

BOOK VALUE VS MARKET REPORT

Solano County Treasurer

INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 09/30/2018

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: CD								
65590AK62/001	NORDEA BANK NY CD	AFS	06/28/2019	10,000,000.00	10,000,000.00	10,000,000.00	0.00	09/30/2018
SECURITY TYPE: COMPAP								
22533UMJ9/001	CREDIT AGRICOLE CIB NY	AFS	12/18/2018	10,000,000.00	9,950,601.98	10,000,000.00	49,398.02	09/30/2018
46640QP47/001	JP MORGAN SECURITIES LLC	AFS	02/04/2019	10,000,000.00	9,915,644.96	10,000,000.00	84,355.04	09/30/2018
TOTAL FOR SECURITY TYPE COMPAP				20,000,000.00	19,866,246.94	20,000,000.00	133,753.06	
SECURITY TYPE: CORP								
89236TAY1/001	TOYOTA MOTOR CREDIT CORP	AFS	10/24/2018	10,000,000.00	9,999,103.02	9,997,340.00	-1,763.02	09/28/2018
89236TAY1/002	TOYOTA MOTOR CREDIT CORP	AFS	10/24/2018	1,500,000.00	1,499,783.88	1,499,601.00	-182.88	09/28/2018
19416QED8/001	COLGATE-PALMOLIVE CO	AFS	11/01/2018	2,000,000.00	1,998,674.17	1,998,610.00	-64.17	09/28/2018
594918BF0/001	MICROSOFT CORP	AFS	11/03/2018	5,000,000.00	4,999,848.18	4,994,420.00	-5,428.18	09/28/2018
94988J5F0/001	WELLS FARGO BANK NA	AFS	11/28/2018	13,705,000.00	13,707,243.73	13,691,075.72	-16,168.01	09/28/2018
594918AV6/001	MICROSOFT CORP	AFS	12/06/2018	1,947,000.00	1,947,866.29	1,944,685.02	-3,181.27	09/28/2018
478160BR4/001	JOHNSON & JOHNSON	AFS	03/01/2019	10,000,000.00	10,005,162.79	9,946,100.00	-59,062.79	09/28/2018
478160BR4/002	JOHNSON & JOHNSON	AFS	03/01/2019	5,000,000.00	4,988,410.51	4,973,050.00	-15,360.51	09/28/2018
717081DU4/001	PFIZER INC	AFS	06/03/2019	12,812,000.00	12,810,054.75	12,707,940.94	-102,113.81	09/28/2018
594918BN3/001	MICROSOFT CORP	AFS	08/08/2019	1,768,000.00	1,759,974.70	1,745,332.47	-14,642.23	09/28/2018
594918BN3/002	MICROSOFT CORP	AFS	08/08/2019	10,000,000.00	9,970,170.36	9,871,790.00	-98,380.36	09/28/2018
594918BN3/003	MICROSOFT CORP	AFS	08/08/2019	4,268,000.00	4,245,288.44	4,213,279.97	-32,008.47	09/28/2018
084664CK5/001	BERKSHIRE HATHAWAY FIN	AFS	08/15/2019	10,000,000.00	9,933,281.85	9,879,410.00	-53,871.85	09/28/2018
90331HML4/001	US BANK NA OHIO	AFS	09/28/2019	5,000,000.00	4,973,419.01	4,961,050.00	-12,369.01	09/28/2018
89236TDH5/001	TOYOTA MOTOR CREDIT CORP	AFS	10/18/2019	2,155,000.00	2,130,626.99	2,126,463.49	-4,163.50	09/28/2018
438516BQ8/001	HONEYWELL INTERNATIONAL	AFS	10/30/2019	8,540,000.00	8,460,710.51	8,456,376.32	-4,334.19	09/28/2018
037833DH0/001	APPLE INC	AFS	11/13/2019	10,000,000.00	9,984,258.22	9,894,320.00	-89,938.22	09/28/2018
30231GAG7/002	EXXON MOBIL CORPORATION	AFS	02/06/2020	13,175,000.00	13,016,540.04	13,017,044.93	504.89	09/28/2018
30231GAG7/001	EXXON MOBIL CORPORATION	AFS	03/06/2020	4,310,000.00	4,292,434.85	4,258,327.41	-34,107.44	09/28/2018
89236TDU6/001	TOYOTA MOTOR CREDIT CORP	AFS	04/17/2020	10,000,000.00	10,002,196.65	9,848,980.00	-153,216.65	09/28/2018
191216BT6/001	COCA COLA CO	AFS	10/27/2020	10,000,000.00	9,808,076.59	9,779,530.00	-28,546.59	09/28/2018
89236TEX9/001	TOYOTA MOTOR CREDIT CORP	AFS	04/26/2021	4,000,000.00	3,992,552.40	3,952,748.00	-39,804.40	09/28/2018
TOTAL FOR SECURITY TYPE CORP				155,180,000.00	154,525,677.93	153,757,475.27	-768,202.66	
SECURITY TYPE: FEDCOUP								
3130A9AE1/001	FHLB	AFS	10/01/2018	10,000,000.00	10,000,000.00	10,000,000.00	0.00	09/28/2018

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3137EAED7/001	FHLMC	AFS	10/12/2018	10,000,000.00	9,999,090.39	9,996,070.00	-3,020.39	09/28/2018
3135G0E58/001	FNMA	AFS	10/19/2018	2,000,000.00	1,999,835.90	1,998,948.00	-887.90	09/28/2018
3134G8YU7/001	FHLMC	AFS	10/26/2018	1,000,000.00	999,228.19	999,155.00	-73.19	09/28/2018
3135G0G64/001	FNMA	AFS	10/29/2018	2,000,000.00	1,998,409.08	1,998,282.00	-127.08	09/28/2018
3133EFSW8/001	FFCB	AFS	12/21/2018	2,000,000.00	1,996,327.80	1,995,656.00	-671.80	09/28/2018
3134GSAP0/001	FHLMC	AFS	12/21/2018	10,000,000.00	10,000,000.00	9,811,260.00	-188,740.00	09/28/2018
3130AD4Y5/001	FHLB	AFS	12/28/2018	10,000,000.00	10,000,000.00	9,803,560.00	-196,440.00	09/28/2018
3135G0H63/001	FNMA	AFS	01/28/2019	7,000,000.00	6,987,325.02	6,978,559.00	-8,766.02	09/28/2018
3133EGBR5/001	FFCB	AFS	02/25/2019	1,500,000.00	1,497,797.18	1,491,267.00	-6,530.18	09/28/2018
3135G0J53/001	FNMA	AFS	02/26/2019	1,000,000.00	998,761.87	994,731.00	-4,030.87	09/28/2018
3135G0K77/001	FNMA	AFS	03/13/2019	1,900,000.00	1,883,865.19	1,883,325.60	-539.59	09/28/2018
742651DG4/001	PRIVATE EXPORT FUNDING	AFS	03/15/2019	5,000,000.00	5,048,289.68	5,039,975.00	-8,314.68	09/28/2018
3133EFN94/001	FFCB	AFS	03/21/2019	2,000,000.00	1,990,476.44	1,989,028.00	-1,448.44	09/28/2018
3130ADQH8/001	FHLB	AFS	03/22/2019	2,000,000.00	1,989,095.07	1,981,708.00	-7,387.07	09/28/2018
3134G8QE2/001	FHLMC	AFS	03/29/2019	2,000,000.00	1,990,209.91	1,989,044.00	-1,165.91	09/28/2018
3137EADZ9/001	FHLMC	AFS	04/15/2019	10,000,000.00	10,003,222.80	9,929,300.00	-73,922.80	09/28/2018
3136G3K38/001	FNMA	AFS	05/02/2019	10,000,000.00	9,985,056.59	9,887,420.00	-97,636.59	09/28/2018
3136G3K46/001	FNMA	AFS	05/02/2019	10,000,000.00	9,985,062.12	9,888,420.00	-96,642.12	09/28/2018
3130ACN83/001	FHLB	AFS	05/15/2019	10,000,000.00	9,996,840.63	9,824,060.00	-172,780.63	09/28/2018
3133X72S2/001	FHLB	AFS	05/15/2019	10,000,000.00	10,189,740.62	10,177,160.00	-12,580.62	09/28/2018
3133EF7L5/001	FFCB	AFS	05/16/2019	3,000,000.00	2,977,588.57	2,972,106.00	-5,482.57	09/28/2018
3130ABF92/001	FHLB	AFS	05/28/2019	10,000,000.00	9,964,708.49	9,926,300.00	-38,408.49	09/28/2018
3130ABF92/002	FHLB	AFS	05/28/2019	20,000,000.00	19,921,233.61	19,852,600.00	-68,633.61	09/28/2018
3130AEFV7/001	FHLB	AFS	06/11/2019	3,500,000.00	3,494,908.96	3,492,881.00	-2,027.96	09/28/2018
313379EE5/001	FHLB	AFS	06/14/2019	19,460,000.00	19,492,231.63	19,337,421.46	-154,810.17	09/28/2018
313379EE5/002	FHLB	AFS	06/14/2019	3,000,000.00	3,005,328.13	2,981,103.00	-24,225.13	09/28/2018
313379EE5/003	FHLB	AFS	06/14/2019	2,070,000.00	2,057,998.89	2,056,961.07	-1,037.82	09/28/2018
3135G0ZE6/001	FNMA	AFS	06/20/2019	10,000,000.00	10,015,472.35	9,945,210.00	-70,262.35	09/28/2018
3130A8DB6/001	FHLB	AFS	06/21/2019	1,000,000.00	990,493.20	989,837.00	-656.20	09/28/2018
3130A8DB6/002	FHLB	AFS	06/21/2019	3,505,000.00	3,471,678.65	3,469,378.69	-2,299.96	09/28/2018
3130A8NN9/001	FHLB	AFS	06/28/2019	1,000,000.00	987,867.96	986,859.00	-1,008.96	09/28/2018
3130A8NN9/002	FHLB	AFS	06/28/2019	1,135,000.00	1,121,230.14	1,120,084.97	-1,145.17	09/28/2018
3130AADN5/001	FHLB	AFS	06/28/2019	3,000,000.00	2,976,637.25	2,973,258.00	-3,379.25	09/28/2018
3137EAEB1/001	FHLMC	AFS	07/19/2019	10,000,000.00	9,922,093.37	9,869,000.00	-53,093.37	09/30/2018
3137EAEB1/002	FHLMC	AFS	07/19/2019	10,000,000.00	9,868,445.29	9,869,000.00	554.71	09/30/2018
3135G0N33/001	FNMA	AFS	08/02/2019	25,000,000.00	24,888,666.67	24,649,175.00	-239,491.67	09/28/2018

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3135G0R70/001	FNMA	AFS	08/25/2019	5,000,000.00	4,998,065.17	4,912,400.00	-85,665.17	09/28/2018
313383VN8/001	FHLB	AFS	09/13/2019	10,000,000.00	10,018,565.97	9,940,410.00	-78,155.97	09/28/2018
3133XUMS9/001	FHLB	AFS	09/13/2019	8,070,000.00	8,226,615.75	8,206,463.70	-20,152.05	09/28/2018
3137EADM8/001	FHLMC	AFS	10/02/2019	20,000,000.00	19,962,412.41	19,724,420.00	-237,992.41	09/28/2018
3133EGNE1/001	FFCB	AFS	01/21/2020	2,000,000.00	2,000,000.00	1,962,418.00	-37,582.00	09/28/2018
3130AASN9/001	FHLB	AFS	03/30/2020	2,000,000.00	2,002,304.09	1,962,908.00	-39,396.09	09/28/2018
3134GSHT5/001	FHLMC	AFS	04/30/2020	2,000,000.00	1,990,969.08	1,983,974.00	-6,995.08	09/28/2018
3134GSHS7/001	FHLMC	AFS	10/19/2020	1,890,000.00	1,879,564.52	1,871,394.84	-8,169.68	09/28/2018
TOTAL FOR SECURITY TYPE FEDCOUP				296,030,000.00	295,773,714.63	293,712,492.33	-2,061,222.30	
SECURITY TYPE: MUNICIPAL								
13066YTY5/001	CA STATE DEPT OF WATER RESOURCES	AFS	11/01/2018	1,519,461.44	1,481,525.21	1,472,996.31	-8,528.90	09/28/2018
79765RM97/001	SAN FRANCISCO CITY & CTY PUBLIC UTIL	AFS	11/01/2018	5,525,000.00	5,525,000.00	5,519,917.00	-5,083.00	09/28/2018
7976462R6/001	SAN FRANCISCO CITY & CTY GOB	AFS	06/15/2019	5,000,000.00	5,020,737.92	5,005,900.00	-14,837.92	09/28/2018
91412GSB2/001	UNIV OF CA -AH	AFS	07/01/2019	5,000,000.00	4,990,558.68	4,966,600.00	-23,958.68	09/28/2018
91412GSB2/002	UNIV OF CA -AH	AFS	07/01/2019	10,000,000.00	10,015,195.27	9,933,200.00	-81,995.27	09/28/2018
13063DGM4/001	CALIFORNIA ST TXBLE-VARIOUS PURPOSE	AFS	08/01/2019	10,000,000.00	10,059,549.47	10,036,700.00	-22,849.47	09/28/2018
798170AB2/001	SAN JOSE REDEVELOPMENT AG	AFS	08/01/2019	3,000,000.00	3,000,000.00	2,983,830.00	-16,170.00	09/28/2018
801546PD8/001	SANTA CLARA CNTY TXBL SER A	AFS	08/01/2019	10,000,000.00	10,024,595.55	9,947,800.00	-76,795.55	09/28/2018
358266CQ5/001	FRESNO CTY CA PENSN OBLG	AFS	08/15/2019	7,000,000.00	7,000,000.00	6,985,860.00	-14,140.00	09/28/2018
15324VAL2/001	CENTRL CONTRA COSTA CA SAN DIST	AFS	09/01/2019	630,000.00	630,000.00	629,489.70	-510.30	09/28/2018
13063DDD7/001	CALIFORNIA ST TXBL-VARIOUS PURPOSE	AFS	10/01/2019	10,000,000.00	10,029,883.57	9,943,600.00	-86,283.57	09/28/2018
83412PDY5/001	SOLANO CTY CA CMNTY COLLEGE DISTR	AFS	08/01/2020	5,460,000.00	5,537,426.74	5,455,577.40	-81,849.34	09/28/2018
79730PDE2/001	SAN DIEGO CA REDEVELOPMENT AGENCY	AFS	09/01/2020	10,000,000.00	11,120,531.47	10,855,900.00	-264,631.47	09/28/2018
899154AT5/001	TULARE CO PENSN-TXBLE	AFS	06/01/2021	5,000,000.00	5,000,000.00	4,964,550.00	-35,450.00	09/28/2018
797398DK7/001	SAN DIEGO CTY CA PENSION OBLIGATION	AFS	08/15/2021	10,905,000.00	12,016,987.20	11,618,187.00	-398,800.20	09/28/2018
TOTAL FOR SECURITY TYPE MUNICIPAL				99,039,461.44	101,451,991.08	100,320,107.41	-1,131,883.67	
SECURITY TYPE: MUNINAT								
68607VJ97/001	OREGON ST LOTTERY REVENUE	AFS	04/01/2021	1,350,000.00	1,380,004.21	1,326,591.00	-53,413.21	09/30/2018
5946107Z4/001	MICHIGAN STATE TXBL REF A	AFS	05/15/2022	3,000,000.00	3,038,196.49	2,961,150.00	-77,046.49	09/30/2018
TOTAL FOR SECURITY TYPE MUNINAT				4,350,000.00	4,418,200.70	4,287,741.00	-130,459.70	
SECURITY TYPE: SOL								
834SCFCP7F/001	SOLANO CTY 2013 COPS	AFS	11/15/2018	345,000.00	345,000.00	345,000.00	0.00	09/30/2018
834SCFCP7G/001	SOLANO CTY 2013 COPS	AFS	11/15/2019	355,000.00	355,000.00	355,000.00	0.00	09/30/2018

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834SCFCP7H/001	SOLANO CTY 2013 COPS	AFS	11/15/2020	365,000.00	365,000.00	365,000.00	0.00	09/30/2018
834SCFCP7I/001	SOLANO CTY 2013 COPS	AFS	11/15/2021	380,000.00	380,000.00	380,000.00	0.00	09/30/2018
834SCFCP7J/001	SOLANO CTY 2013 COPS	AFS	11/15/2022	390,000.00	390,000.00	390,000.00	0.00	09/30/2018
834SCFCP7K/001	SOLANO CTY 2013 COPS	AFS	11/15/2023	405,000.00	405,000.00	405,000.00	0.00	09/30/2018
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	09/30/2018
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	09/30/2018
834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	09/30/2018
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	09/30/2018
TOTAL FOR SECURITY TYPE SOL				3,990,000.00	3,990,000.00	3,990,000.00	0.00	
SECURITY TYPE: SUPRA								
45818LT59/001	IADB DISCOUNT	AFS	12/17/2018	10,000,000.00	9,954,138.01	9,953,370.00	-768.01	09/28/2018
459058EV1/001	IBRD	AFS	07/26/2019	10,000,000.00	9,987,083.92	9,889,720.00	-97,363.92	09/28/2018
TOTAL FOR SECURITY TYPE SUPRA				20,000,000.00	19,941,221.93	19,843,090.00	-98,131.93	
SECURITY TYPE: TREASURY								
912828WD8/001	U S TREASURY	AFS	10/31/2018	20,000,000.00	20,002,250.27	19,986,800.00	-15,450.27	09/28/2018
912828WD8/002	U S TREASURY	AFS	10/31/2018	2,000,000.00	1,998,653.86	1,998,680.00	26.14	09/28/2018
912828N22/001	U S TREASURY	AFS	12/15/2018	27,000,000.00	26,955,015.28	26,947,782.00	-7,233.28	09/28/2018
912828RY8/002	US TREASURY	AFS	12/31/2018	20,000,000.00	19,967,151.13	19,957,560.00	-9,591.13	09/28/2018
912828Q52/001	U S TREASURY	AFS	04/15/2019	100,000,000.00	99,339,228.18	99,171,900.00	-167,328.18	09/28/2018
912828WL0/001	U S TREASURY	AFS	05/31/2019	10,000,000.00	9,979,007.58	9,933,980.00	-45,027.58	09/28/2018
912828S43/001	U S TREASURY	AFS	07/15/2019	20,000,000.00	19,741,800.81	19,719,540.00	-22,260.81	09/28/2018
912828D80/001	U S TREASURY	AFS	08/31/2019	25,000,000.00	25,064,594.84	24,772,450.00	-292,144.84	09/28/2018
912828F39/001	U S TREASURY	AFS	09/30/2019	10,000,000.00	9,929,590.08	9,910,160.00	-19,430.08	09/28/2018
TOTAL FOR SECURITY TYPE TREASURY				234,000,000.00	232,977,292.03	232,398,852.00	-578,440.03	
TOTAL FOR PORTFOLIO POOL				842,589,461.44	842,944,345.24	838,309,758.01	-4,634,587.23	