



Solano County Treasury
Treasurer Charles Lomeli
Statement of Assets
September 30, 2019

Fiscal Year 2020
September

Cash & Cash Equivalents

Cash on Hand	\$1,514,079.91
Cash in Bank	\$6,357,531.82
Cash in Money Markets	\$115,122,971.44
LAIF	\$61,136,296.75

Total Cash & Cash Equivalents	\$184,130,879.92
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Non Cash Assets

Accrued Interest	\$5,740,954.68
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Total Non Cash Assets	\$5,740,954.68
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Investments

Mutual Funds	\$15,065,756.84
Securities	\$981,459,678.66

Total Investments	\$996,525,435.50
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Total Pooled Investment At Market Value	\$1,186,397,270.10
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Mark to Market Equity	\$4,709,133.50
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Total Pooled Investments At Book Value	\$1,181,688,136.60
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Other Treasury Holdings

Other Treasury Holdings	\$13,515,833.16
PARS115	\$31,301,953.47

Total Other Treasury Holdings	\$44,817,786.63
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TOTAL ASSETS AT MARKET VALUE	\$1,231,215,056.73
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NET ASSET VALUE OF POOLED INVESTMENTS*	1.0040
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Charles Lomeli: Treasurer - Tax Collector - County Clerk

Date

*NAV is calculated by dividing Pooled Assets at Market Value by Pooled Assets at Book Value.

Bond Proceed Totals are not included in the calculation.

Solano County Treasury
Treasurer Charles Lomeli
Portfolio Statistical Graphs
September 30, 2019





Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (EOP)
September 30, 2019

Fiscal Year 2020
September

ASSETS

Cash & Cash Equivalents

Physical Cash	\$1,002.92
Sealed Bags	\$884,618.28
Deposits in Transit	\$628,458.71
Total Cash on Hand	\$1,514,079.91

Wells Fargo Deposit Account	\$4,397,003.00
Bank of America Deposit Account	\$1,925,266.93
First Northern Bank Lake Solano Park	\$14,578.32
Bank of Stockton	\$20,683.57
Total Cash in Bank	\$6,357,531.82

WF Money Market Account	\$4,190,995.69
UB Safekeeping Money Market Account	\$51,448.30
CAMP Money Market Account	\$34,508,455.15
CalTrust Liquidity Fund	\$38,822,072.30
CalTrust Blackrock FedFund	\$37,550,000.00
Total Cash in Money Markets	\$115,122,971.44

LAIF	\$61,136,296.75
Total LAIF	\$61,136,296.75

Total Cash & Cash Equivalents	\$184,130,879.92
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Non Cash Assets

Acc Int Money Markets	\$29,486.82
Acc Int LAIF	\$352,828.43
Acc Int CT Short	\$28,122.43
Acc Int Investment Securities	\$5,330,517.00
Total Accrued Interest	\$5,740,954.68

Total Items in Transit	\$0.00
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Total Non Cash Assets	\$5,740,954.68
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Mutual Funds

CT Short Book Value	\$15,033,482.07
CT Short Mrk to Market	\$32,274.77

Total Mutual Funds	\$15,065,756.84
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Securities

Solano County Bonds Par	\$3,645,000.00
US Treasuries Par	\$260,000,000.00
US Treasuries Premium	\$221,529.18
US Treasuries Discount	(\$1,501,713.78)
US Treasuries Mk to Mkt	\$1,518,159.39
Municipals Par	\$69,777,877.00



Solano County Treasury

Treasurer Charles Lomeli

Balance Sheet (EOP)

September 30, 2019

Fiscal Year 2020

September

Municipals Premium	\$2,029,192.04
Municipals Discount	(\$21,043.35)
Municipals Mk to Mkt	\$424,183.16
Fed Agencies Par	\$339,377,000.00
Fed Agencies Premium	\$1,704,354.08
Fed Agencies Discount	(\$376,022.28)
Fed Agencies Mk to Mkt	\$1,211,386.29
Commercial Paper Par	\$20,000,000.00
Commercial Paper Discount	(\$83,846.33)
Commercial Paper Mk to Mkt	\$83,846.33
Corporates Par	\$252,383,000.00
Corporates Premium	\$8,980.68
Corporates Discount	(\$687,679.75)
Corporates Mk to Mkt	\$1,301,575.76
Supranational Banks Par	\$30,000,000.00
Supranational Banks Premium	\$306,192.44
Supranational Banks Mk to Mkt	\$137,707.80
Total Securities	\$981,459,678.66

Total Investments	\$996,525,435.50
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Total Pool at Market Value	\$1,186,397,270.10
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Other Treasury Holdings

VCUSD iBank Muni Fund	\$7,291,355.03
VCUSD iBank Muni Fund Mk to Mkt	(\$3.24)
2009 Cops	\$1,806,690.65
2005 Pension Obligation Bonds	\$4,179,583.80
2013 Cops	\$236,076.14
2017 Cops	\$2,130.78

Total Bond Proceeds	\$13,515,833.16
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115 Trust Cash	\$1,332.24
115 Trust Money Markets	\$3,873,219.40
115 Trust Accrued Interest	\$127,921.35
115 Trust Money Market Mark to Market	(\$113.91)
115 Trust US Treasuries Par	\$5,000,000.00
115 Trust US Treasuries Discount	(\$13,775.38)
115 Trust US Treasuries Mk to Mkt	\$4,985.38
115 Trust Fed Agencies Par	\$11,000,000.00
115 Trust Fed Agencies Premium	\$5,935.46
115 Trust Fed Agencies Discount	(\$4,142.73)
115 Trust Fed Agencies Mk to Mkt	\$21,242.03
115 Trust Corporates Par	\$8,619,000.00
115 Trust Corporates Premium	\$46,325.75
115 Trust Corporates Discount	(\$2,898.96)
115 Trust Corporates Mk to Mkt	(\$7,414.01)
115 Trust Municipals Par	\$2,635,000.00
115 Trust Municipals Premium	\$9,866.67



Solano County Treasury

Treasurer Charles Lomeli

Balance Sheet (EOP)

September 30, 2019

	Fiscal Year 2020
	September
115 Trust Municipals Mk to Mkt	(\$14,529.82)
Total 115 Trust	\$31,301,953.47
Total Deposits With Others	\$44,817,786.63
Total Other Treasury Holdings	\$44,817,786.63
TOTAL ASSETS	\$1,231,215,056.73

LIABILITIES

Exception Items

Total Bank Exceptions	\$0.00
Total Investment Portfolio Exceptions	\$0.00
Total Auditor - Controller Exceptions	\$0.00
Total Exception Items	\$0.00

Auditor - Controller Fund Balance

OneSolution Cash in Treasury	\$1,179,469,626.05
Total OneSolution Cash	\$1,179,469,626.05
OneSolution Bond Proceeds Dep With Others	\$6,224,481.37
OneSolution Pars 115 Trust	\$31,297,783.80
OneSolution VCUSD iBank 5390160	\$7,291,355.03
Total OneSolution Deposits With Others	\$44,813,620.20
Total Auditor - Controller Fund Balance	\$1,224,283,246.25

TOTAL LIABILITIES	\$1,224,283,246.25
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EQUITY

Total Retained Earnings	\$0.00
Total Pool Mark to Market Equity	\$4,709,133.50
115 Trust Mark to Market Equity	\$4,169.67
VCUSD iBank Mark to Market Equity	(\$3.24)
Total Market to Market	\$4,713,299.93



Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (EOP)
September 30, 2019

	Fiscal Year 2020 September
Net Income	\$2,218,510.55
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TOTAL EQUITY	\$6,931,810.48
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TOTAL LIABILITIES & EQUITY	\$1,231,215,056.73
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Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (AVE)
September 30, 2019

Fiscal Year 2020
September

ASSETS

Cash & Cash Equivalents

Physical Cash	\$1,002.92
Sealed Bags	\$1,010,015.80
Deposits in Transit	\$1,352,515.52
Total Cash on Hand	\$2,363,534.24

Wells Fargo Deposit Account	\$1,738,258.87
Bank of America Deposit Account	\$1,355,219.28
First Northern Bank Lake Solano Park	\$7,151.86
Bank of Stockton	\$11,636.41
Total Cash in Bank	\$3,112,266.41

WF Money Market Account	\$5,377,196.46
BAC Money Market Account	\$200,466.47
UB Safekeeping Money Market Account	\$1,912,972.96
CAMP Money Market Account	\$17,328,283.29
CalTrust Liquidity Fund	\$27,467,784.84
CalTrust Blackrock FedFund	\$17,983,333.33
Total Cash in Money Markets	\$70,270,037.35

LAIF	\$61,136,296.75
Total LAIF	\$61,136,296.75

Total Cash & Cash Equivalents	\$136,882,134.75
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Non Cash Assets

Acc Int Money Markets	\$4,955.94
Acc Int LAIF	\$242,079.61
Acc Int CT Short	\$3,792.18
Acc Int CT Medium	\$1,165.45
Acc Int Investment Securities	\$4,648,522.84
Total Accrued Interest	\$4,900,516.02

WF Returned Checks	\$6.67
WF Non Check Exceptions	\$70,339.25
BAC Returned Checks	\$29.33
Total Items in Transit	\$70,375.25

Total Non Cash Assets	\$4,970,891.27
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Mutual Funds

CT Short Book Value	\$15,033,482.07
CT Short Mrk to Market	\$32,274.77

Total Mutual Funds	\$15,065,756.84
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Securities

Solano County Bonds Par	\$3,645,000.00
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Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (AVE)
September 30, 2019

Fiscal Year 2020

September

US Treasuries Par	\$269,666,666.67
US Treasuries Premium	\$231,347.85
US Treasuries Discount	(\$1,632,317.70)
US Treasuries Mk to Mkt	\$1,923,908.31
Municipals Par	\$69,819,877.00
Municipals Premium	\$2,165,501.68
Municipals Discount	(\$22,358.23)
Municipals Mk to Mkt	\$512,952.65
Fed Agencies Par	\$366,705,000.00
Fed Agencies Premium	\$1,793,050.58
Fed Agencies Discount	(\$423,463.77)
Fed Agencies Mk to Mkt	\$1,626,559.64
Commercial Paper Par	\$12,000,000.00
Commercial Paper Discount	(\$61,413.39)
Commercial Paper Mk to Mkt	\$2,794.88
Corporates Par	\$257,216,333.33
Corporates Premium	\$10,019.74
Corporates Discount	(\$767,273.85)
Corporates Mk to Mkt	\$1,387,187.70
Supranational Banks Par	\$30,000,000.00
Supranational Banks Premium	\$320,478.15
Supranational Banks Mk to Mkt	\$211,751.26
Total Securities	\$1,016,331,602.49
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Total Investments	\$1,031,397,359.33
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Total Pool	\$1,173,250,385.36

Other Treasury Holdings

VCUSD iBank Muni Fund	\$7,284,139.56
VCUSD iBank Muni Fund Mk to Mkt	(\$3.24)
2009 Cops	\$1,803,713.69
2005 Pension Obligation Bonds	\$4,172,696.75
2013 Cops	\$235,687.29
2017 Cops	\$2,127.18
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Total Bond Proceeds	\$13,498,361.24

115 Trust Cash	(\$3,052,071.19)
115 Trust Money Markets	\$8,181,948.83
115 Trust Mutual Funds	\$536,666.67
115 Trust Mutual Funds Mark to Market	\$2,666.67
115 Trust Accrued Interest	\$89,388.25
115 Trust Money Market Mark to Market	(\$372.85)
115 Trust US Treasuries Par	\$5,000,000.00
115 Trust US Treasuries Discount	(\$15,285.44)
115 Trust US Treasuries Mk to Mkt	\$6,683.94
115 Trust Fed Agencies Par	\$9,300,000.00
115 Trust Fed Agencies Premium	\$6,180.23
115 Trust Fed Agencies Discount	(\$6,766.80)



Solano County Treasury

Treasurer Charles Lomeli

Balance Sheet (AVE)

September 30, 2019

Fiscal Year 2020

September

115 Trust Fed Agencies Mk to Mkt	\$30,478.44
115 Trust Corporates Par	\$8,519,000.00
115 Trust Corporates Premium	\$45,103.91
115 Trust Corporates Discount	(\$3,294.95)
115 Trust Corporates Mk to Mkt	\$1,725.62
115 Trust Municipals Par	\$2,635,000.00
115 Trust Municipals Premium	\$11,447.68
115 Trust Municipals Mk to Mkt	(\$15,600.92)

Total 115 Trust	\$31,272,898.10
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Total OPEB Trust	\$0.00
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Total Other Treasury Holdings	\$44,771,259.34
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TOTAL ASSETS	\$1,218,021,644.70
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LIABILITIES

Exception Items

In Bank Pending Permit	(\$49.87)
WF EX Payroll / Schools	(\$0.00)
Bank Fees	(\$1,496.76)
WF EX Tax Collector	(\$490.22)
Total Bank Exceptions	(\$2,036.85)

Total Investment Portfolio Exceptions	\$0.00
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Total Auditor - Controller Exceptions	\$0.00
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Total Exception Items	(\$2,036.85)
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Auditor - Controller Fund Balance

OneSolution Cash in Treasury	\$1,166,693,169.26
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Total OneSolution Cash	\$1,166,693,169.26
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OneSolution Bond Proceeds Dep With Others	\$6,214,224.92
OneSolution Pars 115 Trust	\$31,236,588.18
OneSolution VCUSD iBank 5390160	\$7,284,139.56

Total OneSolution Deposits With Others	\$44,734,952.66
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Total Auditor - Controller Fund Balance	\$1,211,428,121.92
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TOTAL LIABILITIES	\$1,211,426,085.07
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Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (AVE)
September 30, 2019

Fiscal Year 2020
September

EQUITY

Total Retained Earnings **\$0.00**

Total Pool Mark to Market Equity \$5,697,429.21

115 Trust Mark to Market Equity \$25,580.90

VCUSD iBank Mark to Market Equity (\$3.24)

Total Market to Market **\$5,723,006.87**

Net Income **\$872,552.76**

TOTAL EQUITY **\$6,595,559.63**

TOTAL LIABILITIES & EQUITY **\$1,218,021,644.70**



Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (Percentages)
September 30, 2019

Fiscal Year 2020
September

TREASURY POOL

Cash & Cash Equivalents

Cash on Hand	\$1,514,079.91
	0.13%
Cash in Bank	\$6,357,531.82
	0.54%
Cash in Money Markets	\$115,122,971.44
	9.70%
LAIF	\$61,136,296.75
	5.15%

Total Cash & Cash Equivalents **15.52%**

Non Cash Assets

Non Cash Assets	\$5,740,954.68
	0.48%

Total Non Cash Assets **0.48%**

Mutual Funds

Mutual Funds	\$15,065,756.84
	1.27%

Total Mutual Funds **1.27%**

Securities

US Treasuries	\$260,237,974.79
	21.94%
Federal Agencies	\$341,916,718.09
	28.82%
Corporates	\$253,005,876.69
	21.33%
Municipals	\$75,855,208.85
	6.39%
Commercial Paper	\$20,000,000.00
	1.69%
	0.00%
Supranationals	\$30,443,900.24
	2.57%

Total Securities **82.73%**

TOTAL TREASURY POOL **100.00%**

115 TRUST

Cash & Cash Equivalents



Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (Percentages)
September 30, 2019

	Fiscal Year 2020 September
115 Trust Cash	\$1,332.24 0.00%
115 Trust Money Markets	\$3,873,219.40 12.37%
Total Cash and Cash Equivalents	12.38%
<u>Non Cash Assets</u>	
115 Trust Accrued Interest	\$127,921.35 0.41% 0.00%
Total Non Cash Assets	0.41%
<u>Mutual Funds</u>	0.00%
Total Mutual Funds	0.00%
<u>Securities</u>	
US Treasuries	\$4,991,210.00 15.95%
Federal Agencies	\$11,023,034.76 35.22%
Corporates	\$8,655,012.78 27.65%
Municipals	\$2,630,336.85 8.40%
Total Securities	87.21%
TOTAL 115 TRUST	100.00%



Solano County Treasury
Treasurer Charles Lomeli
Statement of Income
September 30, 2019

Fiscal Year 2020
September

POOL INCOME

Short Term Investments

Bank Deposit Income	\$0.00
Total Bank Deposit	\$0.00

Wells Fargo	\$5,077.77
B of A	\$1,200.24
Union Bank	\$212.36
CAMP	\$31,212.27
CalTrust BlackRock TempFund Income	\$56,159.44
Cal Trust Money Market	\$29,486.82
Total Money Markets	\$123,348.90

LAIF	\$114,567.75
Total LAIF	\$114,567.75

Total Short Term Income	\$237,916.65
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Mutual Funds

CT Short Interest Earnings	\$28,122.43
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Total Mutual Fund Income	\$28,122.43
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Long Term Investments

Interest Earnings 53601A	\$10,145.24
Premium Amortization	\$0.00
Discount Accretion	\$0.00
Gain/Loss on Sale	\$0.00
Total County Bonds	\$10,145.24

Interest Earnings 53601B	\$386,959.43
Premium Amortization	(\$10,157.24)
Discount Accretion	\$135,107.50
Gain/Loss on Sale	\$0.00
Total US Treasuries	\$511,909.69

Interest Earnings 53601C	\$286,631.96
Premium Amortization	(\$141,009.97)
Discount Accretion	\$1,360.22
Gain/Loss on Sale	\$0.00
Total Municipals	\$146,982.21

Interest Earnings 53601F	\$725,736.49
Premium Amortization	(\$114,294.11)
Discount Accretion	\$54,336.30
Gain/Loss on Sale	\$0.00
Total Fed Agency	\$665,778.68

Interest Earnings 53601G	\$0.00
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Solano County Treasury
Treasurer Charles Lomeli
Statement of Income
September 30, 2019

Fiscal Year 2020
September

Premium Amortization	\$0.00
Discount Accretion	\$19,598.11
Gain/Loss on Sale	\$0.00
Total Commercial Paper	\$19,598.11

Interest Earnings 53601H	\$0.00
Premium Amortization	\$0.00
Discount Accretion	\$0.00
Gain/Loss on Sale	\$0.00
Total Certificates of Deposit	\$0.00

Interest Earnings 53601J	\$464,905.36
Premium Amortization	(\$1,074.89)
Discount Accretion	\$80,206.42
Gain/Loss on Sale	\$2,132.30
Total Corporates	\$546,169.19

Interest Earnings 53601Q	\$66,666.67
Premium Amortization	(\$14,778.32)
Discount Accretion	\$0.00
Gain/Loss on Sale	\$0.00
Total Supranational Bonds	\$51,888.35

Total Long Term Income	\$1,952,471.47
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Total Income	\$2,218,510.55
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Treasury Operating Costs

Interest Apportionment Expense	\$2,350,106.52
Total Treasury Apportioned	(\$2,350,106.52)

Total Expense	(\$2,350,106.52)
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TREASURY POOL UNAPPORTIONED	(\$131,595.97)
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115 TRUST

Short Term Investments

115 Trust Cash & Money Mkt Income	\$8,085.08
Total Cash & Money Markets	\$8,085.08

Mutual Funds

115 Trust Mutual Fund Income	\$17,601.07
Total Mutual Funds	\$17,601.07

Long Term Investments

115 Trust US Treasuries Income	\$8,185.77
115 Trust Fed Agencies Income	\$17,620.93



Solano County Treasury
Treasurer Charles Lomeli
Statement of Income
September 30, 2019

Fiscal Year 2020

September

115 Trust Corporates Income	\$14,778.05
115 Trust Municipals Income	\$2,279.01
Total Long Term Investments	\$42,863.76

Total Income	\$68,549.91
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Management Costs

115 Trust Earnings Distribution	\$63,305.81
115 Trust Safekeeping Expense	\$1,387.36
115 Trust PARS Expenses	\$3,856.74
Total 115 Trust Management Charges	\$5,244.10

Total Expense	\$68,549.91
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115 TRUST NET INCOME	\$0.00
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Solano County Treasury
Treasurer Charles Lomeli
Yield Analysis
September 30, 2019

Fiscal Year 2020
September
Yield

YIELDS

Bank Deposits	0.000%
Wells Fargo Money Market	1.152%
Bank Of America Money Market	7.304%
Union Bank Money Market	0.135%
Camp	2.198%
Cal Trust Money Market	0.792%
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Wt Ave Of All MMY	2.142%
Local Agency Investment Fund	2.286%
Cal Trust Short	2.282%
Cal Trust Short TR	2.282%
Cal Trust Medium	0.000%
Cal Trust Medium TR	0.000%
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Wt Ave of All Mutual Funds	2.282%
Wt Ave of All Mutual Funds TR	2.282%
Solano County Bonds	3.396%
Solano County Bonds TR	3.396%
US Treasury Securities	2.328%
US Treasury Securities TR	2.328%
Municipals	2.492%
Municipals TR	2.492%
Federal Agencies	2.207%
Federal Agencies TR	2.207%
Commercial Paper	2.003%
Commerical Paper TR	2.003%
Certificates of Deposit	0.000%
Cerificates of Deposit TR	0.000%
Corporate Securities	2.588%
Corporate Securities TR	2.598%
Sovereign Securities	2.088%
Sovereign Securities TR	2.088%
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Wt Ave Of All Securities	2.354%
Wt Ave Of All Securities TR	2.357%
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Total Pool	2.326%
Total Pool TR	2.328%
Bond Yield	0.000%
PARS 115 Yield	2.674%