

BOOK VALUE VS MARKET REPORT

Solano County Treasurer

INVESTMENT PORTFOLIO ACCOUNTING 24.2.0

LAST INTEREST ACCRUAL DATE: 09/30/2024

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: CORP								
06055JFT1/001	BOFA CORP	AFS	02/27/2025	5,000,000.00	4,990,528.37	5,002,647.55	12,119.18	09/30/2024
06055JFP9/001	BANK OF AMERICA CORP	AFS	08/12/2027	10,000,000.00	10,000,000.00	10,020,165.50	20,165.50	09/30/2024
TOTAL FOR SECURITY TYPE CORP				15,000,000.00	14,990,528.37	15,022,813.05	32,284.68	
SECURITY TYPE: EXABS								
891943AD4/001	TLOT	AFS	09/20/2027	2,010,000.00	2,009,767.57	2,010,828.92	1,061.35	09/30/2024
58769GAD5/001	MBALT	AFS	02/15/2028	1,345,000.00	1,344,774.60	1,343,201.33	-1,573.27	09/30/2024
47786WAD2/001	JOHN DEERE OWNER TRUST	AFS	03/15/2029	3,265,000.00	3,333,364.12	3,346,950.19	13,586.07	09/30/2024
TOTAL FOR SECURITY TYPE EXABS				6,620,000.00	6,687,906.29	6,700,980.44	13,074.15	
SECURITY TYPE: EXCORP								
166764BW9/001	CHEVRON CORP	AFS	05/11/2025	8,753,000.00	8,697,287.63	8,598,236.28	-99,051.35	09/30/2024
037833BG4/001	APPLE INC	AFS	05/13/2025	5,000,000.00	4,956,073.25	4,965,538.30	9,465.05	09/30/2024
427866AU2/001	HERSHEY	AFS	05/21/2025	10,000,000.00	9,835,049.67	9,903,432.10	68,382.43	09/30/2024
94988J6B8/001	WELLS FARGO BANK	AFS	08/01/2025	10,000,000.00	9,995,828.55	10,083,789.60	87,961.05	09/30/2024
594918BJ2/001	MICROSOFT CORP	AFS	08/03/2025	11,400,000.00	11,418,950.65	11,291,781.17	-127,169.48	09/30/2024
17275RBC5/001	CISCO	AFS	02/28/2026	5,000,000.00	4,879,176.79	4,933,657.45	54,480.66	09/30/2024
89236TKT1/001	TOYOTA MTR CR	AFS	05/18/2026	5,000,000.00	4,971,888.49	5,035,481.00	63,592.51	09/30/2024
931142ER0/001	WALMART INC	AFS	08/17/2026	10,000,000.00	9,405,793.00	9,495,515.20	89,722.20	09/30/2024
931142ER0/002	WALMART INC	AFS	08/17/2026	11,760,000.00	11,061,212.57	11,166,725.88	105,513.31	09/30/2024
037833DB3/001	APPLE INC	AFS	06/12/2027	5,000,000.00	4,818,976.82	4,886,337.35	67,360.53	09/30/2024
66815L2T5/001	NORTHWESTERN MUTUAL GLOBAL	AFS	09/12/2027	1,865,000.00	1,864,944.91	1,872,757.80	7,812.89	09/30/2024
14913UAR1/001	CATERPILLAR	AFS	10/15/2027	2,500,000.00	2,518,606.01	2,532,196.85	13,590.84	09/30/2024
06051GLG2/001	BANK OF AMERICA	AFS	04/25/2028	2,500,000.00	2,555,898.70	2,569,406.50	13,507.80	09/30/2024
46647PDU7/001	JP MORGAN CHASE & CO	AFS	07/24/2028	2,500,000.00	2,592,199.21	2,585,480.58	-6,718.63	09/30/2024
00287YDS5/001	ABBVIE INC	AFS	02/15/2029	2,500,000.00	2,559,862.70	2,571,452.40	11,589.70	09/30/2024
341081GT8/001	FLORIDA POWER & LIGHT CO	AFS	04/15/2029	2,500,000.00	2,619,259.88	2,606,399.85	-12,860.03	09/30/2024
756109CB8/001	REALTY INCOME CORP	AFS	04/15/2029	2,500,000.00	2,476,051.22	2,459,688.77	-16,362.45	09/30/2024
24422EXT1/001	JOHN DEERE CAPITAL CORP	AFS	06/11/2029	2,500,000.00	2,562,540.57	2,579,933.33	17,392.76	09/30/2024
171239AL0/001	CHUBB INA HOLDINGS LLC	AFS	07/15/2029	2,500,000.00	2,571,624.29	2,556,923.65	-14,700.64	09/30/2024
61747YFF7/001	MORGAN STANLEY	AFS	07/20/2029	2,500,000.00	2,576,397.94	2,596,103.17	19,705.23	09/30/2024
40139LBJ1/001	GUARDIAN LIFE GLOBAL	AFS	09/26/2029	2,500,000.00	2,497,431.48	2,490,375.38	-7,056.10	09/30/2024
TOTAL FOR SECURITY TYPE EXCORP				108,778,000.00	107,435,054.33	107,781,212.61	346,158.28	

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SECURITY TYPE: EXFMBS								
3137H5YC5/001	FHLMC	AFS	01/25/2029	2,500,000.00	2,323,245.90	2,331,712.00	8,466.10	09/30/2024
SECURITY TYPE: EXTREAS								
91282CKY6/001	US TREASURY	AFS	06/30/2026	3,500,000.00	3,536,583.70	3,553,457.04	16,873.34	09/30/2024
91282CKZ3/001	US TREASURY	AFS	07/15/2027	3,500,000.00	3,553,651.35	3,572,187.50	18,536.15	09/30/2024
91282CKX8/001	US TREASURY	AFS	06/30/2029	3,500,000.00	3,581,538.96	3,600,214.83	18,675.87	09/30/2024
TOTAL FOR SECURITY TYPE EXTREAS				10,500,000.00	10,671,774.01	10,725,859.37	54,085.36	
SECURITY TYPE: FEDCOUP								
3130APHY4/001	FHLB	AFS	10/15/2024	25,000,000.00	24,095,626.01	24,219,606.25	123,980.24	09/30/2024
3134GXG24/001	FHLMC	AFS	10/21/2024	13,000,000.00	12,946,894.08	12,971,145.20	24,251.12	09/30/2024
3130ASM97/001	FHLB	AFS	10/24/2024	7,500,000.00	7,467,649.16	7,472,319.00	4,669.84	09/30/2024
3130ARTJ0/001	FHLB	AFS	10/25/2024	22,710,000.00	22,329,439.70	22,466,154.33	136,714.63	09/30/2024
3130APJ22/001	FHLB	AFS	10/28/2024	20,000,000.00	19,957,699.18	19,940,190.80	-17,508.38	09/30/2024
3134GXA Z7/001	FHLMC	AFS	11/12/2024	25,000,000.00	23,849,794.83	24,144,829.75	295,034.92	09/30/2024
3136G4W41/001	FNMA	AFS	11/25/2024	20,000,000.00	19,362,513.18	19,410,827.60	48,314.42	09/30/2024
3134GXR63/001	FHLMC	AFS	11/28/2024	10,000,000.00	9,947,803.17	9,979,354.60	31,551.43	09/30/2024
3130ATUR6/001	FHLB	AFS	12/13/2024	10,065,000.00	10,065,416.45	10,063,259.36	-2,157.09	09/30/2024
3134GY5V0/001	FHLMC	AFS	12/18/2024	20,000,000.00	20,000,000.00	20,009,247.20	9,247.20	09/30/2024
3130AQ4B6/001	FHLB	AFS	12/23/2024	30,000,000.00	29,789,614.61	29,765,552.10	-24,062.51	09/30/2024
3130AQ4B6/002	FHLB	AFS	12/23/2024	25,000,000.00	24,820,470.77	24,804,626.75	-15,844.02	09/30/2024
3130APDL6/001	FHLB	AFS	12/30/2024	6,960,000.00	6,771,385.78	6,776,100.72	4,714.94	09/30/2024
3135G05C3/001	FNMA	AFS	12/30/2024	25,000,000.00	24,239,537.96	24,354,562.25	115,024.29	09/30/2024
313385AF3/001	FHLB	AFS	01/06/2025	50,000,000.00	49,348,033.92	49,405,875.00	57,841.08	09/30/2024
3130AUZC1/001	FHLB	AFS	03/14/2025	25,000,000.00	25,045,651.01	25,012,891.00	-32,760.01	09/30/2024
3134GVS N9/001	FHLMC	AFS	04/01/2025	15,000,000.00	15,000,000.00	14,726,493.30	-273,506.70	09/30/2024
3133EPHE8/001	FFCB	AFS	04/28/2025	20,000,000.00	19,993,891.48	19,991,896.80	-1,994.68	09/30/2024
3133EPHE8/002	FFCB	AFS	04/28/2025	8,975,000.00	8,975,968.51	8,971,363.69	-4,604.82	09/30/2024
3134GYR79/001	FHLMC	AFS	05/08/2025	20,000,000.00	20,000,000.00	20,047,477.00	47,477.00	09/30/2024
3130AWER7/001	FHLB	AFS	06/06/2025	41,690,000.00	41,534,878.91	41,845,532.05	310,653.14	09/30/2024
3135G04Z3/001	FNMA	AFS	06/17/2025	20,000,000.00	19,552,344.93	19,487,250.60	-65,094.33	09/30/2024
3135G04Z3/002	FNMA	AFS	06/17/2025	30,000,000.00	29,250,227.12	29,230,875.90	-19,351.22	09/30/2024
3133EPNB7/001	FFCB	AFS	06/20/2025	18,141,000.00	18,073,304.29	18,190,898.63	117,594.34	09/30/2024
3130AW2K5/001	FHLB	AFS	06/23/2025	25,000,000.00	25,000,000.00	24,972,592.00	-27,408.00	09/30/2024
3137EAEU9/001	FHLMC	AFS	07/21/2025	25,000,000.00	24,102,801.37	24,282,055.50	179,254.13	09/30/2024
3133EPRS6/001	FFCB	AFS	07/28/2025	15,000,000.00	14,983,114.52	15,114,393.60	131,279.08	09/30/2024

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3130AWS92/001	FHLB	AFS	09/12/2025	20,000,000.00	19,953,866.73	20,149,600.60	195,733.87	09/30/2024
3133EPVY8/001	FFCB	AFS	09/15/2025	25,000,000.00	24,991,640.35	25,222,688.25	231,047.90	09/30/2024
3137EAEX3/001	FHLMC	AFS	09/23/2025	21,480,000.00	20,748,877.03	20,737,046.54	-11,830.49	09/30/2024
3133EPHF5/001	FFCB	AFS	10/27/2025	25,000,000.00	25,115,560.22	25,055,122.25	-60,437.97	09/30/2024
3133ERPX3/001	FFCB	AFS	11/19/2025	25,000,000.00	25,000,000.00	25,081,639.25	81,639.25	09/30/2024
3133ERMA6/001	FFCB	AFS	04/24/2026	50,000,000.00	49,953,000.00	50,542,859.50	589,859.50	09/30/2024
3133ERKR1/001	FFCB	AFS	07/10/2026	10,000,000.00	10,107,312.74	10,155,382.80	48,070.06	09/30/2024
3133ERML2/001	FFCB	AFS	07/24/2026	10,000,000.00	10,091,585.60	10,128,940.20	37,354.60	09/30/2024
3130AXU63/001	FHLB	AFS	11/17/2026	25,000,000.00	25,232,771.67	25,498,531.25	265,759.58	09/30/2024
3133ERDS7/001	FFCB	AFS	05/06/2027	4,000,000.00	4,038,622.58	4,110,030.48	71,407.90	09/30/2024
3133ERDS7/002	FFCB	AFS	05/06/2027	40,000,000.00	40,386,225.71	41,100,304.80	714,079.09	09/30/2024
3133ELV92/001	FFCB	AFS	07/20/2027	22,925,000.00	20,426,202.58	21,200,288.98	774,086.40	09/30/2024
3130ATHW0/001	FHLB	AFS	09/10/2027	10,505,000.00	10,617,196.81	10,656,304.78	39,107.97	09/30/2024
3130B1BC0/001	FHLB	AFS	06/08/2029	10,000,000.00	10,220,554.34	10,424,397.20	203,842.86	09/30/2024
TOTAL FOR SECURITY TYPE FEDCOUP				872,951,000.00	863,387,477.30	867,720,507.86	4,333,030.56	
SECURITY TYPE: FEDDISC								
313384S83/001	FHLB	AFS	12/11/2024	10,000,000.00	9,904,938.26	9,911,000.00	6,061.74	09/30/2024
SECURITY TYPE: MUNICIPAL								
13063D2S6/001	CALIFORNIA ST	AFS	10/01/2024	15,000,000.00	15,000,000.00	15,000,000.00	0.00	09/30/2024
13063D2S6/002	CALIFORNIA ST	AFS	10/01/2024	12,245,000.00	12,245,000.00	12,245,000.00	0.00	09/30/2024
072024WQ1/001	BAY AREA CA TOLL	AFS	04/01/2025	10,837,000.00	10,791,545.06	10,717,142.78	-74,402.28	09/30/2024
13067WSW3/001	CALIFORNIA WATER RESOURCES	AFS	12/01/2026	10,000,000.00	9,560,379.09	9,429,400.00	-130,979.09	09/30/2024
13063DC48/001	STATE OF CALIFORNIA	AFS	02/01/2028	12,075,000.00	11,199,618.59	11,307,754.50	108,135.91	09/30/2024
13063EBP0/001	CALIFORNIA ST	AFS	09/01/2029	10,000,000.00	10,644,679.08	10,606,000.00	-38,679.08	09/30/2024
TOTAL FOR SECURITY TYPE MUNICIPAL				70,157,000.00	69,441,221.82	69,305,297.28	-135,924.54	
SECURITY TYPE: MUNINAT								
917542QV7/001	STATE OF UTAH	AFS	07/01/2025	2,331,293.42	2,317,643.99	2,316,349.83	-1,294.16	09/30/2024
882723B24/001	TEXAS ST	AFS	10/01/2025	4,000,000.00	3,924,918.61	3,940,760.00	15,841.39	09/30/2024
882723B32/001	TEXAS ST	AFS	10/01/2025	5,000,000.00	4,915,851.96	4,918,150.00	2,298.04	09/30/2024
TOTAL FOR SECURITY TYPE MUNINAT				11,331,293.42	11,158,414.56	11,175,259.83	16,845.27	
SECURITY TYPE: SOL								
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	09/30/2024
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	09/30/2024

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834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	09/30/2024
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	09/30/2024
TOTAL FOR SECURITY TYPE SOL				1,750,000.00	1,750,000.00	1,750,000.00	0.00	
SECURITY TYPE: TREASURY								
91282CDB4/001	US TREASURY	AFS	10/15/2024	25,000,000.00	24,958,036.29	24,959,449.75	1,413.46	09/30/2024
912828G38/001	US TREASURY	AFS	11/15/2024	10,000,000.00	9,963,494.76	9,967,896.00	4,401.24	09/30/2024
912828G38/002	US TREASURY	AFS	11/15/2024	40,000,000.00	39,854,878.63	39,871,584.00	16,705.37	09/30/2024
912797LF2/001	TREASURY	AFS	12/05/2024	50,000,000.00	49,549,010.78	49,591,312.50	42,301.72	09/30/2024
912828J27/001	US TREASURY	AFS	02/15/2025	20,000,000.00	19,794,702.40	19,813,086.00	18,383.60	09/30/2024
912828ZC7/001	US TREASURY	AFS	02/28/2025	10,000,000.00	9,841,091.44	9,864,843.80	23,752.36	09/30/2024
912797KJ5/001	US TREASURY	AFS	03/20/2025	10,000,000.00	9,768,413.59	9,797,998.10	29,584.51	09/30/2024
91282CEH0/001	US TREASURY	AFS	04/15/2025	50,000,000.00	49,466,794.87	49,568,750.00	101,955.13	09/30/2024
912828XB1/001	US TREASURY	AFS	05/15/2025	30,000,000.00	29,564,740.88	29,606,484.30	41,743.42	09/30/2024
91282CEQ0/001	US TREASURY	AFS	05/15/2025	30,000,000.00	29,553,578.22	29,721,386.70	167,808.48	09/30/2024
91282CEY3/001	US TREASURY	AFS	07/15/2025	50,000,000.00	49,586,126.04	49,592,968.50	6,842.46	09/30/2024
912828K74/001	US TREASURY	AFS	08/15/2025	25,000,000.00	24,777,196.90	24,561,328.00	-215,868.90	09/30/2024
91282CGA3/001	US TREASURY	AFS	12/15/2025	50,000,000.00	49,598,041.68	50,082,031.00	483,989.32	09/30/2024
91282CGE5/001	US TREASURY	AFS	01/15/2026	25,000,000.00	24,757,931.90	25,011,718.75	253,786.85	09/30/2024
91282CGL9/001	US TREASURY	AFS	02/15/2026	25,000,000.00	24,788,483.49	25,067,382.75	278,899.26	09/30/2024
91282CKS9/001	US TREASURY	AFS	05/31/2026	25,000,000.00	25,047,742.78	25,457,031.25	409,288.47	09/30/2024
91282CHH7/001	US TREASURY	AFS	06/15/2026	50,000,000.00	49,694,189.48	50,333,984.50	639,795.02	09/30/2024
91282CKY6/002	US TREASURY	AFS	06/30/2026	20,000,000.00	20,324,909.65	20,305,468.80	-19,440.85	09/30/2024
91282CHM6/001	US TREASURY	AFS	07/15/2026	25,000,000.00	24,915,701.58	25,342,773.50	427,071.92	09/30/2024
91282CKV2/001	US TREASURY	AFS	06/15/2027	20,000,000.00	20,601,774.13	20,533,593.80	-68,180.33	09/30/2024
TOTAL FOR SECURITY TYPE TREASURY				590,000,000.00	586,406,839.49	589,051,072.00	2,644,232.51	
TOTAL FOR PORTFOLIO POOL				1,699,587,293.42	1,684,157,400.33	1,691,475,714.44	7,318,314.11	