% Due 02-07-08	02-07-08	02-07-08			caus	cash	182,986.11	
sl	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-07-08	02-07-08	02-07-08	50,000,000	f	caus	cash	49,996,430.56	1
sa	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-07-08	02-07-08	02-07-08			caus	cash	3,569.44	
sl	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-07-08	02-07-08	02-07-08	50,000,000	f	caus	cash	49,996,430.56	2
sa	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-07-08	02-07-08	02-07-08			caus	cash	3,569.44	
sl	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-07-08	02-07-08	02-07-08	17,000,000	f	caus	cash	16,998,786.39	3
sa	FEDERAL HOME LOAN BANK- DISCOUNT NOTE 0.000% Due 02-07-08	02-07-08	02-07-08			caus	cash	1,213.61	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-07-08	02-07-08	50,000,000	f	caus	cash	49,995,972.22	1
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-07-08	02-07-08			caus	cash	4,027.78	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-07-08	02-07-08	50,000,000	f	caus	cash	49,995,972.22	2
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-07-08	02-07-08			caus	cash	4,027.78	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-07-08	02-07-08	50,000,000	f	caus	cash	49,995,972.22	3
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-07-08	02-07-08			caus	cash	4,027.78	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-07-08	02-07-08	50,000,000	f	caus	cash	49,995,972.22	4
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-07-08	02-07-08	02-07-08			caus	cash	4,027.78	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-07-08	02-07-08	02-07-08	50,000,000	f	caus	cash	49,995,944.44	1
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-07-08	02-07-08	02-07-08			caus	cash	4,055.56	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-07-08	02-07-08	02-07-08	50,000,000	f	caus	cash	49,995,944.44	2
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-07-08	02-07-08	02-07-08			caus	cash	4,055.56	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-07-08	02-07-08	02-07-08	50,000,000	f	caus	cash	49,995,944.44	3
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-07-08	02-07-08	02-07-08			caus	cash	4,055.56	
in	LEHMAN BROTHERS HOLDINGS 3.500% Due 08-07-08	02-07-08	02-07-08			caus	cash	276,500.00	
in	MORGAN STANLEY DEAN WITTER CB FLOATER 3.262% Due 05-07-08	02-07-08	02-07-08			caus	cash	254,277.60	
by	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.550% Due 02-08-11	01-31-08	02-08-08	5,000,000		caus	cash	4,998,437.50	1
by	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.550% Due 02-08-11	02-06-08	02-08-08	5,000,000		caus	cash	4,998,437.50	2
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-07-08	02-08-08	50,000,000		caus	cash	50,531,250.00	6
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-07-08	02-08-08			caus	cash	31,593.41	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-07-08	02-08-08	50,000,000		caus	cash	50,304,687.50	7
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-07-08	02-08-08			caus	cash	31,593.41	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-07-08	02-08-08	50,000,000		caus	cash	50,515,625.00	8
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-07-08	02-08-08			caus	cash	31,593.41	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-07-08	02-08-08	50,000,000		caus	cash	50,515,625.00	9
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-07-08	02-08-08			caus	cash	31,593.41	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-07-08	02-08-08	50,000,000	s	caus	cash	50,640,625.00	6
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-07-08	02-08-08			caus	cash	31,593.41	
by	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-11-08	02-08-08	02-08-08	50,000,000		caus	cash	49,987,500.00	1
by	LEHMAN BROTHERS	02-08-08	02-08-08	50,000,000		caus	cash	49,987,500.00	2

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
	HOLDINGS								
	0.000% Due 02-11-08								
by	LEHMAN BROTHERS HOLDINGS	02-08-08	02-08-08	50,000,000		caus	cash	49,987,500.00	3
	0.000% Due 02-11-08								
by	LEHMAN BROTHERS HOLDINGS	02-08-08	02-08-08	50,000,000		caus	cash	49,987,500.00	4
	0.000% Due 02-11-08								
by	RABOBANK USA FIN CORP	02-08-08	02-08-08	50,000,000		caus	cash	49,987,541.67	1
	0.000% Due 02-11-08								
by	RABOBANK USA FIN CORP	02-08-08	02-08-08	34,000,000		caus	cash	33,991,528.33	2
	0.000% Due 02-11-08								
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-08-08	02-08-08	50,000,000	f	caus	cash	49,996,527.78	1
	0.000% Due 02-08-08								
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-08-08	02-08-08			caus	cash	3,472.22	
	0.000% Due 02-08-08								
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-08-08	02-08-08	50,000,000	f	caus	cash	49,996,527.78	2
	0.000% Due 02-08-08								
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-08-08	02-08-08			caus	cash	3,472.22	
	0.000% Due 02-08-08								
sl	LEHMAN BROTHERS HOLDINGS	02-08-08	02-08-08	50,000,000	f	caus	cash	49,995,875.00	1
	0.000% Due 02-08-08								
sa	LEHMAN BROTHERS HOLDINGS	02-08-08	02-08-08			caus	cash	4,125.00	
	0.000% Due 02-08-08								
sl	LEHMAN BROTHERS HOLDINGS	02-08-08	02-08-08	50,000,000	f	caus	cash	49,995,875.00	2
	0.000% Due 02-08-08								
sa	LEHMAN BROTHERS HOLDINGS	02-08-08	02-08-08			caus	cash	4,125.00	
	0.000% Due 02-08-08								
sl	LEHMAN BROTHERS HOLDINGS	02-08-08	02-08-08	20,000,000	f	caus	cash	19,998,350.00	3
	0.000% Due 02-08-08								
sa	LEHMAN BROTHERS HOLDINGS	02-08-08	02-08-08			caus	cash	1,650.00	
	0.000% Due 02-08-08								
sl	RABOBANK USA FIN CORP	02-08-08	02-08-08	50,000,000	f	caus	cash	49,995,916.67	1
	0.000% Due 02-08-08								
sa	RABOBANK USA FIN CORP	02-08-08	02-08-08			caus	cash	4,083.33	
	0.000% Due 02-08-08								
sl	RABOBANK USA FIN CORP	02-08-08	02-08-08	50,000,000	f	caus	cash	49,995,916.67	2
	0.000% Due 02-08-08								
sa	RABOBANK USA FIN CORP	02-08-08	02-08-08			caus	cash	4,083.33	
	0.000% Due 02-08-08								
sl	RABOBANK USA FIN CORP	02-08-08	02-08-08	50,000,000	f	caus	cash	49,995,916.67	3
	0.000% Due 02-08-08								
sa	RABOBANK USA FIN CORP	02-08-08	02-08-08			caus	cash	4,083.33	
	0.000% Due 02-08-08								
sl	RABOBANK USA FIN CORP	02-08-08	02-08-08	50,000,000	f	caus	cash	49,995,916.67	4
	0.000% Due 02-08-08								
sa	RABOBANK USA FIN CORP	02-08-08	02-08-08			caus	cash	4,083.33	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
sl	RABOBANK USA FIN CORP 0.000% Due 02-08-08	02-08-08	02-08-08	20,000,000	f	caus	cash	19,998,366.67	5
sa	RABOBANK USA FIN CORP 0.000% Due 02-08-08	02-08-08	02-08-08			caus	cash	1,633.33	
in	IBM Corp 3.222% Due 03-10-08	02-08-08	02-08-08			caus	cash	97,843.75	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08	50,000,000		caus	cash	50,390,625.00	10
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08			caus	cash	43,440.93	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08	50,000,000		caus	cash	50,437,500.00	11
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08			caus	cash	43,440.93	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08	50,000,000		caus	cash	50,437,500.00	12
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08			caus	cash	43,440.93	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08	50,000,000		caus	cash	50,441,406.25	13
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08			caus	cash	43,440.93	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08	50,000,000	s	caus	cash	50,335,937.50	7
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08			caus	cash	43,440.93	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08	50,000,000	s	caus	cash	50,402,343.75	10
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08			caus	cash	43,440.93	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08	50,000,000	s	caus	cash	50,433,593.75	11
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08			caus	cash	43,440.93	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08	50,000,000	s	caus	cash	50,394,531.25	12
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08			caus	cash	43,440.93	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08	50,000,000	s	caus	cash	50,375,000.00	13
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-08-08	02-11-08			caus	cash	43,440.93	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
	NTS								
by	2.875% Due 01-31-13 RABOBANK USA FIN CORP	02-11-08	02-11-08	50,000,000		caus	cash	49,995,833.33	1
	0.000% Due 02-12-08								
by	RABOBANK USA FIN CORP	02-11-08	02-11-08	21,000,000		caus	cash	20,998,250.00	2
	0.000% Due 02-12-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-11-08	02-11-08	50,000,000		caus	cash	49,995,972.22	1
	0.000% Due 02-12-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-11-08	02-11-08	50,000,000		caus	cash	49,995,972.22	2
	0.000% Due 02-12-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-11-08	02-11-08	50,000,000		caus	cash	49,995,972.22	3
	0.000% Due 02-12-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-11-08	02-11-08	50,000,000		caus	cash	49,995,972.22	4
	0.000% Due 02-12-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-11-08	02-11-08	50,000,000		caus	cash	49,995,972.22	5
	0.000% Due 02-12-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-11-08	02-11-08	50,000,000		caus	cash	49,995,972.22	6
	0.000% Due 02-12-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-11-08	02-11-08	44,000,000		caus	cash	43,996,455.56	7
	0.000% Due 02-12-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-11-08	02-11-08	50,000,000		caus	cash	49,995,972.22	8
	0.000% Due 02-12-08								
by	LEHMAN BROTHERS HOLDINGS	02-11-08	02-11-08	50,000,000		caus	cash	49,995,777.78	1
	0.000% Due 02-12-08								
by	LEHMAN BROTHERS HOLDINGS	02-11-08	02-11-08	50,000,000		caus	cash	49,995,777.78	2
	0.000% Due 02-12-08								
by	LEHMAN BROTHERS HOLDINGS	02-11-08	02-11-08	50,000,000		caus	cash	49,995,777.78	3
	0.000% Due 02-12-08								
by	LEHMAN BROTHERS HOLDINGS	02-11-08	02-11-08	50,000,000		caus	cash	49,995,777.78	4
	0.000% Due 02-12-08								
sl	FEDERAL HOME LOAN BANK	02-11-08	02-11-08	20,000,000	s	caus	cash	19,990,000.00	1
	5.380% Due 08-11-09								
sa	FEDERAL HOME LOAN BANK	02-11-08	02-11-08			caus	cash	10,000.00	
	5.380% Due 08-11-09								
in	FEDERAL HOME LOAN BANK	02-11-08	02-11-08			caus	cash	540,988.80	
	5.380% Due 08-11-09								
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-11-08	02-11-08	50,000,000	s	caus	cash	49,915,277.78	1
	0.000% Due 02-11-08								
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-11-08	02-11-08			caus	cash	84,722.22	
	0.000% Due 02-11-08								
sl	FEDERAL HOME LOAN	02-11-08	02-11-08	50,000,000	s	caus	cash	49,915,277.78	2

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
	BANK - DISCOUNT NOTE 0.000% Due 02-11-08								
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-11-08	02-11-08	02-11-08			caus	cash	84,722.22	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-11-08	02-11-08	02-11-08	50,000,000	s	caus	cash	49,915,277.78	3
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-11-08	02-11-08	02-11-08			caus	cash	84,722.22	
sl	WELLS FARGO & COMPANY - BANK NOTE 3.200% Due 02-11-08	02-11-08	02-11-08	25,000,000	s	caus	cash	25,000,000.00	1
sa	WELLS FARGO & COMPANY - BANK NOTE 3.200% Due 02-11-08	02-11-08	02-11-08			caus	cash	40,000.00	
sl	WELLS FARGO & COMPANY - BANK NOTE 3.080% Due 02-11-08	02-11-08	02-11-08	50,000,000	s	caus	cash	50,000,000.00	1
sa	WELLS FARGO & COMPANY - BANK NOTE 3.080% Due 02-11-08	02-11-08	02-11-08			caus	cash	55,611.05	
sl	WELLS FARGO & COMPANY 2.940% Due 02-11-08	02-11-08	02-11-08	50,000,000	f	caus	cash	50,000,000.00	1
sa	WELLS FARGO & COMPANY 2.940% Due 02-11-08	02-11-08	02-11-08			caus	cash	44,916.68	
sl	WELLS FARGO & COMPANY 2.940% Due 02-11-08	02-11-08	02-11-08	32,500,000	f	caus	cash	32,500,000.00	2
sa	WELLS FARGO & COMPANY 2.940% Due 02-11-08	02-11-08	02-11-08			caus	cash	29,195.82	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-11-08	02-11-08	02-11-08	50,000,000	f	caus	cash	49,987,500.00	1
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-11-08	02-11-08	02-11-08			caus	cash	12,500.00	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-11-08	02-11-08	02-11-08	50,000,000	f	caus	cash	49,987,500.00	2
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-11-08	02-11-08	02-11-08			caus	cash	12,500.00	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-11-08	02-11-08	02-11-08	50,000,000	f	caus	cash	49,987,500.00	3
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-11-08	02-11-08	02-11-08			caus	cash	12,500.00	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-11-08	02-11-08	02-11-08	50,000,000	f	caus	cash	49,987,500.00	4
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-11-08	02-11-08	02-11-08			caus	cash	12,500.00	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-11-08	02-12-08	50,000,000	s	caus	cash	50,542,968.75	15
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-11-08	02-12-08			caus	cash	47,390.11	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-11-08	02-12-08	50,000,000	s	caus	cash	50,453,125.00	16
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-11-08	02-12-08			caus	cash	47,390.11	
by	RABOBANK USA FIN CORP 0.000% Due 02-13-08	02-12-08	02-12-08	20,000,000		caus	cash	19,998,338.89	1
by	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,805.56	1
by	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,805.56	2
by	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-13-08	02-12-08	02-12-08	20,000,000		caus	cash	19,998,322.22	3
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,972.22	1
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,972.22	2
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,972.22	3
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,972.22	4
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,972.22	5
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,972.22	6
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-13-08	02-12-08	02-12-08	11,500,000		caus	cash	11,499,073.61	7
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,833.33	1
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,833.33	2
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,833.33	3
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-13-08	02-12-08	02-12-08	50,000,000		caus	cash	49,995,833.33	4
sl	RABOBANK USA FIN CORP 0.000% Due 02-12-08	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,833.33	1

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sa	RABOBANK USA FIN CORP 0.000% Due 02-12-08	02-12-08	02-12-08			caus	cash	4,166.67	
sl	RABOBANK USA FIN CORP 0.000% Due 02-12-08	02-12-08	02-12-08	21,000,000	f	caus	cash	20,998,250.00	2
sa	RABOBANK USA FIN CORP 0.000% Due 02-12-08	02-12-08	02-12-08			caus	cash	1,750.00	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,972.22	1
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08			caus	cash	4,027.78	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,972.22	2
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08			caus	cash	4,027.78	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,972.22	3
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08			caus	cash	4,027.78	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,972.22	4
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08			caus	cash	4,027.78	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,972.22	5
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08			caus	cash	4,027.78	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,972.22	6
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08			caus	cash	4,027.78	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08	44,000,000	f	caus	cash	43,996,455.56	7
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08			caus	cash	3,544.44	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,972.22	8
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-12-08	02-12-08	02-12-08			caus	cash	4,027.78	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-12-08	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,777.78	1
sa	LEHMAN BROTHERS	02-12-08	02-12-08			caus	cash	4,222.22	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
	HOLDINGS								
	0.000% Due 02-12-08								
sl	LEHMAN BROTHERS HOLDINGS	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,777.78	2
	0.000% Due 02-12-08								
sa	LEHMAN BROTHERS HOLDINGS	02-12-08	02-12-08			caus	cash	4,222.22	
	0.000% Due 02-12-08								
sl	LEHMAN BROTHERS HOLDINGS	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,777.78	3
	0.000% Due 02-12-08								
sa	LEHMAN BROTHERS HOLDINGS	02-12-08	02-12-08			caus	cash	4,222.22	
	0.000% Due 02-12-08								
sl	LEHMAN BROTHERS HOLDINGS	02-12-08	02-12-08	50,000,000	f	caus	cash	49,995,777.78	4
	0.000% Due 02-12-08								
sa	LEHMAN BROTHERS HOLDINGS	02-12-08	02-12-08			caus	cash	4,222.22	
	0.000% Due 02-12-08								
by	UNITED STATES TREAS NTS	02-12-08	02-13-08	50,000,000		caus	cash	50,308,593.75	17
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-12-08	02-13-08			caus	cash	51,339.29	
	2.875% Due 01-31-13								
by	UNITED STATES TREAS NTS	02-12-08	02-13-08	50,000,000		caus	cash	50,390,625.00	18
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-12-08	02-13-08			caus	cash	51,339.29	
	2.875% Due 01-31-13								
sl	UNITED STATES TREAS NTS	02-12-08	02-13-08	50,000,000	s	caus	cash	50,359,375.00	17
	2.875% Due 01-31-13								
sa	UNITED STATES TREAS NTS	02-12-08	02-13-08			caus	cash	51,339.29	
	2.875% Due 01-31-13								
sl	UNITED STATES TREAS NTS	02-12-08	02-13-08	50,000,000	s	caus	cash	50,437,500.00	18
	2.875% Due 01-31-13								
sa	UNITED STATES TREAS NTS	02-12-08	02-13-08			caus	cash	51,339.29	
	2.875% Due 01-31-13								
by	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-13-08	02-13-08	210,000,000		caus	cash	210,000,000.00	1
	2.830% Due 02-14-08								
by	DEUTSCHE BANK FINL LLC	02-13-08	02-13-08	20,000,000		caus	cash	19,998,333.33	1
	0.000% Due 02-14-08								
by	LEHMAN BROTHERS HOLDINGS	02-13-08	02-13-08	50,000,000		caus	cash	49,995,777.78	1
	0.000% Due 02-14-08								
by	LEHMAN BROTHERS HOLDINGS	02-13-08	02-13-08	50,000,000		caus	cash	49,995,777.78	2
	0.000% Due 02-14-08								
by	LEHMAN BROTHERS	02-13-08	02-13-08	20,000,000		caus	cash	19,998,311.11	3

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
	HOLDINGS								
	0.000% Due 02-14-08								
by	RABOBANK USA FIN CORP	02-13-08	02-13-08	50,000,000		caus	cash	49,995,833.33	1
	0.000% Due 02-14-08								
by	RABOBANK USA FIN CORP	02-13-08	02-13-08	50,000,000		caus	cash	49,995,833.33	2
	0.000% Due 02-14-08								
by	RABOBANK USA FIN CORP	02-13-08	02-13-08	50,000,000		caus	cash	49,995,833.33	3
	0.000% Due 02-14-08								
by	RABOBANK USA FIN CORP	02-13-08	02-13-08	50,000,000		caus	cash	49,995,833.33	4
	0.000% Due 02-14-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-13-08	02-13-08	50,000,000		caus	cash	49,891,111.11	1
	0.000% Due 03-12-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-13-08	02-13-08	50,000,000		caus	cash	49,891,111.11	2
	0.000% Due 03-12-08								
sl	RABOBANK USA FIN CORP	02-13-08	02-13-08	20,000,000	f	caus	cash	19,998,338.89	1
	0.000% Due 02-13-08								
sa	RABOBANK USA FIN CORP	02-13-08	02-13-08			caus	cash	1,661.11	
	0.000% Due 02-13-08								
sl	LEHMAN BROTHERS HOLDINGS	02-13-08	02-13-08	50,000,000	f	caus	cash	49,995,805.56	1
	0.000% Due 02-13-08								
sa	LEHMAN BROTHERS HOLDINGS	02-13-08	02-13-08			caus	cash	4,194.44	
	0.000% Due 02-13-08								
sl	LEHMAN BROTHERS HOLDINGS	02-13-08	02-13-08	50,000,000	f	caus	cash	49,995,805.56	2
	0.000% Due 02-13-08								
sa	LEHMAN BROTHERS HOLDINGS	02-13-08	02-13-08			caus	cash	4,194.44	
	0.000% Due 02-13-08								
sl	LEHMAN BROTHERS HOLDINGS	02-13-08	02-13-08	20,000,000	f	caus	cash	19,998,322.22	3
	0.000% Due 02-13-08								
sa	LEHMAN BROTHERS HOLDINGS	02-13-08	02-13-08			caus	cash	1,677.78	
	0.000% Due 02-13-08								
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-13-08	02-13-08	50,000,000	f	caus	cash	49,995,972.22	1
	0.000% Due 02-13-08								
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-13-08	02-13-08			caus	cash	4,027.78	
	0.000% Due 02-13-08								
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-13-08	02-13-08	50,000,000	f	caus	cash	49,995,972.22	2
	0.000% Due 02-13-08								
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-13-08	02-13-08			caus	cash	4,027.78	
	0.000% Due 02-13-08								
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-13-08	02-13-08	50,000,000	f	caus	cash	49,995,972.22	3
	0.000% Due 02-13-08								
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-13-08	02-13-08			caus	cash	4,027.78	
	0.000% Due 02-13-08								
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-13-08	02-13-08	50,000,000	f	caus	cash	49,995,972.22	4

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08			caus	cash	55,288.46	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08	50,000,000		caus	cash	50,441,406.25	20
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08			caus	cash	55,288.46	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08	50,000,000		caus	cash	50,406,250.00	21
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08			caus	cash	55,288.46	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08	50,000,000		caus	cash	50,488,281.25	22
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08			caus	cash	55,288.46	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08	50,000,000	s	caus	cash	50,476,562.50	19
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08			caus	cash	55,288.46	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08	50,000,000	s	caus	cash	50,445,312.50	20
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08			caus	cash	55,288.46	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08	50,000,000	s	caus	cash	50,421,875.00	21
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-13-08	02-14-08			caus	cash	55,288.46	
by	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT) 2.980% Due 02-15-08	02-14-08	02-14-08	176,000,000		caus	cash	176,000,000.00	1
by	RABOBANK USA FIN CORP 0.000% Due 02-15-08	02-14-08	02-14-08	50,000,000		caus	cash	49,995,750.00	1
by	RABOBANK USA FIN CORP 0.000% Due 02-15-08	02-14-08	02-14-08	50,000,000		caus	cash	49,995,750.00	2
by	RABOBANK USA FIN CORP 0.000% Due 02-15-08	02-14-08	02-14-08	15,000,000		caus	cash	14,998,725.00	3
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-15-08	02-14-08	02-14-08	50,000,000		caus	cash	49,995,750.00	1
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-15-08	02-14-08	02-14-08	50,000,000		caus	cash	49,995,750.00	2
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-15-08	02-14-08	02-14-08	50,000,000		caus	cash	49,995,750.00	3

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-15-08	02-14-08	02-14-08	50,000,000		caus	cash	49,995,750.00	4
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-14-08	02-14-08	02-14-08	20,000,000	f	caus	cash	19,998,333.33	1
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-14-08	02-14-08	02-14-08			caus	cash	1,666.67	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-14-08	02-14-08	02-14-08	50,000,000	f	caus	cash	49,995,777.78	1
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-14-08	02-14-08	02-14-08			caus	cash	4,222.22	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-14-08	02-14-08	02-14-08	50,000,000	f	caus	cash	49,995,777.78	2
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-14-08	02-14-08	02-14-08			caus	cash	4,222.22	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-14-08	02-14-08	02-14-08	20,000,000	f	caus	cash	19,998,311.11	3
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-14-08	02-14-08	02-14-08			caus	cash	1,688.89	
sl	RABOBANK USA FIN CORP 0.000% Due 02-14-08	02-14-08	02-14-08	50,000,000	f	caus	cash	49,995,833.33	1
sa	RABOBANK USA FIN CORP 0.000% Due 02-14-08	02-14-08	02-14-08			caus	cash	4,166.67	
sl	RABOBANK USA FIN CORP 0.000% Due 02-14-08	02-14-08	02-14-08	50,000,000	f	caus	cash	49,995,833.33	2
sa	RABOBANK USA FIN CORP 0.000% Due 02-14-08	02-14-08	02-14-08			caus	cash	4,166.67	
sl	RABOBANK USA FIN CORP 0.000% Due 02-14-08	02-14-08	02-14-08	50,000,000	f	caus	cash	49,995,833.33	3
sa	RABOBANK USA FIN CORP 0.000% Due 02-14-08	02-14-08	02-14-08			caus	cash	4,166.67	
sl	RABOBANK USA FIN CORP 0.000% Due 02-14-08	02-14-08	02-14-08	50,000,000	f	caus	cash	49,995,833.33	4
sa	RABOBANK USA FIN CORP 0.000% Due 02-14-08	02-14-08	02-14-08			caus	cash	4,166.67	
sl	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT) 2.830% Due 02-14-08	02-14-08	02-14-08	210,000,000	f	caus	cash	210,000,000.00	1
sa	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT) 2.830% Due 02-14-08	02-14-08	02-14-08			caus	cash	16,508.33	
in	ORACLE CORP FLOATER 3.127% Due 05-14-08	02-14-08	02-14-08			caus	cash	314,972.00	
by	DEUTSCHE BANK NY - FLOATER 3.565% Due 05-16-08	02-13-08	02-15-08	25,000,000		caus	cash	25,000,000.00	1
by	UNITED STATES TREAS NTS	02-14-08	02-15-08	50,000,000		caus	cash	50,207,031.25	23

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
pa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-14-08	02-15-08			caus	cash	59,237.64	
by	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-14-08	02-15-08	50,000,000		caus	cash	50,210,937.50	24
pa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-14-08	02-15-08			caus	cash	59,237.64	
sl	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-14-08	02-15-08	50,000,000	s	caus	cash	50,281,250.00	23
sa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-14-08	02-15-08			caus	cash	59,237.64	
sl	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-14-08	02-15-08	50,000,000	s	caus	cash	50,277,343.75	24
sa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-14-08	02-15-08			caus	cash	59,237.64	
by	2.875% Due 01-31-13 REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-15-08	02-15-08	250,500,000		caus	cash	250,500,000.00	1
by	3.050% Due 02-19-08 LEHMAN BROTHERS HOLDINGS	02-15-08	02-15-08	50,000,000		caus	cash	49,981,944.44	1
by	0.000% Due 02-19-08 LEHMAN BROTHERS HOLDINGS	02-15-08	02-15-08	50,000,000		caus	cash	49,981,944.44	2
by	0.000% Due 02-19-08 LEHMAN BROTHERS HOLDINGS	02-15-08	02-15-08	20,000,000		caus	cash	19,992,777.78	3
by	0.000% Due 02-19-08 JP MORGAN CHASE & CO	02-15-08	02-15-08	50,000,000		caus	cash	49,982,777.78	1
by	0.000% Due 02-19-08 JP MORGAN CHASE & CO	02-15-08	02-15-08	50,000,000		caus	cash	49,982,777.78	2
by	0.000% Due 02-19-08 JP MORGAN CHASE & CO	02-15-08	02-15-08	50,000,000		caus	cash	49,982,777.78	3
by	0.000% Due 02-19-08 JP MORGAN CHASE & CO	02-15-08	02-15-08	45,000,000		caus	cash	44,984,500.00	4
sl	0.000% Due 02-19-08 DEUTSCHE BANK NY	02-15-08	02-15-08	50,000,000	f	caus	cash	50,000,000.00	1
sa	4.700% Due 02-15-08 DEUTSCHE BANK NY	02-15-08	02-15-08			caus	cash	659,305.56	
sl	4.700% Due 02-15-08 DEUTSCHE BANK NY	02-15-08	02-15-08	50,000,000	f	caus	cash	50,000,000.00	1
sa	4.800% Due 02-15-08 DEUTSCHE BANK NY	02-15-08	02-15-08			caus	cash	533,333.33	
sl	4.800% Due 02-15-08 CHEVRON TEXACO CAPITAL CO	02-15-08	02-15-08	10,000,000	f	caus	cash	9,991,700.00	1
sa	3.375% Due 02-15-08 CHEVRON TEXACO CAPITAL CO	02-15-08	02-15-08			caus	cash	8,300.00	
in	3.375% Due 02-15-08 CHEVRON TEXACO	02-15-08	02-15-08			caus	cash	168,750.00	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
	CAPITAL CO								
	3.375% Due 02-15-08								
sl	RABOBANK USA FIN CORP	02-15-08	02-15-08	50,000,000	f	caus	cash	49,995,750.00	1
	0.000% Due 02-15-08								
sa	RABOBANK USA FIN CORP	02-15-08	02-15-08			caus	cash	4,250.00	
	0.000% Due 02-15-08								
sl	RABOBANK USA FIN CORP	02-15-08	02-15-08	50,000,000	f	caus	cash	49,995,750.00	2
	0.000% Due 02-15-08								
sa	RABOBANK USA FIN CORP	02-15-08	02-15-08			caus	cash	4,250.00	
	0.000% Due 02-15-08								
sl	RABOBANK USA FIN CORP	02-15-08	02-15-08	15,000,000	f	caus	cash	14,998,725.00	3
	0.000% Due 02-15-08								
sa	RABOBANK USA FIN CORP	02-15-08	02-15-08			caus	cash	1,275.00	
	0.000% Due 02-15-08								
sl	DEUTSCHE BANK FINL LLC	02-15-08	02-15-08	50,000,000	f	caus	cash	49,995,750.00	1
	0.000% Due 02-15-08								
sa	DEUTSCHE BANK FINL LLC	02-15-08	02-15-08			caus	cash	4,250.00	
	0.000% Due 02-15-08								
sl	DEUTSCHE BANK FINL LLC	02-15-08	02-15-08	50,000,000	f	caus	cash	49,995,750.00	2
	0.000% Due 02-15-08								
sa	DEUTSCHE BANK FINL LLC	02-15-08	02-15-08			caus	cash	4,250.00	
	0.000% Due 02-15-08								
sl	DEUTSCHE BANK FINL LLC	02-15-08	02-15-08	50,000,000	f	caus	cash	49,995,750.00	3
	0.000% Due 02-15-08								
sa	DEUTSCHE BANK FINL LLC	02-15-08	02-15-08			caus	cash	4,250.00	
	0.000% Due 02-15-08								
sl	DEUTSCHE BANK FINL LLC	02-15-08	02-15-08	50,000,000	f	caus	cash	49,995,750.00	4
	0.000% Due 02-15-08								
sa	DEUTSCHE BANK FINL LLC	02-15-08	02-15-08			caus	cash	4,250.00	
	0.000% Due 02-15-08								
sl	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-15-08	02-15-08	176,000,000	s	caus	cash	176,000,000.00	1
	2.980% Due 02-15-08								
sa	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-15-08	02-15-08			caus	cash	14,568.89	
	2.980% Due 02-15-08								
in	WELLS FARGO COMPANY	02-15-08	02-15-08			caus	cash	156,000.00	
	3.120% Due 08-15-08								
in	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02-15-08	02-15-08			caus	cash	325,000.00	
	3.250% Due 02-15-09								
in	BANK OF AMERICA CORPORATION	02-15-08	02-15-08			caus	cash	162,500.00	
	3.250% Due 08-15-08								
in	NISSAN AUTO LEASE TRUST	02-15-08	02-15-08			caus	cash	43,333.30	
	5.200% Due 02-16-10								
by	FEDERAL HOME LOAN	02-06-08	02-19-08	15,000,000		caus	cash	15,000,000.00	1

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
	MORTGAGE CORPORATION								
	3.250% Due 02-19-10								
by	LEHMAN BROTHERS HOLDINGS-FLOATER	02-15-08	02-19-08	10,000,000		caus	cash	9,724,000.00	2
	3.170% Due 05-21-08								
pa	LEHMAN BROTHERS HOLDINGS-FLOATER	02-15-08	02-19-08			caus	cash	127,047.00	
	3.170% Due 05-21-08								
by	UNITED STATES TREAS NTS	02-15-08	02-19-08	50,000,000		caus	cash	50,296,875.00	25
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-15-08	02-19-08			caus	cash	75,034.34	
	2.875% Due 01-31-13								
sl	UNITED STATES TREAS NTS	02-15-08	02-19-08	50,000,000	s	caus	cash	50,304,687.50	25
	2.875% Due 01-31-13								
sa	UNITED STATES TREAS NTS	02-15-08	02-19-08			caus	cash	75,034.34	
	2.875% Due 01-31-13								
by	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-19-08	02-19-08	267,500,000		caus	cash	267,500,000.00	1
	2.900% Due 02-20-08								
by	LEHMAN BROTHERS HOLDINGS	02-19-08	02-19-08	50,000,000		caus	cash	49,995,652.78	1
	0.000% Due 02-20-08								
by	LEHMAN BROTHERS HOLDINGS	02-19-08	02-19-08	50,000,000		caus	cash	49,995,652.78	2
	0.000% Due 02-20-08								
by	LEHMAN BROTHERS HOLDINGS	02-19-08	02-19-08	10,000,000		caus	cash	9,999,130.56	3
	0.000% Due 02-20-08								
by	RABOBANK USA FIN CORP	02-19-08	02-19-08	50,000,000		caus	cash	49,995,750.00	1
	0.000% Due 02-20-08								
by	RABOBANK USA FIN CORP	02-19-08	02-19-08	50,000,000		caus	cash	49,995,750.00	2
	0.000% Due 02-20-08								
by	RABOBANK USA FIN CORP	02-19-08	02-19-08	50,000,000		caus	cash	49,995,750.00	3
	0.000% Due 02-20-08								
by	RABOBANK USA FIN CORP	02-19-08	02-19-08	45,000,000		caus	cash	44,996,175.00	4
	0.000% Due 02-20-08								
sl	LEHMAN BROTHERS HOLDINGS	02-19-08	02-19-08	50,000,000	f	caus	cash	49,981,944.44	1
	0.000% Due 02-19-08								
sa	LEHMAN BROTHERS HOLDINGS	02-19-08	02-19-08			caus	cash	18,055.56	
	0.000% Due 02-19-08								
sl	LEHMAN BROTHERS HOLDINGS	02-19-08	02-19-08	50,000,000	f	caus	cash	49,981,944.44	2
	0.000% Due 02-19-08								
sa	LEHMAN BROTHERS HOLDINGS	02-19-08	02-19-08			caus	cash	18,055.56	
	0.000% Due 02-19-08								
sl	LEHMAN BROTHERS HOLDINGS	02-19-08	02-19-08	20,000,000	f	caus	cash	19,992,777.78	3
	0.000% Due 02-19-08								
sa	LEHMAN BROTHERS	02-19-08	02-19-08			caus	cash	7,222.22	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
	HOLDINGS								
	0.000% Due 02-19-08								
sl	JP MORGAN CHASE & CO	02-19-08	02-19-08	50,000,000	f	caus	cash	49,982,777.78	1
	0.000% Due 02-19-08								
sa	JP MORGAN CHASE & CO	02-19-08	02-19-08			caus	cash	17,222.22	
	0.000% Due 02-19-08								
sl	JP MORGAN CHASE & CO	02-19-08	02-19-08	50,000,000	f	caus	cash	49,982,777.78	2
	0.000% Due 02-19-08								
sa	JP MORGAN CHASE & CO	02-19-08	02-19-08			caus	cash	17,222.22	
	0.000% Due 02-19-08								
sl	JP MORGAN CHASE & CO	02-19-08	02-19-08	50,000,000	f	caus	cash	49,982,777.78	3
	0.000% Due 02-19-08								
sa	JP MORGAN CHASE & CO	02-19-08	02-19-08			caus	cash	17,222.22	
	0.000% Due 02-19-08								
sl	JP MORGAN CHASE & CO	02-19-08	02-19-08	45,000,000	f	caus	cash	44,984,500.00	4
	0.000% Due 02-19-08								
sa	JP MORGAN CHASE & CO	02-19-08	02-19-08			caus	cash	15,500.00	
	0.000% Due 02-19-08								
sl	REPURCHASE	02-19-08	02-19-08	250,500,000	s	caus	cash	250,500,000.00	1
	AGREEMENT(U.S. TREAS								
	NTS COLLAT)								
	3.050% Due 02-19-08								
sa	REPURCHASE	02-19-08	02-19-08			caus	cash	84,891.65	
	AGREEMENT(U.S. TREAS								
	NTS COLLAT)								
	3.050% Due 02-19-08								
by	MERRILL LYNCH & CO	02-14-08	02-20-08	6,000,000		caus	cash	6,065,880.00	2
	INC.								
	4.790% Due 08-04-10								
pa	MERRILL LYNCH & CO	02-14-08	02-20-08			caus	cash	12,773.33	
	INC.								
	4.790% Due 08-04-10								
by	REPURCHASE	02-20-08	02-20-08	232,000,000		caus	cash	232,000,000.00	1
	AGREEMENT(U.S. TREAS								
	NTS COLLAT)								
	2.680% Due 02-21-08								
by	UNION BANK OF	02-20-08	02-20-08	25,000,000		caus	cash	25,000,000.00	1
	CALIFORNIA								
	3.100% Due 03-20-08								
by	DEUTSCHE BANK FINL	02-20-08	02-20-08	50,000,000		caus	cash	49,995,833.33	1
	LLC								
	0.000% Due 02-21-08								
by	DEUTSCHE BANK FINL	02-20-08	02-20-08	50,000,000		caus	cash	49,995,833.33	2
	LLC								
	0.000% Due 02-21-08								
by	DEUTSCHE BANK FINL	02-20-08	02-20-08	50,000,000		caus	cash	49,995,833.33	3
	LLC								
	0.000% Due 02-21-08								
by	DEUTSCHE BANK FINL	02-20-08	02-20-08	50,000,000		caus	cash	49,995,833.33	4
	LLC								
	0.000% Due 02-21-08								
by	DEUTSCHE BANK FINL	02-20-08	02-20-08	5,000,000		caus	cash	4,999,583.33	5
	LLC								
	0.000% Due 02-21-08								
by	RABOBANK USA FIN CORP	02-20-08	02-20-08	50,000,000		caus	cash	49,995,847.22	1
	0.000% Due 02-21-08								
by	RABOBANK USA FIN CORP	02-20-08	02-20-08	50,000,000		caus	cash	49,995,847.22	2
	0.000% Due 02-21-08								

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-20-08	02-20-08	02-20-08	50,000,000	f	caus	cash	49,995,652.78	1
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-20-08	02-20-08	02-20-08			caus	cash	4,347.22	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-20-08	02-20-08	02-20-08	50,000,000	f	caus	cash	49,995,652.78	2
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-20-08	02-20-08	02-20-08			caus	cash	4,347.22	
sl	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-20-08	02-20-08	02-20-08	10,000,000	f	caus	cash	9,999,130.56	3
sa	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-20-08	02-20-08	02-20-08			caus	cash	869.44	
sl	RABOBANK USA FIN CORP 0.000% Due 02-20-08	02-20-08	02-20-08	50,000,000	f	caus	cash	49,995,750.00	1
sa	RABOBANK USA FIN CORP 0.000% Due 02-20-08	02-20-08	02-20-08			caus	cash	4,250.00	
sl	RABOBANK USA FIN CORP 0.000% Due 02-20-08	02-20-08	02-20-08	50,000,000	f	caus	cash	49,995,750.00	2
sa	RABOBANK USA FIN CORP 0.000% Due 02-20-08	02-20-08	02-20-08			caus	cash	4,250.00	
sl	RABOBANK USA FIN CORP 0.000% Due 02-20-08	02-20-08	02-20-08	50,000,000	f	caus	cash	49,995,750.00	3
sa	RABOBANK USA FIN CORP 0.000% Due 02-20-08	02-20-08	02-20-08			caus	cash	4,250.00	
sl	RABOBANK USA FIN CORP 0.000% Due 02-20-08	02-20-08	02-20-08	45,000,000	f	caus	cash	44,996,175.00	4
sa	RABOBANK USA FIN CORP 0.000% Due 02-20-08	02-20-08	02-20-08			caus	cash	3,825.00	
sl	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT) 2.900% Due 02-20-08	02-20-08	02-20-08	267,500,000	s	caus	cash	267,500,000.00	1
sa	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT) 2.900% Due 02-20-08	02-20-08	02-20-08			caus	cash	21,548.61	
in	LEHMAN BROTHERS HOLDINGS-FLOATER 3.170% Due 05-16-08	02-20-08	02-20-08			caus	cash	262,701.20	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-20-08	02-21-08	50,000,000		caus	cash	49,906,250.00	26
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-20-08	02-21-08			caus	cash	82,932.69	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-20-08	02-21-08	50,000,000		caus	cash	49,898,437.50	27
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-20-08	02-21-08			caus	cash	82,932.69	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-20-08	02-21-08	50,000,000		caus	cash	49,886,718.75	28

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
pa	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-20-08	02-21-08			caus	cash	82,932.69	
by	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-20-08	02-21-08	50,000,000		caus	cash	49,753,906.25	29
pa	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-20-08	02-21-08			caus	cash	82,932.69	
sl	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-20-08	02-21-08	50,000,000	s	caus	cash	49,949,218.75	26
sa	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-20-08	02-21-08			caus	cash	82,932.69	
sl	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-20-08	02-21-08	50,000,000	s	caus	cash	49,914,062.50	27
sa	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-20-08	02-21-08			caus	cash	82,932.69	
sl	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-20-08	02-21-08	50,000,000	s	caus	cash	49,886,718.75	28
sa	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-20-08	02-21-08			caus	cash	82,932.69	
sl	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-20-08	02-21-08	50,000,000	s	caus	cash	49,804,687.50	29
sa	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-20-08	02-21-08			caus	cash	82,932.69	
by	2.875% Due 01-31-13 REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-21-08	02-21-08	195,000,000		caus	cash	195,000,000.00	1
by	2.770% Due 02-22-08 LEHMAN BROTHERS HOLDINGS	02-21-08	02-21-08	50,000,000		caus	cash	49,995,833.33	1
by	0.000% Due 02-22-08 LEHMAN BROTHERS HOLDINGS	02-21-08	02-21-08	5,000,000		caus	cash	4,999,583.33	2
by	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-21-08	02-21-08	50,000,000		caus	cash	49,995,805.56	1
by	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-21-08	02-21-08	50,000,000		caus	cash	49,995,805.56	2
by	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-21-08	02-21-08	50,000,000		caus	cash	49,995,805.56	3
by	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-21-08	02-21-08	50,000,000		caus	cash	49,995,805.56	4
by	0.000% Due 02-22-08 UNION BANK OF	02-21-08	02-21-08	50,000,000		caus	cash	50,000,000.00	1

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
	CALIFORNIA								
	3.120% Due 03-24-08								
by	MORGAN STANLEY DEAN WITTER	02-21-08	02-21-08	50,000,000		caus	cash	49,444,375.00	1
	0.000% Due 06-27-08								
sl	DEUTSCHE BANK FINL LLC	02-21-08	02-21-08	50,000,000	f	caus	cash	49,995,833.33	1
	0.000% Due 02-21-08								
sa	DEUTSCHE BANK FINL LLC	02-21-08	02-21-08			caus	cash	4,166.67	
	0.000% Due 02-21-08								
sl	DEUTSCHE BANK FINL LLC	02-21-08	02-21-08	50,000,000	f	caus	cash	49,995,833.33	2
	0.000% Due 02-21-08								
sa	DEUTSCHE BANK FINL LLC	02-21-08	02-21-08			caus	cash	4,166.67	
	0.000% Due 02-21-08								
sl	DEUTSCHE BANK FINL LLC	02-21-08	02-21-08	50,000,000	f	caus	cash	49,995,833.33	3
	0.000% Due 02-21-08								
sa	DEUTSCHE BANK FINL LLC	02-21-08	02-21-08			caus	cash	4,166.67	
	0.000% Due 02-21-08								
sl	DEUTSCHE BANK FINL LLC	02-21-08	02-21-08	50,000,000	f	caus	cash	49,995,833.33	4
	0.000% Due 02-21-08								
sa	DEUTSCHE BANK FINL LLC	02-21-08	02-21-08			caus	cash	4,166.67	
	0.000% Due 02-21-08								
sl	DEUTSCHE BANK FINL LLC	02-21-08	02-21-08	5,000,000	f	caus	cash	4,999,583.33	5
	0.000% Due 02-21-08								
sa	DEUTSCHE BANK FINL LLC	02-21-08	02-21-08			caus	cash	416.67	
	0.000% Due 02-21-08								
sl	RABOBANK USA FIN CORP	02-21-08	02-21-08	50,000,000	f	caus	cash	49,995,847.22	1
	0.000% Due 02-21-08								
sa	RABOBANK USA FIN CORP	02-21-08	02-21-08			caus	cash	4,152.78	
	0.000% Due 02-21-08								
sl	RABOBANK USA FIN CORP	02-21-08	02-21-08	50,000,000	f	caus	cash	49,995,847.22	2
	0.000% Due 02-21-08								
sa	RABOBANK USA FIN CORP	02-21-08	02-21-08			caus	cash	4,152.78	
	0.000% Due 02-21-08								
sl	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-21-08	02-21-08	232,000,000	s	caus	cash	232,000,000.00	1
	2.680% Due 02-21-08								
sa	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-21-08	02-21-08			caus	cash	17,271.11	
	2.680% Due 02-21-08								
in	MORGAN STANLEY CB FLOATER	02-21-08	02-21-08			caus	cash	33,119.40	
	3.151% Due 03-25-08								
in	LEHMAN BROTHERS HOLDINGS-FLOATER	02-21-08	02-21-08			caus	cash	454,545.70	
	3.170% Due 05-21-08								
in	SUNTRUST BANK -	02-21-08	02-21-08			caus	cash	325,314.50	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
	FLOATER								
	3.180% Due 05-21-08								
by	UNITED STATES TREAS NTS	02-21-08	02-22-08	50,000,000		caus cash		49,781,250.00	30
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-21-08	02-22-08			caus cash		86,881.87	
	2.875% Due 01-31-13								
by	UNITED STATES TREAS NTS	02-21-08	02-22-08	50,000,000		caus cash		49,808,593.75	31
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-21-08	02-22-08			caus cash		86,881.87	
	2.875% Due 01-31-13								
by	UNITED STATES TREAS NTS	02-21-08	02-22-08	50,000,000		caus cash		50,023,437.50	32
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-21-08	02-22-08			caus cash		86,881.87	
	2.875% Due 01-31-13								
by	UNITED STATES TREAS NTS	02-21-08	02-22-08	50,000,000		caus cash		50,003,906.25	33
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-21-08	02-22-08			caus cash		86,881.87	
	2.875% Due 01-31-13								
by	UNITED STATES TREAS NTS	02-21-08	02-22-08	50,000,000		caus cash		49,992,187.50	34
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-21-08	02-22-08			caus cash		86,881.87	
	2.875% Due 01-31-13								
by	UNITED STATES TREAS NTS	02-21-08	02-22-08	50,000,000		caus cash		50,000,000.00	35
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-21-08	02-22-08			caus cash		86,881.87	
	2.875% Due 01-31-13								
by	UNITED STATES TREAS NTS	02-21-08	02-22-08	50,000,000		caus cash		50,019,531.25	36
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-21-08	02-22-08			caus cash		86,881.87	
	2.875% Due 01-31-13								
by	UNITED STATES TREAS NTS	02-21-08	02-22-08	50,000,000		caus cash		50,109,375.00	37
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-21-08	02-22-08			caus cash		86,881.87	
	2.875% Due 01-31-13								
by	UNITED STATES TREAS NTS	02-21-08	02-22-08	50,000,000		caus cash		50,109,375.00	38
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-21-08	02-22-08			caus cash		86,881.87	
	2.875% Due 01-31-13								
by	UNITED STATES TREAS NTS	02-21-08	02-22-08	50,000,000		caus cash		50,195,312.50	39

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-21-08	02-22-08	50,000,000	s	caus	cash	50,132,812.50	37
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-21-08	02-22-08			caus	cash	86,881.87	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-21-08	02-22-08	50,000,000	s	caus	cash	50,156,250.00	38
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-21-08	02-22-08			caus	cash	86,881.87	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-21-08	02-22-08	50,000,000	s	caus	cash	50,089,843.75	39
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-21-08	02-22-08			caus	cash	86,881.87	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-21-08	02-22-08	50,000,000	s	caus	cash	50,117,187.50	40
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-21-08	02-22-08			caus	cash	86,881.87	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-21-08	02-22-08	50,000,000	s	caus	cash	50,183,593.75	41
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-21-08	02-22-08			caus	cash	86,881.87	
sl	FEDERAL HOME LOAN MORTGAGE CORPORATION 4.500% Due 04-02-14	02-21-08	02-22-08	10,000,000	s	caus	cash	10,273,800.00	1
sa	FEDERAL HOME LOAN MORTGAGE CORPORATION 4.500% Due 04-02-14	02-21-08	02-22-08			caus	cash	175,000.00	
by	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT) 2.770% Due 02-25-08	02-22-08	02-22-08	213,000,000		caus	cash	213,000,000.00	1
by	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-25-08	02-22-08	02-22-08	50,000,000		caus	cash	49,987,500.00	1
by	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-25-08	02-22-08	02-22-08	50,000,000		caus	cash	49,987,500.00	2
by	LEHMAN BROTHERS HOLDINGS 0.000% Due 02-25-08	02-22-08	02-22-08	5,000,000		caus	cash	4,998,750.00	3
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-25-08	02-22-08	02-22-08	50,000,000		caus	cash	49,987,625.00	1
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-25-08	02-22-08	02-22-08	50,000,000		caus	cash	49,987,625.00	2
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-25-08	02-22-08	02-22-08	50,000,000		caus	cash	49,987,625.00	3

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
	LLC								
sl	0.000% Due 02-25-08 LEHMAN BROTHERS HOLDINGS	02-22-08	02-22-08	50,000,000	f	caus	cash	49,995,833.33	1
sa	0.000% Due 02-22-08 LEHMAN BROTHERS HOLDINGS	02-22-08	02-22-08			caus	cash	4,166.67	
sl	0.000% Due 02-22-08 LEHMAN BROTHERS HOLDINGS	02-22-08	02-22-08	5,000,000	f	caus	cash	4,999,583.33	2
sa	0.000% Due 02-22-08 LEHMAN BROTHERS HOLDINGS	02-22-08	02-22-08			caus	cash	416.67	
sl	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-22-08	02-22-08	50,000,000	f	caus	cash	49,995,805.56	1
sa	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-22-08	02-22-08			caus	cash	4,194.44	
sl	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-22-08	02-22-08	50,000,000	f	caus	cash	49,995,805.56	2
sa	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-22-08	02-22-08			caus	cash	4,194.44	
sl	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-22-08	02-22-08	50,000,000	f	caus	cash	49,995,805.56	3
sa	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-22-08	02-22-08			caus	cash	4,194.44	
sl	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-22-08	02-22-08	50,000,000	f	caus	cash	49,995,805.56	4
sa	0.000% Due 02-22-08 DEUTSCHE BANK FINL LLC	02-22-08	02-22-08			caus	cash	4,194.44	
sl	0.000% Due 02-22-08 REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-22-08	02-22-08	195,000,000	s	caus	cash	195,000,000.00	1
sa	2.770% Due 02-22-08 REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-22-08	02-22-08			caus	cash	15,004.17	
in	2.770% Due 02-22-08 CISCO SYSTEMS FLOATER	02-22-08	02-22-08			caus	cash	64,205.55	
in	3.158% Due 05-22-08 CITIGROUP INC.	02-22-08	02-22-08			caus	cash	103,125.00	
by	4.125% Due 02-22-10 UNITED STATES TREAS NTS	02-21-08	02-25-08	25,000,000		caus	cash	25,174,804.69	12
pa	2.625% Due 03-15-09 UNITED STATES TREAS NTS	02-21-08	02-25-08			caus	cash	293,870.19	
sl	2.625% Due 03-15-09 UNITED STATES TREAS NTS	02-21-08	02-25-08	25,000,000	s	caus	cash	25,175,781.25	12

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
sa	2.625% Due 03-15-09 UNITED STATES TREAS NTS	02-21-08	02-25-08			caus	cash	293,870.19	
by	2.625% Due 03-15-09 UNITED STATES TREAS NTS	02-22-08	02-25-08	50,000,000		caus	cash	50,234,375.00	42
pa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08			caus	cash	98,729.40	
by	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08	50,000,000		caus	cash	50,234,375.00	43
pa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08			caus	cash	98,729.40	
by	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08	50,000,000		caus	cash	50,136,718.75	44
pa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08			caus	cash	98,729.40	
by	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08	50,000,000		caus	cash	50,218,750.00	45
pa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08			caus	cash	98,729.40	
by	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08	50,000,000		caus	cash	50,212,890.63	46
pa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08			caus	cash	98,729.40	
sl	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08	50,000,000	s	caus	cash	50,289,062.50	42
sa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08			caus	cash	98,729.40	
sl	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08	50,000,000	s	caus	cash	50,289,062.50	43
sa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08			caus	cash	98,729.40	
sl	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08	50,000,000	s	caus	cash	50,187,500.00	44
sa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08			caus	cash	98,729.40	
sl	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08	50,000,000	s	caus	cash	50,226,562.50	45
sa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-22-08	02-25-08			caus	cash	98,729.40	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-22-08	02-25-08	50,000,000	s	caus	cash	50,195,312.50	46
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-22-08	02-25-08			caus	cash	98,729.40	
sl	FEDERAL HOME LOAN MORTGAGE CORPORATION 4.000% Due 06-12-13	02-22-08	02-25-08	5,000,000	s	caus	cash	5,057,650.00	1
sl	FEDERAL HOME LOAN MORTGAGE CORPORATION 4.000% Due 06-12-13	02-22-08	02-25-08	5,000,000	s	caus	cash	5,057,650.00	2
sa	FEDERAL HOME LOAN MORTGAGE CORPORATION 4.000% Due 06-12-13	02-22-08	02-25-08			caus	cash	81,111.11	
by	UNION BANK OF CALIFORNIA 3.040% Due 03-17-08	02-25-08	02-25-08	24,000,000		caus	cash	24,000,000.00	1
by	RABOBANK USA FIN CORP 0.000% Due 02-26-08	02-25-08	02-25-08	50,000,000		caus	cash	49,995,875.00	1
by	RABOBANK USA FIN CORP 0.000% Due 02-26-08	02-25-08	02-25-08	50,000,000		caus	cash	49,995,875.00	2
by	RABOBANK USA FIN CORP 0.000% Due 02-26-08	02-25-08	02-25-08	5,000,000		caus	cash	4,999,587.50	3
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-26-08	02-25-08	02-25-08	50,000,000		caus	cash	49,995,861.11	1
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-26-08	02-25-08	02-25-08	50,000,000		caus	cash	49,995,861.11	2
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-26-08	02-25-08	02-25-08	50,000,000		caus	cash	49,995,861.11	3
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-26-08	02-25-08	02-25-08	50,000,000		caus	cash	49,996,250.00	1
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-26-08	02-25-08	02-25-08	50,000,000		caus	cash	49,996,250.00	2
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-26-08	02-25-08	02-25-08	50,000,000		caus	cash	49,996,250.00	3
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-26-08	02-25-08	02-25-08	50,000,000		caus	cash	49,996,250.00	4
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-25-08	02-25-08	02-25-08	50,000,000	f	caus	cash	49,987,625.00	1
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-25-08	02-25-08	02-25-08			caus	cash	12,375.00	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-25-08	02-25-08	02-25-08	50,000,000	f	caus	cash	49,987,625.00	2
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-25-08	02-25-08	02-25-08			caus	cash	12,375.00	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
	LLC								
	0.000% Due 02-25-08								
sl	DEUTSCHE BANK FINL LLC	02-25-08	02-25-08	50,000,000	f	caus	cash	49,987,625.00	3
	0.000% Due 02-25-08								
sa	DEUTSCHE BANK FINL LLC	02-25-08	02-25-08			caus	cash	12,375.00	
	0.000% Due 02-25-08								
sl	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-25-08	02-25-08	213,000,000	f	caus	cash	213,000,000.00	1
	2.770% Due 02-25-08								
sa	REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT)	02-25-08	02-25-08			caus	cash	49,167.50	
	2.770% Due 02-25-08								
sl	LEHMAN BROTHERS HOLDINGS	02-25-08	02-25-08	50,000,000	f	caus	cash	49,987,500.00	1
	0.000% Due 02-25-08								
sa	LEHMAN BROTHERS HOLDINGS	02-25-08	02-25-08			caus	cash	12,500.00	
	0.000% Due 02-25-08								
sl	LEHMAN BROTHERS HOLDINGS	02-25-08	02-25-08	50,000,000	f	caus	cash	49,987,500.00	2
	0.000% Due 02-25-08								
sa	LEHMAN BROTHERS HOLDINGS	02-25-08	02-25-08			caus	cash	12,500.00	
	0.000% Due 02-25-08								
sl	LEHMAN BROTHERS HOLDINGS	02-25-08	02-25-08	5,000,000	f	caus	cash	4,998,750.00	3
	0.000% Due 02-25-08								
sa	LEHMAN BROTHERS HOLDINGS	02-25-08	02-25-08			caus	cash	1,250.00	
	0.000% Due 02-25-08								
in	WASHINGTON MUTUAL BANK CB FLOATER	02-25-08	02-25-08			caus	cash	129,675.00	
	3.192% Due 05-27-08								
in	BANK OF AMERICA NA	02-25-08	02-25-08			caus	cash	119,200.12	
	3.135% Due 03-25-08								
in	LEHMAN BROTHERS HOLDINGS-FLOATER	02-25-08	02-25-08			caus	cash	326,715.25	
	3.232% Due 05-27-08								
by	INTERNATIONAL LEASE FINANCE	02-25-08	02-26-08	25,000,000		caus	cash	24,936,361.10	1
	0.000% Due 03-26-08								
by	UNITED STATES TREAS NTS	02-25-08	02-26-08	50,000,000		caus	cash	49,992,187.50	47
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-25-08	02-26-08			caus	cash	102,678.57	
	2.875% Due 01-31-13								
by	UNITED STATES TREAS NTS	02-25-08	02-26-08	50,000,000		caus	cash	49,945,312.50	48
	2.875% Due 01-31-13								
pa	UNITED STATES TREAS NTS	02-25-08	02-26-08			caus	cash	102,678.57	
	2.875% Due 01-31-13								
sl	UNITED STATES TREAS	02-25-08	02-26-08	50,000,000	s	caus	cash	50,074,218.75	47

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
	NTS 2.875% Due 01-31-13								
sa	UNITED STATES TREAS	02-25-08	02-26-08			caus	cash	102,678.57	
	NTS 2.875% Due 01-31-13								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08	50,000,000		caus	cash	49,996,458.33	1
	0.000% Due 02-27-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08	21,000,000		caus	cash	20,998,512.50	2
	0.000% Due 02-27-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08	37,692,000		caus	cash	37,611,150.66	1
	0.000% Due 03-24-08								
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08	9,496,000		caus	cash	9,479,403.10	1
	0.000% Due 03-19-08								
by	DEUTSCHE BANK FINL LLC	02-26-08	02-26-08	50,000,000		caus	cash	49,995,833.33	1
	0.000% Due 02-27-08								
by	DEUTSCHE BANK FINL LLC	02-26-08	02-26-08	50,000,000		caus	cash	49,995,833.33	2
	0.000% Due 02-27-08								
by	DEUTSCHE BANK FINL LLC	02-26-08	02-26-08	50,000,000		caus	cash	49,995,833.33	3
	0.000% Due 02-27-08								
by	RABOBANK USA FIN CORP	02-26-08	02-26-08	50,000,000		caus	cash	49,995,875.00	1
	0.000% Due 02-27-08								
by	RABOBANK USA FIN CORP	02-26-08	02-26-08	50,000,000		caus	cash	49,995,875.00	2
	0.000% Due 02-27-08								
by	RABOBANK USA FIN CORP	02-26-08	02-26-08	5,000,000		caus	cash	4,999,587.50	3
	0.000% Due 02-27-08								
sl	RABOBANK USA FIN CORP	02-26-08	02-26-08	50,000,000	f	caus	cash	49,995,875.00	1
	0.000% Due 02-26-08								
sa	RABOBANK USA FIN CORP	02-26-08	02-26-08			caus	cash	4,125.00	
	0.000% Due 02-26-08								
sl	RABOBANK USA FIN CORP	02-26-08	02-26-08	50,000,000	f	caus	cash	49,995,875.00	2
	0.000% Due 02-26-08								
sa	RABOBANK USA FIN CORP	02-26-08	02-26-08			caus	cash	4,125.00	
	0.000% Due 02-26-08								
sl	RABOBANK USA FIN CORP	02-26-08	02-26-08	5,000,000	f	caus	cash	4,999,587.50	3
	0.000% Due 02-26-08								
sa	RABOBANK USA FIN CORP	02-26-08	02-26-08			caus	cash	412.50	
	0.000% Due 02-26-08								
sl	DEUTSCHE BANK FINL LLC	02-26-08	02-26-08	50,000,000	f	caus	cash	49,995,861.11	1
	0.000% Due 02-26-08								
sa	DEUTSCHE BANK FINL LLC	02-26-08	02-26-08			caus	cash	4,138.89	
	0.000% Due 02-26-08								
sl	DEUTSCHE BANK FINL LLC	02-26-08	02-26-08	50,000,000	f	caus	cash	49,995,861.11	2
	0.000% Due 02-26-08								
sa	DEUTSCHE BANK FINL LLC	02-26-08	02-26-08			caus	cash	4,138.89	
	0.000% Due 02-26-08								
sl	DEUTSCHE BANK FINL LLC	02-26-08	02-26-08	50,000,000	f	caus	cash	49,995,861.11	3

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
sa	0.000% Due 02-26-08 DEUTSCHE BANK FINL LLC	02-26-08	02-26-08			caus	cash	4,138.89	
sl	0.000% Due 02-26-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08	50,000,000	f	caus	cash	49,996,250.00	1
sa	0.000% Due 02-26-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08			caus	cash	3,750.00	
sl	0.000% Due 02-26-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08	50,000,000	f	caus	cash	49,996,250.00	2
sa	0.000% Due 02-26-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08			caus	cash	3,750.00	
sl	0.000% Due 02-26-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08	50,000,000	f	caus	cash	49,996,250.00	3
sa	0.000% Due 02-26-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08			caus	cash	3,750.00	
sl	0.000% Due 02-26-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08	50,000,000	f	caus	cash	49,996,250.00	4
sa	0.000% Due 02-26-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-26-08	02-26-08			caus	cash	3,750.00	
by	0.000% Due 02-26-08 UNITED STATES TREAS NTS	02-26-08	02-27-08	50,000,000		caus	cash	49,902,343.75	49
pa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-26-08	02-27-08			caus	cash	106,627.75	
by	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-26-08	02-27-08	50,000,000		caus	cash	49,890,625.00	50
pa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-26-08	02-27-08			caus	cash	106,627.75	
sl	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-26-08	02-27-08	50,000,000	s	caus	cash	49,984,375.00	48
sa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-26-08	02-27-08			caus	cash	106,627.75	
sl	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-26-08	02-27-08	50,000,000	s	caus	cash	49,917,968.75	49
sa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-26-08	02-27-08			caus	cash	106,627.75	
sl	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-26-08	02-27-08	50,000,000	s	caus	cash	49,902,343.75	50
sa	2.875% Due 01-31-13 UNITED STATES TREAS NTS	02-26-08	02-27-08			caus	cash	106,627.75	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

<u>Tran Code</u>	<u>Security</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>Quantity</u>	<u>Close Meth.</u>	<u>S/D Type</u>	<u>S/D Symbol</u>	<u>Trade Amount</u>	<u>Lot</u>
by	WELLS FARGO & COMPANY - BANK NOTE 2.980% Due 03-18-08	02-27-08	02-27-08	25,000,000		caus	cash	25,000,000.00	1
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-28-08	02-27-08	02-27-08	40,000,000		caus	cash	39,996,700.00	1
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-28-08	02-27-08	02-27-08	50,000,000		caus	cash	49,995,875.00	2
by	RABOBANK USA FIN CORP 0.000% Due 02-28-08	02-27-08	02-27-08	50,000,000		caus	cash	49,995,875.00	1
by	RABOBANK USA FIN CORP 0.000% Due 02-28-08	02-27-08	02-27-08	50,000,000		caus	cash	49,995,875.00	2
by	RABOBANK USA FIN CORP 0.000% Due 02-28-08	02-27-08	02-27-08	50,000,000		caus	cash	49,995,875.00	3
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-28-08	02-27-08	02-27-08	50,000,000		caus	cash	49,996,597.22	1
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-28-08	02-27-08	02-27-08	50,000,000		caus	cash	49,996,597.22	2
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-28-08	02-27-08	02-27-08	50,000,000		caus	cash	49,996,597.22	3
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-28-08	02-27-08	02-27-08	11,000,000		caus	cash	10,999,251.39	4
sl	FEDERAL HOME LOAN MORTGAGE CORPORATION 5.300% Due 02-27-09	02-27-08	02-27-08	25,000,000	s	caus	cash	24,995,000.00	1
sa	FEDERAL HOME LOAN MORTGAGE CORPORATION 5.300% Due 02-27-09	02-27-08	02-27-08			caus	cash	5,000.00	
in	FEDERAL HOME LOAN MORTGAGE CORPORATION 5.300% Due 02-27-09	02-27-08	02-27-08			caus	cash	662,500.00	
sl	COUNTRYWIDE FINANCIAL CORPORATION - FLOATER 5.200% Due 02-27-08	02-27-08	02-27-08	10,000,000	s	caus	cash	10,000,000.00	1
sa	COUNTRYWIDE FINANCIAL CORPORATION - FLOATER 5.200% Due 02-27-08	02-27-08	02-27-08			caus	cash	132,888.89	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-27-08	02-27-08	02-27-08	50,000,000	f	caus	cash	49,996,458.33	1
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-27-08	02-27-08	02-27-08			caus	cash	3,541.67	
sl	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-27-08	02-27-08	02-27-08	21,000,000	f	caus	cash	20,998,512.50	2
sa	FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-27-08	02-27-08			caus	cash	1,487.50	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-27-08	02-28-08			caus	cash	110,576.92	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-27-08	02-28-08	50,000,000	s	caus	cash	50,003,906.25	53
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-27-08	02-28-08			caus	cash	110,576.92	
by	WELLS FARGO & COMPANY 2.940% Due 03-10-08	02-28-08	02-28-08	50,000,000		caus	cash	50,000,000.00	1
by	RABOBANK USA FIN CORP 0.000% Due 02-29-08	02-28-08	02-28-08	40,000,000		caus	cash	39,996,677.78	1
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-29-08	02-28-08	02-28-08	50,000,000		caus	cash	49,996,736.11	1
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-29-08	02-28-08	02-28-08	50,000,000		caus	cash	49,996,736.11	2
by	FEDERAL HOME LOAN BANK - DISCOUNT NOTE 0.000% Due 02-29-08	02-28-08	02-28-08	17,250,000		caus	cash	17,248,873.96	3
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-29-08	02-28-08	02-28-08	50,000,000		caus	cash	49,995,777.78	1
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-29-08	02-28-08	02-28-08	50,000,000		caus	cash	49,995,777.78	2
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-29-08	02-28-08	02-28-08	50,000,000		caus	cash	49,995,777.78	3
by	DEUTSCHE BANK FINL LLC 0.000% Due 02-29-08	02-28-08	02-28-08	50,000,000		caus	cash	49,995,777.78	4
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-28-08	02-28-08	02-28-08	40,000,000	f	caus	cash	39,996,700.00	1
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-28-08	02-28-08	02-28-08			caus	cash	3,300.00	
sl	DEUTSCHE BANK FINL LLC 0.000% Due 02-28-08	02-28-08	02-28-08	50,000,000	f	caus	cash	49,995,875.00	2
sa	DEUTSCHE BANK FINL LLC 0.000% Due 02-28-08	02-28-08	02-28-08			caus	cash	4,125.00	
sl	RABOBANK USA FIN CORP 0.000% Due 02-28-08	02-28-08	02-28-08	50,000,000	f	caus	cash	49,995,875.00	1
sa	RABOBANK USA FIN CORP 0.000% Due 02-28-08	02-28-08	02-28-08			caus	cash	4,125.00	
sl	RABOBANK USA FIN CORP 0.000% Due 02-28-08	02-28-08	02-28-08	50,000,000	f	caus	cash	49,995,875.00	2
sa	RABOBANK USA FIN CORP 0.000% Due 02-28-08	02-28-08	02-28-08			caus	cash	4,125.00	
sl	RABOBANK USA FIN CORP 0.000% Due 02-28-08	02-28-08	02-28-08	50,000,000	f	caus	cash	49,995,875.00	3
sa	RABOBANK USA FIN CORP 0.000% Due 02-28-08	02-28-08	02-28-08			caus	cash	4,125.00	

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08			caus	cash	114,526.10	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08	50,000,000		caus	cash	50,476,562.50	58
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08			caus	cash	114,526.10	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08	50,000,000		caus	cash	50,476,562.50	59
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08			caus	cash	114,526.10	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08	50,000,000		caus	cash	50,476,562.50	60
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08			caus	cash	114,526.10	
by	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08	50,000,000		caus	cash	50,480,468.75	61
pa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08			caus	cash	114,526.10	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08	50,000,000	s	caus	cash	50,332,031.25	54
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08			caus	cash	114,526.10	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08	50,000,000	s	caus	cash	50,378,906.25	55
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08			caus	cash	114,526.10	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08	50,000,000	s	caus	cash	50,281,250.00	56
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08			caus	cash	114,526.10	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08	50,000,000	s	caus	cash	50,289,062.50	57
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08			caus	cash	114,526.10	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08	50,000,000	s	caus	cash	50,312,500.00	58
sa	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08			caus	cash	114,526.10	
sl	UNITED STATES TREAS NTS 2.875% Due 01-31-13	02-28-08	02-29-08	50,000,000	s	caus	cash	50,375,000.00	59

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sa	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-28-08	02-29-08			caus	cash	114,526.10	
sl	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-28-08	02-29-08	50,000,000	s	caus	cash	50,375,000.00	60
sa	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-28-08	02-29-08			caus	cash	114,526.10	
sl	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-28-08	02-29-08	50,000,000	s	caus	cash	50,437,500.00	61
sa	NTS 2.875% Due 01-31-13 UNITED STATES TREAS	02-28-08	02-29-08			caus	cash	114,526.10	
sl	NTS 2.875% Due 01-31-13 WELLS FARGO & COMPANY	02-28-08	02-29-08	10,000,000	f	caus	cash	10,039,700.00	2
by	4.375% Due 01-31-13 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-29-08	02-29-08	50,000,000		caus	cash	49,991,666.67	1
by	0.000% Due 03-03-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-29-08	02-29-08	50,000,000		caus	cash	49,991,666.67	2
by	0.000% Due 03-03-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-29-08	02-29-08	50,000,000		caus	cash	49,991,666.67	3
by	0.000% Due 03-03-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-29-08	02-29-08	19,000,000		caus	cash	18,996,833.33	4
by	0.000% Due 03-03-08 RABOBANK USA FIN CORP	02-29-08	02-29-08	40,000,000		caus	cash	39,990,000.00	1
by	0.000% Due 03-03-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08	50,000,000		caus	cash	49,987,083.33	1
by	0.000% Due 03-03-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08	50,000,000		caus	cash	49,987,083.33	2
by	0.000% Due 03-03-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08	50,000,000		caus	cash	49,987,083.33	3
by	0.000% Due 03-03-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08	50,000,000		caus	cash	49,987,083.33	4
sl	0.000% Due 03-03-08 WELLS FARGO & COMPANY - BANK NOTE	02-29-08	02-29-08	50,000,000	f	caus	cash	50,000,000.00	1
sa	2.980% Due 02-29-08 WELLS FARGO & COMPANY - BANK NOTE	02-29-08	02-29-08			caus	cash	95,194.44	
sl	2.980% Due 02-29-08 RABOBANK USA FIN CORP	02-29-08	02-29-08	40,000,000	f	caus	cash	39,996,677.78	1
sa	0.000% Due 02-29-08 RABOBANK USA FIN CORP	02-29-08	02-29-08			caus	cash	3,322.22	
sl	0.000% Due 02-29-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-29-08	02-29-08	50,000,000	f	caus	cash	49,996,736.11	1

SAN MATEO COUNTY TREASURER'S OFFICE
TRANSACTION SUMMARY ON SETTLEMENT DATE
SAN MATEO COUNTY POOL
From 02-01-08 To 02-29-08

Tran Code	Security	Trade Date	Settle Date	Quantity	Close Meth.	S/D Type	S/D Symbol	Trade Amount	Lot
sa	0.000% Due 02-29-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-29-08	02-29-08			caus	cash	3,263.89	
sl	0.000% Due 02-29-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-29-08	02-29-08	50,000,000	f	caus	cash	49,996,736.11	2
sa	0.000% Due 02-29-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-29-08	02-29-08			caus	cash	3,263.89	
sl	0.000% Due 02-29-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-29-08	02-29-08	17,250,000	f	caus	cash	17,248,873.96	3
sa	0.000% Due 02-29-08 FEDERAL HOME LOAN BANK - DISCOUNT NOTE	02-29-08	02-29-08			caus	cash	1,126.04	
sl	0.000% Due 02-29-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08	50,000,000	f	caus	cash	49,995,777.78	1
sa	0.000% Due 02-29-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08			caus	cash	4,222.22	
sl	0.000% Due 02-29-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08	50,000,000	f	caus	cash	49,995,777.78	2
sa	0.000% Due 02-29-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08			caus	cash	4,222.22	
sl	0.000% Due 02-29-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08	50,000,000	f	caus	cash	49,995,777.78	3
sa	0.000% Due 02-29-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08			caus	cash	4,222.22	
sl	0.000% Due 02-29-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08	50,000,000	f	caus	cash	49,995,777.78	4
sa	0.000% Due 02-29-08 DEUTSCHE BANK FINL LLC	02-29-08	02-29-08			caus	cash	4,222.22	

COUNTY OF SAN MATEO

Actual versus Estimate (in 000's)

FEBRUARY 2008

	ACTUAL	ESTIMATE	VARIANCE
CASH IN:			
Taxes:			
Secured	42,291.3	42,281.3	10.0
Unsecured	35.0	60.5	(25.5)
Supplemental	3,000.8	2,989.9	10.9
Redemption	2,248.4	2,225.1	23.3
Automatics	62,900.0	62,900.0	0.0
Unscheduled Sub. (Lockbox)	57,216.1	57,207.7	8.4
Treasurer's Deposit	67,493.9	67,508.2	(14.3)
Hospitals	3,800.3	3,781.4	18.9
Revenue Services	289.9	274.3	15.6
Retirement Deposit	15,000.0	15,000.0	0.0
Housing Authority	5,270.4	5,290.1	(19.7)
TRAN Deposits - County	0.0	0.0	0.0
TRAN Deposits - schools, other	0.0	0.0	0.0
Bond Proceeds	258.6	258.6	0.0
Coupon Interest	7,841.9	7,841.9	0.0
LAIF Wdrl (+)	0.0	0.0	0.0
TOTAL CASH IN:	<u>267,646.6</u>	<u>267,619.0</u>	<u>27.6</u>

CASH OUT:			
Tax Apportionments:	(5,641.8)	(5,641.8)	0.0
Outside Withdrawals	(25,185.3)	(25,185.3)	0.0
Return Checks/Miscellaneous	(957.8)	(953.9)	(3.9)
TRAN Payments - County	0.0	0.0	0.0
TRAN Payments - schools, other	0.0	0.0	0.0
Bond Payments - GO	(7,561.0)	(7,561.0)	0.0
Housing Authority	(5,078.1)	(5,047.6)	(30.5)
Payroll - county 10031	(46,903.4)	(46,884.1)	(19.3)
schools 10082	(43,285.1)	(43,281.4)	(3.7)
retirement 10058	(8,828.0)	(8,854.9)	26.9
School Vendors 10074	(40,516.2)	(40,507.2)	(9.0)
Controller EDP 10090	(45,410.6)	(45,385.6)	(25.0)
SMCCCD 24903	(6,647.2)	(6,669.4)	22.2
SMCCCD 25330	(1,600.3)	(1,608.4)	8.1
SMCCCD 25632	(6,965.4)	(6,979.7)	14.3
Other ARS Debits	(16,556.9)	(16,545.7)	(11.2)
LAIF Inv. (-)	0.0	0.0	0.0
TOTAL CASH OUT:	<u>(261,137.1)</u>	<u>(261,106.0)</u>	<u>(31.1)</u>

NET CASH FLOW	6,509.5	6,513.0	(3.5)
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ROLLING YEAR PROJECTED CASHFLOW

(IN 000'S)

2008

2009

MARCH APRIL MAY JUNE JULY AUGUST SEPTEMBER OCTOBER NOVEMBER DECEMBER JANUARY FEBRUARY TOTAL

	MARCH	APRIL	MAY	JUNE	JULY	AUGUST	SEPTEMBER	OCTOBER	NOVEMBER	DECEMBER	JANUARY	FEBRUARY	TOTAL
CASH IN:													
Taxes:													
Secured	\$104,616.3	\$359,822.8	\$8,292.6	\$9,195.8	\$2,014.9	\$0.0	\$10,453.0	\$98,011.9	\$190,585.7	\$468,820.6	\$44,795.0	\$42,291.3	\$1,338,899.9
Unsecured	\$93.7	\$5.4	\$980.6	\$6,304.7	\$8,573.4	\$56,196.3	\$11,497.6	\$1,194.1	\$738.4	\$293.0	\$14.5	\$35.0	\$85,926.7
Supplemental	\$5,207.2	\$6,218.3	\$1,973.7	\$3,286.0	\$2,920.6	\$1,846.0	\$1,086.6	\$1,621.0	\$3,339.9	\$8,842.8	\$1,742.5	\$3,000.8	\$41,085.4
Mixed	\$2,776.0	\$8,935.1	\$1,582.7	\$2,390.3	\$3,870.7	\$4,337.6	\$2,896.4	\$4,432.6	\$4,117.9	\$5,444.5	\$5,006.8	\$2,248.4	\$48,039.0
Automatics	\$40,321.2	\$42,245.6	\$45,525.8	\$34,582.6	\$41,423.4	\$42,025.7	\$49,533.6	\$42,496.6	\$43,848.7	\$40,646.9	\$39,418.8	\$62,900.0	\$524,968.9
Unscheduled Sub. (Lockbox)	\$21,925.9	\$38,821.8	\$28,885.5	\$20,014.8	\$15,340.7	\$18,133.1	\$22,241.7	\$46,858.7	\$29,992.7	\$22,173.5	\$31,785.3	\$57,216.1	\$353,389.8
Treasurer's Deposit	\$68,836.1	\$87,826.5	\$67,237.5	\$77,123.1	\$59,195.8	\$73,984.4	\$58,491.8	\$77,117.2	\$79,103.4	\$112,524.4	\$73,861.4	\$67,493.9	\$902,795.5
Hospitals	\$4,593.2	\$3,203.8	\$9,402.1	\$2,537.8	\$2,380.2	\$2,338.0	\$2,338.2	\$6,965.4	\$7,983.3	\$2,433.0	\$4,354.7	\$3,800.3	\$52,330.0
Revenue Services	\$276.1	\$252.5	\$245.4	\$243.6	\$235.1	\$261.9	\$233.8	\$282.5	\$258.6	\$225.7	\$274.5	\$289.9	\$3,079.6
Housing Authority	\$4,875.9	\$5,075.4	\$4,928.1	\$4,917.4	\$7,526.7	\$225.9	\$5,274.4	\$6,010.3	\$5,268.1	\$5,292.1	\$5,485.1	\$5,270.4	\$60,149.8
TRAN Deposits-county	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0
TRAN Deposits-schools	\$0.0	\$0.0	\$433.3	\$0.0	\$41,937.5	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$42,370.8
Bond Proceeds	\$216.8	\$0.0	\$0.0	\$0.0	\$3,468.4	\$1,329.4	\$0.0	\$0.0	\$0.0	\$0.0	\$813.4	\$0.0	\$5,828.0
Retirement Deposit	\$0.0	\$0.0	\$4,000.0	\$7,000.0	\$0.0	\$0.0	\$10,000.0	\$0.0	\$0.0	\$5,000.0	\$5,000.0	\$5,000.0	\$36,000.0
Coupon Interest	\$5,575.2	\$5,315.7	\$10,503.0	\$8,982.4	\$8,780.2	\$6,994.1	\$7,305.1	\$6,418.6	\$10,223.6	\$5,654.2	\$5,676.9	\$7,841.9	\$89,270.9
TOTAL CASH IN:	\$259,313.6	\$557,722.9	\$183,990.3	\$176,578.5	\$197,667.6	\$207,672.4	\$181,352.2	\$291,408.9	\$375,460.3	\$677,350.7	\$218,228.9	\$257,388.0	\$3,584,134.3
CASH OUT:													
Tax Apportionments: checks	(\$856.9)	(\$59,239.9)	(\$595.7)	(\$9,376.1)	(\$6,481.8)	\$0.0	\$0.0	(\$3,442.1)	(\$9,831.6)	(\$75,135.2)	(\$7,274.2)	(\$5,641.8)	(\$177,875.3)
Outside Withdrawals	(\$27,934.2)	(\$59,556.5)	(\$63,167.7)	(\$41,371.1)	(\$49,463.8)	(\$46,339.9)	(\$38,913.6)	(\$32,381.2)	(\$43,631.1)	(\$116,120.8)	(\$48,082.3)	(\$25,185.3)	(\$592,147.5)
Returned Checks/Miscellaneous	(\$547.3)	(\$1,477.5)	(\$480.7)	(\$698.4)	(\$721.3)	(\$1,177.4)	(\$935.9)	(\$1,549.1)	(\$978.2)	(\$1,796.3)	(\$1,109.5)	(\$957.8)	(\$12,429.4)
TRAN Payments-county	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0
TRAN Payments-schools	\$0.0	\$0.0	\$0.0	\$0.0	(\$42,892.1)	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	(\$42,892.1)
Bond Payments-GO	(\$12,990.2)	(\$1,582.1)	\$0.0	(\$3,820.5)	(\$26,970.9)	(\$19,660.4)	(\$36,150.9)	(\$2,911.2)	\$0.0	(\$1,303.6)	(\$16,811.6)	(\$7,444.6)	(\$129,646.0)
Housing Authority	(\$5,332.6)	(\$4,951.2)	(\$4,873.1)	(\$4,893.1)	(\$4,969.4)	(\$4,890.9)	(\$4,745.9)	(\$4,896.3)	(\$4,724.8)	(\$5,015.1)	(\$4,893.9)	(\$5,078.1)	(\$59,264.4)
Payroll-county	(\$40,768.3)	(\$39,895.8)	(\$33,079.0)	(\$33,382.4)	(\$33,544.7)	(\$44,750.9)	(\$33,456.3)	(\$38,978.2)	(\$34,019.5)	(\$34,477.5)	(\$34,374.3)	(\$46,903.4)	(\$447,630.3)
schools	(\$43,481.5)	(\$41,721.2)	(\$43,291.0)	(\$54,556.2)	(\$30,567.2)	(\$30,696.6)	(\$35,321.1)	(\$45,287.4)	(\$44,991.6)	(\$60,937.1)	(\$27,187.2)	(\$43,285.1)	(\$501,323.2)
retirement	(\$8,969.2)	(\$7,867.8)	(\$8,120.7)	(\$8,964.3)	(\$97,819.1)	(\$8,443.5)	(\$9,310.8)	(\$8,079.4)	(\$8,640.2)	(\$9,082.2)	(\$7,939.9)	(\$8,828.0)	(\$192,065.1)
School Vendors	(\$42,779.6)	(\$38,172.4)	(\$40,095.8)	(\$45,003.9)	(\$46,502.1)	(\$48,923.5)	(\$39,930.6)	(\$52,228.8)	(\$47,983.0)	(\$45,103.8)	(\$37,353.8)	(\$40,516.2)	(\$524,593.5)
Controllers EDP	(\$43,421.1)	(\$50,968.6)	(\$54,581.9)	(\$59,053.4)	(\$63,537.5)	(\$46,393.1)	(\$34,725.2)	(\$47,227.5)	(\$44,814.9)	(\$52,549.4)	(\$55,328.0)	(\$45,410.6)	(\$598,011.2)
SMCCCD	(\$19,661.5)	(\$8,630.9)	(\$17,673.4)	(\$11,692.2)	(\$15,379.2)	(\$10,836.3)	(\$12,202.5)	(\$15,776.8)	(\$12,705.8)	(\$17,287.1)	(\$9,202.3)	(\$15,212.9)	(\$166,260.9)
Other ARS Debits	(\$18,842.2)	(\$17,767.1)	(\$17,057.1)	(\$19,015.2)	(\$17,081.9)	(\$16,390.4)	(\$14,179.3)	(\$15,576.4)	(\$14,217.5)	(\$16,425.9)	(\$15,053.4)	(\$16,566.9)	(\$198,173.3)
TOTAL CASH OUT:	(\$265,584.6)	(\$331,831.0)	(\$283,016.1)	(\$291,826.8)	(\$435,931.0)	(\$278,502.9)	(\$259,872.1)	(\$268,334.4)	(\$266,538.2)	(\$435,234.0)	(\$264,610.4)	(\$261,030.7)	(\$3,642,312.2)
TOTAL ESTIMATED CASH FLOW	(\$6,271.0)	\$225,891.9	(\$99,025.8)	(\$115,248.3)	(\$238,263.4)	(\$70,830.5)	(\$78,519.9)	\$23,074.5	\$108,922.1	\$242,116.7	(\$46,381.5)	(\$3,642.7)	(\$58,177.9)
QUARTERLY CASH FLOW TOTALS	(\$6,271.0)			\$5,346.8			(\$502,862.1)			(\$13,500.5)			
**MATURING SECURITIES 2/29/08	\$601,688.0	\$40,000.0	\$220,000.0	\$205,100.0	\$41,000.0	\$52,800.0	\$85,000.0	\$35,000.0	\$20,000.0	\$54,000.0	\$30,000.0	\$85,000.0	\$1,469,588.0
** Excludes any overnight investment													
Possible Calls 2/29/08	\$25,000.0	\$0.0	\$10,000.0	\$16,000.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$51,000.0

: CALCULATIONS DO NOT INCLUDE CASH BALANCE

<HELP> for explanation.

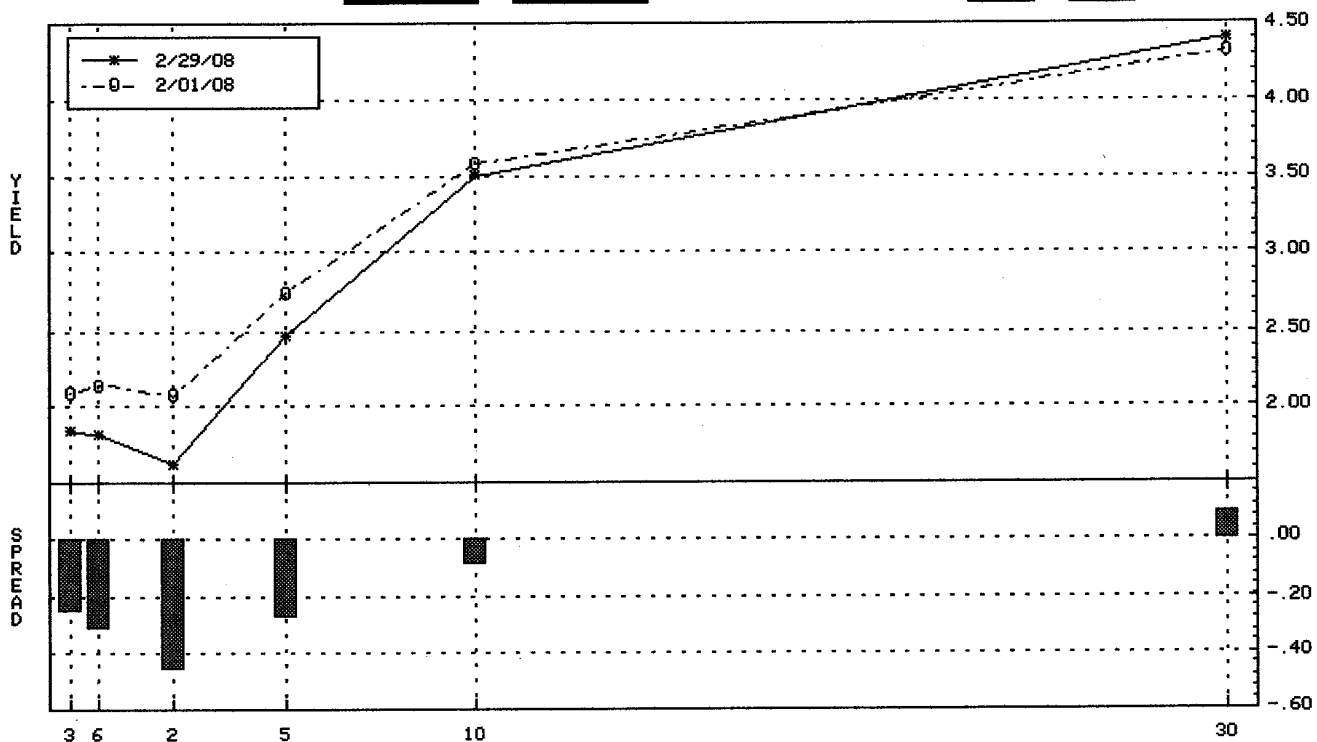
Govt C15

HISTORICAL YIELD CURVE

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DATE RANGE 2/1/08 2/29/08

MTY RANGE 3M 30Y



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
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HISTORICAL YIELD CURVE

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DATE RANGE **2/ 1/08** **2/29/08**

MTY RANGE **3M** **30Y**

	<u>2/01/08</u>	<u>2/29/08</u>	<u>Change</u>
3 MONTH	2.084	1.838	-0.2463
6 MONTH	2.126	1.815	-0.3109
2 YEAR	2.069	1.616	-0.4527
5 YEAR	2.740	2.469	-0.2712
10 YEAR	3.593	3.509	-0.0834
30 YEAR	4.308	4.402	0.0939