

# BOOK VALUE VS MARKET REPORT

Solano County Treasurer

INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 06/30/2018

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								
46640QG21/001	JP MORGAN SECURITIES LLC	AFS	07/02/2018	10,000,000.00	9,999,358.02	10,000,000.00	641.98	06/30/2018
SECURITY TYPE: CORP								
25468PDD5/001	WALT DISNEY CO	AFS	09/17/2018	750,000.00	750,149.18	748,446.75	-1,702.43	06/29/2018
89236TAY1/001	TOYOTA MOTOR CREDIT CORP	AFS	10/24/2018	10,000,000.00	9,996,483.64	9,983,780.00	-12,703.64	06/29/2018
594918BF0/001	MICROSOFT CORP	AFS	11/03/2018	5,000,000.00	4,999,553.51	4,981,480.00	-18,073.51	06/29/2018
94988J5F0/001	WELLS FARGO BANK NA	AFS	11/28/2018	13,705,000.00	13,711,152.02	13,660,595.80	-50,556.22	06/29/2018
594918AV6/001	MICROSOFT CORP	AFS	12/06/2018	1,947,000.00	1,949,098.47	1,941,803.46	-7,295.01	06/29/2018
478160BR4/001	JOHNSON & JOHNSON	AFS	03/01/2019	10,000,000.00	10,008,244.73	9,906,100.00	-102,144.73	06/29/2018
478160BR4/002	JOHNSON & JOHNSON	AFS	03/01/2019	5,000,000.00	4,981,499.53	4,953,050.00	-28,449.53	06/29/2018
717081DU4/001	PFIZER INC	AFS	06/03/2019	12,812,000.00	12,809,358.97	12,683,380.33	-125,978.64	06/29/2018
594918BN3/001	MICROSOFT CORP	AFS	08/08/2019	1,768,000.00	1,757,625.78	1,740,263.62	-17,362.16	06/29/2018
594918BN3/002	MICROSOFT CORP	AFS	08/08/2019	10,000,000.00	9,961,425.08	9,843,120.00	-118,305.08	06/29/2018
594918BN3/003	MICROSOFT CORP	AFS	08/08/2019	4,268,000.00	4,238,637.79	4,201,043.62	-37,594.17	06/29/2018
084664CK5/001	BERKSHIRE HATHAWAY FIN	AFS	08/15/2019	10,000,000.00	9,914,063.14	9,849,530.00	-64,533.14	06/29/2018
89236TDH5/001	TOYOTA MOTOR CREDIT CORP	AFS	10/18/2019	2,155,000.00	2,124,892.87	2,124,707.17	-185.70	06/29/2018
438516BQ8/001	HONEYWELL INTERNATIONAL	AFS	10/30/2019	8,540,000.00	8,442,801.34	8,433,617.22	-9,184.12	06/29/2018
037833DH0/001	APPLE INC	AFS	11/13/2019	10,000,000.00	9,980,795.86	9,894,280.00	-86,515.86	06/29/2018
30231GAG7/001	EXXON MOBIL CORPORATION	AFS	03/06/2020	4,310,000.00	4,289,407.22	4,249,422.95	-39,984.27	06/29/2018
89236TDU6/001	TOYOTA MOTOR CREDIT CORP	AFS	04/17/2020	10,000,000.00	10,002,559.85	9,827,970.00	-174,589.85	06/29/2018
191216BT6/001	COCA COLA CO	AFS	10/27/2020	10,000,000.00	9,785,584.00	9,774,310.00	-11,274.00	06/29/2018
TOTAL FOR SECURITY TYPE CORP				130,255,000.00	129,703,332.98	128,796,900.92	-906,432.06	
SECURITY TYPE: FEDCOUP								
3130A5WY1/001	FHLB	AFS	07/10/2018	14,000,000.00	14,000,465.89	13,996,598.00	-3,867.89	06/29/2018
3134G92H9/001	FHLMC	AFS	07/27/2018	10,000,000.00	9,999,787.09	9,992,320.00	-7,467.09	06/29/2018
3136G02Y6/001	FNMA	AFS	07/30/2018	5,500,000.00	5,500,296.36	5,496,117.00	-4,179.36	06/29/2018
3130A8PK3/001	FHLB	AFS	08/07/2018	10,000,000.00	9,996,122.82	9,986,780.00	-9,342.82	06/29/2018
3134G9HJ9/001	FHLMC	AFS	08/10/2018	5,000,000.00	5,000,000.00	4,995,040.00	-4,960.00	06/29/2018
3134GABQ6/001	FHLMC	AFS	08/15/2018	10,000,000.00	9,998,341.73	9,988,230.00	-10,111.73	06/29/2018
3134GABQ6/002	FHLMC	AFS	08/15/2018	10,000,000.00	9,998,341.94	9,988,230.00	-10,111.94	06/29/2018
3134GAGM0/001	FHLMC	AFS	08/24/2018	10,000,000.00	9,998,377.28	9,986,670.00	-11,707.28	06/29/2018
3130A6AE7/001	FHLB	AFS	09/14/2018	10,000,000.00	10,004,709.06	9,980,860.00	-23,849.06	06/29/2018
313375K48/001	FHLB	AFS	09/14/2018	25,000,000.00	25,037,445.72	24,994,900.00	-42,545.72	06/29/2018
3133EHYV9/001	FFCB	AFS	09/14/2018	5,000,000.00	5,000,000.00	4,993,075.00	-6,925.00	06/29/2018

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3133ED2C5/001	FFCB	AFS	09/17/2018	8,630,000.00	8,647,075.84	8,630,319.31	-16,756.53	06/29/2018
3135G0YM9/001	FNMA	AFS	09/18/2018	20,000,000.00	20,029,215.52	19,996,180.00	-33,035.52	06/29/2018
3130A9LV1/001	FHLB	AFS	09/27/2018	10,000,000.00	10,000,290.45	9,973,280.00	-27,010.45	06/29/2018
3134GAPC2/001	FHLMC	AFS	09/28/2018	15,000,000.00	14,994,721.77	14,963,445.00	-31,276.77	06/29/2018
3130A9AE1/001	FHLB	AFS	10/01/2018	10,000,000.00	9,992,882.86	9,971,420.00	-21,462.86	06/29/2018
3137EAED7/001	FHLMC	AFS	10/12/2018	10,000,000.00	9,992,056.59	9,968,060.00	-23,996.59	06/29/2018
3135G0E58/001	FNMA	AFS	10/19/2018	2,000,000.00	1,999,089.67	1,994,356.00	-4,733.67	06/29/2018
3134GSAP0/001	FHLMC	AFS	12/21/2018	10,000,000.00	10,000,000.00	9,850,130.00	-149,870.00	06/29/2018
3130AD4Y5/001	FHLB	AFS	12/28/2018	10,000,000.00	10,000,000.00	9,841,770.00	-158,230.00	06/29/2018
3135G0H63/001	FNMA	AFS	01/28/2019	7,000,000.00	6,977,025.54	6,965,483.00	-11,542.54	06/29/2018
3133EGBR5/001	FFCB	AFS	02/25/2019	1,500,000.00	1,496,340.32	1,487,511.00	-8,829.32	06/29/2018
3135G0J53/001	FNMA	AFS	02/26/2019	1,000,000.00	997,946.95	991,700.00	-6,246.95	06/29/2018
742651DG4/001	PRIVATE EXPORT FUNDING	AFS	03/15/2019	5,000,000.00	5,075,779.52	5,071,435.00	-4,344.52	06/29/2018
3137EADZ9/001	FHLMC	AFS	04/15/2019	10,000,000.00	10,004,711.58	9,907,810.00	-96,901.58	06/29/2018
3136G3K38/001	FNMA	AFS	05/02/2019	10,000,000.00	9,980,629.32	9,874,160.00	-106,469.32	06/29/2018
3136G3K46/001	FNMA	AFS	05/02/2019	10,000,000.00	9,980,643.15	9,874,160.00	-106,483.15	06/29/2018
3130ACN83/001	FHLB	AFS	05/15/2019	10,000,000.00	9,996,380.54	9,829,270.00	-167,110.54	06/29/2018
3133X72S2/001	FHLB	AFS	05/15/2019	10,000,000.00	10,265,473.15	10,257,900.00	-7,573.15	06/29/2018
3130ABF92/001	FHLB	AFS	05/28/2019	10,000,000.00	9,951,436.41	9,911,520.00	-39,916.41	06/29/2018
3130ABF92/002	FHLB	AFS	05/28/2019	20,000,000.00	19,891,637.06	19,823,040.00	-68,597.06	06/29/2018
313379EE5/001	FHLB	AFS	06/14/2019	19,460,000.00	19,503,672.11	19,318,759.32	-184,912.79	06/29/2018
313379EE5/002	FHLB	AFS	06/14/2019	3,000,000.00	3,007,218.07	2,978,226.00	-28,992.07	06/29/2018
3135G0ZE6/001	FNMA	AFS	06/20/2019	10,000,000.00	10,020,824.36	9,938,270.00	-82,554.36	06/29/2018
3137EAEB1/001	FHLMC	AFS	07/19/2019	10,000,000.00	9,897,518.56	9,842,600.00	-54,918.56	06/30/2018
3135G0N33/001	FNMA	AFS	08/02/2019	25,000,000.00	24,855,595.77	24,584,475.00	-271,120.77	06/29/2018
3135G0R70/001	FNMA	AFS	08/25/2019	5,000,000.00	4,997,655.57	4,908,315.00	-89,340.57	06/29/2018
313383VN8/001	FHLB	AFS	09/13/2019	10,000,000.00	10,023,492.61	9,947,100.00	-76,392.61	06/29/2018
3133XUMS9/001	FHLB	AFS	09/13/2019	8,070,000.00	8,267,979.61	8,264,075.43	-3,904.18	06/29/2018
3137EADM8/001	FHLMC	AFS	10/02/2019	20,000,000.00	19,953,153.11	19,696,120.00	-257,033.11	06/29/2018
3133EGNE1/001	FFCB	AFS	01/21/2020	2,000,000.00	2,000,000.00	1,957,426.00	-42,574.00	06/29/2018
3130AASN9/001	FHLB	AFS	03/30/2020	2,000,000.00	2,002,684.85	1,964,822.00	-37,862.85	06/29/2018
<b>TOTAL FOR SECURITY TYPE FEDCOUP</b>				<b>419,160,000.00</b>	<b>419,337,018.75</b>	<b>416,981,958.06</b>	<b>-2,355,060.69</b>	

**SECURITY TYPE: MUNICIPAL**

13066YTY5/001	CA STATE DEPT OF WATER RESOURCES	AFS	11/01/2018	1,519,461.44	1,477,473.51	1,469,623.10	-7,850.41	06/29/2018
79765RM97/001	SAN FRANCISCO CITY & CTY PUBLIC UTIL	AFS	11/01/2018	5,525,000.00	5,525,000.00	5,508,204.00	-16,796.00	06/29/2018
7976462R6/001	SAN FRANCISCO CITY & CTY GOB	AFS	06/15/2019	5,000,000.00	5,028,071.58	5,023,950.00	-4,121.58	06/29/2018

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91412GSB2/001	UNIV OF CA -AH	AFS	07/01/2019	5,000,000.00	4,987,450.99	4,962,300.00	-25,150.99	06/29/2018
91412GSB2/002	UNIV OF CA -AH	AFS	07/01/2019	10,000,000.00	10,020,238.09	9,924,600.00	-95,638.09	06/29/2018
798170AB2/001	SAN JOSE REDEVELOPMENT AG	AFS	08/01/2019	3,000,000.00	3,000,000.00	2,984,310.00	-15,690.00	06/29/2018
801546PD8/001	SANTA CLARA CNTY TXBL SER A	AFS	08/01/2019	10,000,000.00	10,031,928.46	9,947,900.00	-84,028.46	06/29/2018
358266CQ5/001	FRESNO CTY CA PENSN OBLG	AFS	08/15/2019	7,000,000.00	7,000,000.00	6,947,640.00	-52,360.00	06/29/2018
13063DDD7/001	CALIFORNIA ST TXBL-VARIOUS PURPOSE	AFS	10/01/2019	10,000,000.00	10,037,305.76	9,969,800.00	-67,505.76	06/29/2018
83412PDY5/001	SOLANO CTY CA CMNTY COLLEGE DISTR	AFS	08/01/2020	5,460,000.00	5,547,795.79	5,482,877.40	-64,918.39	06/29/2018
79730PDE2/001	SAN DIEGO CA REDEVELOPMENT AGENCY	AFS	09/01/2020	10,000,000.00	11,264,284.50	11,019,500.00	-244,784.50	06/29/2018
899154AT5/001	TULARE CO PENSN-TXBLE	AFS	06/01/2021	5,000,000.00	5,000,000.00	4,979,900.00	-20,100.00	06/29/2018
797398DK7/001	SAN DIEGO CTY CA PENSION OBLIGATION	AFS	08/15/2021	10,905,000.00	12,111,405.98	11,823,419.10	-287,986.88	06/29/2018
TOTAL FOR SECURITY TYPE MUNICAL				88,409,461.44	91,030,954.66	90,044,023.60	-986,931.06	
SECURITY TYPE: MUNINAT								
68607VJ97/001	OREGON ST LOTTERY REVENUE	AFS	04/01/2021	1,350,000.00	1,382,949.73	1,334,434.50	-48,515.23	06/30/2018
5946107Z4/001	MICHIGAN STATE TXBL REF A	AFS	05/15/2022	3,000,000.00	3,040,702.50	3,045,000.00	4,297.50	06/30/2018
TOTAL FOR SECURITY TYPE MUNINAT				4,350,000.00	4,423,652.23	4,379,434.50	-44,217.73	
SECURITY TYPE: SOL								
834SCFCP7F/001	SOLANO CTY 2013 COPS	AFS	11/15/2018	345,000.00	345,000.00	345,000.00	0.00	06/30/2018
834SCFCP7G/001	SOLANO CTY 2013 COPS	AFS	11/15/2019	355,000.00	355,000.00	355,000.00	0.00	06/30/2018
834SCFCP7H/001	SOLANO CTY 2013 COPS	AFS	11/15/2020	365,000.00	365,000.00	365,000.00	0.00	06/30/2018
834SCFCP7I/001	SOLANO CTY 2013 COPS	AFS	11/15/2021	380,000.00	380,000.00	380,000.00	0.00	06/30/2018
834SCFCP7J/001	SOLANO CTY 2013 COPS	AFS	11/15/2022	390,000.00	390,000.00	390,000.00	0.00	06/30/2018
834SCFCP7K/001	SOLANO CTY 2013 COPS	AFS	11/15/2023	405,000.00	405,000.00	405,000.00	0.00	06/30/2018
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	06/30/2018
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	06/30/2018
834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	06/30/2018
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	06/30/2018
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	9,983,072.22	9,871,300.00	-111,772.22	06/29/2018
SECURITY TYPE: TREASURY								
912828QY9/001	U S TREASURY	AFS	07/31/2018	10,000,000.00	10,008,478.72	10,003,380.00	-5,098.72	06/29/2018
912828VQ0/001	U S TREASURY	AFS	07/31/2018	10,000,000.00	10,004,509.88	9,996,440.00	-8,069.88	06/29/2018
912828VQ0/002	U S TREASURY	AFS	07/31/2018	25,000,000.00	25,004,140.45	24,991,100.00	-13,040.45	06/29/2018

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9128282C3/001	U S TREASURY	AFS	08/31/2018	20,000,000.00	19,989,527.68	19,962,140.00	-27,387.68	06/29/2018
912828RE2/001	U S TREASURY	AFS	08/31/2018	50,000,000.00	50,026,234.71	49,966,000.00	-60,234.71	06/29/2018
912828WD8/001	U S TREASURY	AFS	10/31/2018	20,000,000.00	20,008,152.34	19,948,440.00	-59,712.34	06/29/2018
912828N22/001	U S TREASURY	AFS	12/15/2018	27,000,000.00	26,900,575.29	26,894,538.00	-6,037.29	06/29/2018
912828RY8/002	US TREASURY	AFS	12/31/2018	20,000,000.00	19,933,628.42	19,921,880.00	-11,748.42	06/29/2018
912828Q52/001	U S TREASURY	AFS	04/15/2019	100,000,000.00	99,031,441.54	98,886,700.00	-144,741.54	06/29/2018
912828WL0/001	U S TREASURY	AFS	05/31/2019	10,000,000.00	9,971,084.18	9,924,610.00	-46,474.18	06/29/2018
912828D80/001	U S TREASURY	AFS	08/31/2019	25,000,000.00	25,082,498.58	24,773,450.00	-309,048.58	06/29/2018
TOTAL FOR SECURITY TYPE TREASURY				317,000,000.00	315,960,271.79	315,268,678.00	-691,593.79	
TOTAL FOR PORTFOLIO POOL				983,164,461.44	984,427,660.65	979,332,295.08	-5,095,365.57	