

BOOK VALUE VS MARKET REPORT

Solano County Treasurer
INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 06/30/2020

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								
65558TPL3/001	NORDEA BANK ABP NEW YORK	AFS	08/14/2020	20,000,000.00	20,000,000.00	20,042,960.00	42,960.00	06/30/2020
SECURITY TYPE: CORP								
06406HDD8/001	BANK OF NY MELLON CORP	AFS	07/17/2020	10,000,000.00	10,000,000.00	10,008,934.40	8,934.40	06/30/2020
458140AQ3/001	INTEL CORP	AFS	07/29/2020	20,000,000.00	19,997,612.34	20,033,017.80	35,405.46	06/30/2020
023135AT3/001	AMAZON.COM INC	AFS	08/21/2020	10,000,000.00	9,990,049.40	10,023,825.30	33,775.90	06/30/2020
023135AT3/002	AMAZON.COM INC	AFS	08/21/2020	1,905,000.00	1,903,724.99	1,909,538.72	5,813.73	06/30/2020
25468PDE3/001	WALT DISNEY ENTERPRISES	AFS	09/17/2020	20,000,000.00	19,996,667.03	20,064,071.40	67,404.37	06/30/2020
17325FAJ7/001	CITIBANK N.A.	AFS	09/20/2020	4,700,000.00	4,703,293.48	4,718,122.78	14,829.30	06/30/2020
191216BT6/001	COCA COLA CO	AFS	10/27/2020	10,000,000.00	9,970,613.95	10,049,571.90	78,957.95	06/30/2020
69353RFH6/001	PNC BANK NA	AFS	12/23/2020	3,492,000.00	3,505,495.85	3,527,389.25	21,893.40	06/30/2020
037833BS8/001	APPLE INC	AFS	01/23/2021	10,000,000.00	9,944,942.60	10,109,770.20	164,827.60	06/30/2020
06051GFW4/001	BANK OF AMERICA CORP	AFS	04/19/2021	3,170,000.00	3,166,295.20	3,226,107.22	59,812.02	06/30/2020
06051GFW4/002	BANK OF AMERICA CORP	AFS	04/19/2021	20,000,000.00	19,990,092.63	20,353,988.80	363,896.17	06/30/2020
89236TEX9/001	TOYOTA MOTOR CREDIT CORP	AFS	04/26/2021	4,000,000.00	3,997,605.54	3,987,446.16	-10,159.38	06/30/2020
949746SA0/001	WELLS FARGO & COMPANY	AFS	07/26/2021	15,000,000.00	15,058,462.66	15,261,104.10	202,641.44	06/30/2020
438516BM7/001	HONEYWELL INTERNATIONAL	AFS	11/01/2021	20,380,000.00	20,300,019.88	20,767,447.85	467,427.97	06/30/2020
90331HPC1/002	US BANK NA CINCINNATI	AFS	04/22/2022	4,000,000.00	4,063,917.83	4,165,761.68	101,843.85	06/30/2020
92826CAG7/001	VISA INC	AFS	09/15/2022	10,000,000.00	9,976,391.69	10,391,962.30	415,570.61	06/30/2020
TOTAL FOR SECURITY TYPE CORP				166,647,000.00	166,565,185.07	168,598,059.86	2,032,874.79	
SECURITY TYPE: FEDCOUP								
3133ELWF7/001	FFCB	AFS	07/13/2020	20,000,000.00	20,000,000.00	19,996,716.40	-3,283.60	06/30/2020
3130AGQU2/001	FHLB	AFS	07/15/2020	20,000,000.00	20,000,000.00	20,014,801.60	14,801.60	06/30/2020
3135G0T60/001	FNMA	AFS	07/30/2020	5,527,000.00	5,523,018.34	5,533,118.89	10,100.55	06/30/2020
313370US5/001	FHLB	AFS	09/11/2020	15,000,000.00	15,003,076.00	15,077,995.95	74,919.95	06/30/2020
313370US5/002	FHLB	AFS	09/11/2020	15,000,000.00	15,010,830.76	15,077,995.95	67,165.19	06/30/2020
742651DV1/001	PRIVATE EXPORT FUNDING	AFS	09/15/2020	11,486,000.00	11,500,448.44	11,537,252.48	36,804.04	06/30/2020
3134GVMW5/001	FHLMC	AFS	10/27/2020	10,000,000.00	10,000,000.00	10,001,705.50	1,705.50	06/30/2020
880591EL2/001	TENNESSEE VALLEY AUTHORITY	AFS	02/15/2021	20,000,000.00	20,275,079.87	20,453,249.60	178,169.73	06/30/2020
3130AF3M7/001	FHLB	AFS	04/15/2021	17,375,000.00	17,392,722.91	17,751,291.42	358,568.51	06/30/2020
3134GVRD2/001	FHLMC	AFS	05/04/2021	20,000,000.00	20,000,000.00	20,003,770.60	3,770.60	06/30/2020
3135G0K69/001	FNMA	AFS	05/06/2021	4,442,000.00	4,479,160.99	4,481,982.53	2,821.54	06/30/2020
3133EJNS4/001	FFCB	AFS	05/10/2021	14,500,000.00	14,631,654.04	14,807,014.73	175,360.69	06/30/2020

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3134GVVV7/001	FHLMC	AFS	05/17/2021	10,000,000.00	10,000,000.00	9,994,111.10	-5,888.90	06/30/2020
3130A1W95/001	FHLB	AFS	06/11/2021	19,450,000.00	19,462,297.23	19,815,386.73	353,089.50	06/30/2020
3130A1W95/002	FHLB	AFS	06/11/2021	10,000,000.00	10,059,392.89	10,187,859.50	128,466.61	06/30/2020
3130A1W95/003	FHLB	AFS	06/11/2021	2,985,000.00	3,031,490.10	3,041,076.06	9,585.96	06/30/2020
313379RB7/001	FHLB	AFS	06/11/2021	5,000,000.00	5,073,093.65	5,075,251.15	2,157.50	06/30/2020
3133ELTP9/001	FFCB	AFS	06/16/2021	20,000,000.00	20,041,752.82	20,056,962.20	15,209.38	06/30/2020
3133EJSA8/001	FFCB	AFS	06/21/2021	3,100,000.00	3,163,615.49	3,175,896.03	12,280.54	06/30/2020
3134GVQS0/001	FHLMC	AFS	06/28/2021	25,000,000.00	25,000,000.00	25,007,809.50	7,809.50	06/30/2020
3134GV2M9/001	FHLMC	AFS	06/30/2021	10,000,000.00	10,000,000.00	9,995,241.80	-4,758.20	06/30/2020
3134GVS9/001	FHLMC	AFS	07/01/2021	15,000,000.00	15,000,000.00	14,997,150.00	-2,850.00	06/30/2020
3130AGLD5/001	FHLB	AFS	07/07/2021	20,000,000.00	20,340,157.66	20,337,430.00	-2,727.66	06/30/2020
3130A8QS5/001	FHLB	AFS	07/14/2021	11,525,000.00	11,465,435.99	11,637,403.32	171,967.33	06/30/2020
3137EAEC9/001	FHLMC	AFS	08/12/2021	6,680,000.00	6,749,839.39	6,751,047.75	1,208.36	06/30/2020
3135G0N82/001	FNMA	AFS	08/17/2021	10,885,000.00	11,015,534.30	11,014,749.42	-784.88	06/30/2020
3134GVS41/001	FHLMC	AFS	08/27/2021	25,000,000.00	25,000,000.00	25,005,061.50	5,061.50	06/30/2020
313378JP7/001	FHLB	AFS	09/10/2021	20,000,000.00	20,195,420.65	20,495,985.00	300,564.35	06/30/2020
313378JP7/002	FHLB	AFS	09/10/2021	26,260,000.00	26,885,899.79	26,911,228.30	25,328.51	06/30/2020
313383ZU8/001	FHLB	AFS	09/10/2021	13,000,000.00	13,029,806.05	13,423,501.78	393,695.73	06/30/2020
3130AJGL7/001	FHLB	AFS	10/01/2021	10,000,000.00	10,000,000.00	10,009,802.80	9,802.80	06/30/2020
3135G0Q89/001	FNMA	AFS	10/07/2021	5,000,000.00	5,048,789.28	5,074,902.95	26,113.67	06/30/2020
3135G0Q89/002	FNMA	AFS	10/07/2021	20,000,000.00	20,292,793.94	20,299,611.80	6,817.86	06/30/2020
3130AF5B9/001	FHLB	AFS	10/12/2021	5,000,000.00	5,171,636.27	5,179,996.95	8,360.68	06/30/2020
3133EKY75/001	FFCB	AFS	10/15/2021	4,250,000.00	4,294,620.52	4,315,967.78	21,347.26	06/30/2020
313376C94/001	FHLB	AFS	12/10/2021	6,000,000.00	6,199,461.26	6,206,151.66	6,690.40	06/30/2020
3133EJ3B3/001	FFCB	AFS	12/17/2021	10,800,000.00	11,175,967.50	11,209,020.30	33,052.80	06/30/2020
3130AHSR5/001	FHLB	AFS	12/20/2021	25,000,000.00	25,010,454.15	25,506,510.25	496,056.10	06/30/2020
3130AHSR5/002	FHLB	AFS	12/20/2021	10,435,000.00	10,603,996.04	10,646,417.38	42,421.34	06/30/2020
3130AHSR5/003	FHLB	AFS	12/20/2021	10,000,000.00	10,185,980.17	10,202,604.10	16,623.93	06/30/2020
3130AHSR5/004	FHLB	AFS	12/20/2021	25,000,000.00	25,447,356.66	25,506,510.25	59,153.59	06/30/2020
3130AHSR5/005	FHLB	AFS	12/20/2021	15,000,000.00	15,261,763.66	15,303,906.15	42,142.49	06/30/2020
3130AHSR5/006	FHLB	AFS	12/20/2021	5,000,000.00	5,096,555.99	5,101,302.05	4,746.06	06/30/2020
3135G0S38/001	FNMA	AFS	01/05/2022	9,500,000.00	9,741,841.17	9,760,323.85	18,482.68	06/30/2020
3134GVJ66/001	FHLMC	AFS	06/08/2022	20,000,000.00	19,993,440.92	19,980,133.00	-13,307.92	06/30/2020
313379Q69/001	FHLB	AFS	06/10/2022	10,000,000.00	10,052,782.94	10,359,284.30	306,501.36	06/30/2020
313380GJ0/001	FHLB	AFS	09/09/2022	5,000,000.00	5,182,966.24	5,193,479.70	10,513.46	06/30/2020
3137EAEQ8/001	FHLMC	AFS	04/20/2023	20,000,000.00	20,016,659.48	20,054,568.60	37,909.12	06/30/2020

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TOTAL FOR SECURITY TYPE FEDCOUP				643,200,000.00	648,106,793.55	651,570,540.66	3,463,747.11	
SECURITY TYPE: MUNICIPAL								
83412PDY5/001	SOLANO CTY CA CMNTY COLLEGE DISTR	AFS	08/01/2020	5,460,000.00	5,463,400.31	5,468,244.60	4,844.29	06/30/2020
79730PDE2/001	SAN DIEGO CA REDEVELOPMENT AGENCY	AFS	09/01/2020	10,000,000.00	10,098,019.27	10,110,200.00	12,180.73	06/30/2020
13066YTY5/001	CA STATE DEPT OF WATER RESOURCES	AFS	11/01/2020	1,168,874.22	1,161,852.99	1,180,562.96	18,709.97	06/30/2020
79771PZ65/001	SAN FRANCISCO CITY & CNTY CA REDEV AUTH	AFS	02/01/2021	7,855,000.00	8,123,697.67	8,218,922.15	95,224.48	06/30/2020
76913CAV1/001	RIVERSIDE CO-TXBL-REV	AFS	02/15/2021	1,000,000.00	1,000,000.00	1,003,740.00	3,740.00	06/30/2020
899154AT5/001	TULARE CO PENSN-TXBLE	AFS	06/01/2021	5,000,000.00	5,000,000.00	5,066,000.00	66,000.00	06/30/2020
797398DK7/001	SAN DIEGO CTY CA PENSION OBLIGATION	AFS	08/15/2021	10,905,000.00	11,345,011.45	11,475,767.70	130,756.25	06/30/2020
76913CAW9/001	RIVERSIDE CO-TXBL-REV	AFS	02/15/2022	1,000,000.00	1,000,000.00	1,011,380.00	11,380.00	06/30/2020
13063DLY2/001	CALIFORNIA STATE -TXBL-A	AFS	04/01/2022	5,000,000.00	5,055,686.64	5,150,000.00	94,313.36	06/30/2020
TOTAL FOR SECURITY TYPE MUNICIPAL				47,388,874.22	48,247,668.33	48,684,817.41	437,149.08	
SECURITY TYPE: MUNINAT								
010411CM6/001	ALABAMA STATE TXBL - SER B	AFS	11/01/2020	4,720,000.00	4,720,000.00	4,753,417.60	33,417.60	06/30/2020
68607VJ97/001	OREGON ST LOTTERY REVENUE	AFS	04/01/2021	1,350,000.00	1,359,102.62	1,368,481.50	9,378.88	06/30/2020
5946107Z4/001	MICHIGAN STATE TXBL REF A	AFS	05/15/2022	3,000,000.00	3,020,128.14	3,123,000.00	102,871.86	06/30/2020
TOTAL FOR SECURITY TYPE MUNINAT				9,070,000.00	9,099,230.76	9,244,899.10	145,668.34	
SECURITY TYPE: SOL								
834SCFCP7H/001	SOLANO CTY 2013 COPS	AFS	11/15/2020	365,000.00	365,000.00	365,000.00	0.00	06/30/2020
834SCFCP7I/001	SOLANO CTY 2013 COPS	AFS	11/15/2021	380,000.00	380,000.00	380,000.00	0.00	06/30/2020
834SCFCP7J/001	SOLANO CTY 2013 COPS	AFS	11/15/2022	390,000.00	390,000.00	390,000.00	0.00	06/30/2020
834SCFCP7K/001	SOLANO CTY 2013 COPS	AFS	11/15/2023	405,000.00	405,000.00	405,000.00	0.00	06/30/2020
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	06/30/2020
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	06/30/2020
834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	06/30/2020
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	06/30/2020
TOTAL FOR SECURITY TYPE SOL				3,290,000.00	3,290,000.00	3,290,000.00	0.00	
SECURITY TYPE: SOV								
459058EW9/001	IBRD	AFS	03/09/2021	10,000,000.00	10,083,971.52	10,099,593.50	15,621.98	06/30/2020
4581X0DB1/002	INTER-AMERICAN DEVEL BK	AFS	04/19/2021	20,000,000.00	20,142,790.45	20,374,445.60	231,655.15	06/30/2020
4581X0DB1/003	INTER-AMERICAN DEVEL BK	AFS	04/19/2021	12,978,000.00	13,213,260.01	13,220,977.75	7,717.74	06/30/2020

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TOTAL FOR SECURITY TYPE SOV				42,978,000.00	43,440,021.98	43,695,016.85	254,994.87	
SECURITY TYPE: SUPRA								
4581X0DB1/001	INTER-AMERICAN DEVEL BK	AFS	04/19/2021	20,000,000.00	20,059,056.55	20,374,445.60	315,389.05	06/30/2020
459058GH0/001	IBRD	AFS	07/23/2021	10,000,000.00	10,112,592.14	10,265,700.00	153,107.86	06/30/2020
TOTAL FOR SECURITY TYPE SUPRA				30,000,000.00	30,171,648.69	30,640,145.60	468,496.91	
SECURITY TYPE: TREASURY								
9128282J8/001	U S TREASURY	AFS	07/15/2020	25,000,000.00	24,998,711.91	25,012,775.00	14,063.09	06/30/2020
912828VVP/001	U S TREASURY	AFS	08/31/2020	20,000,000.00	19,993,209.16	20,064,420.00	71,210.84	06/30/2020
912796XH7/001	U S TREASURY	AFS	09/03/2020	25,000,000.00	24,994,583.33	24,993,675.00	-908.33	06/30/2020
9128282V1/001	U S TREASURY	AFS	09/15/2020	20,000,000.00	19,963,032.74	20,049,320.00	86,287.26	06/30/2020
9127962H1/001	U S TREASURY	AFS	09/24/2020	25,000,000.00	24,992,833.33	24,991,450.00	-1,383.33	06/30/2020
9128282Z2/001	U S TREASURY	AFS	10/15/2020	25,000,000.00	24,956,056.54	25,103,800.00	147,743.46	06/30/2020
912828WG1/001	U S TREASURY	AFS	04/30/2021	10,000,000.00	10,055,444.55	10,171,880.00	116,435.45	06/30/2020
9128284P2/001	U S TREASURY	AFS	05/15/2021	40,000,000.00	40,356,440.12	40,850,000.00	493,559.88	06/30/2020
9128286V7/001	U S TREASURY	AFS	05/31/2021	25,000,000.00	25,116,333.01	25,445,300.00	328,966.99	06/30/2020
912828WR7/001	U S TREASURY	AFS	06/30/2021	20,000,000.00	19,953,906.83	20,386,720.00	432,813.17	06/30/2020
912828Y20/001	U S TREASURY	AFS	07/15/2021	20,000,000.00	20,066,882.64	20,507,040.00	440,157.36	06/30/2020
9128282F6/001	U S TREASURY	AFS	08/31/2021	20,000,000.00	19,783,703.53	20,218,760.00	435,056.47	06/30/2020
912828D72/001	U S TREASURY	AFS	08/31/2021	30,000,000.00	29,961,503.63	30,636,330.00	674,826.37	06/30/2020
TOTAL FOR SECURITY TYPE TREASURY				305,000,000.00	305,192,641.32	308,431,470.00	3,238,828.68	
TOTAL FOR PORTFOLIO POOL				1,267,573,874.22	1,274,113,189.70	1,284,197,909.48	10,084,719.78	