



Sandie Arnott
TREASURER-TAX COLLECTOR

SAN MATEO COUNTY INVESTMENT POOL FUND AUGUST 2024 MONTH END REPORT





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INTRODUCTION SUMMARY

Gross earnings for the month ending August 2024 was 3.818%. Current average maturity of the portfolio is 1.84 years with an average duration of 1.67 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 \$7.778 billion. The largest non-government aggregate position is currently Cooperatieve Rabobank at 1.83%. The portfolio continues to hold no derivative products.

The estimated earnings for FY 2024-25 is 3.85%.

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 2024. 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

Tiffany Htwe
ASSISTANT TREASURER

Kathy Nunes
ASSISTANT TAX COLLECTOR

August 31, 2024

RE: SAN MATEO COUNTY INVESTMENT POOL, GASB FAIR MARKET VALUE FACTOR AS OF 08/31/24

As of August 31, 2024, the GASB fair market value factor for the San Mateo County Investment Pool is 1.00097.



ESTIMATED SUMMARY OF POOL EARNINGS

August 2024

	<u>Par Value</u>	<u>Gross Earnings</u>	<u>Realized Gain/Loss & Interest Received</u>	<u>Period Earnings</u>
Fixed Income Securities Maturing > 1 year				
U S Treasury Notes	\$ 1,547,870,000	\$ 3,123,571.46		\$ 489,402.69
Corporate Notes	840,959,000	2,873,744.80		69,240.90
Federal Agencies	1,576,050,000	5,832,455.57		1,174,093.80
U S Instrumentalities	311,282,000	1,110,727.51		41,566.79
Asset Backed Securities	24,409,466	12,782.06		17,975.69
Certificate of Deposit	37,000,000	161,853.97		11,204.65
	\$ 4,337,570,466	\$ 13,115,135.36		127,682.65
Short Term Securities Maturing < 1 year				
U S Treasury Notes	\$ 517,945,000	\$ 649,843.84		97,794.44
Corporate Notes	241,458,000	408,301.93		18,886.97
Federal Agencies	1,391,313,000	4,231,632.82		167,447.01
U S Instrumentalities	597,667,000	2,193,461.68		37,025.11
U S Treasury Bills	25,000,000	110,975.70		
Asset Backed Securities	187,572	54.92		
Certificate of Deposit	538,700,000	2,348,747.94		
Dreyfus	28,344,397	-		
CAMP	50,000,000	219,760.27		
CALTRUST	50,000,000	201,061.64		
	\$ 3,440,614,968	\$ 10,363,840.73		\$ 2,252,320.70
Total Accrued Interest	\$ 7,778,185,435	\$ 23,478,976.10		
Total Dollar Earnings for August		\$ 25,731,296.80		

AVERAGE BALANCE		\$ 7,935,564,643.26
GROSS EARNINGS RATE / GROSS DOLLAR EARNINGS	3.818%	25,731,296.80
ADMINISTRATION FEES*		(640,280.49)
NET EARNINGS RATE / NET DOLLAR EARNINGS	3.723%	\$ 25,091,016.31

*Current admin fees rate is at 9.5bp

SAN MATEO COUNTY TREASURER'S OFFICE
FIXED INCOME DISTRIBUTION - SETTLED TRADES
SAN MATEO COUNTY POOL
August 31, 2024

Summary Information

	<u>Totals</u>	<u>Weighted Averages</u>	
Par Value	7,778,185,435	Average YTM	4.52
Market Value	7,717,268,281.66	Average Maturity (yrs)	1.84
Total Cost	7,647,321,635.62	Average Coupon (%)	3.13
Net Gain/Loss	69,946,646.04	Average Duration	1.67
Annual Income	240,790,927.48	Average Moody Rating	Aa1/P-1
Accrued Interest	62,504,032.33	Average S&P Rating	AA/A-1
Number of Issues	356		

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	129	3,410,089,444.18	44.2	4.7	2.929%	0.5
1 Yr - 3 Yrs	127	2,247,546,181.39	29.1	4.2	2.478%	1.8
3 Yrs - 5 Yrs	100	2,059,632,656.09	26.7	4.5	4.187%	3.5

Distribution by Coupon

<u>Coupon %</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
Under 1%	62	1,715,956,676.17	22.2	4.3	0.504%	1.0
1% - 3%	90	1,907,978,710.23	24.7	4.4	1.944%	1.7
3% - 5%	105	1,852,543,764.75	24.0	4.4	4.229%	2.0
5% - 7%	99	2,240,789,130.52	29.0	4.9	5.284%	1.9

Distribution by Duration

<u>Duration</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
Under 1 Yr	134	3,527,321,617.78	45.7	4.7	2.939%	0.5
1 Yr - 3 Yrs	140	2,531,064,995.14	32.8	4.3	2.726%	2.0
3 Yrs - 5 Yrs	82	1,658,881,668.74	21.5	4.4	4.167%	3.7

SAN MATEO COUNTY TREASURER'S OFFICE
FIXED INCOME DISTRIBUTION - SETTLED TRADES
SAN MATEO COUNTY POOL
August 31, 2024

Distribution by Moody Rating

<u>Rating</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
Aaa	232	6,116,818,587.43	79.3	4.5	2.886%	1.7
Aa2	15	283,822,273.14	3.7	4.7	4.755%	1.1
Aa3	9	85,193,103.65	1.1	4.5	4.714%	2.6
A1	44	476,531,124.47	6.2	4.5	3.661%	1.7
A2	28	297,221,252.62	3.9	4.6	3.222%	2.0
A3	12	129,277,833.50	1.7	4.4	3.441%	2.1
P-1	5	143,086,225.00	1.9	4.7	4.899%	0.9
Not Rated	11	185,317,881.85	2.4	4.8	5.061%	1.0

Distribution by S&P Rating

<u>Rating</u>	<u>Number</u>	<u>Mkt Value</u>	<u>% Bond Holdings</u>	<u>Average Y T M</u>	<u>Average Coupon</u>	<u>Average Duration</u>
AAA	40	1,114,836,747.96	14.4	4.4	2.632%	1.2
AA+	194	5,015,787,622.86	65.0	4.5	2.938%	1.8
AA	9	107,728,252.91	1.4	4.4	2.518%	1.9
AA-	10	156,378,830.04	2.0	4.9	4.888%	0.8
A+	32	476,060,640.42	6.2	4.8	5.070%	1.5
A	32	371,756,695.05	4.8	4.7	3.521%	1.7
A-	26	263,302,163.11	3.4	4.4	3.355%	2.2
BBB+	7	68,144,006.05	0.9	4.2	2.596%	1.7
A-1+	1	50,206,666.67	0.7	4.9	4.960%	0.9
A-1	4	92,879,558.33	1.2	4.7	4.865%	1.0
Not Rated	1	187,098.27	0.0	0.9	0.620%	0.9

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

SAN MATEO COUNTY TREASURER'S OFFICE
 PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
 August 31, 2024

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													
COOPERATIEVE RABOBANK UA	5.95	09-12-24			12,000,000	100.03	12,003,425.51	100.00	12,000,000.00	702,100.00	12,702,100.00	A+	0.16
BANK OF NOVA SCOTIA HOUSTON	5.96	10-02-24			20,000,000	100.00	20,000,000.00	100.00	20,000,000.00	1,099,288.89	21,099,288.89	A+	0.26
COOPERATIEVE RABOBANK UA	5.16	12-12-24			24,000,000	100.00	24,000,000.00	100.00	24,000,000.00	904,720.00	24,904,720.00	A+	0.31
ROYAL BANK OF CANADA NY	5.23	12-13-24			25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	951,569.44	25,951,569.44	AA-	0.33
CREDIT AGRICOLE CIB NY	5.14	12-18-24			25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	917,347.22	25,917,347.22	A-1	0.33
BNP PARIBAS NY BRANCH	5.18	02-07-25			25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	741,027.78	25,741,027.78	A+	0.33
SVENSKA HANDELSBANKEN NY	5.27	02-12-25			26,800,000	100.10	26,826,094.99	100.00	26,800,000.00	788,567.67	27,588,567.67	AA-	0.35
CREDIT INDUSTRIEL ET COMMERCIAL SA NY	5.32	02-28-25			35,000,000	100.00	35,000,000.00	100.00	35,000,000.00	956,861.11	35,956,861.11	A+	0.46
SVENSKA HANDELSBANKEN NY	5.26	03-24-25			20,000,000	101.73	20,346,475.60	100.00	20,000,000.00	468,000.00	20,468,000.00	AA-	0.26
COOPERATIEVE RABOBANK UA	5.40	04-07-25			50,000,000	100.00	50,000,000.00	100.00	50,000,000.00	1,095,000.00	51,095,000.00	A+	0.65
CREDIT INDUSTRIEL ET COMMERCIAL SA NY	5.54	04-17-25			24,900,000	100.40	24,999,995.88	100.00	24,900,000.00	521,129.33	25,421,129.33	A+	0.33
WESTPAC BANKING CORP NY	5.52	04-17-25			30,000,000	100.00	30,000,000.00	100.00	30,000,000.00	625,600.00	30,625,600.00	AA-	0.39
CREDIT INDUSTRIEL ET COMMERCIAL SA NY	5.54	04-25-25			25,000,000	100.01	25,001,433.67	100.00	25,000,000.00	492,444.44	25,492,444.44	A+	0.33
BANK OF MONTREAL CHICAGO	5.60	05-01-25			25,000,000	100.02	25,003,888.89	100.00	25,000,000.00	474,444.44	25,474,444.44	A+	0.33
NATIXIS NY BRANCH	5.48	05-08-25			25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	437,638.89	25,437,638.89	A	0.33
BANK OF MONTREAL CHICAGO	5.48	05-14-25			15,000,000	100.00	15,000,000.00	100.00	15,000,000.00	248,883.33	15,248,883.33	A+	0.20
WESTPAC BANKING CORP NY	5.38	05-15-25			5,000,000	100.00	5,000,000.00	100.00	5,000,000.00	80,700.00	5,080,700.00	AA-	0.07
NATIXIS NY BRANCH	5.43	06-06-25			30,000,000	100.19	30,057,151.53	100.00	30,000,000.00	389,150.00	30,389,150.00	A	0.39
NATIXIS NY BRANCH	4.75	06-09-25			21,000,000	100.00	21,000,000.00	100.00	21,000,000.00	229,979.17	21,229,979.17	A-1	0.27
BNP PARIBAS NY BRANCH	4.77	07-07-25			25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	182,187.50	25,182,187.50	A-1	0.33
ROYAL BANK OF CANADA NY	4.96	08-01-25			50,000,000	100.00	50,000,000.00	100.00	50,000,000.00	206,666.67	50,206,666.67	A-1+	0.65
NATIXIS NY BRANCH	5.61	09-18-26			17,000,000	100.00	17,000,000.00	100.00	17,000,000.00	921,910.00	17,921,910.00	A	0.22
CREDIT AGRICOLE CIB NY	4.76	02-01-27			20,000,000	100.00	20,000,000.00	100.00	20,000,000.00	550,044.44	20,550,044.44	A-1	0.26
					575,700,000		576,238,466.07		575,700,000.00	13,985,260.33	589,685,260.33		7.52
LOCAL AGENCY INVESTMENT FUND													
CA ASSET MGMT PROGRAM	5.15	09-01-24			25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	107,291.67	25,107,291.67	AAA	0.33
CALTRUST	5.15	09-01-24			50,000,000	100.00	50,000,000.00	100.00	50,000,000.00	143,055.56	50,143,055.56	AAA	0.65
CA ASSET MGMT PROGRAM TERM	5.20	05-15-25			25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	390,000.00	25,390,000.00	AAA	0.33
					100,000,000		100,000,000.00		100,000,000.00	640,347.22	100,640,347.22		1.31
UNITED STATES TREASURY-BILLS													
UNITED STATES TREASURY BILL	0.00	09-26-24			25,000,000	97.59	24,398,583.33	99.67	24,917,024.25	0.00	24,917,024.25	AA+	0.33
UNITED STATES TREASURY-NOTES													
UNITED STATES TREAS NTS	2.12	09-30-24			15,900,000	102.27	16,260,855.47	99.77	15,863,061.44	141,242.83	16,004,304.27	AA+	0.21
UNITED STATES TREAS NTS	1.50	09-30-24			9,000,000	100.80	9,072,070.31	99.72	8,975,050.02	56,434.43	9,031,484.45	AA+	0.12
UNITED STATES TREAS NTS	1.50	09-30-24			25,000,000	104.75	26,186,523.44	99.72	24,930,694.50	156,762.30	25,087,456.80	AA+	0.33
UNITED STATES TREAS NTS	1.50	10-31-24			33,895,000	99.94	33,875,139.65	99.40	33,691,630.00	170,864.14	33,862,494.14	AA+	0.44
UNITED STATES TREAS NTS	1.50	10-31-24			10,000,000	104.53	10,453,125.00	99.40	9,940,000.00	50,409.84	9,990,409.84	AA+	0.13
UNITED STATES TREAS NTS	1.50	10-31-24			34,500,000	103.57	35,730,410.16	99.40	34,293,000.00	173,913.93	34,466,913.93	AA+	0.45
UNITED STATES TREAS NTS	0.75	11-15-24			15,000,000	99.62	14,943,750.00	99.14	14,871,679.65	33,016.30	14,904,695.95	AA+	0.19
UNITED STATES TREAS NTS	1.00	12-15-24			35,000,000	100.04	35,013,671.88	98.92	34,621,289.15	73,633.88	34,694,923.03	AA+	0.45
UNITED STATES TREAS NTS	1.75	12-31-24			25,000,000	104.49	26,123,046.88	98.95	24,737,793.00	74,112.02	24,811,905.02	AA+	0.32
UNITED STATES TREAS NTS	1.37	01-31-25			25,000,000	103.08	25,770,507.81	98.57	24,643,164.00	28,957.20	24,672,121.20	AA+	0.32
UNITED STATES TREAS NTS	1.50	02-15-25			29,350,000	95.07	27,901,990.23	98.50	28,910,437.96	19,566.67	28,930,004.63	AA+	0.38
UNITED STATES TREAS NTS	0.50	03-31-25			25,000,000	99.58	24,894,531.25	97.64	24,411,132.75	52,309.78	24,463,442.53	AA+	0.32
UNITED STATES TREAS NTS	0.25	05-31-25			10,125,000	98.45	9,967,587.89	96.87	9,808,396.01	6,396.91	9,814,792.92	AA+	0.13
UNITED STATES TREAS NTS	0.25	05-31-25			11,000,000	98.32	10,815,664.06	96.87	10,656,035.17	6,949.73	10,662,984.90	AA+	0.14
UNITED STATES TREAS NTS	0.25	05-31-25			25,000,000	92.73	23,183,593.75	96.87	24,218,261.75	15,794.84	24,234,056.59	AA+	0.32
UNITED STATES TREAS NTS	2.87	06-15-25			25,000,000	96.56	24,139,648.44	98.71	24,676,953.00	151,736.11	24,828,689.11	AA+	0.32
UNITED STATES TREAS NTS	2.75	06-30-25			25,000,000	108.70	27,174,804.69	98.64	24,659,179.75	115,828.80	24,775,008.55	AA+	0.32

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PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
August 31, 2024

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	0.25	06-30-25			19,000,000	98.18	18,654,140.63	96.61	18,355,632.86	8,002.72	18,363,635.58	AA+	0.24
UNITED STATES TREAS NTS	0.25	06-30-25			10,000,000	98.17	9,817,187.50	96.61	9,660,859.40	4,211.96	9,665,071.36	AA+	0.13
UNITED STATES TREAS NTS	0.25	06-30-25			25,000,000	93.11	23,277,343.75	96.61	24,152,148.50	10,529.89	24,162,678.39	AA+	0.32
UNITED STATES TREAS NTS	0.25	07-31-25			20,000,000	99.74	19,947,656.25	96.31	19,262,656.20	4,211.96	19,266,868.16	AA+	0.25
UNITED STATES TREAS NTS	0.25	07-31-25			10,175,000	98.21	9,992,962.89	96.31	9,799,876.34	2,142.83	9,802,019.17	AA+	0.13
UNITED STATES TREAS NTS	0.25	07-31-25			30,000,000	97.90	29,370,703.13	96.31	28,893,984.30	6,317.93	28,900,302.23	AA+	0.38
UNITED STATES TREAS NTS	0.25	08-31-25			25,000,000	98.82	24,706,054.69	96.01	24,002,929.75	509.51	24,003,439.26	AA+	0.31
UNITED STATES TREAS NTS	0.25	09-30-25			20,000,000	98.20	19,639,843.75	95.74	19,148,437.60	20,901.64	19,169,339.24	AA+	0.25
UNITED STATES TREAS NTS	0.25	10-31-25			11,000,000	99.04	10,893,867.19	95.48	10,502,851.59	9,241.80	10,512,093.39	AA+	0.14
UNITED STATES TREAS NTS	0.25	10-31-25			25,000,000	97.68	24,419,921.88	95.48	23,870,117.25	21,004.10	23,891,121.35	AA+	0.31
UNITED STATES TREAS NTS	0.25	10-31-25			25,000,000	97.84	24,460,937.50	95.48	23,870,117.25	21,004.10	23,891,121.35	AA+	0.31
UNITED STATES TREAS NTS	0.37	11-30-25			48,800,000	98.17	47,907,875.00	95.36	46,535,375.00	46,000.00	46,581,375.00	AA+	0.61
UNITED STATES TREAS NTS	0.37	12-31-25			14,000,000	99.92	13,988,515.63	95.12	13,316,953.16	8,893.44	13,325,846.60	AA+	0.17
UNITED STATES TREAS NTS	0.37	01-31-26			40,500,000	98.99	40,090,253.91	94.87	38,422,793.07	12,793.82	38,435,586.89	AA+	0.50
UNITED STATES TREAS NTS	0.37	01-31-26			20,000,000	98.05	19,610,937.50	94.87	18,974,218.80	6,317.93	18,980,536.73	AA+	0.25
UNITED STATES TREAS NTS	1.62	02-15-26			50,000,000	103.85	51,923,828.13	96.50	48,248,047.00	35,326.09	48,283,373.09	AA+	0.63
UNITED STATES TREAS NTS	2.50	02-28-26			46,100,000	108.14	49,854,628.91	97.69	45,033,937.50	0.00	45,033,937.50	AA+	0.59
UNITED STATES TREAS NTS	0.50	02-28-26			20,000,000	98.42	19,683,593.75	94.82	18,964,062.40	49,728.26	19,013,790.66	AA+	0.25
UNITED STATES TREAS NTS	0.75	03-31-26			10,200,000	97.21	9,915,515.63	94.96	9,686,414.09	32,013.59	9,718,427.67	AA+	0.13
UNITED STATES TREAS NTS	0.75	03-31-26			11,500,000	91.83	10,560,683.59	94.96	10,920,957.06	36,093.75	10,957,050.81	AA+	0.14
UNITED STATES TREAS NTS	3.75	04-15-26			15,000,000	97.37	14,605,664.06	99.52	14,927,929.65	212,500.00	15,140,429.65	AA+	0.20
UNITED STATES TREAS NTS	0.75	04-30-26			10,000,000	99.69	9,969,140.63	94.75	9,475,390.60	25,067.93	9,500,458.53	AA+	0.12
UNITED STATES TREAS NTS	0.75	04-30-26			18,000,000	98.03	17,645,625.00	94.75	17,055,703.08	45,122.28	17,100,825.36	AA+	0.22
UNITED STATES TREAS NTS	0.75	04-30-26			25,000,000	92.27	23,067,382.81	94.75	23,688,476.50	62,669.84	23,751,146.34	AA+	0.31
UNITED STATES TREAS NTS	0.75	05-31-26			14,250,000	99.84	14,227,177.73	94.55	13,473,486.29	27,009.17	13,500,495.46	AA+	0.18
UNITED STATES TREAS NTS	0.75	05-31-26			15,000,000	99.83	14,974,804.69	94.55	14,182,617.15	28,430.71	14,211,047.86	AA+	0.19
UNITED STATES TREAS NTS	0.75	05-31-26			20,500,000	100.11	20,522,421.88	94.55	19,382,910.10	38,855.30	19,421,765.40	AA+	0.25
UNITED STATES TREAS NTS	0.87	06-30-26			26,000,000	98.72	25,666,875.00	94.56	24,585,234.44	38,328.80	24,623,563.24	AA+	0.32
UNITED STATES TREAS NTS	4.50	07-15-26			12,700,000	99.70	12,661,304.69	100.93	12,817,574.19	73,025.00	12,890,599.19	AA+	0.17
UNITED STATES TREAS NTS	0.62	07-31-26			10,000,000	95.80	9,580,078.13	93.91	9,391,015.60	5,264.95	9,396,280.55	AA+	0.12
UNITED STATES TREAS NTS	0.75	08-31-26			15,975,000	99.36	15,872,036.13	93.94	15,007,139.61	976.73	15,008,116.34	AA+	0.20
UNITED STATES TREAS NTS	0.75	08-31-26			17,000,000	97.83	16,630,781.25	93.94	15,970,039.02	1,039.40	15,971,078.42	AA+	0.21
UNITED STATES TREAS NTS	0.75	08-31-26			20,000,000	88.75	17,749,218.75	93.94	18,788,281.20	1,222.83	18,789,504.03	AA+	0.25
UNITED STATES TREAS NTS	1.62	09-30-26			25,000,000	101.72	25,430,664.06	95.47	23,867,187.50	169,825.82	24,037,013.32	AA+	0.31
UNITED STATES TREAS NTS	0.87	09-30-26			10,000,000	99.69	9,968,750.00	94.02	9,402,343.80	36,577.87	9,438,921.67	AA+	0.12
UNITED STATES TREAS NTS	0.87	09-30-26			13,000,000	99.05	12,876,601.56	94.02	12,223,046.94	47,551.23	12,270,598.17	AA+	0.16
UNITED STATES TREAS NTS	1.12	10-31-26			35,000,000	99.54	34,837,304.69	94.30	33,006,640.80	132,325.82	33,138,966.62	AA+	0.43
UNITED STATES TREAS NTS	1.62	11-30-26			15,000,000	101.82	15,272,460.94	95.18	14,276,367.15	61,270.49	14,337,637.64	AA+	0.19
UNITED STATES TREAS NTS	1.62	11-30-26			4,000,000	94.70	3,788,125.00	95.18	3,807,031.24	16,338.80	3,823,370.04	AA+	0.05
UNITED STATES TREAS NTS	1.25	12-31-26			18,500,000	91.71	16,965,800.78	94.26	17,438,418.01	38,541.67	17,476,959.68	AA+	0.23
UNITED STATES TREAS NTS	1.50	01-31-27			21,895,000	90.86	19,892,804.88	94.61	20,714,722.66	27,368.75	20,742,091.41	AA+	0.27
UNITED STATES TREAS NTS	1.87	02-28-27			14,760,000	92.47	13,648,387.50	95.35	14,073,890.55	0.00	14,073,890.55	AA+	0.18
UNITED STATES TREAS NTS	2.50	03-31-27			11,450,000	95.53	10,938,328.13	96.80	11,084,136.78	119,270.00	11,203,407.61	AA+	0.14
UNITED STATES TREAS NTS	2.75	04-30-27			19,950,000	94.83	18,918,210.94	97.30	19,410,726.56	182,875.00	19,593,601.56	AA+	0.25
UNITED STATES TREAS NTS	2.37	05-15-27			26,400,000	94.55	24,961,092.39	96.27	25,414,125.00	184,616.67	25,598,741.67	AA+	0.33
UNITED STATES TREAS NTS	2.62	05-31-27			14,160,000	92.78	13,137,825.00	96.91	13,722,478.09	92,925.00	13,815,403.09	AA+	0.18
UNITED STATES TREAS NTS	0.50	06-30-27			11,500,000	88.65	10,195,019.53	91.21	10,488,808.56	9,583.33	10,498,391.90	AA+	0.14
UNITED STATES TREAS NTS	0.50	06-30-27			10,940,000	91.31	9,988,825.71	91.21	9,978,049.19	9,116.67	9,987,165.86	AA+	0.13
UNITED STATES TREAS NTS	2.75	07-31-27			13,500,000	96.09	12,972,656.25	97.09	13,107,656.25	30,937.50	13,138,593.75	AA+	0.17
UNITED STATES TREAS NTS	2.75	07-31-27			25,000,000	96.03	24,006,835.94	97.09	24,273,437.50	57,291.67	24,330,729.17	AA+	0.32
UNITED STATES TREAS NTS	3.12	08-31-27			57,000,000	95.97	54,704,414.06	98.10	55,917,890.34	14,843.75	55,932,734.09	AA+	0.73
UNITED STATES TREAS NTS	4.12	09-30-27			30,500,000	99.36	30,304,609.38	101.00	30,806,191.33	524,218.75	31,330,410.08	AA+	0.40
UNITED STATES TREAS NTS	4.12	10-31-27			15,200,000	102.02	15,506,375.00	100.96	15,346,062.58	209,000.00	15,555,062.58	AA+	0.20

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
August 31, 2024

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	2.25	11-15-27			39,400,000	94.54	37,248,390.63	95.37	37,576,211.04	261,025.00	37,837,236.04	AA+	0.49
UNITED STATES TREAS NTS	0.62	12-31-27			21,000,000	84.98	17,846,718.75	90.21	18,943,476.51	21,875.00	18,965,351.51	AA+	0.25
UNITED STATES TREAS NTS	3.50	01-31-28			25,000,000	97.96	24,491,210.94	99.10	24,774,414.00	72,916.67	24,847,330.67	AA+	0.32
UNITED STATES TREAS NTS	2.75	02-15-28			25,000,000	97.14	24,284,179.69	96.64	24,160,156.25	30,555.56	24,190,711.81	AA+	0.32
UNITED STATES TREAS NTS	2.75	02-15-28			4,200,000	95.97	4,030,851.56	96.64	4,058,906.25	5,133.33	4,064,039.58	AA+	0.05
UNITED STATES TREAS NTS	1.25	03-31-28			15,000,000	87.87	13,181,250.00	91.60	13,740,234.30	78,125.00	13,818,359.30	AA+	0.18
UNITED STATES TREAS NTS	1.25	04-30-28			13,500,000	87.71	11,841,503.91	91.44	12,344,062.50	56,250.00	12,400,312.50	AA+	0.16
UNITED STATES TREAS NTS	1.25	04-30-28			25,000,000	89.65	22,412,109.38	91.44	22,859,375.00	104,166.67	22,963,541.67	AA+	0.30
UNITED STATES TREAS NTS	1.25	05-31-28			20,000,000	87.59	17,518,750.00	91.27	18,253,906.20	62,500.00	18,316,406.20	AA+	0.24
UNITED STATES TREAS NTS	1.25	06-30-28			6,000,000	86.72	5,203,125.00	91.08	5,464,921.86	12,500.00	5,477,421.86	AA+	0.07
UNITED STATES TREAS NTS	1.25	06-30-28			9,165,000	86.73	7,948,489.45	91.08	8,347,668.14	19,093.75	8,366,761.89	AA+	0.11
UNITED STATES TREAS NTS	1.25	06-30-28			5,100,000	87.85	4,480,230.47	91.08	4,645,183.58	10,625.00	4,655,808.58	AA+	0.06
UNITED STATES TREAS NTS	1.00	07-31-28			25,000,000	88.11	22,026,367.19	90.01	22,501,953.00	20,833.33	22,522,786.33	AA+	0.29
UNITED STATES TREAS NTS	2.87	08-15-28			30,000,000	94.82	28,446,093.75	96.72	29,015,625.00	38,333.33	29,053,958.33	AA+	0.38
UNITED STATES TREAS NTS	4.62	09-30-28			26,000,000	101.45	26,375,781.25	103.23	26,839,921.94	501,041.67	27,340,963.61	AA+	0.35
UNITED STATES TREAS NTS	4.87	10-31-28			21,600,000	100.37	21,679,312.50	104.25	22,518,000.00	351,000.00	22,869,000.00	AA+	0.29
UNITED STATES TREAS NTS	4.87	10-31-28			23,100,000	101.70	23,492,401.83	104.25	24,081,750.00	375,375.00	24,457,125.00	AA+	0.31
UNITED STATES TREAS NTS	3.12	11-15-28			46,500,000	95.36	44,343,925.78	97.50	45,337,500.00	427,864.58	45,765,364.58	AA+	0.59
UNITED STATES TREAS NTS	1.75	01-31-29			25,000,000	90.29	22,571,289.06	91.90	22,975,586.00	36,458.33	23,012,044.33	AA+	0.30
UNITED STATES TREAS NTS	2.62	02-15-29			13,600,000	91.18	12,399,906.25	95.39	12,973,656.22	15,866.67	12,989,522.88	AA+	0.17
UNITED STATES TREAS NTS	2.62	02-15-29			13,500,000	92.98	12,552,890.63	95.39	12,878,261.68	15,750.00	12,894,011.68	AA+	0.17
UNITED STATES TREAS NTS	2.62	02-15-29			22,500,000	94.24	21,203,613.28	95.39	21,463,769.47	26,250.00	21,490,019.47	AA+	0.28
UNITED STATES TREAS NTS	2.37	03-31-29			25,000,000	89.84	22,460,777.41	94.21	23,553,711.00	247,395.83	23,801,106.83	AA+	0.31
UNITED STATES TREAS NTS	2.37	03-31-29			15,300,000	93.55	14,313,272.80	94.21	14,414,871.13	151,406.25	14,566,277.38	AA+	0.19
UNITED STATES TREAS NTS	2.87	04-30-29			7,475,000	94.27	7,046,355.47	96.25	7,194,687.50	71,635.42	7,266,322.92	AA+	0.09
UNITED STATES TREAS NTS	2.87	04-30-29			21,000,000	94.52	19,849,921.88	96.25	20,212,500.00	201,250.00	20,413,750.00	AA+	0.26
UNITED STATES TREAS NTS	2.75	05-31-29			22,650,000	94.73	21,455,861.33	95.66	21,667,025.33	155,718.75	21,822,744.08	AA+	0.28
UNITED STATES TREAS NTS	3.25	06-30-29			20,000,000	98.09	19,618,206.52	97.76	19,552,343.80	108,333.33	19,660,677.13	AA+	0.26
UNITED STATES TREAS NTS	2.62	07-31-29			27,000,000	95.33	25,738,731.32	94.97	25,641,562.50	59,062.50	25,700,625.00	AA+	0.33
					2,065,815,000		2,007,772,492.65		1,990,626,375.75	7,725,508.55	1,998,351,884.30		26.01
FEDERAL AGENCY SECURITIES													
FEDERAL HOME LOAN BANK	2.87	09-13-24			4,000,000	109.63	4,385,200.00	99.93	3,997,327.64	53,666.67	4,050,994.31	AA+	0.05
FEDERAL HOME LOAN BANK	3.50	09-13-24			25,000,000	98.52	24,629,000.00	99.94	24,986,115.25	408,333.33	25,394,448.58	AA+	0.33
FEDERAL HOME LOAN BANK	4.87	09-13-24			15,000,000	100.34	15,051,150.00	99.98	14,996,938.50	341,250.00	15,338,188.50	AA+	0.20
FEDERAL HOME LOAN BANK	4.87	09-13-24			25,000,000	99.70	24,924,300.00	99.98	24,994,897.50	568,750.00	25,563,647.50	AA+	0.33
FEDERAL HOME LOAN BANK	4.87	09-13-24			25,000,000	100.27	25,067,500.00	99.98	24,994,897.50	568,750.00	25,563,647.50	AA+	0.33
FEDERAL HOME LOAN BANK	4.87	09-13-24			2,000,000	99.47	1,989,440.00	99.98	1,999,591.80	45,500.00	2,045,091.80	AA+	0.03
FEDERAL HOME LOAN BANK	0.42	09-17-24			33,000,000	94.20	31,086,660.00	99.81	32,938,486.68	63,140.00	33,001,626.68	AA+	0.43
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.25	09-23-24			25,000,000	100.00	25,000,000.00	100.00	25,001,190.25	247,916.67	25,249,106.92	AA+	0.33
FEDERAL HOME LOAN BANK	5.18	09-24-24			25,000,000	100.00	25,000,000.00	99.99	24,997,462.50	564,763.89	25,562,226.39	AA+	0.33
FEDERAL FARM CREDIT BANK	5.25	10-02-24			25,000,000	99.90	24,975,000.00	100.00	25,000,491.25	543,229.17	25,543,720.42	AA+	0.33
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.62	10-15-24			15,900,000	99.83	15,872,811.00	99.57	15,831,827.80	97,608.33	15,929,436.13	AA+	0.21
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.62	10-15-24			12,300,000	103.37	12,714,141.00	99.57	12,247,263.01	75,508.33	12,322,771.35	AA+	0.16
FEDERAL HOME LOAN BANK	5.05	10-21-24			25,000,000	100.00	25,000,000.00	99.96	24,990,669.75	455,902.78	25,446,572.53	AA+	0.33
FEDERAL HOME LOAN MORTGAGE CORP	5.10	11-29-24			25,000,000	100.00	25,000,000.00	100.01	25,001,443.50	325,833.33	25,327,276.83	AA+	0.33
FEDERAL FARM CREDIT BANK	4.62	12-05-24			10,000,000	99.93	9,992,630.00	99.88	9,987,610.30	110,486.11	10,098,096.41	AA+	0.13
FEDERAL FARM CREDIT BANK	4.62	10-05-24			10,000,000	100.29	10,028,600.00	99.88	9,987,610.30	110,486.11	10,098,096.41	AA+	0.13
FEDERAL HOME LOAN BANK	0.62	12-09-24	09-09-24	100	14,420,000	93.60	13,497,696.80	98.79	14,245,335.30	20,364.24	14,265,699.54	AA+	0.19
FEDERAL FARM CREDIT BANK	5.00	01-07-25			45,000,000	100.00	45,000,000.00	100.01	45,004,704.30	337,500.00	45,342,204.30	AA+	0.59
FEDERAL FARM CREDIT BANK	5.00	01-07-25			25,000,000	99.92	24,980,375.00	100.01	25,002,613.50	187,500.00	25,190,113.50	AA+	0.33
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.62	01-07-25			34,900,000	99.68	34,788,669.00	98.83	34,493,185.71	85,068.75	34,578,254.46	AA+	0.45
FEDERAL NATIONAL MORTGAGE ASSOCIATION	1.62	01-07-25			33,600,000	96.46	32,409,216.00	98.83	33,208,339.25	81,900.00	33,290,239.25	AA+	0.43

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
August 31, 2024

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 MORTGAGE CORP	5.20	01-10-25	10-10-24	100	25,000,000	100.00	25,000,000.00	99.94	24,985,832.75	184,166.67	25,169,999.42	AA+	0.33
FEDERAL HOME LOAN BANK	4.82	01-15-25			25,000,000	100.00	25,000,000.00	99.89	24,973,134.50	153,972.22	25,127,106.72	AA+	0.33
FEDERAL HOME LOAN BANK	5.12	01-24-25	10-24-24	100	25,000,000	100.00	25,000,000.00	99.95	24,987,275.75	451,996.53	25,439,272.28	AA+	0.33
FEDERAL FARM CREDIT BANK	4.62	01-27-25			25,000,000	99.89	24,973,725.00	99.78	24,945,090.50	109,201.39	25,054,291.89	AA+	0.33
FEDERAL HOME LOAN BANK	4.90	01-30-25	10-30-24	100	25,000,000	100.00	25,000,000.00	99.84	24,959,394.75	102,083.33	25,061,478.08	AA+	0.33
FEDERAL HOME LOAN BANK	4.31	02-10-25			25,000,000	100.00	25,000,000.00	99.65	24,913,569.00	62,854.17	24,976,423.17	AA+	0.33
FEDERAL HOME LOAN BANK	5.20	02-11-25			25,000,000	100.00	25,000,000.00	100.02	25,004,839.50	72,222.22	25,077,061.72	AA+	0.33
FEDERAL HOME LOAN MORTGAGE CORP	1.50	02-12-25			41,535,000	99.92	41,503,018.05	98.52	40,921,579.97	32,881.87	40,954,461.84	AA+	0.53
FEDERAL HOME LOAN MORTGAGE CORP	1.50	02-12-25			25,000,000	96.01	24,003,250.00	98.52	24,630,781.25	19,791.67	24,650,572.92	AA+	0.32
FEDERAL FARM CREDIT BANK	1.75	02-14-25			17,305,000	99.73	17,258,795.65	98.61	17,064,579.21	14,300.66	17,078,879.87	AA+	0.22
FEDERAL FARM CREDIT BANK	1.75	02-14-25			6,809,000	95.74	6,519,208.96	98.61	6,714,401.61	5,626.88	6,720,028.49	AA+	0.09
FEDERAL HOME LOAN BANK	5.20	02-27-25	11-27-24	100	15,000,000	100.00	15,000,000.00	99.94	14,991,460.05	8,666.67	15,000,126.72	AA+	0.20
FEDERAL FARM CREDIT BANK	4.00	03-10-25			25,000,000	99.97	24,991,500.00	99.74	24,935,587.75	475,000.00	25,410,587.75	AA+	0.33
FEDERAL HOME LOAN BANK	2.37	03-14-25			18,800,000	106.96	20,109,420.00	98.72	18,560,053.34	207,126.39	18,767,179.73	AA+	0.24
FEDERAL HOME LOAN BANK	4.62	03-14-25			20,000,000	101.31	20,262,600.00	100.05	20,009,610.60	429,097.22	20,438,707.82	AA+	0.26
FEDERAL FARM CREDIT BANK	4.00	03-28-25			25,000,000	99.57	24,893,650.00	99.71	24,928,686.00	425,000.00	25,353,686.00	AA+	0.33
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.62	04-22-25			25,000,000	101.13	25,283,250.00	97.47	24,368,692.00	55,989.58	24,424,681.58	AA+	0.32
FEDERAL FARM CREDIT BANK	4.00	05-09-25			10,000,000	99.98	9,998,000.00	99.65	9,965,310.10	124,444.44	10,089,754.54	AA+	0.13
FEDERAL HOME LOAN MORTGAGE CORP	5.25	05-16-25	11-16-24	100	26,709,000	100.00	26,709,000.00	99.82	26,661,720.26	408,981.56	27,070,701.82	AA+	0.35
FEDERAL HOME LOAN BANK	4.51	06-02-25			25,000,000	100.00	25,000,000.00	99.98	24,994,639.00	278,743.06	25,273,382.06	AA+	0.33
FEDERAL HOME LOAN BANK	4.90	06-06-25			6,300,000	99.92	6,295,149.00	100.19	6,312,024.37	72,887.50	6,384,911.87	AA+	0.08
FEDERAL FARM CREDIT BANK	4.25	06-13-25			25,000,000	100.00	25,000,000.00	99.77	24,941,918.00	230,208.33	25,172,126.33	AA+	0.33
FEDERAL HOME LOAN BANK	0.50	06-13-25			14,000,000	93.28	13,058,640.00	96.95	13,573,361.20	15,166.67	13,588,527.87	AA+	0.18
FEDERAL HOME LOAN BANK	0.50	06-13-25			10,000,000	93.26	9,326,200.00	96.95	9,695,258.00	10,833.33	9,706,091.33	AA+	0.13
FEDERAL HOME LOAN BANK	5.12	06-13-25			5,000,000	100.07	5,003,500.00	100.46	5,023,009.10	55,520.83	5,078,529.93	AA+	0.07
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			24,800,000	99.79	24,748,664.00	96.88	24,027,289.78	25,488.89	24,052,778.67	AA+	0.31
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			18,400,000	100.50	18,492,920.00	96.88	17,826,698.87	18,911.11	17,845,609.98	AA+	0.23
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			5,000,000	92.74	4,637,100.00	96.88	4,844,211.65	5,138.89	4,849,350.54	AA+	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			5,000,000	92.60	4,630,100.00	96.88	4,844,211.65	5,138.89	4,849,350.54	AA+	0.06
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			25,000,000	92.64	23,160,375.00	96.88	24,221,058.25	25,694.44	24,246,752.69	AA+	0.32
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.50	06-17-25			8,000,000	92.55	7,403,880.00	96.88	7,750,738.64	8,222.22	7,758,960.86	AA+	0.10
FEDERAL FARM CREDIT BANK	4.62	06-20-25			11,000,000	99.92	10,990,651.99	100.05	11,005,198.82	100,336.81	11,105,535.63	AA+	0.14
FEDERAL HOME LOAN BANK	3.30	06-30-25			7,000,000	99.85	6,989,500.00	98.98	6,928,428.57	38,500.00	6,966,928.57	AA+	0.09
FEDERAL HOME LOAN BANK	5.10	07-11-25			25,000,000	100.00	25,000,000.00	100.38	25,095,032.00	0.00	25,095,032.00	AA+	0.33
FEDERAL HOME LOAN BANK	5.03	07-16-25			6,000,000	99.84	5,990,244.00	100.32	6,019,129.98	37,725.00	6,056,854.98	AA+	0.08
FEDERAL HOME LOAN MORTGAGE CORP	0.37	07-21-25			15,135,000	99.50	15,059,627.70	96.47	14,601,033.57	6,306.25	14,607,339.82	AA+	0.19
FEDERAL HOME LOAN MORTGAGE CORP	0.37	07-21-25			5,000,000	99.62	4,981,100.00	96.47	4,823,598.80	2,083.33	4,825,682.13	AA+	0.06
FEDERAL HOME LOAN MORTGAGE CORP	0.37	07-21-25			10,000,000	99.52	9,951,600.00	96.47	9,647,197.60	4,166.67	9,651,364.27	AA+	0.13
FEDERAL FARM CREDIT BANK	4.25	07-24-25			20,000,000	99.93	19,986,200.00	99.77	19,953,994.80	87,361.11	20,041,355.91	AA+	0.26
FEDERAL FARM CREDIT BANK	4.25	07-24-25			25,000,000	99.94	24,985,250.00	99.77	24,942,493.50	109,201.39	25,051,694.89	AA+	0.33
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.56	08-19-25			10,240,000	93.09	9,532,590.08	96.36	9,867,646.67	1,911.47	9,869,558.14	AA+	0.13
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.37	08-25-25			47,475,000	99.53	47,252,817.00	96.19	45,664,824.30	2,967.19	45,667,791.49	AA+	0.60
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.37	08-25-25			7,000,000	91.91	6,433,420.00	96.19	6,733,096.79	437.50	6,733,534.29	AA+	0.09
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.37	08-25-25			50,000,000	92.45	46,227,000.00	96.19	48,093,548.50	3,125.00	48,096,673.50	AA+	0.63
FEDERAL NATIONAL MORTGAGE ASSOCIATION	0.37	08-25-25			10,000,000	92.80	9,280,430.00	96.19	9,618,709.70	625.00	9,619,334.70	AA+	0.13
FEDERAL HOME LOAN BANK	4.00	08-28-25	11-28-24	100	25,000,000	99.01	24,753,675.00	99.48	24,871,242.75	8,333.33	24,879,576.08	AA+	0.32
FEDERAL HOME LOAN MORTGAGE CORP	4.05	08-28-25	11-28-24	100	50,000,000	97.78	48,890,650.00	99.53	49,764,985.00	16,875.00	49,781,860.00	AA+	0.65
FEDERAL HOME LOAN BANK	0.37	09-04-25			5,140,000	99.70	5,124,580.00	96.21	4,945,058.20	9,476.87	4,954,535.08	AA+	0.06
FEDERAL HOME LOAN BANK	4.87	09-12-25			15,000,000	99.47	14,920,500.00	100.25	15,037,642.65	343,281.25	15,380,923.90	AA+	0.20
FEDERAL FARM CREDIT BANK	5.00	09-15-25			25,000,000	99.81	24,953,000.00	100.90	25,224,293.75	576,388.89	25,800,682.64	AA+	0.33
FEDERAL HOME LOAN MORTGAGE CORP	0.37	09-23-25			46,035,000	99.70	45,896,434.65	95.96	44,174,401.10	77,204.53	44,251,605.63	AA+	0.58
FEDERAL HOME LOAN MORTGAGE CORP	0.37	09-23-25			10,200,000	99.70	10,169,400.00	95.96	9,787,746.09	17,106.25	9,804,852.34	AA+	0.13
FEDERAL HOME LOAN MORTGAGE CORP	0.37	09-23-25			25,000,000	99.71	24,927,500.00	95.96	23,989,573.75	41,922.08	24,031,500.83	AA+	0.31

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
August 31, 2024

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 FARM CREDIT BANK	5.00	06-30-28	06-30-25	100	25,000,000	100.00	25,000,000.00	100.26	25,065,118.25	208,333.33	25,273,451.58	AA+	0.33
FEDERAL HOME LOAN BANK	4.00	06-30-28			10,000,000	99.73	9,973,400.00	100.72	10,071,949.60	66,666.67	10,138,616.27	AA+	0.13
FEDERAL HOME LOAN MORTGAGE CORP.	5.45	07-11-28	07-11-25	100	25,000,000	100.00	25,000,000.00	100.49	25,121,858.00	189,236.11	25,311,094.11	AA+	0.33
FEDERAL HOME LOAN BANK	5.12	07-17-28	07-17-26	100	10,000,000	100.00	10,000,000.00	100.94	10,094,130.50	62,638.89	10,156,769.39	AA+	0.13
FEDERAL HOME LOAN BANK	5.38	07-24-28	07-24-25	100	25,000,000	100.00	25,000,000.00	100.40	25,098,986.75	138,236.11	25,237,222.86	AA+	0.33
FEDERAL FARM CREDIT BANK	4.50	08-28-28			10,000,000	99.98	9,998,000.00	102.46	10,246,456.00	3,750.00	10,250,206.00	AA+	0.13
FEDERAL FARM CREDIT BANK	5.73	09-11-28	09-11-24	100	25,000,000	100.00	25,000,000.00	100.02	25,005,310.00	676,458.33	25,681,768.33	AA+	0.33
FEDERAL HOME LOAN MORTGAGE CORP	5.00	09-18-28	09-18-24	100	10,000,000	98.91	9,891,300.00	99.97	9,997,278.00	226,388.89	10,223,666.89	AA+	0.13
FEDERAL HOME LOAN BANK	6.00	11-15-28	11-15-24	100	38,200,000	100.00	38,200,000.00	99.92	38,169,937.36	674,866.67	38,844,804.03	AA+	0.50
FEDERAL NATIONAL MORTGAGE ASSOCIATION	5.21	02-28-29	02-28-25	100	15,000,000	100.00	15,000,000.00	99.90	14,984,895.45	6,512.50	14,991,407.95	AA+	0.20
FEDERAL FARM CREDIT BANK	4.37	04-10-29			25,000,000	98.54	24,634,267.36	102.52	25,630,000.75	428,385.42	26,058,386.17	AA+	0.33
FEDERAL HOME LOAN BANK	4.90	04-10-29	07-10-26	100	25,000,000	100.00	25,000,000.00	100.30	25,074,822.25	479,791.67	25,554,613.92	AA+	0.33
FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.75	05-15-29	05-15-25	100	10,000,000	99.12	9,912,300.00	100.27	10,026,694.60	139,861.11	10,166,555.71	AA+	0.13
FEDERAL HOME LOAN BANK	5.00	06-12-29	06-12-26	100	15,000,000	100.00	15,000,000.00	100.31	15,046,285.35	164,583.33	15,210,868.68	AA+	0.20
FEDERAL HOME LOAN BANK	5.80	06-27-29	09-27-24	100	25,000,000	100.00	25,000,000.00	99.96	24,990,609.00	257,777.78	25,248,386.78	AA+	0.33
FEDERAL HOME LOAN BANK	5.85	07-02-29	09-02-24	100	25,000,000	100.00	25,000,000.00	100.00	25,000,000.00	239,687.50	25,239,687.50	AA+	0.33
FEDERAL HOME LOAN BANK	5.18	07-02-29	01-02-26	100	25,000,000	100.00	25,000,000.00	100.97	25,241,690.25	212,236.11	25,453,926.36	AA+	0.33
FEDERAL HOME LOAN MORTGAGE CORP	5.35	07-03-29	07-03-25	100	25,000,000	100.00	25,000,000.00	100.52	25,131,219.25	215,486.11	25,346,705.36	AA+	0.33
FEDERAL HOME LOAN MORTGAGE CORP	5.05	08-01-29	08-01-25	100	10,000,000	100.00	10,000,000.00	99.97	9,997,444.10	42,083.33	10,039,527.43	AA+	0.13
FEDERAL HOME LOAN BANK	5.25	08-06-29	02-06-25	100	10,000,000	100.03	10,002,916.67	99.94	9,993,648.90	36,458.33	10,030,107.23	AA+	0.13
FEDERAL HOME LOAN BANK	5.15	08-08-29	08-08-25	100	15,000,000	100.00	15,000,000.00	100.15	15,022,944.00	49,354.17	15,072,298.17	AA+	0.20
FEDERAL HOME LOAN BANK	5.12	08-20-29	02-20-25	100	25,000,000	100.00	25,000,000.00	99.65	24,912,533.75	39,149.31	24,951,683.06	AA+	0.33
FEDERAL HOME LOAN MORTGAGE CORP	5.50	08-20-29	11-20-24	100	15,000,000	100.03	15,004,583.33	99.97	14,995,144.20	25,208.33	15,020,352.53	AA+	0.20
					2,957,678,000		2,919,808,143.79		2,931,253,347.17	24,361,839.14	2,955,615,186.31		38.29
US INSTRUMENTALITIES													
INTER-AMERICAN DEVELOPMENT BANK	0.50	09-23-24			24,390,000	99.93	24,371,951.40	99.73	24,324,507.97	53,522.50	24,378,030.47	AAA	0.32
INTER-AMERICAN DEVELOPMENT BANK	0.50	09-23-24			3,889,000	95.00	3,694,713.34	99.73	3,878,557.26	8,534.19	3,887,091.45	AAA	0.05
INTER-AMERICAN DEVELOPMENT BANK	0.50	09-23-24			25,000,000	95.66	23,915,650.00	99.73	24,932,870.00	54,861.11	24,987,731.11	AAA	0.33
INTER-AMERICAN DEVELOPMENT BANK	0.50	09-23-24			19,327,000	95.62	18,481,250.48	99.73	19,275,103.14	42,412.03	19,317,515.17	AAA	0.25
INTER-AMERICAN DEVELOPMENT BANK	0.50	09-23-24			34,716,000	96.08	33,353,744.16	99.73	34,622,980.60	76,182.33	34,698,962.93	AAA	0.45
INTER-AMERICAN DEVELOPMENT BANK	0.50	09-23-24			11,362,000	96.62	10,977,816.69	99.73	11,331,490.76	24,933.28	11,356,424.04	AAA	0.15
INTERNATIONAL BANK RECON & DEVELOP	2.50	11-25-24			25,000,000	97.58	24,393,875.00	99.39	24,847,036.50	166,666.67	25,013,703.17	AAA	0.32
INTER-AMERICAN DEVELOPMENT BANK	2.12	01-15-25			35,000,000	97.48	34,118,700.00	98.94	34,630,464.40	95,034.72	34,725,499.12	AAA	0.45
INTERNATIONAL BANK RECON & DEVELOP	1.62	01-15-25			15,000,000	99.77	14,965,500.00	98.78	14,816,865.90	31,145.83	14,848,011.73	AAA	0.19
INTERNATIONAL BANK RECON & DEVELOP	1.62	01-15-25			25,000,000	97.07	24,268,500.00	98.78	24,694,776.50	51,909.72	24,746,686.22	AAA	0.32
INTERNATIONAL BANK RECON & DEVELOP	0.75	03-11-25			25,000,000	95.52	23,879,800.00	97.93	24,481,704.50	88,541.67	24,570,246.17	AAA	0.32
INTER-AMERICAN DEVELOPMENT BANK	1.75	03-14-25			25,000,000	105.37	26,342,750.00	98.40	24,600,678.50	202,951.39	24,803,629.89	AAA	0.32
INTER-AMERICAN DEVELOPMENT BANK	1.75	03-14-25			25,000,000	96.11	24,028,450.00	98.40	24,600,678.50	202,951.39	24,803,629.89	AAA	0.32
INTER-AMERICAN DEVELOPMENT BANK	1.75	03-14-25			25,000,000	96.04	24,010,625.00	98.40	24,600,678.50	202,951.39	24,803,629.89	AAA	0.32
INTERNATIONAL BANK RECON & DEVELOP	0.62	04-22-25			30,830,000	95.92	29,572,773.15	97.46	30,047,597.18	69,046.35	30,116,643.54	AAA	0.39
INTERNATIONAL BANK RECON & DEVELOP	0.62	04-22-25			25,000,000	96.48	24,119,284.72	97.46	24,365,550.75	55,989.58	24,421,540.33	AAA	0.32
INTERNATIONAL FINANCE CORP	5.12	05-13-25			25,000,000	100.00	25,000,000.00	99.99	24,997,918.75	384,000.00	25,381,918.75	AAA	0.33
INTERNATIONAL FINANCE CORP	5.10	05-28-25			25,000,000	100.00	25,000,000.00	99.98	24,995,607.50	329,375.00	25,324,982.50	AAA	0.33
INTERAMERICAN DEVELOPMENT BANK	0.62	07-15-25			25,000,000	94.62	23,654,250.00	96.73	24,181,555.00	19,965.28	24,201,520.28	AAA	0.32
INTERAMERICAN DEVELOPMENT BANK	0.62	07-15-25			20,059,000	94.75	19,006,103.09	96.73	19,402,312.47	16,019.34	19,418,331.81	AAA	0.25
INTERNATIONAL FINANCE CORP	0.37	07-16-25			8,870,000	93.20	8,267,283.50	96.52	8,561,042.02	4,157.81	8,565,199.84	AAA	0.11
INTERNATIONAL FINANCE CORP	0.37	07-16-25			7,320,000	93.42	6,838,248.84	96.52	7,065,031.30	3,431.25	7,068,462.55	AAA	0.09
INTERNATIONAL FINANCE CORP	0.37	07-16-25			3,900,000	94.73	3,694,353.00	96.52	3,764,156.02	1,828.12	3,765,984.14	AAA	0.05
INTERNATIONAL BANK RECON & DEVELOP	0.37	07-28-25			25,000,000	99.83	24,956,750.00	96.42	24,104,329.75	8,593.75	24,112,923.50	AAA	0.31
INTERNATIONAL BANK RECON & DEVELOP	0.37	07-28-25			18,865,000	93.01	17,546,298.77	96.42	18,189,127.23	6,484.84	18,195,612.07	AAA	0.24
INTERNATIONAL BANK RECON & DEVELOP	2.50	07-29-25			25,000,000	96.77	24,193,000.00	98.26	24,565,970.50	55,555.56	24,621,526.06	AAA	0.32
INTERNATIONAL BANK RECON & DEVELOP	2.50	07-29-25			25,000,000	96.67	24,168,025.00	98.26	24,565,970.50	55,555.56	24,621,526.06	AAA	0.32

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
August 31, 2024

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
INTERNATIONAL BANK RECON & DEVELOP	2.50	07-29-25			14,139,000	96.76	13,681,264.01	98.26	13,893,530.28	31,420.00	13,924,950.28	AAA	0.18
INTERNATIONAL FINANCE CORP	3.62	09-15-25			40,000,000	97.33	38,931,600.00	99.22	39,689,261.60	668,611.11	40,357,872.71	AAA	0.52
INTERNATIONAL FINANCE CORP	3.62	09-15-25			6,675,000	98.76	6,592,547.06	99.22	6,623,145.53	111,574.48	6,734,720.01	AAA	0.09
INTERNATIONAL BANK RECON & DEVELOP	0.50	10-28-25			20,000,000	100.11	20,023,000.00	95.72	19,144,488.20	34,166.67	19,178,654.87	AAA	0.25
INTERAMERICAN DEVELOPMENT BANK	5.12	11-17-26	11-17-25	100	26,500,000	101.79	26,974,460.42	100.62	26,665,425.72	1,071,409.72	27,736,835.44	AAA	0.35
INTERNATIONAL BANK RECON & DEVELOP	4.75	12-22-26	12-22-25	100	25,000,000	99.15	24,787,000.00	101.42	25,355,682.00	204,513.89	25,560,195.89	AAA	0.33
INTER-AMERICAN DEVELOPMENT BANK	1.50	01-13-27			15,000,000	99.69	14,954,100.00	94.52	14,178,384.75	18,750.00	14,197,134.75	AAA	0.19
INTER-AMERICAN DEVELOPMENT BANK	1.50	01-13-27			4,650,000	99.67	4,634,887.50	94.52	4,395,299.27	5,812.50	4,401,111.77	AAA	0.06
INTERNATIONAL FINANCE CORP	4.37	01-15-27			17,145,000	99.67	17,089,107.30	100.93	17,303,884.43	95,845.31	17,399,729.74	AAA	0.23
INTERNATIONAL FINANCE CORP	4.37	01-15-27			16,000,000	100.64	16,101,952.00	100.93	16,148,273.60	89,444.44	16,237,718.04	AAA	0.21
INTER-AMERICAN DEVELOPMENT BANK	4.37	02-01-27			10,000,000	100.62	10,061,520.00	100.96	10,095,809.40	36,458.33	10,132,267.73	AAA	0.13
INTERNATIONAL BANK RECON & DEVELOP	0.85	02-10-27	11-10-24	100	3,312,000	92.51	3,063,987.69	92.29	3,056,799.93	1,642.20	3,058,442.13	AAA	0.04
INTER-AMERICAN DEVELOPMENT BANK	2.98	06-10-27			12,000,000	94.77	11,372,160.00	97.24	11,668,596.60	80,460.00	11,749,056.60	AAA	0.15
INTERNATIONAL FINANCE CORP	4.00	01-08-29			15,000,000	99.81	14,971,050.00	100.70	15,104,278.20	88,333.33	15,192,611.53	AAA	0.20
INTERNATIONAL FINANCE CORP	4.05	01-10-29			10,000,000	100.00	10,000,000.00	100.89	10,089,398.30	57,375.00	10,146,773.30	AAA	0.13
INTER-AMERICAN DEVELOPMENT BANK	4.12	02-15-29			25,000,000	98.88	24,721,000.00	101.29	25,322,219.00	45,833.33	25,368,052.33	AAA	0.33
INTERNATIONAL BANK RECON & DEVELOP	5.50	03-05-29	03-05-25	100	15,000,000	100.00	15,000,000.00	100.46	15,069,280.65	396,458.33	15,465,738.98	AAA	0.20
INTERNATIONAL BANK RECON & DEVELOP	5.50	03-05-29	03-05-25	100	25,000,000	100.00	25,000,000.00	100.46	25,115,467.75	660,763.89	25,776,231.64	AAA	0.33
INTERNATIONAL BANK RECON & DEVELOP	5.50	03-05-29	03-05-25	100	25,000,000	100.02	25,003,819.44	100.46	25,115,467.75	660,763.89	25,776,231.64	AAA	0.33
					908,949,000		889,783,151.56		898,479,054.96	6,672,237.11	905,151,292.06		11.74
CORPORATE BONDS													
JOHN DEERE CAPITAL CORP	0.62	09-10-24			4,045,000	99.93	4,042,370.75	99.91	4,041,190.99	12,008.59	4,053,199.58	A	0.05
NESTLE HOLDINGS INC.-A	0.61	09-14-24			7,275,000	100.00	7,275,000.00	99.83	7,262,937.76	20,451.24	7,283,389.00	AA-	0.09
BANK OF NY MELLON CORP.	2.10	10-24-24			10,785,000	100.44	10,832,454.00	99.55	10,736,818.12	79,898.87	10,816,717.00	A	0.14
BANK OF NY MELLON CORP	0.85	10-25-24	09-25-24	100	8,915,000	99.93	8,909,205.25	99.34	8,855,876.79	26,522.12	8,882,398.91	A	0.12
PNC FINANCIAL SERVICES	2.20	11-01-24	10-02-24	100	5,000,000	99.97	4,998,350.00	99.44	4,972,141.95	36,666.67	5,008,808.62	A-	0.06
PNC FINANCIAL SERVICES	2.20	11-01-24	10-02-24	100	10,000,000	99.74	9,973,800.00	99.44	9,944,283.90	73,333.33	10,017,617.23	A-	0.13
CATERPILLAR FINL SERVICE	2.15	11-08-24			10,000,000	99.80	9,979,800.00	99.43	9,942,752.80	67,486.11	10,010,238.91	A	0.13
CATERPILLAR FINL SERVICE	2.15	11-08-24			25,000,000	100.22	25,055,500.00	99.43	24,856,882.00	168,715.28	25,025,597.28	A	0.32
JOHN DEERE CAPITAL CORP	2.05	01-09-25			12,000,000	100.08	12,010,080.00	98.92	11,870,476.44	35,533.33	11,906,009.77	A	0.16
JOHN DEERE CAPITAL CORP	1.25	01-10-25			5,480,000	99.95	5,477,424.40	98.62	5,404,500.89	9,704.17	5,414,205.06	A	0.07
COOPERATIEVE RABOBANK UA	5.00	01-13-25			10,000,000	99.98	9,998,500.00	99.95	9,995,119.50	66,666.67	10,061,786.17	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	99.23	7,442,242.50	24,739.58	7,466,982.08	A-	0.10
PACCAR FINANCIAL CORP	1.80	02-06-25			5,450,000	104.51	5,695,849.50	98.63	5,375,205.02	6,812.50	5,382,017.52	A+	0.07
NATIONAL RURAL UTIL COOP	1.87	02-07-25			2,875,000	100.00	2,874,913.75	98.60	2,834,634.05	3,593.75	2,838,227.80	A-	0.04
NATIONAL RURAL UTIL COOP	1.87	02-07-25			5,000,000	95.61	4,780,400.00	98.60	4,929,798.35	6,250.00	4,936,048.35	A-	0.06
TOYOTA MOTOR CREDIT CORP.	1.80	02-13-25			7,000,000	100.98	7,068,390.00	98.58	6,900,322.03	6,300.00	6,906,622.03	A+	0.09
AMERICAN EXPRESS CO	2.25	03-04-25	02-03-25	100	3,485,000	99.90	3,481,480.15	98.62	3,436,801.75	38,552.81	3,475,354.57	BBB+	0.04
ROCHE HOLDINGS INC	2.13	03-10-25	02-10-25	100	8,620,000	100.00	8,620,000.00	98.53	8,493,135.75	87,294.74	8,580,430.49	AA	0.11
EXXON MOBIL CORPORATION	2.99	03-19-25	02-19-25	100	10,000,000	109.28	10,927,700.00	98.94	9,894,420.30	134,640.00	10,029,060.30	AA-	0.13
BMW US CAPITAL LLC	3.90	04-09-25	03-09-25	100	5,000,000	109.91	5,495,700.00	99.35	4,967,429.35	76,916.67	5,044,346.02	A	0.06
AMAZON.COM INC	3.00	04-13-25			25,090,000	99.84	25,050,106.90	98.96	24,828,716.75	288,535.00	25,117,251.75	AA	0.32
HOME DEPOT INC	2.70	04-15-25	03-15-25	100	1,040,000	99.82	1,038,180.00	98.71	1,026,603.09	10,608.00	1,037,211.09	A	0.01
TRUIST FINANCIAL CORP	4.00	05-01-25	03-01-25	100	10,000,000	113.41	11,340,800.00	99.26	9,925,766.90	133,333.33	10,059,100.23	A-	0.13
APPLE INC	3.20	05-13-25			5,000,000	111.44	5,571,950.00	99.07	4,953,252.60	48,000.00	5,001,252.60	AA+	0.06
CATERPILLAR FINL SERVICE	3.40	05-13-25			7,505,000	99.87	7,495,468.65	99.12	7,439,247.64	76,551.00	7,515,798.64	A	0.10
CATERPILLAR FINL SERVICE	3.40	05-13-25			5,000,000	99.95	4,997,700.00	99.12	4,956,194.30	51,000.00	5,007,194.30	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	99.04	8,913,551.76	92,812.50	9,006,364.26	BBB+	0.12
BMW US CAPITAL LLC	5.30	08-11-25			10,000,000	99.95	9,994,700.00	100.59	10,058,706.30	29,444.44	10,088,150.74	A	0.13
BRISTOL-MYERS SQUIBB CO	3.87	08-15-25	05-15-25	100	5,393,000	114.28	6,163,336.12	99.34	5,357,469.89	9,287.94	5,366,757.84	A	0.07
BANK OF AMERICA CORP	3.09	10-01-25	10-01-24	100	8,200,000	96.32	7,898,158.00	99.80	8,183,703.48	105,677.50	8,289,380.98	A-	0.11
PACCAR FINANCIAL CORP	4.95	10-03-25			2,500,000	99.93	2,498,150.00	100.37	2,509,265.12	50,875.00	2,560,140.12	A+	0.03

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
 August 31, 2024

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
MORGAN STANLEY	1.16	10-21-25	10-21-24	100	6,085,000	100.00	6,085,000.00	99.40	6,048,301.24	25,577.28	6,073,878.53	A-	0.08
NATIONAL AUSTRALIA BK/NY	4.97	01-12-26			16,780,000	100.00	16,780,000.00	100.66	16,891,084.94	113,420.68	17,004,505.62	AA-	0.22
CITIGROUP INC	2.01	01-25-26	01-25-25	100	4,950,000	100.00	4,950,000.00	98.63	4,882,081.30	9,969.30	4,892,050.60	BBB+	0.06
CITIGROUP INC	2.01	01-25-26	01-25-25	100	10,000,000	96.65	9,665,100.00	98.63	9,862,790.50	20,140.00	9,882,930.50	BBB+	0.13
MORGAN STANLEY	2.63	02-18-26	02-18-25	100	11,695,000	100.00	11,695,000.00	98.78	11,552,798.74	11,107.00	11,563,905.74	A-	0.15
MORGAN STANLEY	2.63	02-18-26	02-18-25	100	7,000,000	100.05	7,003,780.00	98.78	6,914,885.95	6,648.06	6,921,534.01	A-	0.09
ROCHE HOLDINGS INC	0.99	03-05-26	02-05-26	100	15,000,000	90.83	13,624,350.00	95.26	14,288,498.85	72,673.33	14,361,172.18	AA	0.19
JPMORGAN CHASE & CO	3.30	04-01-26	01-02-26	100	13,000,000	95.09	12,361,570.00	98.17	12,762,607.78	178,750.00	12,941,357.78	A-	0.17
BANK OF AMERICA CORP	3.50	04-19-26			6,000,000	96.92	5,815,500.00	98.44	5,906,141.10	77,000.00	5,983,141.10	A-	0.08
CITIBANK NA	5.44	04-30-26	03-30-26	100	7,535,000	100.00	7,535,000.00	101.45	7,644,182.23	136,584.43	7,780,766.66	A+	0.10
AMAZON.COM INC	1.00	05-12-26	04-12-26	100	10,000,000	88.95	8,895,200.00	94.87	9,486,676.10	30,277.78	9,516,953.88	AA	0.12
ASTRAZENECA FINANCE LLC	1.20	05-28-26			4,500,000	100.71	4,532,040.00	94.87	4,268,954.52	13,950.00	4,282,904.52	A	0.06
TOYOTA MOTOR CREDIT CORP	1.12	06-18-26			5,815,000	99.78	5,802,090.70	94.53	5,496,947.06	13,265.47	5,510,212.53	A+	0.07
STATE STREET CORP	5.27	08-03-26	07-06-26	100	17,000,000	100.02	17,004,080.00	101.56	17,265,019.97	69,707.56	17,334,727.53	A	0.23
MICROSOFT CORP	2.40	08-08-26	05-08-26	100	10,000,000	94.11	9,411,100.00	96.90	9,689,709.50	15,333.33	9,705,042.83	AAA	0.13
TOYOTA MOTOR CREDIT CORP	5.00	08-14-26			7,500,000	100.19	7,514,250.00	101.29	7,596,531.37	17,708.33	7,614,239.71	A+	0.10
BANK OF NY MELLON CORP	2.45	08-17-26	05-17-26	100	5,000,000	104.40	5,219,850.00	96.44	4,821,814.70	4,763.89	4,826,578.59	A	0.06
AMERICAN HONDA FINANCE	1.30	09-09-26			4,200,000	96.77	4,064,466.00	94.12	3,952,931.98	26,086.67	3,979,018.64	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	97.24	4,861,791.65	61,458.33	4,923,249.98	A-	0.06
JP MORGAN CHASE & CO	2.95	10-01-26	07-01-26	100	5,000,000	105.74	5,287,250.00	97.24	4,861,791.65	61,458.33	4,923,249.98	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	97.24	9,723,583.30	122,916.67	9,846,499.97	A-	0.13
CITIGROUP INC	3.20	10-21-26	07-21-26	100	10,000,000	92.89	9,289,100.00	97.30	9,729,587.80	115,555.56	9,845,143.36	BBB+	0.13
HONEYWELL INTERNATIONAL	2.50	11-01-26	09-01-26	100	4,473,000	93.43	4,179,213.36	96.53	4,317,581.72	37,275.00	4,354,856.72	A	0.06
AMERICAN EXPRESS CO	1.65	11-04-26	10-04-26	100	5,000,000	99.29	4,964,450.00	94.27	4,713,265.30	26,812.50	4,740,077.80	BBB+	0.06
AMERICAN EXPRESS CO	1.65	11-04-26	10-04-26	100	10,000,000	94.49	9,449,300.00	94.27	9,426,530.60	53,625.00	9,480,155.60	BBB+	0.12
NATIONAL RURAL UTIL COOP	5.60	11-13-26	10-13-26	100	1,690,000	99.96	1,689,408.50	102.35	1,729,743.44	28,392.00	1,758,135.44	A-	0.02
TOYOTA MOTOR CREDIT CORP	5.40	11-20-26			10,000,000	100.45	10,045,300.00	102.21	10,220,741.50	151,500.00	10,372,241.50	A+	0.13
CITIBANK NA	5.49	12-04-26	11-04-26	100	11,525,000	100.00	11,525,000.00	102.27	11,786,380.43	152,852.23	11,939,232.66	A+	0.15
TARGET CORP	1.95	01-15-27	12-15-26	100	1,770,000	99.83	1,766,991.00	95.45	1,689,447.09	4,410.25	1,693,857.34	A	0.02
TARGET CORP	1.95	01-15-27	12-15-26	100	13,700,000	100.23	13,731,373.00	95.45	13,076,511.36	34,135.83	13,110,647.19	A	0.17
BANK OF NY MELLON CORP	2.05	01-26-27			10,000,000	100.12	10,012,100.00	95.19	9,518,914.80	19,930.56	9,538,845.36	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	98.56	9,363,195.25	35,559.03	9,398,754.28	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	95.02	4,751,022.70	3,900.00	4,754,922.70	A-	0.06
IBM CORP	2.20	02-09-27	01-09-27	100	5,000,000	98.63	4,931,400.00	95.02	4,751,105.60	6,722.22	4,757,827.82	A-	0.06
IBM CORP	2.20	02-09-27	01-09-27	100	5,000,000	90.58	4,528,950.00	95.02	4,751,105.60	6,722.22	4,757,827.82	A-	0.06
HONEYWELL INTERNATIONAL	1.10	03-01-27			10,000,000	95.31	9,531,400.00	92.82	9,282,397.90	55,000.00	9,337,397.90	A	0.12
HONEYWELL INTERNATIONAL	1.10	03-01-27			18,000,000	89.76	16,156,800.00	92.82	16,708,316.22	99,000.00	16,807,316.22	A	0.22
TRUIST FINANCIAL CORP	1.27	03-02-27			10,000,000	93.96	9,396,000.00	94.54	9,454,034.10	62,998.06	9,517,032.16	A-	0.12
STATE STREET CORP	4.99	03-18-27	02-18-27	100	5,695,000	100.00	5,695,000.00	101.59	5,785,395.03	128,747.97	5,914,143.00	A	0.08
COMCAST CORP	3.30	04-01-27			10,000,000	100.83	10,083,300.00	97.56	9,756,211.40	137,500.00	9,893,711.40	A-	0.13
AMAZON.COM INC	3.30	04-13-27	03-13-27	100	10,000,000	98.95	9,895,400.00	98.02	9,802,348.90	126,500.00	9,928,848.90	AA	0.13
NORTHERN TRUST CORP	4.00	05-10-27	04-10-27	100	12,311,000	101.42	12,485,816.20	99.56	12,256,530.72	151,835.67	12,408,366.39	A+	0.16
UNITED HEALTH GROUP INC	3.70	05-15-27	04-15-27	100	300,000	99.95	299,838.00	98.91	296,715.12	3,268.33	299,983.45	A+	0.00
MICROSOFT CORP	3.40	06-15-27	03-15-27	100	25,000,000	96.46	24,114,472.22	98.56	24,640,063.75	179,444.44	24,819,508.19	AAA	0.32
BLACKROCK FUNDING INC	4.60	07-26-27	06-26-27	100	3,310,000	100.00	3,309,900.70	101.42	3,357,139.56	14,803.06	3,371,942.62	AA	0.04
IBM CORP	4.15	07-27-27	06-27-27	100	10,000,000	97.84	9,783,900.00	99.63	9,963,289.70	39,194.44	10,002,484.14	A-	0.13
UNILEVER CAPITAL CORP	4.25	08-12-27	07-12-27	100	1,705,000	99.73	1,700,447.65	100.37	1,711,240.45	3,824.41	1,715,064.86	A+	0.02
UNILEVER CAPITAL CORP	4.25	08-12-27	07-12-27	100	4,700,000	99.66	4,683,832.00	100.37	4,717,202.42	10,542.36	4,727,744.78	A+	0.06
HOME DEPOT INC	2.80	09-14-27	06-14-27	100	5,000,000	93.30	4,665,100.00	96.21	4,810,259.10	64,944.44	4,875,203.54	A	0.06
BANK OF AMERICA CORP	3.25	10-21-27	10-21-26	100	6,000,000	94.08	5,644,860.00	96.94	5,816,239.74	70,373.33	5,886,613.07	A-	0.08
GOLDMAN SACHS GROUP INC	1.95	10-21-27	10-21-27	100	7,800,000	89.18	6,955,728.00	94.47	7,368,306.43	54,868.67	7,423,175.09	BBB+	0.10
JPMORGAN CHASE & CO	6.07	10-22-27	10-22-26	100	10,000,000	100.08	10,007,900.00	103.26	10,325,588.90	217,508.33	10,543,097.23	A-	0.13
TEXAS INSTRUMENT INC	2.90	11-03-27	08-03-27	100	10,000,000	93.49	9,349,400.00	96.34	9,633,777.90	95,055.56	9,728,833.46	A+	0.13

SAN MATEO COUNTY TREASURER'S OFFICE
PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
August 31, 2024

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
COMCAST CORP	5.35	11-15-27	10-15-27	100	4,860,000	102.23	4,968,475.20	103.20	5,015,749.98	76,558.50	5,092,308.48	A-	0.07
COMCAST CORP	5.35	11-15-27	10-15-27	100	5,000,000	102.65	5,132,700.00	103.20	5,160,236.60	78,763.89	5,239,000.49	A-	0.07
UNITED PARCEL SERVICE	3.05	11-15-27	08-15-27	100	10,000,000	93.64	9,363,600.00	96.47	9,646,863.70	89,805.56	9,736,669.26	A	0.13
STATE STREET CORP	1.68	11-18-27	11-18-26	100	15,000,000	89.42	13,412,700.00	94.42	14,163,210.45	72,271.67	14,235,482.12	A	0.19
TOYOTA MOTOR CREDIT CORP	4.62	01-12-28			10,000,000	99.19	9,918,900.00	101.06	10,105,746.60	62,951.39	10,168,697.99	A+	0.13
JOHN DEERE CAPITAL CORP	4.75	01-20-28			5,000,000	101.61	5,080,500.00	101.64	5,082,142.95	27,048.61	5,109,191.56	A	0.07
HONEYWELL INTERNATIONAL	4.95	02-15-28	01-15-28	100	10,000,000	102.25	10,224,900.00	102.99	10,299,327.40	22,000.00	10,321,327.40	A	0.13
NESTLE HOLDINGS INC	5.00	03-14-28	02-14-28	100	10,000,000	101.56	10,156,500.00	102.53	10,252,605.70	231,944.44	10,484,550.14	AA-	0.13
NATIONAL RURAL UTIL COOP	4.80	03-15-28	02-15-28	100	10,000,000	99.37	9,937,300.00	101.32	10,132,279.60	221,333.33	10,353,612.93	A-	0.13
WALMART INC	3.90	04-15-28	03-15-28	100	18,000,000	99.34	17,882,100.00	99.76	17,957,632.32	265,200.00	18,222,832.32	AA	0.23
BANK OF AMERICA CORP	4.38	04-27-28	04-27-27	100	10,000,000	95.94	9,594,000.00	99.45	9,944,853.30	150,728.89	10,095,582.19	A-	0.13
BANK OF NEW YORK MELLON CORP	3.85	04-28-28			10,000,000	96.90	9,690,100.00	98.81	9,880,930.60	131,541.67	10,012,472.27	A	0.13
APPLE INC	4.00	05-10-28	04-10-28	100	25,000,000	99.81	24,951,750.00	100.34	25,085,883.50	308,333.33	25,394,216.83	AA+	0.33
AMAZON.COM INC	1.65	05-12-28	03-12-28	100	17,000,000	88.58	15,058,600.00	91.79	15,603,949.46	84,929.17	15,688,878.63	AA	0.20
MORGAN STANLEY BANK NA	5.50	05-26-28	05-26-27	100	16,000,000	100.15	16,024,160.00	102.50	16,400,273.60	232,391.11	16,632,664.71	A+	0.21
AMERICAN HONDA FINANCE	5.12	07-07-28			10,000,000	100.48	10,047,600.00	102.62	10,262,089.90	76,875.00	10,338,964.90	A-	0.13
JOHN DEERE CAPITAL CORP	4.95	07-14-28			8,000,000	100.82	8,065,600.00	102.58	8,206,506.32	51,700.00	8,258,206.32	A	0.11
MORGAN STANLEY	3.59	07-22-28	07-22-27	100	10,500,000	93.04	9,769,200.00	97.20	10,206,297.88	40,847.62	10,247,145.51	A-	0.13
PACCAR FINANCIAL CORP	4.95	08-10-28			5,000,000	100.83	5,041,300.00	102.53	5,126,433.60	14,437.50	5,140,871.10	A+	0.07
BMW US CAPITAL LLC	5.05	08-11-28	07-11-28	100	10,000,000	99.99	9,999,500.00	101.95	10,194,963.40	28,055.56	10,223,018.96	A	0.13
UNILEVER CAPITAL CORP	4.87	09-08-28	08-08-28	100	10,000,000	97.93	9,793,200.00	102.34	10,233,803.70	234,270.83	10,468,074.53	A+	0.13
CITIBANK NA	5.80	09-29-28	08-29-28	100	15,000,000	100.30	15,044,850.00	104.94	15,741,313.20	367,523.33	16,108,836.53	A+	0.21
ANALOG DEVICES INC	1.70	10-01-28	08-01-28	100	10,000,000	83.92	8,392,100.00	90.78	9,078,111.00	70,833.33	9,148,944.33	A-	0.12
ANALOG DEVICES INC	1.70	10-01-28	08-01-28	100	10,000,000	83.94	8,394,400.00	90.78	9,078,111.00	70,833.33	9,148,944.33	A-	0.12
AMERICAN HONDA FINANCE	5.65	11-15-28			15,000,000	99.98	14,997,450.00	104.96	15,744,465.45	249,541.67	15,994,007.12	A-	0.21
COOPERATIEVE RABOBANK UA/NY	4.80	01-09-29			25,000,000	99.92	24,981,250.00	101.88	25,471,102.25	173,333.33	25,644,435.58	A+	0.33
COOPERATIEVE RABOBANK UA/NY	4.80	01-09-29			4,400,000	99.91	4,396,128.00	101.88	4,482,914.00	30,506.67	4,513,420.66	A+	0.06
PACCAR FINANCIAL CORP	4.60	01-31-29			8,835,000	99.84	8,820,598.95	101.44	8,962,307.05	33,867.50	8,996,174.55	A+	0.12
AIR PRODUCTS & CHEMICALS	4.60	02-08-29	01-08-29	100	18,185,000	99.87	18,160,813.95	101.68	18,491,322.32	53,443.69	18,544,766.02	A	0.24
TEXAS INSTRUMENTS INC	4.60	02-08-29	01-08-29	100	11,805,000	99.89	11,792,486.70	102.00	12,041,373.17	34,693.58	12,076,066.75	A+	0.16
BLACKROCK FUNDING INC	4.70	03-14-29	02-14-29	100	1,785,000	99.82	1,781,769.15	102.18	1,823,969.91	38,917.96	1,862,887.86	AA-	0.02
JOHNSON & JOHNSON	4.80	06-01-29	05-01-29	100	21,000,000	101.09	21,229,950.00	103.42	21,719,017.11	252,000.00	21,971,017.11	AAA	0.28
TOYOTA MOTOR CREDIT CORP	4.55	08-09-29			5,000,000	99.99	4,999,350.00	100.84	5,042,037.25	13,902.78	5,055,940.03	A+	0.07
TOYOTA MOTOR CREDIT CORP	4.55	08-09-29			1,100,000	99.80	1,097,767.00	100.84	1,109,248.19	3,058.61	1,112,306.81	A+	0.01
BMW US CAPITAL LLC	4.65	08-13-29	07-13-29	100	9,250,000	100.45	9,291,894.79	100.55	9,301,052.97	21,506.25	9,322,559.22	A	0.12
					1,082,417,000		1,066,412,413.54		1,071,646,888.48	9,075,759.19	1,080,722,647.68		14.00
MONEY MARKET FUNDS													
DREYFUS-713762	0.00	09-01-24			0	100.00	0.03	100.00	0.03	0.00	0.03	AAA	0.00
DREYFUS-715757	0.00	09-01-24			28,344,397	100.00	28,344,396.54	100.00	28,344,396.54	6.70	28,344,403.24	AAA	0.37
					28,344,397		28,344,396.57		28,344,396.57	6.70	28,344,403.27		0.37
ASSET BACKED SECURITIES													
KUBOTA CREDIT OWNER TRUST 2021-A1 A3	0.62	08-15-25			187,572	99.98	187,533.40	99.72	187,046.58	51.69	187,098.27	NR	0.00
VW AUTO LOAN ENHANCED TRUST 2021-1 A3	1.02	06-22-26			1,064,030	100.00	1,063,988.74	98.66	1,049,772.44	331.62	1,050,104.06	AAA	0.01
DISCOVER CARD EXECUTION NT 2021-A1 A1	0.58	09-15-26			8,325,000	99.98	8,323,217.62	99.79	8,307,517.50	2,146.00	8,309,663.50	AAA	0.11
GM FINL CONSMR AUTO RCVBL TRST 2021-4 A3	0.68	09-16-26	08-16-25	100	868,129	100.00	868,106.69	98.17	852,242.07	245.97	852,488.04	AAA	0.01
HYUNDAI AUTO RECVBL TRUST 2022-A A3	2.22	10-15-26	04-15-26	100	5,808,405	100.00	5,808,181.20	98.51	5,721,859.59	5,730.96	5,727,590.55	AAA	0.07
WORLD OMNI AUTO RCVBL TR 2021-D A3	0.81	10-15-26	08-15-25	100	1,173,902	99.99	1,173,742.48	98.36	1,154,650.37	422.60	1,155,072.98	AAA	0.02
CAPITAL ONE MULTI-ASSET EXEC. TRUST	1.04	11-15-26			7,170,000	99.99	7,169,011.97	99.12	7,106,904.00	3,314.13	7,110,218.13	AAA	0.09
					24,597,038		24,593,782.11		24,379,992.55	12,242.98	24,392,235.53		0.32

SAN MATEO COUNTY TREASURER'S OFFICE
 PORTFOLIO APPRAISAL
SAN MATEO COUNTY POOL
 August 31, 2024

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
MUNICIPAL BONDS													
UNIV OF CALIFORNIA REVS 2013-AG TXBL	3.05	05-15-25			2,950,000	109.67	3,235,206.00	98.76	2,913,449.50	26,492.64	2,939,942.14	AA	0.04
LOS ANGELES CCD SR 2020	0.77	08-01-25			6,735,000	100.00	6,735,000.00	96.57	6,503,720.10	4,338.46	6,508,058.56	AA+	0.08
					9,685,000		9,970,206.00		9,417,169.60	30,831.10	9,448,000.70		0.12
TOTAL PORTFOLIO					7,778,185,435		7,647,321,635.62		7,654,764,249.33	62,504,032.33	7,717,268,281.66		100.00

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

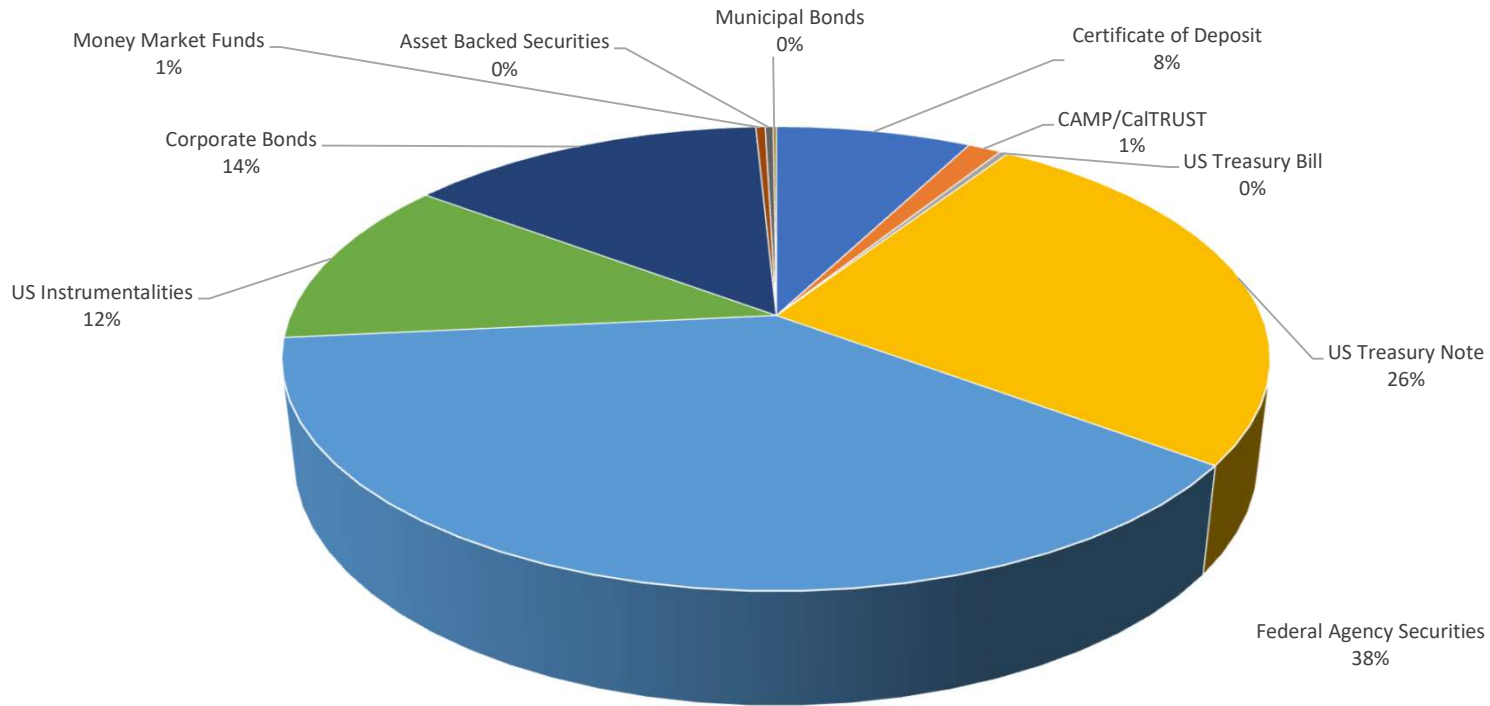
DIVERSIFICATION BY ISSUER

31-Aug-24	Asset-Backed	Certificate of Deposit	Commercial Paper	Corporate Bonds	Municipal Bonds	Total Par Value	Total %
Air Products & Chemicals				\$18,185,000		\$18,185,000	0.27%
Amazon.com Inc				\$62,090,000		\$62,090,000	0.91%
American Express				\$18,485,000		\$18,485,000	0.27%
American Honda Finance				\$29,200,000		\$29,200,000	0.43%
Analog Devices INC				\$20,000,000		\$20,000,000	0.29%
Apple Inc.				\$30,000,000		\$30,000,000	0.44%
Astrazeneca Finance LLC				\$4,500,000		\$4,500,000	0.07%
Bank of America				\$30,200,000		\$30,200,000	0.44%
Bank Of Montreal		\$40,000,000		\$40,000,000		\$40,000,000	0.58%
Bank of New York				\$44,700,000		\$44,700,000	0.65%
Bank of Nova Scotia Houston		\$20,000,000		\$20,000,000		\$20,000,000	0.29%
Blackrock Funding Inc.				\$5,095,000		\$5,095,000	0.07%
BMW				\$34,250,000		\$34,250,000	0.50%
BNP Paribas NY Branch		\$50,000,000		\$50,000,000		\$50,000,000	0.73%
Bristol-Myers Squibb Co				\$5,393,000		\$5,393,000	0.08%
Capital One Multi Asset Exectn Trust	\$7,170,000			\$7,170,000		\$7,170,000	0.10%
Caterpillar				\$47,505,000		\$47,505,000	0.69%
CitiGroup				\$59,010,000		\$59,010,000	0.86%
Comcast Corp				\$19,860,000		\$19,860,000	0.29%
Cooperatieve Rabobank		\$86,000,000		\$125,400,000		\$125,400,000	1.83%
Credit Agricole CIB NY		\$45,000,000		\$45,000,000		\$45,000,000	0.66%
Credit Industriel ET Commercial NY		\$84,900,000		\$84,900,000		\$84,900,000	1.24%
Discover Card Execution Note	\$8,325,000			\$8,325,000		\$8,325,000	0.12%
Exxon Mobil				\$10,000,000		\$10,000,000	0.15%
General Motors	\$868,129			\$868,129		\$868,129	0.01%
Goldman Sachs				\$26,300,000		\$26,300,000	0.38%
Home Depot Inc				\$6,040,000		\$6,040,000	0.09%
Honeywell International				\$42,473,000		\$42,473,000	0.62%
Hyundai	\$5,808,405			\$5,808,405		\$5,808,405	0.08%
IBM Corp.				\$20,000,000		\$20,000,000	0.29%
John Deere				\$34,525,000		\$34,525,000	0.50%
Johnson & Johnson				\$21,000,000		\$21,000,000	0.31%
JP Morgan				\$55,500,000		\$55,500,000	0.81%
Kubota Credit	\$187,572			\$187,572		\$187,572	0.00%
Los Angeles CA CCD					\$6,735,000	\$6,735,000	0.10%
Microsoft Corp				\$35,000,000		\$35,000,000	0.51%
Morgan Stanley				\$51,280,000		\$51,280,000	0.75%
National Australia BK/NY				\$16,780,000		\$16,780,000	0.25%
National Rural Util Coop				\$19,565,000		\$19,565,000	0.29%
Natixis NY Branch		\$93,000,000		\$93,000,000		\$93,000,000	1.36%
Nestle Holdings Inc				\$17,275,000		\$17,275,000	0.25%
Northern Trust				\$12,311,000		\$12,311,000	0.18%
Paccar Financial Group				\$21,785,000		\$21,785,000	0.32%
PNC Financial Services				\$15,000,000		\$15,000,000	0.22%
Roche Holdings Inc.				\$23,620,000		\$23,620,000	0.35%
Royal Bank of Canada NY		\$75,000,000		\$75,000,000		\$75,000,000	1.10%
State Street Corp				\$37,695,000		\$37,695,000	0.55%
Svenska Handelsbanken NY		\$46,800,000		\$46,800,000		\$46,800,000	0.68%
Target Corp				\$15,470,000		\$15,470,000	0.23%
Texas Instrument Inc				\$21,805,000		\$21,805,000	0.32%
Toyota				\$46,415,000		\$46,415,000	0.68%
Truist Financial Corp				\$20,000,000		\$20,000,000	0.29%
Unilever Capital Corp				\$16,405,000		\$16,405,000	0.24%
United Health Group Inc.				\$300,000		\$300,000	0.00%
United Parcel Service				\$10,000,000		\$10,000,000	0.15%
University of California					\$2,950,000	\$2,950,000	0.04%
Volkswagen	\$1,064,030			\$1,064,030		\$1,064,030	0.02%
Walmart Inc				\$18,000,000		\$18,000,000	0.26%
Westpac Banking Corp NY		\$35,000,000		\$35,000,000		\$35,000,000	0.51%
World Omni	\$1,173,902			\$1,173,902		\$1,173,902	0.02%
Grand Total	\$24,597,038	\$575,700,000	\$0	\$1,082,417,000	\$9,685,000	\$1,692,399,038	24.74%

** BB&T Corporation and Suntrust Banks Inc merged with Truist Financial Corp effective 12/06/2019



SAN MATEO COUNTY TREASURER - ASSET ALLOCATION
as of August 31, 2024



SECTOR	MARKET VALUE*	%
Certificate of Deposit	\$ 589,685,260.33	7.64%
CAMP/CalTRUST	100,640,347.22	1.30%
US Treasury Bill	24,917,024.25	0.32%
US Treasury Note	1,998,351,884.30	25.89%
Federal Agency Securities	2,955,615,186.31	38.30%
US Instrumentalities	905,151,292.06	11.73%
Corporate Bonds	1,080,722,647.68	14.00%
Money Market Funds	28,344,403.27	0.37%
Asset Backed Securities	24,392,235.53	0.32%
Municipal Bonds	9,448,000.70	0.12%
TOTALS	\$ 7,717,268,281.65	100.00%

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

(In 000's)	SEPTEMBER 2024	OCTOBER	NOVEMBER	DECEMBER	JANUARY 2025	FEBRUARY	MARCH	APRIL	MAY	JUNE	JULY	AUGUST	TOTAL
CASH IN:													
Taxes:													
Secured	\$0	\$161,512	\$255,851	\$231,116	\$46,254	\$43,858	\$111,924	\$174,997	\$5,191	\$983	\$61	\$0	\$1,031,747
Mixed	\$25,018	\$207,710	\$442,580	\$880,654	\$89,801	\$118,661	\$284,498	\$762,086	\$26,906	\$15,581	\$8,538	\$86,545	\$2,948,578
State Automatics	\$90,379	\$73,523	\$75,010	\$68,116	\$62,925	\$88,203	\$73,158	\$58,592	\$79,891	\$79,380	\$55,681	\$123,421	\$928,278
Unscheduled Sub. (Lockbox)	\$35,522	\$59,430	\$19,319	\$31,284	\$17,733	\$27,425	\$16,351	\$32,681	\$28,201	\$11,262	\$4,074	\$13,785	\$297,064
Treasurer's Deposit	\$67,823	\$110,547	\$97,876	\$66,431	\$123,437	\$100,539	\$108,547	\$98,959	\$103,173	\$106,305	\$71,128	\$134,136	\$1,188,900
Hospitals	\$13,908	\$15,101	\$70,234	\$16,293	\$15,117	\$55,307	\$26,250	\$157,598	\$22,084	\$67,224	\$57,663	\$22,310	\$539,089
Retirement Deposit	\$22,341	\$13,400	\$21,066	\$18,097	\$21,167	\$21,417	\$21,385	\$22,730	\$19,517	\$22,502	\$18,198	\$27,013	\$248,831
Housing Authority	\$3,624	\$3,090	\$3,415	\$4,174	\$4,218	\$8,034	\$18,546	\$1,948	\$5,583	\$31,618	\$5,720	\$18,338	\$108,305
SMCOE/SMCCCD	\$3,335	\$1,067	\$2,241	\$2,274	\$3,990	\$4,342	\$3,350	\$3,169	\$2,761	\$4,802	\$23,830	\$6,211	\$61,370
GO Bond Proceeds	\$0	\$90,000	\$17,000	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$107,000
TRANS	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Coupon	\$18,537	\$21,292	\$13,059	\$19,217	\$27,875	\$18,758	\$14,807	\$15,851	\$17,697	\$15,852	\$29,202	\$18,054	\$230,200
TOTAL CASH IN:	\$280,486	\$756,672	\$1,017,650	\$1,337,656	\$412,515	\$486,542	\$678,814	\$1,328,609	\$311,002	\$355,508	\$274,095	\$449,813	\$7,689,361
CASH OUT:													
Tax Apportionments:	(\$263)	(\$220)	(\$23,794)	(\$225,141)	(\$27,506)	(\$28,570)	(\$23,028)	(\$130,507)	(\$56,201)	(\$4,548)	(\$7,689)	(\$34,671)	(\$562,138)
Voluntary Participants W/D	(\$42,848)	(\$61,386)	(\$59,298)	(\$114,510)	(\$57,553)	(\$49,728)	(\$67,350)	(\$137,851)	(\$50,004)	(\$32,903)	(\$51,161)	(\$37,995)	(\$762,586)
County Payments	(\$26,117)	(\$29,898)	(\$25,683)	(\$10,330)	(\$130,480)	(\$50,260)	(\$70,310)	(\$25,274)	(\$49,944)	(\$91,856)	(\$185,072)	(\$20,553)	(\$715,777)
GO Bond/TRANS Payments	(\$127,232)	(\$5,708)	\$0	\$0	(\$29,786)	(\$35,181)	(\$26,392)	(\$3,103)	\$0	\$0	(\$60,975)	(\$112,048)	(\$400,425)
Payroll - County	(\$54,619)	(\$56,299)	(\$58,768)	(\$81,197)	(\$67,414)	(\$56,789)	(\$58,448)	(\$59,859)	(\$75,838)	(\$57,795)	(\$66,671)	(\$56,959)	(\$750,657)
SMCOE/SMCCCD	(\$113,847)	(\$126,514)	(\$124,297)	(\$150,857)	(\$100,239)	(\$128,151)	(\$147,635)	(\$106,911)	(\$128,486)	(\$133,888)	(\$95,938)	(\$87,000)	(\$1,443,762)
Retirement	(\$26,284)	(\$26,315)	(\$25,813)	(\$25,467)	(\$25,991)	(\$26,410)	(\$26,193)	(\$27,802)	(\$27,354)	(\$27,248)	(\$27,563)	(\$27,811)	(\$320,251)
SMC-payables	(\$69,806)	(\$88,182)	(\$71,053)	(\$88,862)	(\$96,730)	(\$90,394)	(\$87,130)	(\$99,470)	(\$85,379)	(\$158,803)	(\$144,398)	(\$79,179)	(\$1,159,384)
SMCOE-payables	(\$84,230)	(\$97,909)	(\$73,301)	(\$86,215)	(\$70,791)	(\$81,680)	(\$81,446)	(\$89,912)	(\$83,309)	(\$89,134)	(\$101,945)	(\$101,719)	(\$1,041,589)
SMCCCD-payables	(\$10,527)	(\$11,133)	(\$5,987)	(\$10,170)	(\$7,451)	(\$10,487)	(\$9,532)	(\$8,554)	(\$8,976)	(\$10,800)	(\$19,447)	(\$6,180)	(\$119,245)
Housing Authority(Payroll-Payables)	(\$3,413)	(\$3,166)	(\$3,503)	(\$4,516)	(\$4,956)	(\$3,950)	(\$5,419)	(\$13,368)	(\$3,721)	(\$25,264)	(\$5,784)	(\$16,417)	(\$93,476)
Other ARS Debits	(\$22,602)	(\$36,927)	(\$21,713)	(\$32,473)	(\$22,753)	(\$18,845)	(\$22,685)	(\$20,757)	(\$27,792)	(\$17,506)	(\$37,041)	(\$24,640)	(\$305,732)
Returned Chks/Misc. Fees	(\$8)	(\$24)	(\$27)	(\$7)	(\$6)	(\$32)	(\$20)	(\$54)	(\$49)	(\$46)	(\$51)	(\$71)	(\$395)
TOTAL CASH OUT:	(\$581,795)	(\$543,681)	(\$493,238)	(\$829,746)	(\$641,655)	(\$580,476)	(\$625,587)	(\$723,420)	(\$597,052)	(\$649,790)	(\$803,734)	(\$605,244)	(\$7,675,418)
TOTAL ESTIMATED CASH FLOW	(\$301,309)	\$212,991	\$524,412	\$507,910	(\$229,140)	(\$93,934)	\$53,227	\$605,189	(\$286,050)	(\$294,282)	(\$529,639)	(\$155,431)	\$13,944
MATURING SECURITIES (SMC)	\$246,294	\$50,000	\$50,000	\$0	\$288,600	\$96,809	\$125,000	\$55,830	\$111,709	\$196,300	\$224,153	\$152,240	\$1,596,935
LAIF/CAMP/DREYFUS/CALTRUST(SMC)	\$75,000												\$75,000
CALLABLE SECURITIES (SMC)	\$260,827	\$241,950	\$219,909	\$25,000	\$31,245	\$110,000	\$0	\$0	\$43,000	\$25,000	\$150,000	\$25,000	\$1,131,931

Figures may not total to net figures due to rounding. Maturities exclude overnight vehicles and PFM held Securities. Please note: Securities held by PFM are readily available upon direction of the Treasurer.