COUNTY OF MARIN

APPROVED
OCT 20 2020
MARIN COUNTY
BOARD OF SUPERVISORS

DIVISION OF THE DEPARTMENT OF FINANCE

# TREASURER

Excellent and responsive fiscal leadership.


Roy Given, CPA
DIRECTOR

Mina Martinovich, CPA
ASSISTANT DIRECTOR

Karen Shaw
FINANCE DIVISION CHIEF

Marin County Civic Center
3501 Civic Center Drive
Suite 209
PO Box 4220
San Rafael, CA 94913-4220
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415 473 3741 F
CRS Dial 711
www.marincounty.org/treas


October 20, 2020

Katie Rice, President
Board of Supervisors
County of Marin
3501 Civic Center Dr. #329
San Rafael, CA 94903

Mary Jane Burke
Superintendent of Schools
Marin County Office of Education
P.O. Box 4925
San Rafael, CA 94913

Marin County Schools,
Special Districts, and
MCERA

RE: MONTHLY REPORT OF COUNTY, SCHOOLS AND DISTRICT INVESTMENTS as of August 31, 2020.

Dear Investment Fund Participants:

The attached Monthly Report of County, Schools and District investments is provided for your review.

* The investments were made pursuant to Government Code Sections 53601, 53635 and comply with the County Treasurer's Statement of Investment Policy. The investment policy provides for:

  - Preservation of capital through high quality investments;
  - Maintenance of sufficient liquidity to meet participant operating needs; and
  - A rate of return consistent with the above objectives.

* Maturities are scheduled to meet participant expenditure requirements for the next six months.

* Attached spreadsheets identify investment type, issuer, maturity date, amount invested and fair market value for each security held. Fair market values were determined by Wells Fargo Institutional Trust Services on all securities except for investments in the Local Agency Investment Fund which was valued at face value by us. Adjustments have been made for premiums, discounts and accrued interest on discount securities to make the book value and fair market value more comparable.

I trust you find this report informative. Should you have any questions or need additional information, please do not hesitate to call me directly at 415.473.3736. You can also visit our website at: https://www.marincounty.org/depts/df/divisions/treasurer

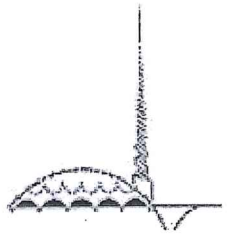
Respectfully submitted,

Roy Given
Director of Finance

RG: bg
Attachments

cc: Matthew Hymel, County Administrator
Marin County Treasury Oversight Committee

CA4



# TREASURER DIVISION - DEPARTMENT OF FINANCE

## REPORT OF INVESTMENTS - OPERATING FUNDS

## COUNTY OF MARIN, SCHOOLS & SPECIAL DISTRICTS

### August 31, 2020



| INVESTMENT # | TYPE | FACE VALUE | STATED RATE | MATURITY DATE | PURCHASE DATE | BOOK VALUE | YTM 360 DAYS | YTM 365 DAYS | DESCRIPTION | MARKET VALUE |
|---|---|---|---|---|---|---|---|---|---|---|
| 142 | LA1 | 254,291.48 | 2.967 | / / | 07/01/2011 | 254,291.48 | 0.773 | 0.784 | Local Agency Investment Fund | 254,291.48 |
| 3490 | LA2 | 0.00 | 5.170 | / / | 07/01/2011 | 0.00 | 0.000 | 0.001 | MM-DREYFUS | 0.00 |
| 9149 | LA2 | 10,684,657.95 | 0.040 | / / | 07/01/2011 | 10,684,657.95 | 0.019 | 0.020 | MM-FIDELITY Institutional Gov | 10,684,657.95 |
| 4366 | LA2 | 0.00 | 4.930 | / / | 07/01/2011 | 0.00 | 0.009 | 0.010 | NATIONS Treasury Reserves | 0.00 |
| 2246 | LA2 | 10,488,863.19 | 4.760 | / / | 07/01/2011 | 10,488,863.19 | 0.019 | 0.020 | MM-WELLS FARGO Institutional G | 10,488,863.19 |
| 12713 | FAD | 6,000,000.00 | 1.480 | 09/01/2020 | 01/06/2020 | 5,941,046.67 | 1.513 | 1.534 | Federal Home Loan Discount | 6,000,000.00 |
| 12715 | FAD | 3,000,000.00 | 1.480 | 09/02/2020 | 01/08/2020 | 2,970,646.67 | 1.513 | 1.534 | Federal Home Loan Discount | 3,000,000.00 |
| 12534 | FAC | 5,000,000.00 | 1.750 | 09/03/2020 | 09/03/2019 | 5,000,440.00 | 1.717 | 1.741 | Federal Home Loan Bank | 5,000,400.00 |
| 12720 | FAD | 8,000,000.00 | 1.480 | 09/04/2020 | 01/15/2020 | 7,923,368.89 | 1.512 | 1.533 | Federal Home Loan Discount | 7,999,920.00 |
| 12747 | FAD | 5,000,000.00 | 1.480 | 09/08/2020 | 02/14/2020 | 4,957,450.00 | 1.510 | 1.531 | Federal Home Loan Discount | 4,999,950.00 |
| 12751 | FAD | 6,000,000.00 | 1.490 | 09/08/2020 | 02/20/2020 | 5,950,085.00 | 1.520 | 1.541 | Federal Home Loan Discount | 5,999,940.00 |
| 12753 | FAD | 3,000,000.00 | 1.490 | 09/09/2020 | 02/21/2020 | 2,975,042.50 | 1.520 | 1.541 | Federal Home Loan Discount | 2,999,940.00 |
| 12749 | FAD | 3,000,000.00 | 1.480 | 09/10/2020 | 02/19/2020 | 2,974,840.00 | 1.510 | 1.531 | Federal Home Loan Discount | 2,999,940.00 |
| 12750 | FAD | 3,000,000.00 | 1.480 | 09/11/2020 | 02/19/2020 | 2,974,716.67 | 1.510 | 1.531 | Federal Home Loan Discount | 2,999,940.00 |
| 12754 | FAD | 3,000,000.00 | 1.490 | 09/14/2020 | 02/24/2020 | 2,974,794.17 | 1.520 | 1.541 | Federal Home Loan Discount | 2,999,940.00 |
| 11876 | MC1 | 44,000.00 | 3.500 | 09/14/2020 | 09/15/2017 | 44,000.00 | 3.452 | 3.500 | MARIN COUNTY | 44,000.00 |
| 12755 | FAD | 4,000,000.00 | 1.400 | 09/15/2020 | 02/25/2020 | 3,968,422.22 | 1.427 | 1.447 | Federal Home Loan Discount | 3,999,880.00 |
| 12756 | FAD | 4,000,000.00 | 1.400 | 09/16/2020 | 02/25/2020 | 3,968,266.67 | 1.427 | 1.447 | Federal Home Loan Discount | 3,999,880.00 |
| 12475 | FAC | 5,000,000.00 | 2.000 | 09/17/2020 | 06/17/2019 | 4,996,990.00 | 2.021 | 2.050 | Federal Farm Credit Bank | 5,004,350.00 |
| 12687 | FAD | 8,000,000.00 | 1.510 | 09/18/2020 | 12/12/2019 | 7,905,708.89 | 1.550 | 1.571 | Fed Home Ln Mtg Corp Disc | 7,999,760.00 |
| 12690 | FAD | 8,000,000.00 | 1.510 | 09/21/2020 | 12/13/2019 | 7,905,037.78 | 1.550 | 1.571 | Fed Home Ln Mtg Corp Disc | 7,999,680.00 |
| 12688 | FAD | 3,000,000.00 | 1.510 | 09/22/2020 | 12/12/2019 | 2,964,137.50 | 1.550 | 1.571 | Fed Home Ln Mtg Corp Disc | 2,999,880.00 |

| INVESTMENT # | TYPE | FACE VALUE | STATED RATE | MATURITY DATE | PURCHASE DATE | BOOK VALUE | YTM 360 DAYS | YTM 365 DAYS | DESCRIPTION | MARKET VALUE |
|---|---|---|---|---|---|---|---|---|---|---|
| 12691 | FAD | 4,000,000.00 | 1.510 | 09/23/2020 | 12/13/2019 | 3,952,183.33 | 1.550 | 1.571 | Fed Home Ln Mtg Corp Disc | 3,999,840.00 |
| 12541 | FAC | 5,000,000.00 | 1.875 | 09/24/2020 | 09/24/2019 | 5,000,000.00 | 1.849 | 1.875 | Federal Home Loan Bank | 5,005,400.00 |
| 12706 | FAD | 3,000,000.00 | 1.470 | 09/25/2020 | 12/30/2019 | 2,966,925.00 | 1.508 | 1.529 | Fed Home Ln Mtg Corp Disc | 2,999,850.00 |
| 12694 | FAD | 7,000,000.00 | 1.520 | 09/28/2020 | 12/17/2019 | 6,915,471.11 | 1.560 | 1.582 | Fed Home Ln Mtg Corp Disc | 6,999,650.00 |
| 12707 | FAD | 10,000,000.00 | 1.470 | 09/28/2020 | 12/30/2019 | 9,888,525.00 | 1.508 | 1.529 | Fed Home Ln Mtg Corp Disc | 9,999,500.00 |
| 12640 | FAD | 10,000,000.00 | 1.530 | 09/30/2020 | 11/22/2019 | 9,866,975.00 | 1.570 | 1.592 | Fed Agric Mtg Corp Discount | 9,999,400.00 |
| 12719 | FAD | 8,000,000.00 | 1.500 | 10/01/2020 | 01/14/2020 | 7,913,000.00 | 1.535 | 1.557 | Fed Home Ln Mtg Corp Disc | 7,999,440.00 |
| 12490 | FAC | 5,000,000.00 | 1.850 | 10/02/2020 | 07/02/2019 | 4,995,730.00 | 1.894 | 1.920 | Federal Farm Credit Bank | 5,007,550.00 |
| 12491 | FAC | 10,000,000.00 | 1.850 | 10/02/2020 | 07/02/2019 | 9,992,100.00 | 1.888 | 1.915 | Federal Farm Credit Bank | 10,015,100.00 |
| 12736 | FAD | 4,000,000.00 | 1.470 | 10/05/2020 | 01/30/2020 | 3,959,330.00 | 1.503 | 1.524 | Fed Home Ln Mtg Corp Disc | 3,999,680.00 |
| 12721 | FAD | 3,000,000.00 | 1.500 | 10/06/2020 | 01/15/2020 | 2,966,875.00 | 1.536 | 1.557 | Fed Home Ln Mtg Corp Disc | 2,999,730.00 |
| 12731 | FAD | 8,000,000.00 | 1.470 | 10/07/2020 | 01/27/2020 | 7,917,026.67 | 1.504 | 1.525 | Fed Home Ln Mtg Corp Disc | 7,999,280.00 |
| 12734 | FAD | 5,000,000.00 | 1.470 | 10/08/2020 | 01/29/2020 | 4,948,345.83 | 1.504 | 1.525 | Fed Home Ln Mtg Corp Disc | 4,999,550.00 |
| 12723 | FAD | 3,000,000.00 | 1.500 | 10/09/2020 | 01/17/2020 | 2,966,750.00 | 1.536 | 1.557 | Fed Home Ln Mtg Corp Disc | 2,999,730.00 |
| 12724 | FAD | 3,000,000.00 | 1.500 | 10/13/2020 | 01/17/2020 | 2,966,250.00 | 1.536 | 1.557 | Fed Home Ln Mtg Corp Disc | 2,999,700.00 |
| 12771 | FAD | 3,000,000.00 | 0.520 | 10/14/2020 | 03/18/2020 | 2,990,900.00 | 0.531 | 0.539 | Federal Home Loan Discount | 2,999,670.00 |
| 12772 | FAD | 3,000,000.00 | 0.520 | 10/15/2020 | 03/18/2020 | 2,990,856.67 | 0.531 | 0.539 | Federal Home Loan Discount | 2,999,670.00 |
| 12806 | FAD | 8,000,000.00 | 0.260 | 10/16/2020 | 04/14/2020 | 7,989,311.11 | 0.264 | 0.268 | Federal Home Loan Discount | 7,999,120.00 |
| 12739 | FAD | 8,000,000.00 | 1.440 | 10/19/2020 | 02/04/2020 | 7,917,440.00 | 1.473 | 1.494 | Fed Home Ln Mtg Corp Disc | 7,999,040.00 |
| 12759 | FAD | 3,000,000.00 | 1.340 | 10/20/2020 | 02/26/2020 | 2,973,535.00 | 1.369 | 1.388 | Fed Home Ln Mtg Corp Disc | 2,999,640.00 |
| 12762 | FAD | 3,000,000.00 | 1.100 | 10/21/2020 | 03/02/2020 | 2,978,641.67 | 1.127 | 1.143 | Fed Home Ln Mtg Corp Disc | 2,999,640.00 |
| 12764 | FAD | 3,000,000.00 | 0.725 | 10/22/2020 | 03/04/2020 | 2,985,983.33 | 0.741 | 0.751 | Fed Home Ln Mtg Corp Disc | 2,999,610.00 |
| 12765 | FAD | 3,000,000.00 | 0.725 | 10/23/2020 | 03/04/2020 | 2,985,922.92 | 0.741 | 0.751 | Fed Home Ln Mtg Corp Disc | 2,999,610.00 |
| 12737 | FAD | 12,000,000.00 | 1.430 | 10/30/2020 | 01/31/2020 | 11,869,870.00 | 1.464 | 1.484 | Fed Home Ln Mtg Corp Disc | 11,998,200.00 |
| 12740 | FAD | 9,000,000.00 | 1.450 | 10/30/2020 | 02/05/2020 | 8,902,850.00 | 1.484 | 1.505 | Fed Home Ln Mtg Corp Disc | 8,998,650.00 |
| 12744 | FAD | 5,000,000.00 | 1.460 | 10/30/2020 | 02/12/2020 | 4,947,075.00 | 1.494 | 1.515 | Fed Home Ln Mtg Corp Disc | 4,999,250.00 |
| 12741 | FAD | 8,000,000.00 | 1.455 | 11/02/2020 | 02/06/2020 | 7,912,700.00 | 1.490 | 1.510 | Fed Home Ln Mtg Corp Disc | 7,998,640.00 |

| INVESTMENT # | TYPE | FACE VALUE | STATED RATE | MATURITY DATE | PURCHASE DATE | BOOK VALUE | YTM 360 DAYS | YTM 365 DAYS | DESCRIPTION | MARKET VALUE |
|---|---|---|---|---|---|---|---|---|---|---|
| 12807 | FAD | 3,000,000.00 | 0.250 | 11/03/2020 | 04/14/2020 | 2,995,770.83 | 0.254 | 0.257 | Federal Home Loan Discount | 2,999,490.00 |
| 12815 | FAD | 3,000,000.00 | 0.180 | 11/03/2020 | 04/16/2020 | 2,996,985.00 | 0.183 | 0.185 | Federal Home Loan Discount | 2,999,490.00 |
| 12808 | FAD | 3,000,000.00 | 0.250 | 11/04/2020 | 04/14/2020 | 2,995,750.00 | 0.254 | 0.257 | Federal Home Loan Discount | 2,999,460.00 |
| 12745 | FAD | 8,000,000.00 | 1.450 | 11/06/2020 | 02/13/2020 | 7,913,966.67 | 1.484 | 1.505 | Fed Home Ln Mtg Corp Disc | 7,998,560.00 |
| 12809 | FAD | 3,000,000.00 | 0.250 | 11/09/2020 | 04/14/2020 | 2,995,645.83 | 0.254 | 0.257 | Federal Home Loan Discount | 2,999,430.00 |
| 12810 | FAD | 3,000,000.00 | 0.250 | 11/10/2020 | 04/14/2020 | 2,995,625.00 | 0.254 | 0.257 | Federal Home Loan Discount | 2,999,430.00 |
| 12909 | TRD | 3,000,000.00 | 0.075 | 11/12/2020 | 08/24/2020 | 2,999,500.00 | 0.076 | 0.077 | T BILL | 2,999,370.00 |
| 12642 | FAD | 10,000,000.00 | 1.550 | 11/13/2020 | 11/25/2019 | 9,847,583.33 | 1.593 | 1.616 | Fed Agric Mrg Corp (FarmerMac) | 9,998,000.00 |
| 12816 | FAD | 7,000,000.00 | 0.180 | 11/16/2020 | 04/16/2020 | 6,992,510.00 | 0.183 | 0.185 | Federal Home Loan Discount | 6,998,530.00 |
| 12689 | FAD | 5,000,000.00 | 1.590 | 11/17/2020 | 12/13/2019 | 4,924,916.67 | 1.635 | 1.658 | Federal Farm Credit Bank Disc | 4,998,950.00 |
| 12838 | FAD | 3,000,000.00 | 0.110 | 11/18/2020 | 05/14/2020 | 2,998,276.67 | 0.112 | 0.114 | Federal Home Loan Discount | 2,999,340.00 |
| 12839 | FAD | 3,000,000.00 | 0.110 | 11/19/2020 | 05/14/2020 | 2,998,267.50 | 0.112 | 0.114 | Federal Home Loan Discount | 2,999,340.00 |
| 12869 | FAD | 4,000,000.00 | 0.150 | 11/23/2020 | 06/24/2020 | 3,997,466.67 | 0.150 | 0.152 | Federal Home Loan Discount | 3,999,080.00 |
| 12906 | TRD | 7,000,000.00 | 0.095 | 11/24/2020 | 08/21/2020 | 6,998,245.14 | 0.096 | 0.097 | T BILL | 6,998,670.00 |
| 12742 | FAD | 12,000,000.00 | 1.440 | 11/30/2020 | 02/11/2020 | 11,859,360.00 | 1.476 | 1.496 | Fed Home Ln Mtg Corp Disc | 11,997,000.00 |
| 12760 | FAD | 5,000,000.00 | 1.310 | 11/30/2020 | 02/27/2020 | 4,949,601.39 | 1.340 | 1.359 | Fed Home Ln Mtg Corp Disc | 4,998,750.00 |
| 12763 | FAD | 5,000,000.00 | 0.820 | 11/30/2020 | 03/02/2020 | 4,968,908.33 | 0.838 | 0.849 | Fed Home Ln Mtg Corp Disc | 4,998,750.00 |
| 12692 | FAD | 8,000,000.00 | 1.500 | 12/14/2020 | 12/16/2019 | 7,878,666.67 | 1.542 | 1.564 | Federal Home Loan Discount | 7,997,440.00 |
| 12768 | FAD | 25,000,000.00 | 0.420 | 12/14/2020 | 03/13/2020 | 24,919,500.00 | 0.428 | 0.434 | Federal Home Loan Discount | 24,992,000.00 |
| 12775 | FAD | 20,000,000.00 | 0.340 | 12/15/2020 | 03/20/2020 | 19,949,000.00 | 0.346 | 0.351 | Fed Agric Mtg Corp Discount | 19,993,600.00 |
| 12786 | FAD | 15,000,000.00 | 0.220 | 12/15/2020 | 04/02/2020 | 14,976,441.67 | 0.223 | 0.226 | Fed Agric Mtg Corp Discount | 14,995,200.00 |
| 12790 | FAD | 15,000,000.00 | 0.220 | 12/15/2020 | 04/06/2020 | 14,976,808.33 | 0.223 | 0.226 | Fed Agric Mtg Corp Discount | 14,995,200.00 |
| 12791 | FAD | 15,000,000.00 | 0.220 | 12/15/2020 | 04/06/2020 | 14,976,808.33 | 0.223 | 0.226 | Fed Agric Mtg Corp Discount | 14,995,200.00 |
| 12792 | FAD | 5,000,000.00 | 0.220 | 12/15/2020 | 04/07/2020 | 4,992,300.00 | 0.223 | 0.226 | Fed Agric Mtg Corp Discount | 4,998,400.00 |
| 12702 | FAD | 17,400,000.00 | 1.540 | 12/15/2020 | 12/26/2019 | 17,135,761.67 | 1.583 | 1.605 | Federal Home Loan Discount | 17,394,432.00 |
| 12769 | FAD | 28,000,000.00 | 0.520 | 12/15/2020 | 03/16/2020 | 27,889,182.22 | 0.530 | 0.537 | Federal Home Loan Discount | 27,991,040.00 |
| 12800 | FAD | 8,000,000.00 | 0.160 | 12/16/2020 | 04/08/2020 | 7,991,040.00 | 0.162 | 0.164 | Fed Natl Mtg Assoc Disc | 7,997,440.00 |

| INVESTMENT # | TYPE | FACE VALUE | STATED RATE | MATURITY DATE | PURCHASE DATE | BOOK VALUE | YTM 360 DAYS | YTM 365 DAYS | DESCRIPTION | MARKET VALUE |
|---|---|---|---|---|---|---|---|---|---|---|
| 12801 | FAD | 3,000,000.00 | 0.160 | 12/17/2020 | 04/08/2020 | 2,996,626.67 | 0.162 | 0.164 | Fed Natl Mtg Assoc Disc | 2,999,010.00 |
| 12841 | FAD | 10,000,000.00 | 0.110 | 12/18/2020 | 05/22/2020 | 9,993,583.33 | 0.112 | 0.113 | Federal Home Loan Discount | 9,996,700.00 |
| 12802 | FAD | 3,000,000.00 | 0.160 | 12/18/2020 | 04/08/2020 | 2,996,613.33 | 0.162 | 0.164 | Fed Natl Mtg Assoc Disc | 2,999,010.00 |
| 12124 | FAC | 5,000,000.00 | 2.700 | 12/21/2020 | 05/21/2018 | 4,994,600.00 | 2.706 | 2.744 | Federal Farm Credit Bank | 5,039,450.00 |
| 12811 | FAD | 3,000,000.00 | 0.250 | 12/22/2020 | 04/15/2020 | 2,994,770.83 | 0.254 | 0.257 | Federal Home Loan Discount | 2,998,980.00 |
| 12812 | FAD | 3,000,000.00 | 0.250 | 12/23/2020 | 04/15/2020 | 2,994,750.00 | 0.254 | 0.257 | Federal Home Loan Discount | 2,998,980.00 |
| 12777 | FAD | 6,000,000.00 | 0.350 | 12/28/2020 | 03/24/2020 | 5,983,725.00 | 0.356 | 0.361 | Federal Home Loan Discount | 5,997,840.00 |
| 12779 | FAD | 3,000,000.00 | 0.350 | 12/29/2020 | 03/26/2020 | 2,991,891.67 | 0.356 | 0.361 | Federal Home Loan Discount | 2,998,920.00 |
| 12780 | FAD | 3,000,000.00 | 0.350 | 12/30/2020 | 03/26/2020 | 2,991,862.50 | 0.356 | 0.361 | Federal Home Loan Discount | 2,998,890.00 |
| 12813 | FAD | 3,000,000.00 | 0.250 | 12/31/2020 | 04/15/2020 | 2,994,583.33 | 0.254 | 0.257 | Federal Home Loan Discount | 2,998,890.00 |
| 12778 | FAD | 10,000,000.00 | 0.350 | 01/04/2021 | 03/25/2020 | 9,972,291.67 | 0.356 | 0.361 | Fed Agric Mtg Corp Discount | 9,995,800.00 |
| 12783 | FAD | 3,000,000.00 | 0.170 | 01/07/2021 | 03/31/2020 | 2,996,005.00 | 0.172 | 0.175 | Federal Home Loan Discount | 2,998,710.00 |
| 12784 | FAD | 8,000,000.00 | 0.170 | 01/08/2021 | 03/31/2020 | 7,989,308.89 | 0.172 | 0.175 | Federal Home Loan Discount | 7,996,560.00 |
| 12863 | FAD | 2,000,000.00 | 0.150 | 01/08/2021 | 06/22/2020 | 1,998,333.33 | 0.152 | 0.154 | Federal Home Loan Discount | 1,999,140.00 |
| 12725 | FAD | 3,000,000.00 | 1.500 | 01/11/2021 | 01/21/2020 | 2,955,500.00 | 1.542 | 1.563 | Federal Home Loan Discount | 2,998,680.00 |
| 12726 | FAD | 3,000,000.00 | 1.500 | 01/12/2021 | 01/21/2020 | 2,955,375.00 | 1.542 | 1.563 | Federal Home Loan Discount | 2,998,680.00 |
| 12729 | FAD | 3,000,000.00 | 1.520 | 01/13/2021 | 01/24/2020 | 2,955,033.33 | 1.562 | 1.584 | Federal Home Loan Discount | 2,998,650.00 |
| 12886 | FAD | 3,000,000.00 | 0.100 | 01/14/2021 | 07/24/2020 | 2,998,550.00 | 0.100 | 0.101 | Federal Home Loan Discount | 2,998,650.00 |
| 12887 | FAD | 5,000,000.00 | 0.100 | 01/15/2021 | 07/24/2020 | 4,997,569.44 | 0.100 | 0.101 | Federal Home Loan Discount | 4,997,750.00 |
| 12907 | FAD | 3,000,000.00 | 0.080 | 01/19/2021 | 08/24/2020 | 2,999,013.33 | 0.080 | 0.081 | Federal Home Loan Discount | 2,998,590.00 |
| 12882 | FAD | 5,000,000.00 | 0.150 | 01/20/2021 | 07/08/2020 | 4,995,916.67 | 0.153 | 0.155 | Federal Home Loan Discount | 4,997,650.00 |
| 12908 | FAD | 3,000,000.00 | 0.080 | 01/21/2021 | 08/24/2020 | 2,999,000.00 | 0.080 | 0.081 | Federal Home Loan Discount | 2,998,590.00 |
| 12885 | FAC | 10,000,000.00 | 0.150 | 01/22/2021 | 07/22/2020 | 10,000,000.00 | 0.147 | 0.150 | Fed Agric Mrg Corp (FarmerMac) | 10,001,500.00 |
| 12818 | FAD | 8,000,000.00 | 0.190 | 01/22/2021 | 04/17/2020 | 7,988,177.78 | 0.193 | 0.195 | Federal Home Loan Discount | 7,996,160.00 |
| 12854 | FAD | 5,000,000.00 | 0.180 | 01/25/2021 | 06/11/2020 | 4,994,300.00 | 0.182 | 0.185 | Federal Home Loan Discount | 4,997,550.00 |
| 12853 | FAD | 3,000,000.00 | 0.180 | 01/26/2021 | 06/11/2020 | 2,996,565.00 | 0.182 | 0.185 | Federal Home Loan Discount | 2,998,530.00 |
| 12761 | FAD | 28,000,000.00 | 1.100 | 01/28/2021 | 02/28/2020 | 27,713,388.89 | 1.126 | 1.142 | Federal Home Loan Discount | 27,986,000.00 |

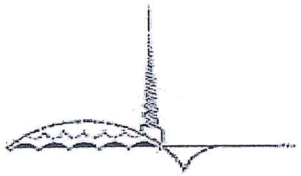
| INVESTMENT # | TYPE | FACE VALUE | STATED RATE | MATURITY DATE | PURCHASE DATE | BOOK VALUE | YTM 360 DAYS | YTM 365 DAYS | DESCRIPTION | MARKET VALUE |
|---|---|---|---|---|---|---|---|---|---|---|
| 12830 | FAD | 19,000,000.00 | 0.150 | 01/29/2021 | 04/28/2020 | 18,978,150.00 | 0.152 | 0.154 | Federal Home Loan Discount | 18,990,500.00 |
| 12040 | MC1 | 100,000.00 | 3.500 | 01/31/2021 | 02/13/2018 | 100,115.07 | 3.448 | 3.495 | MARIN COUNTY | 100,115.07 |
| 12861 | FAD | 7,000,000.00 | 0.170 | 02/01/2021 | 06/16/2020 | 6,992,397.22 | 0.172 | 0.175 | Federal Home Loan Discount | 6,996,150.00 |
| 12888 | FAD | 3,000,000.00 | 0.110 | 02/02/2021 | 07/27/2020 | 2,998,258.33 | 0.112 | 0.114 | Federal Home Loan Discount | 2,998,320.00 |
| 12889 | FAD | 3,000,000.00 | 0.110 | 02/03/2021 | 07/27/2020 | 2,998,249.17 | 0.112 | 0.114 | Federal Home Loan Discount | 2,998,320.00 |
| 12895 | FAD | 3,000,000.00 | 0.090 | 02/04/2021 | 07/31/2020 | 2,998,590.00 | 0.092 | 0.093 | Federal Home Loan Discount | 2,998,320.00 |
| 12867 | FAD | 12,000,000.00 | 0.160 | 02/05/2021 | 06/23/2020 | 11,987,893.33 | 0.162 | 0.164 | Federal Home Loan Discount | 11,993,160.00 |
| 12743 | FAD | 5,000,000.00 | 1.490 | 02/08/2021 | 02/12/2020 | 4,925,086.11 | 1.532 | 1.553 | Federal Home Loan Discount | 4,997,100.00 |
| 12868 | FAD | 7,000,000.00 | 0.160 | 02/08/2021 | 06/23/2020 | 6,992,844.44 | 0.162 | 0.164 | Federal Home Loan Discount | 6,995,940.00 |
| 12896 | FAD | 3,000,000.00 | 0.090 | 02/09/2021 | 07/31/2020 | 2,998,552.50 | 0.091 | 0.093 | Federal Home Loan Discount | 2,998,260.00 |
| 12866 | FAD | 4,000,000.00 | 0.160 | 02/10/2021 | 06/22/2020 | 3,995,857.78 | 0.162 | 0.164 | Federal Home Loan Discount | 3,997,680.00 |
| 12897 | FAD | 3,000,000.00 | 0.090 | 02/11/2021 | 07/31/2020 | 2,998,537.50 | 0.091 | 0.093 | Federal Home Loan Discount | 2,998,230.00 |
| 12890 | FAD | 4,000,000.00 | 0.110 | 02/12/2021 | 07/27/2020 | 3,997,555.56 | 0.112 | 0.113 | Federal Home Loan Discount | 3,997,640.00 |
| 12898 | FAD | 3,000,000.00 | 0.090 | 02/16/2021 | 07/31/2020 | 2,998,500.00 | 0.091 | 0.093 | Federal Home Loan Discount | 2,998,170.00 |
| 12901 | FAD | 3,000,000.00 | 0.080 | 02/17/2021 | 08/04/2020 | 2,998,686.67 | 0.081 | 0.082 | Federal Home Loan Discount | 2,998,170.00 |
| 12899 | FAD | 3,000,000.00 | 0.080 | 02/18/2021 | 08/04/2020 | 2,998,680.00 | 0.081 | 0.082 | Federal Home Loan Discount | 2,998,170.00 |
| 12785 | FAD | 8,000,000.00 | 0.180 | 02/19/2021 | 03/31/2020 | 7,987,000.00 | 0.182 | 0.185 | Fed Home Ln Mtg Corp Disc | 7,995,040.00 |
| 12870 | FAD | 6,000,000.00 | 0.145 | 02/22/2021 | 06/25/2020 | 5,994,151.67 | 0.147 | 0.149 | Federal Home Loan Discount | 5,996,220.00 |
| 12900 | FAD | 3,000,000.00 | 0.080 | 02/23/2021 | 08/04/2020 | 2,998,646.67 | 0.081 | 0.082 | Federal Home Loan Discount | 2,998,110.00 |
| 12871 | TRD | 3,000,000.00 | 0.155 | 02/25/2021 | 06/25/2020 | 2,996,835.42 | 0.157 | 0.159 | T BILL | 2,998,170.00 |
| 12893 | FAD | 20,000,000.00 | 0.110 | 02/26/2021 | 07/29/2020 | 19,987,044.44 | 0.112 | 0.113 | Federal Home Loan Discount | 19,987,200.00 |
| 12782 | FAD | 10,000,000.00 | 0.130 | 03/01/2021 | 03/30/2020 | 9,987,866.67 | 0.132 | 0.133 | Fed Agric Mtg Corp Discount | 9,993,500.00 |
| 12793 | FAD | 3,000,000.00 | 0.200 | 03/02/2021 | 04/07/2020 | 2,994,516.67 | 0.203 | 0.205 | Fed Natl Mtg Assoc Disc | 2,998,020.00 |
| 12794 | FAD | 3,000,000.00 | 0.200 | 03/03/2021 | 04/07/2020 | 2,994,500.00 | 0.203 | 0.205 | Fed Natl Mtg Assoc Disc | 2,998,020.00 |
| 12795 | FAD | 3,000,000.00 | 0.200 | 03/04/2021 | 04/07/2020 | 2,994,483.33 | 0.203 | 0.205 | Fed Natl Mtg Assoc Disc | 2,998,020.00 |
| 12796 | FAD | 8,000,000.00 | 0.200 | 03/05/2021 | 04/07/2020 | 7,985,244.44 | 0.203 | 0.205 | Fed Natl Mtg Assoc Disc | 7,994,640.00 |
| 12797 | FAD | 7,000,000.00 | 0.200 | 03/08/2021 | 04/08/2020 | 6,987,011.11 | 0.203 | 0.205 | Fed Natl Mtg Assoc Disc | 6,995,240.00 |

| INVESTMENT # | TYPE | FACE VALUE | STATED RATE | MATURITY DATE | PURCHASE DATE | BOOK VALUE | YTM 360 DAYS | YTM 365 DAYS | DESCRIPTION | MARKET VALUE |
|---|---|---|---|---|---|---|---|---|---|---|
| 12798 | FAD | 3,000,000.00 | 0.200 | 03/09/2021 | 04/08/2020 | 2,994,416.67 | 0.203 | 0.205 | Fed Natl Mtg Assoc Disc | 2,997,960.00 |
| 12821 | FAD | 3,000,000.00 | 0.130 | 03/10/2021 | 04/22/2020 | 2,996,511.67 | 0.131 | 0.133 | Federal Home Loan Discount | 2,997,930.00 |
| 12915 | FAD | 3,000,000.00 | 0.090 | 03/11/2021 | 08/28/2020 | 2,998,537.50 | 0.091 | 0.093 | Federal Home Loan Discount | 2,997,930.00 |
| 12916 | FAD | 3,000,000.00 | 0.090 | 03/12/2021 | 08/28/2020 | 2,998,530.00 | 0.091 | 0.093 | Federal Home Loan Discount | 2,997,930.00 |
| 12862 | FAD | 10,000,000.00 | 0.190 | 03/15/2021 | 06/17/2020 | 9,985,697.22 | 0.193 | 0.195 | Federal Home Loan Discount | 9,993,000.00 |
| 12773 | FAD | 3,000,000.00 | 0.350 | 03/18/2021 | 03/19/2020 | 2,989,383.33 | 0.355 | 0.360 | Federal Home Loan Discount | 2,997,870.00 |
| 12774 | FAD | 8,000,000.00 | 0.350 | 03/19/2021 | 03/19/2020 | 7,971,611.11 | 0.355 | 0.360 | Federal Home Loan Discount | 7,994,240.00 |
| 12822 | FAD | 5,000,000.00 | 0.170 | 03/22/2021 | 04/23/2020 | 4,992,137.50 | 0.172 | 0.175 | Fed Agric Mtg Corp Discount | 4,996,350.00 |
| 12832 | FAD | 3,000,000.00 | 0.160 | 03/29/2021 | 04/30/2020 | 2,995,560.00 | 0.162 | 0.164 | Federal Home Loan Discount | 2,997,750.00 |
| 12833 | FAD | 3,000,000.00 | 0.160 | 03/30/2021 | 04/30/2020 | 2,995,546.67 | 0.162 | 0.164 | Federal Home Loan Discount | 2,997,720.00 |
| 12831 | FAD | 10,000,000.00 | 0.180 | 03/31/2021 | 04/29/2020 | 9,983,200.00 | 0.182 | 0.185 | Federal Home Loan Discount | 9,992,400.00 |
| 12834 | FAD | 8,000,000.00 | 0.160 | 03/31/2021 | 04/30/2020 | 7,988,088.89 | 0.162 | 0.164 | Federal Home Loan Discount | 7,993,920.00 |
| 12877 | FAC | 10,000,000.00 | 0.170 | 04/01/2021 | 07/01/2020 | 10,000,000.00 | 0.167 | 0.170 | Fed Agric Mrg Corp (FarmerMac) | 10,000,600.00 |
| 12493 | FAC | 10,000,000.00 | 1.770 | 04/05/2021 | 07/05/2019 | 9,983,600.00 | 1.840 | 1.866 | Federal Farm Credit Bank | 10,095,200.00 |
| 12716 | FAC | 5,000,000.00 | 1.600 | 04/09/2021 | 01/09/2020 | 5,000,000.00 | 1.578 | 1.600 | Federal Farm Credit Bank | 5,043,350.00 |
| 12805 | FAD | 60,000,000.00 | 0.300 | 04/12/2021 | 04/13/2020 | 59,818,000.00 | 0.304 | 0.309 | Federal Home Loan Discount | 59,952,000.00 |
| 12814 | FAD | 15,000,000.00 | 0.220 | 04/15/2021 | 04/15/2020 | 14,966,541.67 | 0.223 | 0.226 | Federal Home Loan Discount | 14,987,700.00 |
| 12835 | FAD | 15,000,000.00 | 0.140 | 04/15/2021 | 05/05/2020 | 14,979,875.00 | 0.142 | 0.144 | Federal Home Loan Discount | 14,987,700.00 |
| 12828 | FAD | 8,000,000.00 | 0.210 | 04/16/2021 | 04/28/2020 | 7,983,526.67 | 0.213 | 0.216 | Federal Home Loan Discount | 7,993,440.00 |
| 12829 | FAD | 5,000,000.00 | 0.210 | 04/19/2021 | 04/28/2020 | 4,989,616.67 | 0.213 | 0.216 | Federal Home Loan Discount | 4,995,850.00 |
| 12825 | FAD | 3,000,000.00 | 0.210 | 04/20/2021 | 04/24/2020 | 2,993,682.50 | 0.213 | 0.216 | Federal Home Loan Discount | 2,997,510.00 |
| 12917 | FAD | 3,000,000.00 | 0.090 | 04/21/2021 | 08/28/2020 | 2,998,230.00 | 0.091 | 0.092 | Federal Home Loan Discount | 2,997,480.00 |
| 12823 | FAD | 4,000,000.00 | 0.180 | 04/22/2021 | 04/24/2020 | 3,992,740.00 | 0.182 | 0.185 | Federal Home Loan Discount | 3,996,640.00 |
| 12844 | FAD | 3,500,000.00 | 0.140 | 04/23/2021 | 05/26/2020 | 3,495,481.11 | 0.142 | 0.144 | Federal Home Loan Discount | 3,497,060.00 |
| 12845 | FAD | 5,000,000.00 | 0.140 | 04/26/2021 | 05/27/2020 | 4,993,505.56 | 0.142 | 0.144 | Federal Home Loan Discount | 4,995,700.00 |
| 12846 | FAD | 3,000,000.00 | 0.140 | 04/27/2021 | 05/27/2020 | 2,996,091.67 | 0.142 | 0.144 | Federal Home Loan Discount | 2,997,420.00 |
| 12847 | FAD | 3,000,000.00 | 0.140 | 04/28/2021 | 05/27/2020 | 2,996,080.00 | 0.142 | 0.144 | Federal Home Loan Discount | 2,997,420.00 |

| INVESTMENT # | TYPE | FACE VALUE | STATED RATE | MATURITY DATE | PURCHASE DATE | BOOK VALUE | YTM 360 DAYS | YTM 365 DAYS | DESCRIPTION | MARKET VALUE |
|---|---|---|---|---|---|---|---|---|---|---|
| 12848 | FAD | 3,000,000.00 | 0.140 | 04/29/2021 | 05/27/2020 | 2,996,068.33 | 0.142 | 0.144 | Federal Home Loan Discount | 2,997,390.00 |
| 12842 | FAD | 26,000,000.00 | 0.120 | 04/30/2021 | 05/26/2020 | 25,970,620.00 | 0.121 | 0.123 | Federal Home Loan Discount | 25,977,380.00 |
| 12849 | FAD | 10,000,000.00 | 0.140 | 05/03/2021 | 05/29/2020 | 9,986,816.67 | 0.142 | 0.144 | Federal Home Loan Discount | 9,990,500.00 |
| 12919 | FAD | 3,000,000.00 | 0.090 | 05/04/2021 | 08/31/2020 | 2,998,155.00 | 0.090 | 0.092 | Federal Home Loan Discount | 2,997,150.00 |
| 12920 | FAD | 3,000,000.00 | 0.090 | 05/05/2021 | 08/31/2020 | 2,998,147.50 | 0.090 | 0.092 | Federal Home Loan Discount | 2,997,120.00 |
| 12836 | FAD | 4,000,000.00 | 0.150 | 05/06/2021 | 05/08/2020 | 3,993,950.00 | 0.152 | 0.154 | Federal Home Loan Discount | 3,996,160.00 |
| 12878 | FAD | 3,000,000.00 | 0.130 | 05/13/2021 | 07/02/2020 | 2,996,587.50 | 0.132 | 0.133 | Fed Natl Mtg Assoc Disc | 2,997,030.00 |
| 12855 | FAD | 8,000,000.00 | 0.120 | 05/14/2021 | 06/15/2020 | 7,991,120.00 | 0.121 | 0.123 | Federal Home Loan Discount | 7,992,080.00 |
| 12459 | FAC | 5,000,000.00 | 2.250 | 05/17/2021 | 05/17/2019 | 4,998,650.00 | 2.232 | 2.263 | Federal Farm Credit Bank | 5,073,850.00 |
| 12851 | FAD | 5,000,000.00 | 0.180 | 06/01/2021 | 06/04/2020 | 4,990,950.00 | 0.182 | 0.185 | Fed Agric Mtg Corp Discount | 4,994,700.00 |
| 12913 | FAD | 5,000,000.00 | 0.090 | 06/01/2021 | 08/27/2020 | 4,996,525.00 | 0.091 | 0.092 | Federal Home Loan Discount | 4,994,700.00 |
| 12856 | FAD | 7,000,000.00 | 0.120 | 06/02/2021 | 06/15/2020 | 6,991,786.67 | 0.121 | 0.123 | Federal Home Loan Discount | 6,992,510.00 |
| 12914 | FAD | 4,551,000.00 | 0.110 | 06/03/2021 | 08/28/2020 | 4,547,120.27 | 0.111 | 0.113 | Federal Home Loan Discount | 4,546,130.43 |
| 12857 | FAD | 8,000,000.00 | 0.170 | 06/04/2021 | 06/15/2020 | 7,986,626.67 | 0.172 | 0.174 | Federal Home Loan Bank | 7,991,440.00 |
| 12858 | FAD | 3,000,000.00 | 0.170 | 06/07/2021 | 06/15/2020 | 2,994,942.50 | 0.172 | 0.174 | Federal Home Loan Discount | 2,996,760.00 |
| 12859 | FAD | 3,000,000.00 | 0.170 | 06/08/2021 | 06/15/2020 | 2,994,928.33 | 0.172 | 0.174 | Federal Home Loan Discount | 2,996,730.00 |
| 12860 | FAD | 8,000,000.00 | 0.170 | 06/11/2021 | 06/15/2020 | 7,986,362.22 | 0.172 | 0.174 | Federal Home Loan Discount | 7,991,200.00 |
| 12879 | FAD | 8,000,000.00 | 0.130 | 06/14/2021 | 07/06/2020 | 7,990,091.11 | 0.132 | 0.133 | Fed Natl Mtg Assoc Disc | 7,991,120.00 |
| 12880 | FAD | 3,000,000.00 | 0.130 | 06/15/2021 | 07/06/2020 | 2,996,273.33 | 0.131 | 0.133 | Fed Natl Mtg Assoc Disc | 2,996,640.00 |
| 12881 | FAD | 3,000,000.00 | 0.130 | 06/16/2021 | 07/06/2020 | 2,996,262.50 | 0.131 | 0.133 | Fed Natl Mtg Assoc Disc | 2,996,640.00 |
| 12864 | FAD | 3,000,000.00 | 0.180 | 06/17/2021 | 06/22/2020 | 2,994,600.00 | 0.182 | 0.185 | Federal Home Loan Discount | 2,996,640.00 |
| 12904 | FAD | 19,606,000.00 | 0.115 | 06/25/2021 | 08/18/2020 | 19,586,521.98 | 0.116 | 0.118 | Federal Home Loan Discount | 19,583,453.10 |
| 12903 | FAD | 10,000,000.00 | 0.115 | 06/28/2021 | 08/17/2020 | 9,989,937.50 | 0.116 | 0.118 | Federal Home Loan Discount | 9,988,300.00 |
| 12872 | FAC | 5,000,000.00 | 0.180 | 06/29/2021 | 06/29/2020 | 4,997,250.00 | 0.231 | 0.235 | Federal Home Loan Bank | 5,001,850.00 |
| 12918 | FAD | 5,000,000.00 | 0.090 | 07/12/2021 | 08/28/2020 | 4,996,025.00 | 0.091 | 0.092 | Federal Home Loan Discount | 4,993,900.00 |
| 12826 | FAC | 5,000,000.00 | 0.250 | 07/27/2021 | 04/27/2020 | 4,999,350.00 | 0.256 | 0.260 | Federal Farm Credit Bank | 5,003,300.00 |
| 12912 | FAD | 10,000,000.00 | 0.100 | 07/30/2021 | 08/26/2020 | 9,990,611.11 | 0.101 | 0.102 | Federal Home Loan Discount | 9,987,100.00 |

| INVESTMENT # | TYPE | FACE VALUE | STATED RATE | MATURITY DATE | PURCHASE DATE | BOOK VALUE | YTM 360 DAYS | YTM 365 DAYS | DESCRIPTION | MARKET VALUE |
|---|---|---|---|---|---|---|---|---|---|---|
| 12837 | FAC | 5,000,000.00 | 0.160 | 08/12/2021 | 05/12/2020 | 4,998,450.00 | 0.182 | 0.184 | Federal Farm Credit Bank | 4,999,100.00 |
| 12905 | FAC | 5,000,000.00 | 0.125 | 08/20/2021 | 08/20/2020 | 5,000,000.00 | 0.123 | 0.125 | Federal Home Loan Bank | 4,999,400.00 |
| 12911 | FAC | 5,000,000.00 | 0.125 | 08/26/2021 | 08/26/2020 | 4,999,660.00 | 0.130 | 0.131 | Federal Home Loan Bank | 4,999,550.00 |
| 11877 | MC1 | 42,000.00 | 3.560 | 09/15/2021 | 09/15/2017 | 42,000.00 | 3.511 | 3.560 | MARIN COUNTY | 42,000.00 |
| 12540 | FAC | 5,000,000.00 | 1.625 | 09/17/2021 | 09/17/2019 | 4,992,500.00 | 1.678 | 1.701 | Federal Farm Credit Bank | 5,076,000.00 |
| 12586 | FAC | 5,000,000.00 | 1.650 | 10/29/2021 | 10/29/2019 | 5,000,000.00 | 1.627 | 1.650 | Fed Home Ln Mtg Corp | 5,012,050.00 |
| 12876 | FAC | 20,000,000.00 | 0.180 | 10/29/2021 | 07/01/2020 | 20,000,000.00 | 0.177 | 0.180 | Fed Agric Mrg Corp (FarmerMac) | 20,009,000.00 |
| 12910 | FAC | 10,000,000.00 | 0.140 | 11/29/2021 | 08/25/2020 | 10,000,000.00 | 0.138 | 0.140 | Fed Agric Mrg Corp (FarmerMac) | 9,998,600.00 |
| 12865 | FAC | 5,000,000.00 | 0.250 | 12/22/2021 | 06/22/2020 | 5,000,000.00 | 0.246 | 0.250 | Fed Agric Mrg Corp (FarmerMac) | 5,000,150.00 |
| 12041 | MC1 | 100,000.00 | 3.560 | 02/01/2022 | 02/13/2018 | 100,117.04 | 3.507 | 3.555 | MARIN COUNTY | 100,117.04 |
| 11738 | RRP | 348,149.12 | 4.500 | 02/28/2022 | 03/01/2017 | 348,149.12 | 4.438 | 4.500 | MARIN COUNTY | 348,149.12 |
| 12770 | FAC | 5,000,000.00 | 0.625 | 03/18/2022 | 03/18/2020 | 5,000,000.00 | 0.616 | 0.625 | Federal Farm Credit Bank | 5,035,800.00 |
| 12817 | FAC | 5,000,000.00 | 0.800 | 04/20/2022 | 04/17/2020 | 5,000,000.00 | 0.789 | 0.799 | Fed Home Ln Mtg Corp | 5,000,400.00 |
| 12820 | FAC | 5,000,000.00 | 0.625 | 04/20/2022 | 04/20/2020 | 5,000,000.00 | 0.616 | 0.625 | Fed Home Ln Mtg Corp | 5,000,250.00 |
| 12827 | FAC | 5,000,000.00 | 0.500 | 04/27/2022 | 04/27/2020 | 5,000,000.00 | 0.493 | 0.500 | Fed Home Ln Mtg Corp | 5,000,650.00 |
| 12840 | FAC | 5,000,000.00 | 0.300 | 05/17/2022 | 05/15/2020 | 5,000,000.00 | 0.295 | 0.299 | Fed Home Ln Mtg Corp | 4,999,600.00 |
| 12852 | FAC | 5,000,000.00 | 0.300 | 05/20/2022 | 06/04/2020 | 5,000,000.00 | 0.295 | 0.300 | Fed Agric Mrg Corp (FarmerMac) | 5,000,550.00 |
| 12843 | FAC | 5,000,000.00 | 0.270 | 05/26/2022 | 05/26/2020 | 5,000,000.00 | 0.266 | 0.270 | Fed Home Ln Mtg Corp | 5,000,850.00 |
| 12873 | FAC | 5,000,000.00 | 0.300 | 06/30/2022 | 06/30/2020 | 5,000,000.00 | 0.295 | 0.300 | Fed Home Ln Mtg Corp | 5,003,650.00 |
| 12884 | FAC | 5,000,000.00 | 0.250 | 07/20/2022 | 07/20/2020 | 5,000,000.00 | 0.246 | 0.250 | Fed Home Ln Mtg Corp | 5,000,400.00 |
| 12891 | FAC | 5,000,000.00 | 0.250 | 07/28/2022 | 07/28/2020 | 5,000,000.00 | 0.246 | 0.250 | Fed Home Ln Mtg Corp | 5,000,450.00 |
| 12894 | FAC | 5,000,000.00 | 0.250 | 07/29/2022 | 07/29/2020 | 5,000,000.00 | 0.246 | 0.250 | Fed Home Ln Mtg Corp | 4,998,700.00 |
| 12902 | FAC | 5,000,000.00 | 0.220 | 08/11/2022 | 08/11/2020 | 5,000,000.00 | 0.216 | 0.220 | Fed Home Ln Mtg Corp | 4,997,950.00 |
| 12850 | FAC | 5,000,000.00 | 0.340 | 09/01/2022 | 06/01/2020 | 5,000,000.00 | 0.335 | 0.340 | Fed Home Ln Mtg Corp | 4,998,850.00 |
| 11869 | RRP | 1,440,239.52 | 4.500 | 09/01/2022 | 09/01/2017 | 1,440,239.52 | 4.438 | 4.500 | MARIN COUNTY | 1,440,239.52 |
| 11878 | MC1 | 40,000.00 | 3.648 | 09/15/2022 | 09/15/2017 | 40,000.00 | 3.598 | 3.648 | MARIN COUNTY | 40,000.00 |
| 12883 | FAC | 5,000,000.00 | 0.300 | 10/14/2022 | 07/14/2020 | 5,000,000.00 | 0.295 | 0.300 | Fed Home Ln Mtg Corp | 5,000,550.00 |

| INVESTMENT # | TYPE | FACE VALUE | STATED RATE | MATURITY DATE | PURCHASE DATE | BOOK VALUE | YTM 360 DAYS | YTM 365 DAYS | DESCRIPTION | MARKET VALUE |
|---|---|---|---|---|---|---|---|---|---|---|
| 12824 | FAC | 5,000,000.00 | 0.600 | 10/26/2022 | 04/24/2020 | 5,000,000.00 | 0.591 | 0.599 | Fed Home Ln Mtg Corp | 5,000,250.00 |
| 12892 | FAC | 5,000,000.00 | 0.300 | 10/28/2022 | 07/28/2020 | 5,000,000.00 | 0.295 | 0.300 | Fed Home Ln Mtg Corp | 5,000,300.00 |
| 12662 | RRP | 300,000.00 | 3.500 | 12/05/2022 | 12/05/2019 | 300,000.00 | 3.452 | 3.500 | MARIN COUNTY | 300,000.00 |
| 12711 | FAC | 5,000,000.00 | 1.750 | 01/06/2023 | 01/06/2020 | 5,000,000.00 | 1.726 | 1.750 | Fed Agric Mrg Corp (FarmerMac) | 5,027,000.00 |
| 12730 | FAC | 5,000,000.00 | 1.700 | 01/27/2023 | 01/27/2020 | 4,997,500.00 | 1.693 | 1.717 | Fed Natl Mtg Assoc | 5,028,900.00 |
| 12042 | MC1 | 100,000.00 | 3.648 | 02/01/2023 | 02/13/2018 | 100,119.93 | 3.593 | 3.643 | MARIN COUNTY | 100,119.93 |
| | | **1,347,999,201.26** | | | | **1,343,291,062.11** | | | | **1,347,922,648.83** |
| AMORTIZATION & ACCRETION OF PREMIUMS & DISCOUNTS | | | | | | **2,822.48** | | | ACCRUED INTEREST DISCOUNT INVESTMENTS | |
| | | **1,347,999,201.26** | | | | **1,343,293,884.59** | | | | **1,347,922,648.83** |



TREASURER DIVISION - DEPARTMENT OF FINANCE
PORTFOLIO SUMMARY REPORT - OPERATING FUNDS
COUNTY OF MARIN, SCHOOLS & SPECIAL DISTRICTS
August 31, 2020

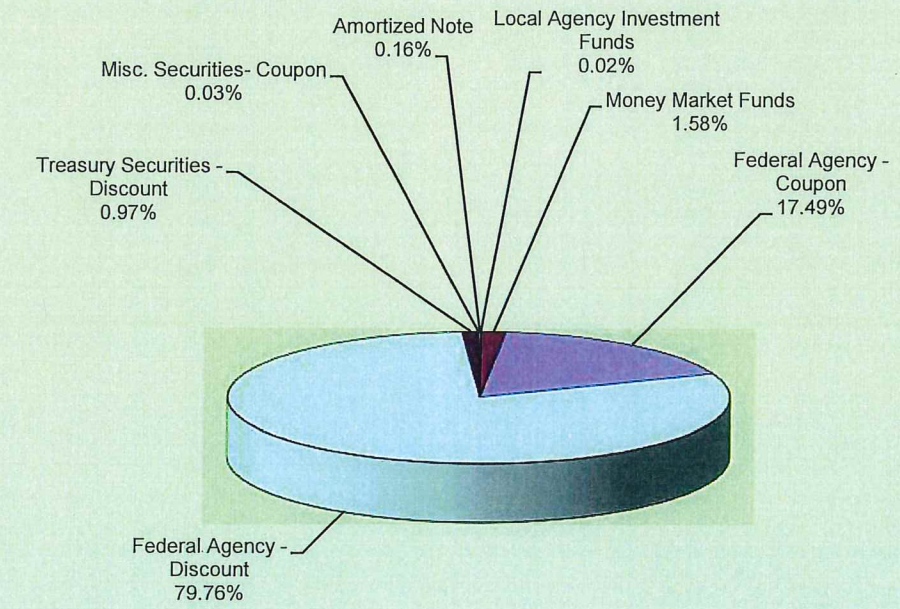
| DESCRIPTION | ENDING BALANCE August 31, 2020 | AVERAGE BALANCE August 31, 2020 | WEIGHTED AVERAGE DAYS TO MATURITY | ANNUALIZED YIELD August 31, 2020 | YIELD August 31, 2020 |
|---|---|---|---|---|---|
| LOCAL AGENCY INVESTMENT FUNDS | $254,291.48 | $254,291.48 | 1 | 0.784 | 0.784 |
| MONEY MARKET FUNDS | $21,173,521.14 | $29,576,664.65 | 1 | 0.019 | 0.020 |
| FEDERAL AGENCY ISSUES - COUPON | $234,946,820.00 | $230,787,598.75 | 424 | 0.884 | 0.801 |
| FEDERAL AGENCY ISSUES - DISCOUNT | $1,071,407,108.25 | $1,082,817,585.24 | 148 | 0.640 | 0.562 |
| TREASURY SECURITIES - COUPON | | | | | |
| TREASURY SECURITIES - DISCOUNT | $12,994,580.56 | $6,254,148.21 | 103 | 0.123 | 0.107 |
| MISC SECURITIES - COUPON | $426,352.04 | $426,000.00 | 473 | 3.569 | 3.566 |
| AMORTIZED NOTE | $2,088,388.64 | $2,088,388.64 | 713 | 4.695 | 4.356 |
| TOTALS & AVERAGES | $1,343,291,062.11 | $1,352,204,676.97 | 194 | 0.673% | 0.597% |

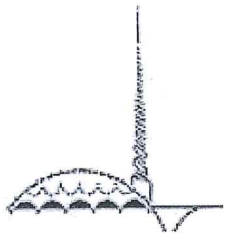
The Local Agency Investment Funds is an open ended account and is not included in the total weighted days to maturity.

**Treasurer Division - Department of Finance**
**Portfolio Yield Report - Operating Funds**
**County of Marin, Schools & Special Districts**
**August 31, 2020**

| INVESTMENT HOLDINGS | BOOK VALUE | 8/31/20 |
|---|---|---|
| Local Agency Investment Funds | $254,291.48 | 0.784% |
| Money Market Funds | $21,173,521.14 | 0.020% |
| Federal Agency - Coupon | $234,946,820.00 | 0.801% |
| Federal Agency - Discount | $1,071,407,108.25 | 0.562% |
| Treasury Securities - Discount | $12,994,580.56 | 0.107% |
| Misc. Securities- Coupon | $426,352.04 | 3.566% |
| Amortized Note | $2,088,388.64 | 4.356% |
| TOTAL | $1,343,291,062.11 | 0.597% |

PORTFOLIO ALLOCATION





# TREASURER DIVISION - DEPARTMENT OF FINANCE

## REPORT OF INVESTMENTS - NON-OPERATING FUNDS

## CHILDREN & FAMILIES COMMISSION

## August 31, 2020



| INVESTMENT # | TYPE | FACE VALUE | MATURITY DATE | PURCHASE DATE | BOOK VALUE | YTM 360 DAYS | YTM 365 DAYS | DESCRIPTION | MARKET VALUE |
|---|---|---|---|---|---|---|---|---|---|
| 101 | LA2 | 105,620.87 | / / | / / | 105,620.87 | 0.773 | 0.784 | LOCAL AGENCY INVESTMENT FUND | 105,620.87 |
| | | **105,620.87** | | | **105,620.87** | | | | **105,620.87** |

# TREASURER DIVISION - DEPARTMENT OF FINANCE

## REPORT OF INVESTMENTS - NON-OPERATING FUNDS

## SAN RAFAEL SCHOOLS

## August 31, 2020



| INVESTMENT # | TYPE | FACE VALUE | MATURITY DATE | PURCHASE DATE | BOOK VALUE | YTM 360 DAYS | YTM 365 DAYS | DESCRIPTION | MARKET VALUE |
|---|---|---|---|---|---|---|---|---|---|
| 687 | LA1 | 0.00 | / / | / / | 0.00 | 5.181 | 5.253 | LOCAL AGENCY INVESTMENT FUND | 0.00 |
| 746 | LA1 | 457,514.85 | / / | / / | 457,514.85 | 0.773 | 0.784 | LOCAL AGENCY INVESTMENT FUND | 457,514.85 |
| | | **457,514.85** | | | **457,514.85** | | | | **457,514.85** |
| AMORTIZATION & ACCRETION OF PREMIUMS & DISCOUNTS | | | | | -0- | | | | |
| | | **457,514.85** | | | **457,514.85** | | | | **457,514.85** |