

BOOK VALUE VS MARKET REPORT

Solano County Treasurer

INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 03/31/2018

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: COMPAP								
87019SDH4/001	SWEDBANK	AFS	04/17/2018	10,000,000.00	9,992,468.16	10,000,000.00	7,531.84	03/31/2018
892533HDH4/001	TOYOTA MOTOR CREDIT CORP	AFS	04/17/2018	10,000,000.00	9,992,913.20	10,000,000.00	7,086.80	03/31/2018
46640QG21/001	JP MORGAN SECURITIES LLC	AFS	07/02/2018	10,000,000.00	9,941,221.75	10,000,000.00	58,778.25	03/31/2018
TOTAL FOR SECURITY TYPE COMPAP				30,000,000.00	29,926,603.11	30,000,000.00	73,396.89	
SECURITY TYPE: CORP								
36962G3U6/001	GENERAL ELECTRIC CO	AFS	05/01/2018	10,000,000.00	10,035,401.14	10,023,000.00	-12,401.14	03/29/2018
037833AJ9/001	APPLE INC	AFS	05/03/2018	5,000,000.00	4,999,287.27	4,995,000.00	-4,287.27	03/29/2018
166764AE0/001	CHEVRON CORPORATION	AFS	05/24/2018	6,305,000.00	6,306,828.52	6,295,302.91	-11,525.61	03/29/2018
717081DW0/001	PFIZER INC	AFS	06/01/2018	4,235,000.00	4,235,983.98	4,229,176.88	-6,807.10	03/29/2018
06050TMC3/001	BANK OF AMERICA NA	AFS	06/05/2018	1,650,000.00	1,650,728.82	1,647,807.15	-2,921.67	03/29/2018
17275RAU6/001	CISCO SYSTEMS INC	AFS	06/15/2018	5,950,000.00	5,956,207.20	5,945,412.55	-10,794.65	03/29/2018
25468PDD5/001	WALT DISNEY CO	AFS	09/17/2018	750,000.00	750,334.47	746,849.25	-3,485.22	03/29/2018
594918BF0/001	MICROSOFT CORP	AFS	11/03/2018	5,000,000.00	4,999,230.71	4,973,035.00	-26,195.71	03/29/2018
94988J5F0/001	WELLS FARGO BANK NA	AFS	11/28/2018	13,705,000.00	13,715,192.14	13,639,901.25	-75,290.89	03/29/2018
594918AV6/001	MICROSOFT CORP	AFS	12/06/2018	1,947,000.00	1,950,334.52	1,938,096.37	-12,238.15	03/29/2018
478160BR4/001	JOHNSON & JOHNSON	AFS	03/01/2019	10,000,000.00	10,011,335.61	9,891,700.00	-119,635.61	03/29/2018
478160BR4/002	JOHNSON & JOHNSON	AFS	03/01/2019	5,000,000.00	4,974,621.67	4,945,850.00	-28,771.67	03/29/2018
717081DU4/001	PFIZER INC	AFS	06/03/2019	12,812,000.00	12,808,655.11	12,666,788.79	-141,866.32	03/29/2018
594918BN3/001	MICROSOFT CORP	AFS	08/08/2019	1,768,000.00	1,755,299.59	1,738,495.62	-16,803.97	03/29/2018
594918BN3/002	MICROSOFT CORP	AFS	08/08/2019	10,000,000.00	9,952,761.20	9,833,120.00	-119,641.20	03/29/2018
594918BN3/003	MICROSOFT CORP	AFS	08/08/2019	4,268,000.00	4,232,051.09	4,196,775.62	-35,275.47	03/29/2018
084664CK5/001	BERKSHIRE HATHAWAY FIN	AFS	08/15/2019	10,000,000.00	9,895,158.08	9,818,820.00	-76,338.08	03/29/2018
89236TDH5/001	TOYOTA MOTOR CREDIT CORP	AFS	10/18/2019	2,155,000.00	2,119,122.56	2,116,181.98	-2,940.58	03/29/2018
438516BQ8/001	HONEYWELL INTERNATIONAL	AFS	10/30/2019	8,540,000.00	8,424,618.86	8,427,741.70	3,122.84	03/29/2018
037833DH0/001	APPLE INC	AFS	11/13/2019	10,000,000.00	9,977,308.82	9,896,070.00	-81,238.82	03/29/2018
30231GAG7/001	EXXON MOBIL CORPORATION	AFS	03/06/2020	4,310,000.00	4,286,406.86	4,248,685.94	-37,720.92	03/29/2018
89236TDU6/001	TOYOTA MOTOR CREDIT CORP	AFS	04/17/2020	10,000,000.00	10,002,921.30	9,835,350.00	-167,571.30	03/29/2018
TOTAL FOR SECURITY TYPE CORP				143,395,000.00	143,039,789.52	142,049,161.01	-990,628.51	
SECURITY TYPE: FCD								
38147JGR7/001	GOLDMAN SACHS BANK USA	AFS	05/18/2018	5,000,000.00	5,000,143.36	5,000,390.00	246.64	03/29/2018
SECURITY TYPE: FEDCOUP								

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SECURITY ID/LOT NO.	DESCRIPTION	FAS115 CLASS	MATURITY/ CALL DATE	PAR VALUE	BOOK VALUE	MARKET VALUE	MARKET GAIN/LOSS	MARKET DATE
3133EEWH9/001	FFCB	AFS	04/02/2018	3,000,000.00	2,999,970.36	3,000,000.00	29.64	03/29/2018
3135G0WJ8/001	FNMA	AFS	05/21/2018	5,000,000.00	5,000,041.99	4,994,190.00	-5,851.99	03/29/2018
3135G0WJ8/002	FNMA	AFS	05/21/2018	10,000,000.00	9,997,732.37	9,988,380.00	-9,352.37	03/29/2018
3134G74Z1/001	FHLMC	AFS	05/23/2018	2,500,000.00	2,499,351.26	2,497,092.50	-2,258.76	03/29/2018
3134G9EG8/001	FHLMC	AFS	05/25/2018	14,383,000.00	14,383,000.00	14,367,221.85	-15,778.15	03/29/2018
3134GAPC2/001	FHLMC	AFS	06/28/2018	15,000,000.00	14,989,309.69	14,932,290.00	-57,019.69	03/29/2018
3130A5WY1/001	FHLB	AFS	07/10/2018	14,000,000.00	14,005,637.58	13,965,000.54	-40,637.04	03/29/2018
3134G92H9/001	FHLMC	AFS	07/27/2018	10,000,000.00	9,999,188.42	9,964,700.00	-34,488.42	03/29/2018
3136G02Y6/001	FNMA	AFS	07/30/2018	5,500,000.00	5,501,371.22	5,482,812.61	-18,558.61	03/29/2018
3130A8PK3/001	FHLB	AFS	08/07/2018	10,000,000.00	9,986,540.38	9,953,125.34	-33,415.04	03/29/2018
3134G9HJ9/001	FHLMC	AFS	08/10/2018	5,000,000.00	5,000,000.00	4,984,205.00	-15,795.00	03/29/2018
3134GABQ6/001	FHLMC	AFS	08/15/2018	10,000,000.00	9,995,069.24	9,967,850.00	-27,219.24	03/29/2018
3134GABQ6/002	FHLMC	AFS	08/15/2018	10,000,000.00	9,995,086.08	9,967,850.00	-27,236.08	03/29/2018
3134GAGM0/001	FHLMC	AFS	08/24/2018	10,000,000.00	9,995,753.61	9,966,170.00	-29,583.61	03/29/2018
3130A6AE7/001	FHLB	AFS	09/14/2018	10,000,000.00	10,010,581.54	9,959,375.89	-51,205.65	03/29/2018
313375K48/001	FHLB	AFS	09/14/2018	25,000,000.00	25,084,023.04	25,000,001.97	-84,021.07	03/29/2018
3133EHYV9/001	FFCB	AFS	09/14/2018	5,000,000.00	5,000,000.00	4,987,500.41	-12,499.59	03/29/2018
3133ED2C5/001	FFCB	AFS	09/17/2018	8,630,000.00	8,667,387.28	8,632,698.15	-34,689.13	03/29/2018
3135G0YM9/001	FNMA	AFS	09/18/2018	20,000,000.00	20,063,611.09	19,989,040.00	-74,571.09	03/29/2018
3130A9LV1/001	FHLB	AFS	09/27/2018	10,000,000.00	10,000,622.64	9,946,875.75	-53,746.89	03/29/2018
3130A9AE1/001	FHLB	AFS	10/01/2018	10,000,000.00	9,985,792.22	9,943,750.27	-42,041.95	03/29/2018
3137EAED7/001	FHLMC	AFS	10/12/2018	10,000,000.00	9,984,827.00	9,944,320.00	-40,507.00	03/29/2018
3135G0E58/001	FNMA	AFS	10/19/2018	2,000,000.00	1,998,307.56	1,990,288.00	-8,019.56	03/29/2018
3134GSAP0/001	FHLMC	AFS	12/21/2018	10,000,000.00	10,000,000.00	9,891,390.00	-108,610.00	03/29/2018
3130AD4Y5/001	FHLB	AFS	12/28/2018	10,000,000.00	10,000,000.00	9,881,250.74	-118,749.26	03/29/2018
3135G0H63/001	FNMA	AFS	01/28/2019	7,000,000.00	6,967,142.03	6,960,625.63	-6,516.40	03/29/2018
3133EGBR5/001	FFCB	AFS	02/25/2019	1,500,000.00	1,494,945.54	1,484,531.38	-10,414.16	03/29/2018
3135G0J53/001	FNMA	AFS	02/26/2019	1,000,000.00	997,167.90	989,375.04	-7,792.86	03/29/2018
3137EADZ9/001	FHLMC	AFS	04/15/2019	10,000,000.00	10,006,221.39	9,893,490.00	-112,731.39	03/29/2018
3136G3K38/001	FNMA	AFS	05/02/2019	10,000,000.00	9,976,217.96	9,871,876.27	-104,341.69	03/29/2018
3136G3K46/001	FNMA	AFS	05/02/2019	10,000,000.00	9,976,248.33	9,871,876.27	-104,372.06	03/29/2018
3130ACN83/001	FHLB	AFS	05/15/2019	10,000,000.00	9,995,880.87	9,859,375.07	-136,505.80	03/29/2018
3130ABF92/001	FHLB	AFS	05/28/2019	10,000,000.00	9,937,822.94	9,909,375.33	-28,447.61	03/29/2018
3130ABF92/002	FHLB	AFS	05/28/2019	20,000,000.00	19,861,245.45	19,818,750.67	-42,494.78	03/29/2018
313379EE5/001	FHLB	AFS	06/14/2019	19,460,000.00	19,515,235.07	19,331,855.90	-183,379.17	03/29/2018
313379EE5/002	FHLB	AFS	06/14/2019	3,000,000.00	3,009,129.04	2,980,245.00	-28,884.04	03/29/2018
3135G0ZE6/001	FNMA	AFS	06/20/2019	10,000,000.00	10,026,272.43	9,948,760.00	-77,512.43	03/29/2018

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3137EAE1/001	FHLMC	AFS	07/19/2019	10,000,000.00	9,873,379.10	9,825,800.00	-47,579.10	03/31/2018
3135G0N33/001	FNMA	AFS	08/02/2019	25,000,000.00	24,822,682.60	24,546,875.22	-275,807.38	03/29/2018
3135G0R70/001	FNMA	AFS	08/25/2019	5,000,000.00	4,997,234.83	4,917,187.51	-80,047.32	03/29/2018
313383VN8/001	FHLB	AFS	09/13/2019	10,000,000.00	10,028,347.27	9,975,001.36	-53,345.91	03/29/2018
3137EADM8/001	FHLMC	AFS	10/02/2019	20,000,000.00	19,943,893.85	19,700,120.00	-243,773.85	03/29/2018
3133EGNE1/001	FFCB	AFS	01/21/2020	2,000,000.00	2,000,000.00	1,958,750.10	-41,249.90	03/29/2018
3130AASN9/001	FHLB	AFS	03/30/2020	2,000,000.00	2,003,067.56	1,967,500.22	-35,567.34	03/29/2018
TOTAL FOR SECURITY TYPE FEDCOUP				430,973,000.00	430,575,338.73	428,008,749.99	-2,566,588.74	
SECURITY TYPE: FEDDISC								
313385VR4/001	FHLBDN	AFS	04/17/2018	20,000,000.00	19,988,533.59	19,986,000.00	-2,533.59	03/29/2018
313397VR9/001	FREDN	AFS	04/17/2018	80,000,000.00	79,953,782.91	79,944,000.00	-9,782.91	03/29/2018
TOTAL FOR SECURITY TYPE FEDDISC				100,000,000.00	99,942,316.50	99,930,000.00	-12,316.50	
SECURITY TYPE: MUNICIPAL								
799054GP0/001	SAN MATEO COUNTY TRANSIT	AFS	06/01/2018	2,800,000.00	2,800,950.57	2,797,760.00	-3,190.57	03/29/2018
79765RM97/001	SAN FRANCISCO CITY & CTY PUBLIC UTIL	AFS	11/01/2018	5,525,000.00	5,525,000.00	5,494,778.25	-30,221.75	03/29/2018
91412GSB2/001	UNIV OF CA -AH	AFS	07/01/2019	5,000,000.00	4,984,359.18	4,978,050.00	-6,309.18	03/29/2018
91412GSB2/002	UNIV OF CA -AH	AFS	07/01/2019	10,000,000.00	10,025,269.25	9,956,100.00	-69,169.25	03/29/2018
798170AB2/001	SAN JOSE REDEVELOPMENT AG	AFS	08/01/2019	3,000,000.00	3,000,000.00	2,991,600.00	-8,400.00	03/29/2018
801546PD8/001	SANTA CLARA CNTY TXBL SER A	AFS	08/01/2019	10,000,000.00	10,039,246.94	9,960,500.00	-78,746.94	03/29/2018
358266CQ5/001	FRESNO CTY CA PENSN OBLG	AFS	08/15/2019	7,000,000.00	7,000,000.00	6,964,230.00	-35,770.00	03/29/2018
798703BD5/001	SAN LUIS OBISPO COUNTY	AFS	09/01/2019	1,500,000.00	1,500,000.00	1,585,080.00	85,080.00	03/29/2018
798703BD5/002	SAN LUIS OBISPO COUNTY	AFS	09/01/2019	250,000.00	264,117.09	264,180.00	62.91	03/29/2018
13063DDD7/001	CALIFORNIA ST TXBL-VARIOUS PURPOSE	AFS	10/01/2019	10,000,000.00	10,044,691.92	10,001,900.00	-42,791.92	03/29/2018
83412PDY5/001	SOLANO CTY CA CMNTY COLLEGE DISTR	AFS	08/01/2020	5,460,000.00	5,558,119.37	5,471,739.00	-86,380.37	03/29/2018
79730PDE2/001	SAN DIEGO CA REDEVELOPMENT AGENCY	AFS	09/01/2020	10,000,000.00	11,407,483.39	11,195,500.00	-211,983.39	03/29/2018
797398DK7/001	SAN DIEGO CTY CA PENSION OBLIGATION	AFS	08/15/2021	10,905,000.00	12,204,947.06	11,987,866.50	-217,080.56	03/29/2018
TOTAL FOR SECURITY TYPE MUNICIPAL				81,440,000.00	84,354,184.77	83,649,283.75	-704,901.02	
SECURITY TYPE: MUNINAT								
56052AZA7/001	MAINE STATE TXBLE SER A	AFS	06/01/2018	4,000,000.00	4,004,595.35	4,000,120.00	-4,475.35	03/31/2018
68607VJ97/001	OREGON ST LOTTERY REVENUE	AFS	04/01/2021	1,350,000.00	1,385,884.00	1,336,756.50	-49,127.50	03/31/2018
TOTAL FOR SECURITY TYPE MUNINAT				5,350,000.00	5,390,479.35	5,336,876.50	-53,602.85	
SECURITY TYPE: SOL								
834SCFCP7F/001	SOLANO CTY 2013 COPS	AFS	11/15/2018	345,000.00	345,000.00	345,000.00	0.00	03/31/2018

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834SCFCP7G/001	SOLANO CTY 2013 COPS	AFS	11/15/2019	355,000.00	355,000.00	355,000.00	0.00	03/31/2018
834SCFCP7H/001	SOLANO CTY 2013 COPS	AFS	11/15/2020	365,000.00	365,000.00	365,000.00	0.00	03/31/2018
834SCFCP7I/001	SOLANO CTY 2013 COPS	AFS	11/15/2021	380,000.00	380,000.00	380,000.00	0.00	03/31/2018
834SCFCP7J/001	SOLANO CTY 2013 COPS	AFS	11/15/2022	390,000.00	390,000.00	390,000.00	0.00	03/31/2018
834SCFCP7K/001	SOLANO CTY 2013 COPS	AFS	11/15/2023	405,000.00	405,000.00	405,000.00	0.00	03/31/2018
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	03/31/2018
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	03/31/2018
834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	03/31/2018
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	03/31/2018
TOTAL FOR SECURITY TYPE SOL				3,990,000.00	3,990,000.00	3,990,000.00	0.00	
SECURITY TYPE: SUPRA								
459058EV1/001	IBRD	AFS	07/26/2019	10,000,000.00	9,979,166.04	9,864,750.00	-114,416.04	03/29/2018
SECURITY TYPE: TREASURY								
912828XF2/001	U S TREASURY	AFS	06/15/2018	30,000,000.00	30,002,275.10	29,960,430.00	-41,845.10	03/29/2018
912828VK3/001	U S TREASURY	AFS	06/30/2018	15,000,000.00	15,021,226.01	14,983,800.00	-37,426.01	03/29/2018
912828QY9/001	U S TREASURY	AFS	07/31/2018	10,000,000.00	10,034,944.36	10,013,670.00	-21,274.36	03/29/2018
912828VQ0/001	U S TREASURY	AFS	07/31/2018	10,000,000.00	10,018,619.62	9,985,550.00	-33,069.62	03/29/2018
912828VQ0/002	U S TREASURY	AFS	07/31/2018	25,000,000.00	25,018,690.60	24,963,875.00	-54,815.60	03/29/2018
912828C3/001	U S TREASURY	AFS	08/31/2018	20,000,000.00	19,973,754.46	19,906,240.00	-67,514.46	03/29/2018
912828RE2/001	U S TREASURY	AFS	08/31/2018	50,000,000.00	50,062,704.66	49,917,950.00	-144,754.66	03/29/2018
912828WD8/001	U S TREASURY	AFS	10/31/2018	20,000,000.00	20,014,242.74	19,914,840.00	-99,402.74	03/29/2018
912828RY8/002	US TREASURY	AFS	12/31/2018	20,000,000.00	19,899,150.06	19,896,100.00	-3,050.06	03/29/2018
912828WL0/001	U S TREASURY	AFS	05/31/2019	10,000,000.00	9,963,076.24	9,921,880.00	-41,196.24	03/29/2018
912828D80/001	U S TREASURY	AFS	08/31/2019	25,000,000.00	25,098,936.62	24,792,000.00	-306,936.62	03/29/2018
TOTAL FOR SECURITY TYPE TREASURY				235,000,000.00	235,107,620.47	234,256,335.00	-851,285.47	
TOTAL FOR PORTFOLIO POOL				1,045,148,000.00	1,047,305,641.85	1,042,085,546.25	-5,220,095.60	