

BOOK VALUE VS MARKET REPORT

Solano County Treasurer
INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 03/31/2019

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	10,000,390.00	390.00	03/29/2019
SECURITY TYPE: CORP								
717081DU4/001	PFIZER INC	AFS	06/03/2019	12,812,000.00	12,811,400.62	12,787,516.27	-23,884.35	03/29/2019
575718AC5/003	MASS INSTITUTE OF TECH	AFS	07/01/2019	4,650,000.00	4,643,053.53	4,644,257.25	1,203.72	03/29/2019
594918BN3/001	MICROSOFT CORP	AFS	08/08/2019	1,768,000.00	1,764,691.18	1,758,884.19	-5,806.99	03/29/2019
594918BN3/002	MICROSOFT CORP	AFS	08/08/2019	10,000,000.00	9,987,698.03	9,948,440.00	-39,258.03	03/29/2019
594918BN3/003	MICROSOFT CORP	AFS	08/08/2019	4,268,000.00	4,258,633.70	4,245,994.19	-12,639.51	03/29/2019
084664CK5/001	BERKSHIRE HATHAWAY FIN	AFS	08/15/2019	10,000,000.00	9,971,812.01	9,953,100.00	-18,712.01	03/29/2019
90331HML4/001	US BANK NA OHIO	AFS	09/28/2019	5,000,000.00	4,985,771.11	4,988,120.00	2,348.89	03/29/2019
931142DY6/001	WALMART INC	AFS	10/09/2019	8,323,000.00	8,280,090.83	8,281,975.93	1,885.10	03/29/2019
89236TDH5/001	TOYOTA MOTOR CREDIT CORP	AFS	10/18/2019	2,155,000.00	2,142,240.45	2,142,324.29	83.84	03/29/2019
438516BQ8/001	HONEYWELL INTERNATIONAL	AFS	10/30/2019	8,540,000.00	8,497,807.01	8,497,957.58	150.57	03/29/2019
037833DH0/001	APPLE INC	AFS	11/13/2019	10,000,000.00	9,991,258.78	9,968,190.00	-23,068.78	03/29/2019
94988J5L7/001	WELLS FARGO BANK N.A.	AFS	01/15/2020	10,000,000.00	9,946,539.42	9,976,310.00	29,770.58	03/29/2019
30231GAG7/002	EXXON MOBIL CORPORATION	AFS	02/06/2020	13,175,000.00	13,071,453.31	13,095,686.50	24,233.19	03/29/2019
166764AR1/001	CHEVRON CORP	AFS	03/03/2020	6,700,000.00	6,643,769.11	6,655,766.60	11,997.49	03/29/2019
30231GAG7/001	EXXON MOBIL CORPORATION	AFS	03/06/2020	4,310,000.00	4,298,522.32	4,284,053.80	-14,468.52	03/29/2019
89236TDU6/001	TOYOTA MOTOR CREDIT CORP	AFS	04/17/2020	10,000,000.00	10,001,464.96	9,933,730.00	-67,734.96	03/29/2019
931142EG4/001	WALMART INC	AFS	06/23/2020	4,725,000.00	4,735,958.83	4,745,010.38	9,051.55	03/29/2019
90331HNU3/001	U S BANK NA CINCINNATI	AFS	06/24/2020	5,000,000.00	5,003,018.88	5,030,405.00	27,386.12	03/29/2019
023135AT3/001	AMAZON.COM INC	AFS	08/21/2020	10,000,000.00	9,901,045.40	9,917,680.00	16,634.60	03/29/2019
023135AT3/002	AMAZON.COM INC	AFS	08/21/2020	1,905,000.00	1,892,408.18	1,889,318.04	-3,090.14	03/29/2019
191216BT6/001	COCA COLA CO	AFS	10/27/2020	10,000,000.00	9,853,732.70	9,910,200.00	56,467.30	03/29/2019
037833BS8/001	APPLE INC	AFS	01/23/2021	10,000,000.00	9,839,666.20	9,964,030.00	124,363.80	03/29/2019
89236TEX9/001	TOYOTA MOTOR CREDIT CORP	AFS	04/26/2021	4,000,000.00	3,993,965.75	3,971,260.00	-22,705.75	03/29/2019
TOTAL FOR SECURITY TYPE CORP				167,331,000.00	166,516,002.31	166,590,210.02	74,207.71	
SECURITY TYPE: FEDCOUP								
3137EADZ9/001	FHLMC	AFS	04/15/2019	10,000,000.00	10,000,174.76	9,994,810.00	-5,364.76	03/29/2019
3130AFB71/001	FHLB	AFS	05/02/2019	5,000,000.00	4,998,051.52	5,002,125.00	4,073.48	03/29/2019
3136G3K38/001	FNMA	AFS	05/02/2019	10,000,000.00	9,993,950.63	9,959,930.00	-34,020.63	03/29/2019
3136G3K46/001	FNMA	AFS	05/02/2019	10,000,000.00	9,993,956.19	9,959,930.00	-34,026.19	03/29/2019
3130ACN83/001	FHLB	AFS	05/15/2019	10,000,000.00	9,997,783.51	9,913,580.00	-84,203.51	03/29/2019

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3133X72S2/001	FHLB	AFS	05/15/2019	10,000,000.00	10,036,255.36	10,035,480.00	-775.36	03/29/2019
3133EF7L5/001	FFCB	AFS	05/16/2019	3,000,000.00	2,995,548.89	2,995,554.00	5.11	03/29/2019
3134G9MU8/001	FHLMC	AFS	05/24/2019	10,000,000.00	9,981,935.70	9,983,430.00	1,494.30	03/29/2019
3130ABF92/001	FHLB	AFS	05/28/2019	10,000,000.00	9,991,629.29	9,983,150.00	-8,479.29	03/29/2019
3130ABF92/002	FHLB	AFS	05/28/2019	20,000,000.00	19,981,321.63	19,966,300.00	-15,021.63	03/29/2019
3130ABF92/003	FHLB	AFS	05/28/2019	10,000,000.00	9,982,270.56	9,983,150.00	879.44	03/29/2019
3130ABF92/004	FHLB	AFS	05/28/2019	10,000,000.00	9,982,733.06	9,983,150.00	416.94	03/29/2019
3130AEFV7/001	FHLB	AFS	06/11/2019	3,500,000.00	3,498,525.49	3,498,754.00	228.51	03/29/2019
3135G0K77/001	FNMA	AFS	06/13/2019	1,900,000.00	1,895,420.86	1,895,398.20	-22.66	03/29/2019
313379EE5/001	FHLB	AFS	06/14/2019	19,460,000.00	19,469,068.27	19,429,253.20	-39,815.07	03/29/2019
313379EE5/002	FHLB	AFS	06/14/2019	3,000,000.00	3,001,501.14	2,995,260.00	-6,241.14	03/29/2019
313379EE5/003	FHLB	AFS	06/14/2019	2,070,000.00	2,066,552.91	2,066,729.40	176.49	03/29/2019
3130AFYS0/001	FHLB	AFS	06/18/2019	1,000,000.00	999,754.10	1,000,485.00	730.90	03/29/2019
3135G0ZE6/001	FNMA	AFS	06/20/2019	10,000,000.00	10,004,572.50	9,984,040.00	-20,532.50	03/29/2019
3130A8DB6/001	FHLB	AFS	06/21/2019	1,000,000.00	997,119.23	997,160.00	40.77	03/29/2019
3130A8DB6/002	FHLB	AFS	06/21/2019	3,505,000.00	3,494,902.88	3,495,045.80	142.92	03/29/2019
3130A8NN9/001	FHLB	AFS	06/28/2019	1,000,000.00	996,136.31	996,043.00	-93.31	03/29/2019
3130A8NN9/002	FHLB	AFS	06/28/2019	1,135,000.00	1,130,614.74	1,130,508.80	-105.94	03/29/2019
3130AADN5/001	FHLB	AFS	06/28/2019	3,000,000.00	2,992,545.22	2,992,437.00	-108.22	03/29/2019
3137EAEB1/001	FHLMC	AFS	07/19/2019	10,000,000.00	9,971,214.86	9,953,500.00	-17,714.86	03/31/2019
3137EAEB1/002	FHLMC	AFS	07/19/2019	10,000,000.00	9,951,386.69	9,953,500.00	2,113.31	03/31/2019
3137EAEB1/003	FHLMC	AFS	07/19/2019	5,000,000.00	4,974,505.07	4,976,750.00	2,244.93	03/31/2019
3135G0N33/001	FNMA	AFS	08/02/2019	25,000,000.00	24,955,096.79	24,867,800.00	-87,296.79	03/29/2019
3135G0N33/002	FNMA	AFS	08/02/2019	10,000,000.00	9,941,528.26	9,947,120.00	5,591.74	03/29/2019
3135G0N33/003	FNMA	AFS	08/02/2019	7,729,000.00	7,681,987.54	7,688,129.05	6,141.51	03/29/2019
3135G0R70/001	FNMA	AFS	08/25/2019	5,000,000.00	4,998,900.87	4,960,595.00	-38,305.87	03/29/2019
3135G0P49/001	FNMA	AFS	08/28/2019	5,000,000.00	4,967,874.59	4,970,135.00	2,260.41	03/29/2019
3135G0ZG1/001	FNMA	AFS	09/12/2019	10,000,000.00	9,960,153.45	9,967,900.00	7,746.55	03/29/2019
3135G0ZG1/002	FNMA	AFS	09/12/2019	10,000,000.00	9,958,480.20	9,967,900.00	9,419.80	03/29/2019
313383VN8/001	FHLB	AFS	09/13/2019	10,000,000.00	10,008,688.14	9,978,460.00	-30,228.14	03/29/2019
3133XUMS9/001	FHLB	AFS	09/13/2019	8,070,000.00	8,143,497.27	8,143,291.74	-205.53	03/29/2019
3130A9EP2/001	FHLB	AFS	09/26/2019	10,000,000.00	9,921,621.53	9,930,500.00	8,878.47	03/29/2019
3137EADM8/001	FHLMC	AFS	10/02/2019	20,000,000.00	19,981,031.22	19,878,600.00	-102,431.22	03/29/2019
3130AF7C5/001	FHLB	AFS	10/18/2019	5,000,000.00	4,997,927.61	5,005,280.00	7,352.39	03/29/2019
3133EGNE1/001	FFCB	AFS	01/21/2020	2,000,000.00	2,000,000.00	1,982,052.00	-17,948.00	03/29/2019
3130ABPV2/001	FHLB	AFS	03/29/2020	6,500,000.00	6,430,137.65	6,438,198.00	8,060.35	03/29/2019

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3130AASN9/001	FHLB	AFS	03/30/2020	2,000,000.00	2,001,508.31	1,981,972.00	-19,536.31	03/29/2019
3134GBXV9/001	FHLMC	AFS	04/13/2020	20,000,000.00	19,784,782.56	19,852,960.00	68,177.44	03/29/2019
3134GBXV9/002	FHLMC	AFS	04/13/2020	10,000,000.00	9,906,933.73	9,926,480.00	19,546.27	03/29/2019
3134GSHT5/001	FHLMC	AFS	04/30/2020	2,000,000.00	1,993,445.32	2,000,064.00	6,618.68	03/29/2019
313370E38/001	FHLB	AFS	06/12/2020	10,500,000.00	10,580,337.79	10,611,132.00	30,794.21	03/29/2019
3130ADQH8/001	FHLB	AFS	06/22/2020	2,000,000.00	1,991,820.49	2,000,082.00	8,261.51	03/29/2019
313370US5/001	FHLB	AFS	09/11/2020	15,000,000.00	15,025,983.35	15,099,225.00	73,241.65	03/29/2019
313370US5/002	FHLB	AFS	09/11/2020	15,000,000.00	15,083,475.29	15,099,225.00	15,749.71	03/29/2019
3134GSAP0/001	FHLMC	AFS	09/21/2020	10,000,000.00	10,000,000.00	9,935,310.00	-64,690.00	03/29/2019
3130AD4Y5/001	FHLB	AFS	09/28/2020	10,000,000.00	10,000,000.00	9,927,850.00	-72,150.00	03/29/2019
3134GSHS7/001	FHLMC	AFS	10/19/2020	1,890,000.00	1,881,786.76	1,890,187.11	8,400.35	03/29/2019
3130AF3M7/001	FHLB	AFS	04/15/2021	17,375,000.00	17,420,872.42	17,570,086.50	149,214.08	03/29/2019
313383ZU8/001	FHLB	AFS	09/10/2021	13,000,000.00	13,060,555.37	13,199,277.00	138,721.63	03/29/2019
TOTAL FOR SECURITY TYPE FEDCOUP				456,634,000.00	456,057,857.88	455,945,264.80	-112,593.08	

SECURITY TYPE: MUNICIPAL

13066YTY5/001	CA STATE DEPT OF WATER RESOURCES	AFS	05/01/2019	1,519,461.44	1,489,708.35	1,499,070.27	9,361.92	03/29/2019
7976462R6/001	SAN FRANCISCO CITY & CTY GOB	AFS	06/15/2019	5,000,000.00	5,005,853.58	5,001,800.00	-4,053.58	03/29/2019
91412GSB2/001	UNIV OF CA -AH	AFS	07/01/2019	5,000,000.00	4,996,801.13	4,991,250.00	-5,551.13	03/29/2019
91412GSB2/002	UNIV OF CA -AH	AFS	07/01/2019	10,000,000.00	10,005,015.86	9,982,500.00	-22,515.86	03/29/2019
13063DGM4/001	CALIFORNIA ST TXBLE-VARIOUS PURPOSE	AFS	08/01/2019	10,000,000.00	10,023,847.72	10,026,100.00	2,252.28	03/29/2019
798170AB2/001	SAN JOSE REDEVELOPMENT AG	AFS	08/01/2019	3,000,000.00	3,000,000.00	2,995,050.00	-4,950.00	03/29/2019
801546PD8/001	SANTA CLARA CNTY TXBL SER A	AFS	08/01/2019	10,000,000.00	10,009,819.13	9,979,700.00	-30,119.13	03/29/2019
358266CQ5/001	FRESNO CTY CA PENSN OBLG	AFS	08/15/2019	7,000,000.00	7,000,000.00	6,994,750.00	-5,250.00	03/29/2019
15324VAL2/001	CENTRL CONTRA COSTA CA SAN DIST	AFS	09/01/2019	630,000.00	630,000.00	630,138.60	138.60	03/29/2019
13063DDD7/001	CALIFORNIA ST TXBL-VARIOUS PURPOSE	AFS	10/01/2019	10,000,000.00	10,014,964.07	9,990,300.00	-24,664.07	03/29/2019
76913CAQ2/001	RIVERSIDE CNTY CA PENSION OBLG	AFS	02/15/2020	10,000,000.00	10,160,495.73	10,179,200.00	18,704.27	03/29/2019
83412PDY5/001	SOLANO CTY CA CMNTY COLLEGE DISTR	AFS	08/01/2020	5,460,000.00	5,516,541.95	5,491,831.80	-24,710.15	03/29/2019
79730PDE2/001	SAN DIEGO CA REDEVELOPMENT AGENCY	AFS	09/01/2020	10,000,000.00	10,831,308.06	10,723,200.00	-108,108.06	03/29/2019
79771PZ65/001	SAN FRANCISCO CITY & CNTY CA REDEV AUTH	AFS	02/01/2021	7,855,000.00	8,688,407.25	8,768,379.40	79,972.15	03/29/2019
899154AT5/001	TULARE CO PENSN-TXBLE	AFS	06/01/2021	5,000,000.00	5,000,000.00	5,040,300.00	40,300.00	03/29/2019
797398DK7/001	SAN DIEGO CTY CA PENSION OBLIGATION	AFS	08/15/2021	10,905,000.00	11,827,160.76	11,745,993.60	-81,167.16	03/29/2019
TOTAL FOR SECURITY TYPE MUNICIPAL				111,369,461.44	114,199,923.59	114,039,563.67	-160,359.92	

SECURITY TYPE: MUNINAT

010411CM6/001	ALABAMA STATE TXBL - SER B	AFS	11/01/2020	4,720,000.00	4,720,000.00	4,757,335.20	37,335.20	03/31/2019
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68607VJ97/001	OREGON ST LOTTERY REVENUE	AFS	04/01/2021	1,350,000.00	1,374,080.42	1,348,906.50	-25,173.92	03/31/2019
5946107Z4/001	MICHIGAN STATE TXBL REF A	AFS	05/15/2022	3,000,000.00	3,033,126.32	3,084,420.00	51,293.68	03/31/2019
TOTAL FOR SECURITY TYPE MUNINAT				9,070,000.00	9,127,206.74	9,190,661.70	63,454.96	
SECURITY TYPE: SOL								
834SCFCP7G/001	SOLANO CTY 2013 COPS	AFS	11/15/2019	355,000.00	355,000.00	355,000.00	0.00	03/31/2019
834SCFCP7H/001	SOLANO CTY 2013 COPS	AFS	11/15/2020	365,000.00	365,000.00	365,000.00	0.00	03/31/2019
834SCFCP7I/001	SOLANO CTY 2013 COPS	AFS	11/15/2021	380,000.00	380,000.00	380,000.00	0.00	03/31/2019
834SCFCP7J/001	SOLANO CTY 2013 COPS	AFS	11/15/2022	390,000.00	390,000.00	390,000.00	0.00	03/31/2019
834SCFCP7K/001	SOLANO CTY 2013 COPS	AFS	11/15/2023	405,000.00	405,000.00	405,000.00	0.00	03/31/2019
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	03/31/2019
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	03/31/2019
834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	03/31/2019
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	03/31/2019
TOTAL FOR SECURITY TYPE SOL				3,645,000.00	3,645,000.00	3,645,000.00	0.00	
SECURITY TYPE: SUPRA								
459058EV1/001	IBRD	AFS	07/26/2019	10,000,000.00	9,995,049.53	9,960,240.00	-34,809.53	03/29/2019
SECURITY TYPE: TREASURY								
912828Q52/001	U S TREASURY	AFS	04/15/2019	100,000,000.00	99,949,266.61	99,940,300.00	-8,966.61	03/29/2019
912828WL0/001	U S TREASURY	AFS	05/31/2019	10,000,000.00	9,994,695.50	9,984,040.00	-10,655.50	03/29/2019
912828S43/001	U S TREASURY	AFS	07/15/2019	20,000,000.00	19,906,097.25	19,899,220.00	-6,877.25	03/29/2019
912828D80/001	U S TREASURY	AFS	08/31/2019	25,000,000.00	25,027,899.93	24,905,275.00	-122,624.93	03/29/2019
912828F39/001	U S TREASURY	AFS	09/30/2019	10,000,000.00	9,964,413.98	9,963,670.00	-743.98	03/29/2019
912828XU9/001	U S TREASURY	AFS	06/15/2020	40,000,000.00	39,488,310.87	39,571,760.00	83,449.13	03/29/2019
912828XH8/001	U S TREASURY	AFS	06/30/2020	15,000,000.00	14,772,327.34	14,857,035.00	84,707.66	03/29/2019
912828VVP/001	U S TREASURY	AFS	08/31/2020	20,000,000.00	19,942,004.84	19,934,380.00	-7,624.84	03/29/2019
9128282V1/001	U S TREASURY	AFS	09/15/2020	20,000,000.00	19,738,485.33	19,725,000.00	-13,485.33	03/29/2019
TOTAL FOR SECURITY TYPE TREASURY				260,000,000.00	258,783,501.65	258,780,680.00	-2,821.65	
TOTAL FOR PORTFOLIO POOL				1,028,049,461.44	1,028,324,541.70	1,028,152,010.19	-172,531.51	