

BOOK VALUE VS MARKET REPORT

Solano County Treasurer

INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 09/30/2020

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								
22533TMJ2/001	CREDIT AGRICOLE CIB NY	AFS	12/18/2020	25,000,000.00	24,994,583.18	25,000,000.00	5,416.82	09/30/2020
62479LMJ1/001	MUFG BANK LTD/NY	AFS	12/18/2020	25,000,000.00	24,992,415.49	25,000,000.00	7,584.51	09/30/2020
62479LMJ1/002	MUFG BANK LTD/NY	AFS	12/18/2020	25,000,000.00	24,991,874.66	25,000,000.00	8,125.34	09/30/2020
91411SN71/001	UNIVERSITY OF CA	AFS	01/07/2021	11,012,000.00	11,007,503.23	11,012,000.00	4,496.77	09/30/2020
TOTAL FOR SECURITY TYPE COMPAP				86,012,000.00	85,986,376.56	86,012,000.00	25,623.44	
SECURITY TYPE: CORP								
191216BT6/001	COCA COLA CO	AFS	10/27/2020	10,000,000.00	9,993,186.74	10,011,574.10	18,387.36	09/30/2020
69353RFH6/001	PNC BANK NA	AFS	12/23/2020	3,492,000.00	3,499,283.88	3,509,392.85	10,108.97	09/30/2020
037833BS8/001	APPLE INC	AFS	01/23/2021	10,000,000.00	9,966,959.10	10,070,349.60	103,390.50	09/30/2020
06051GFW4/001	BANK OF AMERICA CORP	AFS	04/19/2021	3,170,000.00	3,167,423.88	3,210,544.17	43,120.29	09/30/2020
06051GFW4/002	BANK OF AMERICA CORP	AFS	04/19/2021	20,000,000.00	19,993,049.35	20,255,799.20	262,749.85	09/30/2020
89236TEX9/001	TOYOTA MOTOR CREDIT CORP	AFS	04/26/2021	4,000,000.00	3,998,351.09	3,996,850.08	-1,501.01	09/30/2020
949746SA0/001	WELLS FARGO & COMPANY	AFS	07/26/2021	15,000,000.00	15,044,606.69	15,210,337.20	165,730.51	09/30/2020
438516BM7/001	HONEYWELL INTERNATIONAL	AFS	11/01/2021	20,380,000.00	20,314,833.80	20,709,362.20	394,528.40	09/30/2020
90331HPC1/002	US BANK NA CINCINNATI	AFS	04/22/2022	4,000,000.00	4,055,581.29	4,147,483.36	91,902.07	09/30/2020
92826CAG7/001	VISA INC	AFS	09/15/2022	10,000,000.00	9,979,021.51	10,352,054.40	373,032.89	09/30/2020
TOTAL FOR SECURITY TYPE CORP				100,042,000.00	100,012,297.33	101,473,747.16	1,461,449.83	
SECURITY TYPE: FEDCOUP								
3134GVMW5/001	FHLMC	AFS	10/27/2020	10,000,000.00	10,000,000.00	10,002,667.50	2,667.50	09/30/2020
880591EL2/001	TENNESSEE VALLEY AUTHORITY	AFS	02/15/2021	20,000,000.00	20,162,278.47	20,276,436.80	114,158.33	09/30/2020
3130AF3M7/001	FHLB	AFS	04/15/2021	17,375,000.00	17,387,026.98	17,642,122.21	255,095.23	09/30/2020
3134GVRD2/001	FHLMC	AFS	05/04/2021	20,000,000.00	20,000,000.00	20,011,829.40	11,829.40	09/30/2020
3135G0K69/001	FNMA	AFS	05/06/2021	4,442,000.00	4,468,233.59	4,471,251.19	3,017.60	09/30/2020
3133EJNS4/001	FFCB	AFS	05/10/2021	14,500,000.00	14,593,460.84	14,724,369.09	130,908.25	09/30/2020
3134GVVV7/001	FHLMC	AFS	05/17/2021	10,000,000.00	10,000,000.00	9,999,899.30	-100.70	09/30/2020
3130A1W95/001	FHLB	AFS	06/11/2021	19,450,000.00	19,459,003.23	19,735,410.47	276,407.24	09/30/2020
3130A1W95/002	FHLB	AFS	06/11/2021	10,000,000.00	10,043,736.64	10,146,740.60	103,003.96	09/30/2020
3130A1W95/003	FHLB	AFS	06/11/2021	2,985,000.00	3,019,230.47	3,028,802.07	9,571.60	09/30/2020
313379RB7/001	FHLB	AFS	06/11/2021	5,000,000.00	5,053,810.82	5,060,693.65	6,882.83	09/30/2020
3133ELTP9/001	FFCB	AFS	06/16/2021	20,000,000.00	20,030,879.71	20,048,873.40	17,993.69	09/30/2020
3133EJSA8/001	FFCB	AFS	06/21/2021	3,100,000.00	3,147,321.59	3,157,766.55	10,444.96	09/30/2020
3134GVQS0/001	FHLMC	AFS	06/28/2021	25,000,000.00	25,000,000.00	25,018,838.50	18,838.50	09/30/2020

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3134GV2M9/001	FHLMC	AFS	06/30/2021	10,000,000.00	10,000,000.00	10,008,382.30	8,382.30	09/30/2020
3134GVS9/001	FHLMC	AFS	07/01/2021	15,000,000.00	15,000,000.00	15,003,937.80	3,937.80	09/30/2020
3130AGLD5/001	FHLB	AFS	07/07/2021	20,000,000.00	20,256,393.72	20,263,559.20	7,165.48	09/30/2020
3130A8QS5/001	FHLB	AFS	07/14/2021	11,525,000.00	11,479,858.92	11,616,048.54	136,189.62	09/30/2020
3137EAEC9/001	FHLMC	AFS	08/12/2021	6,680,000.00	6,734,064.45	6,736,563.84	2,499.39	09/30/2020
3135G0N82/001	FNMA	AFS	08/17/2021	10,885,000.00	10,986,296.99	10,991,837.36	5,540.37	09/30/2020
3134GVS41/001	FHLMC	AFS	08/27/2021	25,000,000.00	25,000,000.00	25,020,891.00	20,891.00	09/30/2020
3134GWK39/001	FHLMC	AFS	09/08/2021	25,000,000.00	25,000,000.00	24,994,709.50	-5,290.50	09/30/2020
3130AK5A0/001	FHLB	AFS	09/10/2021	25,000,000.00	24,996,456.04	24,993,834.50	-2,621.54	09/30/2020
313378JP7/001	FHLB	AFS	09/10/2021	20,000,000.00	20,154,320.50	20,421,546.00	267,225.50	09/30/2020
313378JP7/002	FHLB	AFS	09/10/2021	26,260,000.00	26,753,917.18	26,813,489.90	59,572.72	09/30/2020
313383ZU8/001	FHLB	AFS	09/10/2021	13,000,000.00	13,023,521.82	13,349,612.25	326,090.43	09/30/2020
3130AJGL7/001	FHLB	AFS	10/01/2021	10,000,000.00	10,000,000.00	10,019,935.30	19,935.30	09/30/2020
3135G0Q89/001	FNMA	AFS	10/07/2021	5,000,000.00	5,039,195.39	5,061,840.90	22,645.51	09/30/2020
3135G0Q89/002	FNMA	AFS	10/07/2021	20,000,000.00	20,235,177.48	20,247,363.60	12,186.12	09/30/2020
3130AF5B9/001	FHLB	AFS	10/12/2021	5,000,000.00	5,138,230.25	5,147,378.95	9,148.70	09/30/2020
3133EKY75/001	FFCB	AFS	10/15/2021	4,250,000.00	4,286,000.75	4,304,250.40	18,249.65	09/30/2020
313376C94/001	FHLB	AFS	12/10/2021	6,000,000.00	6,164,974.75	6,177,078.84	12,104.09	09/30/2020
3133EJ3B3/001	FFCB	AFS	12/17/2021	10,800,000.00	11,111,856.74	11,146,741.24	34,884.50	09/30/2020
3130AHSR5/001	FHLB	AFS	12/20/2021	25,000,000.00	25,008,680.99	25,457,236.50	448,555.51	09/30/2020
3130AHSR5/002	FHLB	AFS	12/20/2021	10,435,000.00	10,575,350.15	10,625,850.52	50,500.37	09/30/2020
3130AHSR5/003	FHLB	AFS	12/20/2021	10,000,000.00	10,154,436.76	10,182,894.60	28,457.84	09/30/2020
3130AHSR5/004	FHLB	AFS	12/20/2021	25,000,000.00	25,371,534.02	25,457,236.50	85,702.48	09/30/2020
3130AHSR5/005	FHLB	AFS	12/20/2021	15,000,000.00	15,217,394.56	15,274,341.90	56,947.34	09/30/2020
3130AHSR5/006	FHLB	AFS	12/20/2021	5,000,000.00	5,080,176.37	5,091,447.30	11,270.93	09/30/2020
3135G0S38/001	FNMA	AFS	01/05/2022	9,500,000.00	9,701,872.50	9,726,466.13	24,593.63	09/30/2020
3134GVJ66/001	FHLMC	AFS	06/08/2022	20,000,000.00	19,994,286.72	20,027,614.80	33,328.08	09/30/2020
313379Q69/001	FHLB	AFS	06/10/2022	10,000,000.00	10,046,066.35	10,332,404.30	286,337.95	09/30/2020
313379Q69/002	FHLB	AFS	06/10/2022	20,000,000.00	20,641,380.20	20,664,808.60	23,428.40	09/30/2020
313380GJ0/001	FHLB	AFS	09/09/2022	5,000,000.00	5,162,068.35	5,180,874.55	18,806.20	09/30/2020
3133EL6R0/001	FFCB	AFS	09/09/2022	30,000,000.00	29,992,492.78	30,005,275.20	12,782.42	09/30/2020
3137EAEQ8/001	FHLMC	AFS	04/20/2023	20,000,000.00	20,015,173.42	20,105,715.60	90,542.18	09/30/2020

TOTAL FOR SECURITY TYPE FEDCOUP				656,187,000.00	660,686,160.49	663,776,868.65	3,090,708.16	
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SECURITY TYPE: MUNICIPAL

13066YTY5/001	CA STATE DEPT OF WATER RESOURCES	AFS	11/01/2020	1,168,874.22	1,165,216.82	1,178,821.34	13,604.52	09/30/2020
79771PZ65/001	SAN FRANCISCO CITY & CNTY CA REDEV AUTH	AFS	02/01/2021	7,855,000.00	8,008,511.15	8,076,196.80	67,685.65	09/30/2020

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76913CAV1/001	RIVERSIDE CO-TXBL-REV	AFS	02/15/2021	1,000,000.00	1,000,000.00	1,005,790.00	5,790.00	09/30/2020
899154AT5/001	TULARE CO PENSN-TXBLE	AFS	06/01/2021	5,000,000.00	5,000,000.00	5,084,450.00	84,450.00	09/30/2020
797398DK7/001	SAN DIEGO CTY CA PENSION OBLIGATION	AFS	08/15/2021	10,905,000.00	11,246,548.71	11,415,463.05	168,914.34	09/30/2020
76913CAW9/001	RIVERSIDE CO-TXBL-REV	AFS	02/15/2022	1,000,000.00	1,000,000.00	1,021,220.00	21,220.00	09/30/2020
13063DLY2/001	CALIFORNIA STATE -TXBL-A	AFS	04/01/2022	5,000,000.00	5,047,812.42	5,143,450.00	95,637.58	09/30/2020
TOTAL FOR SECURITY TYPE MUNICAL				31,928,874.22	32,468,089.10	32,925,391.19	457,302.09	
SECURITY TYPE: MUNINAT								
010411CM6/001	ALABAMA STATE TXBL - SER B	AFS	11/01/2020	4,720,000.00	4,720,000.00	4,730,148.00	10,148.00	09/30/2020
68607VJ97/001	OREGON ST LOTTERY REVENUE	AFS	04/01/2021	1,350,000.00	1,356,079.31	1,363,662.00	7,582.69	09/30/2020
5946107Z4/001	MICHIGAN STATE TXBL REF A	AFS	05/15/2022	3,000,000.00	3,017,481.23	3,149,250.00	131,768.77	09/30/2020
TOTAL FOR SECURITY TYPE MUNINAT				9,070,000.00	9,093,560.54	9,243,060.00	149,499.46	
SECURITY TYPE: SOL								
834SCFCP7H/001	SOLANO CTY 2013 COPS	AFS	11/15/2020	365,000.00	365,000.00	365,000.00	0.00	09/30/2020
834SCFCP7I/001	SOLANO CTY 2013 COPS	AFS	11/15/2021	380,000.00	380,000.00	380,000.00	0.00	09/30/2020
834SCFCP7J/001	SOLANO CTY 2013 COPS	AFS	11/15/2022	390,000.00	390,000.00	390,000.00	0.00	09/30/2020
834SCFCP7K/001	SOLANO CTY 2013 COPS	AFS	11/15/2023	405,000.00	405,000.00	405,000.00	0.00	09/30/2020
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	09/30/2020
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	09/30/2020
834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	09/30/2020
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	09/30/2020
TOTAL FOR SECURITY TYPE SOL				3,290,000.00	3,290,000.00	3,290,000.00	0.00	
SECURITY TYPE: SOV								
459058EW9/001	IBRD	AFS	03/09/2021	10,000,000.00	10,053,118.85	10,061,424.10	8,305.25	09/30/2020
4581X0DB1/002	INTER-AMERICAN DEVEL BK	AFS	04/19/2021	20,000,000.00	20,098,308.78	20,262,282.60	163,973.82	09/30/2020
4581X0DB1/003	INTER-AMERICAN DEVEL BK	AFS	04/19/2021	12,978,000.00	13,140,005.77	13,148,195.18	8,189.41	09/30/2020
TOTAL FOR SECURITY TYPE SOV				42,978,000.00	43,291,433.40	43,471,901.88	180,468.48	
SECURITY TYPE: SUPRA								
4581X0DB1/001	INTER-AMERICAN DEVEL BK	AFS	04/19/2021	20,000,000.00	20,040,604.19	20,262,282.60	221,678.41	09/30/2020
459058GH0/001	IBRD	AFS	07/23/2021	10,000,000.00	10,085,771.00	10,206,000.00	120,229.00	09/30/2020
TOTAL FOR SECURITY TYPE SUPRA				30,000,000.00	30,126,375.19	30,468,282.60	341,907.41	
SECURITY TYPE: TREASURY								

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9128282Z2/001	U S TREASURY	AFS	10/15/2020	25,000,000.00	24,993,458.38	25,014,575.00	21,116.62	09/30/2020
9127963K3/001	U S TREASURY	AFS	12/17/2020	30,000,000.00	29,995,092.88	29,994,060.00	-1,032.88	09/30/2020
912828WG1/001	U S TREASURY	AFS	04/30/2021	10,000,000.00	10,039,016.36	10,125,000.00	85,983.64	09/30/2020
9128284P2/001	U S TREASURY	AFS	05/15/2021	40,000,000.00	40,255,437.42	40,620,320.00	364,882.58	09/30/2020
9128286V7/001	U S TREASURY	AFS	05/31/2021	25,000,000.00	25,084,482.68	25,333,000.00	248,517.32	09/30/2020
912828WR7/001	U S TREASURY	AFS	06/30/2021	20,000,000.00	19,965,919.57	20,300,000.00	334,080.43	09/30/2020
912828Y20/001	U S TREASURY	AFS	07/15/2021	20,000,000.00	20,051,060.03	20,393,760.00	342,699.97	09/30/2020
9128282F6/001	U S TREASURY	AFS	08/31/2021	20,000,000.00	19,830,934.16	20,179,680.00	348,745.84	09/30/2020
912828D72/001	U S TREASURY	AFS	08/31/2021	30,000,000.00	29,969,848.92	30,512,100.00	542,251.08	09/30/2020
912828ZR4/001	U S TREASURY	AFS	05/31/2022	25,000,000.00	24,987,976.38	24,998,050.00	10,073.62	09/30/2020
TOTAL FOR SECURITY TYPE TREASURY				245,000,000.00	245,173,226.78	247,470,545.00	2,297,318.22	
TOTAL FOR PORTFOLIO POOL				1,204,507,874.22	1,210,127,519.39	1,218,131,796.48	8,004,277.09	