



Sandie Arnott
TREASURER- TAX COLLECTOR

TREASURER - TAX COLLECTOR - REVENUE SERVICES

Charles M. Tovstein
ASSISTANT TREASURER

Robin N. Elliott
ASSISTANT TAX COLLECTOR

DATE: November 9, 2012
TO: San Mateo County Pool Participants
FROM: Sandie Arnott, Treasurer-Tax Collector
SUBJECT: October, 2012 - Monthly Investment Reports

Gross earnings for the month ending October 31, 2012 were .88%. The current average maturity of the portfolio is 2 years with an average duration of 1.9 years. The current size of the pool is \$2,486 Billion. The largest non-government aggregate position currently is Royal Bank of Canada @ 2.816%. The portfolio continues to hold no derivative products.

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

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

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

Best regards,

Sandie Arnott
Treasurer-Tax Collector

SAN MATEO COUNTY PORTFOLIO

November 9, 2012

Table of Contents

Month End Pool Earnings Report	3
Fixed Income Distribution	4-5
Portfolio Appraisal	6-13
Realized Gains and Losses	14
Diversification Report	15
Asset Allocation Graph	16
Pooled Funds – Credit Quality Graph	17
12 Months Cash-Flow Projection	18
Historical Yield Curves	19-20

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

	<u>Par Value</u>	<u>Gross Earnings</u>
<u>Fixed Income Securities Maturing > 1 year</u>		
U S Treasury Notes	\$260,000,000	\$168,297.37
Federal Agencies	686,250,000.00	315,114.94
Corporate Notes	386,500,000.00	467,924.82
Floating Rate Securities	137,500,000.00	69,626.31
	\$1,470,250,000	\$1,020,963.44
<u>Short Term Securities Maturing < 1 year</u>		
U S Treasury Notes	\$100,000,000	\$61,803.63
Federal Agencies	296,000,000	167,775.81
Corporate Notes	43,750,000	32,724.77
Floating Rate Securities	55,000,000	10,633.63
LAIF	38,000,000	9,682.19
Commercial Paper	25,000,000	2,125.00
U S Treasury Bills	35,000,000	0.00
Repurchase Agreements	423,000,000	2,933.33
	\$1,015,750,000	\$287,678.36
Total Accrued Interest	\$2,486,000,000	\$1,308,641.80
<u>Realized Gain/Loss & Interest Received</u>		
U S Treasury Notes		\$256,490.02
Federal Agencies		64,702.58
Corporate Notes		36,222.37
Floating Rate Securities		102,088.28
Commercial Paper		4,486.11
Certificate of Deposit		5,533.91
Repurchase Agreements		71,061.61
Total Realized Income		\$540,584.88
TOTAL GROSS POOL RATE/EARNINGS*	0.88%	<u>\$1,849,226.68</u>

POOL 1 NET EARNINGS RATE*	0.71%
POOL 2 NET EARNINGS RATE*	0.74%
POOL 3 NET EARNINGS RATE*	0.76%

* - Earnings %'s are based on OCTOBER 2012 Average Daily Balance
Pool 1 & 2 rates include banking charges

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

October 31, 2012

Summary Information

<u>Totals</u>		<u>Weighted Averages</u>	
Par Value	2,486,000,000	Average YTM	0.5
Market Value	2,505,791,357.88	Average Maturity (yrs)	2.0
Total Cost	2,486,569,329.74	Average Coupon (%)	0.829
Net Gain/Loss	19,222,028.14	Average Duration	1.9
Annual Income	20,459,616.00	Average Moody Rating	Aa1
Accrued Interest	4,808,123.13	Average S&P Rating	AA
Number of Issues	118		

Distribution by Maturity

<u>Maturity</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
Under 1 Yr	28	1,017,822,306.32	40.6	0.2	0.467 %	0.2
1 Yr - 3 Yrs	54	790,617,466.95	31.6	0.5	0.978 %	1.9
3 Yrs - 5 Yrs	34	635,973,643.51	25.4	1.0	1.179 %	4.2
5 Yrs - 7 Yrs	2	61,377,941.10	2.4	0.9	1.294 %	5.5

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%	63	1,677,452,653.83	66.9	0.4	0.448 %	1.4
1% - 3%	51	785,818,847.38	31.4	0.8	1.507 %	3.0
3% - 5%	4	42,519,856.67	1.7	0.6	3.386 %	1.9

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	29	1,037,956,713.32	41.4	0.2	0.475 %	0.2
1 Yr - 3 Yrs	55	791,199,193.28	31.6	0.5	1.006 %	2.0
3 Yrs - 5 Yrs	33	625,244,850.45	25.0	1.0	1.148 %	4.2
5 Yrs - 7 Yrs	1	51,390,600.82	2.1	0.9	1.375 %	5.6

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

October 31, 2012

Distribution by Moody Rating

<u>Rating</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
Aaa	78	1,928,493,189.40	77.0	0.5	0.693 %	1.8
Aa1	4	55,841,030.35	2.2	0.5	1.942 %	1.5
Aa2	9	120,796,903.00	4.8	0.8	1.847 %	2.7
Aa3	12	165,512,249.72	6.6	0.6	0.979 %	2.3
A1	7	97,006,595.28	3.9	0.8	1.574 %	2.4
A2	4	60,965,251.25	2.4	0.6	1.088 %	2.3
A3	1	4,021,142.22	0.2	0.7	0.800 %	2.7
P-1	1	24,994,500.00	1.0	0.2	0.000 %	0.1
Not Rated	2	48,160,496.67	1.9	0.5	0.529 %	1.0

Distribution by S&P Rating

<u>Rating</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
AAA	3	41,627,336.93	1.7	0.4	1.272 %	1.9
AA+	80	1,937,096,445.29	77.3	0.5	0.745 %	1.9
AA	4	42,064,254.44	1.7	0.5	2.843 %	2.0
AA-	21	301,337,528.26	12.0	0.5	1.074 %	2.0
A+	3	50,545,392.26	2.0	0.6	1.082 %	1.6
A	3	34,444,905.14	1.4	0.4	0.873 %	2.2
A-	2	35,522,366.67	1.4	0.8	1.143 %	3.9
A-1	1	24,994,500.00	1.0	0.2	0.000 %	0.1
Not Rated	1	38,158,628.89	1.5	0.3	0.340 %	0.0

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

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

Security	Call Date	Call Price	Unit	Total	Mark et Price	Market	Accrued	Market Value +	Pct		
One	One	Quantity	Cost	Cost	Price	Value	Interest	Accrued Interest	S&P	Assets	
LOCAL AGENCY INVESTMENT FUND											
LAIF 0.340% Due 11-01-12			38,000,000	100.00	38,000,000.00	100.00	38,000,000.00	158,628.89	38,158,628.89	1.52	
CERTIFICATE OF DEPOSIT											
DEUTSCHE BANK NY - CD FLOATER 1.111% Due 01-18-13			10,000,000	100.00	10,000,000.00	100.15	10,015,000.00	4,010.17	10,019,010.17	A+	0.40
ROYAL BANK OF CANADA NY 2.250% Due 03-15-13			20,000,000	101.99	20,398,200.00	100.76	20,152,400.00	57,500.00	20,209,900.00	AA-	0.81
			<u>30,000,000</u>		<u>30,398,200.00</u>		<u>30,167,400.00</u>	<u>61,510.17</u>	<u>30,228,910.17</u>		<u>1.21</u>
REPURCHASE AGREEMENTS											
REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT) 0.270% Due 11-01-12			300,000,000	100.00	300,000,000.00	100.00	300,000,000.00	0.00	300,000,000.00	AA+	12.00
REPURCHASE AGREEMENT(U.S. TREAS NTS COLLAT) 0.200% Due 11-01-12			123,000,000	100.00	123,000,000.00	100.00	123,000,000.00	0.00	123,000,000.00	AA+	4.92
			<u>423,000,000</u>		<u>423,000,000.00</u>		<u>423,000,000.00</u>	<u>0.00</u>	<u>423,000,000.00</u>		<u>16.91</u>
COMMERCIAL PAPER											
DEUTSCHE BANK FINANCIAL LLC 0.000% Due 12-14-12			25,000,000	99.97	24,992,500.00	99.98	24,994,500.00	0.00	24,994,500.00	A-1	1.00
UNITED STATES TREASURY BILLS											
SAN MATEO COUNTY EARNINGS CREDIT PLUS ACCT 0.000% Due 11-01-12			35,000,000	100.00	35,000,000.00	100.00	35,000,000.00	0.00	35,000,000.00	AA+	1.40
FLOATING RATE SECURITIES											
PROCTER & GAMBLE CO. 0.477% Due 11-14-12			10,000,000	100.00	10,000,000.00	100.00	10,000,490.00	10,335.00	10,010,825.00	AA-	0.40
TORONTO-DOMINION BANK FLOATER 0.494% Due 07-26-13			35,000,000	100.00	35,000,000.00	100.17	35,058,415.00	2,402.60	35,060,817.60	AA-	1.40
TORONTO-DOMINION BANK FLOAT 0.895% Due 11-01-13			20,000,000	100.00	20,000,000.00	100.45	20,089,180.00	45,227.00	20,134,407.00	AA-	0.80
TOYOTA MOTOR CREDIT CORPORATION-FLOATER 0.730% Due 01-17-14			10,000,000	100.00	10,000,000.00	100.45	10,044,650.00	2,839.86	10,047,489.86	AA-	0.40
PROCTER & GAMBLE CO. - FLOATER 0.362% Due 02-06-14			20,000,000	100.00	20,000,000.00	100.06	20,012,600.00	17,288.39	20,029,888.39	AA-	0.80
PROCTER & GAMBLE CO. 0.337% Due 02-14-14			12,500,000	100.00	12,500,000.00	100.04	12,505,137.50	9,140.62	12,514,278.12	AA-	0.50
CISCO SYSTEMS INC. - FLOATER			20,000,000	100.00	20,000,000.00	100.40	20,079,580.00	16,822.08	20,096,402.08	A+	0.80

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

Security	Call Date	Call Price	Unit	Total	Mark et	Market	Accrued	Market Value +	Pct	
One	One	Quantity	Cost	Cost	Price	Value	Interest	Accrued Interest	S&P	Assets
0.644% Due 03-14-14 BERKSHIRE HATHAWAY INC. FLOATER		20,000,000	100.00	20,000,000.00	101.16	20,231,060.00	48,531.39	20,279,591.39	AA+	0.81
1.134% Due 08-15-14 ROYAL BANK OF CANADA		10,000,000	100.00	10,000,000.00	100.99	10,098,740.00	281.46	10,099,021.46	AA-	0.40
1.013% Due 10-30-14 UNITED TECHNOLOGIES CORP.		5,000,000	100.00	5,000,000.00	101.24	5,062,015.00	7,652.08	5,069,667.08	A	0.20
0.918% Due 06-01-15 GENERAL ELECTRIC CAPITAL CORPORATION - FLOATER		20,000,000	98.61	19,722,262.50	98.53	19,705,680.00	6,431.25	19,712,111.25	AA+	0.79
0.551% Due 01-08-16										
		182,500,000		182,222,262.50		182,887,547.50	166,951.74	183,054,499.24		7.31
CORPORATE BONDS										
GENERAL ELECTRIC CAPITAL CORPORATION		10,000,000	100.80	10,080,000.00	101.31	10,131,160.00	23,437.50	10,154,597.50	AA+	0.41
1.875% Due 09-16-13 MICROSOFT CORPORATION		13,750,000	100.21	13,778,875.00	100.50	13,818,708.75	11,362.85	13,830,071.60	AAA	0.55
0.875% Due 09-27-13 CHEVRON CORPORATION		10,000,000	99.82	9,981,600.00	104.70	10,470,280.00	63,638.89	10,533,918.89	AA	0.42
3.950% Due 03-03-14 JOHNSON & JOHNSON		10,000,000	99.88	9,988,300.00	101.32	10,131,700.00	55,333.33	10,187,033.33	AAA	0.41
1.200% Due 05-15-14 WAL-MART STORES INC.		10,000,000	99.99	9,998,700.00	104.24	10,423,690.00	147,555.56	10,571,245.56	AA	0.42
3.200% Due 05-15-14 GOOGLE INC		10,000,000	99.98	9,997,700.00	101.25	10,124,860.00	56,250.00	10,181,110.00	AA-	0.40
1.250% Due 05-19-14 TORONTO-DOMINION BANK		7,500,000	99.77	7,482,675.00	101.50	7,612,305.00	30,651.04	7,642,956.04	AA-	0.30
1.375% Due 07-14-14 IBM Corp		15,000,000	99.89	14,983,200.00	100.87	15,130,380.00	0.00	15,130,380.00	AA-	0.60
0.875% Due 10-31-14 WALT DISNEY COMPANY		25,000,000	99.67	24,918,250.00	101.05	25,262,950.00	91,145.83	25,354,095.83	A	1.01
0.875% Due 12-01-14 GENERAL ELECTRIC CAPITAL CORPORATION		10,000,000	99.90	9,989,600.00	102.75	10,275,480.00	66,888.89	10,342,368.89	AA+	0.41
2.150% Due 01-09-15 INTERNATIONAL BUSINESS MACHINE CORPORATION		15,000,000	99.51	14,926,650.00	100.25	15,036,930.00	19,479.17	15,056,409.17	AA-	0.60
0.550% Due 02-06-15 BERKSHIRE HATHAWAY INC.		10,000,000	99.83	9,982,600.00	105.77	10,577,430.00	71,111.11	10,648,541.11	AA+	0.42
3.200% Due 02-11-15 AT&T INC.		10,000,000	99.93	9,992,900.00	100.93	10,092,550.00	18,958.33	10,111,508.33	A-	0.40
0.875% Due 02-13-15 ABBOTT LABORATORIES		10,000,000	99.88	9,987,580.00	105.64	10,564,400.00	115,500.00	10,679,900.00	AA	0.42
2.700% Due 05-27-15										

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

Security	Call Date	Call Price	Unit	Total	Mark et	Market	Accrued	Market Value +	Pct	
One	One	Quantity	Cost	Cost	Price	Value	Interest	Accrued Interest	S&P	Assets
TOYOTA MOTOR CREDIT CORPORATION 3.200% Due 06-17-15		10,000,000	99.88	9,987,600.00	106.47	10,647,040.00	119,111.11	10,766,151.11	AA-	0.43
WELLS FARGO & COMPANY 1.500% Due 07-01-15		20,000,000	99.80	19,960,800.00	101.65	20,329,980.00	100,000.00	20,429,980.00	A+	0.81
ANHEUSER-BUSCH INBEV WOR 0.800% Due 07-15-15		4,000,000	99.82	3,992,680.00	100.29	4,011,720.00	9,422.22	4,021,142.22	A	0.16
NATIONAL AUSTRALIA BK LT 1.600% Due 08-07-15		20,000,000	99.94	19,987,200.00	101.66	20,331,400.00	74,666.67	20,406,066.67	AA-	0.81
MICROSOFT CORPORATION 1.625% Due 09-25-15		17,000,000	103.17	17,538,110.00	103.43	17,582,607.00	27,625.00	17,610,232.00	AAA	0.70
BANK OF NOVA SCOTIA 0.750% Due 10-09-15		15,000,000	100.00	14,999,550.00	99.94	14,991,315.00	6,875.00	14,998,190.00	AA-	0.60
WAL-MART STORES INC 1.500% Due 10-25-15		10,000,000	99.46	9,945,900.00	102.77	10,276,690.00	2,500.00	10,279,190.00	AA	0.41
ROYAL BANK OF CANADA 0.800% Due 10-30-15		25,000,000	99.98	24,994,000.00	100.32	25,081,125.00	0.00	25,081,125.00	AA-	1.00
GENERAL ELECTRIC CAPITAL CORPORATION 2.250% Due 11-09-15		15,000,000	99.92	14,988,750.00	103.52	15,527,610.00	161,250.00	15,688,860.00	AA+	0.62
GOOGLE INC 2.125% Due 05-19-16		7,000,000	99.45	6,961,780.00	105.13	7,359,373.00	66,937.50	7,426,310.50	AA-	0.29
IBM Corp 1.950% Due 07-22-16		6,000,000	99.43	5,965,680.00	104.52	6,271,074.00	32,175.00	6,303,249.00	AA-	0.25
PROCTER & GAMBLE CO. CB 1.450% Due 08-15-16		5,000,000	99.20	4,959,800.00	102.55	5,127,280.00	15,305.56	5,142,585.56	AA-	0.21
BERKSHIRE HATHAWAY INC. 1.900% Due 01-31-17		20,000,000	99.99	19,999,000.00	103.11	20,622,520.00	95,000.00	20,717,520.00	AA+	0.82
GENERAL ELECTRIC CAPITAL CORPORATION 2.300% Due 04-27-17		10,000,000	99.87	9,986,900.00	103.30	10,329,800.00	2,555.56	10,332,355.56	AA+	0.41
BERKSHIRE HATHAWAY FIN. 1.600% Due 05-15-17		10,000,000	99.92	9,992,300.00	102.14	10,213,550.00	73,777.78	10,287,327.78	AA+	0.41
PEPSICO INC. 1.250% Due 08-13-17		25,000,000	99.48	24,871,000.00	101.37	25,343,150.00	67,708.33	25,410,858.33	A-	1.01
TOYOTA MOTOR CREDIT CORPORATION 1.250% Due 10-05-17		10,000,000	99.94	9,994,200.00	99.93	9,992,840.00	9,027.78	10,001,867.78	AA-	0.40
		395,250,000		395,213,880.00		403,691,897.75	1,635,250.00	405,327,147.75		16.14
CORPORATE COVERED BONDS										
ROYAL BANK OF CANADA 1.200% Due 09-19-17		15,000,000	99.99	14,998,500.00	100.49	15,073,500.00	21,000.00	15,094,500.00	AA-	0.60
FEDERAL AGENCY SECURITIES										
FEDERAL HOME LOAN BANK		15,000,000	99.78	14,967,600.00	100.08	15,012,195.00	108,333.33	15,120,528.33	AA+	0.60

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

Security	Call Date	Call Price	Unit Quantity	Total Cost	Mark et Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pct Assets	
One	One	One	One	One	One	One	One	One	One	One	
1.625% Due 11-21-12 FEDERAL HOME LOAN BANK DISCOUNTY CORP.			25,000,000	99.97	24,992,833.33	99.99	24,996,875.00	0.00	24,996,875.00	AA+	1.00
0.000% Due 12-21-12 FEDERAL HOME LOAN BANK DISCOUNT CORP.			25,000,000	99.97	24,991,666.67	99.97	24,992,925.00	0.00	24,992,925.00	AA+	1.00
0.000% Due 01-25-13 FEDERAL HOME LOAN MORTGAGE CORPORATION DISCOUNT NOTE			26,000,000	99.96	25,988,877.72	99.97	25,991,420.00	0.00	25,991,420.00	AA+	1.04
0.000% Due 02-08-13 FEDERAL HOME LOAN BANK DISCOUNT CORP.			15,000,000	99.87	14,981,062.50	99.96	14,994,705.00	0.00	14,994,705.00	AA+	0.60
0.000% Due 02-15-13 FEDERAL NATIONAL MORTGAGE ASSOCIATION			20,000,000	99.86	19,971,200.00	100.49	20,097,960.00	67,083.33	20,165,043.33	AA+	0.80
1.750% Due 02-22-13 FREDDIE DISCOUNT			25,000,000	99.94	24,984,736.11	99.96	24,988,900.00	0.00	24,988,900.00	AA+	1.00
0.000% Due 03-04-13 FEDERAL HOME LOAN BANK			15,000,000	99.82	14,972,700.00	100.57	15,084,780.00	27,760.42	15,112,540.42	AA+	0.60
1.625% Due 03-20-13 FEDERAL HOME LOAN BANK			10,000,000	100.00	10,000,000.00	100.01	10,000,990.00	9,944.44	10,010,934.44	AA+	0.40
0.200% Due 05-02-13 FEDERAL HOME LOAN BANK	01-30-13	100.00	10,000,000	100.00	10,000,000.00	100.02	10,002,110.00	7,233.33	10,009,343.33	AA+	0.40
0.280% Due 05-07-13 FEDERAL NATIONAL MORTGAGE ASSOCIATION			20,000,000	99.84	19,967,800.00	100.78	20,155,280.00	169,166.67	20,324,446.67	AA+	0.81
1.750% Due 05-07-13 FEDERAL HOME LOAN BANK			10,000,000	100.00	10,000,000.00	100.08	10,008,240.00	14,583.33	10,022,823.33	AA+	0.40
0.350% Due 05-30-13 FEDERAL NATIONAL MORTGAGE ASSOCIATION			25,000,000	99.98	24,994,750.00	100.80	25,200,350.00	61,631.94	25,261,981.94	AA+	1.01
1.250% Due 08-20-13 FEDERAL HOME LOAN BANK			35,000,000	99.86	34,951,350.00	100.24	35,083,965.00	30,625.00	35,114,590.00	AA+	1.40
0.500% Due 08-28-13 FEDERAL HOME LOAN MORTGAGE CORPORATION			20,000,000	99.94	19,987,400.00	100.13	20,026,880.00	0.00	20,026,880.00	AA+	0.80
0.375% Due 10-30-13 FEDERAL NATIONAL MORTGAGE ASSOCIATION	11-14-12	100.00	45,000,000	99.99	44,996,000.00	100.01	45,004,635.00	125,250.00	45,129,885.00	AA+	1.80
0.600% Due 11-14-13 FEDERAL HOME LOAN BANK			22,000,000	99.74	21,942,580.00	100.15	22,033,726.00	35,291.67	22,069,017.67	AA+	0.88
0.375% Due 11-27-13 FEDERAL NATIONAL MORTGAGE ASSOCIATION			10,000,000	99.96	9,995,700.00	100.61	10,060,840.00	27,708.33	10,088,548.33	AA+	0.40

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

Security	Call Date	Call Price	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pct Assets
0.750% Due 12-18-13 FEDERAL HOME LOAN MORTGAGE CORPORATION	12-20-12	100.00	5,000,000	100.00	5,000,000.00	100.04	5,001,900.00	11,371.53	5,013,271.53	AA+	0.20
0.625% Due 12-20-13 FEDERAL NATIONAL MORTGAGE ASSOCIATION	12-27-12	100.00	10,000,000	100.20	10,020,000.00	100.04	10,004,080.00	17,222.22	10,021,302.22	AA+	0.40
0.500% Due 12-27-13 FEDERAL HOME LOAN BANK			37,000,000	99.98	36,992,600.00	100.14	37,053,132.00	35,458.33	37,088,590.33	AA+	1.48
0.375% Due 01-29-14 FEDERAL HOME LOAN MORTGAGE CORPORATION	02-21-13	100.00	25,000,000	100.00	25,000,000.00	100.08	25,020,725.00	21,875.00	25,042,600.00	AA+	1.00
0.450% Due 02-21-14 FEDERAL NATIONAL MORTGAGE ASSOCIATION			10,000,000	99.86	9,986,000.00	101.37	10,137,420.00	38,750.00	10,176,170.00	AA+	0.41
1.125% Due 06-27-14 FEDERAL HOME LOAN MORTGAGE CORPORATION			20,000,000	99.87	19,973,600.00	101.32	20,263,120.00	35,555.56	20,298,675.56	AA+	0.81
1.000% Due 08-27-14 FEDERAL HOME LOAN BANK	11-02-12	100.00	25,000,000	100.00	25,000,000.00	100.02	25,005,325.00	8,055.56	25,013,380.56	AA+	1.00
0.400% Due 10-02-14 FEDERAL NATIONAL MORTGAGE ASSOCIATION			10,000,000	99.95	9,995,100.00	100.57	10,056,750.00	0.00	10,056,750.00	AA+	0.40
0.625% Due 10-30-14 FEDERAL HOME LOAN MORTGAGE CORPORATION	11-14-12	100.00	10,000,000	100.00	10,000,000.00	100.02	10,001,890.00	40,590.28	10,042,480.28	AA+	0.40
0.875% Due 11-14-14 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06-04-13	100.00	30,000,000	100.00	30,000,000.00	100.11	30,033,990.00	67,375.00	30,101,365.00	AA+	1.20
0.550% Due 12-04-14 FEDERAL HOME LOAN MORTGAGE CORPORATION	12-05-12	100.00	10,000,000	100.00	10,000,000.00	100.05	10,005,190.00	40,555.56	10,045,745.56	AA+	0.40
1.000% Due 12-05-14 FEDERAL NATIONAL MORTGAGE ASSOCIATION			10,000,000	100.00	9,999,700.00	100.84	10,084,240.00	27,500.00	10,111,740.00	AA+	0.40
0.750% Due 12-19-14 FEDERAL NATIONAL MORTGAGE ASSOCIATION	07-26-13	100.00	10,000,000	100.14	10,014,305.56	99.91	9,991,320.00	13,194.44	10,004,514.44	AA+	0.40
0.500% Due 01-26-15 FEDERAL NATIONAL MORTGAGE ASSOCIATION	05-10-13	100.00	5,000,000	100.00	5,000,000.00	100.10	5,005,060.00	6,300.00	5,011,360.00	AA+	0.20
0.560% Due 02-10-15 FEDERAL HOME LOAN MORTGAGE CORPORATION	03-12-14	100.00	7,500,000	100.00	7,500,000.00	100.49	7,536,757.50	6,635.42	7,543,392.92	AA+	0.30
0.650% Due 03-12-15											

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

Security	Call Date	Call Price	Unit	Total	Mark et	Market	Accrued	Market Value +	Pct		
One	One	Quantity	Cost	Cost	Price	Value	Interest	Accrued Interest	S&P	Assets	
FEDERAL HOME LOAN MORTGAGE CORPORATION 0.500% Due 04-17-15			10,000,000	99.73	9,972,800.00	100.33	10,032,830.00	1,944.44	10,034,774.44	AA+	0.40
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.750% Due 04-24-15	04-24-13	100.00	10,000,000	100.00	10,000,000.00	100.13	10,013,350.00	1,458.33	10,014,808.33	AA+	0.40
FEDERAL HOME LOAN MORTGAGE CORPORATION 0.600% Due 05-22-15	05-22-13	100.00	7,500,000	100.00	7,500,000.00	100.16	7,511,782.50	19,875.00	7,531,657.50	AA+	0.30
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.000% Due 05-29-15	05-29-13	100.00	20,000,000	100.59	20,118,600.00	100.41	20,081,740.00	84,444.44	20,166,184.44	AA+	0.80
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.650% Due 05-29-15	05-29-13	100.00	10,000,000	100.00	10,000,000.00	100.13	10,013,260.00	27,444.44	10,040,704.44	AA+	0.40
FEDERAL FARM CREDIT BANK 0.500% Due 06-23-15			26,000,000	99.69	25,919,920.00	100.28	26,072,280.00	46,222.22	26,118,502.22	AA+	1.04
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.540% Due 08-07-15	02-07-13	100.00	5,000,000	100.00	5,000,000.00	100.01	5,000,620.00	6,300.00	5,006,920.00	AA+	0.20
FEDERAL HOME LOAN BANK 0.500% Due 11-20-15			15,000,000	99.97	14,995,200.00	100.15	15,021,990.00	33,541.67	15,055,531.67	AA+	0.60
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.150% Due 11-30-15	11-30-12	100.00	5,000,000	100.00	5,000,000.00	100.07	5,003,315.00	23,958.33	5,027,273.33	AA+	0.20
FEDERAL HOME LOAN MORTGAGE CORPORATION 1.000% Due 02-10-16	02-10-14	100.00	10,000,000	100.70	10,070,000.00	100.67	10,066,910.00	22,500.00	10,089,410.00	AA+	0.40
FEDERAL HOME LOAN MORTGAGE CORPORATION 0.850% Due 02-24-16	02-24-14	100.00	5,000,000	100.00	5,000,000.00	100.47	5,023,395.00	7,909.72	5,031,304.72	AA+	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.800% Due 02-24-16	02-24-14	100.00	5,000,000	100.00	5,000,000.00	100.50	5,025,040.00	7,444.44	5,032,484.44	AA+	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.090% Due 04-04-16	04-04-13	100.00	25,000,000	100.48	25,119,150.00	100.35	25,088,125.00	20,437.50	25,108,562.50	AA+	1.00
FEDERAL HOME LOAN MORTGAGE CORPORATION 1.000% Due 05-16-16	05-16-13	100.00	19,250,000	100.28	19,304,055.56	100.23	19,293,485.75	88,229.17	19,381,714.92	AA+	0.77
FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.250% Due 06-20-16	06-20-13	100.00	20,000,000	100.85	20,170,705.56	100.53	20,106,620.00	90,972.22	20,197,592.22	AA+	0.80
FEDERAL NATIONAL MORTGAGE	05-29-13	100.00	10,000,000	100.46	10,046,455.56	100.26	10,026,390.00	17,222.22	10,043,612.22	AA+	0.40

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

Security	Call Date	Call Price	Unit	Total	Mark et	Market	Accrued	Market Value +	Pct		
One	One	Quantity	Cost	Cost	Price	Value	Interest	Accrued Interest	S&P	Assets	
ASSOCIATION											
1.000% Due 08-29-16 FEDERAL NATIONAL MORTGAGE ASSOCIATION			10,000,000	99.82	9,981,800.00	102.47	10,246,740.00	11,458.33	10,258,198.33	AA+	0.41
1.250% Due 09-28-16 FEDERAL HOME LOAN MORTGAGE CORPORATION			15,000,000	100.00	15,000,600.00	101.01	15,151,500.00	9,583.33	15,161,083.33	AA+	0.61
1.000% Due 03-08-17 FEDERAL NATIONAL MORTGAGE ASSOCIATION	06-28-13	100.00	15,000,000	100.75	15,113,231.25	100.43	15,064,830.00	57,656.25	15,122,486.25	AA+	0.60
1.125% Due 06-28-17 FEDERAL HOME LOAN MORTGAGE CORPORATION			15,000,000	99.48	14,922,450.00	100.97	15,144,840.00	50,833.33	15,195,673.33	AA+	0.61
1.000% Due 06-29-17 FEDERAL HOME LOAN MORTGAGE CORPORATION	07-03-13	100.00	10,000,000	101.84	10,184,400.00	101.30	10,129,590.00	73,750.00	10,203,340.00	AA+	0.41
2.250% Due 07-03-17 FEDERAL HOME LOAN MORTGAGE CORPORATION	07-17-13	100.00	55,000,000	101.65	55,907,405.56	101.20	55,661,375.00	317,777.78	55,979,152.78	AA+	2.23
2.000% Due 07-17-17 FEDERAL HOME LOAN MORTGAGE CORPORATION	08-08-13	100.00	10,000,000	101.68	10,167,777.78	101.31	10,131,080.00	46,111.11	10,177,191.11	AA+	0.41
2.000% Due 08-08-17 FEDERAL HOME LOAN MORTGAGE CORPORATION	08-14-13	100.00	15,000,000	101.68	15,251,916.67	101.34	15,200,265.00	64,166.67	15,264,431.67	AA+	0.61
2.000% Due 08-14-17 FEDERAL NATIONAL MORTGAGE ASSOCIATION	02-28-13	100.00	10,000,000	100.57	10,057,305.56	100.37	10,036,990.00	24,062.50	10,061,052.50	AA+	0.40
1.375% Due 08-28-17 FEDERAL HOME LOAN MORTGAGE CORPORATION	09-27-13	100.00	5,000,000	100.00	5,000,000.00	100.24	5,012,205.00	4,722.22	5,016,927.22	AA+	0.20
1.000% Due 09-27-17 FEDERAL NATIONAL MORTGAGE ASSOCIATION			12,000,000	99.99	11,999,400.00	100.14	12,016,212.00	1,458.33	12,017,670.33	AA+	0.48
0.875% Due 10-26-17 FEDERAL NATIONAL MORTGAGE ASSOCIATION			10,000,000	99.55	9,955,500.00	99.55	9,955,500.00	31,840.28	9,987,340.28	AA+	0.40
0.875% Due 12-20-17			982,250,000		983,926,235.39		986,069,935.75	2,248,375.00	988,318,310.75		39.43
UNITED STATES TREASURIES											
UNITED STATES TREAS NTS 0.625% Due 01-31-13			50,000,000	99.59	49,796,875.00	100.12	50,058,593.75	78,125.00	50,136,718.75	AA+	2.00
UNITED STATES TREAS NTS			50,000,000	100.00	50,000,000.00	100.23	50,113,300.00	0.00	50,113,300.00	AA+	2.00

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

Security	Call Date	Call Price	Unit	Total	Mark et Price	Market	Accrued	Market Value +	Pct		
One	One	Quantity	Cost	Cost	Price	Value	Interest	Accrued Interest	S&P	Assets	
0.625% Due 04-30-13 UNITED STATES TREAS NTS			10,000,000	100.30	10,030,468.75	104.54	10,453,910.00	88,926.63	10,542,836.63	AA+	0.42
2.125% Due 05-31-15 UNITED STATES TREAS NTS			50,000,000	99.57	49,785,156.25	101.26	50,628,900.00	182,889.34	50,811,789.34	AA+	2.02
0.875% Due 11-30-16 UNITED STATES TREAS NTS			50,000,000	99.74	49,871,460.64	99.73	49,863,300.00	54,687.50	49,917,987.50	AA+	1.99
0.625% Due 08-31-17 UNITED STATES TREAS NTS			100,000,000	99.42	99,423,634.96	99.65	99,648,400.00	53,228.02	99,701,628.02	AA+	3.98
0.625% Due 09-30-17 UNITED STATES TREAS NTS			50,000,000	99.82	49,910,156.25	102.66	51,332,050.00	58,550.82	51,390,600.82	AA+	2.05
1.375% Due 09-30-18			360,000,000		358,817,751.85		362,098,453.75	516,407.32	362,614,861.07		14.48
TOTAL PORTFOLIO			2,486,000,000		2,486,569,329.74		2,500,983,234.75	4,808,123.13	2,505,791,357.88		100.00

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

SAN MATEO COUNTY TREASURER'S OFFICE
REALIZED GAINS AND LOSSES - SETTLED TRADES
SAN MATEO COUNTY POOL
From 10-01-12 Through 10-31-12

<u>Open Date</u>	<u>Close Date</u>	<u>Quantity</u>	<u>Security</u>	<u>Cost Basis</u>	<u>Proceeds</u>	<u>Gain Or Loss</u>	
						<u>Short Term</u>	<u>Long Term</u>
TOTAL GAINS						170,062.50	67,800.00
TOTAL LOSSES						0.00	0.00
TOTAL REALIZED GAIN/LOSS			237,862.50				

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

DIVERSIFICATION REPORT

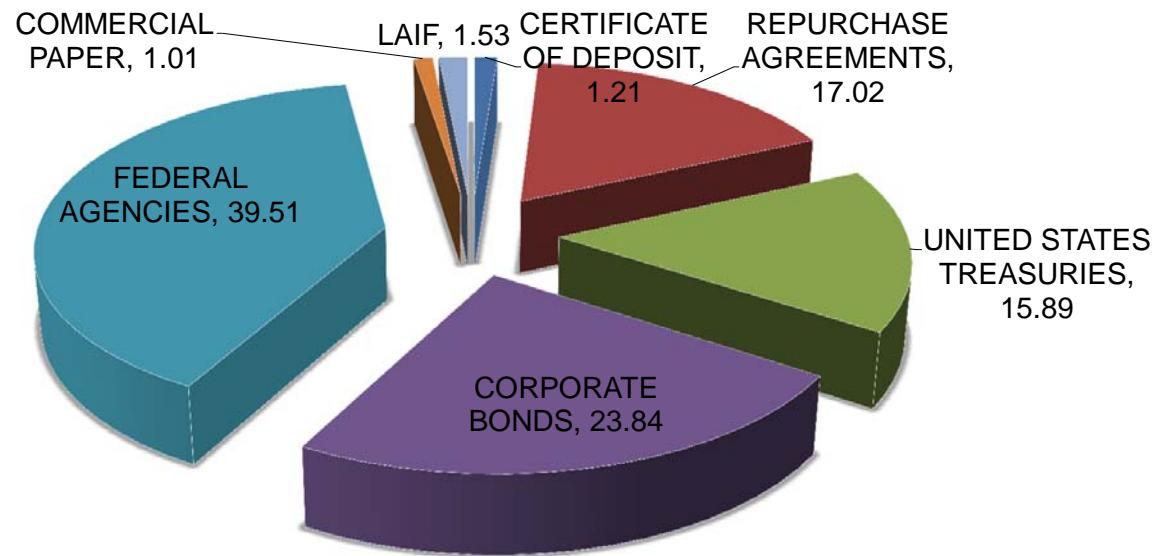
October 31, 2012							2,486,000,000 Portfolio Total
	<u>CN</u>	<u>CN FRN</u>	<u>CB</u>	<u>CD</u>	<u>CP</u>	<u>TOTAL</u>	<u>% to Portf</u>
Abbott Labs	10,000,000	-				10,000,000	0.402%
Anheuser-Busch InBev	4,000,000	-				4,000,000	0.161%
AT&T Company	10,000,000	-				10,000,000	0.402%
Bank of Nova Scotia	15,000,000					15,000,000	0.603%
Berkshire Hathwy	40,000,000	20,000,000				60,000,000	2.414%
Chevron Corp	10,000,000	-				10,000,000	0.402%
Cisco Systems Inc.	-	20,000,000	-	-	-	20,000,000	0.805%
Deutsche Bank	-	-	-	10,000,000	25,000,000	35,000,000	1.408%
General Elec. Captl Corp.	45,000,000	20,000,000	-			65,000,000	2.615%
Google Inc.	17,000,000	-	-			17,000,000	0.684%
IBM Corp.	36,000,000	-	-			36,000,000	1.448%
Johnson & Johnson	10,000,000	-	-	-	-	10,000,000	0.402%
Microsoft Corp.	30,750,000	-	-	-	-	30,750,000	1.237%
National Australia BK-NY	20,000,000	-	-	-	-	20,000,000	0.805%
Pepsico Inc.	25,000,000	-	-	-	-	25,000,000	1.006%
Procter & Gamble Co.	5,000,000	42,500,000				47,500,000	1.911%
Royal Bank of Canada	25,000,000	10,000,000	15,000,000	20,000,000		70,000,000	2.816%
Toronto Dominion Bank	7,500,000	55,000,000				62,500,000	2.514%
Toyota Motor Credit	20,000,000	10,000,000	-		-	30,000,000	1.207%
United Technologies Corp.		5,000,000	-			5,000,000	0.201%
Wal Mart Stores	20,000,000	-				20,000,000	0.805%
Walt Disney	25,000,000					25,000,000	1.006%
Wells Fargo & Co	20,000,000					20,000,000	0.805%
	395,250,000	182,500,000	15,000,000	30,000,000	25,000,000	647,750,000	26.056%

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

Asset Allocation San Mateo County Treasurer

as of October 30, 2012

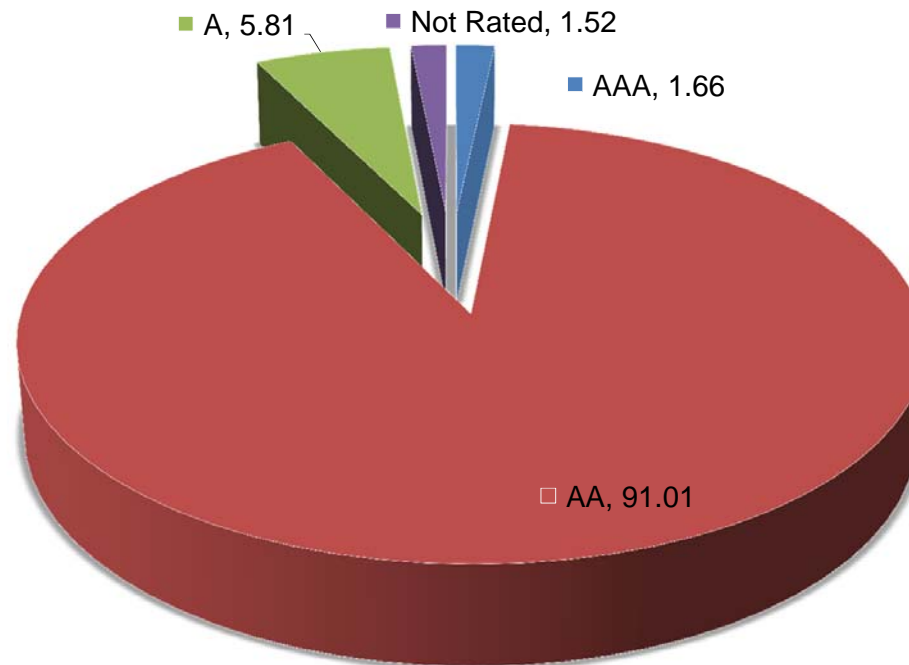
% by Par Value



Pooled Funds - Credit Quality San Mateo County Treasurer

As of October 30, 2012

by Market Value on S&P Rating



ROLLING YEAR PROJECTED CASHFLOW

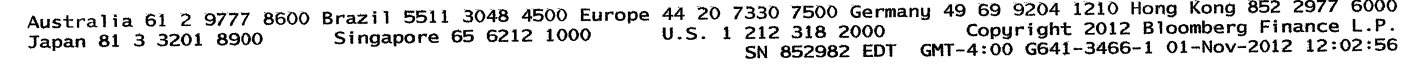
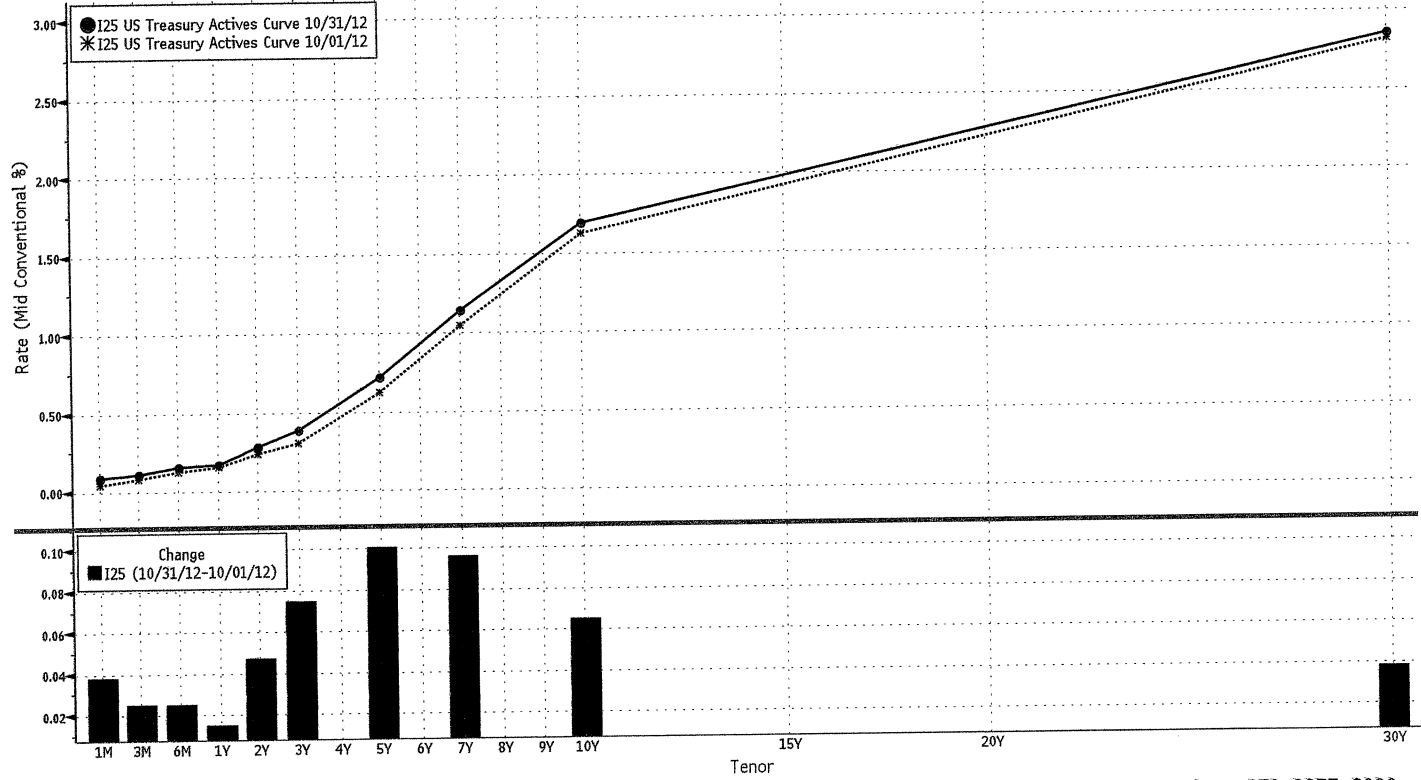
(IN 000'S)

	2012		2013										TOTAL
	NOVEMBER	DECEMBER	JANUARY	FEBRUARY	MARCH	APRIL	MAY	JUNE	JULY	AUGUST	SEPTEMBER	OCTOBER	TOTAL
CASH IN:													
Taxes:													
Secured	\$213,497.5	\$449,941.2	\$48,539.3	\$47,749.2	\$153,902.1	\$357,572.5	\$9,615.5	\$4,893.9	\$689.0	\$0.0	\$98.0	\$134,309.9	\$1,420,808.1
Unsecured	\$716.5	\$674.6	\$116.4	\$89.8	\$63.4	\$42.2	\$22.8	\$57.4	\$9,216.7	\$28,811.9	\$17,869.2	\$496.1	\$58,177.0
Supplemental	\$1,395.2	\$3,831.3	\$2,430.2	\$1,724.8	\$1,631.6	\$3,381.7	\$762.8	\$1,360.3	\$1,025.5	\$219.6	\$52.2	\$443.5	\$18,258.7
Mixed	\$13,441.0	\$42,946.9	\$4,828.8	\$4,702.6	\$12,420.9	\$42,143.8	\$3,241.9	\$3,608.5	\$6,037.7	\$25,264.3	\$14,834.4	\$16,364.7	\$189,835.5
Automatics	\$30,850.8	\$35,536.9	\$24,922.3	\$34,317.0	\$31,306.8	\$31,008.3	\$35,973.1	\$30,991.2	\$31,699.1	\$35,391.8	\$31,522.7	\$30,397.2	\$383,917.3
Automatics - Schools Appt	\$13,257.3	\$11,611.5	\$36,141.6	\$5,586.6	\$962.0	\$33,901.3	\$8,177.6	\$462.1	\$33,446.4	\$37,969.2	\$22,740.6	\$8,305.8	\$212,561.9
Unscheduled Sub. (Lockbox)	\$24,280.7	\$21,554.3	\$46,511.8	\$30,279.5	\$28,711.9	\$37,650.7	\$17,784.8	\$34,830.1	\$12,573.9	\$32,567.2	\$37,976.6	\$29,624.9	\$354,346.4
Treasurer's Deposit	\$118,047.5	\$111,367.0	\$113,705.1	\$62,486.1	\$81,642.9	\$142,583.2	\$77,867.7	\$122,296.7	\$61,959.2	\$72,480.8	\$56,483.1	\$97,489.1	\$1,118,408.4
Hospitals (Treasurer's Office)	\$645.9	\$783.6	\$715.2	\$638.1	\$660.1	\$704.8	\$899.1	\$767.8	\$633.7	\$551.9	\$607.8	\$717.6	\$8,325.6
Revenue Services	\$216.1	\$177.1	\$222.9	\$217.6	\$218.3	\$214.2	\$210.1	\$194.2	\$213.1	\$205.5	\$183.5	\$203.9	\$2,476.5
Housing Authority	\$5,821.5	\$5,206.9	\$578.8	\$650.2	\$610.6	\$565.9	\$643.0	\$684.6	\$649.4	\$506.1	\$651.4	\$328.2	\$16,896.6
TRAN/OTHER Deposits-county	\$0.0	\$0.0	\$0.0	\$0.0	\$1,663.6	\$6,485.1	\$18,924.2	\$10,341.9	\$15,894.8	\$122.0	\$2,916.4	\$2,476.1	\$58,824.1
TRAN/OTHER Deposits-schools	\$0.0	\$0.0	\$221.9	\$2,099.0	\$12,306.9	\$14,122.0	\$16,000.0	\$10,319.9	\$50,736.5	\$29.9	\$3,506.8	\$356.8	\$109,699.7
Bond/BANS Proceeds	\$0.0	\$1.0	\$1,753.1	\$52,323.8	\$791.2	\$406.3	\$83,822.3	\$743.2	\$928.0	\$2,462.6	\$5.5	\$19,736.0	\$162,973.0
Retirement Deposit	\$10,000.0	\$0.0	\$0.0	\$0.0	\$0.0	\$0.0	\$8,000.0	\$0.0	\$0.0	\$35.2	\$0.0	\$7,000.0	\$25,035.2
Coupon Interest	\$1,446.5	\$1,073.4	\$1,057.5	\$1,752.1	\$1,995.9	\$873.1	\$1,926.5	\$800.2	\$1,309.0	\$1,795.6	\$1,884.7	\$937.1	\$16,851.6
TOTAL CASH IN:	\$433,616.5	\$684,705.7	\$281,744.9	\$244,616.4	\$328,888.2	\$671,655.1	\$283,871.4	\$222,352.0	\$227,012.0	\$238,413.6	\$191,332.8	\$349,186.9	\$4,157,395.5
CASH OUT:													
Tax Apportionments: checks	(\$20,076.4)	(\$139,108.1)	(\$1,679.4)	\$0.0	(\$9,559.9)	(\$95,304.0)	(\$3,106.0)	(\$43,935.8)	(\$515.0)	\$0.0	\$0.0	\$0.0	(\$313,284.6)
Outside Withdrawals	(\$26,800.1)	(\$84,485.5)	(\$17,553.5)	(\$19,150.8)	(\$16,335.4)	(\$29,504.3)	(\$7,437.2)	(\$21,428.1)	(\$18,602.2)	(\$29,368.4)	(\$7,600.0)	(\$10,530.0)	(\$288,795.5)
Returned Checks/Miscellaneous	(\$478.0)	(\$1,327.3)	(\$220.6)	(\$209.2)	(\$207.2)	(\$416.3)	(\$75.4)	(\$77.5)	(\$36.5)	(\$539.9)	(\$101.6)	(\$109.1)	(\$3,798.6)
TRAN/Other Payments-county	\$0.0	\$0.0	(\$4,500.0)	\$0.0	(\$3,427.3)	(\$16,172.0)	(\$2,338.3)	(\$5,081.4)	(\$28,113.3)	(\$8,000.0)	(\$652.6)	(\$5,191.4)	(\$73,476.3)
TRAN/Other Payments-schools	\$0.0	(\$107.9)	(\$469.9)	(\$1,312.3)	(\$1,250.0)	(\$17,284.0)	(\$31,046.8)	(\$41,693.8)	(\$29,386.0)	(\$12,666.6)	(\$9,548.7)	(\$31,364.0)	(\$176,130.0)
GO Bond Payments	\$0.0	(\$3,125.0)	(\$34,773.5)	(\$49,625.4)	(\$17,153.0)	(\$1,743.6)	\$0.0	(\$33,738.4)	(\$41,401.1)	(\$22,670.5)	(\$40,981.9)	(\$3,474.1)	(\$248,686.5)
Housing Authority	(\$6,065.7)	(\$5,428.5)	(\$3,185.8)	(\$3,110.1)	(\$3,311.1)	(\$3,041.9)	(\$3,065.8)	(\$3,068.7)	(\$3,597.5)	(\$5,942.3)	(\$2,627.7)	(\$2,975.0)	(\$45,420.1)
Payroll-county	(\$33,861.1)	(\$45,443.9)	(\$38,978.0)	(\$33,252.4)	(\$33,368.0)	(\$37,269.5)	(\$33,100.0)	(\$46,238.3)	(\$38,766.4)	(\$38,971.9)	(\$32,845.7)	(\$32,563.1)	(\$444,658.3)
schools	(\$43,694.5)	(\$55,909.2)	(\$36,234.0)	(\$49,226.6)	(\$50,655.7)	(\$49,617.9)	(\$50,374.4)	(\$52,500.7)	(\$30,943.5)	(\$30,325.8)	(\$39,688.9)	(\$44,777.0)	(\$533,948.2)
retirement	(\$12,080.6)	(\$11,762.7)	(\$50,007.9)	(\$13,292.7)	(\$11,806.2)	(\$12,663.5)	(\$12,644.0)	(\$12,397.5)	(\$12,099.9)	(\$12,105.9)	(\$13,375.4)	(\$11,853.4)	(\$186,089.7)
School Vendors	(\$48,495.2)	(\$63,846.1)	(\$47,049.2)	(\$55,897.7)	(\$53,825.4)	(\$49,337.9)	(\$59,650.7)	(\$63,772.2)	(\$58,416.8)	(\$57,924.2)	(\$45,210.1)	(\$69,151.0)	(\$672,576.5)
Controllers EDP	(\$40,224.4)	(\$70,380.3)	(\$66,636.7)	(\$53,759.8)	(\$51,125.9)	(\$52,177.4)	(\$59,730.2)	(\$53,372.9)	(\$66,016.4)	(\$51,824.2)	(\$47,597.6)	(\$69,127.8)	(\$681,973.6)
SMCCCD	(\$13,350.6)	(\$14,275.7)	(\$7,384.9)	(\$18,128.3)	(\$11,183.4)	(\$12,500.0)	(\$34,889.5)	(\$13,586.7)	(\$11,154.0)	(\$10,212.1)	(\$16,950.8)	(\$14,895.0)	(\$178,511.0)
Other ARS Debits	(\$19,075.4)	(\$20,963.5)	(\$12,660.1)	(\$14,224.5)	(\$27,347.4)	(\$15,733.3)	(\$22,756.5)	(\$20,167.1)	(\$18,326.7)	(\$16,022.6)	(\$14,537.3)	(\$19,505.5)	(\$221,319.9)
TOTAL CASH OUT:	(\$264,202.0)	(\$516,163.7)	(\$321,333.5)	(\$311,189.8)	(\$290,555.9)	(\$392,765.6)	(\$320,214.8)	(\$411,059.1)	(\$357,375.3)	(\$296,574.4)	(\$271,718.3)	(\$315,516.4)	(\$4,068,668.8)
TOTAL ESTIMATED CASH FLOW QUARTERLY CASH FLOW TOTALS	\$169,414.5	\$168,542.0	(\$39,588.7)	(\$66,573.4)	\$38,332.3 (\$67,829.7)	\$278,889.5	(\$36,343.4)	(\$188,707.1) \$53,839.0	(\$130,363.3)	(\$58,160.8)	(\$80,385.5) (\$268,909.6)	\$33,670.5	\$88,726.7
**MATURING SECURITIES	\$25,000.0	\$50,000.0	\$85,000.0	\$61,000.0	\$60,000.0	\$50,000.0	\$50,000.0	\$0.0	\$35,000.0	\$60,000.0	\$23,750.0	\$20,000.0	\$519,750.0
** Excludes any overnight investment													
Possible Calls	\$85,000.0	\$25,000.0	\$10,000.0	\$40,000.0	\$0.0	\$35,000.0	\$71,750.0	\$65,000.0	\$75,000.0	\$25,000.0	\$5,000.0	\$0.0	\$436,750.0
State Funding Removed	\$101,025.7	\$99,839.3	(\$147,164.4)	(\$136,756.5)	(\$22,648.4)	\$176,329.2	(\$98,278.9)	(\$254,990.5)	(\$208,082.7)	(\$164,089.0)	(\$172,625.3)	(\$34,657.4)	(\$862,098.9)

<HELP> for explanation.

US Treasury Actives Curve
97) Actions
98) Table
99) Feedback
Graph Curves

Last 1D 1W 1M Date ▼
 Lower Chart
Hist Chart
Curve List
Interpolation & RV



Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2012 Bloomberg Finance L.P.
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US Treasury Actives Curve 97) Actions 98) Chart 99) Feedback

Page 1/1 Graph Curves

Last 1D 1W 1M Date ▼

< Curve List

Interpolation & RV

○Values and Members ○Values ○Members •Constituents

I25 US Treasury Actives Curve				I25 US Treasury Actives Curve			I25 (Change)	
10/31/12				10/01/12			10/31/12-10/01/12	
Tenor	Description	Mid Price	Mid Yield	Description	Mid Price	Mid Yield	Price	Yield
1M	B 0 11/29/12 Govt	0.085	0.086	B 0 10/25/12 Govt	0.048	0.048	0.037	0.038
3M	B 0 01/31/13 Govt	0.108	0.109	B 0 12/27/12 Govt	0.083	0.084	0.025	0.025
6M	B 0 05/02/13 Govt	0.153	0.155	B 0 03/28/13 Govt	0.128	0.129	0.025	0.025
1Y	B 0 10/17/13 Govt	0.168	0.170	B 0 09/19/13 Govt	0.153	0.155	0.015	0.015
2YT	0 1/4 10/31/14 Govt	99-30	0.283	T 0 1/4 09/30/14 Govt	100-01	0.236	-0.094	0.047
3YT	0 1/4 10/15/15 Govt	99-19 ³ / ₄	0.382	T 0 1/4 09/15/15 Govt	99-26 ³ / ₄	0.307	-0.219	0.075
5YT	0 3/4 10/31/17 Govt	100-04+	0.722	T 0 5/8 09/30/17 Govt	100-00 ³ / ₄	0.621	0.117	0.101
7YT	1 1/4 10/31/19 Govt	100-23 ¹ / ₄	1.142	T 1 09/30/19 Govt	99-22 ¹ / ₄	1.045	1.031	0.096
10YT	1 5/8 08/15/22 Govt	99-13	1.691	Same	99-31 ³ / ₄	1.626	-0.586	0.065
30YT	2 3/4 08/15/42 Govt	97-26 ³ / ₄	2.858	Same	98-18 ³ / ₄	2.820	-0.750	0.038

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