

BOOK VALUE VS MARKET REPORT

Solano County Treasurer
INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 12/31/2021

<u>SECURITY ID/LOT NO.</u>	<u>DESCRIPTION</u>	<u>FAS115 CLASS</u>	<u>MATURITY/ CALL DATE</u>	<u>PAR VALUE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>MARKET GAIN/LOSS</u>	<u>MARKET DATE</u>
PORTFOLIO: POOL								
SECURITY TYPE: CD								
06367CPM3/001	BANK OF MONTREAL CHICAGO	AFS	04/19/2022	25,000,000.00	25,000,000.00	24,996,725.00	-3,275.00	12/31/2021
13606CRS5/001	CIBCNY	AFS	04/19/2022	25,000,000.00	25,000,000.00	25,000,875.00	875.00	12/31/2021
89114WFE0/001	TORONTO DOMIN	AFS	04/19/2022	25,000,000.00	25,000,000.00	24,994,750.00	-5,250.00	12/31/2021
22535C3H2/001	CREDIT AGRI C	AFS	07/08/2022	25,000,000.00	25,000,000.00	24,979,125.00	-20,875.00	12/31/2021
55380TYA2/001	MUFG BANK LTD	AFS	10/20/2022	25,000,000.00	25,000,000.00	24,971,350.00	-28,650.00	12/31/2021
TOTAL FOR SECURITY TYPE CD				125,000,000.00	125,000,000.00	124,942,825.00	-57,175.00	
SECURITY TYPE: CORP								
90331HPC1/002	US BANK NA CINCINNATI	AFS	04/22/2022	4,000,000.00	4,013,043.58	4,028,636.84	15,593.26	12/31/2021
89236TGZ2/001	TOYOTA MTR CR	AFS	05/26/2022	10,000,000.00	10,040,265.42	10,031,480.70	-8,784.72	12/31/2021
67066GAK0/001	NVIDIA	AFS	06/15/2022	5,000,000.00	4,974,976.74	4,964,353.75	-10,622.99	12/31/2021
17329Q4X5/001	CITIBANK	AFS	07/21/2022	5,000,000.00	5,000,000.00	4,892,422.15	-107,577.85	12/31/2021
92826CAG7/001	VISA INC	AFS	09/15/2022	10,000,000.00	9,992,303.23	10,106,064.10	113,760.87	12/31/2021
931142DH3/001	WALMART INC	AFS	01/11/2023	10,000,000.00	10,221,570.10	10,220,251.90	-1,318.20	12/31/2021
46124HAA4/001	INTUIT INC	AFS	07/15/2023	5,964,000.00	5,990,767.11	5,945,903.43	-44,863.68	12/31/2021
89236THF5/001	TOYOTA MOTOR CREDIT CORP	AFS	08/14/2023	20,000,000.00	20,064,518.50	19,928,242.00	-136,276.50	12/31/2021
904764BJ5/001	UNILEVER	AFS	09/14/2023	2,000,000.00	1,991,204.28	1,987,539.50	-3,664.78	12/31/2021
023135BW5/001	AMAZON.COM	AFS	05/12/2024	6,000,000.00	5,966,172.31	5,942,290.32	-23,881.99	12/31/2021
TOTAL FOR SECURITY TYPE CORP				77,964,000.00	78,254,821.27	78,047,184.69	-207,636.58	
SECURITY TYPE: FEDCOUP								
3135G0S38/001	FNMA	AFS	01/05/2022	9,500,000.00	9,501,749.43	9,501,020.87	-728.56	12/31/2021
313378CR0/001	FHLB	AFS	03/11/2022	30,000,000.00	30,123,059.48	30,121,662.90	-1,396.58	12/31/2021
313378CR0/002	FHLB	AFS	03/11/2022	20,000,000.00	20,081,564.00	20,081,108.60	-455.40	12/31/2021
3130AMEE8/001	FHLB	AFS	05/04/2022	22,650,000.00	22,649,183.30	22,638,046.24	-11,137.06	12/31/2021
3134GVJ66/001	FHLMC	AFS	06/08/2022	20,000,000.00	19,998,540.86	20,005,351.40	6,810.54	12/31/2021
313379Q69/001	FHLB	AFS	06/10/2022	10,000,000.00	10,011,938.98	10,082,625.60	70,686.62	12/31/2021
313379Q69/002	FHLB	AFS	06/10/2022	20,000,000.00	20,166,059.71	20,165,251.20	-808.51	12/31/2021
3137EAET2/001	FHLMC	AFS	07/25/2022	25,000,000.00	24,992,447.35	24,986,940.25	-5,507.10	12/31/2021
3135G05P4/001	FNMA	AFS	08/03/2022	9,842,000.00	9,852,741.62	9,785,674.33	-67,067.29	12/31/2021
880591EN8/001	TVA	AFS	08/15/2022	10,000,000.00	10,112,361.30	10,099,501.70	-12,859.60	12/31/2021
880591EN8/003	TVA	AFS	08/15/2022	10,000,000.00	10,112,688.75	10,099,501.70	-13,187.05	12/31/2021
3133EM3N0/002	FFCB	AFS	08/25/2022	25,000,000.00	25,000,000.00	24,994,188.50	-5,811.50	12/31/2021

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313380GJ0/001	FHLB	AFS	09/09/2022	5,000,000.00	5,057,641.06	5,060,187.90	2,546.84	12/31/2021
3133EL6R0/001	FFCB	AFS	09/09/2022	30,000,000.00	29,997,357.10	29,972,756.10	-24,601.00	12/31/2021
3133EMD66/001	FFCB	AFS	09/15/2022	20,000,000.00	19,998,585.60	19,995,992.60	-2,593.00	12/31/2021
3134GW6E1/001	FHLMC	AFS	11/02/2022	20,000,000.00	20,000,000.00	19,869,311.20	-130,688.80	12/31/2021
3137EAEQ8/001	FHLMC	AFS	04/20/2023	20,000,000.00	20,007,690.47	19,955,308.40	-52,382.07	12/31/2021
3137EAEQ8/002	FHLMC	AFS	04/20/2023	10,000,000.00	10,010,914.87	9,977,654.20	-33,260.67	12/31/2021
3137EAEQ8/003	FHLMC	AFS	04/20/2023	17,992,000.00	17,983,576.79	17,951,795.44	-31,781.35	12/31/2021
3137EAEQ8/004	FHLMC	AFS	04/20/2023	25,000,000.00	24,956,216.29	24,944,135.50	-12,080.79	12/31/2021
3133ENDK3/001	FFCB	AFS	06/08/2023	25,000,000.00	24,929,295.89	24,922,568.50	-6,727.39	12/31/2021
3137EAEN5/001	FHLMC	AFS	06/19/2023	20,000,000.00	20,755,371.27	20,629,246.80	-126,124.47	12/31/2021
3133EM3S9/002	FFCB	AFS	06/26/2023	25,000,000.00	25,006,666.79	24,948,709.00	-57,957.79	12/31/2021
3137EAES4/001	FHLMC	AFS	06/26/2023	30,000,000.00	29,939,394.37	29,858,155.80	-81,238.57	12/31/2021
3134GVQS0/001	FHLMC	AFS	06/28/2023	25,000,000.00	25,000,000.00	24,807,845.75	-192,154.25	12/31/2021
3135G05G4/001	FNMA	AFS	07/10/2023	10,000,000.00	10,014,604.70	9,946,404.50	-68,200.20	12/31/2021
3133ENEY2/001	FFCB	AFS	07/24/2023	25,000,000.00	24,958,403.30	24,942,217.50	-16,185.80	12/31/2021
3133ENEY2/002	FFCB	AFS	07/24/2023	25,000,000.00	24,936,661.33	24,942,217.50	5,556.17	12/31/2021
3137EAEW5/001	FHLMC	AFS	09/08/2023	10,000,000.00	10,006,556.87	9,933,104.50	-73,452.37	12/31/2021
3134GVS9/001	FHLMC	AFS	07/01/2024	15,000,000.00	15,000,000.00	14,821,336.35	-178,663.65	12/31/2021
TOTAL FOR SECURITY TYPE FEDCOUP				569,984,000.00	571,161,271.48	570,039,820.83	-1,121,450.65	
SECURITY TYPE: MUNICIPAL								
76913CAW9/001	RIVERSIDE CO-TXBL-REV	AFS	02/15/2022	1,000,000.00	1,000,000.00	1,002,110.00	2,110.00	12/31/2021
13063DLY2/001	CALIFORNIA STATE -TXBL-A	AFS	04/01/2022	5,000,000.00	5,007,981.84	5,025,800.00	17,818.16	12/31/2021
13034AL32/001	CA STATE INFRASTRUCTURE BANK	AFS	10/01/2022	3,000,000.00	3,000,000.00	2,994,660.00	-5,340.00	12/31/2021
TOTAL FOR SECURITY TYPE MUNICIPAL				9,000,000.00	9,007,981.84	9,022,570.00	14,588.16	
SECURITY TYPE: MUNINAT								
5946107Z4/001	MICHIGAN STATE TXBL REF A	AFS	05/15/2022	3,000,000.00	3,003,939.64	3,025,980.00	22,040.36	12/31/2021
34153QUA2/001	FLORIDA STATE BOARD OF EDUCATION	AFS	06/01/2022	10,000,000.00	10,000,000.00	9,993,700.00	-6,300.00	12/31/2021
6446827E0/001	NEW HAMPSHIRE STATE GOB	AFS	12/01/2023	12,295,000.00	12,295,000.00	12,148,566.55	-146,433.45	12/31/2021
574193UG1/001	MARYLAND STATE	AFS	03/01/2024	5,000,000.00	5,000,000.00	4,931,300.00	-68,700.00	12/31/2021
97705MUJ2/001	WISCONSIN STATE	AFS	05/01/2024	3,500,000.00	3,499,158.81	3,460,590.00	-38,568.81	12/31/2021
TOTAL FOR SECURITY TYPE MUNINAT				33,795,000.00	33,798,098.45	33,560,136.55	-237,961.90	
SECURITY TYPE: SOL								
834SCFCP7J/001	SOLANO CTY 2013 COPS	AFS	11/15/2022	390,000.00	390,000.00	390,000.00	0.00	12/30/2021

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834SCFCP7K/001	SOLANO CTY 2013 COPS	AFS	11/15/2023	405,000.00	405,000.00	405,000.00	0.00	12/31/2021
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	12/31/2021
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	12/31/2021
834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	12/31/2021
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	12/31/2021
TOTAL FOR SECURITY TYPE SOL				2,545,000.00	2,545,000.00	2,545,000.00	0.00	
SECURITY TYPE: SUPRA								
459058JV6/001	INT BK RECON & DEVELOP	AFS	04/20/2023	19,650,000.00	19,628,583.39	19,529,319.92	-99,263.47	12/31/2021
4581X0CC0/001	INTER-AMERICAN DEVEL BK	AFS	10/04/2023	10,000,000.00	10,480,201.12	10,397,349.00	-82,852.12	12/31/2021
TOTAL FOR SECURITY TYPE SUPRA				29,650,000.00	30,108,784.51	29,926,668.92	-182,115.59	
SECURITY TYPE: TREASURY								
91282ZG8/001	US TREASURY	AFS	03/31/2022	25,000,000.00	25,015,156.61	25,016,950.00	1,793.39	12/31/2021
9128286M7/001	US TREASURY	AFS	04/15/2022	25,000,000.00	25,149,219.69	25,149,200.00	-19.69	12/31/2021
9128286M7/002	US TREASURY	AFS	04/15/2022	20,000,000.00	20,121,854.53	20,119,360.00	-2,494.53	12/31/2021
912828ZR4/001	US TREASURY	AFS	05/31/2022	25,000,000.00	24,997,100.64	24,996,100.00	-1,000.64	12/31/2021
912828ZR4/002	US TREASURY	AFS	05/31/2022	75,000,000.00	75,015,282.95	74,988,300.00	-26,982.95	12/31/2021
912796R50/001	TREASURY BILL	AFS	06/30/2022	25,000,000.00	24,978,003.75	24,977,125.00	-878.75	12/31/2021
912828ZX1/001	US TREASURY	AFS	06/30/2022	25,000,000.00	25,006,269.08	24,990,225.00	-16,044.08	12/31/2021
912828ZX1/002	US TREASURY	AFS	06/30/2022	50,000,000.00	50,013,496.82	49,980,450.00	-33,046.82	12/31/2021
9128287C8/001	US TREASURY	AFS	07/15/2022	10,000,000.00	10,089,370.24	10,080,080.00	-9,290.24	12/31/2021
9128287C8/002	U S TREASURY	AFS	07/15/2022	50,000,000.00	50,434,631.82	50,400,400.00	-34,231.82	12/31/2021
912828TJ9/001	US TREASURY	AFS	08/15/2022	50,000,000.00	50,488,843.40	50,427,750.00	-61,093.40	12/31/2021
912828TJ9/002	US TREASURY	AFS	08/15/2022	50,000,000.00	50,449,263.88	50,427,750.00	-21,513.88	12/31/2021
91282CAG6/001	US TREASURY	AFS	08/31/2022	25,000,000.00	24,996,152.17	24,978,525.00	-17,627.17	12/31/2021
91282CAN1/001	US TREASURY	AFS	09/30/2022	25,000,000.00	25,006,625.11	24,966,800.00	-39,825.11	12/31/2021
91282CAX9/001	US TREASURY	AFS	11/30/2022	40,000,000.00	40,001,228.83	39,909,360.00	-91,868.83	12/31/2021
912828YW4/001	US TREASURY	AFS	12/15/2022	25,000,000.00	25,349,761.06	25,294,925.00	-54,836.06	12/31/2021
912828ZP8/001	US TREASURY	AFS	05/15/2023	30,000,000.00	29,989,487.90	29,828,910.00	-160,577.90	12/31/2021
91282CCD1/001	US TREASURY	AFS	05/31/2023	30,000,000.00	29,981,955.66	29,814,840.00	-167,115.66	12/31/2021
912828ZU7/001	US TREASURY	AFS	06/15/2023	25,000,000.00	25,032,469.07	24,884,775.00	-147,694.07	12/31/2021
91282CBA8/001	US TREASURY	AFS	12/15/2023	30,000,000.00	29,911,561.00	29,658,990.00	-252,571.00	12/31/2021
TOTAL FOR SECURITY TYPE TREASURY				660,000,000.00	662,027,734.21	660,890,815.00	-1,136,919.21	

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			TOTAL FOR PORTFOLIO POOL	1,507,938,000.00	1,511,903,691.76	1,508,975,020.99	-2,928,670.77	
