



Sandie Arnott
TREASURER-TAX COLLECTOR

SAN MATEO COUNTY INVESTMENT POOL FUND FEBRUARY 2023 MONTH END REPORT





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INTRODUCTION SUMMARY

Gross earnings for the month ending February 2023 were 2.414%. Current average maturity of the portfolio is 1.54 years with an average duration of 1.41 years. As of the end of the month, the pool is currently on pace to meet the target rate. The current Par Value of the pool is \$7.299 Billion. The largest non-government aggregate position is currently Toronto Dominion Bank NY at 1.08%. The portfolio continues to hold no derivative products.

The estimated earnings for FY 2022-23 is 2.00%.

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 compliance advisor, Silicon Valley Treasury Consulting Group, confirms these reports are in compliance with the Investment Policy dated Calendar Year 2023. Please visit our website if you wish to review Silicon Valley Treasury Consulting Group's monthly compliance report:

<https://www.smcgov.org/treasurer/investment-information>

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

Best regards,

Sandie Arnott
Treasurer-Tax Collector



Sandie Arnott
Treasurer-Tax Collector

February 28, 2023

RE: SAN MATEO COUNTY INVESTMENT POOL, GASB FAIR MARKET VALUE FACTOR AS OF 2/28/23

As of February 28, 2023, the GASB fair market value factor for the San Mateo County Investment Pool is 0.96476



**ESTIMATED SUMMARY OF POOL EARNINGS
FEBRUARY 2023**

	<u>Par Value</u>	<u>Gross Earnings</u>	<u>Realized Gain/Loss & Interest Received</u>	<u>Period Earnings</u>
<u>Fixed Income Securities Maturing > 1 year</u>				
U S Treasury Notes	\$ 1,369,555,000.00	\$ 996,707.19		\$ 522,851.18
Corporate Notes	690,982,000.00	1,263,867.80		93,620.82
Floating Rate Securities	22,000,000.00	30,134.68		12,266.41
Federal Agencies	1,593,656,000.00	4,479,489.52		125.00
U.S. Instrumentalities	\$139,040,000	78,581.67		21,144.76
Asset Backed Securities	\$58,434,844.76	26,139.59		134,072.94
Certificate of Deposit	-	-		26,844.53
	\$ 3,873,667,844.76	\$ 6,874,920.46	Total Realized Income	\$ 810,925.64
 <u>Short Term Securities Maturing < 1 year</u>				
U S Treasury Notes	\$ 663,400,000.00	\$ 567,071.55		
Corporate Notes	143,865,000.00	116,471.45		
Floating Rate Securities	-	-		
Federal Agencies	1,942,214,000.00	4,151,766.44		
U.S. Instrumentalities	126,356,000.00	219,687.57		
U.S. Treasury Bills	-	-		
Asset Backed Securities	-	-		
Certificate of Deposit	294,000,000.00	593,300.82		
Commercial Paper	105,000,000.00	313,483.33		
Dreyfus	1,068,052.77	-		
CAMP	\$150,000,000	96,369.87		
LAIF	-	-		
	\$ 3,425,903,052.77	\$ 6,058,151.05		
 Total Accrued Interest	 \$ 7,299,570,897.53	 \$ 12,933,071.51		
 Total Dollar Earnings for February		 \$ 13,743,997.15		

AVERAGE BALANCE		\$ 7,421,407,074.34
GROSS EARNINGS RATE / GROSS DOLLAR EARNINGS	2.414%	13,743,997.15
ADMINISTRATION FEES*		(540,847.75)
NET EARNINGS RATE / NET DOLLAR EARNINGS	2.319%	\$ 13,203,149.40

*Current admin fees rate is at 9.5bp

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

February 28, 2023

Summary Information

	Totals		Weighted Averages
Par Value	7,299,570,898	Average YTM	5.05
Market Value	7,093,228,089.03	Average Maturity (yrs)	1.54
Total Cost	7,307,962,040.74	Average Coupon (%)	2.40
Net Gain/Loss	-214,733,951.71	Average Duration	1.41
Annual Income	172,532,371.54	Average Moody Rating	Aa1/P-1
Accrued Interest	44,204,807.27	Average S&P Rating	AA/A-1
Number of Issues	349		

Distribution by Maturity

Maturity	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Under 1 Yr	141	3,412,149,237.58	48.1	5.1	2.242%	0.4
1 Yr - 3 Yrs	141	2,569,510,199.74	36.2	5.0	2.298%	1.8
3 Yrs - 5 Yrs	67	1,111,568,651.70	15.7	5.0	3.113%	3.6

Distribution by Coupon

Coupon %	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Under 1%	96	1,846,400,438.55	26.0	4.6	0.350%	1.5
1% - 3%	142	3,006,439,260.22	42.4	4.5	2.031%	1.2
3% - 5%	74	1,319,960,165.62	18.6	6.4	4.181%	1.1
5% - 7%	37	920,428,224.63	13.0	5.8	5.201%	2.4

Distribution by Duration

Duration	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Under 1 Yr	145	3,488,322,651.66	49.2	5.1	2.279%	0.4
1 Yr - 3 Yrs	141	2,599,991,940.08	36.7	5.0	2.273%	1.9
3 Yrs - 5 Yrs	63	1,004,913,497.29	14.2	5.0	3.141%	3.7

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

February 28, 2023

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Aaa	154	3,873,251,946.37	54.6	5.1	1.540%	1.2
Aa1	2	6,668,430.11	0.1	4.9	2.903%	1.8
Aa2	4	24,517,314.93	0.3	5.2	3.653%	1.8
Aa3	3	24,969,592.02	0.4	5.2	2.222%	1.2
A1	22	182,726,205.19	2.6	5.1	1.892%	1.8
A2	35	353,677,171.08	5.0	4.9	2.123%	1.8
A3	14	126,971,930.05	1.8	5.2	2.910%	2.0
P-1	10	324,092,076.94	4.6	2.5	1.818%	0.1
Not Rated	105	2,176,353,422.35	30.7	5.3	4.068%	1.8

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
AAA	132	2,602,493,362.05	36.7	5.8	3.795%	1.7
AA+	125	3,429,572,561.77	48.3	4.7	1.421%	1.3
AA	5	46,986,053.38	0.7	5.0	2.824%	2.3
AA-	4	28,287,766.97	0.4	5.1	2.503%	1.2
A+	17	111,318,718.17	1.6	5.2	2.077%	1.4
A	24	238,959,695.27	3.4	5.1	1.950%	1.9
A-	22	201,410,767.34	2.8	4.7	2.324%	1.7
BBB+	8	91,696,081.65	1.3	5.1	2.734%	2.2
A-1+	4	151,449,888.61	2.1	2.4	1.875%	0.1
A-1	6	172,642,188.33	2.4	2.7	1.768%	0.1
Not Rated	2	18,411,005.48	0.3	4.8	4.131%	1.6

** 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
February 28, 2023

Security	Coupon	Mature Date	Call Date One	Call Price One	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pct Assets
CERTIFICATE OF DEPOSIT													
CREDIT SUISSE NEW YORK	0.59	03-17-23			35,000,000	100.00	35,000,000.00	100.00	35,000,000.00	402,675.00	35,402,675.00	A-1	0.50
TORONTO DOMINION BANK NY	2.24	04-03-23			24,000,000	100.00	24,000,000.00	100.00	24,000,000.00	488,320.00	24,488,320.00	A-1+	0.34
WESTPAC BANKING CORP NY	2.26	04-03-23			50,000,000	100.00	50,000,000.00	100.00	50,000,000.00	1,013,861.11	51,013,861.11	A-1+	0.71
COOPERATIVE RABOBANK UA	2.24	04-06-23			25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	500,888.89	25,500,888.89	A-1	0.35
HSBC BANK USA NA	2.31	04-06-23			50,000,000	100.00	50,000,000.00	100.00	50,000,000.00	1,045,916.67	51,045,916.67	A-1	0.71
TORONTO DOMINION BANK NY	2.25	04-06-23			50,000,000	100.00	50,000,000.00	100.00	50,000,000.00	1,018,750.00	51,018,750.00	A-1+	0.71
SUMITOMO MITSUI BANK NY	2.70	04-26-23			10,000,000	100.01	10,000,750.00	100.00	10,000,000.00	230,250.00	10,230,250.00	A-1	0.14
CANADIAN IMP BK COMM NY	5.50	09-01-23			50,000,000	100.00	50,000,000.00	100.00	50,000,000.00	1,375,000.00	51,375,000.00	AAA	0.71
					294,000,000		294,000,750.00		294,000,000.00	6,075,661.67	300,075,661.67		4.17
COMMERCIAL PAPER													
NATIXIS NY BRANCH	3.25	03-02-23			25,000,000	97.83	24,458,333.33	99.98	24,995,485.00	537,152.78	25,532,637.78	A-1	0.35
CREDIT AGRICOLE CIB NY	0.00	03-31-23			25,000,000	97.57	24,393,277.78	99.72	24,929,820.00	0.00	24,929,820.00	A-1	0.35
ROYAL BANK OF CANADA NY	0.00	03-31-23			25,000,000	97.54	24,385,833.33	99.72	24,928,957.50	0.00	24,928,957.50	A-1+	0.35
MUFG BANK LTD/NY	5.26	06-28-23			30,000,000	96.95	29,083,883.33	98.25	29,474,001.00	1,073,916.67	30,547,917.67	AAA	0.42
					105,000,000		102,321,327.77		104,328,263.50	1,611,069.44	105,939,332.94		1.48
LOCAL AGENCY INVESTMENT FUND													
CA ASSET MGMT PROGRAM	4.74	03-01-23			150,000,000	100.00	150,000,000.00	100.00	150,000,000.00	533,250.00	150,533,250.00	AAA	2.13
UNITED STATES TREASURY-NOTES													
UNITED STATES TREAS NTS	2.50	03-31-23			25,100,000	103.48	25,972,617.19	99.82	25,054,870.20	263,201.39	25,318,071.59	AA+	0.36
UNITED STATES TREAS NTS	1.50	03-31-23			27,800,000	99.32	27,612,132.81	99.74	27,727,636.60	173,941.99	27,901,578.59	AA+	0.39
UNITED STATES TREAS NTS	2.75	04-30-23			11,900,000	103.93	12,367,632.81	99.66	11,859,278.20	108,480.66	11,967,758.86	AA+	0.17
UNITED STATES TREAS NTS	2.75	04-30-23			22,700,000	104.12	23,634,601.56	99.66	22,622,320.60	206,933.70	22,829,254.30	AA+	0.32
UNITED STATES TREAS NTS	2.75	05-31-23			50,000,000	104.48	52,242,187.50	99.45	49,727,050.00	341,850.83	50,068,900.83	AA+	0.71
UNITED STATES TREAS NTS	2.62	06-30-23			25,000,000	102.91	25,727,539.06	99.26	24,814,450.00	106,957.87	24,921,407.87	AA+	0.35
UNITED STATES TREAS NTS	0.12	06-30-23			25,000,000	97.68	24,419,921.88	98.40	24,600,575.00	5,093.23	24,605,668.23	AA+	0.35
UNITED STATES TREAS NTS	2.75	07-31-23			25,000,000	103.65	25,912,109.38	99.07	24,766,600.00	53,176.80	24,819,776.80	AA+	0.35
UNITED STATES TREAS NTS	2.75	07-31-23			35,000,000	104.89	36,713,085.94	99.07	34,673,240.00	74,447.51	34,747,687.51	AA+	0.49
UNITED STATES TREAS NTS	2.75	08-31-23			11,800,000	103.55	12,218,531.25	98.87	11,667,250.00	0.00	11,667,250.00	AA+	0.17
UNITED STATES TREAS NTS	2.75	08-31-23			24,500,000	104.76	25,665,664.06	98.87	24,224,375.00	0.00	24,224,375.00	AA+	0.34
UNITED STATES TREAS NTS	2.87	09-30-23			9,485,000	104.35	9,897,745.70	98.75	9,366,437.50	113,122.96	9,479,560.46	AA+	0.13
UNITED STATES TREAS NTS	2.87	09-30-23			22,425,000	105.45	23,646,987.30	98.75	22,144,687.50	267,452.01	22,412,139.51	AA+	0.31
UNITED STATES TREAS NTS	0.12	10-15-23			16,500,000	99.29	16,383,339.84	96.98	16,002,426.00	7,706.04	16,010,132.04	AA+	0.23
UNITED STATES TREAS NTS	1.62	10-31-23			50,000,000	100.16	50,078,125.00	97.73	48,867,200.00	270,089.29	49,137,289.29	AA+	0.69
UNITED STATES TREAS NTS	0.25	11-15-23			32,000,000	100.25	32,081,250.00	96.64	30,924,992.00	23,204.42	30,948,196.42	AA+	0.44
UNITED STATES TREAS NTS	2.87	11-30-23			26,000,000	104.20	27,092,812.50	98.36	25,573,444.00	184,821.43	25,758,265.43	AA+	0.36
UNITED STATES TREAS NTS	0.50	11-30-23			10,000,000	99.82	9,981,640.63	96.63	9,663,280.00	12,362.64	9,675,642.64	AA+	0.14
UNITED STATES TREAS NTS	2.62	12-31-23			25,000,000	103.46	25,864,257.81	97.97	24,493,175.00	436,900.68	24,930,075.68	AA+	0.35
UNITED STATES TREAS NTS	2.50	01-31-24			18,900,000	103.59	19,577,742.19	97.66	18,457,777.80	36,546.96	18,494,324.76	AA+	0.26
UNITED STATES TREAS NTS	2.50	01-31-24			43,000,000	104.37	44,879,570.31	97.66	41,993,886.00	83,149.17	42,077,035.17	AA+	0.60
UNITED STATES TREAS NTS	2.50	01-31-24			19,000,000	103.36	19,639,023.44	97.66	18,555,438.00	36,740.33	18,592,178.33	AA+	0.26
UNITED STATES TREAS NTS	0.12	02-15-24			20,000,000	99.41	19,882,812.50	95.33	19,065,620.00	897.79	19,066,517.79	AA+	0.27
UNITED STATES TREAS NTS	2.37	02-29-24			31,790,000	103.20	32,805,789.84	97.33	30,941,842.80	0.00	30,941,842.80	AA+	0.44
UNITED STATES TREAS NTS	2.12	02-29-24			15,500,000	102.43	15,876,601.56	97.09	15,048,919.00	0.00	15,048,919.00	AA+	0.21
UNITED STATES TREAS NTS	2.12	02-29-24			40,000,000	101.59	40,635,937.50	97.09	38,835,920.00	0.00	38,835,920.00	AA+	0.55
UNITED STATES TREAS NTS	2.12	03-31-24			29,300,000	102.23	29,953,527.34	96.82	28,367,205.20	259,713.74	28,626,918.94	AA+	0.40
UNITED STATES TREAS NTS	2.25	04-30-24			15,000,000	102.87	15,430,664.06	96.75	14,512,500.00	111,878.45	14,624,378.45	AA+	0.21
UNITED STATES TREAS NTS	2.25	04-30-24			25,000,000	102.44	25,610,351.56	96.75	24,187,500.00	186,464.09	24,373,964.09	AA+	0.34
UNITED STATES TREAS NTS	2.25	04-30-24			19,000,000	106.78	20,287,695.31	96.75	18,382,500.00	141,712.71	18,524,212.71	AA+	0.26
UNITED STATES TREAS NTS	2.00	04-30-24			15,000,000	102.04	15,305,859.38	96.46	14,469,135.00	99,447.51	14,568,582.51	AA+	0.21

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PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 28, 2023

Security	Coupon	Mature Date	Call Date One	Call Price One	Unit Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pct Assets
UNITED STATES TREAS NTS	2.50	05-15-24			25,000,000	104.22	26,055,664.06	96.92	24,230,475.00	181,284.53	24,411,759.53	AA+	0.34
UNITED STATES TREAS NTS	2.00	05-31-24			15,125,000	102.00	15,427,500.00	96.23	14,554,273.25	75,207.18	14,629,480.43	AA+	0.21
UNITED STATES TREAS NTS	2.00	06-30-24			5,100,000	101.89	5,196,222.66	95.98	4,895,204.40	16,624.31	4,911,828.71	AA+	0.07
UNITED STATES TREAS NTS	2.00	06-30-24			10,000,000	101.85	10,185,156.25	95.98	9,598,440.00	32,596.69	9,631,036.69	AA+	0.14
UNITED STATES TREAS NTS	2.00	06-30-24			25,000,000	101.44	25,360,351.56	95.98	23,996,100.00	81,491.71	24,077,591.71	AA+	0.34
UNITED STATES TREAS NTS	2.00	06-30-24			25,000,000	105.14	26,285,156.25	95.98	23,996,100.00	81,491.71	24,077,591.71	AA+	0.34
UNITED STATES TREAS NTS	2.12	07-31-24			25,000,000	101.98	25,496,093.75	95.98	23,995,125.00	41,091.16	24,036,216.16	AA+	0.34
UNITED STATES TREAS NTS	1.87	08-31-24			25,000,000	100.86	25,213,867.19	95.41	23,852,550.00	0.00	23,852,550.00	AA+	0.34
UNITED STATES TREAS NTS	2.12	09-30-24			15,900,000	102.27	16,260,855.47	95.69	15,214,312.50	140,162.43	15,354,474.93	AA+	0.22
UNITED STATES TREAS NTS	1.50	09-30-24			9,000,000	100.80	9,072,070.31	94.72	8,524,692.00	56,202.75	8,580,694.75	AA+	0.12
UNITED STATES TREAS NTS	1.50	09-30-24			25,000,000	104.75	26,186,523.44	94.72	23,679,700.00	155,563.19	23,835,263.19	AA+	0.34
UNITED STATES TREAS NTS	1.50	10-31-24			33,895,000	99.94	33,875,139.65	94.51	32,034,740.72	169,009.41	32,203,750.12	AA+	0.45
UNITED STATES TREAS NTS	1.50	10-31-24			10,000,000	104.53	10,453,125.00	94.51	9,451,170.00	49,862.64	9,501,032.64	AA+	0.13
UNITED STATES TREAS NTS	1.50	10-31-24			34,500,000	103.57	35,730,410.16	94.51	32,606,536.50	172,026.10	32,778,562.60	AA+	0.46
UNITED STATES TREAS NTS	0.75	11-15-24			15,000,000	99.62	14,943,750.00	93.17	13,975,785.00	32,631.22	14,008,416.22	AA+	0.20
UNITED STATES TREAS NTS	1.00	12-15-24			35,000,000	100.04	35,013,671.88	93.34	32,667,565.00	72,115.38	32,739,680.38	AA+	0.46
UNITED STATES TREAS NTS	1.75	12-31-24			25,000,000	104.49	26,123,046.88	94.56	23,639,650.00	72,115.38	23,711,765.38	AA+	0.34
UNITED STATES TREAS NTS	1.37	01-31-25			25,000,000	103.08	25,770,507.81	93.73	23,432,625.00	26,588.40	23,459,213.40	AA+	0.33
UNITED STATES TREAS NTS	0.50	03-31-25			25,000,000	99.58	24,894,531.25	91.64	22,909,175.00	52,140.88	22,961,315.88	AA+	0.32
UNITED STATES TREAS NTS	0.25	05-31-25			10,125,000	98.45	9,967,587.89	90.57	9,170,242.87	6,293.16	9,176,536.04	AA+	0.13
UNITED STATES TREAS NTS	0.25	05-31-25			11,000,000	98.32	10,815,664.06	90.57	9,962,733.00	6,837.02	9,969,570.02	AA+	0.14
UNITED STATES TREAS NTS	2.75	06-30-25			25,000,000	108.70	27,174,804.69	95.78	23,944,325.00	112,051.10	24,056,376.10	AA+	0.34
UNITED STATES TREAS NTS	0.25	06-30-25			19,000,000	98.18	18,654,140.63	90.39	17,174,214.00	7,741.71	17,181,955.71	AA+	0.24
UNITED STATES TREAS NTS	0.25	06-30-25			10,000,000	98.17	9,817,187.50	90.39	9,039,060.00	4,074.59	9,043,134.59	AA+	0.13
UNITED STATES TREAS NTS	0.25	07-31-25			20,000,000	99.74	19,947,656.25	90.09	18,018,760.00	3,867.40	18,022,627.40	AA+	0.26
UNITED STATES TREAS NTS	0.25	07-31-25			10,175,000	98.21	9,992,962.89	90.09	9,167,044.15	9,167.54	9,169,011.69	AA+	0.13
UNITED STATES TREAS NTS	0.25	07-31-25			30,000,000	97.90	29,370,703.13	90.09	27,028,140.00	5,801.10	27,033,941.10	AA+	0.38
UNITED STATES TREAS NTS	0.25	08-31-25			25,000,000	98.82	24,706,054.69	89.81	22,452,150.00	0.00	22,452,150.00	AA+	0.32
UNITED STATES TREAS NTS	0.25	09-30-25			20,000,000	98.20	19,639,843.75	89.64	17,928,120.00	20,741.76	17,948,861.76	AA+	0.25
UNITED STATES TREAS NTS	0.25	10-31-25			11,000,000	99.04	10,893,867.19	89.30	9,823,517.00	9,141.48	9,832,658.48	AA+	0.14
UNITED STATES TREAS NTS	0.25	10-31-25			25,000,000	97.68	24,419,921.88	89.30	22,326,175.00	20,776.10	22,346,951.10	AA+	0.32
UNITED STATES TREAS NTS	0.25	10-31-25			25,000,000	97.84	24,460,937.50	89.30	22,326,175.00	20,776.10	22,346,951.10	AA+	0.32
UNITED STATES TREAS NTS	0.37	11-30-25			48,800,000	98.17	47,907,875.00	89.32	43,590,209.60	45,247.25	43,635,456.85	AA+	0.62
UNITED STATES TREAS NTS	0.37	12-31-25			14,000,000	99.92	13,988,515.63	89.21	12,489,526.00	8,653.85	12,498,179.85	AA+	0.18
UNITED STATES TREAS NTS	0.37	01-31-26			40,500,000	98.99	40,090,253.91	88.83	35,975,380.50	11,747.24	35,987,127.74	AA+	0.51
UNITED STATES TREAS NTS	0.37	01-31-26			20,000,000	98.05	19,610,937.50	88.83	17,765,620.00	5,801.10	17,771,421.10	AA+	0.25
UNITED STATES TREAS NTS	1.62	02-15-26			50,000,000	103.85	51,923,828.13	92.11	46,054,700.00	29,178.18	46,083,878.18	AA+	0.65
UNITED STATES TREAS NTS	2.50	02-28-26			46,100,000	108.14	49,854,628.91	94.51	43,568,095.80	0.00	43,568,095.80	AA+	0.62
UNITED STATES TREAS NTS	0.50	02-28-26			20,000,000	98.42	19,683,593.75	88.90	17,780,460.00	49,723.76	17,830,183.76	AA+	0.25
UNITED STATES TREAS NTS	0.75	03-31-26			10,200,000	97.21	9,915,515.63	89.47	9,126,215.40	31,910.22	9,158,125.62	AA+	0.13
UNITED STATES TREAS NTS	0.75	04-30-26			10,000,000	99.69	9,969,140.63	89.14	8,914,060.00	24,861.88	8,938,921.88	AA+	0.13
UNITED STATES TREAS NTS	0.75	04-30-26			18,000,000	98.03	17,645,625.00	89.14	16,045,308.00	44,751.38	16,090,059.38	AA+	0.23
UNITED STATES TREAS NTS	0.75	04-30-26			25,000,000	92.27	23,067,382.81	89.14	22,285,150.00	62,154.70	22,347,304.70	AA+	0.32
UNITED STATES TREAS NTS	0.75	05-31-26			14,250,000	99.84	14,227,177.73	88.90	12,668,577.75	26,571.13	12,695,148.88	AA+	0.18
UNITED STATES TREAS NTS	0.75	05-31-26			15,000,000	99.83	14,974,804.69	88.90	13,335,345.00	27,969.61	13,363,314.61	AA+	0.19
UNITED STATES TREAS NTS	0.75	05-31-26			20,500,000	100.11	20,522,421.88	88.90	18,224,971.50	38,225.14	18,263,196.64	AA+	0.26
UNITED STATES TREAS NTS	0.87	06-30-26			26,000,000	98.72	25,666,875.00	89.11	23,169,458.00	37,078.73	23,206,536.73	AA+	0.33
UNITED STATES TREAS NTS	0.62	07-31-26			10,000,000	95.80	9,580,078.13	88.09	8,808,980.00	4,834.25	8,813,814.25	AA+	0.12
UNITED STATES TREAS NTS	0.75	08-31-26			15,975,000	99.36	15,872,036.13	88.25	14,097,314.47	0.00	14,097,314.47	AA+	0.20
UNITED STATES TREAS NTS	0.75	08-31-26			17,000,000	97.83	16,630,781.25	88.25	15,001,837.00	0.00	15,001,837.00	AA+	0.21
UNITED STATES TREAS NTS	0.75	08-31-26			20,000,000	88.75	17,749,218.75	88.25	17,649,220.00	0.00	17,649,220.00	AA+	0.25
UNITED STATES TREAS NTS	1.62	09-30-26			25,000,000	101.72	25,430,664.06	90.98	22,745,125.00	168,526.79	22,913,651.79	AA+	0.32
UNITED STATES TREAS NTS	0.87	09-30-26			10,000,000	99.69	9,968,750.00	88.45	8,844,530.00	36,298.08	8,880,828.08	AA+	0.13

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 28, 2023

Security	Coupon	Mature Date	Call Date One	Call Price One	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pct Assets
UNITED STATES TREAS NTS	0.87	09-30-26			13,000,000	99.05	12,876,601.56	88.45	11,497,889.00	47,187.50	11,545,076.50	AA+	0.16
UNITED STATES TREAS NTS	1.12	10-31-26			35,000,000	99.54	34,837,304.69	89.07	31,174,605.00	130,889.42	31,305,494.42	AA+	0.44
UNITED STATES TREAS NTS	1.62	11-30-26			15,000,000	101.82	15,272,460.94	90.72	13,607,820.00	60,267.86	13,668,087.86	AA+	0.19
UNITED STATES TREAS NTS	1.62	11-30-26			4,000,000	94.70	3,788,125.00	90.72	3,628,752.00	16,071.43	3,644,823.43	AA+	0.05
US TREASURY N/B	1.87	02-28-27			18,510,000	92.47	17,115,965.63	91.07	16,856,390.64	0.00	16,856,390.64	AAA	0.24
TNOTE	4.12	10-31-27			15,200,000	103.08	15,667,455.11	99.48	15,121,628.80	205,516.67	15,327,145.47	AAA	0.21
TNOTE	2.25	11-15-27			39,400,000	95.04	37,444,302.23	91.61	36,094,103.60	253,637.50	36,347,741.10	AAA	0.51
					2,032,955,000		2,056,085,052.51		1,913,327,679.85	6,701,472.01	1,920,029,151.87		27.14
FEDERAL AGENCY SECURITIES													
FEDERAL HOME LOAN BANK	2.00	03-09-23			25,000,000	100.00	25,000,000.00	99.94	24,984,144.75	109,722.22	25,093,866.97	AA+	0.35
FEDERAL HOME LOAN BANK	2.00	03-09-23			25,000,000	100.00	25,000,000.00	99.94	24,984,144.75	109,722.22	25,093,866.97	AA+	0.35
FEDERAL HOME LOAN BANK	2.00	03-09-23			25,000,000	100.00	25,000,000.00	99.94	24,984,144.75	109,722.22	25,093,866.97	AA+	0.35
FEDERAL HOME LOAN BANK	2.00	03-09-23			25,000,000	100.00	25,000,000.00	99.94	24,984,144.75	109,722.22	25,093,866.97	AA+	0.35
FEDERAL HOME LOAN BANK	2.12	03-10-23			10,000,000	101.01	10,100,900.00	99.94	9,993,723.90	99,166.67	10,092,890.57	AA+	0.14
FEDERAL HOME LOAN BANK	2.12	03-10-23			10,000,000	100.81	10,081,100.00	99.94	9,993,723.90	99,166.67	10,092,890.57	AA+	0.14
FEDERAL HOME LOAN BANK	2.12	03-10-23			7,440,000	100.81	7,500,368.16	99.94	7,435,330.58	73,780.00	7,509,110.58	AA+	0.11
FEDERAL HOME LOAN BANK	2.12	03-10-23			25,000,000	100.42	25,106,000.00	99.94	24,984,309.75	247,916.67	25,232,226.42	AA+	0.35
FEDERAL HOME LOAN BANK-STEP-UP	1.62	03-16-23			6,800,000	99.85	6,789,800.00	99.91	6,793,691.91	22,100.00	6,815,791.91	AA+	0.10
FEDERAL HOME LOAN BANK	1.25	03-21-23			25,000,000	100.00	25,000,000.00	99.80	24,949,489.50	136,284.72	25,085,774.22	AA+	0.35
FEDERAL HOME LOAN BANK	1.25	03-21-23			25,000,000	100.00	25,000,000.00	99.80	24,949,489.50	136,284.72	25,085,774.22	AA+	0.35
FEDERAL HOME LOAN BANK-STEP-UP	1.12	03-30-23			20,000,000	100.00	20,000,000.00	99.78	19,955,555.20	92,500.00	20,048,055.20	AA+	0.28
FEDERAL HOME LOAN BANK-STEP-UP	1.25	04-05-23			25,000,000	100.00	25,000,000.00	99.75	24,936,594.50	124,131.94	25,060,726.44	AA+	0.35
FEDERAL HOME LOAN BANK-STEP-UP	1.28	04-12-23			10,000,000	100.00	10,000,000.00	99.70	9,969,621.10	48,355.56	10,017,976.66	AA+	0.14
FEDERAL HOME LOAN MORTGAGE CORP-STEP-UP	1.30	04-12-23			10,000,000	100.00	10,000,000.00	99.70	9,970,197.50	49,111.11	10,019,308.61	AA+	0.14
FEDERAL HOME LOAN BANK-STEP-UP	1.85	04-14-23			25,000,000	100.00	25,000,000.00	99.73	24,933,122.75	56,527.78	24,989,650.53	AA+	0.35
FEDERAL HOME LOAN MORTGAGE CORP	0.37	04-20-23			7,820,000	98.61	7,711,536.60	99.40	7,772,864.40	10,426.67	7,783,291.07	AA+	0.11
FEDERAL HOME LOAN BANK-STEP-UP	2.00	04-28-23			25,000,000	100.00	25,000,000.00	99.69	24,921,704.75	41,666.67	24,963,371.42	AA+	0.35
FEDERAL HOME LOAN BANK-STEP-UP	2.00	04-28-23			25,000,000	100.00	25,000,000.00	99.69	24,921,704.75	41,666.67	24,963,371.42	AA+	0.35
FEDERAL HOME LOAN BANK	2.00	05-02-23	03-02-23	100	10,250,000	100.00	10,250,000.00	99.50	10,198,513.12	66,055.56	10,264,568.68	AA+	0.14
FEDERAL HOME LOAN BANK	2.00	05-02-23	03-02-23	100	20,000,000	100.00	20,000,000.00	99.50	19,899,537.80	128,888.89	20,028,426.69	AA+	0.28
FEDERAL HOME LOAN BANK-STEP-UP	1.12	05-03-23			25,000,000	100.00	25,000,000.00	99.66	24,914,960.75	19,531.25	24,934,492.00	AA+	0.35
FREDDIE MAC	0.37	05-05-23			18,910,000	99.96	18,902,057.80	99.20	18,757,804.00	22,258.65	18,780,062.65	AA+	0.27
FEDERAL HOME LOAN BANK	3.00	05-08-23			9,425,000	100.00	9,425,000.00	99.63	9,390,373.40	15,708.33	9,406,081.73	AAA	0.13
FANNIE MAE	0.25	05-22-23			25,000,000	99.70	24,924,750.00	98.95	24,737,558.75	16,666.67	24,754,225.42	AA+	0.35
FANNIE MAE	0.25	05-22-23			5,605,000	98.03	5,494,783.28	98.95	5,546,160.67	3,736.67	5,549,897.34	AA+	0.08
FEDERAL HOME LOAN BANK	3.25	05-25-23			5,000,000	100.00	5,000,000.00	99.60	4,979,969.15	41,979.17	5,021,948.32	AAA	0.07
FEDERAL HOME LOAN BANK	3.25	05-25-23			5,000,000	100.00	5,000,000.00	99.60	4,979,969.15	41,979.17	5,021,948.32	AAA	0.07
FEDERAL HOME LOAN BANK	3.25	05-25-23			4,200,000	100.00	4,200,000.00	99.60	4,183,174.09	35,262.50	4,218,436.59	AAA	0.06
FEDERAL HOME LOAN BANK-STEP-UP	2.00	05-25-23			25,000,000	100.00	25,000,000.00	99.55	24,886,370.50	129,166.67	25,015,537.17	AA+	0.35
FEDERAL HOME LOAN BANK-STEP-UP	1.25	05-25-23			50,000,000	100.00	50,000,000.00	99.66	49,828,109.00	5,208.33	49,833,317.33	AA+	0.71
FEDERAL HOME LOAN MORTGAGE CORP	2.28	05-26-23			25,000,000	100.00	25,000,000.00	99.36	24,840,404.00	145,666.67	24,986,070.67	AA+	0.35
FEDERAL HOME LOAN BANK DISCOUNT	0.00	06-02-23			20,000,000	97.28	19,455,480.60	98.76	19,752,756.40	0.00	19,752,756.40	AAA	0.28
FEDERAL HOME LOAN BANK	3.30	06-09-23	03-09-23	100	25,000,000	100.00	25,000,000.00	99.52	24,881,090.25	181,041.67	25,062,131.92	AAA	0.35
FEDERAL HOME LOAN BANK	2.12	06-09-23			20,000,000	100.67	20,133,600.00	99.22	19,844,266.00	93,263.89	19,937,529.89	AA+	0.28
FEDERAL HOME LOAN BANK	2.12	06-09-23			10,000,000	100.82	10,081,800.00	99.22	9,922,133.00	46,631.94	9,968,764.94	AA+	0.14
FEDERAL HOME LOAN DISCOUNT NOTE	0.00	06-09-23			25,000,000	97.28	24,320,139.00	98.67	24,667,838.50	0.00	24,667,838.50	AAA	0.35
FEDERAL HOME LOAN BANK	3.33	06-15-23			25,000,000	100.00	25,000,000.00	99.51	24,877,844.50	168,812.50	25,046,657.00	AAA	0.35
FEDERAL HOME LOAN BANK-STEP-UP	2.00	06-23-23			10,300,000	99.77	10,276,825.00	99.37	10,234,914.92	37,194.44	10,272,109.36	AA+	0.15
FREDDIE MAC	0.25	06-26-23			15,000,000	97.43	14,614,200.00	98.44	14,766,349.95	6,458.33	14,772,808.28	AA+	0.21
FEDERAL HOME LOAN BANK	2.70	06-27-23			10,000,000	100.00	10,000,000.00	99.23	9,922,752.50	45,750.00	9,968,502.50	AA+	0.14
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	06-28-23			25,000,000	97.34	24,334,319.44	98.42	24,605,228.50	0.00	24,605,228.50	AA+	0.35
FEDERAL HOME LOAN BANK	4.55	06-30-23			25,000,000	100.00	25,000,000.00	99.82	24,955,719.50	183,263.89	25,138,983.39	AAA	0.35

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 28, 2023

Security	Coupon	Mature Date	Call Date One	Call Price One	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pct Assets
FANNIE MAE	0.25	07-10-23			23,600,000	99.78	23,549,260.00	98.32	23,202,431.33	7,866.67	23,210,298.00	AA+	0.33
FEDERAL HOME LOAN BANK DISC NOTE	0.00	07-13-23			25,000,000	96.84	24,210,979.25	98.18	24,546,250.00	0.00	24,546,250.00	AA+	0.35
FEDERAL HOME LOAN BANK DISC NOTE	0.00	07-13-23			25,000,000	96.85	24,212,944.50	98.18	24,546,250.00	0.00	24,546,250.00	AA+	0.35
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	07-21-23			10,000,000	96.95	9,695,000.00	98.08	9,807,769.00	0.00	9,807,769.00	AA+	0.14
FEDERAL HOME LOAN BANK	4.25	07-24-23			25,000,000	100.00	25,000,000.00	99.66	24,915,478.25	100,347.22	25,015,825.47	AAA	0.35
FEDERAL FARM CREDIT BANK	4.67	07-26-23			25,000,000	100.00	25,000,000.00	99.77	24,941,766.00	103,777.78	25,045,543.78	AAA	0.35
FEDERAL HOME LOAN BANK	3.25	07-28-23			10,000,000	100.00	10,000,000.00	99.19	9,919,212.70	27,083.33	9,946,296.03	AA+	0.14
FEDERAL HOME LOAN BANK	3.55	07-28-23	03-28-23	100	25,000,000	100.00	25,000,000.00	99.32	24,829,972.00	369,791.67	25,199,763.67	AAA	0.35
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	07-28-23			15,000,000	97.00	14,549,333.33	97.98	14,697,583.50	0.00	14,697,583.50	AAA	0.21
FEDERAL HOME LOAN BANK-STEP-UP	2.50	07-28-23	04-28-23	100	10,000,000	100.00	10,000,000.00	99.47	9,946,869.90	83,333.33	10,030,203.23	AAA	0.14
FEDERAL HOME LOAN BANK	3.12	08-01-23			15,000,000	100.00	15,000,000.00	99.17	14,875,497.30	35,156.25	14,910,653.55	AA+	0.21
FEDERAL HOME LOAN DISCOUNT NOTE	0.00	08-01-23			25,000,000	96.90	24,225,750.00	97.89	24,472,064.25	0.00	24,472,064.25	AAA	0.35
FANNIE MAE	0.30	08-10-23	05-10-23	100	25,000,000	99.83	24,957,250.00	97.81	24,451,544.25	3,750.00	24,455,294.25	AA+	0.35
FEDERAL FARM CREDIT	0.15	08-10-23			12,000,000	96.88	11,625,912.00	97.74	11,728,850.52	900.00	11,729,750.52	AAA	0.17
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	08-11-23			15,000,000	96.84	14,526,000.00	97.78	14,667,460.80	0.00	14,667,460.80	AAA	0.21
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	08-11-23			20,000,000	96.47	19,293,655.60	97.78	19,556,614.40	0.00	19,556,614.40	AAA	0.28
FEDERAL HOME LOAN MORTGAGE CORP	0.25	08-24-23			15,000,000	96.91	14,536,500.00	97.66	14,649,186.30	416.67	14,649,602.97	AAA	0.21
FEDERAL HOME LOAN BANK	3.50	08-28-23	05-28-23	100	15,000,000	100.00	15,000,000.00	99.12	14,867,829.45	0.00	14,867,829.45	AAA	0.21
FEDERAL HOME LOAN BANK	3.51	08-28-23	05-28-23	100	10,000,000	99.22	9,921,520.00	99.12	9,912,373.40	0.00	9,912,373.40	AAA	0.14
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	09-01-23			20,000,000	99.80	19,960,600.00	99.04	19,808,271.60	0.00	19,808,271.60	AAA	0.28
FEDERAL HOME LOAN BANK	3.62	09-06-23			10,810,000	100.01	10,811,088.51	99.06	10,708,678.73	187,223.19	10,895,901.93	AAA	0.15
FEDERAL HOME LOAN DISCOUNT NOTE	0.00	09-08-23			25,000,000	96.52	24,128,864.50	97.45	24,361,493.25	0.00	24,361,493.25	AAA	0.35
FREDDIE MAC	0.25	09-08-23			25,780,000	99.97	25,771,492.60	97.44	25,120,118.11	30,434.72	25,150,552.83	AA+	0.36
FEDERAL HOME LOAN BANK	3.55	09-15-23			10,000,000	100.00	10,000,000.00	99.05	9,904,524.40	160,736.11	10,065,260.51	AAA	0.14
FEDERAL HOME DISCOUNT NOTE	0.00	09-27-23			25,000,000	96.24	24,059,111.00	97.19	24,298,213.75	0.00	24,298,213.75	AA+	0.34
FEDERAL HOME LOAN BANK	3.80	09-27-23	03-27-23	100	25,000,000	100.00	25,000,000.00	99.13	24,782,893.50	398,472.22	25,181,365.72	AAA	0.35
FEDERAL HOME LOAN BANK	3.80	09-27-23	03-27-23	100	25,000,000	100.00	25,000,000.00	99.13	24,782,893.50	398,472.22	25,181,365.72	AAA	0.35
FEDERAL HOME LOAN BANK	4.40	09-27-23			25,000,000	100.00	25,000,000.00	99.55	24,887,603.75	369,722.22	25,257,325.97	AAA	0.35
FEDERAL HOME LOAN BANK	4.60	09-28-23			20,000,000	99.96	19,991,200.00	99.66	19,931,520.00	383,333.33	20,315,283.53	AAA	0.28
FEDERAL HOME LOAN DISCOUNT NOTE	0.00	09-28-23			8,269,000	95.85	7,926,204.01	97.18	8,035,777.07	0.00	8,035,777.07	AAA	0.11
FEDERAL HOME LOAN BANK	4.02	09-29-23	03-29-23	100	25,000,000	100.00	25,000,000.00	99.25	24,812,324.25	415,958.33	25,228,282.58	AAA	0.35
FEDERAL HOME LOAN BANK	4.25	09-29-23			15,000,000	100.00	15,000,000.00	99.37	14,905,578.90	263,854.17	15,169,433.07	AAA	0.21
FREDDIE MAC	0.12	10-16-23			19,580,000	99.63	19,506,966.60	96.94	18,979,902.76	8,974.17	18,988,876.93	AA+	0.27
FREDDIE MAC	0.12	10-16-23			25,000,000	95.73	23,931,902.08	96.94	24,233,788.00	11,458.33	24,245,246.33	AA+	0.34
FEDERAL HOME LOAN BANK-STEP UP	2.00	10-20-23	04-20-23	100	4,750,000	100.00	4,750,000.00	98.99	4,701,926.39	10,027.78	4,711,954.17	AA+	0.07
FEDERAL HOME LOAN BANK	4.50	10-26-23			25,000,000	100.00	25,000,000.00	99.55	24,886,453.75	381,250.00	25,267,703.75	AAA	0.35
FEDERAL HOME LOAN BANK-STEP UP	1.50	10-27-23			25,000,000	100.00	25,000,000.00	98.59	24,647,836.75	126,041.67	24,773,878.42	AA+	0.35
FEDERAL HOME LOAN BANK-STEP-UP	1.62	10-27-23	04-27-23	100	25,000,000	100.00	25,000,000.00	98.75	24,686,567.25	134,288.19	24,820,855.44	AA+	0.35
FEDERAL HOME LOAN BANK	4.62	11-01-23			25,000,000	99.93	24,981,750.00	99.53	24,883,343.00	375,781.25	25,259,124.25	AAA	0.35
FEDERAL HOME LOAN BANK-STEP-UP	1.30	11-03-23	05-03-23	100	25,000,000	100.00	25,000,000.00	99.12	24,780,157.00	22,569.44	24,802,726.44	AA+	0.35
FREDDIE MAC	0.25	11-06-23			15,000,000	99.91	14,986,500.00	96.63	14,493,931.65	11,666.67	14,505,598.32	AA+	0.21
FEDERAL FARM CREDIT BANK	5.05	11-09-23	05-09-23	100	9,796,000	100.00	9,796,000.00	99.72	9,768,475.20	149,783.56	9,918,258.76	AAA	0.14
FEDERAL HOME LOAN BANK-STEP-UP	1.75	11-09-23			25,000,000	100.00	25,000,000.00	98.34	24,585,476.50	132,465.28	24,717,941.78	AA+	0.35
FEDERAL HOME LOAN BANK	4.75	11-21-23			25,000,000	99.88	24,970,750.00	99.68	24,920,498.25	319,965.28	25,240,463.53	AAA	0.35
FEDERAL HOME LOAN BANK	4.75	11-21-23			25,000,000	99.90	24,975,875.00	99.68	24,920,498.25	319,965.28	25,240,463.53	AAA	0.35
FANNIE MAE	0.25	11-27-23			17,000,000	99.89	16,980,620.00	96.56	16,414,823.96	10,743.06	16,425,567.02	AA+	0.23
FANNIE MAE	0.25	11-27-23			25,000,000	95.11	23,778,325.00	96.56	24,139,447.00	15,798.61	24,155,245.61	AA+	0.34
FEDERAL HOME LOAN BANK	5.05	11-28-23	05-28-23	100	25,000,000	100.00	25,000,000.00	99.69	24,921,671.50	315,625.00	25,237,296.50	AAA	0.35
FEDERAL HOME LOAN BANK	4.87	12-07-23			22,795,000	100.09	22,814,499.22	99.78	22,744,233.48	250,032.66	22,994,266.14	AAA	0.32
FEDERAL HOME LOAN BANK	5.00	12-15-23	06-15-23	100	25,000,000	100.00	25,000,000.00	99.68	24,918,952.25	253,472.22	25,172,424.47	AAA	0.35
FANNIE MAE	5.00	12-20-23	06-20-23	100	25,000,000	100.00	25,000,000.00	99.70	24,923,911.25	236,111.11	25,160,022.36	AAA	0.35
FEDERAL HOME LOAN BANK	0.25	12-28-23	03-28-23	100	7,450,000	96.49	7,188,207.00	95.91	7,144,960.79	3,104.17	7,148,064.96	AA+	0.10
FEDERAL HOME LOAN BANK	3.00	12-29-23	03-29-23	100	5,355,000	99.70	5,338,935.00	98.18	5,257,770.71	26,328.75	5,284,099.46	AA+	0.07

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 28, 2023

Security	Coupon	Mature Date	Call Date One	Call Price One	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pct Assets
FEDERAL HOME LOAN BANK	3.00	12-29-23	03-29-23	100	8,250,000	99.78	8,232,015.00	98.18	8,100,206.98	40,562.50	8,140,769.48	AA+	0.11
FEDERAL HOME LOAN BANK	5.00	01-26-24	04-26-23	100	25,000,000	100.00	25,000,000.00	99.56	24,889,790.50	111,111.11	25,000,901.61	AAA	0.35
FEDERAL HOME LOAN BANK-STEP-UP	1.87	01-29-24	04-29-23	100	25,000,000	100.00	25,000,000.00	98.53	24,631,619.75	37,760.42	24,669,380.17	AA+	0.35
FEDERAL FARM CREDIT BANK	5.04	02-23-24	05-23-23	100	15,239,000	100.00	15,239,000.00	99.55	15,169,929.99	10,667.30	15,180,597.29	AAA	0.22
FEDERAL HOME LOAN BANK	2.66	02-23-24			25,000,000	100.00	25,000,000.00	97.45	24,362,021.50	9,236.11	24,371,257.61	AA+	0.35
FEDERAL HOME LOAN BANK	4.75	03-08-24			4,000,000	100.56	4,022,351.11	99.46	3,978,316.08	89,722.22	4,068,038.30	AAA	0.06
FEDERAL HOME LOAN BANK	4.75	03-08-24			25,000,000	100.63	25,158,241.67	99.46	24,864,475.50	560,763.89	25,425,239.39	AAA	0.35
FEDERAL HOME LOAN BANK	4.75	03-08-24			4,470,000	100.56	4,494,948.81	99.46	4,445,768.22	100,264.58	4,546,032.80	AAA	0.06
FEDERAL HOME LOAN BANK	4.75	03-08-24			19,000,000	100.68	19,129,983.79	99.46	18,897,001.38	426,180.56	19,323,181.94	AAA	0.27
FEDERAL HOME LOAN BANK	4.00	03-28-24	03-28-23	100	3,250,000	99.55	3,235,375.00	98.68	3,207,204.81	54,166.67	3,261,371.48	AAA	0.05
FEDERAL HOME LOAN BANK	2.72	04-29-24	04-29-23	100	25,000,000	100.00	25,000,000.00	97.16	24,289,464.50	224,777.78	24,514,242.28	AA+	0.34
FEDERAL HOME LOAN BANK-STEP-UP	2.00	04-29-24	04-29-23	100	25,000,000	100.00	25,000,000.00	98.03	24,507,226.00	40,277.78	24,547,503.78	AA+	0.35
FEDERAL HOME LOAN BANK	5.12	05-22-24	03-22-23	100	25,000,000	100.00	25,000,000.00	99.45	24,863,743.25	341,333.33	25,205,076.58	AAA	0.35
FEDERAL HOME LOAN BANK	4.72	06-07-24			15,000,000	100.00	15,000,000.00	99.45	14,917,929.75	159,300.00	15,077,229.75	AAA	0.21
FEDERAL HOME LOAN BANK	2.87	06-14-24			5,000,000	104.25	5,212,300.00	97.05	4,852,480.70	29,548.61	4,882,029.31	AA+	0.07
FEDERAL HOME LOAN BANK	2.81	06-14-24	06-14-23	100	25,000,000	100.00	25,000,000.00	96.95	24,236,340.00	144,402.78	24,380,742.78	AA+	0.34
FEDERAL HOME LOAN BANK	4.50	06-14-24			25,000,000	99.80	24,949,125.00	98.99	24,747,570.25	231,250.00	24,978,820.25	AAA	0.35
FEDERAL HOME LOAN BANK	4.87	06-14-24			10,000,000	100.06	10,006,156.82	99.48	9,948,017.30	100,208.33	10,048,225.63	AAA	0.14
FEDERAL HOME LOAN BANK	4.87	06-14-24			20,000,000	101.36	20,271,908.33	99.48	19,896,034.60	200,416.67	20,096,451.27	AAA	0.28
FREDDIE MAC	5.25	06-20-24	06-20-23	100	25,000,000	100.00	25,000,000.00	99.53	24,881,293.25	247,916.67	25,129,209.92	AAA	0.35
FEDERAL HOME LOAN BANK	5.25	06-21-24	06-21-23	100	25,000,000	100.00	25,000,000.00	99.52	24,879,259.25	244,270.83	25,123,530.08	AAA	0.35
FEDERAL HOME LOAN BANK	4.55	06-26-24			25,000,000	100.00	25,000,000.00	99.20	24,799,757.75	195,902.78	24,995,660.53	AAA	0.35
FEDERAL HOME LOAN BANK	2.75	06-28-24			14,165,000	96.77	13,706,782.96	96.86	13,720,618.03	64,922.92	13,785,540.94	AAA	0.19
FEDERAL HOME LOAN BANK	2.87	09-13-24			4,000,000	109.63	4,385,200.00	96.83	3,873,340.32	52,708.33	3,926,048.65	AA+	0.05
FEDERAL HOME LOAN BANK	4.87	09-13-24			15,000,000	101.48	15,221,775.00	99.44	14,916,020.40	335,156.25	15,251,176.65	AAA	0.21
FANNIE MAE	5.25	09-23-24	06-23-23	100	25,000,000	100.00	25,000,000.00	99.40	24,849,424.75	236,979.17	25,086,403.92	AAA	0.35
FANNIE MAE	1.62	10-15-24			15,900,000	99.83	15,872,811.00	94.78	15,070,727.39	95,455.21	15,166,182.60	AA+	0.21
FANNIE MAE	1.62	10-15-24			12,300,000	103.37	12,714,141.00	94.78	11,658,487.23	73,842.71	11,732,329.94	AA+	0.17
FEDERAL HOME LOAN BANK	4.50	10-25-24	04-25-23	100	25,000,000	100.00	25,000,000.00	99.26	24,814,044.75	384,375.00	25,198,419.75	AAA	0.35
FREDDIE MAC	4.65	11-15-24	11-15-23	100	25,000,000	99.95	24,987,500.00	99.24	24,809,563.25	332,604.17	25,142,167.42	AAA	0.35
FANNIE MAE	5.25	11-22-24	11-22-23	100	25,000,000	100.00	25,000,000.00	99.40	24,850,939.50	350,000.00	25,200,939.50	AAA	0.35
FREDDIE MAC	5.10	11-29-24	11-29-23	100	25,000,000	100.00	25,000,000.00	99.34	24,835,256.75	315,208.33	25,150,465.08	AAA	0.35
FEDERAL FARM CREDIT BANK	4.62	12-05-24			10,000,000	99.93	9,992,630.00	99.31	9,931,304.40	106,631.94	10,037,936.34	AAA	0.14
FEDERAL FARM CREDIT BANK	4.62	12-05-24			10,000,000	100.32	10,032,454.17	99.31	9,931,304.40	106,631.94	10,037,936.34	AAA	0.14
FANNIE MAE	1.62	01-07-25			34,900,000	99.68	34,788,669.00	94.29	32,907,400.20	80,342.71	32,987,742.91	AA+	0.47
FREDDIE MAC	5.20	01-10-25	04-10-23	100	25,000,000	100.00	25,000,000.00	99.20	24,801,066.75	173,333.33	24,974,400.08	AAA	0.35
FEDERAL HOME LOAN BANK	4.90	01-30-25	01-30-24	100	25,000,000	100.00	25,000,000.00	98.93	24,731,610.75	95,277.78	24,826,888.53	AAA	0.35
FREDDIE MAC	1.50	02-12-25			41,535,000	99.92	41,503,018.05	93.87	38,987,164.60	27,690.00	39,014,854.60	AA+	0.55
FEDERAL FARM CREDIT BANK	1.75	02-14-25			17,305,000	99.73	17,258,795.65	94.14	16,291,416.39	11,777.01	16,303,193.40	AA+	0.23
FEDERAL HOME LOAN BANK	2.37	03-14-25			18,800,000	106.96	20,109,420.00	95.08	17,875,133.44	203,405.56	18,078,538.99	AA+	0.25
FANNIE MAE	0.62	04-22-25			25,000,000	101.13	25,283,250.00	91.56	22,890,920.00	54,687.50	22,945,607.50	AA+	0.32
FREDDIE MAC	5.25	05-16-25	05-16-23	100	26,709,000	100.34	26,798,586.44	99.25	26,509,858.23	397,296.37	26,907,154.61	AAA	0.38
FEDERAL FARM CREDIT BANK	4.25	06-13-25			25,000,000	100.00	25,000,000.00	98.72	24,679,281.50	221,354.17	24,900,635.67	AAA	0.35
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			24,800,000	99.79	24,748,664.00	90.87	22,536,333.62	24,455.56	22,560,789.18	AA+	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			18,400,000	100.50	18,492,920.00	90.87	16,720,505.59	18,144.44	16,738,650.04	AA+	0.24
FEDERAL HOME LOAN BANK	3.30	06-30-25	06-30-23	100	7,000,000	99.85	6,989,500.00	96.16	6,731,241.51	37,216.67	6,768,458.18	AA+	0.10
FREDDIE MAC	0.37	07-21-25			15,135,000	99.50	15,059,627.70	90.25	13,659,915.81	5,833.28	13,665,749.09	AA+	0.19
FREDDIE MAC	0.37	07-21-25			5,000,000	99.62	4,981,100.00	90.25	4,512,691.05	1,927.08	4,514,618.13	AA+	0.06
FREDDIE MAC	0.37	07-21-25			10,000,000	99.52	9,951,600.00	90.25	9,025,382.10	3,854.17	9,029,236.27	AA+	0.13
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.37	08-25-25			47,475,000	99.53	47,252,817.00	89.95	42,705,205.74	1,483.59	42,706,689.33	AA+	0.61
FEDERAL HOME LOAN BANK	0.37	09-04-25			5,140,000	99.70	5,124,580.00	89.98	4,624,895.52	9,316.25	4,634,211.77	AA+	0.07
FREDDIE MAC	5.12	09-19-25	09-19-23	100	25,000,000	100.00	25,000,000.00	99.23	24,808,332.00	565,885.42	25,374,217.42	AAA	0.35
FREDDIE MAC	0.37	09-23-25			46,035,000	99.70	45,896,434.65	89.86	41,367,692.73	75,765.94	41,443,458.67	AA+	0.59

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 28, 2023

Security	Coupon	Mature Date	Call Date One	Call Price One	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pct Assets
FREDDIE MAC	0.37	09-23-25			10,200,000	99.70	10,169,400.00	89.86	9,165,862.19	16,787.50	9,182,649.69	AA+	0.13
FREDDIE MAC	0.37	09-23-25			25,000,000	99.71	24,927,500.00	89.86	22,465,348.50	41,145.83	22,506,494.33	AA+	0.32
FREDDIE MAC	0.60	10-20-25	04-20-23	100	25,000,000	90.09	22,522,191.67	89.84	22,459,947.25	53,333.33	22,513,280.58	AAA	0.32
FANNIE MAE	0.50	11-07-25			18,015,000	99.64	17,950,506.30	89.64	16,149,497.21	27,773.12	16,177,270.33	AA+	0.23
FREDDIE MAC	5.50	12-16-25	06-16-23	100	13,827,000	100.24	13,860,724.05	99.27	13,726,151.25	152,097.00	13,878,248.25	AAA	0.19
FEDERAL HOME LOAN BANK	5.50	01-27-26			25,000,000	100.00	25,000,000.00	99.16	24,789,898.00	118,402.78	24,908,300.78	AAA	0.35
FEDERAL HOME LOAN BANK	5.20	01-27-26	04-27-23	100	16,950,000	100.00	16,950,000.00	98.81	16,748,956.39	75,898.33	16,824,854.72	AAA	0.24
FEDERAL FARM CREDIT BANK	5.50	05-14-26	11-14-23	100	25,000,000	100.00	25,000,000.00	99.12	24,779,981.25	397,222.22	25,177,203.47	AAA	0.35
FREDDIE MAC	5.00	06-18-26	06-20-24	100	25,000,000	100.00	25,000,000.00	98.83	24,707,428.25	236,111.11	24,943,539.36	AAA	0.35
FREDDIE MAC	4.65	07-30-26	07-30-24	100	25,000,000	100.00	25,000,000.00	98.09	24,522,392.50	90,416.67	24,612,809.17	AAA	0.35
FREDDIE MAC	5.10	09-14-26	09-14-23	100	25,000,000	100.00	25,000,000.00	99.13	24,781,381.25	580,833.33	25,362,214.58	AAA	0.35
FREDDIE MAC	0.80	10-27-26	04-27-23	100	12,650,000	86.99	11,004,797.22	87.18	11,028,409.02	34,014.44	11,062,423.47	AAA	0.16
FREDDIE MAC	0.80	10-27-26	04-27-23	100	5,000,000	87.76	4,388,172.22	87.18	4,359,054.95	13,444.44	4,372,499.39	AAA	0.06
FANNIE MAE	0.87	12-18-26	03-18-23	100	8,700,000	88.50	7,699,901.41	86.77	7,549,159.04	14,802.08	7,563,961.12	AAA	0.11
FANNIE MAE	5.20	06-01-27	06-01-23	100	25,000,000	100.00	25,000,000.00	98.66	24,665,764.00	314,166.67	24,979,930.67	AAA	0.35
FREDDIE MAC	5.00	06-28-27	06-28-24	100	25,000,000	100.00	25,000,000.00	98.26	24,566,055.25	208,333.33	24,774,388.58	AAA	0.35
FEDERAL FARM CREDIT BANK	5.73	11-17-27			25,000,000	100.00	25,000,000.00	99.20	24,800,409.75	401,895.83	25,202,305.58	AAA	0.35
FREDDIE MAC	5.12	11-22-27	11-22-24	100	50,000,000	100.00	50,000,000.00	98.89	49,444,108.00	683,333.33	50,127,441.33	AAA	0.70
FEDERAL HOME LOAN BANK	5.40	12-15-27	12-15-23	100	25,000,000	100.00	25,000,000.00	98.65	24,661,341.50	273,750.00	24,935,091.50	AAA	0.35
FEDERAL HOME LOAN BANK	4.55	12-27-27	12-27-24	100	25,000,000	100.00	25,000,000.00	97.48	24,369,510.00	192,743.06	24,562,253.06	AAA	0.35
FEDERAL HOME LOAN BANK	5.00	12-27-27	06-27-24	100	25,000,000	100.00	25,000,000.00	98.00	24,500,906.25	211,805.56	24,712,711.81	AAA	0.35
FREDDIE MAC	5.05	12-27-27	09-27-23	100	25,000,000	100.00	25,000,000.00	99.01	24,751,484.00	213,923.61	24,965,407.61	AAA	0.35
FREDDIE MAC	5.35	01-06-28	07-06-23	100	25,000,000	100.00	25,000,000.00	98.16	24,541,185.00	193,194.44	24,734,379.44	AAA	0.35
FEDERAL HOME LOAN BANK	5.35	01-12-28	01-12-24	100	25,000,000	100.00	25,000,000.00	98.21	24,553,382.50	170,902.78	24,724,285.28	AAA	0.35
FEDERAL FARM CREDIT BANK	5.14	01-18-28	01-18-24	100	25,000,000	100.00	25,000,000.00	97.96	24,490,103.25	142,777.78	24,632,881.03	AAA	0.35
FREDDIE MAC	5.00	02-07-28	02-07-24	100	25,000,000	100.00	25,000,000.00	98.93	24,731,311.75	72,916.67	24,804,228.42	AAA	0.35
FREDDIE MAC	5.02	02-16-28	02-16-24	100	10,000,000	100.00	10,000,000.00	99.32	9,931,970.80	16,733.33	9,948,704.13	AAA	0.14
FREDDIE MAC	5.02	02-16-28	02-16-24	100	25,000,000	100.00	25,000,000.00	99.32	24,829,927.00	41,833.33	24,871,760.33	AAA	0.35
					3,502,085,000		3,486,232,530.10		3,430,884,907.56	22,662,777.45	3,453,547,685.01		48.67
US INSTRUMENTALITIES													
INTERNATIONAL FINANCE CORP	0.50	03-20-23			7,500,000	98.44	7,382,760.00	99.77	7,483,013.85	16,458.33	7,499,472.18	AAA	0.11
INTL BK RECON & DEVELOP	1.75	04-19-23			15,000,000	99.58	14,937,615.00	99.60	14,940,595.95	94,062.50	15,034,658.45	AAA	0.21
INTL BK RECON & DEVELOP	0.12	04-20-23			17,500,000	99.79	17,463,775.00	99.35	17,385,461.62	7,777.78	17,393,239.40	AAA	0.25
INTER-AMERICAN DEVEL BK	0.50	05-24-23			10,000,000	100.53	10,053,500.00	99.01	9,901,000.00	13,055.56	9,914,055.56	AAA	0.14
INTER-AMERICAN DEVEL BK	0.50	05-24-23			2,775,000	98.30	2,727,902.42	99.01	2,747,527.50	3,622.92	2,751,150.42	AAA	0.04
INTL BK RECON & DEVELOP	1.87	06-19-23			20,000,000	98.88	19,777,000.00	99.07	19,813,042.80	71,875.00	19,884,917.80	AAA	0.28
IFC	2.87	07-31-23			25,000,000	98.75	24,688,500.00	99.07	24,766,750.00	55,805.56	24,822,555.56	AAA	0.35
INTL BK RECON & DEVELOP	2.32	09-27-23			10,956,000	99.56	10,907,355.36	98.73	10,817,192.63	1,125,449.01	11,942,641.64	AAA	0.15
INTL BK RECON & DEVELOP	0.25	11-24-23			17,625,000	99.78	17,587,106.25	96.48	17,005,128.75	11,505.21	17,016,633.96	AAA	0.24
INTL BK RECON & DEVELOP	2.50	03-19-24			10,000,000	107.39	10,739,200.00	97.14	9,713,600.00	110,416.67	9,824,016.67	AAA	0.14
INTER-AMERICAN DEVEL BK	0.50	09-23-24			24,390,000	99.93	24,371,951.40	93.15	22,719,285.00	52,506.25	22,771,791.25	AAA	0.32
INTL BK RECON & DEVELOP	1.62	01-15-25			15,000,000	99.77	14,965,500.00	94.20	14,130,150.00	29,114.58	14,159,264.58	AAA	0.20
INTER-AMERICAN DEVEL BK	1.75	03-14-25			25,000,000	105.37	26,342,750.00	93.99	23,497,250.00	199,305.56	23,696,555.56	AAA	0.33
INTL BK RECON & DEVELOP	0.37	07-28-25			25,000,000	99.83	24,956,750.00	90.29	22,571,500.00	7,812.50	22,579,312.50	AAA	0.32
INTL BK RECON & DEVELOP	0.50	10-28-25			20,000,000	100.11	20,023,000.00	89.76	17,952,400.00	33,333.33	17,985,733.33	AAA	0.25
INTER-AMERICAN DEVEL BK	1.50	01-13-27			15,000,000	99.69	14,954,100.00	89.66	13,448,571.30	17,500.00	13,466,071.30	AAA	0.19
INTER-AMERICAN DEVEL BK	1.50	01-13-27			4,650,000	99.67	4,634,887.50	89.66	4,169,057.10	5,425.00	4,174,482.10	AAA	0.06
					265,396,000		266,513,652.93		253,061,526.51	1,855,025.75	254,916,552.26		3.59
CORPORATE BONDS													
BB&T CORP.	2.20	03-16-23			10,000,000	99.93	9,992,600.00	99.88	9,987,599.50	99,000.00	10,086,599.50	A-	0.14
AMERICAN HONDA FINANCE	1.95	05-10-23			18,180,000	99.96	18,173,273.40	99.36	18,063,711.08	106,353.00	18,170,064.08	A	0.26

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 28, 2023

Security	Coupon	Mature Date	Call Date One	Call Price One	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pct Assets
UNITED HEALTH GROUP INC	3.50	06-15-23			4,700,000	104.79	4,925,177.00	99.57	4,679,818.95	33,356.94	4,713,175.90	A+	0.07
PACCAR FINANCIAL CORP.	0.35	08-11-23			4,845,000	99.87	4,838,653.05	97.84	4,740,424.50	800.77	4,741,225.27	A+	0.07
TOYOTA MOTOR CREDIT CORP.	0.50	08-14-23			20,320,000	99.92	20,304,353.60	97.95	19,904,002.46	3,951.11	19,907,953.57	A+	0.28
UNILEVER CAPITAL CORP	0.37	09-14-23	03-01-23	100	3,130,000	99.87	3,125,993.60	97.44	3,049,968.03	5,347.08	3,055,315.11	A+	0.04
PEPSICO INC	0.40	10-07-23			5,150,000	99.94	5,147,064.50	97.13	5,002,020.47	8,068.33	5,010,088.80	A+	0.07
TOYOTA MOTOR CREDIT CORP	2.25	10-18-23			10,000,000	101.59	10,159,400.00	98.35	9,834,794.20	81,250.00	9,916,044.20	A+	0.14
ABBOTT LABORATORIES (A)	3.40	11-30-23			10,000,000	108.15	10,815,300.00	98.83	9,883,413.00	83,111.11	9,966,524.11	A-	0.14
JOHN DEERE CAPITAL CORP	0.45	01-17-24			19,895,000	99.93	19,880,874.55	95.90	19,080,272.10	10,196.19	19,090,468.28	A	0.27
CHARLES SCHWAB CORP	3.55	02-01-24	01-02-24	100	10,000,000	105.50	10,550,000.00	98.34	9,834,480.50	26,625.00	9,861,105.50	A	0.14
BANK OF NY MELLON CORP.	3.65	02-04-24	01-05-24	100	5,000,000	106.31	5,315,650.00	98.50	4,924,783.10	12,166.67	4,936,949.77	A	0.07
NATIONAL RURAL UTIL COOP	0.35	02-08-24			12,645,000	99.93	12,636,274.95	95.37	12,059,027.67	2,458.75	12,061,486.42	A-	0.17
AMERICAN EXPRESS CO (1)	3.40	02-22-24	01-22-24	100	10,000,000	103.82	10,382,500.00	97.95	9,794,615.20	5,666.67	9,800,281.87	BBB+	0.14
BANK OF AMERICA CORP	3.55	03-05-24	03-05-23	100	5,000,000	106.69	5,334,650.00	99.99	4,999,346.70	85,298.61	5,084,645.31	A-	0.07
CHARLES SCHWAB CORP-A	0.75	03-18-24	02-18-24	100	8,255,000	99.95	8,250,872.50	95.39	7,874,743.00	27,516.67	7,902,259.67	A	0.11
BANK OF AMERICA CORP.	4.00	04-01-24			10,000,000	106.68	10,668,400.00	98.50	9,850,100.00	163,333.33	10,013,433.33	A-	0.14
IBM CORP.	3.00	05-15-24			5,000,000	105.66	5,282,800.00	97.21	4,860,461.25	42,916.67	4,903,377.92	A-	0.07
CATERPILLAR FINANCIAL SERVICE	2.85	05-17-24			4,785,000	102.97	4,927,018.80	97.22	4,651,868.48	38,260.06	4,690,128.54	A	0.07
BANK OF AMERICA CORP-(A)	1.49	05-19-24	05-19-23	100	12,000,000	100.00	12,000,000.00	99.08	11,889,916.56	50,028.67	11,939,945.23	A-	0.17
NVIDIA CORP	0.58	06-14-24			5,000,000	97.97	4,898,600.00	94.28	4,713,899.10	6,002.22	4,719,901.32	A-	0.07
AMERICAN HONDA FINANCE	2.40	06-27-24			10,000,000	99.55	9,954,600.00	96.28	9,628,318.70	40,666.67	9,668,985.37	A	0.14
GOLDMAN SACHS GROUP INC.(A)	3.85	07-08-24	04-08-24	100	9,500,000	105.49	10,021,835.00	97.85	9,295,651.77	50,798.61	9,346,450.38	BBB+	0.13
GOLDMAN SACHS GROUP INC.(A)	3.85	07-08-24	04-08-24	100	9,990,000	107.44	10,733,755.50	97.85	9,775,111.70	53,418.75	9,828,530.45	BBB+	0.14
BANK OF AMERICA CORP. (1)	3.86	07-23-24			5,000,000	105.18	5,258,950.00	99.31	4,965,338.90	18,783.33	4,984,122.23	A-	0.07
BANK OF AMERICA CORP. (1)	3.86	07-23-24			5,000,000	106.77	5,338,750.00	99.31	4,965,338.90	18,783.33	4,984,122.23	A-	0.07
US BANCORP (A)	2.40	07-30-24	06-28-24	100	10,000,000	99.91	9,991,100.00	96.05	9,604,587.50	18,666.67	9,623,254.17	A-	0.14
BB&T CORP. (A)	2.50	08-01-24	07-01-24	100	15,000,000	99.86	14,979,750.00	96.03	14,405,172.90	28,125.00	14,433,297.90	A-	0.20
PACCAR FINANCIAL CORP	0.50	08-09-24			5,260,000	99.95	5,257,159.60	93.35	4,909,994.45	1,388.06	4,911,382.50	A+	0.07
BMW US CAPITAL LLC	0.75	08-12-24			4,080,000	99.99	4,079,632.80	93.73	3,823,992.32	1,360.00	3,825,352.32	A	0.05
UNILEVER CAPITAL CORP-A	0.63	08-12-24	03-01-23	100	2,320,000	100.00	2,320,000.00	93.59	2,171,360.01	645.48	2,172,005.49	A+	0.03
PACCAR FINANCIAL CORP.	2.15	08-15-24			8,000,000	100.13	8,010,560.00	95.66	7,652,723.76	6,211.11	7,658,934.87	A+	0.11
UNITED HEALTH GROUP INC	2.37	08-15-24			5,000,000	100.47	5,023,500.00	95.99	4,799,459.85	4,288.19	4,803,748.04	A+	0.07
WALT DISNEY CO. (A)	1.75	08-30-24	07-30-24	100	9,115,000	99.59	9,077,810.80	95.02	8,660,938.28	0.00	8,660,938.28	A	0.12
JOHN DEERE CAPITAL CORP	0.62	09-10-24			4,045,000	99.93	4,042,370.75	93.48	3,781,312.19	11,797.92	3,793,110.11	A	0.05
NESTLE HOLDINGS INC.-A	0.61	09-14-24			7,275,000	100.00	7,275,000.00	93.30	6,787,843.96	20,083.85	6,807,927.81	AA-	0.10
JP MORGAN CHASE & CO	0.65	09-16-24	08-16-24	100	7,455,000	100.00	7,455,000.00	97.28	7,252,351.48	21,906.52	7,274,258.00	A-	0.10
JP MORGAN CHASE & CO	0.65	09-16-24	08-16-24	100	8,000,000	100.04	8,003,280.00	97.28	7,782,536.80	23,508.00	7,806,044.80	A-	0.11
BANK OF NY MELLON CORP.	2.10	10-24-24			10,785,000	100.44	10,832,454.00	95.10	10,256,088.07	78,011.50	10,334,099.57	A	0.15
BANK OF NY MELLON CORP	0.85	10-25-24	09-25-24	100	8,915,000	99.93	8,909,205.25	93.26	8,313,939.29	25,890.65	8,339,829.93	A	0.12
PNC FINANCIAL SERVICES	2.20	11-01-24	10-02-24	100	5,000,000	99.97	4,998,350.00	95.41	4,770,344.55	35,750.00	4,806,094.55	A-	0.07
PNC FINANCIAL SERVICES	2.20	11-01-24	10-02-24	100	10,000,000	99.74	9,973,800.00	95.41	9,540,689.10	71,500.00	9,612,189.10	A-	0.14
CATERPILLAR FINL SERVICE	2.15	11-08-24			10,000,000	99.80	9,979,800.00	95.34	9,533,910.10	65,694.44	9,599,604.54	A	0.14
CATERPILLAR FINL SERVICE	2.15	11-08-24			25,000,000	100.22	25,055,500.00	95.34	23,834,775.25	164,236.11	23,999,011.36	A	0.34
JOHN DEERE CAPITAL CORP	2.05	01-09-25			12,000,000	100.08	12,010,080.00	94.64	11,356,555.08	33,483.33	11,390,038.41	A	0.16
JOHN DEERE CAPITAL CORP	1.25	01-10-25			5,480,000	99.95	5,477,424.40	93.24	5,109,789.39	9,133.33	5,118,922.73	A	0.07
COOPERATIVE RABOBANK UA	5.00	01-13-25			10,000,000	99.98	9,998,500.00	99.58	9,957,946.30	62,500.00	10,020,446.30	A+	0.14
JP MORGAN CHASE & CO (A)	3.12	01-23-25	10-23-24	100	7,500,000	106.13	7,959,975.00	96.34	7,225,129.57	22,786.46	7,247,916.03	A-	0.10
PACCAR FINANCIAL CORP	1.80	02-06-25			5,450,000	104.51	5,695,849.50	93.81	5,112,852.92	5,995.00	5,118,847.92	A+	0.07
NATIONAL RURAL UTIL COOP	1.87	02-07-25			2,875,000	100.00	2,874,913.75	93.73	2,694,644.67	3,144.53	2,697,789.20	A-	0.04
NATIONAL RURAL UTIL COOP	1.87	02-07-25			5,000,000	95.61	4,780,400.00	93.73	4,686,338.55	5,468.75	4,691,807.30	A-	0.07
TOYOTA MOTOR CREDIT CORP.	1.80	02-13-25			7,000,000	100.98	7,068,390.00	93.74	6,561,937.06	5,250.00	6,567,187.06	A+	0.09
AMERICAN EXPRESS CO	2.25	03-04-25	03-04-23	100	3,485,000	99.90	3,481,480.15	94.04	3,277,317.87	37,899.37	3,315,217.25	BBB+	0.05
ROCHE HOLDINGS INC	2.13	03-10-25	02-10-25	100	8,620,000	100.00	8,620,000.00	94.21	8,121,000.96	85,763.25	8,206,764.21	AA	0.12
EXXON MOBIL CORPORATION	2.99	03-19-25	02-19-25	100	10,000,000	109.28	10,927,700.00	96.00	9,599,872.00	132,146.67	9,732,018.67	AA-	0.14

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BMW US CAPITAL LLC	3.90	04-09-25	03-09-25	100	5,000,000	109.91	5,495,700.00	97.41	4,870,297.65	75,291.67	4,945,589.32	A	0.07
AMAZON.COM INC	3.00	04-13-25			25,090,000	99.84	25,050,106.90	96.30	24,162,146.21	282,262.50	24,444,408.71	AA	0.34
HOME DEPOT INC	2.70	04-15-25	03-15-25	100	1,040,000	99.82	1,038,180.00	95.39	992,009.26	10,374.00	1,002,383.26	A	0.01
SUNTRUST BANKS INC (A)	4.00	05-01-25	03-01-25	100	10,000,000	113.41	11,340,800.00	97.44	9,744,051.80	130,000.00	9,874,051.80	A-	0.14
APPLE INC	3.20	05-13-25			5,000,000	111.44	5,571,950.00	96.58	4,828,842.95	46,666.67	4,875,509.62	AA+	0.07
CATERPILLAR FINL SERVICE	3.40	05-13-25			7,505,000	99.87	7,495,468.65	96.55	7,246,043.65	74,424.58	7,320,468.24	A	0.10
CATERPILLAR FINL SERVICE	3.40	05-13-25			5,000,000	99.95	4,997,700.00	96.55	4,827,477.45	49,583.33	4,877,060.78	A	0.07
GOLDMAN SACHS GROUP INC (A)	3.75	05-22-25	02-22-25	100	9,000,000	111.69	10,052,100.00	96.62	8,695,988.01	90,000.00	8,785,988.01	BBB+	0.12
BRISTOL-MYERS SQUIBB CO	3.87	08-15-25	05-15-25	100	5,393,000	114.28	6,163,336.12	96.55	5,207,140.72	7,546.45	5,214,687.17	A+	0.07
PACCAR FINANCIAL CORP	4.95	10-03-25			2,500,000	99.93	2,498,150.00	99.69	2,492,297.75	49,843.75	2,542,141.50	AAA	0.04
MORGAN STANLEY	1.16	10-21-25	10-21-24	100	6,085,000	100.00	6,085,000.00	92.62	5,635,870.84	24,987.04	5,660,857.87	BBB+	0.08
NATIONAL AUSTRALIA BK/NY	4.97	01-12-26			16,780,000	100.00	16,780,000.00	99.59	16,711,929.75	106,476.56	16,818,406.31	AAA	0.24
CITIGROUP INC	2.01	01-25-26	01-25-25	100	4,950,000	100.00	4,950,000.00	93.25	4,615,917.82	9,138.52	4,625,056.34	BBB+	0.07
CITIGROUP INC	2.01	01-25-26	01-25-25	100	10,000,000	96.65	9,665,100.00	93.25	9,325,086.50	18,461.67	9,343,548.17	BBB+	0.13
MORGAN STANLEY	2.63	02-18-26	02-18-25	100	11,695,000	100.00	11,695,000.00	94.32	11,030,217.02	8,543.85	11,038,760.87	BBB+	0.16
MORGAN STANLEY	2.63	02-18-26	02-18-25	100	7,000,000	100.05	7,003,780.00	94.32	6,602,096.55	5,113.89	6,607,210.44	BBB+	0.09
AMAZON.COM INC	1.00	05-12-26	04-12-26	100	10,000,000	89.02	8,901,588.89	88.53	8,852,504.20	29,444.44	8,881,948.64	AAA	0.13
ASTRAZENECA FINANCE LLC	1.20	05-28-26			4,500,000	100.71	4,532,040.00	88.68	3,990,449.02	13,500.00	4,003,949.02	A-	0.06
TOYOTA MOTOR CREDIT CORP	1.12	06-18-26			5,815,000	99.78	5,802,090.70	88.28	5,133,428.21	12,720.31	5,146,148.52	A+	0.07
MICROSOFT CORP	2.40	08-08-26	05-08-26	100	10,000,000	94.11	9,411,100.00	92.74	9,273,717.40	13,333.33	9,287,050.73	AAA	0.13
BANK OF NY MELLON CORP	2.45	08-17-26	05-17-26	100	5,000,000	104.40	5,219,850.00	91.62	4,580,870.10	3,743.06	4,584,613.16	A	0.06
AMERICAN HONDA FINANCE	1.30	09-09-26			4,200,000	96.77	4,064,466.00	87.81	3,688,001.73	25,631.67	3,713,633.40	A-	0.05
JPMORGAN CHASE & CO	2.95	10-01-26	07-01-26	100	5,000,000	105.75	5,287,700.00	92.99	4,649,255.10	60,229.17	4,709,484.27	A-	0.07
JPMORGAN CHASE & CO	2.95	10-01-26	07-01-26	100	5,000,000	105.74	5,287,250.00	92.99	4,649,255.10	60,229.17	4,709,484.27	A-	0.07
CITIGROUP INC	3.20	10-21-26	07-21-26	100	10,000,000	93.55	9,354,877.78	93.01	9,301,250.20	112,888.89	9,414,139.09	AAA	0.13
HONEYWELL INTERNATIONAL	2.50	11-01-26	08-01-26	100	4,473,000	93.65	4,188,842.74	92.38	4,132,276.83	36,343.12	4,168,619.95	AAA	0.06
AMERICAN EXPRESS CO	1.65	11-04-26	10-04-26	100	5,000,000	99.29	4,964,450.00	88.44	4,421,935.00	26,125.00	4,448,060.00	BBB+	0.06
AMERICAN EXPRESS CO	1.65	11-04-26	10-04-26	100	10,000,000	94.49	9,449,300.00	88.44	8,843,870.00	52,250.00	8,896,120.00	BBB+	0.13
TARGET CORP	1.95	01-15-27	12-15-26	100	1,770,000	99.83	1,766,991.00	90.10	1,594,850.30	4,122.62	1,598,972.93	A	0.02
TARGET CORP	1.95	01-15-27	12-15-26	100	13,700,000	100.23	13,731,373.00	90.10	12,344,321.57	31,909.58	12,376,231.15	A	0.18
BANK OF NY MELLON CORP	2.05	01-26-27			10,000,000	100.12	10,012,100.00	89.74	8,973,571.10	18,222.22	8,991,793.32	A	0.13
GOLDMAN SACHS GROUP INC	3.85	01-26-27	01-26-26	100	9,500,000	96.43	9,160,470.00	94.60	8,987,353.21	32,511.11	9,019,864.32	AAA	0.13
JPMORGAN CHASE & CO	1.04	02-04-27	02-04-26	100	5,000,000	89.02	4,451,200.00	87.72	4,385,796.90	3,466.67	4,389,263.57	A	0.06
IBM CORP	2.20	02-09-27	01-09-27	100	5,000,000	98.63	4,931,400.00	89.85	4,492,696.80	5,805.56	4,498,502.36	A-	0.06
IBM CORP	2.20	02-09-27	01-09-27	100	5,000,000	90.58	4,528,950.00	89.85	4,492,696.80	5,805.56	4,498,502.36	A-	0.06
HONEYWELL INTERNATIONAL	1.10	03-01-27			10,000,000	95.31	9,531,400.00	86.94	8,693,532.50	54,083.33	8,747,615.83	A	0.12
HONEYWELL INTERNATIONAL	1.10	03-01-27			18,000,000	89.76	16,156,800.00	86.94	15,648,358.50	97,350.00	15,745,708.50	A	0.22
TRUIST FINANCIAL CORP	1.27	03-02-27			10,000,000	93.96	9,396,000.00	88.99	8,898,974.00	61,942.22	8,960,916.22	A-	0.13
COMCAST CORP	3.30	04-01-27			10,000,000	100.83	10,083,300.00	93.71	9,370,685.00	134,750.00	9,505,435.00	A-	0.13
AMAZON.COM INC	3.30	04-13-27	03-13-27	100	10,000,000	98.95	9,895,400.00	94.46	9,446,280.50	123,750.00	9,570,030.50	AA	0.13
NORTHERN TRUST CORP	4.00	05-10-27	04-10-27	100	12,311,000	101.42	12,485,816.20	96.86	11,924,493.45	147,732.00	12,072,225.45	A+	0.17
UNITED HEALTH GROUP INC	3.70	05-15-27	04-15-27	100	300,000	99.95	299,838.00	95.38	286,126.16	3,175.83	289,301.99	A+	0.00
IBM CORP	4.15	07-27-27	06-27-27	100	10,000,000	97.84	9,783,900.00	96.64	9,663,750.60	35,736.11	9,699,486.71	AAA	0.14
INTEL CORP	3.75	08-05-27	07-05-27	100	4,325,000	99.98	4,324,178.25	95.09	4,112,856.54	10,361.98	4,123,218.52	AAA	0.06
HOME DEPOT INC	2.80	09-14-27	06-14-27	100	5,000,000	93.91	4,695,433.33	92.06	4,603,207.80	63,777.78	4,666,985.58	AAA	0.07
TEXAS INSTRUMENT INC	2.90	11-03-27	08-03-27	100	10,000,000	93.77	9,376,788.89	92.52	9,251,902.40	92,638.89	9,344,541.29	AAA	0.13
COMCAST CORP	5.35	11-15-27	10-15-27	100	4,860,000	102.44	4,978,586.70	101.47	4,931,549.02	74,391.75	5,005,940.77	AAA	0.07
COMCAST CORP	5.35	11-15-27	10-15-27	100	5,000,000	103.03	5,151,276.39	101.47	5,073,610.10	76,534.72	5,150,144.82	AAA	0.07
STATE STREET CORP	1.68	11-18-27	11-18-26	100	15,000,000	89.51	13,426,031.67	88.39	13,259,111.55	70,166.67	13,329,278.22	AAA	0.19
JOHN DEERE CAPITAL CORP	4.75	01-20-28			5,000,000	101.90	5,095,013.89	99.48	4,974,057.30	25,069.44	4,999,126.74	A	0.07
					856,847,000		858,684,507.55		813,808,438.97	4,665,249.43	818,473,688.39		11.54

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
February 28, 2023

Security	Coupon	Mature Date	Call Date One	Call Price One	Quantity	Unit Cost	Total Cost	Market Price	Market Value	Accrued Interest	Market Value + Accrued Interest	S&P	Pct Assets
MONEY MARKET FUNDS													
DREYFUS-713762	0.00	03-01-23			1,068,053	100.00	1,068,052.77	100.00	1,068,052.77	0.10	1,068,052.87	AAA	0.02
DREYFUS-715757	0.00	03-01-23			0	100.00	0.00	100.00	0.00	0.00	0.00	AAA	0.00
					1,068,053		1,068,052.77		1,068,052.77	0.10	1,068,052.87		0.02
ASSET BACKED SECURITIES													
TOYOTA LEASE OWNER TRUST 2021-A A3	0.39	04-22-24	11-20-23	100	2,293,596	99.99	2,293,328.51	98.97	2,269,972.13	198.78	2,270,170.91	AAA	0.03
TOYOTA AUTO RECEIVABLES A3	1.66	05-15-24			2,103,760	99.99	2,103,608.38	99.60	2,095,345.23	1,261.09	2,096,606.32	AAA	0.03
BMW LEASE TRUST 2021-1 A4	0.37	07-25-24	07-25-23	100	2,315,000	100.00	2,314,908.09	98.20	2,273,330.00	71.38	2,273,401.38	AAA	0.03
GM FINANCIAL	1.84	09-16-24			926,416	99.98	926,197.59	99.64	923,080.66	568.20	923,648.86	AAA	0.01
HARLEY DAVIDSON TRUST (A)	1.87	10-15-24			168,385	99.98	168,348.55	99.88	168,183.21	113.71	168,296.91	AAA	0.00
TOYOTA AUTO RECEIVABLES	2.60	11-15-24			6,061,104	102.02	6,183,273.10	99.77	6,047,163.43	5,690.70	6,052,854.13	AAA	0.09
CARMAX A3	1.89	12-16-24			2,801,583	99.98	2,801,033.65	99.06	2,775,248.44	1,912.08	2,777,160.52	AAA	0.04
GM FINANCIAL AUTOMOBILE	0.50	07-21-25			2,260,000	100.00	2,259,918.41	95.68	2,162,368.00	251.11	2,162,619.11	AAA	0.03
KUBOTA CREDIT OWNER TRUST 2021-A1 A3	0.62	08-15-25			3,300,000	99.98	3,299,324.82	95.73	3,159,090.00	738.83	3,159,828.83	NR	0.04
VW AUTO LOAN ENHANCED TRUST 2021-1 A3	1.02	06-22-26			3,760,000	100.00	3,759,852.61	95.18	3,578,768.00	852.27	3,579,620.27	AAA	0.05
DISCOVER CARD EXECUTION NT 2021-A1 A1	0.58	09-15-26			8,325,000	99.98	8,323,217.62	93.07	7,748,077.50	1,743.62	7,749,821.12	AAA	0.11
GM FINL CONSMR AUTO RCVBL TRST 2021-4 A3	0.68	09-16-26	08-16-25	100	2,375,000	100.00	2,374,939.44	94.40	2,242,000.00	538.33	2,242,538.33	AAA	0.03
HYUNDAI AUTO RECVBL TRUST 2022-A A3	2.22	10-15-26	04-15-26	100	11,090,000	100.00	11,089,573.04	95.55	10,596,495.00	8,890.48	10,605,385.48	AAA	0.15
WORLD OMNI AUTO RCVBL TR 2021-D A3	0.81	10-15-26	08-15-25	100	3,485,000	99.99	3,484,525.34	95.62	3,332,357.00	1,019.36	3,333,376.36	AAA	0.05
CAPITAL ONE MULTI-ASSET EXEC. TRUST	1.04	11-15-26			7,170,000	99.99	7,169,011.97	93.22	6,683,874.00	2,692.73	6,686,566.73	AAA	0.09
					58,434,845		58,551,061.11		56,055,352.60	26,542.69	56,081,895.28		0.80
MUNICIPAL BONDS													
CALIFORNIA STATE TAXBL	3.40	08-01-23			10,000,000	104.35	10,434,900.00	99.29	9,929,400.00	25,500.00	9,954,900.00	AA-	0.14
SAN DIEGO CCD	2.00	08-01-23			5,790,000	100.00	5,790,000.00	98.79	5,720,056.80	8,667.63	5,728,724.43	AAA	0.08
UNIV OF CALIFORNIA REVS SRS 2020-BF	0.83	05-15-24			2,000,000	100.00	2,000,000.00	95.21	1,904,140.00	4,766.61	1,908,906.61	AA	0.03
CHAFFEY JT UN HSD	2.10	08-01-24			1,860,000	100.00	1,860,000.00	96.24	1,789,989.60	2,930.89	1,792,920.49	AA-	0.03
LOS ANGELES CCD SR 2020	0.67	08-01-24			4,450,000	100.00	4,450,000.00	94.31	4,196,795.00	2,246.14	4,199,041.14	AA+	0.06
UNIV OF CALIFORNIA REVS 2013-AG TXBL	3.05	05-15-25			2,950,000	109.67	3,235,206.00	95.94	2,830,200.50	25,742.85	2,855,943.35	AA	0.04
LOS ANGELES CCD SR 2020	0.77	08-01-25			6,735,000	100.00	6,735,000.00	90.85	6,118,478.10	3,904.62	6,122,382.72	AA+	0.09
					33,785,000		34,505,106.00		32,489,060.00	73,758.74	32,562,818.74		0.46
TOTAL PORTFOLIO					7,299,570,898		7,307,962,040.74		7,049,023,281.76	44,204,807.27	7,093,228,089.03		100.00

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

DIVERSIFICATION BY ISSUER

28-Feb-23	Asset-Backed	Cert. of Deposit	Comm. Paper	Corp. Bonds	Municipal Bonds	Total Par Value	Total %
Abbott Laboratories				\$10,000,000		\$10,000,000	0.15%
Amazon.com Inc				\$45,090,000		\$45,090,000	0.66%
American Express				\$28,485,000		\$28,485,000	0.42%
American Honda Finance				\$32,380,000		\$32,380,000	0.47%
Apple Inc.				\$5,000,000		\$5,000,000	0.07%
Astrazeneca Finance LLC				\$4,500,000		\$4,500,000	0.07%
Bank of America				\$37,000,000		\$37,000,000	0.54%
Bank of New York				\$39,700,000		\$39,700,000	0.58%
Bristol-Myers Squibb Co				\$5,393,000		\$5,393,000	0.08%
BB&T Corporation				\$25,000,000		\$25,000,000	0.37%
BMW	\$2,315,000			\$9,080,000		\$11,395,000	0.17%
CA Municipal Obligation					\$10,000,000	\$10,000,000	0.15%
Canadian Imp Bk Comm NY		\$50,000,000				\$50,000,000	0.73%
Capital One Multi Asset Exectn Tru	\$7,170,000					\$7,170,000	0.10%
Carmax	\$2,801,583					\$2,801,583	0.04%
Caterpillar				\$52,290,000		\$52,290,000	0.76%
Chaffey JT Union HSD					\$1,860,000	\$1,860,000	0.03%
Charles Schwab Corp.				\$18,255,000		\$18,255,000	0.27%
CitiGroup				\$24,950,000		\$24,950,000	0.36%
Comcast Corp				\$19,860,000		\$19,860,000	0.29%
Cooperatieve Rabobank		\$25,000,000		\$10,000,000		\$35,000,000	0.51%
Credit Agricole			\$25,000,000			\$25,000,000	0.37%
Credit Suisse NY		\$35,000,000				\$35,000,000	0.51%
Discover Card Execution Note	\$8,325,000					\$8,325,000	0.12%
Exxon Mobil				\$10,000,000		\$10,000,000	0.15%
General Motors	\$6,128,691					\$6,128,691	0.09%
Goldman Sachs				\$37,990,000		\$37,990,000	0.56%
Harley Davidson	\$168,385					\$168,385	0.00%
Home Depot Inc				\$6,040,000		\$6,040,000	0.09%
Honeywell International				\$32,473,000		\$32,473,000	0.47%
HSBC Bank		\$50,000,000				\$50,000,000	0.73%
Hyundai	\$11,090,000					\$11,090,000	0.16%
IBM Corp.				\$25,000,000		\$25,000,000	0.37%
Intel Corp				\$4,325,000		\$4,325,000	0.06%
John Deere				\$46,420,000		\$46,420,000	0.68%
JP Morgan				\$37,955,000		\$37,955,000	0.55%
Kubota Credit	\$3,300,000					\$3,300,000	0.05%
Los Angeles CCD					\$11,185,000	\$11,185,000	0.16%
Microsoft Corp				\$10,000,000		\$10,000,000	0.15%
Morgan Stanley				\$24,780,000		\$24,780,000	0.36%
MUFG Bank			\$30,000,000			\$30,000,000	0.44%
National Australia BK/NY				\$16,780,000		\$16,780,000	0.25%
National Rural Util Coop				\$20,520,000		\$20,520,000	0.30%
Natixis			\$25,000,000			\$25,000,000	0.37%
Nestle Holdings Inc				\$7,275,000		\$7,275,000	0.11%
Northern Trust				\$12,311,000		\$12,311,000	0.18%
Nvidia Corp				\$5,000,000		\$5,000,000	0.07%
Paccar Financial Group				\$26,055,000		\$26,055,000	0.38%
Pepsico Inc				\$5,150,000		\$5,150,000	0.08%
PNC Financial Services				\$15,000,000		\$15,000,000	0.22%
Roche Holdings Inc.				\$8,620,000		\$8,620,000	0.13%
Royal Bank of Canada			\$25,000,000			\$25,000,000	0.37%
San Diego CA CCD					\$5,790,000	\$5,790,000	0.08%
State Street Corp				\$15,000,000		\$15,000,000	0.22%
Sumitomo Mitsui Bank NY		\$10,000,000				\$10,000,000	0.15%
Suntrust Banks Inc				\$10,000,000		\$10,000,000	0.15%
Target Corp				\$15,470,000		\$15,470,000	0.23%
Texas Instrument Inc				\$10,000,000		\$10,000,000	0.15%
Toronto Dominion Bk NY		\$74,000,000				\$74,000,000	1.08%
Toyota	\$9,891,185			\$43,135,000		\$53,026,185	0.78%
Truist Financial Corp				\$10,000,000		\$10,000,000	0.15%
Unilever Capital Corp				\$5,450,000		\$5,450,000	0.08%
United Health Group Inc.				\$10,000,000		\$10,000,000	0.15%
University of California					\$4,950,000	\$4,950,000	0.07%
US Bank				\$10,000,000		\$10,000,000	0.15%
Volkswagen	\$3,760,000					\$3,760,000	0.05%
Walt Disney Co.				\$9,115,000		\$9,115,000	0.13%
Westpac Banking		\$50,000,000				\$50,000,000	0.73%
World Omni	\$3,485,000					\$3,485,000	0.05%
Grand Total	\$58,434,845	\$294,000,000	\$105,000,000	\$856,847,000	\$33,785,000	\$1,348,066,845	19.70%

(In 000's)	<u>MARCH</u> 2023	<u>APRIL</u>	<u>MAY</u>	<u>JUNE</u>	<u>JULY</u>	<u>AUGUST</u>	<u>SEPTEMBER</u>	<u>OCTOBER</u>	<u>NOVEMBER</u>	<u>DECEMBER</u>	<u>JANUARY</u> 2024	<u>FEBRUARY</u>	<u>TOTAL</u>
CASH IN:													
Taxes:													
Secured	\$123,983	\$178,675	\$5,270	\$2,065	\$64	\$0	\$0	\$96,358	\$350,842	\$250,368	\$48,844	\$39,848	\$1,096,317
Mixed	\$265,510	\$574,740	\$34,958	\$19,807	\$18,918	\$97,163	\$33,565	\$168,015	\$434,926	\$763,281	\$86,065	\$94,817	\$2,591,767
State Automatics	\$99,240	\$56,664	\$86,138	\$112,599	\$70,220	\$87,528	\$96,340	\$89,507	\$50,034	\$109,892	\$71,601	\$85,537	\$1,015,299
Unscheduled Sub. (Lockbox)	\$24,429	\$30,324	\$28,232	\$50,672	\$14,677	\$19,119	\$38,987	\$28,467	\$58,293	\$57,264	\$38,101	\$33,448	\$422,012
Treasurer's Deposit	\$72,172	\$148,781	\$64,605	\$153,281	\$57,250	\$81,428	\$77,612	\$82,883	\$104,615	\$74,769	\$94,175	\$62,088	\$1,073,657
Hospitals	\$54,370	\$91,627	\$31,771	\$10,735	\$42,270	\$15,912	\$25,752	\$41,318	\$14,263	\$16,027	\$11,690	\$16,669	\$372,404
Revenue Services	\$121	\$74	\$58	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$253
Retirement Deposit	\$0	\$0	\$5,000	\$17,998	\$0	\$0	\$0	\$0	\$0	\$17	\$0	\$0	\$23,015
Housing Authority	\$3,931	\$4,476	\$8,489	\$3,800	\$4,097	\$3,166	\$4,852	\$4,094	\$4,625	\$6,058	\$3,337	\$3,391	\$54,315
SMCOE/SMCCCD	\$3,932	\$4,841	\$3,532	\$10,010	\$979	\$3,879	\$7,717	\$2,165	\$4,329	\$2,273	\$3,619	\$7,562	\$54,839
GO Bond Proceeds	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
TRANS	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Coupon	\$6,374	\$4,025	\$4,574	\$3,835	\$10,322	\$7,134	\$6,523	\$7,777	\$6,942	\$6,400	\$11,371	\$10,143	\$85,419
TOTAL CASH IN:	\$654,061	\$1,094,227	\$272,625	\$384,803	\$218,796	\$315,328	\$291,347	\$520,583	\$1,028,869	\$1,286,350	\$368,804	\$353,502	\$6,789,295
CASH OUT:													
Tax Apportionments:	(\$3,748)	(\$124,217)	(\$11,425)	(\$48,386)	\$0	(\$35,802)	(\$977)	(\$1,197)	(\$21,983)	(\$221,008)	(\$24,649)	(\$30,801)	(\$524,193)
Voluntary Participants W/D	(\$4,502)	(\$75,024)	(\$34,860)	(\$37,293)	(\$47,201)	(\$15,284)	(\$16,460)	(\$24,999)	(\$30,032)	(\$152,792)	(\$142,743)	(\$32,625)	(\$613,814)
County Payments	(\$113,146)	(\$27,988)	(\$57,528)	(\$18,667)	(\$53,028)	(\$2,117)	(\$42,059)	(\$791)	(\$124,846)	(\$17,615)	(\$14,396)	(\$27,492)	(\$499,672)
GO Bond/TRANS Payments	(\$21,464)	(\$3,092)	\$0	(\$20,327)	(\$40,484)	(\$87,044)	(\$113,958)	(\$6,461)	\$0	\$0	(\$26,076)	(\$26,120)	(\$345,025)
Payroll - County	(\$56,955)	(\$58,707)	(\$54,676)	(\$52,564)	(\$71,313)	(\$59,695)	(\$51,668)	(\$52,942)	(\$55,985)	(\$73,235)	(\$63,380)	(\$54,104)	(\$705,222)
SMCOE/SMCCCD	(\$109,783)	(\$104,572)	(\$109,893)	(\$115,981)	(\$85,716)	(\$73,043)	(\$103,409)	(\$114,370)	(\$112,613)	(\$134,027)	(\$82,130)	(\$110,538)	(\$1,256,076)
Retirement	(\$23,076)	(\$24,147)	(\$24,436)	(\$23,944)	(\$24,211)	(\$24,496)	(\$21,313)	(\$27,901)	(\$24,337)	(\$23,766)	(\$24,325)	(\$24,976)	(\$290,929)
SMC-payables	(\$86,142)	(\$95,689)	(\$70,273)	(\$101,065)	(\$135,621)	(\$56,033)	(\$69,341)	(\$83,460)	(\$62,081)	(\$97,916)	(\$80,210)	(\$118,336)	(\$1,056,167)
SMCOE-payables	(\$70,783)	(\$54,125)	(\$80,065)	(\$92,311)	(\$77,482)	(\$97,685)	(\$66,852)	(\$82,652)	(\$66,158)	(\$80,935)	(\$69,564)	(\$75,645)	(\$914,257)
SMCCCD-payables	(\$14,294)	(\$8,240)	(\$9,230)	(\$11,424)	(\$14,078)	(\$10,967)	(\$8,251)	(\$8,974)	(\$7,353)	(\$5,930)	(\$4,963)	(\$9,254)	(\$112,957)
Housing Authority(Payroll-Payables)	(\$3,987)	(\$4,799)	(\$5,760)	(\$4,274)	(\$3,865)	(\$3,691)	(\$3,634)	(\$3,451)	(\$4,437)	(\$4,894)	(\$3,204)	(\$3,270)	(\$49,266)
Other ARS Debits	(\$20,399)	(\$24,137)	(\$15,711)	(\$21,565)	(\$29,436)	(\$19,565)	(\$19,530)	(\$15,340)	(\$16,241)	(\$19,257)	(\$18,942)	(\$16,777)	(\$236,900)
Returned Chks/Misc. Fees	(\$7)	(\$2)	(\$50)	(\$4)	(\$37)	(\$12)	(\$563)	(\$186)	(\$44)	(\$8)	(\$18)	(\$3)	(\$935)
TOTAL CASH OUT:	(\$528,286)	(\$604,738)	(\$473,907)	(\$547,805)	(\$582,472)	(\$485,435)	(\$518,015)	(\$422,722)	(\$526,110)	(\$831,382)	(\$554,599)	(\$529,940)	(\$6,605,411)
TOTAL ESTIMATED CASH FLOW	\$125,775	\$489,489	(\$201,282)	(\$163,002)	(\$363,676)	(\$170,107)	(\$226,668)	\$97,861	\$502,759	\$454,968	(\$185,796)	(\$176,437)	\$183,885
MATURING SECURITIES (SMC)	\$236,740	\$142,820	\$187,255	\$225,300	\$195,000	\$127,000	\$245,035	\$104,750	\$184,796	\$93,850	\$50,000	\$40,239	\$1,832,785
LAIF/CAMP/DREYFUS(SMC)	\$151,068												\$151,068
CALLABLE SECURITIES (SMC)	\$279,555	\$231,700	\$126,744	\$195,827	\$25,000	\$0	\$75,000	\$0	\$100,000	\$25,000	\$75,000	\$60,000	\$1,193,826