

BOOK VALUE VS MARKET REPORT

Solano County Treasurer

INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 12/31/2019

SECURITY ID/LOT NO.	DESCRIPTION	FAS115 CLASS	MATURITY/ CALL DATE	PAR VALUE	BOOK VALUE	MARKET VALUE	MARKET GAIN/LOSS	MARKET DATE
PORTFOLIO: POOL								
SECURITY TYPE: CD								
13606C3D4/001	CANADIAN IMPERIAL BANK COMM NY	AFS	04/17/2020	25,000,000.00	25,001,111.44	24,998,625.00	-2,486.44	12/31/2019
65558TPL3/001	NORDEA BANK ABP NEW YORK	AFS	08/14/2020	20,000,000.00	20,002,418.65	19,998,040.00	-4,378.65	12/31/2019
TOTAL FOR SECURITY TYPE CD				45,000,000.00	45,003,530.09	44,996,665.00	-6,865.09	
SECURITY TYPE: CORP								
94988J5L7/001	WELLS FARGO BANK N.A.	AFS	01/15/2020	10,000,000.00	9,997,065.88	10,001,454.70	4,388.82	12/31/2019
30231GAG7/002	EXXON MOBIL CORPORATION	AFS	02/06/2020	13,175,000.00	13,154,675.23	13,175,861.12	21,185.89	12/31/2019
166764AR1/001	CHEVRON CORP	AFS	03/03/2020	6,700,000.00	6,689,337.19	6,698,811.62	9,474.43	12/31/2019
30231GAG7/001	EXXON MOBIL CORPORATION	AFS	03/06/2020	4,310,000.00	4,307,709.91	4,310,281.70	2,571.79	12/31/2019
89236TCF0/001	TOYOTA MOTOR CREDIT CORP	AFS	03/12/2020	10,000,000.00	9,990,954.49	10,002,610.90	11,656.41	12/31/2019
89236TDU6/001	TOYOTA MOTOR CREDIT CORP	AFS	04/17/2020	10,000,000.00	10,000,337.43	9,999,794.40	-543.03	12/31/2019
740189AL9/001	PRECISION CASTPARTS CORP	AFS	06/15/2020	20,000,000.00	19,969,150.36	20,008,743.40	39,593.04	12/31/2019
931142EG4/001	WALMART INC	AFS	06/23/2020	4,725,000.00	4,729,140.08	4,748,907.22	19,767.14	12/31/2019
90331HNU3/001	U S BANK NA CINCINNATI	AFS	06/24/2020	5,000,000.00	5,001,159.99	5,025,580.40	24,420.41	12/31/2019
06406HDD8/001	BANK OF NY MELLON CORP	AFS	07/17/2020	10,000,000.00	10,000,000.00	10,040,413.50	40,413.50	12/31/2019
458140AQ3/001	INTEL CORP	AFS	07/29/2020	20,000,000.00	19,986,092.74	20,076,381.60	90,288.86	12/31/2019
023135AT3/001	AMAZON.COM INC	AFS	08/21/2020	10,000,000.00	9,954,284.49	10,009,076.80	54,792.31	12/31/2019
023135AT3/002	AMAZON.COM INC	AFS	08/21/2020	1,905,000.00	1,899,181.95	1,906,729.13	7,547.18	12/31/2019
25468PDE3/001	WALT DISNEY ENTERPRISES	AFS	09/17/2020	20,000,000.00	19,989,532.87	20,051,622.60	62,089.73	12/31/2019
191216BT6/001	COCA COLA CO	AFS	10/27/2020	10,000,000.00	9,923,511.64	10,003,503.50	79,991.86	12/31/2019
037833BS8/001	APPLE INC	AFS	01/23/2021	10,000,000.00	9,902,398.41	10,059,515.20	157,116.79	12/31/2019
06051GFW4/001	BANK OF AMERICA CORP	AFS	04/19/2021	3,170,000.00	3,164,014.03	3,199,043.38	35,029.35	12/31/2019
06051GFW4/002	BANK OF AMERICA CORP	AFS	04/19/2021	20,000,000.00	19,984,073.15	20,183,239.00	199,165.85	12/31/2019
89236TEX9/001	TOYOTA MOTOR CREDIT CORP	AFS	04/26/2021	4,000,000.00	3,996,135.09	3,986,903.48	-9,231.61	12/31/2019
438516BM7/001	HONEYWELL INTERNATIONAL	AFS	11/01/2021	20,380,000.00	20,270,579.14	20,426,958.78	156,379.64	12/31/2019
92826CAG7/001	VISA INC	AFS	09/15/2022	10,000,000.00	9,971,176.29	10,113,826.70	142,650.41	12/31/2019
TOTAL FOR SECURITY TYPE CORP				223,365,000.00	222,880,510.36	224,029,259.13	1,148,748.77	
SECURITY TYPE: FEDCOUP								
3133EGNE1/001	FFCB	AFS	01/21/2020	2,000,000.00	2,000,000.00	1,999,677.64	-322.36	12/31/2019
3134GUKG4/001	FHLMC	AFS	01/21/2020	2,000,000.00	1,999,535.32	1,998,225.24	-1,310.08	12/31/2019
880591EV0/001	TENNESSEE VALLEY AUTHORITY	AFS	03/15/2020	10,000,000.00	10,011,065.62	10,013,012.60	1,946.98	12/31/2019
3130ABPV2/001	FHLB	AFS	03/29/2020	6,500,000.00	6,472,929.60	6,503,376.10	30,446.50	12/31/2019

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3130AASN9/001	FHLB	AFS	03/30/2020	2,000,000.00	2,000,367.65	1,999,541.14	-826.51	12/31/2019
3134GBXV9/001	FHLMC	AFS	04/13/2020	20,000,000.00	19,909,974.82	19,998,188.40	88,213.58	12/31/2019
3134GBXV9/002	FHLMC	AFS	04/13/2020	10,000,000.00	9,961,067.63	9,999,094.20	38,026.57	12/31/2019
3137EADR7/001	FHLMC	AFS	05/01/2020	7,900,000.00	7,893,054.88	7,892,712.25	-342.63	12/31/2019
3130ACN83/001	FHLB	AFS	05/15/2020	10,000,000.00	9,999,238.20	10,003,247.10	4,008.90	12/31/2019
313370E38/001	FHLB	AFS	06/12/2020	10,500,000.00	10,529,684.73	10,576,431.07	46,746.34	12/31/2019
313370E38/002	FHLB	AFS	06/12/2020	20,000,000.00	20,079,960.28	20,145,583.00	65,622.72	12/31/2019
3130AGQU2/001	FHLB	AFS	07/15/2020	20,000,000.00	20,000,558.64	20,034,204.20	33,645.56	12/31/2019
3135G0T60/001	FNMA	AFS	07/30/2020	5,527,000.00	5,498,168.76	5,521,847.84	23,679.08	12/31/2019
313370US5/001	FHLB	AFS	09/11/2020	15,000,000.00	15,012,420.42	15,108,909.75	96,489.33	12/31/2019
313370US5/002	FHLB	AFS	09/11/2020	15,000,000.00	15,040,208.71	15,108,909.75	68,701.04	12/31/2019
742651DV1/001	PRIVATE EXPORT FUNDING	AFS	09/15/2020	11,486,000.00	11,536,697.57	11,540,000.85	3,303.28	12/31/2019
880591EL2/001	TENNESSEE VALLEY AUTHORITY	AFS	02/15/2021	20,000,000.00	20,496,056.96	20,444,496.80	-51,560.16	12/31/2019
3130AF3M7/001	FHLB	AFS	04/15/2021	17,375,000.00	17,404,082.94	17,644,406.32	240,323.38	12/31/2019
3133EJNS4/001	FFCB	AFS	05/10/2021	14,500,000.00	14,708,097.30	14,721,225.48	13,128.18	12/31/2019
3130A1W95/001	FHLB	AFS	06/11/2021	19,450,000.00	19,468,880.03	19,620,583.31	151,703.28	12/31/2019
3130A1W95/002	FHLB	AFS	06/11/2021	10,000,000.00	10,090,775.01	10,087,703.50	-3,071.51	12/31/2019
3130A8QS5/001	FHLB	AFS	07/14/2021	11,525,000.00	11,436,918.07	11,438,901.57	1,983.50	12/31/2019
313378JP7/001	FHLB	AFS	09/10/2021	20,000,000.00	20,276,814.10	20,259,055.40	-17,758.70	12/31/2019
313383ZU8/001	FHLB	AFS	09/10/2021	13,000,000.00	13,042,232.80	13,314,444.39	272,211.59	12/31/2019
3130AHSR5/001	FHLB	AFS	12/20/2021	25,000,000.00	25,014,000.00	25,010,128.50	-3,871.50	12/31/2019
313379Q69/001	FHLB	AFS	06/10/2022	10,000,000.00	10,066,156.78	10,115,190.00	49,033.22	12/31/2019
TOTAL FOR SECURITY TYPE FEDCOUP				328,763,000.00	329,948,946.82	331,099,096.40	1,150,149.58	
SECURITY TYPE: MUNICAL								
76913CAQ2/001	RIVERSIDE CNTY CA PENSION OBLG	AFS	02/15/2020	10,000,000.00	10,021,628.27	10,034,000.00	12,371.73	12/31/2019
13066YTY5/001	CA STATE DEPT OF WATER RESOURCES	AFS	05/01/2020	1,487,877.00	1,470,933.76	1,487,281.85	16,348.09	12/31/2019
83412PDY5/001	SOLANO CTY CA CMNTY COLLEGE DISTR	AFS	08/01/2020	5,460,000.00	5,484,857.56	5,492,978.40	8,120.84	12/31/2019
79730PDE2/001	SAN DIEGO CA REDEVELOPMENT AGENCY	AFS	09/01/2020	10,000,000.00	10,393,379.72	10,392,900.00	-479.72	12/31/2019
79771PZ65/001	SAN FRANCISCO CITY & CNTY CA REDEV AUTH	AFS	02/01/2021	7,855,000.00	8,351,641.40	8,461,248.90	109,607.50	12/31/2019
899154AT5/001	TULARE CO PENSN-TXBLE	AFS	06/01/2021	5,000,000.00	5,000,000.00	5,073,250.00	73,250.00	12/31/2019
797398DK7/001	SAN DIEGO CTY CA PENSION OBLIGATION	AFS	08/15/2021	10,905,000.00	11,539,305.51	11,607,063.90	67,758.39	12/31/2019
TOTAL FOR SECURITY TYPE MUNICAL				50,707,877.00	52,261,746.22	52,548,723.05	286,976.83	
SECURITY TYPE: MUNINAT								
010411CM6/001	ALABAMA STATE TXBL - SER B	AFS	11/01/2020	4,720,000.00	4,720,000.00	4,767,341.60	47,341.60	12/31/2019

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68607VJ97/001	OREGON ST LOTTERY REVENUE	AFS	04/01/2021	1,350,000.00	1,365,122.49	1,359,193.50	-5,928.99	12/31/2019
5946107Z4/001	MICHIGAN STATE TXBL REF A	AFS	05/15/2022	3,000,000.00	3,025,381.30	3,092,700.00	67,318.70	12/31/2019
TOTAL FOR SECURITY TYPE MUNINAT				9,070,000.00	9,110,503.79	9,219,235.10	108,731.31	
SECURITY TYPE: SOL								
834SCFCP7H/001	SOLANO CTY 2013 COPS	AFS	11/15/2020	365,000.00	365,000.00	365,000.00	0.00	12/31/2019
834SCFCP7I/001	SOLANO CTY 2013 COPS	AFS	11/15/2021	380,000.00	380,000.00	380,000.00	0.00	12/31/2019
834SCFCP7J/001	SOLANO CTY 2013 COPS	AFS	11/15/2022	390,000.00	390,000.00	390,000.00	0.00	12/31/2019
834SCFCP7K/001	SOLANO CTY 2013 COPS	AFS	11/15/2023	405,000.00	405,000.00	405,000.00	0.00	12/31/2019
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	12/31/2019
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	12/31/2019
834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	12/31/2019
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	12/31/2019
TOTAL FOR SECURITY TYPE SOL				3,290,000.00	3,290,000.00	3,290,000.00	0.00	
SECURITY TYPE: SOV								
4581X0DB1/002	INTER-AMERICAN DEVEL BK	AFS	04/19/2021	20,000,000.00	20,232,269.33	20,241,289.40	9,020.07	12/31/2019
SECURITY TYPE: SUPRA								
4581X0DB1/001	INTER-AMERICAN DEVEL BK	AFS	04/19/2021	20,000,000.00	20,096,084.06	20,241,289.40	145,205.34	12/31/2019
459058GH0/001	IBRD	AFS	07/23/2021	10,000,000.00	10,165,472.38	10,166,254.70	782.32	12/31/2019
TOTAL FOR SECURITY TYPE SUPRA				30,000,000.00	30,261,556.44	30,407,544.10	145,987.66	
SECURITY TYPE: TREASURY								
912828V31/001	U S TREASURY	AFS	01/15/2020	30,000,000.00	29,997,601.97	29,996,970.00	-631.97	12/31/2019
9128283Y4/001	U S TREASURY	AFS	02/29/2020	25,000,000.00	25,027,674.87	25,022,925.00	-4,749.87	12/31/2019
912828J50/001	U S TREASURY	AFS	02/29/2020	20,000,000.00	19,992,368.48	19,990,700.00	-1,668.48	12/31/2019
912828J84/001	U S TREASURY	AFS	03/31/2020	30,000,000.00	29,987,802.04	29,980,080.00	-7,722.04	12/31/2019
912828X21/001	U S TREASURY	AFS	04/15/2020	20,000,000.00	19,986,753.45	19,994,540.00	7,786.55	12/31/2019
912796TR0/001	U S TREASURY	AFS	04/16/2020	50,000,000.00	49,780,961.00	49,778,650.00	-2,311.00	12/31/2019
912828X96/001	U S TREASURY	AFS	05/15/2020	20,000,000.00	19,933,392.59	19,989,840.00	56,447.41	12/31/2019
912828X96/002	U S TREASURY	AFS	05/15/2020	20,000,000.00	19,946,689.76	19,989,840.00	43,150.24	12/31/2019
912828XU9/001	U S TREASURY	AFS	06/15/2020	40,000,000.00	39,810,215.70	39,985,920.00	175,704.30	12/31/2019
912828XU9/002	U S TREASURY	AFS	06/15/2020	20,000,000.00	19,991,703.33	19,992,960.00	1,256.67	12/31/2019
912828XH8/001	U S TREASURY	AFS	06/30/2020	15,000,000.00	14,912,651.44	15,000,000.00	87,348.56	12/31/2019
912828VVP/001	U S TREASURY	AFS	08/31/2020	20,000,000.00	19,972,684.98	20,060,940.00	88,255.02	12/31/2019

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9128282V1/001	U S TREASURY	AFS	09/15/2020	20,000,000.00	19,873,686.67	19,963,280.00	89,593.33	12/31/2019
9128282Z2/001	U S TREASURY	AFS	10/15/2020	25,000,000.00	24,880,102.16	24,997,075.00	116,972.84	12/31/2019
912828WG1/001	US TREASURY	AFS	04/30/2021	10,000,000.00	10,089,206.61	10,084,380.00	-4,826.61	12/31/2019
9128284P2/001	U S TREASURY	AFS	05/15/2021	40,000,000.00	40,561,379.02	40,550,000.00	-11,379.02	12/31/2019
912828WR7/001	U S TREASURY	AFS	06/30/2021	20,000,000.00	19,932,505.58	20,157,820.00	225,314.42	12/31/2019
912828Y20/001	U S TREASURY	AFS	07/15/2021	20,000,000.00	20,100,235.49	20,310,940.00	210,704.51	12/31/2019
9128282F6/001	U S TREASURY	AFS	08/31/2021	20,000,000.00	19,692,425.08	19,846,100.00	153,674.92	12/31/2019
912828D72/001	U S TREASURY	AFS	08/31/2021	30,000,000.00	29,944,670.09	30,198,060.00	253,389.91	12/31/2019
TOTAL FOR SECURITY TYPE TREASURY				495,000,000.00	494,414,710.31	495,891,020.00	1,476,309.69	
TOTAL FOR PORTFOLIO POOL				1,205,195,877.00	1,207,403,773.36	1,211,722,832.18	4,319,058.82	