

BOOK VALUE VS MARKET REPORT

Solano County Treasurer
INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 03/31/2020

<u>SECURITY ID/LOT NO.</u>	<u>DESCRIPTION</u>	<u>FAS115 CLASS</u>	<u>MATURITY/ CALL DATE</u>	<u>PAR VALUE</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>	<u>MARKET GAIN/LOSS</u>	<u>MARKET DATE</u>
PORTFOLIO: POOL								
SECURITY TYPE: CD								
13606C3D4/001	CANADIAN IMPERIAL BANK COMM NY	AFS	04/17/2020	25,000,000.00	25,000,000.00	25,011,925.00	11,925.00	03/31/2020
65558TPL3/001	NORDEA BANK ABP NEW YORK	AFS	08/14/2020	20,000,000.00	20,001,098.25	20,041,380.00	40,281.75	03/31/2020
TOTAL FOR SECURITY TYPE CD				45,000,000.00	45,001,098.25	45,053,305.00	52,206.75	
SECURITY TYPE: CORP								
89236TDU6/001	TOYOTA MOTOR CREDIT CORP	AFS	04/17/2020	10,000,000.00	10,000,000.00	9,997,806.10	-2,193.90	03/31/2020
740189AL9/001	PRECISION CASTPARTS CORP	AFS	06/15/2020	20,000,000.00	19,985,770.28	19,979,314.00	-6,456.28	03/31/2020
931142EG4/001	WALMART INC	AFS	06/23/2020	4,725,000.00	4,726,890.78	4,729,639.76	2,748.98	03/31/2020
90331HNU3/001	US BANK NA CINCINNATI	AFS	06/24/2020	5,000,000.00	5,000,496.20	5,008,204.40	7,708.20	03/31/2020
06406HDD8/001	BANK OF NY MELLON CORP	AFS	07/17/2020	10,000,000.00	10,000,000.00	10,018,730.20	18,730.20	03/31/2020
458140AQ3/001	INTEL CORP	AFS	07/29/2020	20,000,000.00	19,992,217.33	20,024,655.40	32,438.07	03/31/2020
023135AT3/001	AMAZON.COM INC	AFS	08/21/2020	10,000,000.00	9,972,672.71	9,996,036.00	23,363.29	03/31/2020
023135AT3/002	AMAZON.COM INC	AFS	08/21/2020	1,905,000.00	1,901,520.31	1,904,244.86	2,724.55	03/31/2020
25468PDE3/001	WALT DISNEY ENTERPRISES	AFS	09/17/2020	20,000,000.00	19,993,264.59	19,905,293.40	-87,971.19	03/31/2020
191216BT6/001	COCA COLA CO	AFS	10/27/2020	10,000,000.00	9,946,577.06	10,005,059.00	58,481.94	03/31/2020
69353RFH6/001	PNC BANK NA	AFS	12/23/2020	3,492,000.00	3,511,516.36	3,498,930.05	-12,586.31	03/31/2020
037833BS8/001	APPLE INC	AFS	01/23/2021	10,000,000.00	9,923,880.60	10,100,779.60	176,899.00	03/31/2020
06051GFW4/001	BANK OF AMERICA CORP	AFS	04/19/2021	3,170,000.00	3,165,140.10	3,187,154.49	22,014.39	03/31/2020
06051GFW4/002	BANK OF AMERICA CORP	AFS	04/19/2021	20,000,000.00	19,987,022.79	20,108,230.20	121,207.41	03/31/2020
89236TEX9/001	TOYOTA MOTOR CREDIT CORP	AFS	04/26/2021	4,000,000.00	3,996,868.41	3,891,511.40	-105,357.01	03/31/2020
949746SA0/001	WELLS FARGO & COMPANY	AFS	07/26/2021	15,000,000.00	15,072,033.13	14,949,976.80	-122,056.33	03/31/2020
438516BM7/001	HONEYWELL INTERNATIONAL	AFS	11/01/2021	20,380,000.00	20,285,251.56	20,390,175.33	104,923.77	03/31/2020
90331HPC1/002	US BANK NA CINCINNATI	AFS	04/22/2022	4,000,000.00	4,072,311.88	4,075,080.96	2,769.08	03/31/2020
92826CAG7/001	VISA INC	AFS	09/15/2022	10,000,000.00	9,973,784.92	10,168,403.40	194,618.48	03/31/2020
TOTAL FOR SECURITY TYPE CORP				201,672,000.00	201,507,219.01	201,939,225.35	432,006.34	
SECURITY TYPE: FEDCOUP								
3137EADR7/001	FHLMC	AFS	05/01/2020	7,900,000.00	7,898,188.22	7,907,184.10	8,995.88	03/31/2020
3130ACN83/001	FHLB	AFS	05/15/2020	10,000,000.00	9,999,635.50	10,016,572.30	16,936.80	03/31/2020
313370E38/001	FHLB	AFS	06/12/2020	10,500,000.00	10,512,812.68	10,562,942.67	50,129.99	03/31/2020
313370E38/002	FHLB	AFS	06/12/2020	20,000,000.00	20,034,793.77	20,119,890.80	85,097.03	03/31/2020
3133ELUY8/001	FFCB	AFS	06/30/2020	10,000,000.00	10,000,000.00	10,000,620.90	620.90	03/31/2020
3130AGQU2/001	FHLB	AFS	07/15/2020	20,000,000.00	20,000,177.58	20,100,059.20	99,881.62	03/31/2020

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3135G0T60/001	FNMA	AFS	07/30/2020	5,527,000.00	5,511,012.99	5,550,998.46	39,985.47	03/31/2020
313370US5/001	FHLB	AFS	09/11/2020	15,000,000.00	15,007,820.37	15,174,357.60	166,537.23	03/31/2020
313370US5/002	FHLB	AFS	09/11/2020	15,000,000.00	15,025,465.30	15,174,357.60	148,892.30	03/31/2020
742651DV1/001	PRIVATE EXPORT FUNDING	AFS	09/15/2020	11,486,000.00	11,518,304.06	11,552,200.14	33,896.08	03/31/2020
880591EL2/001	TENNESSEE VALLEY AUTHORITY	AFS	02/15/2021	20,000,000.00	20,384,926.90	20,548,841.60	163,914.70	03/31/2020
3130AF3M7/001	FHLB	AFS	04/15/2021	17,375,000.00	17,398,422.72	17,848,863.34	450,440.62	03/31/2020
3133EJNS4/001	FFCB	AFS	05/10/2021	14,500,000.00	14,670,069.45	14,873,055.28	202,985.83	03/31/2020
3130A1W95/001	FHLB	AFS	06/11/2021	19,450,000.00	19,465,605.71	19,878,458.60	412,852.89	03/31/2020
3130A1W95/002	FHLB	AFS	06/11/2021	10,000,000.00	10,075,178.32	10,220,287.20	145,108.88	03/31/2020
3130A1W95/003	FHLB	AFS	06/11/2021	2,985,000.00	3,043,880.49	3,050,755.73	6,875.24	03/31/2020
3133EJSA8/001	FFCB	AFS	06/21/2021	3,100,000.00	3,180,274.80	3,190,147.50	9,872.70	03/31/2020
3130A8QS5/001	FHLB	AFS	07/14/2021	11,525,000.00	11,451,224.32	11,641,622.28	190,397.96	03/31/2020
313378JP7/001	FHLB	AFS	09/10/2021	20,000,000.00	20,236,061.13	20,546,890.60	310,829.47	03/31/2020
313383ZU8/001	FHLB	AFS	09/10/2021	13,000,000.00	13,036,024.89	13,493,226.63	457,201.74	03/31/2020
3135G0Q89/001	FNMA	AFS	10/07/2021	5,000,000.00	5,058,406.67	5,072,727.85	14,321.18	03/31/2020
3133EKY75/001	FFCB	AFS	10/15/2021	4,250,000.00	4,303,306.59	4,314,723.12	11,416.53	03/31/2020
3130AHSR5/001	FHLB	AFS	12/20/2021	25,000,000.00	25,012,241.01	25,531,016.50	518,775.49	03/31/2020
3130AHSR5/002	FHLB	AFS	12/20/2021	10,435,000.00	10,632,993.54	10,656,646.29	23,652.75	03/31/2020
313379Q69/001	FHLB	AFS	06/10/2022	10,000,000.00	10,059,493.64	10,384,340.50	324,846.86	03/31/2020
TOTAL FOR SECURITY TYPE FEDCOUP				312,033,000.00	313,516,320.65	317,410,786.79	3,894,466.14	

SECURITY TYPE: MUNICIPAL

13066YTY5/001	CA STATE DEPT OF WATER RESOURCES	AFS	05/01/2020	1,487,877.00	1,475,053.33	1,492,742.36	17,689.03	03/31/2020
83412PDY5/001	SOLANO CTY CA CMNTY COLLEGE DISTR	AFS	08/01/2020	5,460,000.00	5,474,186.98	5,493,196.80	19,009.82	03/31/2020
79730PDE2/001	SAN DIEGO CA REDEVELOPMENT AGENCY	AFS	09/01/2020	10,000,000.00	10,246,223.50	10,250,400.00	4,176.50	03/31/2020
79771PZ65/001	SAN FRANCISCO CITY & CNTY CA REDEV AUTH	AFS	02/01/2021	7,855,000.00	8,238,047.27	8,371,937.55	133,890.28	03/31/2020
899154AT5/001	TULARE CO PENSN-TXBLE	AFS	06/01/2021	5,000,000.00	5,000,000.00	5,093,650.00	93,650.00	03/31/2020
797398DK7/001	SAN DIEGO CTY CA PENSION OBLIGATION	AFS	08/15/2021	10,905,000.00	11,441,924.54	11,589,288.75	147,364.21	03/31/2020
13063DLY2/001	CALIFORNIA STATE -TXBL-A	AFS	04/01/2022	5,000,000.00	5,063,527.45	5,090,100.00	26,572.55	03/31/2020
TOTAL FOR SECURITY TYPE MUNICIPAL				45,707,877.00	46,938,963.07	47,381,315.46	442,352.39	

SECURITY TYPE: MUNINAT

010411CM6/001	ALABAMA STATE TXBL - SER B	AFS	11/01/2020	4,720,000.00	4,720,000.00	4,765,972.80	45,972.80	03/31/2020
68607VJ97/001	OREGON ST LOTTERY REVENUE	AFS	04/01/2021	1,350,000.00	1,362,116.62	1,350,000.00	-12,116.62	03/31/2020
5946107Z4/001	MICHIGAN STATE TXBL REF A	AFS	05/15/2022	3,000,000.00	3,022,769.84	3,059,640.00	36,870.16	03/31/2020

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TOTAL FOR SECURITY TYPE MUNINAT				9,070,000.00	9,104,886.46	9,175,612.80	70,726.34	
SECURITY TYPE: SOL								
834SCFCP7H/001	SOLANO CTY 2013 COPS	AFS	11/15/2020	365,000.00	365,000.00	365,000.00	0.00	03/31/2020
834SCFCP7I/001	SOLANO CTY 2013 COPS	AFS	11/15/2021	380,000.00	380,000.00	380,000.00	0.00	03/31/2020
834SCFCP7J/001	SOLANO CTY 2013 COPS	AFS	11/15/2022	390,000.00	390,000.00	390,000.00	0.00	03/31/2020
834SCFCP7K/001	SOLANO CTY 2013 COPS	AFS	11/15/2023	405,000.00	405,000.00	405,000.00	0.00	03/31/2020
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	03/31/2020
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	03/31/2020
834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	03/31/2020
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	03/31/2020
TOTAL FOR SECURITY TYPE SOL				3,290,000.00	3,290,000.00	3,290,000.00	0.00	
SECURITY TYPE: SOV								
4581X0DB1/002	INTER-AMERICAN DEVEL BK	AFS	04/19/2021	20,000,000.00	20,187,904.02	20,435,105.80	247,201.78	03/31/2020
SECURITY TYPE: SUPRA								
4581X0DB1/001	INTER-AMERICAN DEVEL BK	AFS	04/19/2021	20,000,000.00	20,077,706.15	20,435,105.80	357,399.65	03/31/2020
459058GH0/001	IBRD	AFS	07/23/2021	10,000,000.00	10,138,896.88	10,287,724.20	148,827.32	03/31/2020
TOTAL FOR SECURITY TYPE SUPRA				30,000,000.00	30,216,603.03	30,722,830.00	506,226.97	
SECURITY TYPE: TREASURY								
912828X21/001	U S TREASURY	AFS	04/15/2020	20,000,000.00	19,997,902.10	20,010,860.00	12,957.90	03/31/2020
912796TR0/001	U S TREASURY	AFS	04/16/2020	50,000,000.00	49,967,217.09	49,998,450.00	31,232.91	03/31/2020
912828X96/001	U S TREASURY	AFS	05/15/2020	20,000,000.00	19,977,377.04	20,034,080.00	56,702.96	03/31/2020
912828X96/002	U S TREASURY	AFS	05/15/2020	20,000,000.00	19,981,803.73	20,034,080.00	52,276.27	03/31/2020
912828XU9/001	U S TREASURY	AFS	06/15/2020	40,000,000.00	39,913,158.52	40,115,520.00	202,361.48	03/31/2020
912828XU9/002	U S TREASURY	AFS	06/15/2020	20,000,000.00	19,996,102.05	20,057,760.00	61,657.95	03/31/2020
912796SV2/001	U S TREASURY	AFS	06/18/2020	20,000,000.00	19,992,099.40	19,995,980.00	3,880.60	03/31/2020
912828XH8/001	U S TREASURY	AFS	06/30/2020	15,000,000.00	14,955,903.92	15,056,910.00	101,006.08	03/31/2020
912828XY1/001	U S TREASURY	AFS	06/30/2020	70,000,000.00	70,330,980.02	70,416,920.00	85,939.98	03/31/2020
912828J8/001	U S TREASURY	AFS	07/15/2020	25,000,000.00	24,994,476.26	25,105,475.00	110,998.74	03/31/2020
912828VVP/001	U S TREASURY	AFS	08/31/2020	20,000,000.00	19,983,016.19	20,166,400.00	183,383.81	03/31/2020
912828V1/001	U S TREASURY	AFS	09/15/2020	20,000,000.00	19,919,091.08	20,116,400.00	197,308.92	03/31/2020
912828Z2/001	U S TREASURY	AFS	10/15/2020	25,000,000.00	24,917,690.75	25,202,150.00	284,459.25	03/31/2020
912828WG1/001	US TREASURY	AFS	04/30/2021	10,000,000.00	10,072,268.20	10,232,030.00	159,761.80	03/31/2020

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9128284P2/001	U S TREASURY	AFS	05/15/2021	40,000,000.00	40,458,892.91	41,120,320.00	661,427.09	03/31/2020
9128286V7/001	U S TREASURY	AFS	05/31/2021	25,000,000.00	25,148,625.98	25,585,950.00	437,324.02	03/31/2020
912828WR7/001	U S TREASURY	AFS	06/30/2021	20,000,000.00	19,943,004.32	20,500,780.00	557,775.68	03/31/2020
912828Y20/001	U S TREASURY	AFS	07/15/2021	20,000,000.00	20,083,597.99	20,637,500.00	553,902.01	03/31/2020
9128282F6/001	U S TREASURY	AFS	08/31/2021	20,000,000.00	19,738,217.28	20,265,620.00	527,402.72	03/31/2020
912828D72/001	U S TREASURY	AFS	08/31/2021	30,000,000.00	29,952,597.40	30,766,410.00	813,812.60	03/31/2020
TOTAL FOR SECURITY TYPE TREASURY				530,000,000.00	530,324,022.23	535,419,595.00	5,095,572.77	
TOTAL FOR PORTFOLIO POOL				1,196,772,877.00	1,200,087,016.72	1,210,827,776.20	10,740,759.48	