

BOOK VALUE VS MARKET REPORT

Solano County Treasurer

INVESTMENT PORTFOLIO ACCOUNTING 24.2.0

LAST INTEREST ACCRUAL DATE: 06/30/2024

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								
166764BW9/001	CHEVRON CORP	AFS	05/11/2025	8,753,000.00	8,674,739.49	8,474,116.82	-200,622.67	06/28/2024
037833BG4/001	APPLE INC	AFS	05/13/2025	5,000,000.00	4,938,573.73	4,914,623.70	-23,950.03	06/28/2024
427866AU2/001	HERSHEY	AFS	05/21/2025	10,000,000.00	9,789,159.00	9,784,911.30	-4,247.70	06/28/2024
94988J6B8/001	WELLS FARGO BANK	AFS	08/01/2025	10,000,000.00	9,994,499.43	10,013,319.50	18,820.07	06/28/2024
594918BJ2/001	MICROSOFT CORP	AFS	08/03/2025	11,400,000.00	11,424,523.84	11,117,946.33	-306,577.51	06/28/2024
17275RBC5/001	CISCO	AFS	02/28/2026	5,000,000.00	4,858,165.05	4,833,016.65	-25,148.40	06/28/2024
89236TKT1/001	TOYOTA MTR CR	AFS	05/18/2026	5,000,000.00	4,967,779.13	4,935,743.25	-32,035.88	06/28/2024
931142ER0/001	WALMART INC	AFS	08/17/2026	10,000,000.00	9,332,291.73	9,218,310.50	-113,981.23	06/28/2024
931142ER0/002	WALMART INC	AFS	08/17/2026	11,760,000.00	10,974,775.08	10,840,733.15	-134,041.93	06/28/2024
037833DB3/001	APPLE INC	AFS	06/12/2027	5,000,000.00	4,804,453.64	4,722,979.75	-81,473.89	06/28/2024
TOTAL FOR SECURITY TYPE CORP				81,913,000.00	79,758,960.12	78,855,700.95	-903,259.17	
SECURITY TYPE: FEDCOUP								
3134GVS9/001	FHLMC	AFS	07/01/2024	15,000,000.00	15,000,000.00	14,482,506.30	-517,493.70	06/28/2024
3130ASME6/001	FHLB	AFS	07/08/2024	40,000,000.00	39,997,440.10	39,977,656.40	-19,783.70	06/28/2024
3130ASME6/002	FHLB	AFS	07/08/2024	20,000,000.00	19,990,568.25	19,988,828.20	-1,740.05	06/28/2024
3130APHY4/001	FHLB	AFS	07/15/2024	25,000,000.00	23,882,527.70	23,712,326.00	-170,201.70	06/28/2024
3134GXG24/001	FHLMC	AFS	07/21/2024	13,000,000.00	12,930,433.98	12,846,923.05	-83,510.93	06/28/2024
3130ASM97/001	FHLB	AFS	07/24/2024	7,500,000.00	7,457,686.16	7,407,849.97	-49,836.19	06/28/2024
3130ARTJ0/001	FHLB	AFS	07/25/2024	22,710,000.00	22,213,154.30	22,272,184.13	59,029.83	06/28/2024
3130APJ22/001	FHLB	AFS	07/28/2024	20,000,000.00	19,817,549.64	19,682,649.40	-134,900.24	06/28/2024
3133EL3R3/001	FFCB	AFS	08/12/2024	9,000,000.00	8,976,876.07	8,942,451.21	-34,424.86	06/28/2024
3134GXA7/001	FHLMC	AFS	08/12/2024	25,000,000.00	23,597,846.40	23,556,514.50	-41,331.90	06/28/2024
3130AGWK7/001	FHLB	AFS	08/15/2024	12,565,000.00	12,507,013.92	12,503,187.61	-3,826.31	06/28/2024
313384C23/001	FHLB	AFS	08/15/2024	40,000,000.00	39,741,503.51	39,720,800.00	-20,703.51	06/28/2024
3133ENG20/001	FFCB	AFS	08/15/2024	25,000,000.00	24,960,791.77	24,928,517.50	-32,274.27	06/28/2024
3136G4W41/001	FNMA	AFS	08/25/2024	20,000,000.00	19,183,898.29	19,024,429.80	-159,468.49	06/28/2024
3133EL5D2/001	FFCB	AFS	08/26/2024	5,000,000.00	4,982,915.06	4,957,797.70	-25,117.36	06/28/2024
3133ENJ84/001	FFCB	AFS	08/26/2024	20,360,000.00	20,338,218.55	20,288,132.05	-50,086.50	06/28/2024
3130ASZH5/001	FHLB	AFS	08/28/2024	30,000,000.00	29,974,145.49	29,921,543.40	-52,602.09	06/28/2024
3134GXR63/001	FHLMC	AFS	08/28/2024	10,000,000.00	9,932,732.20	9,890,178.40	-42,553.80	06/28/2024
3134GYSQ6/001	FHLMC	AFS	08/28/2024	25,000,000.00	24,985,423.61	24,962,114.00	-23,309.61	06/28/2024
3130AVD41/001	FHLB	AFS	09/09/2024	50,000,000.00	50,003,919.95	49,979,000.00	-24,919.95	06/28/2024
3130AT6G7/001	FHLB	AFS	09/13/2024	10,000,000.00	9,998,014.06	9,959,032.00	-38,982.06	06/28/2024

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3133XVDG3/001	FHLB	AFS	09/13/2024	30,000,000.00	30,004,045.51	29,930,902.50	-73,143.01	06/28/2024
3134GX2E3/001	FHLMC	AFS	09/20/2024	25,000,000.00	24,969,236.78	24,904,949.25	-64,287.53	06/28/2024
3130AQ4B6/001	FHLB	AFS	09/23/2024	30,000,000.00	29,559,446.47	29,406,354.90	-153,091.57	06/28/2024
3130AQ4B6/002	FHLB	AFS	09/23/2024	25,000,000.00	24,624,051.71	24,505,295.75	-118,755.96	06/28/2024
3130APDL6/001	FHLB	AFS	09/30/2024	6,960,000.00	6,706,415.93	6,665,505.49	-40,910.44	06/28/2024
3135G05C3/001	FNMA	AFS	09/30/2024	25,000,000.00	23,990,273.17	23,868,794.75	-121,478.42	06/28/2024
3130ATUR6/001	FHLB	AFS	12/13/2024	10,065,000.00	10,067,258.98	10,027,799.76	-39,459.22	06/28/2024
3134GY5V0/001	FHLMC	AFS	12/18/2024	20,000,000.00	20,000,000.00	19,947,054.60	-52,945.40	06/28/2024
313385AF3/001	FHLB	AFS	01/06/2025	50,000,000.00	48,729,684.79	48,662,666.50	-67,018.29	06/28/2024
3130AUZC1/001	FHLB	AFS	03/14/2025	25,000,000.00	25,072,028.11	24,894,269.25	-177,758.86	06/28/2024
3133EPHE8/001	FFCB	AFS	04/28/2025	20,000,000.00	19,991,739.15	19,851,367.00	-140,372.15	06/28/2024
3133EPHE8/002	FFCB	AFS	04/28/2025	8,975,000.00	8,976,597.10	8,908,300.94	-68,296.16	06/28/2024
3134GYR79/001	FHLMC	AFS	05/08/2025	20,000,000.00	20,000,000.00	19,923,314.60	-76,685.40	06/28/2024
3130AWER7/001	FHLB	AFS	06/06/2025	41,690,000.00	41,479,657.81	41,490,390.78	10,732.97	06/28/2024
3135G04Z3/001	FNMA	AFS	06/17/2025	20,000,000.00	19,396,926.47	19,132,780.00	-264,146.47	06/28/2024
3135G04Z3/002	FNMA	AFS	06/17/2025	30,000,000.00	28,990,127.74	28,699,170.00	-290,957.74	06/28/2024
3133EPNB7/001	FFCB	AFS	06/20/2025	18,141,000.00	18,050,486.25	18,043,742.11	-6,744.14	06/28/2024
3130AW2K5/001	FHLB	AFS	06/23/2025	25,000,000.00	25,000,000.00	24,670,565.00	-329,435.00	06/28/2024
3137EAEU9/001	FHLMC	AFS	07/21/2025	25,000,000.00	23,823,575.54	23,818,669.25	-4,906.29	06/28/2024
3133EPRS6/001	FFCB	AFS	07/28/2025	15,000,000.00	14,978,042.96	14,968,805.85	-9,237.11	06/28/2024
3130AWS92/001	FHLB	AFS	09/12/2025	20,000,000.00	19,942,010.31	20,008,146.00	66,135.69	06/28/2024
3133EPVY8/001	FFCB	AFS	09/15/2025	25,000,000.00	24,989,720.78	24,952,831.75	-36,889.03	06/28/2024
3137EAEX3/001	FHLMC	AFS	09/23/2025	21,480,000.00	20,560,464.58	20,301,156.33	-259,308.25	06/28/2024
3133EPHF5/001	FFCB	AFS	10/27/2025	25,000,000.00	25,142,312.94	24,712,124.25	-430,188.69	06/28/2024
3130AXU63/001	FHLB	AFS	11/17/2026	25,000,000.00	25,259,167.01	24,974,871.75	-284,295.26	06/28/2024
3133ELV92/001	FFCB	AFS	07/20/2027	22,925,000.00	20,216,316.68	20,468,590.15	252,273.47	06/28/2024
TOTAL FOR SECURITY TYPE FEDCOUP				1,055,371,000.00	1,040,992,245.78	1,036,743,040.13	-4,249,205.65	
SECURITY TYPE: FEDDISC								
313396YV9/001	FHLMC	AFS	07/01/2024	150,000,000.00	150,000,000.00	149,934,438.00	-65,562.00	06/28/2024
SECURITY TYPE: MUNICIPAL								
801546QU9/001	SANTA CLARA COUNTY	AFS	08/01/2024	10,000,000.00	9,993,761.01	9,970,700.00	-23,061.01	06/28/2024
13063D2S6/001	CALIFORNIA ST	AFS	10/01/2024	15,000,000.00	15,027,161.53	14,996,700.00	-30,461.53	06/28/2024
13063D2S6/002	CALIFORNIA ST	AFS	10/01/2024	12,245,000.00	12,271,485.47	12,242,306.10	-29,179.37	06/28/2024
072024WQ1/001	BAY AREA CA TOLL	AFS	04/01/2025	10,837,000.00	10,769,121.75	10,591,650.32	-177,471.43	06/28/2024
13067WSW3/001	CALIFORNIA WATER RESOURCES	AFS	12/01/2026	10,000,000.00	9,511,282.66	9,113,500.00	-397,782.66	06/28/2024

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TOTAL FOR SECURITY TYPE MUNICIPAL				58,082,000.00	57,572,812.42	56,914,856.42	-657,956.00	
SECURITY TYPE: MUNINAT								
917542QV7/001	STATE OF UTAH	AFS	07/01/2025	5,517,275.05	5,477,379.22	5,476,447.21	-932.01	06/28/2024
882723B24/001	TEXAS ST	AFS	10/01/2025	4,000,000.00	3,915,891.93	3,845,280.00	-70,611.93	06/28/2024
882723B32/001	TEXAS ST	AFS	10/01/2025	5,000,000.00	4,909,219.41	4,773,550.00	-135,669.41	06/28/2024
TOTAL FOR SECURITY TYPE MUNINAT				14,517,275.05	14,302,490.56	14,095,277.21	-207,213.35	
SECURITY TYPE: SOL								
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	06/30/2024
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	06/30/2024
834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	06/30/2024
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	06/30/2024
TOTAL FOR SECURITY TYPE SOL				1,750,000.00	1,750,000.00	1,750,000.00	0.00	
SECURITY TYPE: TREASURY								
91282CCL3/001	US TREASURY	AFS	07/15/2024	20,000,000.00	19,968,085.88	19,961,817.40	-6,268.48	06/28/2024
91282CCL3/002	US TREASURY	AFS	07/15/2024	30,000,000.00	29,940,102.32	29,942,726.10	2,623.78	06/28/2024
912797KQ9/001	US TREASURY	AFS	07/23/2024	50,000,000.00	49,834,541.18	49,839,736.00	5,194.82	06/28/2024
912828Y87/001	US TREASURY	AFS	07/31/2024	30,000,000.00	29,914,658.66	29,910,995.10	-3,663.56	06/28/2024
912797KX4/001	US TREASURY	AFS	08/13/2024	40,000,000.00	39,745,034.75	39,749,752.00	4,717.25	06/28/2024
912797KL0/001	US TREASURY	AFS	09/19/2024	50,000,000.00	49,426,358.80	49,420,778.00	-5,580.80	06/28/2024
912828Y5/001	US TREASURY	AFS	09/30/2024	10,000,000.00	10,002,888.71	9,918,847.70	-84,041.01	06/28/2024
91282CDB4/001	US TREASURY	AFS	10/15/2024	25,000,000.00	24,685,959.30	24,658,203.00	-27,756.30	06/28/2024
912828G38/001	US TREASURY	AFS	11/15/2024	10,000,000.00	9,890,351.52	9,884,375.00	-5,976.52	06/28/2024
912828G38/002	US TREASURY	AFS	11/15/2024	40,000,000.00	39,564,138.43	39,537,500.00	-26,638.43	06/28/2024
912828J27/001	US TREASURY	AFS	02/15/2025	20,000,000.00	19,652,538.18	19,590,820.40	-61,717.78	06/28/2024
912828ZC7/001	US TREASURY	AFS	02/28/2025	10,000,000.00	9,736,654.40	9,733,105.50	-3,548.90	06/28/2024
912797KJ5/001	US TREASURY	AFS	03/20/2025	10,000,000.00	9,642,528.75	9,640,273.10	-2,255.65	06/28/2024
91282CEQ0/001	US TREASURY	AFS	05/15/2025	30,000,000.00	29,373,609.03	29,382,812.40	9,203.37	06/28/2024
912828K74/001	US TREASURY	AFS	08/15/2025	25,000,000.00	24,712,913.96	24,173,828.00	-539,085.96	06/28/2024
91282CKS9/001	US TREASURY	AFS	05/31/2026	25,000,000.00	25,055,507.74	25,049,804.75	-5,702.99	06/28/2024
91282CHM6/001	US TREASURY	AFS	07/15/2026	25,000,000.00	24,904,718.45	24,893,554.75	-11,163.70	06/28/2024
TOTAL FOR SECURITY TYPE TREASURY				450,000,000.00	446,050,590.06	445,288,929.20	-761,660.86	
TOTAL FOR PORTFOLIO POOL				1,811,633,275.05	1,790,427,098.94	1,783,582,241.91	-6,844,857.03	