

**CALMHSA'S QUARTERLY TREASURER'S REPORT
AS OF JUNE 30, 2012**

	Date of Purchase	Date of Maturity	Par Value	Original Cost	Market Value	YTM (at Cost)	YTM (at Market)	YTD Unrealized Gains/(Losses)
INVESTMENTS								
SHORT TERM INSTRUMENTS								
Bank of Tokyo-MIT USF NY	4/24/2012	7/23/2012	4,400,000.00	4,396,150.00	4,399,296.00	N/A	N/A	3,146.00
Toyota Motor Credit Co	1/20/2012	7/23/2012	5,000,000.00	4,990,142.00	4,999,550.00	N/A	N/A	9,408.00
Nordea North America Inc	2/2/2012	8/1/2012	5,000,000.00	4,985,000.00	4,999,100.00	N/A	N/A	14,100.00
US Bank N.A.	1/20/2012	10/5/2012	5,000,000.00	4,987,555.00	4,996,950.00	N/A	N/A	9,395.00
Bank of Nova Scotia	1/20/2012	10/16/2012	5,000,000.00	4,984,796.00	4,996,450.00	N/A	N/A	11,654.00
Westpac Bking Corp NY	1/20/2012	1/22/2013	5,000,000.00	5,000,000.00	5,008,250.00	N/A	N/A	8,250.00
Total short term instruments			29,400,000.00	29,343,643.00	29,399,596.00	N/A	N/A	55,953.00
Corporate Bonds:								
Bank of New York Mellon	1/20/2012	5/15/2014	2,760,000.00	2,973,624.00	2,942,519.00	3.99%	4.03%	(31,105.00)
John Deere Capital Corp	1/20/2012	3/3/2014	2,275,000.00	2,318,725.00	2,310,786.00	1.57%	1.58%	(7,939.00)
General Electric Capital Corp	1/20/2012	1/7/2014	2,945,000.00	2,993,858.00	2,990,795.00	2.07%	2.07%	(3,063.00)
JPMorgan Chase & Co	1/20/2012	6/1/2014	2,795,000.00	2,978,352.00	2,942,660.00	4.36%	4.42%	(35,692.00)
PepsiCo Inc/NC	1/20/2012	10/25/2013	4,950,000.00	4,986,729.00	4,961,484.00	0.87%	0.87%	(25,245.00)
Total corporate bonds			15,725,000.00	16,251,288.00	16,148,244.00	2.40%	2.42%	(103,044.00)
Government & GSE(*) bonds:								
FHLB Notes .5%	1/20/2012	8/28/2013	4,970,000.00	4,986,152.00	4,981,878.00	0.50%	0.50%	(4,274.00)
FHLB Notes 3.875%	1/20/2012	6/14/2013	4,740,000.00	4,979,782.00	4,902,250.00	3.69%	3.75%	(77,532.00)
FHLMC Notes 4.5%	1/20/2012	7/15/2013	4,700,000.00	4,994,549.00	4,907,317.00	4.23%	4.31%	(87,232.00)
FHLMC 5%	1/20/2012	7/15/2014	2,695,000.00	2,994,037.00	2,946,309.00	4.50%	4.57%	(47,728.00)
FNMA .5%	1/20/2012	8/9/2013	4,970,000.00	4,985,854.00	4,981,829.00	0.50%	0.50%	(4,025.00)
FNMA DEBS 4.125%	1/20/2012	4/15/2014	2,740,000.00	2,963,694.00	2,923,525.00	3.81%	3.87%	(40,169.00)
FHLMC 1%	1/20/2012	7/30/2014	2,940,000.00	2,977,250.00	2,976,250.00	0.99%	0.99%	(1,000.00)
FHLMC .375%	1/20/2012	10/30/2013	4,990,000.00	4,992,196.00	5,002,226.00	0.37%	0.37%	10,030.00
FNMA 2.75%	1/20/2012	2/5/2014	2,825,000.00	2,957,888.00	2,936,164.00	2.63%	2.65%	(21,724.00)
FNMA MED 2.75%	6/6/2012	12/18/2013	650,000.00	654,284.00	654,297.00	0.75%	0.75%	13.00
FNMA 3%	1/20/2012	9/16/2014	2,785,000.00	2,965,050.00	2,946,725.00	2.82%	2.84%	(18,325.00)
FNMA .75%	1/20/2012	12/18/2013	4,960,000.00	4,996,555.00	4,992,786.00	0.74%	0.75%	(3,769.00)
Total government & GSE bonds			43,965,000.00	45,447,291.00	45,151,556.00	2.08%	2.09%	(295,735.00)
Total Portfolio Investments			89,090,000.00	91,042,222.00	90,699,396.00	1.47%	1.47%	(342,826.00)
Local Agency Investment Fund (LAIF)			-	38,913,540.00	38,913,540.00			-
Morgan Stanley AA Money Trust			-	468,668.00	468,668.00			-
Checking Account			-	54,252.00	54,252.00			-
Total Cash and Investments			89,090,000.00	130,478,682.00	130,135,856.00			(342,826.00)

*Government Sponsored Entity

Summary of Portfolio Investments	Year to Date Activity of	NOTES:
Short term instruments	\$ 29,399,596 Fair Market Value 7/1/11	Market Value is an approximation of the total worth of the asset, and fluctuates on a daily basis depending on market factors. YTM at Cost is the constant interest rate that makes the net present value of future principals & interest cash flows equal the purchase price of the security on the acquisition date.
Corporate bonds	16,148,244 Purchases	
Government and GSE bonds	45,151,556 Sales/Maturities	
	Net Unrealized Gains(Losses)	
	\$ 90,699,396	
	Fair Market Value 6/30/12	
	90,699,396	
Summary of Maturities		YTM at Market is the constant interest rate that makes the net present value of future principal & interest cash flows equal the current market price of the security. Market values and Yields are from the following sources: Morgan Stanley Smith Barney Financial Management Account Summaries; all investments are in compliance with CalMHSA's current investment policy. CalMHSA has sufficient funds to meet its expenditure requirements for the next six months.
2-3 year	\$ 8,869,284	
1-2 year	47,528,265	
0-1 year	34,301,847	
	\$ 90,699,396	

Prepared by

Treasurer