



Agenda Submittal

Agenda #: 8 **Status:** Consent Calendar
Type: Report **Department:** Treasurer-Tax Collector-County Clerk
File #: 21-873 **Contact:** Charles Lomeli, 784-3419
Agenda date: 11/2/2021 **Final action:**
Title: Accept the Solano County Treasurer's Quarterly Report for the period of July 1, 2021 through September 30, 2021
Governing body: Board of Supervisors
District: All
Attachments: 1. A - Letter to the Board, 2. B - Statement of Compliance, 3. C - Investment Portfolio, 4. D - Balance Sheet and Income Statement, 5. E - Yield Curve, 6. F - PARS 115 Report

Date	Ver.	Action By	Action	Result
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Published Notice Required? Yes No
Public Hearing Required? Yes No

DEPARTMENTAL RECOMMENDATION:

It is recommended that the Board accept the County Treasurer's Quarterly Report for the period of July 1, 2021 through September 30, 2021.

SUMMARY:

Submitted herein is the Treasurer's FY2021/22 First Quarter Report, which contains the Treasurer's Statement of Compliance.

This report is provided for informational purposes only. All information contained in this report pertains to all county, district, agency and school district funds. This report is also available on the Treasurer's web site at www.solanocounty.com.

FINANCIAL IMPACT:

There is no financial impact in accepting this report. The costs associated with preparing the agenda item are nominal and absorbed by the department's FY2021/22 Adopted Budget.

ALTERNATIVES:

The Board could elect not to accept this report at this time or request a change in content or format.

OTHER AGENCY INVOLVEMENT:

This report will be promulgated to the distribution list on the Statement of Compliance and published on the Treasurer's website.

CAO RECOMMENDATION:

APPROVE DEPARTMENTAL RECOMMENDATION

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TREASURER-TAX COLLECTOR-COUNTY CLERK



**SOLANO
COUNTY**

LORI BUTLER-SLAPPY
Tax Collections Manager
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DENISE DIX
County Clerk Manager
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675 Texas Street, Suite 1900
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October 19, 2021

The Honorable Members of the Board of Supervisors
County of Solano County
675 Texas Street, Suite 6500
Fairfield CA 94533

Honorable Members of the Board:

It is my pleasure to present the quarterly report for the first quarter of FY2021/22.

State of the Treasury

The \$1.5 billion Treasurer's pool is managed in accordance with the tenets of California Government Code §53600.5 to provide for the safety of principal, adequate liquidity for all anticipated cash flow requirements, and a consistent rate of return commensurate with the established risk profile. The \$469.6 million currently held in cash and investments with six months or less left to maturity should provide adequate funding for all anticipated cash needs, while also affording the Treasury an opportunity to invest excess liquidity at higher rates.

The treasury pool is maintained with a duration designed to stabilize yields consistent with the risk profile established by the Treasurer. The treasury pool is also diversified from a credit risk perspective by maintaining a mix of investments that includes 11.4% in cash and cash equivalents, 33.3% in US Treasuries, 34.3% in Government Sponsored Enterprises, 9.2% in US Corporations, and 4.5% in Municipals; with the balance of 7.3% held in a variety of assets including mutual funds, commercial paper, and other holdings allowable under §53600.5.

Current Market Conditions Impacting the Treasury Pool

Treasury managers monitor information provided by the Federal Reserve; its actions and information impact the interest rates at the short end of the curve where nearly all the treasury pool investments are made.

September 22, 2021 FOMC met and kept the Funds rate at .25 upper bound and .00 lower bound remaining unchanged. The accompanying statement indicates inflation is elevated, largely reflecting transitory factors. The sectors most adversely affected by the pandemic have improved in recent months, however the rise in COVID-19 cases has slowed their recovery. The committee indicated they will aim to achieve inflation moderately above 2 % for some time so inflation averages 2 % over the longer run. The committee also indicated that if progress toward the goals continued to progress, the holdings of Treasury securities and mortgage-backed securities would be reduced.

Reducing the holdings of Treasuries and Mortgage backed securities is referred to as reducing quantitative easing which is the introduction of new money into the money supply by the central bank. This is noteworthy because it is the step the FOMC normally takes prior to increasing interest rates at the short end of the yield curve.

On September 8, 2021, The Federal Reserve released the latest Beige Book Summary of all twelve district reports. The Beige book is a Federal Reserve System publication about current economic conditions across the 12 Federal Reserve Districts. The report is intended to characterize the change in economic conditions since the last report and supplements the data and analysis

used by the Federal Reserve economists and staff to assess economic conditions in the districts. The report indicates economic growth slowed slightly to a moderate pace in early July through August. Trends in loan volumes were mixed across the districts. Agriculture and energy were mixed across the districts but on balance, positive. All districts reported rising employment, and all districts noted extensive labor shortages. Inflation was reported to be steady at an elevated pace, and half of the districts reported price increases as strong, and the other half as moderate. Most districts reported escalation in the costs of freight and transportations services and construction materials. Several districts indicated businesses anticipate significant hikes in their selling prices in the months ahead.

Expectations going forward

Given the FOMC statement and data provided in the Beige Book Report, treasury managers expect interest rates on the short end of the interest rate curve to remain close to zero for the next quarter. Reductions in quantitative easing should begin to nudge interest rates higher, beginning on the longer end of the yield curve. Treasury managers will carefully monitor inflation statistics as continued increases in inflation may result in the FOMC taking additional actions. These actions could be increasing the pace of reducing assets or as earlier that stated an increase in the funds rate. As investments in the pool mature and are reinvested, the yield on newly invested funds will yield lower rates of return for the near term, and the pool earnings will be less than in previous quarters.

Credit quality of corporate securities will continue to be monitored closely, and investments will continue to be diversified to mitigate risk. Given the shape of the yield curve, elevated levels of liquidity will be maintained in the coming quarter.

Respectfully Submitted,
CHARLES LOMELI
Treasurer – Tax Collector – County Clerk

- Attachment A – Letter to the Board
- Attachment B – Statement of Compliance
- Attachment C – Investment Portfolio
- Attachment D – Balance Sheet and Income Statement
- Attachment E – Yield Curve
- Attachment F – PARS 115 Report

CHARLES LOMELI
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STATEMENT OF COMPLIANCE

September 30, 2021

Liquidity:

The Treasury has a cash and cash equivalent position (securities maturing within 6 months) of \$469 million dollars as of September 30, 2021. Based on historical trend analysis and projections by the various school districts, it is estimated that this cash position is adequate to meet projected liquidity requirements of the pool participants for the next six months.

Should the treasury experience unusual demands on cash, the liquidity position will be adjusted accordingly.

Investments:

The investment portfolio has been reviewed by the Treasurer-Tax Collector-County Clerk on September 30, 2021 and found to be in compliance with the Investment Policy.

Reporting and Distribution:

In accordance with Government code section 53607, a monthly report is submitted to the Clerk of the Board electronically.

In accordance with the Government Code section 53646 this non-mandated quarterly report is submitted to provide full disclosure to the Board and public.

This report is also made available to the Superintendent of Schools, the business managers of each district, many pool participants and the public at large via the Internet.

Respectfully Submitted,
CHARLES LOMELI
Treasurer-Tax Collector-County Clerk

BOOK VALUE VS MARKET REPORT

Solano County Treasurer
INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 09/30/2021

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								
13606CRS5/001	CIBCNY	AFS	04/19/2022	25,000,000.00	25,000,000.00	25,008,750.00	8,750.00	09/30/2021
89114WFE0/001	TORONTO DOMIN	AFS	04/19/2022	25,000,000.00	25,000,000.00	24,998,300.00	-1,700.00	09/30/2021
22535C3H2/001	CREDIT AGRI C	AFS	07/08/2022	25,000,000.00	25,000,000.00	24,997,650.00	-2,350.00	09/30/2021
TOTAL FOR SECURITY TYPE CD				75,000,000.00	75,000,000.00	75,004,700.00	4,700.00	
SECURITY TYPE: CORP								
438516BM7/001	HONEYWELL INTERNATIONAL	AFS	11/01/2021	20,380,000.00	20,374,584.74	20,403,636.11	29,051.37	09/30/2021
90331HPC1/002	US BANK NA CINCINNATI	AFS	04/22/2022	4,000,000.00	4,021,766.93	4,054,964.64	33,197.71	09/30/2021
89236TGZ2/001	TOYOTA MTR CR	AFS	05/26/2022	10,000,000.00	10,066,802.88	10,062,445.20	-4,357.68	09/30/2021
17329Q4X5/001	CITIBANK	AFS	07/21/2022	5,000,000.00	5,000,000.00	4,994,138.95	-5,861.05	09/30/2021
880591EN8/002	TENN VALLEY A	AFS	08/15/2022	10,000,000.00	10,157,763.64	10,154,676.00	-3,087.64	09/30/2021
3133EM3N0/001	FED FARM CRED	AFS	08/25/2022	25,000,000.00	25,000,000.00	24,994,049.00	-5,951.00	09/30/2021
92826CAG7/001	VISA INC	AFS	09/15/2022	10,000,000.00	9,989,648.35	10,174,898.20	185,249.85	09/30/2021
3133EM3S9/001	FED FARM CRED	AFS	06/26/2023	25,000,000.00	25,007,788.44	24,970,623.25	-37,165.19	09/30/2021
46124HAAA/001	INTUIT INC	AFS	07/15/2023	5,964,000.00	5,995,094.28	5,988,897.43	-6,196.85	09/30/2021
89236THF5/001	TOYOTA MOTOR CREDIT CORP	AFS	08/14/2023	20,000,000.00	20,074,465.12	20,049,580.60	-24,884.52	09/30/2021
TOTAL FOR SECURITY TYPE CORP				135,344,000.00	135,687,914.38	135,847,909.38	159,995.00	
SECURITY TYPE: FEDCOUP								
3130AJGL7/001	FHLB	AFS	10/01/2021	10,000,000.00	10,000,000.00	10,000,000.00	0.00	09/30/2021
3135G0Q89/001	FNMA	AFS	10/07/2021	5,000,000.00	5,000,624.31	5,001,114.30	489.99	09/30/2021
3135G0Q89/002	FNMA	AFS	10/07/2021	20,000,000.00	20,003,804.98	20,004,457.20	652.22	09/30/2021
3130AF5B9/001	FHLB	AFS	10/12/2021	5,000,000.00	5,004,028.22	5,004,491.65	463.43	09/30/2021
3133EKY75/001	FFCB	AFS	10/15/2021	4,250,000.00	4,251,312.48	4,252,181.48	869.00	09/30/2021
3134GW6E1/001	FHLMC	AFS	11/02/2021	20,000,000.00	20,000,000.00	19,999,380.40	-619.60	09/30/2021
313376C94/001	FHLB	AFS	12/10/2021	6,000,000.00	6,026,296.57	6,028,687.62	2,391.05	09/30/2021
3133EJ3B3/001	FFCB	AFS	12/17/2021	10,800,000.00	10,853,423.81	10,861,957.66	8,533.85	09/30/2021
3130AHSR5/001	FHLB	AFS	12/20/2021	25,000,000.00	25,001,349.86	25,086,143.50	84,793.64	09/30/2021
3130AHSR5/002	FHLB	AFS	12/20/2021	10,435,000.00	10,459,741.50	10,470,956.30	11,214.80	09/30/2021
3130AHSR5/003	FHLB	AFS	12/20/2021	10,000,000.00	10,027,220.32	10,034,457.40	7,237.08	09/30/2021
3130AHSR5/004	FHLB	AFS	12/20/2021	25,000,000.00	25,065,488.67	25,086,143.50	20,654.83	09/30/2021
3130AHSR5/005	FHLB	AFS	12/20/2021	15,000,000.00	15,038,307.07	15,051,686.10	13,379.03	09/30/2021
3130AHSR5/006	FHLB	AFS	12/20/2021	5,000,000.00	5,014,133.88	5,017,228.70	3,094.82	09/30/2021

BOOK VALUE VS MARKET REPORT

Solano County Treasurer
INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 09/30/2021

SECURITY ID/LOT NO.	DESCRIPTION	FAS115 CLASS	MATURITY/ CALL DATE	PAR VALUE	BOOK VALUE	MARKET VALUE	MARKET GAIN/LOSS	MARKET DATE
3135G0S38/001	FNMA	AFS	01/05/2022	9,500,000.00	9,541,714.09	9,546,382.23	4,668.14	09/30/2021
313378CR0/001	FHLB	AFS	03/11/2022	30,000,000.00	30,281,305.05	30,288,049.80	6,744.75	09/30/2021
313378CR0/002	FHLB	AFS	03/11/2022	20,000,000.00	20,186,456.81	20,192,033.20	5,576.39	09/30/2021
3130AMEE8/001	FEDERAL HOME LOAN BANK	AFS	05/04/2022	22,650,000.00	22,648,560.62	22,646,631.27	-1,929.35	09/30/2021
3134GVJ66/001	FHLMC	AFS	06/08/2022	20,000,000.00	19,997,675.57	20,020,905.40	23,229.83	09/30/2021
313379Q69/001	FHLB	AFS	06/10/2022	10,000,000.00	10,018,870.73	10,142,000.00	123,129.27	09/30/2021
313379Q69/002	FHLB	AFS	06/10/2022	20,000,000.00	20,262,208.51	20,284,000.00	21,791.49	09/30/2021
3137EAET2/001	FHLMC	AFS	07/25/2022	25,000,000.00	24,989,139.20	25,009,732.00	20,592.80	09/30/2021
3135G05P4/001	FNMA	AFS	08/03/2022	9,842,000.00	9,857,289.58	9,844,448.59	-12,840.99	09/30/2021
880591EN8/001	TENN VALLEY A	AFS	08/15/2022	10,000,000.00	10,157,309.25	10,154,676.00	-2,633.25	09/30/2021
313380GJ0/001	FHLB	AFS	09/09/2022	5,000,000.00	5,078,465.50	5,089,537.85	11,072.35	09/30/2021
3133EL6R0/001	FFCB	AFS	09/09/2022	30,000,000.00	29,996,383.44	30,019,647.60	23,264.16	09/30/2021
3133EMD66/001	FFCB	AFS	09/15/2022	20,000,000.00	19,998,085.98	19,997,939.80	-146.18	09/30/2021
3137EAEQ8/001	FHLMC	AFS	04/20/2023	20,000,000.00	20,009,199.65	20,051,055.20	41,855.55	09/30/2021
3137EAEN5/001	FHLMC	AFS	06/19/2023	20,000,000.00	20,885,451.81	20,858,166.80	-27,285.01	09/30/2021
3134GVQS0/001	FHLMC	AFS	06/28/2023	25,000,000.00	25,000,000.00	25,012,202.50	12,202.50	09/30/2021
3135G05G4/001	FNMA	AFS	07/10/2023	10,000,000.00	10,016,998.46	9,997,472.60	-19,525.86	09/30/2021
3137EAEW5/001	FHMLL	AFS	09/08/2023	10,000,000.00	10,007,528.06	9,992,221.30	-15,306.76	09/30/2021
3134GVSN9/001	FHLMC	AFS	07/01/2024	15,000,000.00	15,000,000.00	14,977,897.20	-22,102.80	09/30/2021
TOTAL FOR SECURITY TYPE FEDCOUP				503,477,000.00	505,678,373.98	506,023,885.15	345,511.17	
SECURITY TYPE: MUNICIPAL								
13059QAM7/001	CA SCHOOL FINANCE AUTH C	AFS	12/30/2021	20,000,000.00	20,004,813.92	20,002,400.00	-2,413.92	09/30/2021
76913CAW9/001	RIVERSIDE CO-TXBL-REV	AFS	02/15/2022	1,000,000.00	1,000,000.00	1,007,510.00	7,510.00	09/30/2021
13063DLY2/001	CALIFORNIA STATE -TXBL-A	AFS	04/01/2022	5,000,000.00	5,016,037.53	5,053,150.00	37,112.47	09/30/2021
13034AL32/001	CA STATE INFRASTRUCTURE BANK	AFS	10/01/2022	3,000,000.00	3,000,000.00	3,000,600.00	600.00	09/30/2021
TOTAL FOR SECURITY TYPE MUNICIPAL				29,000,000.00	29,020,851.45	29,063,660.00	42,808.55	
SECURITY TYPE: MUNINAT								
5946107Z4/001	MICHIGAN STATE TXBL REF A	AFS	05/15/2022	3,000,000.00	3,006,705.20	3,055,980.00	49,274.80	09/30/2021
34153QUA2/001	FLORIDA STATE BOARD OF EDUCATION	AFS	06/01/2022	10,000,000.00	10,000,000.00	10,002,100.00	2,100.00	09/30/2021
6446827E0/001	NEW HAMPSHIRE STATE GOB	AFS	12/01/2023	12,295,000.00	12,295,000.00	12,218,893.95	-76,106.05	09/30/2021
574193UG1/001	MARYLAND STATE	AFS	03/01/2024	5,000,000.00	5,000,000.00	4,978,400.00	-21,600.00	09/30/2021
97705MUJ2/001	WISCONSIN STATE	AFS	05/01/2024	3,500,000.00	3,499,072.15	3,485,580.00	-13,492.15	09/30/2021
TOTAL FOR SECURITY TYPE MUNINAT				33,795,000.00	33,800,777.35	33,740,953.95	-59,823.40	

BOOK VALUE VS MARKET REPORT

Solano County Treasurer
INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 09/30/2021

<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>
SECURITY TYPE: SOL								
834SCFCP7I/001	SOLANO CTY 2013 COPS	AFS	11/15/2021	380,000.00	380,000.00	380,000.00	0.00	09/30/2021
834SCFCP7J/001	SOLANO CTY 2013 COPS	AFS	11/15/2022	390,000.00	390,000.00	390,000.00	0.00	09/30/2021
834SCFCP7K/001	SOLANO CTY 2013 COPS	AFS	11/15/2023	405,000.00	405,000.00	405,000.00	0.00	09/30/2021
834SCFCP7L/001	SOLANO CTY 2013 COPS	AFS	11/15/2024	415,000.00	415,000.00	415,000.00	0.00	09/30/2021
834SCFCP7M/001	SOLANO CTY 2013 COPS	AFS	11/15/2025	430,000.00	430,000.00	430,000.00	0.00	09/30/2021
834SCFCP7N/001	SOLANO CTY 2013 COPS	AFS	11/15/2026	445,000.00	445,000.00	445,000.00	0.00	09/30/2021
834SCFCP7O/001	SOLANO CTY 2013 COPS	AFS	11/15/2027	460,000.00	460,000.00	460,000.00	0.00	09/30/2021
TOTAL FOR SECURITY TYPE SOL				2,925,000.00	2,925,000.00	2,925,000.00	0.00	
SECURITY TYPE: SUPRA								
459058JV6/001	INT BK RECON & DEVELOP	AFS	04/20/2023	19,650,000.00	19,624,420.47	19,612,490.90	-11,929.57	09/30/2021
4581X0CC0/001	INTER-AMERICAN DEVEL BK	AFS	10/04/2023	10,000,000.00	10,548,324.61	10,532,871.80	-15,452.81	09/30/2021
TOTAL FOR SECURITY TYPE SUPRA				29,650,000.00	30,172,745.08	30,145,362.70	-27,382.38	
SECURITY TYPE: TREASURY								
912796M55/001	CASH MGMT BILL	AFS	10/26/2021	20,000,000.00	19,999,410.67	19,999,300.00	-110.67	09/30/2021
912828ZG8/001	U S TREASURY	AFS	03/31/2022	25,000,000.00	25,030,777.66	25,039,050.00	8,272.34	09/30/2021
9128286M7/001	U S TREASURY	AFS	04/15/2022	25,000,000.00	25,284,808.40	25,294,925.00	10,116.60	09/30/2021
9128286M7/002	U S TREASURY	AFS	04/15/2022	20,000,000.00	20,232,548.40	20,235,940.00	3,391.60	09/30/2021
912828ZR4/001	U S TREASURY	AFS	05/31/2022	25,000,000.00	24,995,207.61	25,007,800.00	12,592.39	09/30/2021
912828ZR4/002	U S TREASURY	AFS	05/31/2022	75,000,000.00	75,025,264.88	75,023,400.00	-1,864.88	09/30/2021
912828ZX1/001	US TREASURY	AFS	06/30/2022	25,000,000.00	25,009,671.14	25,007,800.00	-1,871.14	09/30/2021
912828ZX1/002	US TREASURY	AFS	06/30/2022	50,000,000.00	50,020,847.51	50,015,600.00	-5,247.51	09/30/2021
9128287C8/001	U S TREASURY	AFS	07/15/2022	10,000,000.00	10,130,646.73	10,130,470.00	-176.73	09/30/2021
912828TJ9/001	US TREASURY	AFS	08/15/2022	50,000,000.00	50,684,313.11	50,669,900.00	-14,413.11	09/30/2021
91282CAG6/001	U S TREASURY	AFS	08/31/2022	25,000,000.00	24,994,832.88	25,005,850.00	11,017.12	09/30/2021
912828YW4/001	U S TREASURY	AFS	12/15/2022	25,000,000.00	25,443,362.85	25,448,250.00	4,887.15	09/30/2021
912828ZP8/001	US TREASURY	AFS	05/15/2023	30,000,000.00	29,987,552.47	29,955,480.00	-32,072.47	09/30/2021
91282CCD1/001	US TREASURY	AFS	05/31/2023	30,000,000.00	29,978,705.97	29,950,770.00	-27,935.97	09/30/2021
912828ZU7/001	US TREASURY	AFS	06/15/2023	25,000,000.00	25,038,118.91	25,005,850.00	-32,268.91	09/30/2021
91282CBA8/001	US TREASURY	AFS	12/15/2023	30,000,000.00	29,900,091.37	29,857,020.00	-43,071.37	09/30/2021
TOTAL FOR SECURITY TYPE TREASURY				490,000,000.00	491,756,160.56	491,647,405.00	-108,755.56	
TOTAL FOR PORTFOLIO POOL				1,299,191,000.00	1,304,041,822.80	1,304,398,876.18	357,053.38	



Solano County Treasury
 Treasurer Charles Lomeli
 Statement of Assets
 September 30, 2021

Fiscal Year 2022
 September

Cash & Cash Equivalents

Total Cash & Cash Equivalents \$167,998,426.79

Non Cash Assets

Total Non Cash Assets \$3,040,340.96

Investments

Securities \$1,304,398,876.51

Total Investments \$1,304,398,876.51

Total Pooled Investment At Market Value \$1,475,437,644.26

Mark to Market Equity \$357,053.71

Total Pooled Investments At Book Value \$1,475,080,590.55

Other Treasury Holdings

Other Treasury Holdings \$17,209,003.54

PARS115 \$32,217,774.57

Total Other Treasury Holdings \$49,426,778.11

TOTAL ASSETS AT MARKET VALUE \$1,524,864,422.37

Exception Items

In Bank Pending Permit \$180,893.89

Deposits

Total Deposits in Treasury \$1,523,815,602.08

TOTAL LIABILITIES \$1,523,996,495.97

Retained Earnings (\$145,512.28)

Mark to Market Equity \$512,306.36

Net Income to be Apportioned \$501,132.32

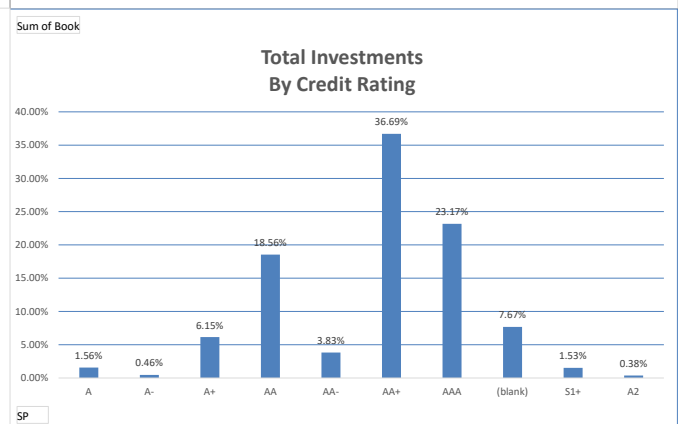
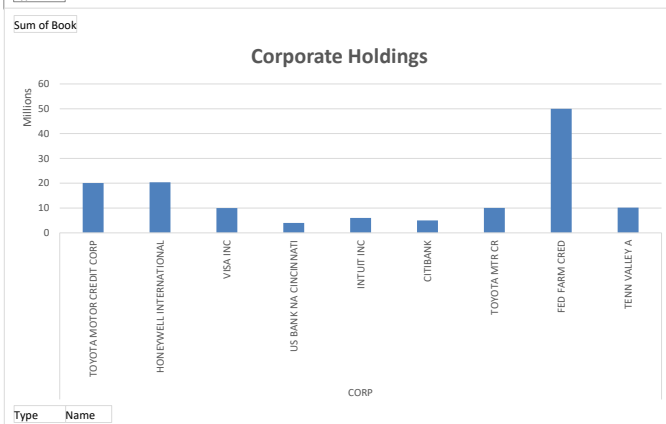
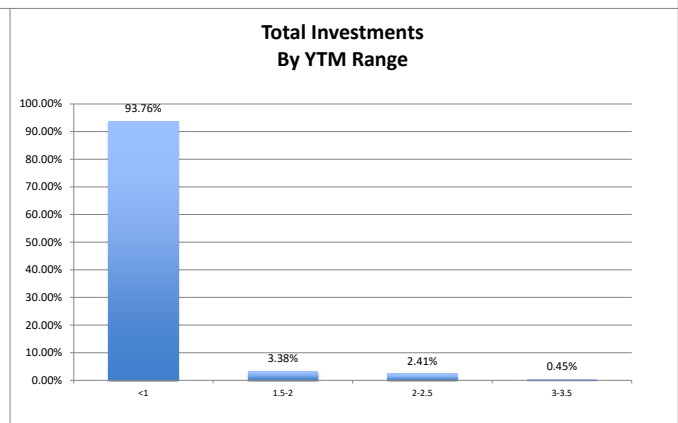
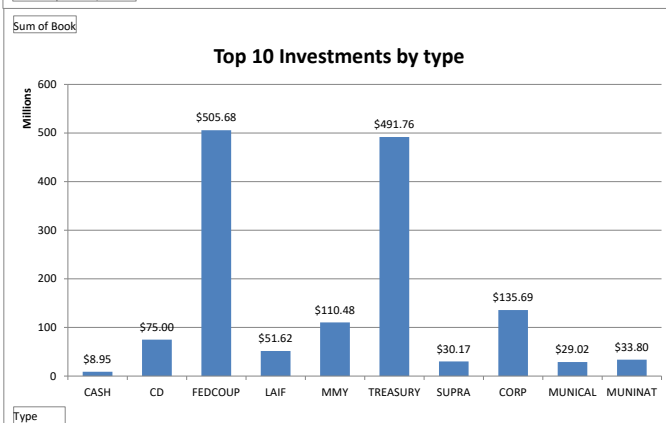
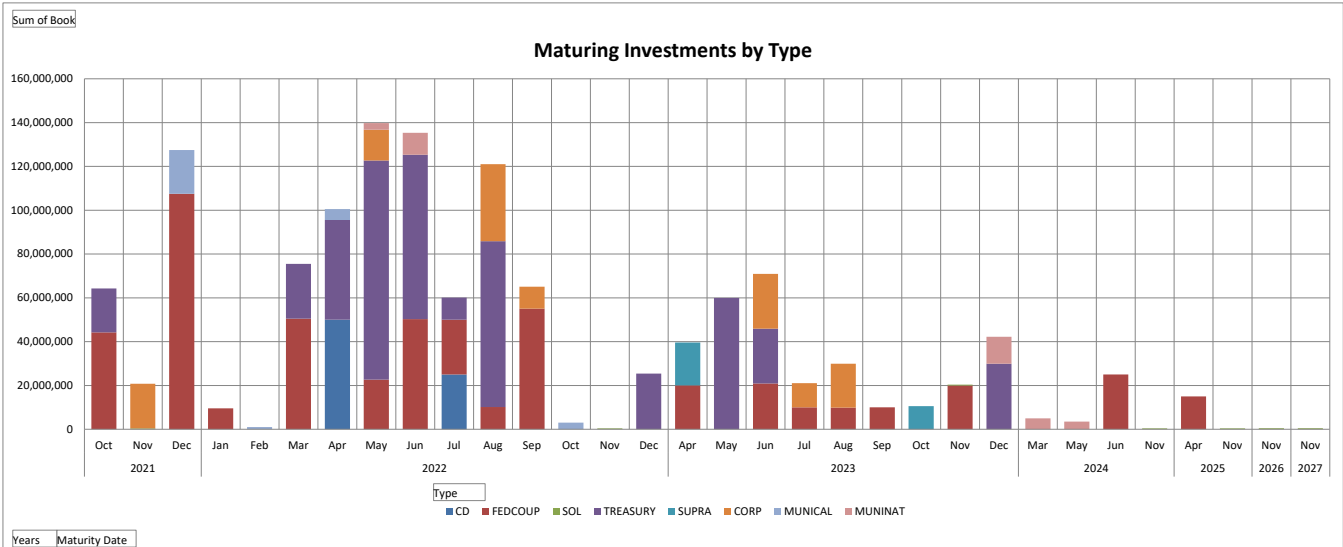
TOTAL EQUITY \$867,926.40

NET ASSET VALUE OF POOLED INVESTMENTS* 1.0002

Charles Lomeli: Treasurer - Tax Collector - County Clerk

Date

Solano County Treasury
 Treasurer Charles Lomeli
 Portfolio Statistical Graphs
 September 30, 2021





Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (End of Period)
September 30, 2021

Fiscal Year 2022
September

ASSETS

Cash & Cash Equivalents

Physical Cash	\$1,002.92
Sealed Bags	\$1,339,867.46
Total Cash on Hand	\$1,340,870.38

Wells Fargo Deposit Account	\$2,396,958.00
Bank of America Deposit Account	\$2,037,301.67
First Northern Bank Lake Solano Park	\$37,561.75
Bank of Stockton	\$92,537.00
Total Cash in Bank	\$4,564,358.42

WF Money Market Account	\$7,263,002.13
BAC Money Market Account	\$62,531.61
US Bank Safekeep Money Market Account	\$90,905.01
CAMP Money Market Account	\$36,936,460.29
CalTrust Liquidity Fund	\$30,074,006.09
CalTrust Blackrock FedFund	\$36,050,000.00
Total Cash in Money Markets	\$110,476,905.13

LAIF	\$51,616,292.86
Total LAIF	\$51,616,292.86

Total Cash & Cash Equivalents	\$167,998,426.79
--	-------------------------

Non Cash Assets

Acc Int Money Markets	\$1,891.15
Acc Int LAIF	\$26,527.01
Acc Int Investment Securities	\$3,011,922.80
Total Accrued Interest	\$3,040,340.96

Total Items in Transit	\$0.00
-------------------------------	---------------

Total Non Cash Assets	\$3,040,340.96
------------------------------	-----------------------

Mutual Funds

Total Mutual Funds	\$0.00
---------------------------	---------------

Securities

Solano County Bonds Par	\$2,925,000.00
US Treasuries Par	\$490,000,000.00
US Treasuries Premium	\$1,900,359.59
US Treasuries Discount	(\$144,199.03)
US Treasuries Mk to Mkt	(\$108,755.77)
Municipals Par	\$62,795,000.00
Municipals Premium	\$27,556.65
Municipals Discount	(\$927.85)
Municipals Mk to Mkt	(\$17,014.98)



Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (End of Period)
September 30, 2021

	Fiscal Year 2022
	September
Fed Agencies Par	\$503,477,000.00
Fed Agencies Premium	\$2,221,529.17
Fed Agencies Discount	(\$20,155.19)
Fed Agencies Mk to Mkt	\$345,512.01
CD Par	\$75,000,000.00
CD Mk to Mkt	\$4,700.00
Corporates Par	\$135,344,000.00
Corporates Premium	\$359,681.29
Corporates Discount	(\$15,766.91)
Corporates Mk to Mkt	\$159,994.59
Supranational Banks Par	\$29,650,000.00
Supranational Banks Premium	\$548,324.61
Supranational Banks Discount	(\$25,579.53)
Supranational Banks Mk to Mkt	(\$27,382.14)
Total Securities	\$1,304,398,876.51

Total Investments	\$1,304,398,876.51

Total Pool at Market Value	\$1,475,437,644.26
<u>Other Treasury Holdings</u>	
VCUSD iBank Muni Fund	\$12,619,283.76
VCUSD iBank Muni Fund Mk to Mkt	(\$515.38)
2005 Pension Obligation Bonds	\$4,494,135.47
2013 Cops	\$96,074.24
2017 Cops	\$25.45

Total Bond Proceeds	\$17,209,003.54
115 Trust Money Markets	\$1,488,045.18
115 Trust Accrued Interest	\$87,025.82
115 Trust Money Market Mark to Market	(\$1.55)
115 Trust US Treasuries Par	\$8,000,000.00
115 Trust US Treasuries Premium	\$3,720.44
115 Trust US Treasuries Mk to Mkt	(\$1,224.44)
115 Trust Fed Agencies Par	\$6,666,666.67
115 Trust Fed Agencies Premium	\$17,012.82
115 Trust Fed Agencies Mk to Mkt	\$70,929.25
115 Trust Corporates Par	\$12,355,000.00
115 Trust Corporates Premium	\$69,223.87
115 Trust Corporates Discount	(\$169.65)
115 Trust Corporates Mk to Mkt	\$89,083.66
115 Trust Municipals Par	\$3,375,000.00
115 Trust Municipals Premium	\$481.39
115 Trust Municipals Mk to Mkt	(\$3,018.89)

Total 115 Trust	\$32,217,774.57

Total Deposits With Others	\$49,426,778.11
	=====



Solano County Treasury
 Treasurer Charles Lomeli
 Balance Sheet (End of Period)
 September 30, 2021

Fiscal Year 2022
 September

Total Other Treasury Holdings	\$49,426,778.11
TOTAL ASSETS	\$1,524,864,422.37

LIABILITIES

Exception Items

In Bank Pending Permit	\$180,893.89
Total Bank Exceptions	\$180,893.89
Total Investment Portfolio Exceptions	\$0.00
Total Auditor - Controller Exceptions	\$0.00
Total Exception Items	\$180,893.89

Auditor - Controller Fund Balance

OneSolution Cash in Treasury	\$1,474,544,076.58
Total OneSolution Cash	\$1,474,544,076.58
OneSolution Bond Proceeds Dep With Others	\$4,590,235.16
OneSolution Pars 115 Trust	\$32,062,006.58
OneSolution VCUSD iBank 5390160	\$12,619,283.76
Total OneSolution Deposits With Others	\$49,271,525.50
Total Auditor - Controller Fund Balance	\$1,523,815,602.08

TOTAL LIABILITIES	\$1,523,996,495.97
--------------------------	---------------------------

EQUITY

Retained Earnings	(\$145,512.28)
Total Retained Earnings	(\$145,512.28)
Total Pool Mark to Market Equity	\$357,053.71
115 Trust Mark to Market Equity	\$155,768.03
VCUSD iBank Mark to Market Equity	(\$515.38)
Total Market to Market	\$512,306.36

Net Income	\$501,132.32
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TOTAL EQUITY	\$867,926.40
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Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (End of Period)
September 30, 2021

Fiscal Year 2022

September

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TOTAL LIABILITIES & EQUITY	\$1,524,864,422.37
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TOTAL LIABILITIES & EQUITY



Solano County Treasury

Treasurer Charles Lomeli

Balance Sheet (Average)

September 30, 2021

Fiscal Year 2022
September

ASSETS

Cash & Cash Equivalents

Physical Cash	\$1,002.92
Sealed Bags	\$1,325,565.37
Deposits in Transit	\$1,766,214.54
Total Cash on Hand	\$3,092,782.83

Wells Fargo Deposit Account	\$2,199,064.63
Bank of America Deposit Account	\$1,330,035.43
First Northern Bank Lake Solano Park	\$32,925.95
Bank of Stockton	\$88,552.83
Total Cash in Bank	\$3,650,578.85

WF Money Market Account	\$7,060,362.64
BAC Money Market Account	\$85,282.56
US Bank Safekeep Money Market Account	\$462,562.40
CAMP Money Market Account	\$33,835,099.34
CalTrust Liquidity Fund	\$33,473,207.48
CalTrust Blackrock FedFund	\$31,716,666.67
Total Cash in Money Markets	\$106,633,181.09

LAIF	\$51,616,292.86
Total LAIF	\$51,616,292.86

Total Cash & Cash Equivalents	\$164,992,835.62
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Non Cash Assets

Acc Int Money Markets	\$1,258.51
Acc Int LAIF	\$17,504.76
Acc Int Investment Securities	\$2,723,040.35
Total Accrued Interest	\$2,741,803.62

Total Items in Transit	\$0.00
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Total Non Cash Assets	\$2,741,803.62
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Mutual Funds

Total Mutual Funds	\$0.00
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Securities

Solano County Bonds Par	\$2,925,000.00
US Treasuries Par	\$480,000,000.00
US Treasuries Premium	\$2,093,545.83
US Treasuries Discount	(\$146,187.18)
US Treasuries Mk to Mkt	\$14,548.32
Municipals Par	\$62,795,000.00
Municipals Premium	\$32,563.91
Municipals Discount	(\$955.76)



Solano County Treasury Treasurer Charles Lomeli Balance Sheet (Average) September 30, 2021

	Fiscal Year 2022 September
Municipals Mk to Mkt	\$96,993.69
Fed Agencies Par	\$534,588,333.33
Fed Agencies Premium	\$2,557,992.37
Fed Agencies Discount	(\$22,195.85)
Fed Agencies Mk to Mkt	\$679,683.77
CD Par	\$51,666,666.67
CD Mk to Mkt	\$8,325.00
Corporates Par	\$126,510,666.67
Corporates Premium	\$333,271.37
Corporates Discount	(\$21,473.38)
Corporates Mk to Mkt	\$254,876.94
Supranational Banks Par	\$29,650,000.00
Supranational Banks Premium	\$570,243.18
Supranational Banks Discount	(\$26,904.64)
Supranational Banks Mk to Mkt	(\$3,186.43)
Total Securities	\$1,294,556,807.81

Total Investments	\$1,294,556,807.81

Total Pool	\$1,462,291,447.05
 <u>Other Treasury Holdings</u>	
VCUSD iBank Muni Fund	\$12,619,216.19
VCUSD iBank Muni Fund Mk to Mkt	\$757.29
2005 Pension Obligation Bonds	\$4,494,116.64
2013 Cops	\$96,073.84
2017 Cops	\$25.45

Total Bond Proceeds	\$17,210,189.40
115 Trust Cash	\$52,753.63
115 Trust Money Markets	\$1,124,838.09
115 Trust Accrued Interest	\$72,698.72
115 Trust Money Market Mark to Market	(\$1.55)
115 Trust US Treasuries Par	\$8,000,000.00
115 Trust US Treasuries Premium	\$4,107.84
115 Trust US Treasuries Mk to Mkt	(\$1,611.84)
115 Trust Fed Agencies Par	\$6,966,666.67
115 Trust Fed Agencies Premium	\$19,115.36
115 Trust Fed Agencies Mk to Mkt	\$79,751.62
115 Trust Corporates Par	\$12,355,000.00
115 Trust Corporates Premium	\$76,173.56
115 Trust Corporates Discount	(\$178.07)
115 Trust Corporates Mk to Mkt	\$103,182.27
115 Trust Municipals Par	\$3,375,000.00
115 Trust Municipals Premium	\$637.60
115 Trust Municipals Mk to Mkt	(\$141.95)

Total 115 Trust	\$32,227,991.95



Solano County Treasury
 Treasurer Charles Lomeli
 Balance Sheet (Average)
 September 30, 2021

Fiscal Year 2022
 September

Total OPEB Trust	\$0.00
Total Other Treasury Holdings	\$49,438,181.36
TOTAL ASSETS	\$1,511,729,628.41

LIABILITIES

Exception Items

In Bank Pending Permit	\$6,247.49
WF EX Payroll / Schools	(\$0.03)
WF EX Tax Collector	(\$1,854.95)
Total Bank Exceptions	\$4,392.52

Total Investment Portfolio Exceptions **\$0.00**

Permits Awaiting Posting to IFAS \$0.00
Total Auditor - Controller Exceptions **\$0.00**

Total Exception Items **\$4,392.52**

Auditor - Controller Fund Balance

OneSolution Cash in Treasury \$1,461,034,111.26

Total OneSolution Cash **\$1,461,034,111.26**

OneSolution Bond Proceeds Dep With Others \$4,590,215.93

OneSolution Pars 115 Trust \$32,046,513.44

OneSolution VCUSD iBank 5390160 \$12,619,216.19

Total OneSolution Deposits With Others **\$49,255,945.55**

Total Auditor - Controller Fund Balance **\$1,510,290,056.82**

TOTAL LIABILITIES **\$1,510,294,449.34**

EQUITY

Retained Earnings (\$145,512.28)
Total Retained Earnings **(\$145,512.28)**

Total Pool Mark to Market Equity \$1,051,241.29

115 Trust Mark to Market Equity \$181,178.56

VCUSD iBank Mark to Market Equity \$757.29

Total Market to Market **\$1,233,177.13**



Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (Average)
September 30, 2021

	Fiscal Year 2022 September
Net Income	\$347,514.22
TOTAL EQUITY	\$1,435,179.07
TOTAL LIABILITIES & EQUITY	\$1,511,729,628.41



Solano County Treasury
Treasurer Charles Lomeli
Balance Sheet (Percentages)
September 30, 2021

Fiscal Year 2022
September

TREASURY POOL

Cash & Cash Equivalents

Cash on Hand	\$1,340,870.38	0.09%
Cash in Bank	\$4,564,358.42	0.31%
Cash in Money Markets	\$110,476,905.13	7.49%
LAIF	\$51,616,292.86	3.50%

Total Cash & Cash Equivalents		11.39%

Non Cash Assets

Non Cash Assets	\$3,040,340.96	0.21%

Total Non Cash Assets		0.21%

Mutual Funds

Mutual Funds	\$0.00	0.00%

Total Mutual Funds		0.00%

Securities

US Treasuries	\$491,647,404.79	33.32%
Federal Agencies	\$506,023,885.99	34.30%
Corporates	\$135,847,908.97	9.21%
Municipals	\$65,729,613.82	4.45%
		0.00%
Certificates of Deposit	\$75,004,700.00	5.08%
Supranationals	\$30,145,362.94	2.04%

Total Securities		88.41%

TOTAL TREASURY POOL

100.00%

115 TRUST

Cash & Cash Equivalents



Solano County Treasury
 Treasurer Charles Lomeli
 Balance Sheet (Percentages)
 September 30, 2021

	Fiscal Year 2022 September
115 Trust Money Markets	0.00% \$1,488,045.18 4.62%
Total Cash and Cash Equivalentts	----- 4.62%
<u>Non Cash Assets</u>	
115 Trust Accrued Interest	\$87,025.82 0.27% 0.00%
Total Non Cash Assets	----- 0.27%
<u>Mutual Funds</u>	
Total Mutual Funds	----- 0.00%
<u>Securities</u>	
US Treasuries	\$8,002,496.00 24.84%
Federal Agencies	\$6,754,608.74 20.97%
Corporates	\$12,513,137.88 38.84%
Municipals	\$3,372,462.50 10.47%
Total Securities	----- 95.11%
TOTAL 115 TRUST	----- 100.00%



Solano County Treasury
 Treasurer Charles Lomeli
 Statement of Income
 September 30, 2021

Fiscal Year 2022
 September

POOL INCOME

Short Term Investments

Bank Deposit Income	\$0.00
Total Bank Deposit	\$0.00

Wells Fargo	\$39.58
B of A	\$0.06
US Bank	\$7.34
CAMP	\$1,407.88
CalTrust BlackRock TempFund Income	\$826.15
Cal Trust Money Market	\$654.46
Total Money Markets	\$2,935.47

LAIF	\$9,333.36
Total LAIF	\$9,333.36

Total Short Term Income	\$12,268.83
--------------------------------	--------------------

Mutual Funds

Total Mutual Fund Income	\$0.00
---------------------------------	---------------

Long Term Investments

Interest Earnings 53601A	\$8,141.24
Premium Amortization	\$0.00
Discount Accretion	\$0.00
Gain/Loss on Sale	\$0.00
Total County Bonds	\$8,141.24

Interest Earnings 53601B	\$238,060.09
Premium Amortization	(\$199,847.83)
Discount Accretion	\$6,825.02
Gain/Loss on Sale	\$0.00
Total US Treasuries	\$45,037.28

Interest Earnings 53601C	\$30,351.26
Premium Amortization	(\$5,179.92)
Discount Accretion	\$28.87
Gain/Loss on Sale	\$0.00
Total Municipals	\$25,200.21

Interest Earnings 53601F	\$532,823.43
Premium Amortization	(\$359,665.81)
Discount Accretion	\$2,171.85
Gain/Loss on Sale	\$0.00
Total Fed Agency	\$175,329.47

Interest Earnings 53601G	\$0.00
Premium Amortization	\$0.00



Solano County Treasury
 Treasurer Charles Lomeli
 Statement of Income
 September 30, 2021

Fiscal Year 2022
 September

Discount Accretion	\$0.00
Gain/Loss on Sale	\$0.00
Total Commercial Paper	\$0.00

Interest Earnings 53601H	\$7,859.96
Premium Amortization	\$0.00
Discount Accretion	\$0.00
Gain/Loss on Sale	\$0.00
Total Certificates of Deposit	\$7,859.96

Interest Earnings 53601J	\$96,989.91
Premium Amortization	(\$26,853.36)
Discount Accretion	\$5,903.24
Gain/Loss on Sale	\$0.00
Total Corporates	\$76,039.79

Interest Earnings 53601Q	\$27,046.88
Premium Amortization	(\$22,674.38)
Discount Accretion	\$1,370.80
Gain/Loss on Sale	\$0.00
Total Supranational Bonds	\$5,743.30

Total Long Term Income \$343,351.25

Total Income \$355,620.08

Treasury Operating Costs

Interest Apportionment Expense	\$496,321.92
Total Treasury Apportioned	(\$496,321.92)

Total Expense (\$496,321.92)

TREASURY POOL UNAPPORTIONED (\$140,701.84)

115 TRUST

Short Term Investments

115 Trust Cash & Money Mkt Income	\$47.44
Total Cash & Money Markets	\$47.44

Mutual Funds

Total Mutual Funds \$0.00

Long Term Investments

115 Trust US Treasuries Income	\$414.46
115 Trust Fed Agencies Income	\$7,494.99
115 Trust Corporates Income	\$12,600.96
115 Trust Municipals Income	\$626.55



Solano County Treasury
Treasurer Charles Lomeli
Statement of Income
September 30, 2021

	Fiscal Year 2022 September
Total Long Term Investments	\$21,136.96
Total Income	\$21,184.40
<u>Management Costs</u>	
115 Trust Earnings Distribution	\$16,027.39
115 Trust Safekeeping Expense	\$1,479.17
115 Trust PARS Expenses	\$3,677.84
Total 115 Trust Management Charges	\$5,157.01
Total Expense	\$21,184.40
115 TRUST NET INCOME	\$0.00



Solano County Treasury
 Treasurer Charles Lomeli
 Yield Analysis
 September 30, 2021

Fiscal Year 2022
 September
 Yield

YIELDS

Bank Deposits	0.000%
Wells Fargo Money Market	0.007%
Bank Of America Money Market	0.001%
Union Bank Money Market	0.019%
Camp	0.051%
Cal Trust Money Market	0.012%

Wt Ave Of All MMY	0.034%
Local Agency Investment Fund	0.220%
Cal Trust Short	0.000%
Cal Trust Short TR	0.000%
Cal Trust Medium	0.000%
Cal Trust Medium TR	0.000%

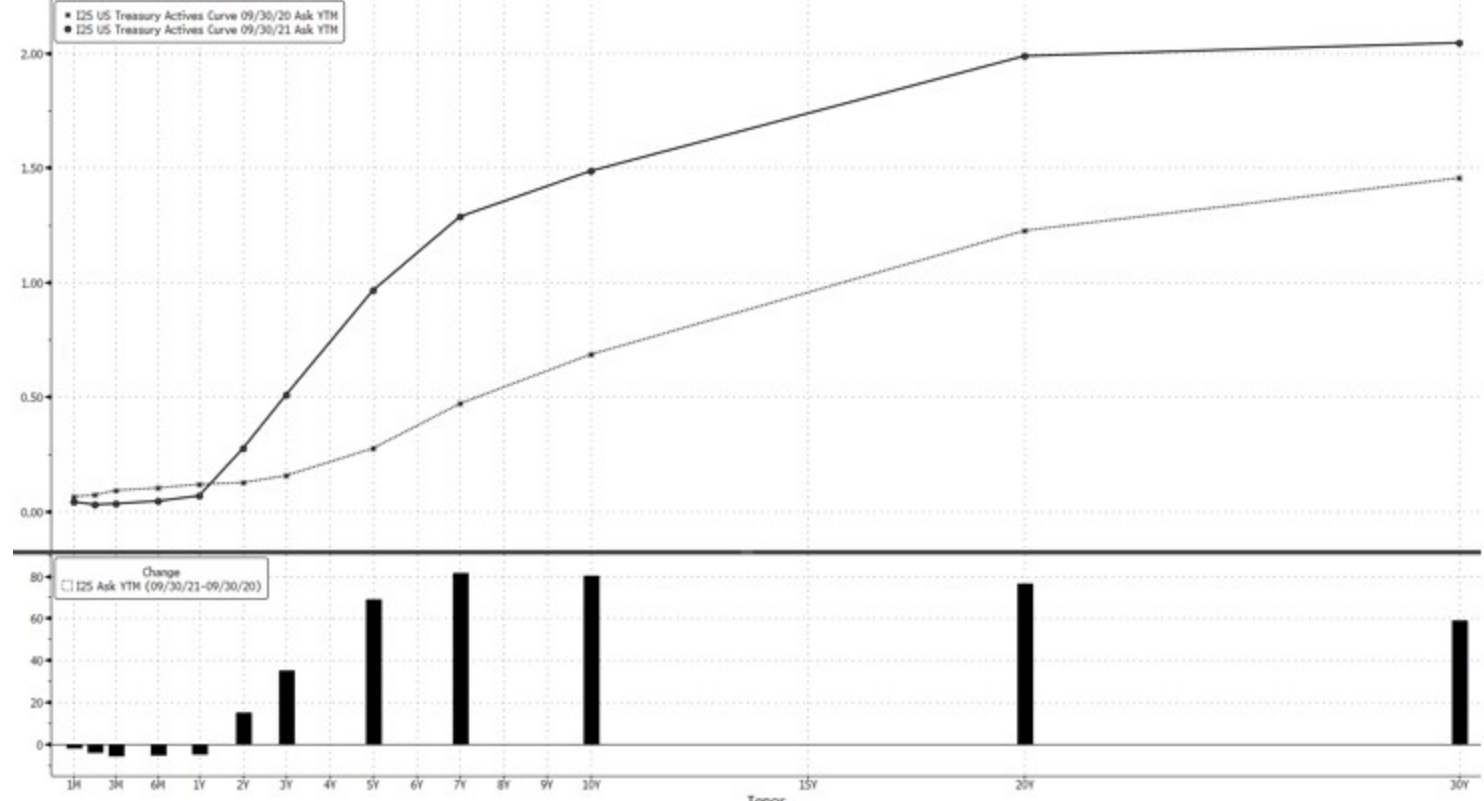
Wt Ave of All Mutual Funds	0.000%
Wt Ave of All Mutual Funds TR	0.000%
Solano County Bonds	3.386%
Solano County Bonds TR	3.386%
US Treasury Securities	0.114%
US Treasury Securities TR	0.114%
Municipals	0.488%
Municipals TR	0.488%
Federal Agencies	0.397%
Federal Agencies TR	0.397%
Commercial Paper	0.000%
Commerical Paper TR	0.000%
Certificates of Deposit	0.185%
Cerificates of Deposit TR	0.185%
Corporate Securities	0.730%
Corporate Securities TR	0.730%
Sovereign Securities	0.231%
Sovereign Securities TR	0.231%

Wt Ave Of All Securities	0.323%
Wt Ave Of All Securities TR	0.323%

Total Pool	0.297%
Total Pool TR	0.297%
Bond Yield	0.000%
PARS 115 Yield	0.800%

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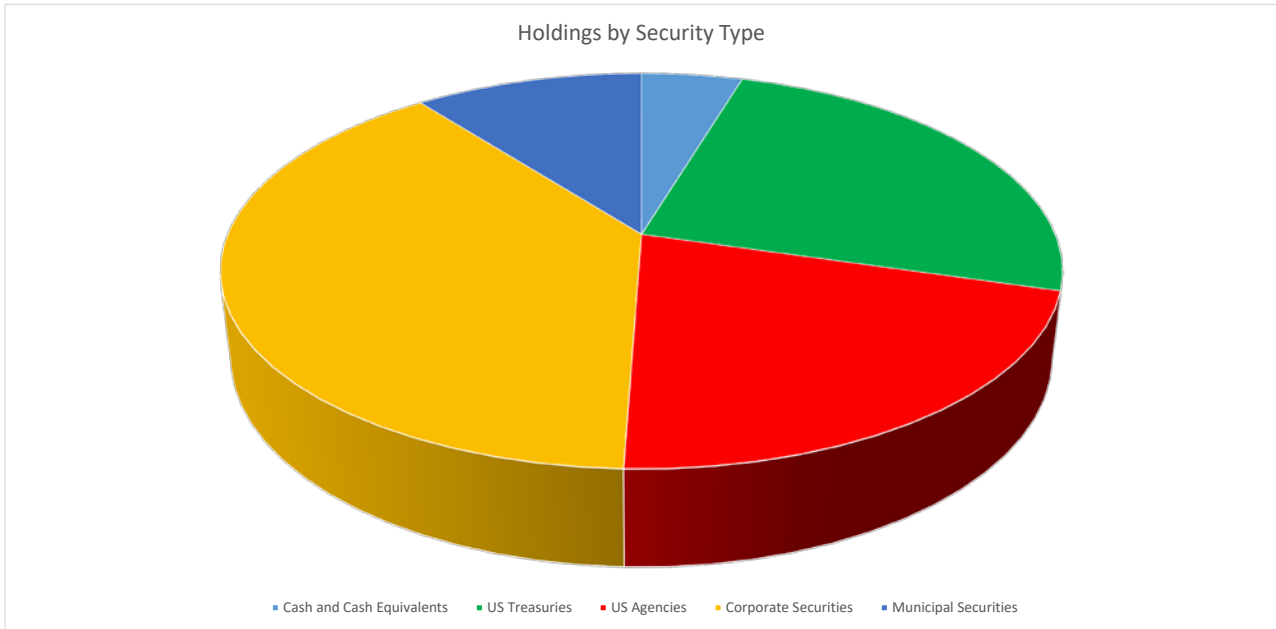
US Treasury Actives Curve Actions Table Export Settings Graph Curves
 X-Axis Tenor Y-Axis Ask YTM Currency None PCS BGN Lower Chart History Chart
 Specific 09/30/20 09/30/21 Relative Last 1D 1W Modify Curves & Relative Value



Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
 Japan 81 3 4565 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2021 Bloomberg Finance L.P.
 SN 196885 PDT GMT-7:00 G457-6415-169 13-Oct-2021 16:09:53

Solano County
PARS 115 Trust
Account Summary Report
September 30, 2021

Holdings by Security Type	Acquisition Cost	Book Value	Market Value
Cash and Cash Equivalents	1,488,045.18	1,488,045.18	1,488,043.63
US Treasuries	8,004,375.00	8,003,720.44	8,002,496.00
US Agencies	6,729,966.00	6,683,679.49	6,754,608.74
Corporate Securities	12,549,163.56	12,424,054.22	12,513,137.88
Municipal Securities	3,376,300.00	3,375,481.39	3,372,462.50
Total Security Holdings	32,147,849.74	31,974,980.72	32,130,748.75
Accrued Income	87,025.82	87,025.82	87,025.82
Grand Total	32,234,875.56	32,062,006.54	32,217,774.57
Estimated Annual Income			257,741.10
Yield on Total Assets			0.80%



Report *of commission fees and other fees paid to persons not employed by the local agency for services in connection with investments under this article* in accordance with California Government Code §53216.4

Recipient	Charges*
US Bank: Securities Custody Services	\$ 14,869.80
Public Agency Retirement Services (PARS): Plan Administration	\$ 46,356.13

* Total fees paid to named recipient in the twelve months preceeding the reporting date.

BOOK VALUE VS MARKET REPORT

Solano County Treasurer
INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 09/30/2021

<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: PARS115								
SECURITY TYPE: 115CORPS								
94974BFC9/001	WELLS FARGO & CO	AFS	03/08/2022	2,000,000.00	2,012,224.74	2,027,943.00	15,718.26	09/30/2021
22160KAK1/001	COSTCO WHOLESALE CORP	AFS	04/18/2022	1,105,000.00	1,118,784.09	1,117,500.62	-1,283.47	09/30/2021
90331HPC1/001	US BANK NA CINCINNATI	AFS	04/22/2022	2,000,000.00	2,010,883.34	2,027,482.32	16,598.98	09/30/2021
02007GLD3/001	ALLY BANK	AFS	08/15/2022	250,000.00	250,000.00	254,217.25	4,217.25	09/30/2021
14042RNC1/001	CAPITAL ONE NA	AFS	08/22/2022	250,000.00	250,000.00	254,078.25	4,078.25	09/30/2021
14042TBZ9/001	CAPITAL ONE BANK USA NA	AFS	08/22/2022	250,000.00	250,000.00	254,078.25	4,078.25	09/30/2021
38149MEY5/001	GOLDMAN SACHS BANK	AFS	08/22/2022	250,000.00	250,000.00	254,191.00	4,191.00	09/30/2021
61760AV22/001	MORGAN STANLEY PVT BANK	AFS	08/22/2022	250,000.00	250,000.00	254,078.25	4,078.25	09/30/2021
7954503Y9/001	SALLIE MAE BANK	AFS	08/22/2022	250,000.00	250,000.00	254,191.00	4,191.00	09/30/2021
12556LBB1/001	CIT BANK NA	AFS	08/23/2022	250,000.00	250,000.00	254,203.00	4,203.00	09/30/2021
58404DFA4/001	MEDALLION BANK UTAH	AFS	08/23/2022	250,000.00	250,000.00	253,941.00	3,941.00	09/30/2021
87270LCR2/001	TIAA FSB	AFS	08/26/2022	250,000.00	250,000.00	254,248.50	4,248.50	09/30/2021
037833DV9/001	APPLE INC	AFS	05/11/2023	2,500,000.00	2,519,187.56	2,518,072.48	-1,115.08	09/30/2021
023135BV7/001	AMAZON.COM INC	AFS	05/12/2023	1,500,000.00	1,499,830.35	1,502,426.70	2,596.35	09/30/2021
740816AJ2/001	PRES & FELLOWS OF HARVARD	AFS	10/01/2023	1,000,000.00	1,013,144.14	1,032,486.26	19,342.12	09/30/2021
TOTAL FOR SECURITY TYPE 115CORPS				12,355,000.00	12,424,054.22	12,513,137.88	89,083.66	
SECURITY TYPE: 115FEDAG								
3134GVJ66/002	FHLMC	AFS	06/08/2022	2,000,000.00	2,000,818.95	2,002,090.54	1,271.59	09/30/2021
3130ASP45/001	FHLB	AFS	06/10/2022	3,000,000.00	3,016,193.87	3,047,331.75	31,137.88	09/30/2021
6903536M4/001	OPIC	AFS	09/20/2023	1,666,666.67	1,666,666.67	1,705,186.45	38,519.78	09/30/2021
TOTAL FOR SECURITY TYPE 115FEDAG				6,666,666.67	6,683,679.49	6,754,608.74	70,929.25	
SECURITY TYPE: 115MUNI								
13059QAM7/002	CA SCHOOL FINANCE AUTH C	AFS	12/30/2021	2,000,000.00	2,000,481.39	2,000,240.00	-241.39	09/30/2021
918608UH1/001	VACAVILLE USD REF TXBL	AFS	08/01/2022	175,000.00	175,000.00	175,486.50	486.50	09/30/2021
918608UJ7/001	VACAVILLE USD REF TXBL	AFS	08/01/2023	200,000.00	200,000.00	201,056.00	1,056.00	09/30/2021
574193UG1/002	MARYLAND STATE	AFS	03/01/2024	1,000,000.00	1,000,000.00	995,680.00	-4,320.00	09/30/2021
TOTAL FOR SECURITY TYPE 115MUNI				3,375,000.00	3,375,481.39	3,372,462.50	-3,018.89	
SECURITY TYPE: 115UST								
912828ZX1/003	US TREASURY	AFS	06/30/2022	8,000,000.00	8,003,720.44	8,002,496.00	-1,224.44	09/30/2021

BOOK VALUE VS MARKET REPORT

Solano County Treasurer

INVESTMENT PORTFOLIO ACCOUNTING 7.80

LAST INTEREST ACCRUAL DATE: 09/30/2021

<u>SECURITY ID/LOT NO.</u>	<u>DESCRIPTION</u>	<u>FAS15 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>
		TOTAL FOR PORTFOLIO PARS115		30,396,666.67	30,486,935.54	30,642,705.12	155,769.58	
