



Sandie Arnott
TREASURER-TAX COLLECTOR

SAN MATEO COUNTY INVESTMENT POOL FUND JUNE 2023 YEAR END REPORT





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INTRODUCTION SUMMARY

The following are the gross pool earnings for fiscal year 2022-2023.

Month End (June-2023)	3.017%
4th Quarter (April - June)	3.073%
Fiscal Year End 2022-2023	2.242%

The current average maturity of the portfolio is 1.65 years with an average duration of 1.50 years. The current Par Value of the pool is \$8.013 Billion. The largest non-government aggregate position is currently Natixis at 1.26%. The portfolio continues to hold no derivative products.

The estimated earnings for FY 2023-24 is 3.75%.

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

June 30, 2023

RE: SAN MATEO COUNTY INVESTMENT POOL, GASB FAIR MARKET VALUE FACTOR AS OF 6/30/23

As of June 30, 2023, the GASB fair market value factor for the San Mateo County Investment Pool is 0.9715.



ESTIMATED SUMMARY OF POOL EARNINGS

June 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	\$ 1,325,180,000.00	\$ 1,335,869.28	Corporate Notes	\$ 25,818.22
Corporate Notes	818,142,000.00	1,988,257.50	Federal Agencies	1,457,126.03
Floating Rate Securities	10,000,000.00	17,630.72	Commercial Paper	118,350.00
Federal Agencies	2,230,145,318.87	6,431,079.48	US Treasury Notes	403,635.35
U.S. Instrumentalities	129,040,000.00	81,487.41	U.S. Instrumentalities	152,016.81
Asset Backed Securities	43,575,381.65	21,179.45	Asset Backed Securities	20,620.56
Certificate of Deposit	-	-	Dreyfus	94,636.39
	\$ 4,556,082,700.52	\$ 9,875,503.85	Total Realized Income	\$ 2,272,203.36
<u>Short Term Securities Maturing < 1 year</u>				
U S Treasury Notes	\$ 684,425,000.00	\$ 642,559.92		
Corporate Notes	154,025,000.00	147,251.07		
Floating Rate Securities	-	-		
Federal Agencies	1,800,299,000.00	5,251,621.21		
U.S. Instrumentalities	175,043,000.00	477,869.74		
U.S. Treasury Bills	80,000,000.00	328,541.66		
Asset Backed Securities	513,796.69	62.30		
Certificate of Deposit	100,000,000.00	445,684.93		
Commercial Paper	111,000,000.00	264,200.00		
Dreyfus	126,120,700.39	-		
CAMP	225,000,000.00	237,972.61		
LAIF	-	-		
	\$ 3,456,426,497.08	\$ 7,795,763.44		
Total Accrued Interest	\$ 8,012,509,197.60	\$ 17,671,267.29		
Total Dollar Earnings for June		\$ 19,943,470.65		

AVERAGE BALANCE		\$ 8,041,814,404.90
GROSS EARNINGS RATE / GROSS DOLLAR EARNINGS	3.017%	19,943,470.65
ADMINISTRATION FEES*		(627,922.49)
NET EARNINGS RATE / NET DOLLAR EARNINGS	2.922%	\$ 19,315,548.15

*Current admin fees rate is at 9.5bp



**SUMMARY OF POOL EARNINGS
Q4 FISCAL YEAR 2022-23**

	<u>Par Value</u>	<u>Gross Earnings</u>		<u>Period Earnings</u>
<u>Fixed Income Securities Maturing > 1 year</u>				
U S Treasury Notes	\$ 1,325,180,000.00	\$ 3,231,359.24	U S Treasury Notes	\$ 1,973,890.82
Corporate Notes	818,142,000.00	4,597,641.91	Corporate Notes	860,844.68
Floating Rate Securities	10,000,000.00	53,479.86	Floating Rate Securities	24,183.12
Federal Agencies	2,230,145,318.87	15,533,207.85	Certificate of Deposit	132,152.88
U.S. Instrumentalities	129,040,000.00	239,781.22	Federal Agencies	13,544,671.75
Asset Backed Securities	43,575,381.65	21,347.44	U.S. Instrumentalities	486,578.67
Certificate of Deposit	-	-	Commercial Paper	385,733.34
	\$ 4,556,082,700.52	\$ 23,676,817.52	Asset Backed Securities	86,647.90
<u>Short Term Securities Maturing < 1 year</u>				
U S Treasury Notes	\$ 684,425,000.00	\$ 1,477,727.12	CAMP	976,885.73
Corporate Notes	154,025,000.00	336,570.94	Dreyfus	604,635.67
Floating Rate Securities	-	-	Union Bank Earnings Credit	72,386.01
Federal Agencies	1,800,299,000.00	12,463,655.42	Total Realized Income	\$19,148,610.57
U.S. Instrumentalities	175,043,000.00	1,018,067.05		
U.S. Treasury Bills	80,000,000.00	829,116.66		
Asset Backed Securities	513,796.69	66.17		
Certificate of Deposit	100,000,000.00	1,326,294.52		
Commercial Paper	111,000,000.00	462,922.22		
Dreyfus	126,120,700.39	-		
CAMP	225,000,000.00	1,568,301.37		
	\$ 3,456,426,497.08	\$ 19,482,721.48		
Total Accrued Interest	\$ 8,012,509,197.60	\$ 43,159,539.00		
Total Dollar Earnings for Q4		\$ 62,308,149.57		

AVERAGE BALANCE		\$ 8,131,762,502.33
GROSS EARNINGS RATE / GROSS DOLLAR EARNINGS	3.073%	62,308,149.57
ADMINISTRATION FEES*		(1,926,002.38)
TRUE-UP ADJUSTMENT FROM Q3 FY 2022-23**		529,750.00
TRUE-UP ADJUSTMENT FROM Q4 FY 2022-23**		1,926,002.38
NET EARNINGS RATE / NET DOLLAR EARNINGS	3.099%	62,837,899.57

*Current admin fees rate is at 9.5bp

**True-up adjustments are made based on the Treasurer's Office actual budget



**SUMMARY OF POOL EARNINGS
FISCAL YEAR 2022-23 ENDED JUNE 30, 2023**

	Gross Earnings		Period Earnings
<u>Fixed Income Securities Maturing > 1 year</u>			
U S Treasury Notes	\$ 11,167,026.50	U S Treasury Notes	\$ 9,738,336.64
Corporate Notes	13,369,641.98	Corporate Notes	3,298,020.24
Floating Rate Securities	277,850.69	Floating Rate Securities	69,785.77
Federal Agencies	35,158,045.73	Certificate of Deposit	370,532.22
U.S. Instrumentalities	669,459.43	Federal Agencies	22,394,046.09
Asset Backed Securities	115,254.58	U.S. Instrumentalities	1,344,515.59
Certificate of Deposit	-	Commercial Paper	392,652.08
	\$ 60,757,278.91	U S Treasury Bills	17,952.47
<u>Short Term Securities Maturing < 1 year</u>			
U S Treasury Notes	\$ 5,180,164.38	Asset Backed Securities	653,295.82
Corporate Notes	1,062,791.68	Dreyfus	1,647,462.13
Floating Rate Securities	-	LAIF	199,579.10
Federal Agencies	38,032,189.02	CAMP	2,393,342.72
U.S. Instrumentalities	2,400,197.51	Union Bank Earnings Credit	349,677.33
U S Treasury Bills	971,818.50	Total Realized Income	\$ 42,869,198.20
Asset Backed Securities	75.55		
Certificate of Deposit	6,549,068.22		
Commercial Paper	3,843,666.76		
Dreyfus	-		
CAMP	3,729,397.27		
LAIF	126,027.40		
	\$ 61,895,396.29		

Total Dollar Earnings for FY 2022-23 **\$ 165,521,873.40**

AVERAGE BALANCE		\$ 7,382,427,089.95	B
GROSS EARNINGS RATE / GROSS DOLLAR EARNINGS	2.242%	165,521,873.40	
ADMINISTRATION FEES*		(7,013,305.74)	
TRUE-UP CREDIT FROM FY 2021-22**		688,903.00	
TRUE-UP ADJUSTMENT FROM Q3 FY 2022-23***		203,596.45	
TRUE-UP ADJUSTMENT FROM Q3 FY 2022-23***		529,750.00	
TRUE-UP ADJUSTMENT FROM Q4 FY 2022-23***		1,926,002.38	
NET EARNINGS RATE / NET DOLLAR EARNINGS	2.192% =(A/B)	\$ 161,856,819.49	A

*Current admin fees rate is at 9.5bp

**True-up credit is based on the actual budget of previous fiscal year

***True-up adjustment calculated based on projected budget actuals for Treasurer administrative costs

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

June 30, 2023

Summary Information

Totals		Weighted Averages	
Par Value	8,012,509,198	Average YTM	5.06
Market Value	7,797,354,896.91	Average Maturity (yrs)	1.65
Total Cost	7,975,258,072.08	Average Coupon (%)	2.64
Net Gain/Loss	-177,903,175.17	Average Duration	1.50
Annual Income	208,150,690.85	Average Moody Rating	Aa1
Accrued Interest	51,441,943.33	Average S&P Rating	AA
Number of Issues	379		

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	145	3,440,877,674.11	44.1	5.0	2.479%	0.4
1 Yr - 3 Yrs	146	2,905,142,626.98	37.3	5.2	2.418%	1.7
3 Yrs - 5 Yrs	88	1,451,334,595.82	18.6	4.9	3.447%	3.6

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%	102	2,254,553,605.36	28.9	4.6	0.312%	1.3
1% - 3%	113	2,214,393,222.25	28.4	5.1	2.042%	1.5
3% - 5%	105	1,943,931,861.30	24.9	5.3	4.201%	1.3
5% - 7%	59	1,384,476,208.00	17.8	5.6	5.219%	2.2

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	151	3,571,679,256.65	45.8	5.0	2.549%	0.4
1 Yr - 3 Yrs	150	2,955,174,045.40	37.9	5.2	2.370%	1.8
3 Yrs - 5 Yrs	78	1,270,501,594.86	16.3	4.9	3.501%	3.7

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

June 30, 2023

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
Aaa	266	6,617,555,578.68	84.9	5.0	2.624%	1.4
Aa1	1	1,796,840.55	0.0	5.8	2.101%	1.0
Aa2	8	74,289,568.53	1.0	5.1	3.017%	2.1
Aa3	4	43,584,327.66	0.6	5.1	3.828%	2.8
A1	42	468,735,066.31	6.0	5.4	2.535%	1.7
A2	33	319,875,664.25	4.1	5.4	2.472%	2.0
A3	17	147,048,719.19	1.9	5.5	2.767%	2.2
Not Rated	8	124,469,131.75	1.6	4.6	3.324%	1.5

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Y T M	Average Coupon	Average Duration
AAA	34	704,322,168.56	9.0	3.9	2.322%	0.7
AA+	236	5,934,706,541.73	76.1	5.1	2.656%	1.5
AA	9	102,130,434.09	1.3	4.9	2.432%	2.9
AA-	8	91,128,335.76	1.2	5.3	4.129%	1.4
A+	21	205,323,949.53	2.6	5.2	2.824%	1.1
A	32	364,844,976.56	4.7	5.7	2.271%	1.8
A-	28	271,065,292.70	3.5	5.1	2.753%	2.1
BBB+	9	96,424,385.89	1.2	5.5	2.906%	1.9
Not Rated	2	27,408,812.08	0.4	4.2	3.667%	4.0

** 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
June 30, 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													
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	924,305.56	50,924,305.56	A+	0.65
TORONTO DOMINION BANK NY	5.35	01-31-24			25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	326,944.44	25,326,944.44	AA-	0.32
MUFG BANK LTD/NY	5.34	03-28-24			25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	315,208.33	25,315,208.33	A	0.32
					<u>100,000,000</u>		<u>100,000,000.00</u>		<u>100,000,000.00</u>	<u>1,566,458.33</u>	<u>101,566,458.33</u>		<u>1.29</u>
COMMERCIAL PAPER													
CREDIT AGRICOLE CIB NY	0.00	10-03-23			25,000,000	97.44	24,361,250.00	98.65	24,662,882.50	0.00	24,662,882.50	A+	0.32
NATIXIS NY BRANCH	5.58	02-14-24			25,000,000	96.30	24,073,875.00	96.45	24,112,625.00	527,000.00	24,639,625.00	A	0.31
NATIXIS NY BRANCH	0.00	03-07-24			30,000,000	95.90	28,769,325.00	96.22	28,865,400.00	0.00	28,865,400.00	A	0.37
NATIXIS NY BRANCH	0.00	03-22-24			31,000,000	95.83	29,707,644.44	95.86	29,717,288.20	0.00	29,717,288.20	A	0.38
					<u>111,000,000</u>		<u>106,912,094.44</u>		<u>107,358,195.70</u>	<u>527,000.00</u>	<u>107,885,195.70</u>		<u>1.39</u>
LOCAL AGENCY INVESTMENT FUND													
CA ASSET MGMT PROGRAM	4.00	07-01-23			100,000,000	100.00	100,000,000.00	100.00	100,000,000.00	322,222.22	100,322,222.22	AAA	1.29
CA ASSET MGMT PROGRAM TERM	5.54	12-14-23			12,000,000	100.00	12,000,000.00	100.00	12,000,000.00	365,640.00	12,365,640.00	AAA	0.15
CA ASSET MGMT PROGRAM TERM	5.54	12-15-23			3,000,000	100.00	3,000,000.00	100.00	3,000,000.00	90,948.33	3,090,948.33	AAA	0.04
CA ASSET MGMT PROGRAM TERM	5.63	01-12-24			10,000,000	100.00	10,000,000.00	100.00	10,000,000.00	264,297.22	10,264,297.22	AAA	0.13
CA ASSET MGMT PROGRAM TERM	5.13	01-25-24			50,000,000	100.00	50,000,000.00	100.00	50,000,000.00	1,111,500.00	51,111,500.00	AAA	0.65
CA ASSET MGMT PROGRAM TERM	5.08	02-23-24			50,000,000	100.00	50,000,000.00	100.00	50,000,000.00	896,055.56	50,896,055.56	AAA	0.65
					<u>225,000,000</u>		<u>225,000,000.00</u>		<u>225,000,000.00</u>	<u>3,050,663.33</u>	<u>228,050,663.33</u>		<u>2.90</u>
UNITED STATES TREASURY-BILLS													
TREASURY BILL	0.00	07-13-23			15,000,000	98.77	14,814,850.00	99.86	14,979,013.95	0.00	14,979,013.95	AA+	0.19
TREASURY BILL	0.00	07-13-23			25,000,000	98.78	24,695,000.00	99.86	24,965,023.25	0.00	24,965,023.25	AA+	0.32
TREASURY BILL	0.00	07-20-23			25,000,000	98.74	24,685,291.67	99.76	24,940,854.25	0.00	24,940,854.25	AA+	0.32
TREASURY BILL	0.00	08-15-23			15,000,000	98.34	14,751,091.67	99.38	14,907,714.30	0.00	14,907,714.30	AA+	0.19
					<u>80,000,000</u>		<u>78,946,233.34</u>		<u>79,792,605.75</u>	<u>0.00</u>	<u>79,792,605.75</u>		<u>1.03</u>
UNITED STATES TREASURY-NOTES													
UNITED STATES TREAS NTS	2.75	07-31-23			25,000,000	103.65	25,912,109.38	99.81	24,952,122.25	284,875.69	25,236,997.94	AA+	0.32
UNITED STATES TREAS NTS	2.75	07-31-23			35,000,000	104.89	36,713,085.94	99.81	34,932,971.15	398,825.97	35,331,797.12	AA+	0.45
UNITED STATES TREAS NTS	2.75	08-31-23			11,800,000	103.55	12,218,531.25	99.59	11,751,624.48	109,361.88	11,860,986.36	AA+	0.15
UNITED STATES TREAS NTS	2.75	08-31-23			24,500,000	104.76	25,665,664.06	99.59	24,399,559.31	227,064.92	24,626,624.23	AA+	0.31
UNITED STATES TREAS NTS	2.87	09-30-23			9,485,000	104.35	9,897,745.70	99.41	9,428,609.49	67,800.91	9,496,410.40	AA+	0.12
UNITED STATES TREAS NTS	2.87	09-30-23			22,425,000	105.45	23,646,987.30	99.41	22,291,678.22	160,298.92	22,451,977.14	AA+	0.29
UNITED STATES TREAS NTS	0.12	10-15-23			16,500,000	99.29	16,383,339.84	98.55	16,261,523.52	4,282.79	16,265,806.31	AA+	0.21
UNITED STATES TREAS NTS	1.62	10-31-23			50,000,000	100.16	50,078,125.00	98.81	49,406,250.00	135,416.67	49,541,666.67	AA+	0.64
UNITED STATES TREAS NTS	0.25	11-15-23			32,000,000	100.25	32,081,250.00	98.16	31,410,000.00	10,000.00	31,420,000.00	AA+	0.41
UNITED STATES TREAS NTS	2.87	11-30-23			26,000,000	104.20	27,092,812.50	98.98	25,734,921.94	61,270.49	25,796,192.43	AA+	0.33
UNITED STATES TREAS NTS	0.50	11-30-23			10,000,000	99.82	9,981,640.63	98.03	9,803,125.00	4,098.36	9,807,223.36	AA+	0.13
UNITED STATES TREAS NTS	2.62	12-31-23			25,000,000	103.46	25,864,257.81	98.70	24,674,804.75	0.00	24,674,804.75	AA+	0.32
UNITED STATES TREAS NTS	2.50	01-31-24			18,900,000	103.59	19,577,742.19	98.35	18,587,706.98	195,787.29	18,783,494.28	AA+	0.24
UNITED STATES TREAS NTS	2.50	01-31-24			43,000,000	104.37	44,879,570.31	98.35	42,289,492.08	445,441.99	42,734,934.07	AA+	0.55
UNITED STATES TREAS NTS	2.50	01-31-24			19,000,000	103.36	19,639,023.44	98.35	18,686,054.64	196,823.20	18,882,877.84	AA+	0.24
UNITED STATES TREAS NTS	0.12	02-15-24			20,000,000	99.41	19,882,812.50	96.80	19,359,375.00	9,323.20	19,368,698.20	AA+	0.25
UNITED STATES TREAS NTS	2.37	02-29-24			31,790,000	103.20	32,805,789.84	98.02	31,159,167.19	250,303.06	31,409,470.24	AA+	0.40
UNITED STATES TREAS NTS	2.12	02-29-24			15,500,000	102.43	15,876,601.56	97.88	15,171,230.43	109,194.97	15,280,425.40	AA+	0.20
UNITED STATES TREAS NTS	2.12	02-29-24			40,000,000	101.59	40,635,937.50	97.88	39,151,562.40	281,793.48	39,433,355.88	AA+	0.51
UNITED STATES TREAS NTS	2.12	03-31-24			29,300,000	102.23	29,953,527.34	97.60	28,596,113.21	155,656.25	28,751,769.46	AA+	0.37
UNITED STATES TREAS NTS	2.25	04-30-24			15,000,000	102.87	15,430,664.06	97.41	14,610,937.50	55,944.29	14,666,881.79	AA+	0.19
UNITED STATES TREAS NTS	2.25	04-30-24			25,000,000	102.44	25,610,351.56	97.41	24,351,562.50	93,240.49	24,444,802.99	AA+	0.31
UNITED STATES TREAS NTS	2.25	04-30-24			19,000,000	106.78	20,287,695.31	97.41	18,507,187.50	70,862.77	18,578,050.27	AA+	0.24

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
June 30, 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	2.00	04-30-24			15,000,000	102.04	15,305,859.38	97.20	14,580,468.75	49,728.26	14,630,197.01	AA+	0.19
UNITED STATES TREAS NTS	2.50	05-15-24			25,000,000	104.22	26,055,664.06	97.50	24,375,976.50	78,125.00	24,454,101.50	AA+	0.31
UNITED STATES TREAS NTS	2.00	05-31-24			15,125,000	102.00	15,427,500.00	96.95	14,663,569.37	25,482.34	14,689,051.71	AA+	0.19
UNITED STATES TREAS NTS	2.00	06-30-24			5,100,000	101.89	5,196,222.66	96.70	4,931,660.17	0.00	4,931,660.17	AA+	0.06
UNITED STATES TREAS NTS	2.00	06-30-24			10,000,000	101.85	10,185,156.25	96.70	9,669,921.90	0.00	9,669,921.90	AA+	0.12
UNITED STATES TREAS NTS	2.00	06-30-24			25,000,000	101.44	25,360,351.56	96.70	24,174,804.75	0.00	24,174,804.75	AA+	0.31
UNITED STATES TREAS NTS	2.00	06-30-24			25,000,000	105.14	26,285,156.25	96.70	24,174,804.75	0.00	24,174,804.75	AA+	0.31
UNITED STATES TREAS NTS	2.12	07-31-24			25,000,000	101.98	25,496,093.75	96.55	24,138,672.00	220,131.22	24,358,803.22	AA+	0.31
UNITED STATES TREAS NTS	3.00	07-31-24			19,400,000	98.77	19,161,029.48	97.46	18,906,664.01	242,500.00	19,149,164.01	AA+	0.24
UNITED STATES TREAS NTS	1.87	08-31-24			25,000,000	100.86	25,213,867.19	96.06	24,014,648.50	157,976.52	24,172,625.02	AA+	0.31
UNITED STATES TREAS NTS	2.12	09-30-24			15,900,000	102.27	16,260,855.47	96.14	15,286,359.37	84,007.17	15,370,366.55	AA+	0.20
UNITED STATES TREAS NTS	1.50	09-30-24			9,000,000	100.80	9,072,070.31	95.39	8,585,156.25	33,565.57	8,618,721.82	AA+	0.11
UNITED STATES TREAS NTS	1.50	09-30-24			25,000,000	104.75	26,186,523.44	95.39	23,847,656.25	93,237.70	23,940,893.95	AA+	0.31
UNITED STATES TREAS NTS	1.50	10-31-24			33,895,000	99.94	33,875,139.65	95.13	32,243,942.69	84,737.50	32,328,680.19	AA+	0.42
UNITED STATES TREAS NTS	1.50	10-31-24			10,000,000	104.53	10,453,125.00	95.13	9,512,890.60	25,000.00	9,537,890.60	AA+	0.12
UNITED STATES TREAS NTS	1.50	10-31-24			34,500,000	103.57	35,730,410.16	95.13	32,819,472.57	86,250.00	32,905,722.57	AA+	0.42
UNITED STATES TREAS NTS	0.75	11-15-24			15,000,000	99.62	14,943,750.00	94.04	14,105,273.40	14,062.50	14,119,335.90	AA+	0.18
UNITED STATES TREAS NTS	1.00	12-15-24			35,000,000	100.04	35,013,671.88	94.10	32,935,546.70	14,344.26	32,949,890.96	AA+	0.43
UNITED STATES TREAS NTS	1.75	12-31-24			25,000,000	104.49	26,123,046.88	95.05	23,763,672.00	0.00	23,763,672.00	AA+	0.31
UNITED STATES TREAS NTS	1.37	01-31-25			25,000,000	103.08	25,770,507.81	94.30	23,574,218.75	142,437.85	23,716,656.60	AA+	0.30
UNITED STATES TREAS NTS	1.50	02-15-25			29,350,000	95.33	27,979,824.48	94.37	27,697,916.09	165,093.75	27,863,009.84	AA+	0.36
UNITED STATES TREAS NTS	0.50	03-31-25			25,000,000	99.58	24,894,531.25	92.48	23,120,117.25	31,250.00	23,151,367.25	AA+	0.30
UNITED STATES TREAS NTS	0.25	05-31-25			10,125,000	98.45	9,967,587.89	91.50	9,263,979.52	2,132.30	9,266,111.82	AA+	0.12
UNITED STATES TREAS NTS	0.25	05-31-25			11,000,000	98.32	10,815,664.06	91.50	10,064,570.34	2,316.58	10,066,886.92	AA+	0.13
UNITED STATES TREAS NTS	2.75	06-30-25			25,000,000	108.70	27,174,804.69	95.92	23,979,492.25	0.00	23,979,492.25	AA+	0.31
UNITED STATES TREAS NTS	0.25	06-30-25			19,000,000	98.18	18,654,140.63	91.31	17,348,632.86	0.00	17,348,632.86	AA+	0.22
UNITED STATES TREAS NTS	0.25	06-30-25			10,000,000	98.17	9,817,187.50	91.31	9,130,859.40	0.00	9,130,859.40	AA+	0.12
UNITED STATES TREAS NTS	0.25	07-31-25			20,000,000	99.74	19,947,656.25	90.98	18,196,093.80	20,718.23	18,216,812.03	AA+	0.23
UNITED STATES TREAS NTS	0.25	07-31-25			10,175,000	98.21	9,992,962.89	90.98	9,257,262.72	10,540.40	9,267,803.12	AA+	0.12
UNITED STATES TREAS NTS	0.25	07-31-25			30,000,000	97.90	29,370,703.13	90.98	27,294,140.70	31,077.35	27,325,218.05	AA+	0.35
UNITED STATES TREAS NTS	0.25	08-31-25			25,000,000	98.82	24,706,054.69	90.72	22,679,687.50	21,063.54	22,700,751.04	AA+	0.29
UNITED STATES TREAS NTS	0.25	09-30-25			20,000,000	98.20	19,639,843.75	90.55	18,110,937.60	12,431.69	18,123,369.29	AA+	0.23
UNITED STATES TREAS NTS	0.25	10-31-25			11,000,000	99.04	10,893,867.19	90.24	9,926,640.68	4,583.33	9,931,224.01	AA+	0.13
UNITED STATES TREAS NTS	0.25	10-31-25			25,000,000	97.68	24,419,921.88	90.24	22,560,547.00	10,416.67	22,570,963.67	AA+	0.29
UNITED STATES TREAS NTS	0.25	10-31-25			25,000,000	97.84	24,460,937.50	90.24	22,560,547.00	10,416.67	22,570,963.67	AA+	0.29
UNITED STATES TREAS NTS	0.37	11-30-25			48,800,000	98.17	47,907,875.00	90.25	44,042,000.00	15,000.00	44,057,000.00	AA+	0.57
UNITED STATES TREAS NTS	0.37	12-31-25			14,000,000	99.92	13,988,515.63	90.12	12,616,406.32	0.00	12,616,406.32	AA+	0.16
UNITED STATES TREAS NTS	0.37	01-31-26			40,500,000	98.99	40,090,253.91	89.77	36,355,078.12	62,931.63	36,418,009.75	AA+	0.47
UNITED STATES TREAS NTS	0.37	01-31-26			20,000,000	98.05	19,610,937.50	89.77	17,953,125.00	31,077.35	17,984,202.35	AA+	0.23
UNITED STATES TREAS NTS	1.62	02-15-26			50,000,000	103.85	51,923,828.13	92.65	46,326,172.00	303,004.14	46,629,176.14	AA+	0.60
UNITED STATES TREAS NTS	2.50	02-28-26			46,100,000	108.14	49,854,628.91	94.77	43,688,753.79	382,078.80	44,070,832.60	AA+	0.56
UNITED STATES TREAS NTS	0.50	02-28-26			20,000,000	98.42	19,683,593.75	89.81	17,962,500.00	32,880.43	17,995,380.43	AA+	0.23
UNITED STATES TREAS NTS	0.75	03-31-26			10,200,000	97.21	9,915,515.63	90.36	9,217,054.66	19,125.00	9,236,179.66	AA+	0.12
UNITED STATES TREAS NTS	0.75	03-31-26			11,500,000	91.90	10,567,988.92	90.36	10,391,777.31	21,562.50	10,413,339.81	AA+	0.13
UNITED STATES TREAS NTS	0.75	04-30-26			10,000,000	99.69	9,969,140.63	90.03	9,002,734.40	12,432.07	9,015,166.47	AA+	0.12
UNITED STATES TREAS NTS	0.75	04-30-26			18,000,000	98.03	17,645,625.00	90.03	16,204,921.92	22,377.72	16,227,299.64	AA+	0.21
UNITED STATES TREAS NTS	0.75	04-30-26			25,000,000	92.27	23,067,382.81	90.03	22,506,836.00	31,080.16	22,537,916.16	AA+	0.29
UNITED STATES TREAS NTS	0.75	05-31-26			14,250,000	99.84	14,227,177.73	89.80	12,796,054.69	9,003.06	12,805,057.74	AA+	0.17
UNITED STATES TREAS NTS	0.75	05-31-26			15,000,000	99.83	14,974,804.69	89.80	13,469,531.25	9,476.90	13,479,008.15	AA+	0.17
UNITED STATES TREAS NTS	0.75	05-31-26			20,500,000	100.11	20,522,421.88	89.80	18,408,359.37	12,951.77	18,421,311.14	AA+	0.24
UNITED STATES TREAS NTS	0.87	06-30-26			26,000,000	98.72	25,666,875.00	90.08	23,420,312.50	0.00	23,420,312.50	AA+	0.30
UNITED STATES TREAS NTS	0.62	07-31-26			10,000,000	95.80	9,580,078.13	89.07	8,906,640.60	25,897.79	8,932,538.39	AA+	0.11
UNITED STATES TREAS NTS	0.75	08-31-26			15,975,000	99.36	15,872,036.13	89.16	14,243,958.90	40,378.80	14,284,337.70	AA+	0.18

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
June 30, 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	0.75	08-31-26			17,000,000	97.83	16,630,781.25	89.16	15,157,890.54	42,969.61	15,200,860.15	AA+	0.20
UNITED STATES TREAS NTS	0.75	08-31-26			20,000,000	88.75	17,749,218.75	89.16	17,832,812.40	50,552.49	17,883,364.89	AA+	0.23
UNITED STATES TREAS NTS	1.62	09-30-26			25,000,000	101.72	25,430,664.06	91.58	22,894,531.25	101,007.51	22,995,538.76	AA+	0.30
UNITED STATES TREAS NTS	0.87	09-30-26			10,000,000	99.69	9,968,750.00	89.45	8,944,531.20	21,755.46	8,966,286.66	AA+	0.12
UNITED STATES TREAS NTS	0.87	09-30-26			13,000,000	99.05	12,876,601.56	89.45	11,627,890.56	28,282.10	11,656,172.66	AA+	0.15
UNITED STATES TREAS NTS	1.12	10-31-26			35,000,000	99.54	34,837,304.69	89.89	31,460,351.65	65,625.00	31,525,976.65	AA+	0.41
UNITED STATES TREAS NTS	1.62	11-30-26			15,000,000	101.82	15,272,460.94	91.27	13,691,015.70	19,979.51	13,710,995.21	AA+	0.18
UNITED STATES TREAS NTS	1.62	11-30-26			4,000,000	94.70	3,788,125.00	91.27	3,650,937.52	5,327.87	3,656,265.39	AA+	0.05
UNITED STATES TREAS NTS	1.25	12-31-26			18,500,000	91.71	16,965,800.78	89.97	16,644,941.36	0.00	16,644,941.36	AA+	0.21
UNITED STATES TREAS NTS	1.87	02-28-27			14,760,000	92.47	13,648,387.50	91.63	13,525,003.05	93,787.50	13,618,790.55	AA+	0.17
UNITED STATES TREAS NTS	2.50	03-31-27			11,450,000	95.71	10,958,662.83	93.68	10,726,771.51	71,562.50	10,798,334.01	AA+	0.14
UNITED STATES TREAS NTS	4.12	10-31-27			15,200,000	102.02	15,506,375.00	99.44	15,114,500.00	104,500.00	15,219,000.00	AA+	0.20
UNITED STATES TREAS NTS	2.25	11-15-27			39,400,000	94.54	37,248,390.63	92.07	36,274,163.96	110,812.50	36,384,976.46	AA+	0.47
UNITED STATES TREAS NTS	2.75	02-15-28			25,000,000	97.52	24,379,138.25	93.94	23,482,351.50	257,812.50	23,743,164.00	AA+	0.30
UNITED STATES TREAS NTS	2.75	02-15-28			4,200,000	96.70	4,061,481.39	93.94	3,945,539.05	43,312.50	3,988,851.55	AA+	0.05
UNITED STATES TREAS NTS	1.25	03-31-28			15,000,000	88.19	13,227,868.85	87.48	13,121,484.30	46,875.00	13,168,359.30	AA+	0.17
UNITED STATES TREAS NTS	1.25	04-30-28			13,500,000	87.82	11,855,719.26	87.31	11,786,660.19	28,125.00	11,814,785.19	AA+	0.15
UNITED STATES TREAS NTS	1.25	05-31-28			20,000,000	87.70	17,539,241.80	87.18	17,436,718.80	20,833.33	17,457,552.13	AA+	0.23
					2,009,605,000		2,016,980,605.90		1,891,847,694.94	7,145,672.50	1,898,993,367.44		24.42
FEDERAL AGENCY SECURITIES													
FEDERAL HOME LOAN BANK	2.35	07-05-23			30,000,000	99.30	29,789,275.20	99.98	29,994,683.70	45,041.67	30,039,725.37	AA+	0.39
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.25	07-10-23			23,600,000	99.78	23,549,260.00	99.86	23,567,933.74	27,861.11	23,595,794.85	AA+	0.30
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	07-13-23			25,000,000	96.84	24,210,979.25	99.87	24,966,471.25	0.00	24,966,471.25	AA+	0.32
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	07-13-23			25,000,000	96.85	24,212,944.50	99.87	24,966,471.25	0.00	24,966,471.25	AA+	0.32
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	07-21-23			10,000,000	96.95	9,695,000.00	99.76	9,975,872.20	0.00	9,975,872.20	AA+	0.13
FEDERAL HOME LOAN BANK	4.25	07-24-23			25,000,000	100.00	25,000,000.00	99.93	24,982,700.50	460,416.67	25,443,117.17	AA+	0.32
FEDERAL FARM CREDIT BANK	4.67	07-26-23			25,000,000	100.00	25,000,000.00	99.95	24,987,580.50	499,430.56	25,487,011.06	AA+	0.32
FEDERAL HOME LOAN BANK	3.25	07-28-23			10,000,000	100.00	10,000,000.00	99.83	9,982,895.40	137,222.22	10,120,117.62	AA+	0.13
FEDERAL HOME LOAN BANK	2.50	07-28-23			10,000,000	100.00	10,000,000.00	99.88	9,988,320.20	43,055.56	10,031,375.76	AA+	0.13
FEDERAL HOME LOAN BANK	3.55	07-28-23			25,000,000	100.00	25,000,000.00	99.87	24,967,050.50	226,805.56	25,193,856.06	AA+	0.32
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	07-28-23			15,000,000	97.00	14,549,333.33	99.67	14,949,757.35	0.00	14,949,757.35	AA+	0.19
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	07-28-23			25,000,000	98.60	24,650,020.83	99.67	24,916,262.25	0.00	24,916,262.25	AA+	0.32
FEDERAL HOME LOAN BANK	3.12	08-01-23			15,000,000	100.00	15,000,000.00	99.81	14,971,264.20	194,010.42	15,165,274.62	AA+	0.19
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	08-01-23			25,000,000	96.90	24,225,750.00	99.60	24,899,709.50	0.00	24,899,709.50	AA+	0.32
FEDERAL FARM CREDIT	0.15	08-10-23			12,000,000	96.88	11,625,912.00	99.40	11,927,489.04	7,000.00	11,934,489.04	AA+	0.15
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.30	08-10-23			25,000,000	99.83	24,957,250.00	99.46	24,864,597.25	29,166.67	24,893,763.92	AA+	0.32
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	08-11-23			15,000,000	96.84	14,526,000.00	99.47	14,920,925.10	0.00	14,920,925.10	AA+	0.19
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	08-11-23			20,000,000	96.47	19,293,655.60	99.47	19,894,566.80	0.00	19,894,566.80	AA+	0.26
FEDERAL HOME LOAN MORTGAGE CORP DN	0.00	08-14-23			25,000,000	98.36	24,589,250.00	99.43	24,858,099.50	0.00	24,858,099.50	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	0.25	08-24-23			15,000,000	96.91	14,536,500.00	99.30	14,894,827.50	13,125.00	14,907,952.50	AA+	0.19
FEDERAL HOME LOAN BANK	3.50	08-28-23			15,000,000	100.00	15,000,000.00	99.68	14,952,027.60	177,916.67	15,129,944.27	AA+	0.19
FEDERAL HOME LOAN BANK	3.51	08-28-23			10,000,000	99.22	9,921,520.00	99.71	9,970,888.20	118,950.00	10,089,838.20	AA+	0.13
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	09-01-23			20,000,000	99.80	19,960,600.00	99.66	19,931,471.80	0.00	19,931,471.80	AA+	0.26
FEDERAL HOME LOAN BANK	3.62	09-06-23			10,810,000	100.00	10,810,000.00	99.63	10,770,071.32	124,089.79	10,894,161.11	AA+	0.14
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	09-08-23			25,000,000	96.52	24,128,864.50	99.09	24,771,384.00	0.00	24,771,384.00	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	0.25	09-08-23			25,780,000	99.97	25,771,492.60	99.09	25,545,477.79	20,051.11	25,565,528.90	AA+	0.33
FEDERAL HOME LOAN BANK	3.55	09-15-23			10,000,000	100.00	10,000,000.00	99.56	9,956,213.70	103,541.67	10,059,755.37	AA+	0.13
FEDERAL HOME LOAN BANK	3.80	09-27-23	07-27-23	100	25,000,000	100.00	25,000,000.00	99.63	24,906,612.50	245,416.67	25,152,029.17	AA+	0.32
FEDERAL HOME LOAN BANK	3.80	09-27-23	07-27-23	100	25,000,000	100.00	25,000,000.00	99.63	24,906,612.50	245,416.67	25,152,029.17	AA+	0.32
FEDERAL HOME LOAN BANK	4.40	09-27-23			25,000,000	100.00	25,000,000.00	99.69	24,921,743.25	192,500.00	25,114,243.25	AA+	0.32
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	09-27-23			25,000,000	96.24	24,059,111.00	98.83	24,706,933.75	0.00	24,706,933.75	AA+	0.32
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	09-27-23			25,000,000	97.82	24,455,555.56	98.83	24,706,933.75	0.00	24,706,933.75	AA+	0.32

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
June 30, 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	4.60	09-28-23			20,000,000	99.96	19,991,200.00	99.72	19,944,842.80	235,111.11	20,179,953.91	AA+	0.26
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	09-28-23			8,269,000	95.85	7,926,204.01	98.81	8,170,945.04	0.00	8,170,945.04	AA+	0.11
FEDERAL HOME LOAN BANK	4.02	09-29-23			25,000,000	100.00	25,000,000.00	99.59	24,896,567.50	254,041.67	25,150,609.17	AA+	0.32
FEDERAL HOME LOAN BANK	4.25	09-29-23			15,000,000	100.00	15,000,000.00	99.68	14,952,312.00	161,145.83	15,113,457.83	AA+	0.19
FEDERAL HOME LOAN MORTGAGE CORP	0.12	10-16-23			19,580,000	99.63	19,506,966.60	98.46	19,278,670.07	5,030.97	19,283,701.04	AA+	0.25
FEDERAL HOME LOAN MORTGAGE CORP	0.12	10-16-23			25,000,000	95.72	23,930,600.00	98.46	24,615,258.00	6,423.61	24,621,681.61	AA+	0.32
FEDERAL HOME LOAN BANK	2.00	10-20-23	07-20-23	100	4,750,000	100.00	4,750,000.00	99.56	4,729,301.59	18,472.22	4,747,773.81	AA+	0.06
FEDERAL HOME LOAN BANK	4.50	10-26-23			25,000,000	100.00	25,000,000.00	99.69	24,922,166.75	200,000.00	25,122,166.75	AA+	0.32
FEDERAL HOME LOAN BANK	1.50	10-27-23			25,000,000	100.00	25,000,000.00	99.22	24,806,072.75	65,625.00	24,871,697.75	AA+	0.32
FEDERAL HOME LOAN BANK	1.62	10-27-23			25,000,000	100.00	25,000,000.00	99.33	24,831,845.75	68,836.81	24,900,682.56	AA+	0.32
FEDERAL HOME LOAN BANK	4.62	11-01-23			25,000,000	99.93	24,981,750.00	99.67	24,916,994.00	189,496.53	25,106,490.53	AA+	0.32
FEDERAL HOME LOAN BANK	4.00	11-03-23	08-03-23	100	25,000,000	100.00	25,000,000.00	99.65	24,912,235.00	158,333.33	25,070,568.33	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	0.25	11-06-23			15,000,000	99.91	14,986,500.00	98.27	14,740,289.55	5,625.00	14,745,914.55	AA+	0.19
FEDERAL FARM CREDIT BANK	5.05	11-09-23	07-09-23	100	9,796,000	100.00	9,796,000.00	99.78	9,774,194.89	70,082.22	9,844,277.10	AA+	0.13
FEDERAL HOME LOAN BANK	1.75	11-09-23			25,000,000	100.00	25,000,000.00	99.02	24,755,831.00	61,979.17	24,817,810.17	AA+	0.32
FEDERAL HOME LOAN BANK	4.75	11-21-23			25,000,000	99.88	24,970,750.00	99.67	24,917,074.50	128,645.83	25,045,720.33	AA+	0.32
FEDERAL HOME LOAN BANK	4.75	11-21-23			25,000,000	99.90	24,975,875.00	99.67	24,917,074.50	128,645.83	25,045,720.33	AA+	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.25	11-27-23			17,000,000	99.89	16,980,620.00	97.95	16,651,844.25	3,895.83	16,655,740.08	AA+	0.21
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.25	11-27-23			25,000,000	95.11	23,778,325.00	97.95	24,488,006.25	5,729.17	24,493,735.42	AA+	0.32
FEDERAL HOME LOAN BANK	5.05	11-28-23	08-28-23	100	25,000,000	100.00	25,000,000.00	99.74	24,935,886.50	112,222.22	25,048,108.72	AA+	0.32
FEDERAL HOME LOAN BANK	4.87	12-07-23			22,795,000	100.07	22,811,412.40	99.76	22,741,019.39	70,996.93	22,812,016.32	AA+	0.29
FEDERAL HOME LOAN BANK	5.00	12-15-23			25,000,000	100.00	25,000,000.00	99.73	24,932,638.25	52,083.33	24,984,721.58	AA+	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.00	12-20-23	09-20-23	100	25,000,000	100.00	25,000,000.00	99.69	24,921,636.75	34,722.22	24,956,358.97	AA+	0.32
FEDERAL HOME LOAN BANK	0.25	12-28-23	09-28-23	100	7,450,000	96.49	7,188,207.00	97.43	7,258,420.94	103.47	7,258,524.41	AA+	0.09
FEDERAL HOME LOAN BANK	3.00	12-29-23	09-29-23	100	5,355,000	99.70	5,338,935.00	98.75	5,287,808.78	446.25	5,288,255.03	AA+	0.07
FEDERAL HOME LOAN BANK	3.00	12-29-23	09-29-23	100	8,250,000	99.78	8,232,015.00	98.75	8,146,484.11	687.50	8,147,171.61	AA+	0.11
FEDERAL HOME LOAN BANK-DISCOUNT NOTE	0.00	01-04-24			25,000,000	96.62	24,154,375.00	97.40	24,351,197.00	0.00	24,351,197.00	AA+	0.31
FEDERAL HOME LOAN BANK-DISCOUNT NOTE	0.00	01-04-24			25,000,000	96.62	24,154,368.00	97.40	24,351,197.00	0.00	24,351,197.00	AA+	0.31
FEDERAL HOME LOAN BANK DISCOUNT NOTE	0.00	01-16-24			25,000,000	96.48	24,119,385.42	97.24	24,309,699.00	0.00	24,309,699.00	AA+	0.31
FEDERAL HOME LOAN BANK	5.00	01-26-24	07-26-23	100	25,000,000	100.00	25,000,000.00	99.57	24,892,490.25	534,722.22	25,427,212.47	AA+	0.32
FEDERAL HOME LOAN BANK	1.87	01-29-24	07-29-23	100	25,000,000	100.00	25,000,000.00	99.06	24,765,724.50	79,427.08	24,845,151.58	AA+	0.32
FEDERAL HOME LOAN BANK	4.92	02-01-24			25,000,000	100.00	25,000,000.00	99.64	24,908,930.25	509,083.33	25,418,013.58	AA+	0.32
FEDERAL HOME LOAN BANK - DISCOUNT NOTE	0.00	02-01-24			25,000,000	96.32	24,080,895.83	97.02	24,254,478.00	0.00	24,254,478.00	AA+	0.31
FEDERAL HOME LOAN BANK-DISCOUNT NOTE	0.00	02-02-24			25,000,000	96.41	24,101,375.00	97.00	24,251,030.75	0.00	24,251,030.75	AA+	0.31
FEDERAL HOME LOAN BANK	4.78	02-07-24			10,000,000	101.01	10,100,848.89	99.48	9,948,417.30	189,872.22	10,138,289.52	AA+	0.20
FEDERAL FARM CREDIT BANK	5.04	02-23-24	07-23-23	100	15,239,000	100.00	15,239,000.00	99.56	15,171,574.59	270,949.42	15,442,524.01	AA+	0.13
FEDERAL HOME LOAN BANK	2.66	02-23-24			25,000,000	100.00	25,000,000.00	98.13	24,533,630.25	234,597.22	24,768,227.47	AA+	0.32
FEDERAL HOME LOAN BANK	4.75	03-08-24			4,000,000	100.03	4,001,240.00	99.51	3,980,454.96	59,111.11	4,039,566.07	AA+	0.05
FEDERAL HOME LOAN BANK	4.75	03-08-24			25,000,000	100.08	25,019,700.00	99.51	24,877,843.50	369,444.44	25,247,287.94	AA+	0.32
FEDERAL HOME LOAN BANK	4.75	03-08-24			4,470,000	99.94	4,467,228.60	99.51	4,448,158.42	66,056.67	4,514,215.08	AA+	0.06
FEDERAL HOME LOAN BANK	4.75	03-08-24			19,000,000	99.91	18,982,074.07	99.51	18,907,161.06	280,777.78	19,187,938.84	AA+	0.24
FEDERAL HOME LOAN BANK	4.00	03-28-24			3,250,000	99.55	3,235,375.00	98.84	3,212,419.83	33,222.22	3,245,642.05	AA+	0.04
FEDERAL HOME LOAN BANK	5.50	04-01-24	09-08-23	100	5,100,000	100.00	5,100,000.00	99.89	5,094,240.11	87,266.67	5,181,506.78	AA+	0.07
FEDERAL HOME LOAN BANK	5.34	04-23-24	09-28-23	100	10,000,000	100.10	10,010,450.00	99.76	9,975,581.30	136,466.67	10,112,047.97	AA+	0.13
FEDERAL HOME LOAN BANK	2.72	04-29-24	07-29-23	100	25,000,000	100.00	25,000,000.00	97.68	24,420,065.75	115,222.22	24,535,287.97	AA+	0.32
FEDERAL HOME LOAN BANK	2.00	04-29-24	07-29-23	100	25,000,000	100.00	25,000,000.00	98.54	24,635,462.25	84,722.22	24,720,184.47	AA+	0.32
FEDERAL HOME LOAN BANK	4.62	05-08-24			10,000,000	99.97	9,997,300.00	99.22	9,922,003.40	66,805.56	9,988,808.96	AA+	0.13
FEDERAL HOME LOAN BANK	4.62	05-08-24			12,500,000	99.89	12,485,875.00	99.22	12,402,504.25	83,506.94	12,486,011.19	AA+	0.16
FEDERAL HOME LOAN BANK	4.75	05-17-24			25,000,000	99.97	24,992,250.00	99.34	24,835,407.25	141,840.28	24,977,247.53	AA+	0.32
FEDERAL HOME LOAN BANK	5.12	05-22-24	07-22-23	100	25,000,000	100.00	25,000,000.00	99.39	24,847,059.25	135,111.11	24,982,170.36	AA+	0.32
FEDERAL HOME LOAN BANK	4.87	05-22-24			4,350,000	99.87	4,344,459.19	99.43	4,325,104.21	42,384.37	4,347,488.59	AA+	0.06
FEDERAL HOME LOAN BANK	4.72	06-07-24			15,000,000	100.00	15,000,000.00	99.29	14,893,935.30	25,233.33	14,939,168.63	AA+	0.19
FEDERAL HOME LOAN BANK	2.87	06-14-24			5,000,000	104.25	5,212,300.00	97.57	4,878,422.50	6,388.89	4,884,811.39	AA+	0.06

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
June 30, 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	2.81	06-14-24			25,000,000	100.00	25,000,000.00	97.24	24,309,814.25	31,222.22	24,341,036.47	AA+	0.31
FEDERAL HOME LOAN BANK	4.50	06-14-24			25,000,000	99.61	24,902,250.00	99.04	24,761,059.00	50,000.00	24,811,059.00	AA+	0.32
FEDERAL HOME LOAN BANK	4.87	06-14-24			10,000,000	100.06	10,006,156.82	99.42	9,942,041.60	21,666.67	9,963,708.27	AA+	0.13
FEDERAL HOME LOAN BANK	4.87	06-14-24			20,000,000	100.37	20,074,200.00	99.42	19,884,083.20	43,333.33	19,927,416.53	AA+	0.26
FEDERAL HOME LOAN MORTGAGE CORP	5.25	06-20-24	09-20-23	100	25,000,000	100.00	25,000,000.00	99.46	24,866,006.25	36,458.33	24,902,464.58	AA+	0.32
FEDERAL HOME LOAN BANK	5.25	06-21-24	09-21-23	100	25,000,000	100.00	25,000,000.00	99.46	24,864,355.75	32,812.50	24,897,168.25	AA+	0.32
FEDERAL HOME LOAN BANK	4.55	06-26-24			25,000,000	100.00	25,000,000.00	99.08	24,769,929.75	12,638.89	24,782,568.64	AA+	0.32
FEDERAL HOME LOAN BANK	2.75	06-28-24			14,165,000	96.77	13,706,782.96	97.40	13,796,518.91	2,164.10	13,798,683.01	AA+	0.18
FEDERAL HOME LOAN BANK	4.55	07-19-24			25,000,000	100.00	25,000,000.00	99.06	24,765,650.00	508,715.28	25,274,365.28	AA+	0.32
FEDERAL HOME LOAN BANK	4.60	07-19-24			25,000,000	100.00	25,000,000.00	99.20	24,800,878.25	514,305.56	25,315,183.81	AA+	0.32
FEDERAL HOME LOAN BANK	4.67	07-22-24			25,000,000	100.00	25,000,000.00	99.17	24,792,955.50	512,402.78	25,305,358.28	AA+	0.32
FEDERAL HOME LOAN BANK	4.50	07-24-24			25,000,000	100.00	25,000,000.00	99.16	24,790,764.00	487,500.00	25,278,264.00	AA+	0.32
FEDERAL HOME LOAN BANK	4.45	08-15-24			25,000,000	100.00	25,000,000.00	99.06	24,764,992.75	417,187.50	25,182,180.25	AA+	0.32
FEDERAL HOME LOAN BANK	2.87	09-13-24			4,000,000	109.63	4,385,200.00	97.16	3,886,489.04	34,180.56	3,920,669.60	AA+	0.05
FEDERAL HOME LOAN BANK	4.87	09-13-24			15,000,000	100.34	15,051,150.00	99.28	14,891,976.90	217,343.75	15,109,320.65	AA+	0.19
FEDERAL HOME LOAN BANK	4.87	09-13-24			25,000,000	99.70	24,924,300.00	99.28	24,819,961.50	362,239.58	25,182,201.08	AA+	0.32
FEDERAL HOME LOAN BANK	4.87	09-13-24			25,000,000	100.76	25,189,375.00	99.28	24,819,961.50	362,239.58	25,182,201.08	AA+	0.32
FEDERAL HOME LOAN BANK	0.42	09-17-24	09-17-23	100	33,000,000	94.22	31,092,050.00	94.07	31,041,772.08	39,655.00	31,081,427.08	AA+	0.40
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.25	09-23-24	09-23-23	100	25,000,000	100.00	25,000,000.00	99.30	24,823,939.75	25,520.83	24,849,460.58	AA+	0.32
FEDERAL HOME LOAN BANK	5.18	09-24-24			25,000,000	100.00	25,000,000.00	100.02	25,005,321.00	345,333.33	25,350,654.33	AA+	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.62	10-15-24			15,900,000	99.83	15,872,811.00	95.40	15,168,441.00	53,828.12	15,222,269.12	AA+	0.20
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.62	10-15-24			12,300,000	103.37	12,714,141.00	95.40	11,734,077.00	41,640.62	11,775,717.62	AA+	0.15
FEDERAL HOME LOAN BANK	5.05	10-21-24	07-21-23	100	25,000,000	100.00	25,000,000.00	99.09	24,771,585.00	241,979.17	25,013,564.17	AA+	0.32
FEDERAL HOME LOAN BANK	4.50	10-25-24	07-25-23	100	25,000,000	100.00	25,000,000.00	99.36	24,839,514.50	203,125.00	25,042,639.50	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	4.65	11-15-24	11-15-23	100	25,000,000	99.95	24,987,500.00	99.42	24,856,193.00	145,312.50	25,001,505.50	AA+	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.25	11-22-24	11-22-23	100	25,000,000	100.00	25,000,000.00	99.24	24,809,357.00	138,541.67	24,947,898.67	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	5.10	11-29-24	11-29-23	100	25,000,000	100.00	25,000,000.00	99.21	24,802,294.50	109,791.67	24,912,086.17	AA+	0.32
FEDERAL FARM CREDIT BANK	4.62	12-05-24			10,000,000	99.93	9,992,630.00	98.98	9,898,360.90	32,118.06	9,930,478.96	AA+	0.13
FEDERAL FARM CREDIT BANK	4.62	12-05-24			10,000,000	100.29	10,028,600.00	98.98	9,898,360.90	32,118.06	9,930,478.96	AA+	0.13
FEDERAL HOME LOAN BANK	0.62	12-09-24	07-09-23	100	14,420,000	93.60	13,497,696.80	93.42	13,471,131.41	5,215.23	13,476,346.64	AA+	0.17
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.62	01-07-25			34,900,000	99.68	34,788,669.00	94.80	33,085,913.71	272,535.07	33,358,448.77	AA+	0.43
FEDERAL HOME LOAN MORTGAGE CORP	5.20	01-10-25	07-10-23	100	25,000,000	100.00	25,000,000.00	99.18	24,794,524.25	613,888.89	25,408,413.14	AA+	0.32
FEDERAL HOME LOAN BANK	4.82	01-15-25			25,000,000	100.00	25,000,000.00	98.40	24,599,370.00	552,291.67	25,151,661.67	AA+	0.32
FEDERAL HOME LOAN BANK	5.12	01-24-25	07-24-23	100	25,000,000	100.00	25,000,000.00	99.10	24,775,902.50	234,895.83	25,010,798.33	AA+	0.32
FEDERAL HOME LOAN BANK	4.90	01-30-25	01-30-24	100	25,000,000	100.00	25,000,000.00	98.89	24,721,977.00	510,416.67	25,232,393.67	AA+	0.32
FEDERAL HOME LOAN BANK	4.31	02-10-25			25,000,000	100.00	25,000,000.00	98.97	24,741,661.75	419,027.78	25,160,689.53	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	1.50	02-12-25			41,535,000	99.92	41,503,018.05	94.38	39,201,602.74	238,826.25	39,440,428.99	AA+	0.51
FEDERAL FARM CREDIT BANK	1.75	02-14-25			17,305,000	99.73	17,258,795.65	94.81	16,406,547.59	114,405.28	16,520,952.87	AA+	0.21
FEDERAL FARM CREDIT BANK	1.75	02-14-25			6,809,000	96.02	6,537,744.57	94.81	6,455,485.84	45,015.06	6,500,500.90	AA+	0.08
FEDERAL FARM CREDIT BANK	4.00	03-10-25			25,000,000	99.97	24,991,500.00	98.28	24,569,253.75	305,555.56	24,874,809.31	AA+	0.32
FEDERAL HOME LOAN BANK	2.37	03-14-25			18,800,000	106.96	20,109,420.00	95.54	17,961,301.36	131,469.44	18,092,770.80	AA+	0.23
FEDERAL HOME LOAN BANK	4.62	03-14-25			20,000,000	101.94	20,388,502.78	99.13	19,826,292.00	272,361.11	20,098,653.11	AA+	0.26
FEDERAL FARM CREDIT BANK	4.00	03-28-25			25,000,000	99.57	24,893,650.00	97.99	24,497,967.25	255,555.56	24,753,522.81	AA+	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.62	04-22-25			25,000,000	101.13	25,283,250.00	92.46	23,116,165.00	29,513.89	23,145,678.89	AA+	0.30
FEDERAL FARM CREDIT BANK	4.00	05-09-25			10,000,000	99.98	9,998,000.00	98.13	9,812,817.30	56,666.67	9,869,483.97	AA+	0.13
FEDERAL HOME LOAN MORTGAGE CORP	5.25	05-16-25	08-16-23	100	26,709,000	100.00	26,709,000.00	98.86	26,403,422.06	171,382.75	26,574,804.81	AA+	0.34
FEDERAL FARM CREDIT BANK	4.25	06-13-25			25,000,000	100.00	25,000,000.00	98.58	24,645,458.25	50,173.61	24,695,631.86	AA+	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			24,800,000	99.79	24,748,664.00	91.79	22,763,936.37	4,477.78	22,768,414.15	AA+	0.29
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			18,400,000	100.50	18,492,920.00	91.79	16,889,372.14	3,322.22	16,892,694.37	AA+	0.22
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			5,000,000	92.74	4,637,100.00	91.79	4,589,503.30	902.78	4,590,406.08	AA+	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			5,000,000	92.60	4,630,100.00	91.79	4,589,503.30	902.78	4,590,406.08	AA+	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			25,000,000	92.64	23,160,375.00	91.79	22,947,516.50	4,513.89	22,952,030.39	AA+	0.30
FEDERAL FARM CREDIT BANK	4.62	06-20-25			11,000,000	99.92	10,990,651.99	99.29	10,922,374.10	14,131.94	10,936,506.04	AA+	0.14

SAN MATEO COUNTY TREASURER'S OFFICE
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SAN MATEO COUNTY POOL
June 30, 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	3.30	06-30-25	06-30-24	100	7,000,000	99.85	6,989,500.00	96.61	6,762,720.44	0.00	6,762,720.44	AA+	0.09
FEDERAL HOME LOAN MORTGAGE CORP	0.37	07-21-25			15,135,000	99.50	15,059,627.70	91.22	13,806,135.04	25,067.34	13,831,202.39	AA+	0.18
FEDERAL HOME LOAN MORTGAGE CORP	0.37	07-21-25			5,000,000	99.62	4,981,100.00	91.22	4,560,996.05	8,281.25	4,569,277.30	AA+	0.06
FEDERAL HOME LOAN MORTGAGE CORP	0.37	07-21-25			10,000,000	99.52	9,951,600.00	91.22	9,121,992.10	16,562.50	9,138,554.60	AA+	0.12
FEDERAL FARM CREDIT BANK	4.25	07-24-25			20,000,000	99.93	19,986,200.00	98.69	19,738,502.60	368,333.33	20,106,835.93	AA+	0.25
FEDERAL FARM CREDIT BANK	4.25	07-24-25			25,000,000	99.94	24,985,250.00	98.69	24,673,128.25	460,416.67	25,133,544.92	AA+	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.37	08-25-25			47,475,000	99.53	47,252,817.00	90.98	43,190,395.49	61,816.41	43,252,211.90	AA+	0.56
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.37	08-25-25			7,000,000	91.95	6,436,701.25	90.98	6,368,252.10	9,114.58	6,377,366.68	AA+	0.08
FEDERAL HOME LOAN BANK	4.00	08-28-25	08-28-23	100	25,000,000	99.48	24,870,341.67	97.71	24,427,424.00	338,888.89	24,766,312.89	AA+	0.32
FEDERAL HOME LOAN BANK	0.37	09-04-25			5,140,000	99.70	5,124,580.00	91.08	4,681,312.57	6,210.83	4,687,523.40	AA+	0.06
FEDERAL HOME LOAN MORTGAGE CORP	5.12	09-19-25	09-19-23	100	25,000,000	100.00	25,000,000.00	99.59	24,896,268.50	359,461.81	25,255,730.31	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	0.37	09-23-25			46,035,000	99.70	45,896,434.65	90.72	41,761,194.84	47,473.59	41,808,668.44	AA+	0.54
FEDERAL HOME LOAN MORTGAGE CORP	0.37	09-23-25			10,200,000	99.70	10,169,400.00	90.72	9,253,050.67	10,518.75	9,263,569.42	AA+	0.12
FEDERAL HOME LOAN MORTGAGE CORP	0.37	09-23-25			25,000,000	99.71	24,927,500.00	90.72	22,679,045.75	25,781.25	22,704,827.00	AA+	0.29
FEDERAL HOME LOAN MORTGAGE CORP	0.60	10-20-25			25,000,000	90.00	22,500,525.00	90.77	22,691,616.25	29,166.67	22,720,782.92	AA+	0.29
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	11-07-25			18,015,000	99.64	17,950,506.30	90.61	16,323,417.26	13,261.04	16,336,678.30	AA+	0.21
FEDERAL HOME LOAN MORTGAGE CORP	5.50	12-16-25	09-16-23	100	13,827,000	100.24	13,860,724.05	99.32	13,733,324.84	29,574.42	13,762,899.26	AA+	0.18
FEDERAL HOME LOAN BANK	5.50	01-27-26	07-27-23	100	25,000,000	100.00	25,000,000.00	99.26	24,815,100.00	584,375.00	25,399,475.00	AA+	0.32
FEDERAL HOME LOAN BANK	5.20	01-27-26	07-27-23	100	16,950,000	100.00	16,950,000.00	98.97	16,776,121.48	374,595.00	17,150,716.48	AA+	0.22
FEDERAL HOME LOAN BANK	0.68	02-24-26	08-24-23	100	10,000,000	91.14	9,113,755.56	89.16	8,916,018.00	23,800.00	8,939,818.00	AA+	0.12
FEDERAL FARM CREDIT BANK	4.50	03-02-26			25,000,000	101.44	25,359,500.00	99.73	24,933,447.75	368,750.00	25,302,197.75	AA+	0.32
FEDERAL FARM CREDIT BANK	3.87	03-30-26			25,000,000	99.38	24,845,000.00	97.82	24,455,233.25	242,187.50	24,697,420.75	AA+	0.32
FEDERAL FARM CREDIT BANK	5.50	05-14-26	11-14-23	100	25,000,000	100.00	25,000,000.00	99.22	24,805,499.50	175,694.44	24,981,193.94	AA+	0.32
FEDERAL FARM CREDIT BANK	4.00	05-26-26			6,195,000	99.86	6,186,332.10	98.49	6,101,155.48	23,403.33	6,124,558.81	AA+	0.08
FEDERAL HOME LOAN BANK	4.00	06-12-26			6,320,000	99.83	6,309,104.50	97.98	6,192,076.25	12,640.00	6,204,716.25	AA+	0.08
FEDERAL FARM CREDIT BANK	4.25	06-15-26			24,700,000	99.97	24,693,112.48	99.08	24,472,108.91	43,739.58	24,515,848.49	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	5.00	06-18-26	06-20-24	100	25,000,000	100.00	25,000,000.00	98.83	24,708,505.75	34,722.22	24,743,227.97	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	4.65	07-30-26	07-30-24	100	25,000,000	100.00	25,000,000.00	98.39	24,597,987.50	484,375.00	25,082,362.50	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	5.10	09-14-26	09-14-23	100	25,000,000	100.00	25,000,000.00	99.62	24,904,134.75	375,416.67	25,279,551.42	AA+	0.32
FEDERAL FARM CREDIT BANK	5.18	10-13-26	07-13-23	100	28,000,000	100.00	28,000,000.00	98.87	27,682,636.24	310,224.44	27,992,860.68	AA+	0.36
FEDERAL HOME LOAN BANK	1.25	10-26-26	07-26-23	100	25,000,000	91.35	22,836,500.00	89.94	22,485,207.25	55,555.56	22,540,762.81	AA+	0.29
FEDERAL HOME LOAN MORTGAGE CORP	0.80	10-27-26	07-27-23	100	12,650,000	86.91	10,994,115.00	88.59	11,206,153.41	17,710.00	11,223,863.41	AA+	0.14
FEDERAL HOME LOAN MORTGAGE CORP	0.80	10-27-26	07-27-23	100	5,000,000	87.68	4,383,950.00	88.59	4,429,309.65	7,000.00	4,436,309.65	AA+	0.06
FEDERAL HOME LOAN MORTGAGE CORP	0.80	10-27-26	07-27-23	100	20,000,000	89.00	17,800,400.00	88.59	17,717,238.60	28,000.00	17,745,238.60	AA+	0.23
FEDERAL HOME LOAN MORTGAGE CORP	0.80	10-28-26			22,767,000	88.78	20,212,770.27	88.58	20,166,807.11	31,367.87	20,198,174.98	AA+	0.26
FEDERAL HOME LOAN MORTGAGE CORP	0.63	12-14-26	12-14-23	100	10,000,000	88.13	8,812,600.00	87.76	8,776,215.90	2,822.22	8,779,038.12	AA+	0.11
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.87	12-18-26	09-18-23	100	8,700,000	88.40	7,690,808.70	87.70	7,629,492.23	2,537.50	7,632,029.73	AA+	0.10
FEDERAL HOME LOAN BANK	5.45	12-21-26	07-21-23	100	3,890,000	100.00	3,890,000.00	99.12	3,855,829.00	40,634.29	3,896,463.29	AA+	0.05
FEDERAL FARM CREDIT BANK	0.70	01-27-27	07-10-23	100	10,000,000	88.95	8,894,616.67	87.51	8,751,402.30	29,750.00	8,781,152.30	AA+	0.11
FEDERAL HOME LOAN MORTGAGE CORP	5.00	06-28-27	06-28-24	100	25,000,000	100.00	25,000,000.00	98.55	24,636,660.00	6,944.44	24,643,604.44	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	4.75	07-12-27	07-12-24	100	25,000,000	100.00	25,000,000.00	98.26	24,565,457.50	554,166.67	25,119,624.17	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	5.12	11-22-27	11-22-24	100	50,000,000	100.00	50,000,000.00	99.16	49,580,755.00	270,486.11	49,851,241.11	AA+	0.64
FEDERAL HOME LOAN BANK	5.40	12-15-27	12-15-23	100	25,000,000	100.00	25,000,000.00	98.93	24,732,254.75	56,250.00	24,788,504.75	AA+	0.32
FEDERAL HOME LOAN BANK	4.55	12-27-27	12-27-24	100	25,000,000	100.00	25,000,000.00	98.10	24,524,675.00	9,479.17	24,534,154.17	AA+	0.32
FEDERAL HOME LOAN BANK	5.00	12-27-27	06-27-24	100	25,000,000	100.00	25,000,000.00	98.47	24,618,525.25	10,416.67	24,628,941.92	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	5.05	12-27-27	09-27-23	100	25,000,000	100.00	25,000,000.00	99.67	24,916,401.00	10,520.83	24,926,921.83	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	5.35	01-06-28	07-06-23	100	25,000,000	100.00	25,000,000.00	98.77	24,691,646.50	646,458.33	25,338,104.83	AA+	0.32
FEDERAL HOME LOAN BANK	5.35	01-12-28	01-12-24	100	25,000,000	100.00	25,000,000.00	98.78	24,695,305.75	624,166.67	25,319,472.42	AA+	0.32
FEDERAL FARM CREDIT BANK	5.14	01-18-28	01-18-24	100	25,000,000	100.00	25,000,000.00	98.49	24,621,327.50	578,250.00	25,199,577.50	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	5.00	02-07-28	02-07-24	100	25,000,000	100.00	25,000,000.00	98.37	24,593,503.50	496,527.78	25,090,031.28	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	5.02	02-16-28	02-16-24	100	10,000,000	100.00	10,000,000.00	98.39	9,839,180.10	186,855.56	10,026,035.66	AA+	0.13
FEDERAL HOME LOAN MORTGAGE CORP	5.02	02-16-28	02-16-24	100	25,000,000	100.00	25,000,000.00	98.39	24,597,950.25	467,138.89	25,065,089.14	AA+	0.32
FEDERAL HOME LOAN BANK	6.00	03-16-28	09-16-23	100	9,273,319	100.00	9,273,318.87	100.03	9,276,346.52	160,737.53	9,437,084.04	AA+	0.12

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
June 30, 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	5.70	03-27-28	06-27-24	100	25,000,000	100.00	25,000,000.00	99.56	24,890,671.75	368,125.00	25,258,796.75	AA+	0.32
FEDERAL HOME LONA BANK	6.05	04-03-28	07-03-23	100	25,000,000	100.00	25,000,000.00	99.46	24,866,120.25	365,520.83	25,231,641.08	AA+	0.32
FEDERAL HOME LOAN BANK	5.00	04-12-28	07-12-24	100	25,000,000	100.00	25,000,000.00	98.36	24,589,945.00	270,833.33	24,860,778.33	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	5.10	04-17-28	04-17-24	100	25,000,000	100.00	25,000,000.00	98.29	24,572,258.00	258,541.67	24,830,799.67	AA+	0.32
FEDEAL HOME LOAN MORTGAGE CORP	5.12	04-24-28	01-24-24	100	25,000,000	100.00	25,000,000.00	98.30	24,575,872.00	234,895.83	24,810,767.83	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	5.10	04-24-28	04-24-24	100	25,000,000	100.00	25,000,000.00	98.30	24,574,195.25	233,750.00	24,807,945.25	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	5.35	04-28-28	07-28-23	100	25,000,000	100.00	25,000,000.00	98.64	24,660,670.50	0.00	24,660,670.50	AA+	0.32
FEDERAL FARM CREDIT BANK	5.00	06-30-28	06-30-25	100	25,000,000	100.00	25,000,000.00	99.78	24,945,555.50	0.00	24,945,555.50	AA+	0.32
					3,996,659,319		3,960,197,030.83		3,911,940,849.20	28,753,729.65	3,940,694,578.85		50.50
US INSTRUMENTALITIES													
INTERNATIONAL FINANCE CORP	2.87	07-31-23			25,000,000	98.75	24,688,500.00	99.83	24,958,024.25	298,958.33	25,256,982.58	AAA	0.32
INTERNATIONAL FINANCE CORP DISCOUNT NOTE	0.00	08-28-23			25,000,000	98.21	24,553,583.33	99.24	24,810,978.75	0.00	24,810,978.75	AAA	0.32
INTERNATIONAL BANK RECON & DEVELOP	2.32	09-27-23			10,956,000	99.56	10,907,355.36	99.43	10,893,298.81	1,210,881.47	12,104,180.28	AAA	0.14
INTERNATIONAL BANK RECON & DEVELOP	0.25	11-24-23			17,625,000	99.78	17,587,106.25	98.01	17,275,063.38	4,406.25	17,279,469.63	AAA	0.22
INTER-AMERICAN DEVELOPMENT BANK	2.62	01-16-24			30,290,000	99.44	30,121,686.04	98.52	29,840,957.11	362,217.92	30,203,175.03	AAA	0.39
INTER-AMERICAN DEVELOPMENT BANK	3.00	02-21-24			25,000,000	99.00	24,751,000.00	98.35	24,586,536.00	268,750.00	24,855,286.00	AAA	0.32
INTER-AMERICAN DEVELOPMENT BANK	3.00	02-21-24			21,172,000	99.48	21,061,976.17	98.35	20,821,845.61	227,599.00	21,049,444.61	AAA	0.27
INTER-AMERICAN DEVELOPMENT BANK	3.00	02-21-24			10,000,000	99.42	9,941,966.67	98.35	9,834,614.40	107,500.00	9,942,114.40	AAA	0.13
INTERNATIONAL BANK RECON & DEVELOP	2.50	03-19-24			10,000,000	107.39	10,739,200.00	97.92	9,791,648.50	70,138.89	9,861,787.39	AAA	0.13
INTER-AMERICAN DEVELOPMENT BANK	0.50	09-23-24			24,390,000	99.93	24,371,951.40	94.20	22,975,968.04	32,858.75	23,008,826.79	AAA	0.30
INTERNATIONAL BANK RECON & DEVELOP	1.62	01-15-25			15,000,000	99.77	14,965,500.00	94.80	14,219,797.05	111,718.75	14,331,515.80	AAA	0.18
INTER-AMERICAN DEVELOPMENT BANK	1.75	03-14-25			25,000,000	105.37	26,342,750.00	94.55	23,636,853.00	128,819.44	23,765,672.44	AAA	0.31
INTERNATIONAL BANK RECON & DEVELOP	0.37	07-28-25			25,000,000	99.83	24,956,750.00	91.27	22,817,061.00	39,583.33	22,856,644.33	AAA	0.29
INTERNATIONAL BANK RECON & DEVELOP	0.50	10-28-25			20,000,000	100.11	20,023,000.00	90.75	18,149,444.40	17,222.22	18,166,666.62	AAA	0.23
INTER-AMERICAN DEVELOPMENT BANK	1.50	01-13-27			15,000,000	99.69	14,954,100.00	90.19	13,528,578.45	93,750.00	13,622,328.45	AAA	0.17
INTER-AMERICAN DEVELOPMENT BANK	1.50	01-13-27			4,650,000	99.67	4,634,887.50	90.19	4,193,859.32	29,062.50	4,222,921.82	AAA	0.05
					304,083,000		304,601,312.72		292,334,528.07	3,003,466.86	295,337,994.93		3.77
CORPORATE BONDS													
PACCAR FINANCIAL CORP.	0.35	08-11-23			4,845,000	99.87	4,838,653.05	99.47	4,819,208.71	6,547.48	4,825,756.19	A+	0.06
TOYOTA MOTOR CREDIT CORP.	0.50	08-14-23			20,320,000	99.92	20,304,353.60	99.46	20,209,406.16	38,382.22	20,247,788.39	A+	0.26
UNILEVER CAPITAL CORP	0.37	09-14-23	07-01-23	100	3,130,000	99.87	3,125,993.60	99.06	3,100,469.04	3,456.04	3,103,925.09	A+	0.04
PEPSICO INC	0.40	10-07-23			5,150,000	99.94	5,147,064.50	98.84	5,090,449.98	4,749.44	5,095,199.43	A+	0.07
TOYOTA MOTOR CREDIT CORP	2.25	10-18-23			10,000,000	101.59	10,159,400.00	98.98	9,898,200.00	45,000.00	9,943,200.00	A+	0.13
ABBOTT LABORATORIES (A)	3.40	11-30-23			10,000,000	108.15	10,815,300.00	99.11	9,911,252.40	28,333.33	9,939,585.73	AA-	0.13
JOHN DEERE CAPITAL CORP	0.45	01-17-24			19,895,000	99.93	19,880,874.55	97.29	19,356,442.55	40,536.06	19,396,978.61	A	0.25
CHARLES SCHWAB CORP	3.55	02-01-24	01-02-24	100	10,000,000	105.50	10,550,000.00	98.65	9,864,578.30	146,930.56	10,011,508.86	A-	0.13
BANK OF NY MELLON CORP.	3.65	02-04-24	01-05-24	100	5,000,000	106.31	5,315,650.00	98.75	4,937,586.60	74,013.89	5,011,600.49	A	0.06
NATIONAL RURAL UTIL COOP	0.35	02-08-24			12,645,000	99.93	12,636,274.95	96.94	12,257,578.44	17,457.12	12,275,035.57	A-	0.16
AMERICAN EXPRESS CO (1)	3.40	02-22-24	01-22-24	100	10,000,000	103.82	10,382,500.00	98.51	9,850,833.10	120,888.89	9,971,721.99	BBB+	0.13
CHARLES SCHWAB CORP-A	0.75	03-18-24	02-18-24	100	8,255,000	99.95	8,250,872.50	96.47	7,963,773.42	17,541.87	7,981,315.30	A-	0.10
BANK OF AMERICA CORP.	4.00	04-01-24			10,000,000	106.68	10,668,400.00	98.87	9,887,012.50	98,888.89	9,985,901.39	A-	0.13
IBM CORP.	3.00	05-15-24			5,000,000	105.66	5,282,800.00	97.73	4,886,470.95	18,750.00	4,905,220.95	A-	0.06
CATERPILLAR FINANCIAL SERVICE	2.85	05-17-24			4,785,000	102.97	4,927,018.80	97.70	4,674,856.19	16,288.94	4,691,145.13	A	0.06
NVIDIA CORP	0.58	06-14-24	07-10-23	100	5,000,000	97.97	4,898,600.00	95.55	4,777,265.65	1,297.78	4,778,563.43	A	0.06
AMERICAN HONDA FINANCE	2.40	06-27-24			10,000,000	99.55	9,954,600.00	96.93	9,693,088.50	2,000.00	9,695,088.50	A-	0.13
GOLDMAN SACHS GROUP INC.(A)	3.85	07-08-24	04-08-24	100	9,500,000	105.49	10,021,835.00	98.07	9,316,575.04	174,747.22	9,491,322.27	BBB+	0.12
GOLDMAN SACHS GROUP INC.(A)	3.85	07-08-24	04-08-24	100	9,990,000	107.44	10,733,755.50	98.07	9,797,114.18	183,760.50	9,980,874.68	BBB+	0.13
BANK OF AMERICA CORP. (1)	3.86	07-23-24			5,000,000	105.18	5,258,950.00	99.88	4,993,850.45	84,256.67	5,078,107.12	A-	0.06
BANK OF AMERICA CORP. (1)	3.86	07-23-24			5,000,000	106.77	5,338,750.00	99.88	4,993,850.45	84,256.67	5,078,107.12	A-	0.06
US BANK	2.40	07-30-24	06-28-24	100	10,000,000	99.91	9,991,100.00	96.45	9,644,635.20	100,000.00	9,744,635.20	A	0.12
BB&T CORP. (A)	2.50	08-01-24	07-01-24	100	15,000,000	99.86	14,979,750.00	96.04	14,405,689.35	155,208.33	14,560,897.68	A-	0.19

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
June 30, 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
PACCAR FINANCIAL CORP	0.50	08-09-24			5,260,000	99.95	5,257,159.60	94.66	4,978,982.34	10,300.83	4,989,283.18	A+	0.06
BMW US CAPITAL LLC	0.75	08-12-24			4,080,000	99.99	4,079,632.80	94.87	3,870,739.00	11,730.00	3,882,469.00	A	0.05
UNILEVER CAPITAL CORP-A	0.63	08-12-24	07-01-23	100	2,320,000	100.00	2,320,000.00	94.70	2,196,964.09	5,567.23	2,202,531.32	A+	0.03
PACCAR FINANCIAL CORP.	2.15	08-15-24			8,000,000	100.13	8,010,560.00	96.25	7,700,096.88	64,500.00	7,764,596.88	A+	0.10
UNITED HEALTH GROUP INC	2.37	08-15-24			5,000,000	100.47	5,023,500.00	96.63	4,831,308.15	44,531.25	4,875,839.40	A+	0.06
WALT DISNEY CO. (A)	1.75	08-30-24	07-30-24	100	9,115,000	99.59	9,077,810.80	95.82	8,734,077.77	54,057.01	8,788,134.78	BBB+	0.11
JOHN DEERE CAPITAL CORP	0.62	09-10-24			4,045,000	99.93	4,042,370.75	94.47	3,821,378.49	7,724.83	3,829,103.31	A	0.05
NESTLE HOLDINGS INC.-A	0.61	09-14-24			7,275,000	100.00	7,275,000.00	94.62	6,883,344.34	12,981.02	6,896,325.36	AA-	0.09
JP MORGAN CHASE & CO	0.65	09-16-24	08-16-24	100	7,455,000	100.00	7,455,000.00	98.83	7,367,854.18	14,063.44	7,381,917.62	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	98.83	7,906,483.36	15,091.56	7,921,574.92	A-	0.10
BANK OF NY MELLON CORP.	2.10	10-24-24			10,785,000	100.44	10,832,454.00	95.56	10,306,302.27	15,522.25	10,347,824.52	A	0.13
BANK OF NY MELLON CORP	0.85	10-25-24	09-25-24	100	8,915,000	99.93	8,909,205.25	93.84	8,366,034.63	13,682.05	8,379,716.67	A	0.11
PNC FINANCIAL SERVICES	2.20	11-01-24	10-02-24	100	5,000,000	99.97	4,998,350.00	95.01	4,750,408.45	18,027.78	4,768,436.23	A-	0.06
PNC FINANCIAL SERVICES	2.20	11-01-24	10-02-24	100	10,000,000	99.74	9,973,800.00	95.01	9,500,816.90	36,055.56	9,536,872.46	A-	0.12
CATERPILLAR FINL SERVICE	2.15	11-08-24			10,000,000	99.80	9,979,800.00	95.81	9,581,269.10	31,055.56	9,612,324.66	A	0.12
CATERPILLAR FINL SERVICE	2.15	11-08-24			25,000,000	100.22	25,055,500.00	95.81	23,953,172.75	77,638.89	24,030,811.64	A	0.31
JOHN DEERE CAPITAL CORP	2.05	01-09-25			12,000,000	100.08	12,010,080.00	95.20	11,424,285.72	116,850.00	11,541,135.72	A	0.15
JOHN DEERE CAPITAL CORP	1.25	01-10-25			5,480,000	99.95	5,477,424.40	94.23	5,164,012.40	32,347.22	5,196,359.63	A	0.07
COOPERATIEVE RABOBANK UA	5.00	01-13-25			10,000,000	99.98	9,998,500.00	99.19	9,919,052.50	231,944.44	10,150,996.94	A+	0.13
JP MORGAN CHASE & CO	3.12	01-23-25	10-23-24	100	7,500,000	106.13	7,959,975.00	96.60	7,244,704.65	102,213.54	7,346,918.19	A-	0.09
PACCAR FINANCIAL CORP	1.80	02-06-25			5,450,000	104.51	5,695,849.50	94.32	5,140,520.33	39,240.00	5,179,760.33	A+	0.07
NATIONAL RURAL UTIL COOP	1.87	02-07-25			2,875,000	100.00	2,874,913.75	94.40	2,714,024.38	21,412.76	2,735,437.14	A-	0.04
NATIONAL RURAL UTIL COOP	1.87	02-07-25			5,000,000	95.61	4,780,400.00	94.40	4,720,042.40	37,239.58	4,757,281.98	A-	0.06
TOYOTA MOTOR CREDIT CORP.	1.80	02-13-25			7,000,000	100.98	7,068,390.00	94.63	6,623,874.18	47,950.00	6,671,824.18	A+	0.09
AMERICAN EXPRESS CO	2.25	03-04-25	07-04-23	100	3,485,000	99.90	3,481,480.15	94.70	3,300,326.23	25,266.25	3,325,592.48	BBB+	0.04
ROCHE HOLDINGS INC	2.13	03-10-25	02-10-25	100	8,620,000	100.00	8,620,000.00	94.98	8,187,419.18	56,154.51	8,243,573.69	AA	0.11
EXXON MOBIL CORPORATION	2.99	03-19-25	02-19-25	100	10,000,000	109.28	10,927,700.00	96.33	9,632,574.70	83,942.22	9,716,516.92	AA-	0.12
BMW US CAPITAL LLC	3.90	04-09-25	03-09-25	100	5,000,000	109.91	5,495,700.00	97.53	4,876,637.90	43,875.00	4,920,512.90	A	0.06
AMAZON.COM INC	3.00	04-13-25			25,090,000	99.84	25,050,106.90	96.45	24,199,976.41	160,994.17	24,360,970.58	AA	0.31
HOME DEPOT INC	2.70	04-15-25	03-15-25	100	1,040,000	99.82	1,038,180.00	95.89	997,258.62	5,850.00	1,003,108.62	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	96.54	9,653,691.80	65,555.56	9,719,247.36	A-	0.12
APPLE INC	3.20	05-13-25			5,000,000	111.44	5,571,950.00	96.73	4,836,463.45	20,888.89	4,857,352.34	AA+	0.06
CATERPILLAR FINL SERVICE	3.40	05-13-25			7,505,000	99.87	7,495,468.65	96.80	7,264,895.16	33,313.86	7,298,209.02	A	0.09
CATERPILLAR FINL SERVICE	3.40	05-13-25			5,000,000	99.95	4,997,700.00	96.80	4,840,036.75	22,194.44	4,862,231.19	A	0.06
GOLDMAN SACHS GROUP INC (A)	3.75	05-22-25	02-22-25	100	9,000,000	111.69	10,052,100.00	96.50	8,684,775.00	35,625.00	8,720,400.00	BBB+	0.11
BRISTOL-MYERS SQUIBB CO	3.87	08-15-25	05-15-25	100	5,393,000	114.28	6,163,336.12	96.30	5,193,474.48	78,367.03	5,271,841.51	A+	0.07
BANK OF AMERICA CORP	3.09	10-01-25	10-01-24	100	8,200,000	96.95	7,950,292.23	96.18	7,886,873.00	62,701.98	7,949,574.98	A-	0.10
PACCAR FINANCIAL CORP	4.95	10-03-25			2,500,000	99.93	2,498,150.00	99.34	2,483,408.42	29,906.25	2,513,314.67	A+	0.03
MORGAN STANLEY	1.16	10-21-25	10-21-24	100	6,085,000	100.00	6,085,000.00	93.49	5,689,019.11	13,575.63	5,702,594.75	A-	0.07
NATIONAL AUSTRALIA BK/NY	4.97	01-12-26			16,780,000	100.00	16,780,000.00	99.38	16,676,793.60	388,870.91	17,065,664.51	AA-	0.22
CITIGROUP INC	2.01	01-25-26	01-25-25	100	4,950,000	100.00	4,950,000.00	93.93	4,649,382.19	42,923.37	4,692,305.57	BBB+	0.06
CITIGROUP INC	2.01	01-25-26	01-25-25	100	10,000,000	96.65	9,665,100.00	93.93	9,392,691.30	86,713.89	9,479,405.19	BBB+	0.12
MORGAN STANLEY	2.63	02-18-26	02-18-25	100	11,695,000	100.00	11,695,000.00	94.79	11,085,845.69	112,778.78	11,198,624.48	A-	0.14
MORGAN STANLEY	2.63	02-18-26	02-18-25	100	7,000,000	100.05	7,003,780.00	94.79	6,635,392.89	67,503.33	6,702,896.22	A-	0.09
ROCHE HOLDINGS INC	0.99	03-05-26	02-05-26	100	15,000,000	90.91	13,636,737.50	90.24	13,536,386.40	47,485.42	13,583,871.82	AA	0.17
BANK OF AMERICA CORP	3.50	04-19-26			6,000,000	97.22	5,833,000.00	95.90	5,753,718.96	41,416.67	5,795,135.63	A-	0.07
AMAZON.COM INC	1.00	05-12-26	04-12-26	100	10,000,000	88.95	8,895,200.00	89.88	8,988,326.30	13,333.33	9,001,659.63	AA	0.12
ASTRAZENECA FINANCE LLC	1.20	05-28-26			4,000,000	100.71	4,532,040.00	90.20	4,059,222.84	4,800.00	4,064,022.84	A	0.05
TOYOTA MOTOR CREDIT CORP	1.12	06-18-26			5,815,000	99.78	5,802,090.70	89.38	5,197,156.89	2,180.62	5,199,337.51	A+	0.07
MICROSOFT CORP	2.40	08-08-26	05-08-26	100	10,000,000	94.11	9,411,100.00	93.82	9,382,198.80	94,666.67	9,476,865.47	AAA	0.12
BANK OF NY MELLON CORP	2.45	08-17-26	05-17-26	100	5,000,000	104.40	5,219,850.00	91.98	4,598,792.85	45,256.94	4,644,049.79	A	0.06
AMERICAN HONDA FINANCE	1.30	09-09-26			4,200,000	96.77	4,064,466.00	89.02	3,738,692.62	16,835.00	3,755,527.62	A-	0.05
JP MORGAN CHASE & CO	2.95	10-01-26	07-01-26	100	5,000,000	105.75	5,287,700.00	93.70	4,684,771.35	36,465.28	4,721,236.63	A-	0.06

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
June 30, 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
JP MORGAN CHASE & CO	2.95	10-01-26	07-01-26	100	5,000,000	105.74	5,287,250.00	93.70	4,684,771.35	36,465.28	4,721,236.63	A-	0.06
JP MORGAN CHASE & CO	2.95	10-01-26	07-01-26	100	10,000,000	93.45	9,344,700.00	93.70	9,369,542.70	72,930.56	9,442,473.26	A-	0.12
CITIGROUP INC	3.20	10-21-26	07-21-26	100	10,000,000	92.89	9,289,100.00	93.54	9,354,402.50	61,333.33	9,415,735.83	BBB+	0.12
HONEYWELL INTERNATIONAL	2.50	11-01-26	08-01-26	100	4,473,000	93.43	4,179,213.36	93.33	4,174,723.27	18,326.87	4,193,050.15	A	0.05
AMERICAN EXPRESS CO	1.65	11-04-26	10-04-26	100	5,000,000	99.29	4,964,450.00	88.93	4,446,585.55	12,833.33	4,459,418.88	BBB+	0.06
AMERICAN EXPRESS CO	1.65	11-04-26	10-04-26	100	10,000,000	94.49	9,449,300.00	88.93	8,893,171.10	25,666.67	8,918,837.77	BBB+	0.11
TARGET CORP	1.95	01-15-27	12-15-26	100	1,770,000	99.83	1,766,991.00	91.43	1,618,225.53	15,819.37	1,634,044.90	A	0.02
TARGET CORP	1.95	01-15-27	12-15-26	100	13,700,000	100.23	13,731,373.00	91.43	12,525,248.43	122,443.75	12,647,692.18	A	0.16
BANK OF NY MELLON CORP	2.05	01-26-27			10,000,000	100.12	10,012,100.00	89.97	8,997,153.30	87,694.44	9,084,847.74	A	0.12
GOLDMAN SACHS GROUP INC	3.85	01-26-27	01-26-26	100	9,500,000	96.43	9,160,470.00	94.99	9,024,176.73	156,459.72	9,180,636.45	BBB+	0.12
JP MORGAN CHASE & CO	1.04	02-04-27	02-04-26	100	5,000,000	89.02	4,451,200.00	89.06	4,453,242.45	21,088.89	4,474,331.34	A-	0.06
IBM CORP	2.20	02-09-27	01-09-27	100	5,000,000	98.63	4,931,400.00	90.89	4,544,607.25	43,083.33	4,587,690.58	A-	0.06
IBM CORP	2.20	02-09-27	01-09-27	100	5,000,000	90.58	4,528,950.00	90.89	4,544,607.25	43,083.33	4,587,690.58	A-	0.06
HONEYWELL INTERNATIONAL	1.10	03-01-27			10,000,000	95.31	9,531,400.00	88.14	8,813,867.90	36,361.11	8,850,229.01	A	0.11
HONEYWELL INTERNATIONAL	1.10	03-01-27			18,000,000	89.76	16,156,800.00	88.14	15,864,962.22	65,450.00	15,930,412.22	A	0.20
TRUIST FINANCIAL CORP	1.27	03-02-27			10,000,000	93.96	9,396,000.00	88.15	8,815,420.20	41,529.44	8,856,949.64	A-	0.11
COMCAST CORP	3.30	04-01-27			10,000,000	100.83	10,083,300.00	94.53	9,453,050.40	9,534,633.73	9,534,633.73	A-	0.12
AMAZON.COM INC	3.30	04-13-27	03-13-27	100	10,000,000	98.95	9,895,400.00	95.21	9,520,951.70	70,583.33	9,591,535.03	AA	0.12
NORTHERN TRUST CORP	4.00	05-10-27	04-10-27	100	12,311,000	101.42	12,485,816.20	96.32	11,857,817.19	68,394.44	11,926,211.64	A+	0.15
UNITED HEALTH GROUP INC	3.70	05-15-27	04-15-27	100	300,000	99.95	299,838.00	96.38	289,130.32	1,387.50	290,517.82	A+	0.00
IBM CORP	4.15	07-27-27	06-27-27	100	10,000,000	97.84	9,783,900.00	97.04	9,703,599.60	176,375.00	9,879,974.60	A-	0.13
INTEL CORP	3.75	08-05-27	07-05-27	100	4,325,000	99.98	4,324,178.25	95.59	4,134,178.19	65,325.52	4,199,503.71	A	0.05
HOME DEPOT INC	2.80	09-14-27	06-14-27	100	5,000,000	93.30	4,665,100.00	93.02	4,651,031.60	41,222.22	4,692,253.82	A	0.06
BANK OF AMERICA CORP	3.25	10-21-27	10-21-26	100	6,000,000	94.33	5,660,017.33	93.06	5,583,511.86	37,352.00	5,620,863.86	A-	0.07
TEXAS INSTRUMENT INC	2.90	11-03-27	08-03-27	100	10,000,000	93.49	9,349,400.00	93.14	9,313,685.10	45,916.67	9,359,601.77	A+	0.12
COMCAST CORP	5.35	11-15-27	10-15-27	100	4,860,000	102.23	4,968,475.20	101.75	4,944,822.60	32,501.25	4,977,323.85	A-	0.06
COMCAST CORP	5.35	11-15-27	10-15-27	100	5,000,000	102.65	5,132,700.00	101.75	5,087,266.05	33,437.50	5,120,703.55	A-	0.07
UNITED PARCEL SERVICE	3.05	11-15-27	08-15-27	100	10,000,000	93.64	9,363,600.00	94.14	9,413,902.70	38,125.00	9,452,027.70	A	0.12
STATE STREET CORP	1.68	11-18-27	11-18-26	100	15,000,000	89.42	13,412,700.00	89.11	13,366,774.65	29,470.00	13,396,244.65	A	0.17
TOYOTA MOTOR CREDIT CORP	4.62	01-12-28			10,000,000	100.97	10,097,476.39	99.09	9,909,401.90	215,833.33	10,125,235.23	A+	0.13
JOHN DEERE CAPITAL CORP	4.75	01-20-28			5,000,000	101.90	5,095,013.89	99.88	4,994,207.35	105,555.56	5,099,762.91	A	0.06
HONEYWELL INTERNATIONAL	4.95	02-15-28	01-15-28	100	10,000,000	103.61	10,361,025.00	101.28	10,128,479.50	185,625.00	10,314,104.50	A	0.13
NESTLE HOLDINGS INC	5.00	03-14-28	02-14-28	100	10,000,000	102.63	10,263,444.44	101.16	10,115,513.80	147,222.22	10,262,736.02	AA-	0.13
NATIONAL RURAL UTIL COOP	4.80	03-15-28	02-15-28	100	10,000,000	100.39	10,038,633.33	98.84	9,884,059.00	140,000.00	10,024,059.00	A-	0.13
WALMART INC	3.90	04-15-28	03-15-28	100	18,000,000	99.53	17,915,250.00	97.56	17,561,122.56	146,250.00	17,707,372.56	AA	0.23
BANK OF AMERICA CORP	4.38	04-27-28	04-27-27	100	10,000,000	96.35	9,635,328.89	95.96	9,596,323.40	76,580.00	9,672,903.40	A-	0.12
BANK OF NEW YORK MELLON CORP	3.85	04-28-28			10,000,000	97.16	9,715,766.67	95.12	9,512,173.60	66,305.56	9,578,479.16	A	0.12
APPLE INC	4.00	05-10-28	04-10-28	100	25,000,000	99.81	24,951,750.00	98.34	24,585,602.50	138,888.89	24,724,491.39		0.32
AMAZON.COM INC	1.65	05-12-28	03-12-28	100	17,000,000	88.63	15,066,391.67	87.30	14,840,536.41	37,400.00	14,877,936.41	AA	0.19
					982,167,000		977,910,682.77		936,707,989.05	7,132,363.50	943,840,352.55		12.09
MONEY MARKET FUNDS													
DREYFUS-143795	0.00	07-01-23			292,356	100.00	292,355.56	100.00	292,355.56	0.03	292,355.59	AAA	0.00
DREYFUS-713762	0.00	07-01-23			124,776,846	100.00	124,776,845.93	100.00	124,776,845.93	13.76	124,776,859.69	AAA	1.61
DREYFUS-715757	0.00	07-01-23			1,051,499	100.00	1,051,498.90	100.00	1,051,498.90	0.12	1,051,499.02	AAA	0.01
					126,120,700		126,120,700.39		126,120,700.39	13.91	126,120,714.30		1.63
ASSET BACKED SECURITIES													
TOYOTA LEASE OWNER TRUST 2021-A A3	0.39	04-22-24	11-20-23	100	513,797	99.99	513,736.73	99.75	512,512.20	55.66	512,567.86	AAA	0.01
BMW LEASE TRUST 2021-1 A4	0.37	07-25-24	07-25-23	100	1,135,475	100.00	1,135,430.21	99.54	1,130,252.10	58.35	1,130,310.45	AAA	0.01
CARMAX	1.89	12-16-24			1,214,332	99.98	1,214,093.87	99.54	1,208,746.19	956.29	1,209,702.48	AAA	0.02
GM FINANCIAL AUTOMOBILE	0.50	07-21-25			2,260,000	100.00	2,259,918.41	97.04	2,193,104.00	313.89	2,193,417.89	AAA	0.03
KUBOTA CREDIT OWNER TRUST 2021-A1 A3	0.62	08-15-25			2,778,632	99.98	2,778,063.59	96.58	2,683,602.88	717.81	2,684,320.70	NR	0.03

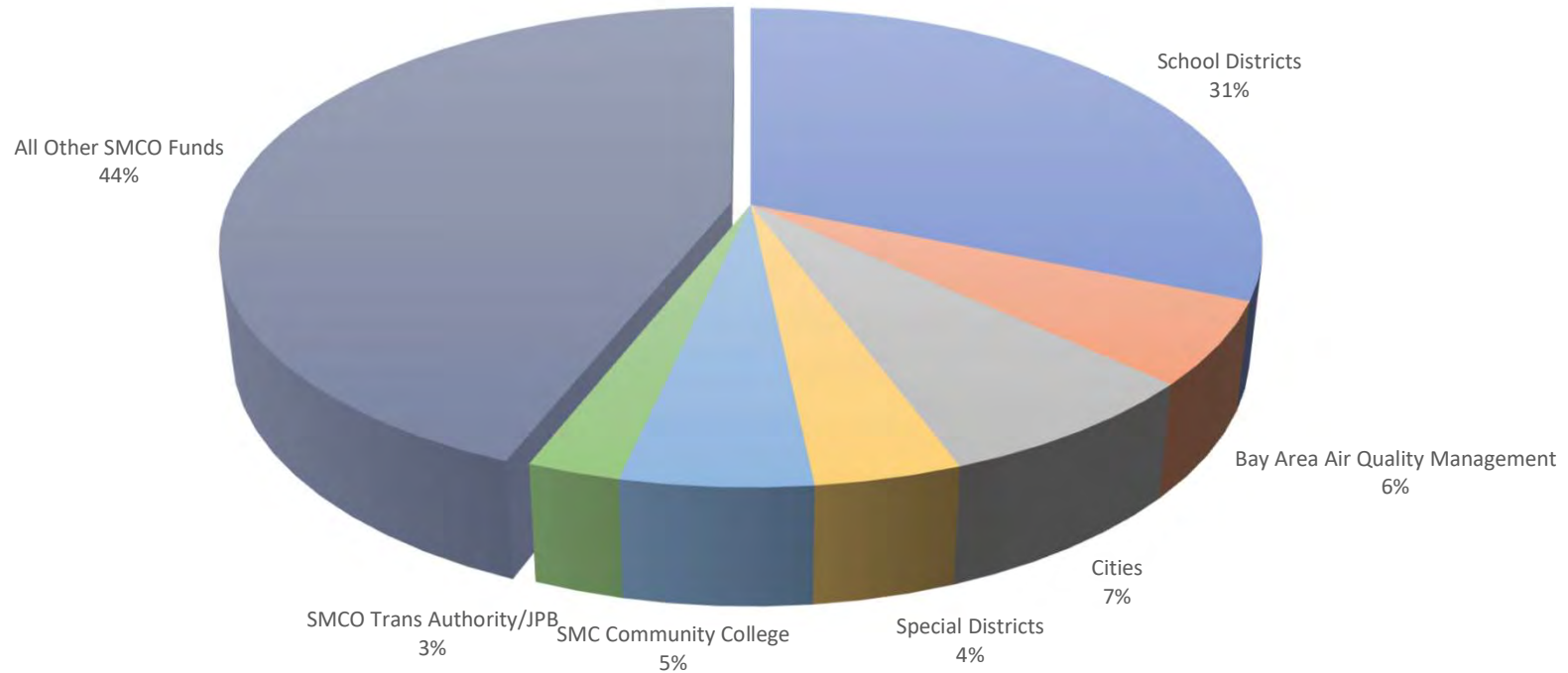
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SAN MATEO COUNTY POOL
June 30, 2023

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
VW AUTO LOAN ENHANCED TRUST 2021-1 A3	1.02	06-22-26			3,741,942	100.00	3,741,795.46	96.29	3,603,116.09	1,060.22	3,604,176.30	AAA	0.05
DISCOVER CARD EXECUTION NT 2021-A1 A1	0.58	09-15-26			8,325,000	99.98	8,323,217.62	94.10	7,833,825.00	2,011.87	7,835,836.87	AAA	0.10
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	95.70	2,272,875.00	628.06	2,273,503.06	AAA	0.03
HYUNDAI AUTO RCVBL TRUST 2022-A A3	2.22	10-15-26	04-15-26	100	11,090,000	100.00	11,089,573.04	96.01	10,647,509.00	10,258.25	10,657,767.25	AAA	0.14
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	95.93	3,343,160.50	1,176.19	3,344,336.69	AAA	0.04
CAPITAL ONE MULTI-ASSET EXEC. TRUST	1.04	11-15-26			7,170,000	99.99	7,169,011.97	94.13	6,749,121.00	3,107.00	6,752,228.00	AAA	0.09
					44,089,178		44,084,305.68		42,177,823.96	20,343.59	42,198,167.55		0.54
MUNICIPAL BONDS													
CALIFORNIA STATE TAXBL	3.40	08-01-23			10,000,000	104.35	10,434,900.00	99.83	9,983,000.00	140,722.22	10,123,722.22	AA-	0.13
SAN DIEGO CCD	2.00	08-01-23			5,790,000	100.00	5,790,000.00	99.73	5,774,251.20	47,832.48	5,822,083.68	AAA	0.07
UNIV OF CALIFORNIA REVS SRS 2020-BF	0.83	05-15-24			2,000,000	100.00	2,000,000.00	95.98	1,919,660.00	2,082.50	1,921,742.50	AA	0.02
CHAFFEY JT UN HSD	2.10	08-01-24			1,860,000	100.00	1,860,000.00	96.26	1,790,436.00	6,404.55	1,796,840.55	AA-	0.02
LOS ANGELES CCD SR 2020	0.67	08-01-24			4,450,000	100.00	4,450,000.00	94.70	4,214,061.00	12,395.35	4,226,456.35	AA+	0.05
UNIV OF CALIFORNIA REVS 2013-AG TXBL	3.05	05-15-25			2,950,000	109.67	3,235,206.00	95.95	2,830,525.00	11,246.87	2,841,771.87	AA	0.04
LOS ANGELES CCD SR 2020	0.77	08-01-25			6,735,000	100.00	6,735,000.00	90.88	6,120,633.30	21,547.70	6,142,181.00	AA+	0.08
					33,785,000		34,505,106.00		32,632,566.50	242,231.67	32,874,798.17		0.42
TOTAL PORTFOLIO					8,012,509,198		7,975,258,072.08		7,745,912,953.57	51,441,943.33	7,797,354,896.91		100.00

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



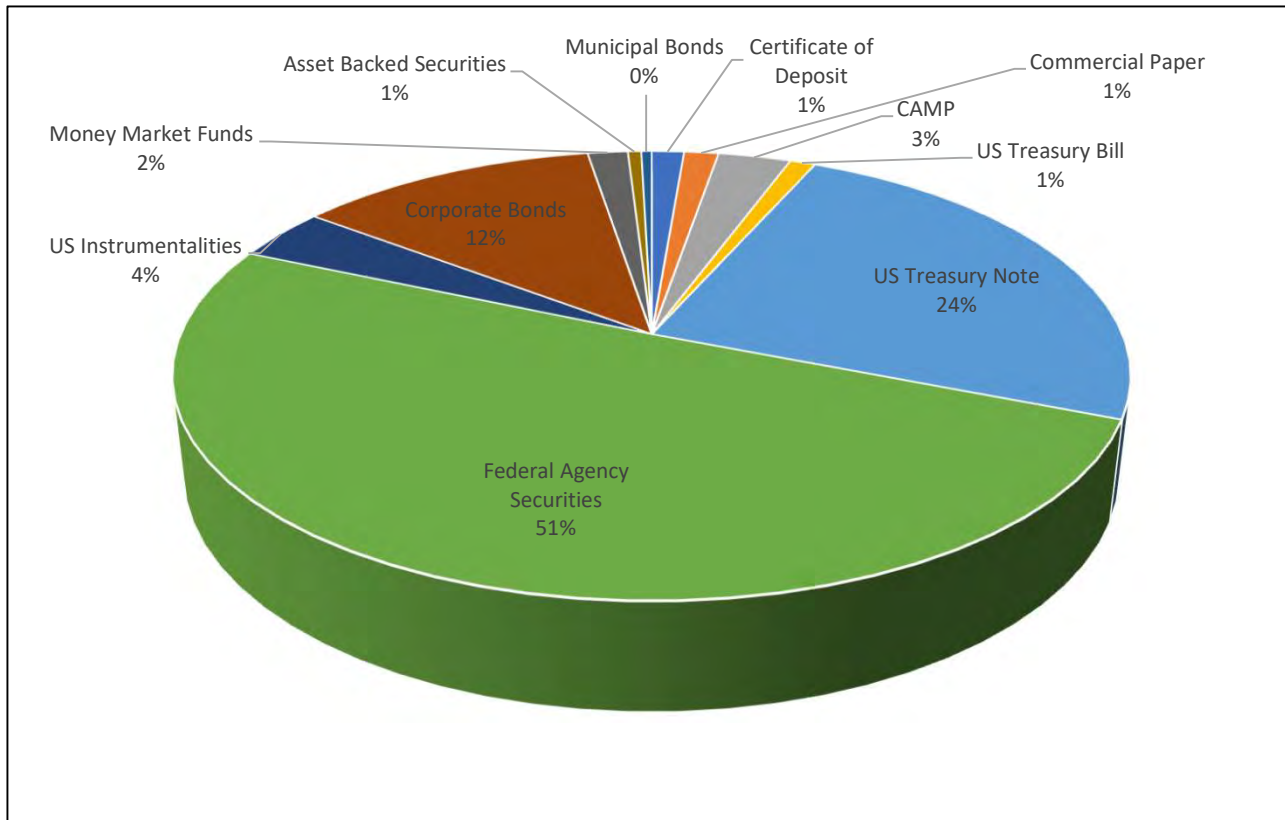
SAN MATEO COUNTY TREASURER'S OFFICE POOL PARTICIPANTS DISTRIBUTION
June 30, 2023



Participants	\$	%
School Districts	\$ 2,507,485,265.08	31.3%
Bay Area Air Quality Management	445,691,850.42	5.6%
Cities	597,631,101.22	7.5%
Special Districts	315,502,159.81	3.9%
SMC Community College	410,265,447.16	5.1%
SMCO Trans Authority/JPB	200,244,010.74	2.5%
All Other SMCO Funds	3,522,614,104.54	44.0%
Total	\$ 7,999,433,938.97	100.0%

*Figures are based on the account balances of current pool participants and it will not match the Market Value of the pool.

SAN MATEO COUNTY TREASURER - ASSET ALLOCATION
as of June 30, 2023



SECTOR	MARKET VALUE*	
Certificate of Deposit	101,566,458	1.3%
Commercial Paper	107,885,196	1.4%
CAMP	228,050,663	2.9%
US Treasury Bill	79,792,606	1.0%
US Treasury Note	1,898,993,367	24.4%
Federal Agency Securities	3,940,694,579	50.5%
US Instrumentalities	295,337,995	3.8%
Corporate Bonds	943,840,353	12.1%
Money Market Funds	126,120,714	1.6%
Asset Backed Securities	42,198,168	0.5%
Municipal Bonds	32,874,798	0.4%
TOTALS	<u>7,797,354,897</u>	100.0%

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

DIVERSIFICATION BY ISSUER

30-Jun-23	Asset-Backed	Certificate of Deposit	Commercial Paper	Corporate Bonds	Municipal Bonds	Total Par Value	Total %
Abbott Laboratories				\$10,000,000		\$10,000,000	0.15%
Amazon.com Inc				\$62,090,000		\$62,090,000	0.91%
American Express				\$28,485,000		\$28,485,000	0.42%
American Honda Finance				\$14,200,000		\$14,200,000	0.21%
Apple Inc.				\$30,000,000		\$30,000,000	0.44%
Astrazeneca Finance LLC				\$4,500,000		\$4,500,000	0.07%
Bank of America				\$50,200,000		\$50,200,000	0.73%
Bank of New York				\$49,700,000		\$49,700,000	0.73%
Bristol-Myers Squibb Co				\$5,393,000		\$5,393,000	0.08%
BB&T Corporation				\$25,000,000		\$25,000,000	0.37%
BMW	\$1,135,475			\$9,080,000		\$10,215,475	0.15%
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	\$1,214,332					\$1,214,332	0.02%
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				\$10,000,000		\$10,000,000	0.15%
Credit Agricole CIB NY			\$25,000,000			\$25,000,000	0.37%
Discover Card Execution Note	\$8,325,000					\$8,325,000	0.12%
Exxon Mobil				\$10,000,000		\$10,000,000	0.15%
General Motors	\$4,635,000					\$4,635,000	0.07%
Goldman Sachs				\$37,990,000		\$37,990,000	0.56%
Home Depot Inc				\$6,040,000		\$6,040,000	0.09%
Honeywell International				\$42,473,000		\$42,473,000	0.62%
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	\$2,778,632					\$2,778,632	0.04%
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		\$25,000,000		\$25,000,000		\$25,000,000	0.37%
National Australia BK/NY				\$16,780,000		\$16,780,000	0.25%
National Rural Util Coop				\$30,520,000		\$30,520,000	0.45%
Natixis NY Branch			\$86,000,000			\$86,000,000	1.26%
Nestle Holdings Inc				\$17,275,000		\$17,275,000	0.25%
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.				\$23,620,000		\$23,620,000	0.35%
San Diego CA CCD					\$5,790,000	\$5,790,000	0.08%
State Street Corp				\$15,000,000		\$15,000,000	0.22%
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		\$25,000,000				\$25,000,000	0.37%
Toyota	\$513,797			\$53,135,000		\$53,648,797	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.				\$5,300,000		\$5,300,000	0.08%
United Parcel Service				\$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	\$3,741,942					\$3,741,942	0.05%
Walmart Inc				\$18,000,000		\$18,000,000	0.26%
Walt Disney Co.				\$9,115,000		\$9,115,000	0.13%
World Omni	\$3,485,000					\$3,485,000	0.05%
Grand Total	\$44,089,178	\$100,000,000	\$111,000,000	\$982,167,000	\$33,785,000	\$1,271,041,178	18.58%

(In 000's)	<u>JULY</u> <u>2023</u>	<u>AUGUST</u>	<u>SEPTEMBER</u>	<u>OCTOBER</u>	<u>NOVEMBER</u>	<u>DECEMBER</u>	<u>JANUARY</u> <u>2024</u>	<u>FEBRUARY</u>	<u>MARCH</u>	<u>APRIL</u>	<u>MAY</u>	<u>JUNE</u>	<u>TOTAL</u>
CASH IN:													
Taxes:													
Secured	\$64	\$0	\$0	\$96,358	\$350,842	\$250,368	\$48,844	\$39,848	\$139,980	\$153,751	\$7,295	\$1,222	\$1,088,570
Mixed	\$18,918	\$97,163	\$33,565	\$168,015	\$434,926	\$763,281	\$86,065	\$94,817	\$321,101	\$615,722	\$34,107	\$28,717	\$2,696,398
State Automatics	\$70,220	\$87,528	\$96,340	\$89,507	\$50,034	\$109,892	\$71,601	\$85,537	\$92,016	\$67,581	\$83,315	\$49,735	\$953,305
Unscheduled Sub. (Lockbox)	\$14,677	\$19,119	\$38,987	\$28,467	\$58,293	\$57,264	\$38,101	\$33,448	\$57,114	\$59,759	\$30,441	\$46,963	\$482,631
Treasurer's Deposit	\$57,250	\$81,428	\$77,612	\$82,883	\$104,615	\$74,769	\$94,175	\$62,088	\$92,019	\$60,071	\$89,499	\$81,464	\$957,872
Hospitals	\$42,270	\$15,912	\$25,752	\$41,318	\$14,263	\$16,027	\$11,690	\$16,669	\$19,049	\$48,989	\$12,252	\$34,142	\$298,332
Retirement Deposit	\$0	\$0	\$0	\$0	\$0	\$17	\$0	\$0	\$10,200	\$22,103	\$22,103	\$19,499	\$73,922
Housing Authority	\$4,097	\$3,166	\$4,852	\$4,094	\$4,625	\$6,058	\$3,337	\$3,391	\$3,649	\$4,135	\$3,308	\$6,947	\$51,658
SMCOE/SMCCCD	\$979	\$3,879	\$7,717	\$2,165	\$4,329	\$2,273	\$3,619	\$7,562	\$2,707	\$4,981	\$2,580	\$1,491	\$44,284
GO Bond Proceeds	\$42,152		\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$42,152
TRANS	\$0	\$12,000	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$12,000
Coupon	\$10,322	\$7,134	\$6,523	\$7,777	\$6,942	\$6,400	\$11,371	\$10,143	\$11,742	\$18,658	\$16,635	\$20,407	\$134,054
TOTAL CASH IN:	\$260,948	\$327,328	\$291,347	\$520,583	\$1,028,869	\$1,286,350	\$368,804	\$353,502	\$749,576	\$1,055,750	\$301,534	\$290,587	\$6,835,178
CASH OUT:													
Tax Apportionments:	\$0	(\$35,802)	(\$977)	(\$1,197)	(\$21,983)	(\$221,008)	(\$24,649)	(\$30,801)	(\$20,752)	(\$113,316)	(\$13,021)	(\$54,609)	(\$538,116)
Voluntary Participants W/D	(\$47,201)	(\$15,284)	(\$16,460)	(\$24,999)	(\$30,032)	(\$152,792)	(\$142,743)	(\$32,625)	(\$54,035)	(\$122,334)	(\$51,052)	(\$53,909)	(\$743,465)
County Payments	(\$53,028)	(\$2,117)	(\$42,059)	(\$791)	(\$124,846)	(\$17,615)	(\$14,396)	(\$27,492)	(\$24,140)	(\$1,692)	(\$45,471)	(\$49,201)	(\$402,847)
GO Bond/TRANS Payments	(\$40,484)	(\$87,044)	(\$113,958)	(\$6,461)	\$0	\$0	(\$26,076)	(\$26,120)	(\$22,516)	(\$3,119)	\$0	(\$29,611)	(\$355,388)
Payroll - County	(\$71,313)	(\$59,695)	(\$51,668)	(\$52,942)	(\$55,985)	(\$73,235)	(\$63,380)	(\$54,104)	(\$55,338)	(\$56,734)	(\$55,927)	(\$76,180)	(\$726,501)
SMCOE/SMCCCD	(\$85,716)	(\$73,043)	(\$103,409)	(\$114,370)	(\$112,613)	(\$134,027)	(\$82,130)	(\$110,538)	(\$113,657)	(\$122,343)	(\$118,253)	(\$126,304)	(\$1,296,404)
Retirement	(\$24,211)	(\$24,496)	(\$21,313)	(\$27,901)	(\$24,337)	(\$23,766)	(\$24,325)	(\$24,976)	(\$24,655)	(\$26,218)	(\$22,311)	(\$29,738)	(\$298,247)
SMC-payables	(\$135,621)	(\$56,033)	(\$69,341)	(\$83,460)	(\$62,081)	(\$97,916)	(\$80,210)	(\$118,336)	(\$114,515)	(\$93,695)	(\$81,617)	(\$93,390)	(\$1,086,214)
SMCOE-payables	(\$77,482)	(\$97,685)	(\$66,852)	(\$82,652)	(\$66,158)	(\$80,935)	(\$69,564)	(\$75,645)	(\$79,508)	(\$70,525)	(\$99,876)	(\$77,711)	(\$944,593)
SMCCCD-payables	(\$14,078)	(\$10,967)	(\$8,251)	(\$8,974)	(\$7,353)	(\$5,930)	(\$4,963)	(\$9,254)	(\$9,882)	(\$5,161)	(\$10,169)	(\$8,189)	(\$103,170)
Housing Authority(Payroll-Payables)	(\$3,865)	(\$3,691)	(\$3,634)	(\$3,451)	(\$4,437)	(\$4,894)	(\$3,204)	(\$3,270)	(\$3,904)	(\$3,910)	(\$3,610)	(\$4,800)	(\$46,669)
Other ARS Debits	(\$29,436)	(\$19,565)	(\$19,530)	(\$15,340)	(\$16,241)	(\$19,257)	(\$18,942)	(\$16,777)	(\$26,997)	(\$14,570)	(\$22,029)	(\$22,752)	(\$241,435)
Returned Chks/Misc. Fees	(\$37)	(\$12)	(\$563)	(\$186)	(\$44)	(\$8)	(\$18)	(\$3)	(\$4)	(\$3)	(\$11)	(\$1)	(\$888)
TOTAL CASH OUT:	(\$582,472)	(\$485,435)	(\$518,015)	(\$422,722)	(\$526,110)	(\$831,382)	(\$554,599)	(\$529,940)	(\$549,902)	(\$633,620)	(\$523,346)	(\$626,394)	(\$6,783,937)
TOTAL ESTIMATED CASH FLOW	(\$321,524)	(\$158,107)	(\$226,668)	\$97,861	\$502,759	\$454,968	(\$185,796)	(\$176,437)	\$199,674	\$422,130	(\$221,812)	(\$335,807)	\$51,242
MATURING SECURITIES (SMC)	\$285,000	\$192,000	\$270,035	\$104,750	\$184,796	\$93,850	\$155,290	\$181,411	\$28,250	\$50,000	\$76,850	\$184,165	\$1,806,397
LAIF/CAMP/DREYFUS(SMC)	\$349,777												\$349,777
CALLABLE SECURITIES (SMC)	\$453,625	\$101,709	\$219,155	\$0	\$100,000	\$35,000	\$100,000	\$60,000	\$0	\$50,000	\$0	\$107,000	\$1,226,489

County of San Mateo Historical Yield per Quarter

