



*County of Nevada ~
Office of the Treasurer & Tax Collector*

Tina M. Vernon
Treasurer & Tax Collector

950 Maidu Avenue
PO Box 128
Nevada City, CA 95959-0128
(530) 265-1285
ttc@co.nevada.ca.us

April 6, 2022

Board of Supervisors
County of Nevada
Nevada City, CA 95959

Honorable Board of Supervisors:

In accordance with Government Code Section 53646 (b) (1), I hereby submit the attached Treasury report for the third quarter ending March 31, 2022. This report includes a listing of the investments in the treasury's portfolio as required in Government Code Section 53646 (b)(4).

As required by Government Code Section 53646 (b) (2), I hereby state that the investments in the treasury's portfolio are in compliance with the treasurer's investment policy.

Furthermore, as required by Government Code section 53646 (b) (3), I hereby state that the treasury has sufficient funds available to meet the projected expenditures for the next six months.

Respectfully Submitted,

Tina M. Vernon
Treasurer & Tax Collector

cc: Alison Lehman, County Executive Officer
Marcia Salter, Auditor-Controller



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April 7, 2022

Board of Supervisors
County of Nevada
Nevada City, CA 95959

Honorable Board of Supervisors:

The following report represents the Treasury's Portfolio as of March 31, 2022.

Portfolio Review for Month Ending March 31, 2022

Portfolio Composition (includes liquid assets)

Market Value of Assets Held	\$308,172,982.05
Book Value of Assets Held	\$312,272,273.37
Unamortized Premiums or discounts **	\$38,557.33
General Ledger Book Value	\$312,312,859.33
Cash at Month End	\$10,490,518.15
Assets Maturing Within 90 days (includes cash)	33.42 %
Weighted Average Maturity	653 days

Return of Assets

Total Earnings Month Ended	\$ 311,802.02
Total Earnings Fiscal YTD	\$2,493,985.97
Yield to Maturity @ Cost (includes liquid assets)	1.10 %
Yield to Maturity @ Cost (without liquid assets)	1.50%

The Treasury has received **\$54,524,066.44** in receipts and has paid approved expenditures of **\$35,183,009.05** for a net **increase** of **\$19,341,057.39** for the month of March 2022. Of these funds, the average percent invested for the month of March is **96.49%**. Please see attached reports for details.

Respectfully Submitted,

Tina M. Vernon
Treasurer & Tax Collector

** Difference between Book Value of Assets Held and General Ledger Book Value represents the daily amortization of securities performed by the Treasurer's portfolio software system versus the booking of amortization to the general ledger at coupon payment or maturity of securities.

Nevada County Treasurer & Tax Collector
www.mynevadacounty.com/nc/ttc

Apportioned Interest Information

	<u>Reciprocal</u>	<u>Interest Rate</u>
First quarter interest apportionment	0.371840728	1.487%
First Quarter Interest Earned	\$972,461.24	
Cost of doing business-Treasurer	(\$62,033.00)	
Cost of doing business- Auditor	(\$27,879.52)	
Net Interest Apportioned	\$872,548.72	
Second quarter interest apportionment	0.001965523	0.79%
Second Quarter Interest Earned	\$622,809.65	
Cost of doing business-Treasurer	(\$39,091.56)	
Cost of doing business- Auditor	(\$33,706.99)	
Net Interest Apportioned	\$550,011.10	
Third quarter interest apportionment	0.002798555	1.12%
Third Quarter Interest Earned	\$908,715.08	
Cost of doing business-Treasurer	(\$49,203.26)	
Cost of doing business- Auditor	(\$24,224.88)	
Net Interest Apportioned	\$835,286.94	
Fourth quarter interest apportionment		
Fourth Quarter Interest Earned		
Cost of doing business-Treasurer		
Cost of doing business- Auditor		
Net Interest Apportioned		

NEVADA COUNTY TREASURER PORTFOLIO REPORTS

The following reports reflect the Nevada County Treasurer's Investment Pool Portfolio for the period ending March 31, 2022. These reports have two primary objectives: (1) to provide information regarding portfolio holdings as to compliance with California Government Code Sections 53601 and 53635, as well as the County Treasurer's Statement of Investment Policy, and (2) to detail portfolio characteristics of the portfolio's investment holdings.

Portfolio Holdings – Quarterly Summary

- Provides a monthly snap shot of the entire Nevada County Portfolio at quarter end, including all interest earnings.

Portfolio Holdings by Asset Class Summary

- Provides a snap shot of the entire Nevada County Portfolio at month end. Includes liquid assets and cash.

Distribution by Asset Class – Chart

- A month-to-month comparison of distribution by Asset class for the portfolio. Calculates the percentage of each sector to ensure compliance with the Board adopted Investment Policy and all applicable State laws.

Distribution by Maturity Range – Chart

- Provides an overview of portfolio liquidity and month to month changes for the portfolio. Important for cash flow projections and overall ladder performance.

Total Rate of Return- Book Value by Month – Chart

- Checks performance of the **Fixed Income Portfolio** based on Investment Policy performance standards using the Treasury benchmark closest to our current weighted average maturity of the Fixed Income Portfolio. The Fixed Income Portfolio includes only marketable securities and excludes LAIF, CAMP and Money Market Accounts.

Transaction Summary by Action

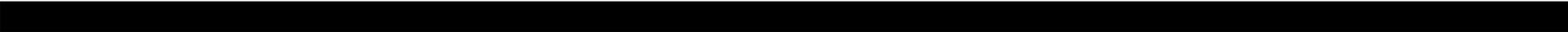
- All transactions occurring for the month of report.

Portfolio Holdings by Asset Class - Detail Report

- Detailed listing of all securities held in the portfolio at month end.



Nevada County
Portfolio Holdings - Quarterly Summary
March 31, 2022



The market value listing is a "snapshot" of the investments from the viewpoint of what might be financially gained or lost if the County were to sell any of the investments on the date shown at the top of this report. It is a tool used to maximize on investment income and should not be considered as a statement of actual (or realized) profits or losses. The market value lists are received from the Safekeeping Bank - Bank of the West.

Just for a point of clarity:

Unrealized profits and losses are the differences between the book value and market value of a security and do not become realized unless the security is sold prior to maturity.

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 2 Year	Interest Earned	Days To Maturity
1/31/2022	293,210,467.47	294,338,253.97	-1,127,786.50	1.05	0.98	263,508.68	612
2/28/2022	290,566,758.86	292,890,136.69	-2,323,377.83	1.11	1.44	247,285.53	672
3/31/2022	306,172,982.05	312,272,273.37	-6,099,291.32	1.10	1.91	301,886.64	652
Total / Average	296,650,069.46	299,833,554.68	-3,183,485.22	1.09	1.44	812,680.85	645



Tina M. Vernon

04/07/2022

Tina M. Vernon, Treasurer

Date



Nevada County
Portfolio Holdings by Asset Class - Summary
March 31, 2022



The market value listing is a "snapshot" of the investments from the viewpoint of what might be financially gained or lost if the County were to sell any of the investments on the date shown at the top of this report. It is a tool used to maximize on investment income and should not be considered as a statement of actual (or realized) profits or losses. The market value lists are received from the Safekeeping Bank - Bank of the West.

Just for a point of clarity:

Unrealized profits and losses are the differences between the book value and market value of a security and do not become realized unless the security is sold prior to maturity.

Asset Class	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
CD - Negotiable >> 30%	19,286,000.00	18,623,821.42	19,286,000.00	6.18	1.49	1,017
Corporate Notes >> 30% Limit	20,500,000.00	20,368,885.00	20,749,364.47	6.64	2.17	961
Liquid Assets >> 0%	93,308,437.03	93,308,437.03	93,308,437.03	29.88	0.14	1
Municipal Bonds >> 0% Limit	19,510,000.00	18,956,663.60	19,551,181.29	6.26	1.53	806
US Agency Bonds >> 0% Limit	112,500,000.00	109,564,915.00	112,872,272.20	36.15	1.51	977
US Treasury Bonds >> 0% Limit	47,000,000.00	45,350,260.00	46,505,018.38	14.89	1.16	823
Total / Average	312,104,437.03	306,172,982.05	312,272,273.37	100.00	1.09	653



Tina M. Vernon

04/07/2022

Tina M. Vernon, Treasurer

Date



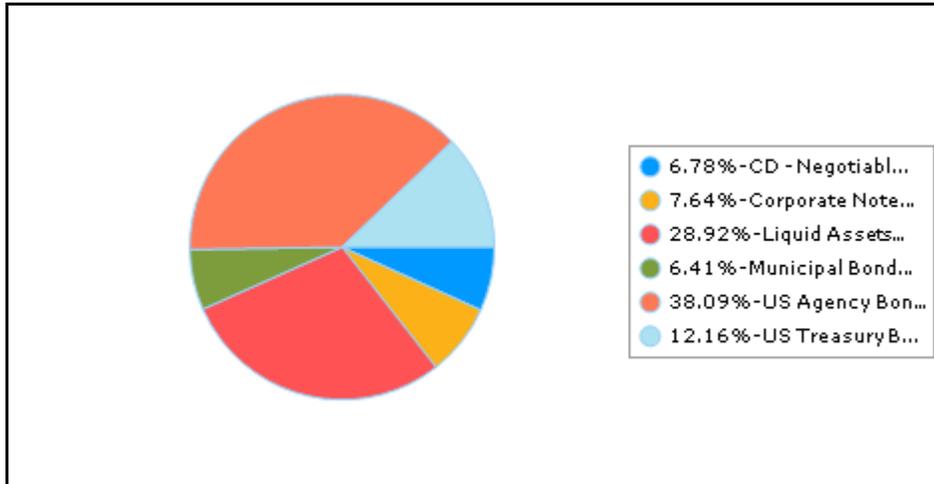
Nevada County Distribution by Asset Class - Market Value All Portfolios

Begin Date: 2/28/2022, End Date: 3/31/2022

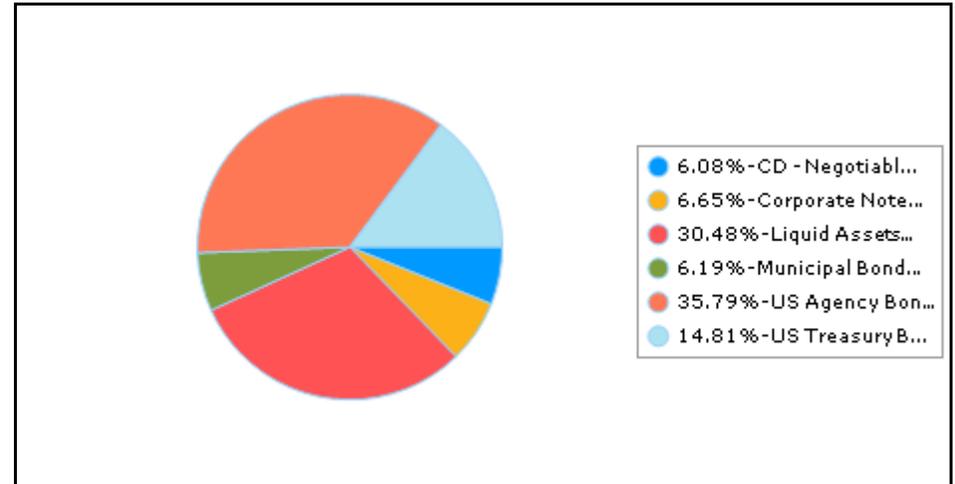
Asset Class Allocation

Asset Class	Market Value 2/28/2022	% of Portfolio 2/28/2022	Market Value 3/31/2022	% of Portfolio 3/31/2022
CD - Negotiable >> 30%	19,691,841.08	6.78	18,623,821.42	6.08
Corporate Notes >> 30% Limit	22,203,910.00	7.64	20,368,885.00	6.65
Liquid Assets >> 0%	84,033,886.63	28.92	93,308,437.03	30.48
Municipal Bonds >> 0% Limit	18,638,286.15	6.41	18,956,663.60	6.19
US Agency Bonds >> 0% Limit	110,669,075.00	38.09	109,564,915.00	35.79
US Treasury Bonds >> 0% Limit	35,329,760.00	12.16	45,350,260.00	14.81
Total / Average	290,566,758.86	100.00	306,172,982.05	100.00

Portfolio Holdings as of 2/28/2022



Portfolio Holdings as of 3/31/2022





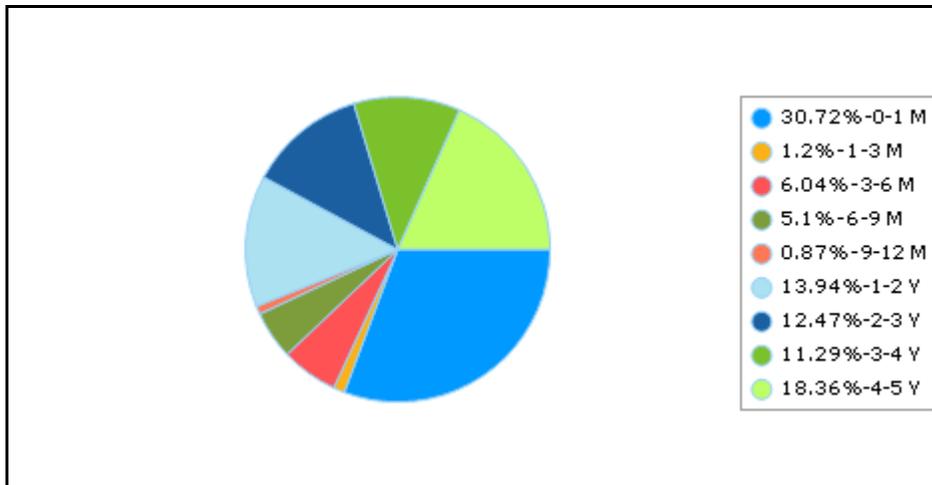
Nevada County Distribution by Maturity Range - Market Value All Portfolios

Begin Date: 2/28/2022, End Date: 3/31/2022

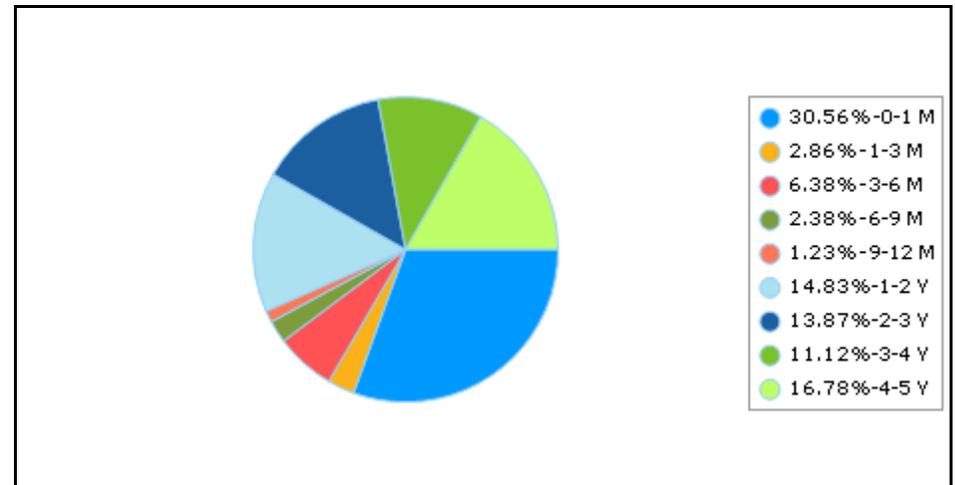
Maturity Range Allocation

Maturity Range	Market Value 2/28/2022	% of Portfolio 2/28/2022	Market Value 3/31/2022	% of Portfolio 3/31/2022
0-1 Month	89,261,280.53	30.72	93,553,581.58	30.56
1-3 Months	3,500,256.75	1.20	8,755,500.25	2.86
3-6 Months	17,541,639.70	6.04	19,521,757.30	6.38
6-9 Months	14,831,576.45	5.10	7,277,792.40	2.38
9-12 Months	2,524,265.25	0.87	3,769,567.60	1.23
1-2 Years	40,507,938.95	13.94	45,414,388.85	14.83
2-3 Years	36,227,370.25	12.47	42,451,262.07	13.87
3-4 Years	32,817,018.45	11.29	34,061,364.35	11.12
4-5 Years	53,355,412.53	18.36	51,367,767.65	16.78
Total / Average	290,566,758.86	100.00	306,172,982.05	100.00

Portfolio Holdings as of 2/28/2022



Portfolio Holdings as of 3/31/2022



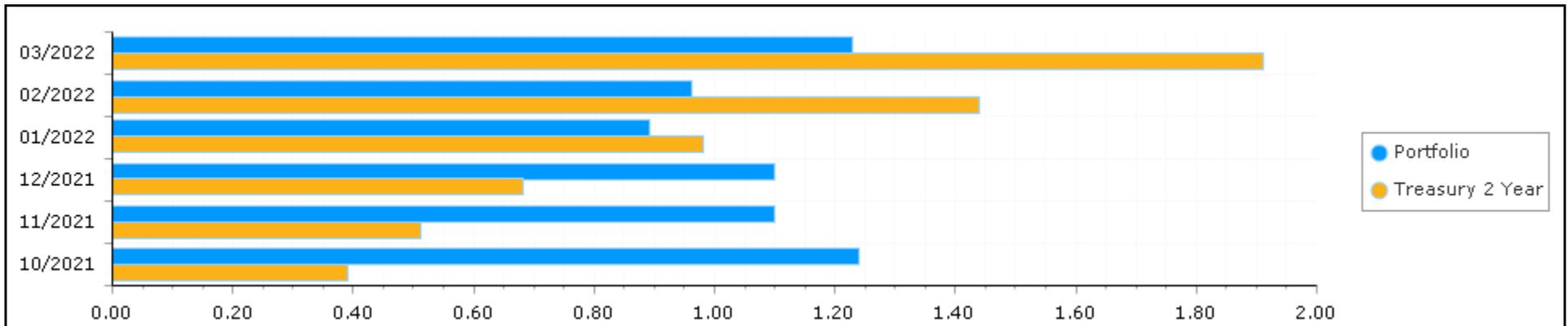


Nevada County Total Rate of Return - Book Value by Month All Portfolios

Begin Date: 10/31/2021, End Date: 3/31/2022

Month	Beginning BV + Accrued Interest	Interest Earned During Period-BV	Realized Gain/Loss-BV	Investment Income-BV	Average Capital Base-BV	TRR-BV	Annualized TRR-BV	Treasury 2 Year
10/31/2021	232,730,164.41	240,438.13	0.00	240,438.13	233,546,615.93	0.10	1.24	0.39
11/30/2021	264,398,465.28	244,089.20	0.00	244,089.20	266,679,920.18	0.09	1.10	0.51
12/31/2021	289,153,824.70	267,944.29	0.00	267,944.29	294,778,057.31	0.09	1.10	0.68
1/31/2022	362,000,404.60	263,508.68	31.81	263,540.49	357,153,584.93	0.07	0.89	0.98
2/28/2022	295,150,439.03	247,285.53	0.00	247,285.53	311,925,332.30	0.08	0.96	1.44
3/31/2022	293,703,119.69	301,886.64	0.00	301,886.64	296,833,625.80	0.10	1.23	1.91
Total/Average	232,730,164.41	1,565,152.47	31.81	1,565,184.28	293,358,121.21	0.53	1.07	0.99

Annualized TRR-BV





Nevada County Transaction Summary by Action All Portfolios

Begin Date: 2/28/2022, End Date: 3/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	3/8/2022	842475P58	700,000.00	City of Anaheim CA 0.527 7/1/2023	98.97	692,790.00	686.56	1.32	693,476.56
Buy	3/8/2022	478160CE2	500,000.00	Johnson & Johnson 2.95 3/3/2027-22	104.75	523,750.00	204.86	1.95	523,954.86
Buy	3/9/2022	02589ABQ4	245,000.00	American Express Natl Bank 2 3/9/2027	100.00	245,000.00	0.00	2.00	245,000.00
Buy	3/10/2022	3133ENRD4	1,000,000.00	FFCB 1.68 3/10/2027	99.83	998,330.00	0.00	1.71	998,330.00
Buy	3/10/2022	91282CCK5	2,000,000.00	T-Bond 0.125 6/30/2023	98.42	1,968,437.50	476.52	1.34	1,968,914.02
Buy	3/10/2022	91282CDA6	2,000,000.00	T-Bond 0.25 9/30/2023	98.13	1,962,578.13	2,211.54	1.47	1,964,789.67
Buy	3/11/2022	91139LAB2	245,000.00	United Roosevelt Savings 1.9 3/11/2027	100.00	245,000.00	0.00	1.90	245,000.00
Buy	3/17/2022	3133ENSB7	2,000,000.00	FFCB 1.8 6/17/2024	100.00	2,000,000.00	0.00	1.80	2,000,000.00
Buy	3/22/2022	91282CBV2	1,000,000.00	T-Bond 0.375 4/15/2024	96.49	964,921.88	1,627.75	2.12	966,549.63
Buy	3/22/2022	91282CCX7	1,000,000.00	T-Bond 0.375 9/15/2024	95.56	955,625.00	71.33	2.22	955,696.33
Buy	3/22/2022	91282CCT6	1,000,000.00	T-Bond 0.375 8/15/2024	95.77	957,695.31	362.57	2.19	958,057.88
Buy	3/22/2022	91282CCL3	1,000,000.00	T-Bond 0.375 7/15/2024	95.95	959,453.13	683.70	2.18	960,136.83
Buy	3/23/2022	91282CCX7	1,000,000.00	T-Bond 0.375 9/15/2024	95.59	955,937.50	81.52	2.21	956,019.02
Buy	3/23/2022	91282CCT6	1,000,000.00	T-Bond 0.375 8/15/2024	95.72	957,226.56	372.93	2.21	957,599.49
Buy	3/23/2022	91282CCL3	1,000,000.00	T-Bond 0.375 7/15/2024	95.84	958,437.50	694.06	2.23	959,131.56
Subtotal			15,690,000.00			15,345,182.51	7,473.34		15,352,655.85
Deposit	3/1/2022	CAMP	81.51	CAMP LGIP	100.00	81.51	0.00	0.00	81.51
Deposit	3/1/2022	TRIDISTRICT	33.64	Tri Counties Bank - District Cash	100.00	33.64	0.00	0.00	33.64
Deposit	3/1/2022	BOWDIST	0.70	Bank of the West - District Cash	100.00	0.70	0.00	0.00	0.70
Deposit	3/2/2022	DREYFUSMM	36.43	BOW MM	100.00	36.43	0.00	0.00	36.43
Deposit	3/31/2022	MM7323	1,663.58	Bank of the West MM	100.00	1,663.58	0.00	0.00	1,663.58
Deposit	3/31/2022	BOFA	105,862.88	Bank of America Cash	100.00	105,862.88	0.00	0.00	105,862.88
Deposit	3/31/2022	BOWCCO	102,778.70	Bank of the West - Credit Card Other Cash	100.00	102,778.70	0.00	0.00	102,778.70
Deposit	3/31/2022	BOWDEMAND	2,291,951.98	Bank of the West - Demand Account Cash	100.00	2,291,951.98	0.00	0.00	2,291,951.98
Deposit	3/31/2022	CHECKS	1,327,488.25	Checks Cash	100.00	1,327,488.25	0.00	0.00	1,327,488.25
Deposit	3/31/2022	DREYFUSMM	16,000,300.18	BOW MM	100.00	16,000,300.18	0.00	0.00	16,000,300.18
Subtotal			19,830,197.85			19,830,197.85	0.00		19,830,197.85



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 2/28/2022, End Date: 3/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Total Buy Transactions			35,520,197.85			35,175,380.36	7,473.34		35,182,853.70
Interest/Dividends									
Interest	3/1/2022	79730WBL3	0.00	San Diego Redevelopment 2.75 9/1/2023		0.00	20,625.00	0.00	20,625.00
Interest	3/1/2022	538036PH1	0.00	Live Oak Banking Company 0.9 4/1/2026		0.00	169.15	0.00	169.15
Interest	3/1/2022	835818JN6	0.00	Soquel Creek Water District 0.728 3/1/2025		0.00	5,460.00	0.00	5,460.00
Interest	3/1/2022	802649TH6	0.00	City of Santa Rosa CA Wastewater 0.827 9/1/2024		0.00	4,135.00	0.00	4,135.00
Interest	3/1/2022	59013KMJ2	0.00	Merrick Bank 0.45 2/2/2026		0.00	84.58	0.00	84.58
Interest	3/1/2022	90984P5A9	0.00	United Community Bank 2.05 3/1/2022		0.00	2,490.61	0.00	2,490.61
Interest	3/1/2022	CAMP	0.00	CAMP LGIP		0.00	81.51	0.00	81.51
Interest	3/1/2022	574193UH9	0.00	State of Maryland 0.52 3/1/2025		0.00	2,600.00	0.00	2,600.00
Interest	3/1/2022	70962LAE2	0.00	Pentagon Fed CU 0.85 9/1/2026		0.00	159.75	0.00	159.75
Interest	3/1/2022	797686EN8	0.00	San Francisco Muni Transportation Agency 0.824 3/1/		0.00	803.40	0.00	803.40
Interest	3/1/2022	TRIDISTRICT	0.00	Tri Counties Bank - District Cash		0.00	33.64	0.00	33.64
Interest	3/1/2022	BOWDIST	0.00	Bank of the West - District Cash		0.00	0.70	0.00	0.70
Interest	3/1/2022	39573LAY4	0.00	Greenstate Credit Union 0.7 3/12/2026		0.00	134.25	0.00	134.25
Interest	3/2/2022	3133EL5R1	0.00	FFCB 0.45 9/2/2025		0.00	2,250.00	0.00	2,250.00
Interest	3/2/2022	DREYFUSMM	0.00	BOW MM		0.00	36.43	0.00	36.43
Interest	3/3/2022	478160CD4	0.00	Johnson and Johnson 2.25 3/3/2022-22		0.00	22,500.00	0.00	22,500.00
Interest	3/4/2022	228212AQ9	0.00	Crown Bank NA 0.4 9/4/2025		0.00	75.18	0.00	75.18
Interest	3/5/2022	88241TKC3	0.00	Texas Exchange Bank 0.45 4/30/2025		0.00	84.58	0.00	84.58
Interest	3/6/2022	191216CL2	0.00	Coca Cola 1.75 9/6/2024-19		0.00	4,375.00	0.00	4,375.00
Interest	3/6/2022	301074EX4	0.00	Exchange Bank 0.6 8/6/2026		0.00	114.61	0.00	114.61
Interest	3/8/2022	25665QAV7	0.00	Dollar Bank FSB 2.05 3/8/2022		0.00	2,490.61	0.00	2,490.61
Interest	3/8/2022	313383YJ4	0.00	FHLB 3.375 9/8/2023		0.00	33,750.00	0.00	33,750.00
Interest	3/9/2022	313380GJ0	0.00	FHLB 2 9/9/2022		0.00	20,000.00	0.00	20,000.00
Interest	3/10/2022	3133EKQA7	0.00	FFCB 2.08 9/10/2024		0.00	10,400.00	0.00	10,400.00
Interest	3/10/2022	649447VM8	0.00	New York Community Bank 0.65 9/10/2024		0.00	789.71	0.00	789.71



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 2/28/2022, End Date: 3/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	3/10/2022	3133EM4X7	0.00	FFCB 0.8 9/10/2026		0.00	8,000.00	0.00	8,000.00
Interest	3/10/2022	3130ADRG9	0.00	FHLB 2.75 3/10/2023		0.00	13,750.00	0.00	13,750.00
Interest	3/11/2022	3130A8XY4	0.00	FHLB 1.875 9/11/2026		0.00	18,750.00	0.00	18,750.00
Interest	3/11/2022	313378CR0	0.00	FHLB 2.25 3/11/2022		0.00	22,500.00	0.00	22,500.00
Interest	3/12/2022	3135G0U43	0.00	FNMA 2.875 9/12/2023		0.00	14,375.00	0.00	14,375.00
Interest	3/12/2022	3133EAGP7	0.00	FFCB 2.66 3/12/2024		0.00	13,300.00	0.00	13,300.00
Interest	3/13/2022	3133EHYR8	0.00	FFCB 1.75 9/13/2022		0.00	17,500.00	0.00	17,500.00
Interest	3/13/2022	3130A2UW4	0.00	FHLB 2.875 9/13/2024		0.00	14,375.00	0.00	14,375.00
Interest	3/13/2022	90348JCW8	0.00	UBS Bank Usa 3.25 6/13/2023		0.00	610.82	0.00	610.82
Interest	3/13/2022	3130ALG40	0.00	FHLB 0.5 3/13/2026		0.00	2,500.00	0.00	2,500.00
Interest	3/13/2022	3130ALN83	0.00	FHLB 0.75 3/13/2026		0.00	3,750.00	0.00	3,750.00
Interest	3/14/2022	06251A2F6	0.00	Bank Hapoalim 0.45 9/15/2025		0.00	546.72	0.00	546.72
Interest	3/14/2022	15347EAK5	0.00	Central Federal Savings 1.6 2/14/2025		0.00	300.71	0.00	300.71
Interest	3/15/2022	909557JL5	0.00	United Bankers Bank 0.7 10/15/2026		0.00	131.56	0.00	131.56
Interest	3/15/2022	717081EN9	0.00	Pfizer Inc 3.2 9/15/2023-23		0.00	16,000.00	0.00	16,000.00
Interest	3/15/2022	987159AP5	0.00	York Traditions Bank 2 9/15/2022		0.00	2,429.86	0.00	2,429.86
Interest	3/17/2022	3133EKP75	0.00	FFCB 1.6 9/17/2024		0.00	8,000.00	0.00	8,000.00
Interest	3/18/2022	549104JP3	0.00	Luana Savings Bank 1.6 9/18/2023		0.00	1,943.89	0.00	1,943.89
Interest	3/18/2022	85916VDN2	0.00	Sterling Bank 1.65 9/18/2023		0.00	2,004.64	0.00	2,004.64
Interest	3/20/2022	59013KCN4	0.00	Merrick Bank 1.9 8/20/2024		0.00	357.10	0.00	357.10
Interest	3/20/2022	061785EK3	0.00	Bank of Deerfield 1.65 11/20/2024		0.00	310.11	0.00	310.11
Interest	3/21/2022	52248LAA4	0.00	Lebanon Federal Credit 3.2 9/21/2023		0.00	3,887.78	0.00	3,887.78
Interest	3/22/2022	319141EW3	0.00	First Bank of Highland 2.2 3/22/2022		0.00	2,672.85	0.00	2,672.85
Interest	3/22/2022	795450ZW8	0.00	Sallie Mae Bank 2.35 3/22/2022		0.00	2,855.09	0.00	2,855.09
Interest	3/22/2022	31033AAF0	0.00	Farmers State Bank 0.65 10/22/2026		0.00	124.16	0.00	124.16
Interest	3/23/2022	3137EAEX3	0.00	FHLMC 0.375 9/23/2025		0.00	5,625.00	0.00	5,625.00
Interest	3/24/2022	17658QAV3	0.00	Citizens Savings Bank 2.05 3/24/2022		0.00	2,490.61	0.00	2,490.61
Interest	3/24/2022	3135G0Q22	0.00	FNMA 1.875 9/24/2026		0.00	9,375.00	0.00	9,375.00



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 2/28/2022, End Date: 3/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	3/26/2022	203522AW7	0.00	Community Bank 0.4 8/26/2025		0.00	75.18	0.00	75.18
Interest	3/27/2022	79772FAF3	0.00	San Francisco Credit Union 1.1 3/27/2025		0.00	206.74	0.00	206.74
Interest	3/27/2022	17286TAG0	0.00	Citadel Federal Credit Union 1.65 2/27/2025		0.00	310.11	0.00	310.11
Interest	3/27/2022	366526BA8	0.00	Garrett State Bank 1.25 1/27/2027		0.00	234.93	0.00	234.93
Interest	3/27/2022	29367RLA2	0.00	Enterprise Bank 1.8 9/27/2024		0.00	2,186.88	0.00	2,186.88
Interest	3/27/2022	949763XY7	0.00	Wells Fargo Bank NA 3 2/27/2024		0.00	563.84	0.00	563.84
Interest	3/27/2022	06543PCM5	0.00	Bank of the Valley 0.45 8/27/2025		0.00	84.58	0.00	84.58
Interest	3/28/2022	20786ADK8	0.00	Connectone Bank 0.7 5/28/2026		0.00	133.71	0.00	133.71
Interest	3/28/2022	45842PAP6	0.00	Interaudi Bank 2.75 3/28/2023		0.00	1,661.30	0.00	1,661.30
Interest	3/28/2022	06653LAP5	0.00	Bank3 0.4 8/28/2025		0.00	75.18	0.00	75.18
Interest	3/29/2022	86513LAA0	0.00	Sullivan Bank 0.75 9/29/2026		0.00	145.99	0.00	145.99
Interest	3/29/2022	56102ABH8	0.00	Malaga Bank 0.8 10/29/2026		0.00	158.27	0.00	158.27
Interest	3/30/2022	58404DLL3	0.00	Medallion Bank 0.85 8/31/2026		0.00	171.16	0.00	171.16
Interest	3/31/2022	MM7323	0.00	Bank of the West MM		0.00	1,663.58	0.00	1,663.58
Interest	3/31/2022	91282CCZ2	0.00	T-Bond 0.875 9/30/2026		0.00	4,375.00	0.00	4,375.00
Interest	3/31/2022	9128282W9	0.00	T-Bond 1.875 9/30/2022		0.00	28,125.00	0.00	28,125.00
Interest	3/31/2022	91282CDA6	0.00	T-Bond 0.25 9/30/2023		0.00	6,250.00	0.00	6,250.00
Subtotal			0.00			0.00	368,531.06		368,531.06
Total Interest/Dividends			0.00			0.00	368,531.06		368,531.06
Sell Transactions									
Matured	3/1/2022	90984P5A9	245,000.00	United Community Bank 2.05 3/1/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	3/3/2022	478160CD4	2,000,000.00	Johnson and Johnson 2.25 3/3/2022-22	0.00	2,000,000.00	0.00	0.00	2,000,000.00
Matured	3/8/2022	25665QAV7	245,000.00	Dollar Bank FSB 2.05 3/8/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	3/11/2022	313378CR0	2,000,000.00	FHLB 2.25 3/11/2022	0.00	2,000,000.00	0.00	0.00	2,000,000.00
Matured	3/22/2022	319141EW3	245,000.00	First Bank of Highland 2.2 3/22/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	3/22/2022	795450ZW8	245,000.00	Sallie Mae Bank 2.35 3/22/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	3/24/2022	17658QAV3	245,000.00	Citizens Savings Bank 2.05 3/24/2022	0.00	245,000.00	0.00	0.00	245,000.00
Subtotal			5,225,000.00			5,225,000.00	0.00		5,225,000.00



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 2/28/2022, End Date: 3/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Withdraw	3/31/2022	LAIF	10,000,000.00	LAIF California LGIP-Quarterly	0.00	10,000,000.00	0.00	0.00	10,000,000.00
Withdraw	3/31/2022	TCCC	160,579.68	Bank of the West - Tax Credit Card Cash	0.00	160,579.68	0.00	0.00	160,579.68
Withdraw	3/31/2022	TRIDISTRICT	232,418.35	Tri Counties Bank - District Cash	0.00	232,418.35	0.00	0.00	232,418.35
Withdraw	3/31/2022	BOWDIST	85,046.34	Bank of the West - District Cash	0.00	85,046.34	0.00	0.00	85,046.34
Withdraw	3/31/2022	CASH	77,603.08	Treasury Cash Cash	0.00	77,603.08	0.00	0.00	77,603.08
Subtotal			10,555,647.45			10,555,647.45	0.00		10,555,647.45
Total Sell Transactions			15,780,647.45			15,780,647.45	0.00		15,780,647.45



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
CD - Negotiable >> 30%								
Amerant Bank NA 1.6 2/16/2027		2/14/2022	245,000.00	95.25	233,350.25	0.08%	NR	1783
02357QAQ0	245,000.00	1.60	245,000.00	2.55	483.29	-11,649.75	NR	4.7
American Eagle Bank IL 2.1 6/30/2022		6/30/2017	245,000.00	100.42	246,016.75	0.08%	NR	91
02554BCS8	245,000.00	2.10	245,000.00	0.44	1,282.73	1,016.75	NR	0.25
American Express Natl Bank 2 3/9/2027		3/9/2022	245,000.00	97.02	237,689.20	0.08%	NR	1804
02589ABQ4	245,000.00	2.00	245,000.00	2.65	295.34	-7,310.80	NR	4.72
Appalachian Community Bank 3.2 6/15/2023		6/15/2018	245,000.00	102.07	250,061.70	0.08%	NR	441
03768HAE8	245,000.00	3.20	245,000.00	1.47	2,276.82	5,061.70	NR	1.19
Axiom Bank 0.6 8/20/2026		8/20/2021	245,000.00	91.67	224,586.60	0.08%	NR	1603
05464LBM2	245,000.00	0.60	245,000.00	2.62	157.07	-20,413.40	NR	4.34
Bank Hapoalim 0.45 9/15/2025		9/14/2020	245,000.00	93.00	227,854.90	0.08%	NR	1264
06251A2F6	245,000.00	0.45	245,000.00	2.58	51.35	-17,145.10	NR	3.43
Bank of Deerfield 1.65 11/20/2024		11/20/2019	245,000.00	97.66	239,255.02	0.08%	NR	965
061785EK3	245,000.00	1.65	245,000.00	2.57	121.83	-5,744.98	NR	2.58
Bank of the Valley 0.45 8/27/2025		8/27/2020	245,000.00	93.09	228,065.60	0.08%	NR	1245
06543PCM5	245,000.00	0.45	245,000.00	2.57	12.08	-16,934.40	NR	3.38
Bank3 0.4 8/28/2025		8/28/2020	245,000.00	92.92	227,651.55	0.08%	NR	1246
06653LAP5	245,000.00	0.40	245,000.00	2.57	8.05	-17,348.45	NR	3.38
Baycoast Bank 1.7 1/24/2025		1/24/2020	245,000.00	97.91	239,874.60	0.08%	NR	1030
072727AZ3	245,000.00	1.70	245,000.00	2.47	753.12	-5,125.40	NR	2.75
Beal Bank 1.4 1/27/2027		2/2/2022	245,000.00	94.40	231,267.75	0.08%	NR	1763
07371AWB5	245,000.00	1.40	245,000.00	2.53	535.64	-13,732.25	NR	4.67
Beal Bank 1.9 2/17/2027		2/23/2022	245,000.00	96.60	236,672.45	0.08%	NR	1784
07371CE88	245,000.00	1.90	245,000.00	2.58	459.12	-8,327.55	NR	4.67



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
BMW Bank North America 0.5 12/11/2025		12/11/2020	245,000.00	92.69	227,085.60	0.08%	NR	1351
05580AYA6	245,000.00	0.50	245,000.00	2.59	369.18	-17,914.40	NR	3.66
Capital One Bank 2.35 8/9/2022		8/9/2017	245,000.00	100.62	246,521.45	0.08%	NR	131
1404204F4	245,000.00	2.35	245,000.00	0.63	788.70	1,521.45	NR	0.36
Cathay Bank 2.65 2/23/2023		2/23/2018	245,000.00	101.33	248,251.15	0.08%	NR	329
149159MA0	245,000.00	2.65	245,000.00	1.17	640.36	3,251.15	NR	0.89
Central Federal Savings 1.6 2/14/2025		2/14/2020	245,000.00	97.52	238,916.65	0.08%	NR	1051
15347EAK5	245,000.00	1.60	245,000.00	2.50	182.58	-6,083.35	NR	2.8
Citadel Federal Credit Union 1.65 2/27/2025		2/27/2020	245,000.00	97.59	239,085.70	0.08%	NR	1064
17286TAG0	245,000.00	1.65	245,000.00	2.51	44.30	-5,914.30	NR	2.84
CITIBANK NA 2.9 4/11/2023		4/11/2018	245,000.00	101.61	248,937.15	0.08%	NR	376
17312QJ26	245,000.00	2.90	245,000.00	1.33	3,328.64	3,937.15	NR	1.01
Community Bank 0.4 8/26/2025		8/26/2020	245,000.00	92.93	227,680.95	0.08%	NR	1244
203522AW7	245,000.00	0.40	245,000.00	2.57	13.42	-17,319.05	NR	3.38
Congressional Bank 2.1 7/24/2024		7/24/2019	245,000.00	99.64	244,122.90	0.08%	NR	846
20726ABD9	245,000.00	2.10	245,000.00	2.26	930.33	-877.10	NR	2.27
Connectone Bank 0.7 5/28/2026		5/28/2021	249,000.00	92.48	230,285.16	0.08%	NR	1519
20786ADK8	249,000.00	0.70	249,000.00	2.61	14.33	-18,714.84	NR	4.1
Continental Bank 0.6 8/24/2026		8/24/2021	245,000.00	91.65	224,532.70	0.08%	NR	1607
211163MG2	245,000.00	0.60	245,000.00	2.62	140.96	-20,467.30	NR	4.35
Crown Bank NA 0.4 9/4/2025		9/4/2020	245,000.00	92.88	227,563.35	0.08%	NR	1253
228212AQ9	245,000.00	0.40	245,000.00	2.57	72.49	-17,436.65	NR	3.4
Delta National Bank and Trust 0.7 4/29/2026		5/12/2021	249,000.00	92.67	230,745.81	0.08%	NR	1490
24773RCC7	249,000.00	0.70	249,000.00	2.61	663.77	-18,254.19	NR	4.02



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Discover Bank 2.3 8/9/2022		8/9/2017	245,000.00	100.60	246,477.35	0.08%	NR	131
254673AG1	245,000.00	2.30	245,000.00	0.63	771.92	1,477.35	NR	0.36
Eaglemark Savings Bank 0.7 4/7/2026		4/7/2021	249,000.00	92.79	231,044.61	0.08%	NR	1468
27004PBD4	249,000.00	0.70	249,000.00	2.60	835.68	-17,955.39	NR	3.95
Enerbank USA 2.15 8/7/2024		8/7/2019	245,000.00	99.71	244,299.30	0.08%	NR	860
29278TKJ8	245,000.00	2.15	245,000.00	2.28	750.44	-700.70	NR	2.3
Enterprise Bank 1.8 9/27/2024		9/27/2019	245,000.00	98.71	241,839.50	0.08%	NR	911
29367RLA2	245,000.00	1.80	245,000.00	2.34	48.33	-3,160.50	NR	2.44
Everett Co-Op Bank 1 11/3/2026		11/3/2021	245,000.00	92.99	227,835.30	0.08%	NR	1678
30002CAB4	245,000.00	1.00	245,000.00	2.63	993.42	-17,164.70	NR	4.48
Exchange Bank 0.6 8/6/2026		8/6/2021	249,000.00	91.71	228,367.86	0.08%	NR	1589
301074EX4	249,000.00	0.60	249,000.00	2.62	102.33	-20,632.14	NR	4.29
Farmers State Bank 0.65 10/22/2026		10/22/2021	249,000.00	91.51	227,849.94	0.08%	NR	1666
31033AAF0	249,000.00	0.65	249,000.00	2.63	39.91	-21,150.06	NR	4.49
Flagstar Bank FSB 0.6 7/22/2025		7/22/2020	245,000.00	93.79	229,792.85	0.08%	NR	1209
33847E3W5	245,000.00	0.60	245,000.00	2.57	273.86	-15,207.15	NR	3.28
Garrett State Bank 1.25 1/27/2027		1/27/2022	245,000.00	93.70	229,572.35	0.08%	NR	1763
366526BA8	245,000.00	1.25	245,000.00	2.64	33.56	-15,427.65	NR	4.68
Goldman Sachs Bank 2.3 8/9/2022		8/9/2017	245,000.00	100.60	246,477.35	0.08%	NR	131
38148PMP9	245,000.00	2.30	245,000.00	0.63	771.92	1,477.35	NR	0.36
Greenstate Credit Union 0.7 3/12/2026		3/12/2021	250,000.00	92.88	232,210.00	0.08%	NR	1442
39573LAY4	250,000.00	0.70	250,000.00	2.60	143.84	-17,790.00	NR	3.89
Gulf Coast Federal Credit Union 2.2 8/4/2022		8/4/2017	245,000.00	100.55	246,354.85	0.08%	NR	126
40228LAA3	245,000.00	2.20	245,000.00	0.61	812.19	1,354.85	NR	0.35



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Industrial and Commerical Bank China 0.45 2/11/202		2/11/2021	245,000.00	92.16	225,784.65	0.08%	NR	1413
45581ECE9	245,000.00	0.45	245,000.00	2.59	144.99	-19,215.35	NR	3.83
Interaudi Bank 2.75 3/28/2023		3/28/2018	245,000.00	101.45	248,540.25	0.08%	NR	362
45842PAP6	245,000.00	2.75	245,000.00	1.28	55.38	3,540.25	NR	0.98
Jackson County Bank 2.05 8/31/2022		8/31/2017	245,000.00	100.56	246,362.20	0.08%	NR	153
466682AQ4	245,000.00	2.05	245,000.00	0.71	426.57	1,362.20	NR	0.42
Lebanon Federal Credit 3.2 9/21/2023		9/21/2018	245,000.00	102.20	250,382.65	0.08%	NR	539
52248LAA4	245,000.00	3.20	245,000.00	1.68	214.79	5,382.65	NR	1.45
Live Oak Banking Company 0.9 4/1/2026		4/1/2021	245,000.00	93.54	229,182.80	0.08%	NR	1462
538036PH1	245,000.00	0.90	245,000.00	2.60	181.23	-15,817.20	NR	3.93
Luana Savings Bank 1.6 9/18/2023		9/18/2019	245,000.00	99.87	244,691.30	0.08%	NR	536
549104JP3	245,000.00	1.60	245,000.00	1.69	139.62	-308.70	NR	1.45
Malaga Bank 0.8 10/29/2026		10/29/2021	249,000.00	92.12	229,366.35	0.08%	NR	1673
56102ABH8	249,000.00	0.80	249,000.00	2.63	10.92	-19,633.65	NR	4.49
MCS Bank 1.5 2/25/2025		2/25/2020	245,000.00	97.19	238,103.25	0.08%	NR	1062
55282JAA9	245,000.00	1.50	245,000.00	2.51	342.33	-6,896.75	NR	2.85
Medallion Bank 0.85 8/31/2026		8/30/2021	245,000.00	92.62	226,923.90	0.08%	NR	1614
58404DLL3	245,000.00	0.85	245,000.00	2.62	5.71	-18,076.10	NR	4.33
Mercantile Bank of MI 2.1 5/12/2022		5/12/2017	245,000.00	100.19	245,470.40	0.08%	NR	42
58740XZF0	245,000.00	2.10	245,000.00	0.44	1,959.33	470.40	NR	0.12
Merchants State bank 1.8 8/30/2024		8/30/2019	245,000.00	98.82	242,118.80	0.08%	NR	883
589227AG2	245,000.00	1.80	245,000.00	2.30	374.55	-2,881.20	NR	2.38
Merrick Bank 0.45 2/2/2026		2/1/2021	245,000.00	92.18	225,841.00	0.08%	NR	1404
59013KMJ2	245,000.00	0.45	245,000.00	2.59	90.62	-19,159.00	NR	3.8



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Merrick Bank 1.9 8/20/2024		8/20/2019	245,000.00	99.09	242,780.30	0.08%	NR	873
59013KCN4	245,000.00	1.90	245,000.00	2.29	140.29	-2,219.70	NR	2.33
Morgan Stanley Bank 3.55 11/8/2023		11/8/2018	245,000.00	102.64	251,470.45	0.08%	NR	587
61760ARS0	245,000.00	3.55	245,000.00	1.87	3,407.51	6,470.45	NR	1.55
Morgan Stanley Bank NA 2.65 1/11/2023		1/11/2018	245,000.00	101.28	248,126.20	0.08%	NR	286
61747MF63	245,000.00	2.65	245,000.00	1.01	1,405.23	3,126.20	NR	0.78
MutualOne Bank 2.1 4/13/2022		4/13/2017	245,000.00	100.06	245,144.55	0.08%	NR	13
62847HAR0	245,000.00	2.10	245,000.00	0.44	2,382.21	144.55	NR	0.04
National Bank of NY City 0.6 10/14/2026		10/14/2021	249,000.00	91.38	227,536.20	0.08%	NR	1658
634116DC8	249,000.00	0.60	249,000.00	2.63	687.65	-21,463.80	NR	4.47
Nelnet Bank Inc 1.5 2/2/2027		2/2/2022	245,000.00	94.84	232,350.65	0.08%	NR	1769
64034KAG6	245,000.00	1.50	245,000.00	2.64	573.90	-12,649.35	NR	4.67
New York Community Bank 0.65 9/10/2024		9/10/2021	245,000.00	96.05	235,332.30	0.08%	NR	894
649447VM8	245,000.00	0.65	245,000.00	2.32	91.62	-9,667.70	NR	2.43
Pentagon Fed CU 0.85 9/1/2026		9/1/2021	245,000.00	92.62	226,911.65	0.08%	NR	1615
70962LAE2	245,000.00	0.85	245,000.00	2.62	171.16	-18,088.35	NR	4.33
Pinnacle Bank 0.7 10/20/2026		10/20/2021	143,000.00	91.77	131,236.82	0.05%	NR	1664
723451CB4	143,000.00	0.70	143,000.00	2.63	444.28	-11,763.18	NR	4.47
Plains Commerce Bank 2.55 6/7/2024		6/7/2019	245,000.00	100.73	246,798.30	0.08%	NR	799
72651LCL6	245,000.00	2.55	245,000.00	2.20	1,951.27	1,798.30	NR	2.12
Raymond James Bank NA 1.8 11/8/2024		11/8/2019	245,000.00	98.54	241,410.75	0.08%	NR	953
75472RAK7	245,000.00	1.80	245,000.00	2.38	1,727.75	-3,589.25	NR	2.54
San Francisco Credit Union 1.1 3/27/2025		3/27/2020	245,000.00	95.84	234,810.45	0.08%	NR	1092
79772FAF3	245,000.00	1.10	245,000.00	2.55	29.53	-10,189.55	NR	2.94



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Signature Bank 2.15 11/8/2022		11/8/2017	245,000.00	100.75	246,842.40	0.08%	NR	222
82669VBY6	245,000.00	2.15	245,000.00	0.91	2,063.71	1,842.40	NR	0.6
State Bank India 0.65 2/25/2026		2/25/2021	245,000.00	92.81	227,394.30	0.08%	NR	1427
856283S49	245,000.00	0.65	245,000.00	2.60	148.34	-17,605.70	NR	3.86
State Bank of India 2.05 11/27/2024		11/27/2019	245,000.00	99.09	242,770.50	0.08%	NR	972
856285RS2	245,000.00	2.05	245,000.00	2.41	1,706.27	-2,229.50	NR	2.58
Stearns Bank NA 1.65 5/10/2023		2/10/2020	245,000.00	100.29	245,700.70	0.08%	NR	405
857894F95	245,000.00	1.65	245,000.00	1.39	542.69	700.70	NR	1.1
Sterling Bank 1.65 9/18/2023		9/18/2019	245,000.00	99.95	244,870.15	0.08%	NR	536
85916VDN2	245,000.00	1.65	245,000.00	1.69	143.98	-129.85	NR	1.45
Sullivan Bank 0.75 9/29/2026		9/29/2021	245,000.00	93.25	228,467.40	0.08%	NR	1643
86513LAA0	245,000.00	0.75	245,000.00	2.33	10.07	-16,532.60	NR	4.42
Synchrony Bank 2.35 8/18/2022		8/18/2017	245,000.00	100.65	246,587.60	0.08%	NR	140
87164XRU2	245,000.00	2.35	245,000.00	0.67	615.18	1,587.60	NR	0.39
Texas Bank Financial 0.4 12/25/2025		12/23/2020	245,000.00	92.27	226,051.70	0.08%	NR	1365
882213AM3	245,000.00	0.40	245,000.00	2.58	263.12	-18,948.30	NR	3.71
Texas Exchange Bank 0.45 4/30/2025		2/5/2021	245,000.00	93.77	229,734.05	0.08%	NR	1126
88241TKC3	245,000.00	0.45	245,000.00	2.55	78.53	-15,265.95	NR	3.06
Third Fed Saving & Loan 0.45 12/18/2025		12/18/2020	245,000.00	92.47	226,556.40	0.08%	NR	1358
88413QCU0	245,000.00	0.45	245,000.00	2.59	311.12	-18,443.60	NR	3.68
Toyota Financial SGS 0.9 4/22/2026		4/22/2021	245,000.00	93.48	229,018.65	0.08%	NR	1483
89235MKY6	245,000.00	0.90	245,000.00	2.60	966.58	-15,981.35	NR	3.98
Traverse City State Bank 2 6/28/2022		6/28/2017	245,000.00	100.38	245,935.90	0.08%	NR	89
894333FF5	245,000.00	2.00	245,000.00	0.43	1,248.49	935.90	NR	0.24



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
UBS Bank Usa 3.25 6/13/2023		6/13/2018	245,000.00	102.12	250,203.80	0.08%	NR	439
90348JCW8	245,000.00	3.25	245,000.00	1.46	392.67	5,203.80	NR	1.18
Uinta Bank 2 6/2/2022		6/2/2017	245,000.00	100.27	245,663.95	0.08%	NR	63
903572BS3	245,000.00	2.00	245,000.00	0.43	1,597.53	663.95	NR	0.17
United Bankers Bank 0.7 10/15/2026		10/15/2021	245,000.00	91.76	224,807.10	0.08%	NR	1659
909557JL5	245,000.00	0.70	245,000.00	2.63	75.18	-20,192.90	NR	4.46
United Roosevelt Savings 1.9 3/11/2027		3/11/2022	245,000.00	96.54	236,520.55	0.08%	NR	1806
91139LAB2	245,000.00	1.90	245,000.00	2.65	255.07	-8,479.45	NR	4.71
Unity Bank 0.4 12/18/2025		12/18/2020	245,000.00	92.30	226,125.20	0.08%	NR	1358
91330ACR6	245,000.00	0.40	245,000.00	2.59	276.55	-18,874.80	NR	3.69
Wells Fargo Bank NA 3 2/27/2024		2/27/2019	245,000.00	101.77	249,338.95	0.08%	NR	698
949763XY7	245,000.00	3.00	245,000.00	2.05	80.55	4,338.95	NR	1.85
York Traditions Bank 2 9/15/2022		9/15/2017	245,000.00	100.56	246,359.75	0.08%	NR	168
987159AP5	245,000.00	2.00	245,000.00	0.78	214.79	1,359.75	NR	0.46
			19,286,000.00		18,623,821.42	6.29%		1017
Sub Total CD - Negotiable >> 30%	19,286,000.00	1.49	19,286,000.00	2.06	47,151.76	-662,178.58		2.73
Corporate Notes >> 30% Limit								
Apple Inc 3.35 2/9/2027-22		2/9/2022	1,055,000.00	102.39	1,023,940.00	0.34%	Moody's-Aaa	1
037833CJ7	1,000,000.00	2.18	1,053,493.98	2.82	4,838.89	-29,553.98	S&P-AA+	4.51
Bank of NY Mellon 3.5 4/28/2023		5/1/2018	1,003,000.00	101.39	1,013,920.00	0.32%	Moody's-A1	393
06406RAG2	1,000,000.00	3.43	1,000,646.74	2.18	14,875.00	13,273.26	Fitch-AA	1.05
Bank of NY Mellon Corp 2.1 10/24/2024		10/29/2019	1,003,770.00	98.72	987,160.00	0.32%	S&P-A	938
06406RAL1	1,000,000.00	2.02	1,001,940.87	2.62	9,158.33	-14,780.87	Moody's-A1	2.49
Charles Schwab Corp 1.15 5/13/2026-26		12/10/2021	989,300.00	93.24	932,390.00	0.32%	Moody's-Aa2	1474
808513BR5	1,000,000.00	1.40	990,035.42	2.90	4,408.33	-57,645.42	S&P-A	4.01



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Citibank NA 3.65 1/23/2024-19		11/6/2019	2,127,000.00	101.82	2,036,480.00	0.66%	Moody's-Aa3	663
17325FAS7	2,000,000.00	2.07	2,054,711.50	2.61	13,788.89	-18,231.50	S&P-A+	1.76
Coca Cola 1.75 9/6/2024-19		10/18/2019	498,365.00	99.06	495,310.00	0.16%	Moody's-A1	890
191216CL2	500,000.00	1.82	499,184.79	2.15	607.64	-3,874.79	S&P-A+	2.39
Exxon Mobil Corp 2.019 8/16/2024-24		8/29/2019	1,012,530.00	98.98	989,750.00	0.32%	Moody's-Aaa	838
30231GBC5	1,000,000.00	1.75	1,006,002.52	2.47	2,523.75	-16,252.52	S&P-AA+	2.33
Exxon Mobil Corp 2.275 8/16/2026-19		8/16/2021	2,113,240.00	97.92	1,958,480.00	0.67%	S&P-AA-	1599
30231GBD3	2,000,000.00	1.11	2,099,162.52	2.78	5,687.50	-140,682.52	Moody's-Aa2	4.18
Johnson & Johnson 2.95 3/3/2027-22		3/8/2022	523,750.00	101.36	506,820.00	0.17%	S&P-AAA	1
478160CE2	500,000.00	1.95	523,450.03	2.65	1,147.22	-16,630.03	Moody's-Aaa	4.61
JPMorgan Chase & Co 3.875 2/1/2024		3/13/2019	1,031,640.00	102.20	1,022,000.00	0.32%	Moody's-A2	672
46625HJT8	1,000,000.00	3.17	1,011,904.86	2.64	6,458.33	10,095.14	S&P-AA-	1.78
Microsoft Corp 2.65 11/3/2022-22		11/16/2017	1,016,270.00	100.56	1,005,570.00	0.32%	S&P-AAA	156
594918BH6	1,000,000.00	2.30	1,001,947.37	1.69	10,894.44	3,622.63	Moody's-Aaa	0.58
New York Life Global FDG 0.85 1/15/2026		3/19/2021	985,780.00	92.15	921,520.00	0.32%	S&P-AA+	1386
64952WDW0	1,000,000.00	1.15	988,820.81	3.06	1,794.44	-67,300.81	Moody's-Aaa	3.73
Pfizer Inc 3 6/15/2023		6/15/2018	993,160.00	101.30	1,012,960.00	0.32%	S&P-AA	441
717081DH3	1,000,000.00	3.15	998,348.06	1.91	8,833.33	14,611.94	Moody's-A1	1.18
Pfizer Inc 3.2 9/15/2023-23		3/13/2019	1,019,050.00	101.54	1,015,400.00	0.32%	Moody's-A1	502
717081EN9	1,000,000.00	2.75	1,006,164.94	2.12	1,422.22	9,235.06	S&P-AA	1.43
Procter and Gamble Co 1.9 2/1/2027-22		2/3/2022	1,003,110.00	96.87	968,730.00	0.32%	Moody's-Aa3	1
742718FV6	1,000,000.00	1.84	1,003,014.52	2.59	3,166.67	-34,284.52	S&P-AA-	4.62
Toyota Motor Credit Corp 1.9 1/13/2027-22		1/21/2022	996,690.00	95.21	952,050.00	0.32%	S&P-A+	1
89236TJV8	1,000,000.00	1.97	996,815.63	2.98	4,116.67	-44,765.63	Moody's-Aa	4.57



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Toyota Motor Credit Corp 2 10/7/2024-24		10/9/2019	502,370.00	98.22	491,095.00	0.16%	NR	829
89236TGL3	500,000.00	1.90	501,196.04	2.74	4,833.33	-10,101.04	NR	2.44
Toyota Motor Credit Corp 2.8 7/13/2022		7/13/2017	1,018,740.00	100.40	1,004,000.00	0.32%	S&P-AA-	104
89236TCQ6	1,000,000.00	2.40	1,001,067.34	1.37	6,066.67	2,932.66	Moody's-Aa3	0.28
US Bank NA 3.4 7/24/2023-23		1/25/2019	1,008,180.00	101.38	1,013,830.00	0.32%	Moody's-A1	449
90331HNV1	1,000,000.00	3.20	1,002,392.69	2.32	6,327.78	11,437.31	S&P-AA-	1.29
Walmart Inc 3.4 6/26/2023-23		5/1/2019	1,030,420.00	101.75	1,017,480.00	0.32%	Moody's-Aa2	421
931142EK5	1,000,000.00	2.62	1,009,063.84	1.96	8,972.22	8,416.16	S&P-AA	1.21
			20,931,365.00		20,368,885.00	6.64%		643
Sub Total Corporate Notes >> 30% Limit	20,500,000.00	2.17	20,749,364.47	2.45	119,921.65	-380,479.47		2.53
Liquid Assets >> 0%								
Bank of America Cash		6/30/2013	520,827.20	100.00	520,827.20	0.17%	NR	1
BOFA	520,827.20	0.00	520,827.20	0.00		0.00	NR	0
Bank of the West - Credit Card Other Cash		10/10/2013	186,870.77	100.00	186,870.77	0.06%	NR	1
BOWCCO	186,870.77	0.00	186,870.77	0.00		0.00	NR	0
Bank of the West - Demand Account Cash		9/4/2013	6,662,267.02	100.00	6,662,267.02	2.13%	NR	1
BOWDEMAND	6,662,267.02	0.00	6,662,267.02	0.00		0.00	NR	0
Bank of the West - District Cash		6/30/2013	16,277.87	100.00	16,277.87	0.01%	NR	1
BOWDIST	16,277.87	0.01	16,277.87	0.01		0.00	NR	0
Bank of the West - Tax Credit Card Cash		10/10/2013	908,157.04	100.00	908,157.04	0.29%	NR	1
TCCC	908,157.04	0.00	908,157.04	0.00		0.00	NR	0
Bank of the West MM		9/16/2013	24,097,188.76	100.00	24,097,188.76	7.72%	NR	1
MM7323	24,097,188.76	0.13	24,097,188.76	0.13		0.00	NR	0
BOW MM		4/28/2017	20,800,106.79	100.00	20,800,106.79	6.66%	NR	1
DREYFUSMM	20,800,106.79	0.01	20,800,106.79	0.01		0.00	NR	0



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
CAMP LGIP		6/30/2013	1,722,132.20	100.00	1,722,132.20	0.55%	NR	1
CAMP	1,722,132.20	0.05	1,722,132.20	0.05		0.00	NR	0
Checks Cash		6/30/2013	1,609,373.52	100.00	1,609,373.52	0.52%	NR	1
CHECKS	1,609,373.52	0.00	1,609,373.52	0.00		0.00	NR	0
LAIF California LGIP-Quarterly		6/30/2013	36,198,491.13	100.00	36,198,491.13	11.59%	NR	1
LAIF	36,198,491.13	0.27	36,198,491.13	0.27	37,926.92	0.00	NR	0
Treasury Cash Cash		6/30/2013	83,658.17	100.00	83,658.17	0.03%	NR	1
CASH	83,658.17	0.00	83,658.17	0.00		0.00	NR	0
Tri Counties Bank - District Cash		6/30/2013	503,086.56	100.00	503,086.56	0.16%	NR	1
TRIDISTRICT	503,086.56	0.05	503,086.56	0.05		0.00	NR	0
Sub Total Liquid Assets >> 0%	93,308,437.03	0.14	93,308,437.03	0.14	37,926.92	29.89%	0.00	0
Municipal Bonds >> 0% Limit								
City of Anaheim CA 0.527 7/1/2023		3/8/2022	692,790.00	98.20	687,407.00	0.22%	S&P-AA-	457
842475P58	700,000.00	1.32	693,135.48	1.99	922.25	-5,728.48	Fitch-AA-	1.25
City of Auburn CA 1.231 6/1/2026		6/3/2021	231,458.20	93.55	215,165.00	0.07%	S&P-AA+	1523
05028XAD6	230,000.00	1.10	231,217.57	2.89	943.77	-16,052.57	NR	4.05
City of Los Angles 1.341 11/1/2026		11/1/2021	480,000.00	92.96	446,198.40	0.15%	S&P-AA-	1676
544587Y69	480,000.00	1.34	480,000.00	3.00	2,682.00	-33,801.60	NR	4.43
City of Santa Rosa CA Wastewater 0.827 9/1/2024		12/15/2020	1,013,850.00	95.93	959,300.00	0.32%	S&P-AA	885
802649TH6	1,000,000.00	0.45	1,009,039.27	2.57	689.17	-49,739.27	NR	2.4
Fremont Unified School Dist 0.682 8/1/2025		2/11/2021	1,010,260.00	93.30	932,960.00	0.32%	S&P-AA-	1219
357155AY6	1,000,000.00	0.45	1,007,663.57	2.80	1,136.67	-74,703.57	Moody's-Aa2	3.3
Pasadena Unified School Dist 1.824 5/1/2024		9/11/2019	1,289,201.95	98.56	1,266,483.15	0.41%	Moody's-Aa3	762
702282QB3	1,285,000.00	1.75	1,286,890.13	2.54	9,766.00	-20,406.98	S&P-AA	2.04



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Date: 3/31/2022

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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Pennsylvania St Higher Education 2 6/15/2022		9/14/2017	998,860.00	100.22	1,002,210.00	0.32%	Moodys-Aa3	76
70917SL27	1,000,000.00	2.03	999,950.06	0.92	5,888.89	2,259.94	Fitch-AA-	0.21
Port of Oakland 1.181 5/1/2025		12/3/2020	1,005,630.00	94.71	947,140.00	0.32%	S&P-A+	1127
735000TM3	1,000,000.00	1.05	1,003,941.00	2.99	4,920.83	-56,801.00	Fitch-A+	3.02
Riverside Unified School Dist 2.272 2/1/2025		2/3/2020	286,291.60	98.41	275,548.00	0.09%	S&P-AA-	1038
769059A30	280,000.00	1.80	283,578.46	2.86	1,060.27	-8,030.46	Moodys-Aa2	2.75
San Diego County Regional 1.926 4/1/2024		12/19/2019	1,003,350.00	98.74	987,380.00	0.32%	S&P-AAA	732
797400LB2	1,000,000.00	1.85	1,001,566.90	2.58	9,630.00	-14,186.90	Fitch-AAA	1.95
San Diego Redevelopment 2.75 9/1/2023		12/28/2018	1,488,240.00	100.77	1,511,505.00	0.48%	S&P-AA	519
79730WBL3	1,500,000.00	2.93	1,496,426.56	2.20	3,437.50	15,078.44	NR	1.4
San Francisco Muni Transportation Agency 0.824 3/1/		5/3/2021	192,474.75	92.00	179,405.85	0.06%	Moodys-Aa2	1431
797686EN8	195,000.00	1.10	192,950.29	3.00	133.90	-13,544.44	S&P-AA-	3.86
Santa Clara Valley Water District 2.919 6/1/2024		6/20/2019	541,398.00	100.81	524,227.60	0.17%	Moodys-Aa1	793
80168FMD5	520,000.00	2.04	529,385.30	2.53	5,059.60	-5,157.70	Fitch-AA+	2.1
Solano County 3.504 8/1/2022		8/2/2017	530,325.00	100.88	504,380.00	0.16%	S&P-AA	123
83412PEA6	500,000.00	2.22	502,043.82	0.86	2,920.00	2,336.18	Moodys-Aa3	0.33
Soquel Creek Water District 0.728 3/1/2025		10/13/2020	1,510,230.00	93.09	1,396,380.00	0.48%	S&P-AA	1066
835818JN6	1,500,000.00	0.57	1,506,815.74	3.23	910.00	-110,435.74	NR	2.89
State of CA General Obligation 2.25 10/1/2023		1/25/2019	1,951,980.00	100.07	2,001,400.00	0.64%	Moodys-Aa3	549
13063DDG0	2,000,000.00	2.80	1,984,583.05	2.20	22,500.00	16,816.95	S&P-AA-	1.47
State of Florida 0.55 6/1/2025		10/22/2020	1,001,360.00	93.55	935,460.00	0.32%	S&P-AAA	1158
34153QUD6	1,000,000.00	0.52	1,000,935.76	2.69	1,833.33	-65,475.76	Moodys-Aaa	3.14
State of Hawaii 0.67 8/1/2025-20		8/28/2020	1,008,250.00	93.53	935,310.00	0.32%	S&P-AA+	1219
419792YQ3	1,000,000.00	0.50	1,005,590.19	2.71	1,116.67	-70,280.19	Moodys-Aa2	3.3



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
State of Maryland 0.52 3/1/2025		3/10/2021	1,000,000.00	94.11	941,130.00	0.32%	S&P-AAA	1066
574193UH9	1,000,000.00	0.52	1,000,000.00	2.63	433.33	-58,870.00	Fitch-AAA	2.9
State of Wisconsin 1.899 5/1/2022-16		5/15/2017	983,600.00	100.09	1,000,900.00	0.32%	S&P-AA-	31
977100CY0	1,000,000.00	2.25	999,719.43	0.81	7,912.50	1,180.57	Fitch-AA-	0.08
Victor Valley Community College Dist 2.558 8/1/202		8/1/2019	1,021,150.00	99.61	996,060.00	0.32%	Moody's-Aa2	854
92603PEU2	1,000,000.00	2.11	1,009,886.21	2.73	4,263.33	-13,826.21	S&P-AA-	2.27
Western Placer Unified School Dist 2 6/1/2025-23		7/24/2020	328,976.00	97.10	310,713.60	0.1%	Moody's-MIG1	427
95921RBF2	320,000.00	1.40	325,862.50	2.97	2,133.33	-15,148.90	NR	3.06
Sub Total Municipal Bonds >> 0% Limit	19,510,000.00	1.53	19,551,181.29	2.40	90,293.34	-594,517.69		2.17
US Agency Bonds >> 0% Limit								
FFCB 0.45 9/2/2025		9/2/2020	999,750.00	93.28	932,810.00	0.32%	NR	1251
3133EL5R1	1,000,000.00	0.46	999,828.72	2.51	362.50	-67,018.72	NR	3.39
FFCB 0.46 11/3/2025		11/3/2020	1,998,816.00	93.00	1,859,900.00	0.64%	NR	1313
3133EMFS6	2,000,000.00	0.47	1,999,148.64	2.51	3,782.22	-139,248.64	NR	3.56
FFCB 0.5 10/22/2026		10/22/2021	1,948,750.00	91.42	1,828,420.00	0.63%	S&P-AA+	1666
3133EMEF5	2,000,000.00	1.03	1,953,240.69	2.50	4,416.67	-124,820.69	S&P-AAA	4.5
FFCB 0.68 7/27/2026		7/27/2021	996,816.00	92.56	925,570.00	0.32%	S&P-AA+	1579
3133EMV66	1,000,000.00	0.75	997,246.69	2.51	1,208.89	-71,676.69	Moody's-Aaa	4.26
FFCB 0.68 7/27/2026		7/27/2021	997,300.00	92.56	925,570.00	0.32%	S&P-AA+	1579
3133EMV66	1,000,000.00	0.74	997,665.22	2.51	1,208.89	-72,095.22	Moody's-Aaa	4.26
FFCB 0.68 7/27/2026		7/30/2021	997,550.00	92.56	925,570.00	0.32%	S&P-AA+	1579
3133EMV66	1,000,000.00	0.73	997,877.92	2.51	1,208.89	-72,307.92	Moody's-Aaa	4.26
FFCB 0.8 9/10/2026		9/10/2021	2,000,000.00	92.88	1,857,600.00	0.64%	S&P-AA+	1624
3133EM4X7	2,000,000.00	0.80	2,000,000.00	2.50	933.33	-142,400.00	Moody's-Aaa	4.37



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FFCB 0.82 5/11/2026		5/11/2021	1,001,960.00	93.43	934,310.00	0.32%	Moodys-Aaa	1502
3133EMYV8	1,000,000.00	0.78	1,001,612.22	2.51	3,188.89	-67,302.22	S&P-AA+	4.03
FFCB 0.82 5/11/2026		5/11/2021	1,505,955.00	93.43	1,401,465.00	0.48%	Moodys-Aaa	1502
3133EMYV8	1,500,000.00	0.74	1,504,898.36	2.51	4,783.33	-103,433.36	S&P-AA+	4.03
FFCB 1.16 10/27/2026		10/27/2021	999,030.00	94.23	942,320.00	0.32%	S&P-AA+	1671
3133ENCJ7	1,000,000.00	1.18	999,112.34	2.50	4,962.22	-56,792.34	Moodys-Aaa	4.44
FFCB 1.19 12/9/2026		12/9/2021	1,000,000.00	94.23	942,340.00	0.32%	S&P-AAA	1714
3133ENGT1	1,000,000.00	1.19	1,000,000.00	2.50	3,702.22	-57,660.00	Moodys-Aaa	4.55
FFCB 1.34 11/30/2026		11/30/2021	1,000,000.00	94.92	949,170.00	0.32%	S&P-AAA	1705
3133ENFV7	1,000,000.00	1.34	1,000,000.00	2.50	4,466.67	-50,830.00	Moodys-Aaa	4.51
FFCB 1.34 11/30/2026		11/30/2021	1,000,000.00	94.92	949,170.00	0.32%	S&P-AAA	1705
3133ENFV7	1,000,000.00	1.34	1,000,000.00	2.50	4,466.67	-50,830.00	Moodys-Aaa	4.51
FFCB 1.5 1/13/2027		1/13/2022	999,520.00	95.49	954,930.00	0.32%	S&P-AAA	1749
3133ENKV1	1,000,000.00	1.51	999,540.24	2.51	3,250.00	-44,610.24	Moodys-Aaa	4.61
FFCB 1.5 10/16/2024		10/18/2019	993,500.00	97.95	979,520.00	0.32%	S&P-AA+	930
3133EK3B0	1,000,000.00	1.64	996,687.67	2.33	6,875.00	-17,167.67	Moodys-Aaa	2.49
FFCB 1.6 8/16/2024		8/29/2019	1,007,640.00	98.44	984,410.00	0.32%	Moodys-Aaa	869
3133EKA63	1,000,000.00	1.44	1,003,659.96	2.28	2,000.00	-19,249.96	S&P-AA+	2.34
FFCB 1.6 9/17/2024		9/17/2019	995,030.00	98.32	983,190.00	0.32%	S&P-AA+	901
3133EKP75	1,000,000.00	1.70	997,549.00	2.31	622.22	-14,359.00	Moodys-Aaa	2.42
FFCB 1.625 11/8/2024		11/14/2019	991,320.00	98.16	981,570.00	0.32%	S&P-AA+	953
3133EK6J0	1,000,000.00	1.81	995,457.42	2.36	6,454.86	-13,887.42	Moodys-Aaa	2.54
FFCB 1.625 2/3/2027		2/3/2022	1,999,040.00	96.04	1,920,880.00	0.64%	S&P-AA+	1770
3133ENNB2	2,000,000.00	1.64	1,999,069.44	2.50	5,236.11	-78,189.44	NR	4.66



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FFCB 1.625 2/3/2027		2/3/2022	1,000,000.00	96.04	960,440.00	0.32%	S&P-AA+	1770
3133ENNB2	1,000,000.00	1.63	1,000,000.00	2.50	2,618.06	-39,560.00	NR	4.66
FFCB 1.625 2/3/2027		2/3/2022	998,804.00	96.04	960,440.00	0.32%	S&P-AA+	1770
3133ENNB2	1,000,000.00	1.65	998,840.68	2.50	2,618.06	-38,400.68	NR	4.66
FFCB 1.65 1/23/2025		1/30/2020	1,007,990.00	97.87	978,670.00	0.32%	S&P-AA+	1029
3133ELJM7	1,000,000.00	1.48	1,004,517.42	2.44	3,116.67	-25,847.42	Moodys-Aaa	2.75
FFCB 1.65 11/1/2024		11/8/2019	991,891.00	98.25	982,500.00	0.32%	Moodys-Aaa	946
3133EK4Y9	1,000,000.00	1.82	995,785.10	2.35	6,875.00	-13,285.10	S&P-AA+	2.52
FFCB 1.68 3/10/2027		3/10/2022	998,330.00	96.24	962,350.00	0.32%	S&P-AAA	1805
3133ENRD4	1,000,000.00	1.72	998,349.21	2.49	980.00	-35,999.21	Moodys-Aaa	4.75
FFCB 1.75 9/13/2022		9/15/2017	2,000,000.00	100.39	2,007,720.00	0.64%	Moodys-Aaa	166
3133EHYR8	2,000,000.00	1.75	2,000,000.00	0.89	1,750.00	7,720.00	S&P-AA+	0.45
FFCB 1.8 6/17/2024		3/17/2022	2,000,000.00	99.10	1,981,940.00	0.64%	S&P-AAA	809
3133ENSB7	2,000,000.00	1.80	2,000,000.00	2.22	1,400.00	-18,060.00	Moodys-Aaa	2.18
FFCB 1.8 8/22/2025		2/22/2022	1,998,320.00	97.71	1,954,100.00	0.64%	S&P-AAA	1240
3133ENPX2	2,000,000.00	1.83	1,998,368.68	2.51	3,900.00	-44,268.68	Moodys-Aaa	3.3
FFCB 1.85 7/26/2024		8/5/2019	1,005,218.00	99.08	990,820.00	0.32%	S&P-AA+	848
3133EKWV4	1,000,000.00	1.74	1,002,435.26	2.26	3,340.28	-11,615.26	Moodys-Aaa	2.27
FFCB 1.9 7/19/2022		7/19/2017	1,998,500.00	100.34	2,006,800.00	0.64%	S&P-AAA	110
3133EHRU9	2,000,000.00	1.92	1,999,909.64	0.76	7,600.00	6,890.36	Moodys-Aaa	0.3
FFCB 2.08 9/10/2024		9/16/2019	1,018,110.00	99.48	994,750.00	0.32%	S&P-AA+	894
3133EKQA7	1,000,000.00	1.70	1,008,890.91	2.30	1,213.33	-14,140.91	Moodys-Aaa	2.39
FFCB 2.16 6/3/2024		6/3/2019	999,100.00	99.88	998,790.00	0.32%	S&P-AA+	795
3133EKNX0	1,000,000.00	2.18	999,608.37	2.22	7,080.00	-818.37	Moodys-Aaa	2.12



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 3/31/2022

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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FFCB 2.16 6/3/2024		6/3/2019	999,528.00	99.88	998,790.00	0.32%	S&P-AA+	795
3133EKNX0	1,000,000.00	2.17	999,794.61	2.22	7,080.00	-1,004.61	Moodys-Aaa	2.12
FFCB 2.3 4/5/2024		4/5/2019	998,050.00	100.27	1,002,670.00	0.32%	Moodys-Aaa	736
3133EKGD2	1,000,000.00	2.34	999,214.45	2.16	11,244.44	3,455.55	S&P-AA+	1.96
FFCB 2.45 7/22/2024		7/22/2019	2,046,200.00	100.44	2,008,740.00	0.65%	S&P-AA+	844
3133EKHV1	2,000,000.00	1.96	2,021,342.53	2.25	9,391.67	-12,602.53	Moodys-Aaa	2.25
FFCB 2.5 2/2/2023		3/21/2018	991,590.00	100.82	1,008,170.00	0.32%	S&P-AA+	308
3133EJBP3	1,000,000.00	2.69	998,543.97	1.51	4,097.22	9,626.03	Fitch-AAA	0.83
FFCB 2.66 3/12/2024		3/12/2019	1,007,800.00	100.99	1,009,900.00	0.32%	S&P-AA+	712
3133EAGP7	1,000,000.00	2.49	1,003,039.74	2.14	1,403.89	6,860.26	Moodys-Aaa	1.91
FFCB 2.875 7/17/2023		7/24/2018	998,840.00	101.20	1,011,960.00	0.32%	S&P-AA+	473
3133EJUS6	1,000,000.00	2.90	999,698.36	1.93	5,909.72	12,261.64	Moodys-Aaa	1.27
FFCB 3 5/2/2023		12/28/2018	2,026,020.00	101.43	2,028,520.00	0.64%	S&P-AA+	397
3133EJP60	2,000,000.00	2.68	2,006,513.20	1.67	24,833.33	22,006.80	Moodys-Aaa	1.06
FFCB 3.08 7/24/2023		12/27/2018	2,033,360.00	101.47	2,029,420.00	0.64%	S&P-AA+	480
3133EJK57	2,000,000.00	2.69	2,009,588.50	1.94	11,464.44	19,831.50	Moodys-Aaa	1.29
FHLB 0.5 12/12/2025		1/29/2021	1,003,130.00	92.99	929,870.00	0.32%	None	1352
3130AKRG3	1,000,000.00	0.44	1,002,380.07	2.50	1,513.89	-72,510.07	None	3.66
FHLB 0.5 3/13/2026		3/15/2021	983,597.00	92.52	925,160.00	0.32%	S&P-AA+	1443
3130ALG40	1,000,000.00	0.84	987,023.28	2.50	250.00	-61,863.28	Moodys-Aaa	3.91
FHLB 0.75 3/13/2026		3/15/2021	998,380.00	93.45	934,450.00	0.32%	Moodys-Aaa	1443
3130ALN83	1,000,000.00	0.78	998,718.39	2.50	375.00	-64,268.39	S&P-AA+	3.9
FHLB 0.75 6/12/2026		6/14/2021	997,797.00	93.05	930,530.00	0.32%	S&P-AA+	1534
3130AMFS6	1,000,000.00	0.80	998,147.26	2.50	2,270.83	-67,617.26	Moodys-Aaa	4.13



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 3/31/2022

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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FHLB 0.875 6/12/2026		7/1/2021	998,890.00	93.55	935,480.00	0.32%	S&P-AAA	1534
3130AN4T4	1,000,000.00	0.90	999,057.70	2.50	2,649.31	-63,577.70	Moodys-Aaa	4.12
FHLB 1.25 12/21/2026		12/27/2021	2,000,578.00	94.70	1,894,020.00	0.64%	S&P-AA+	1726
3130AQF65	2,000,000.00	1.24	2,000,548.15	2.45	6,875.00	-106,528.15	Moodys-Aaa	4.58
FHLB 1.875 9/11/2026		9/13/2021	2,102,980.00	97.57	1,951,380.00	0.67%	S&P-AA+	1625
3130A8XY4	2,000,000.00	0.82	2,091,744.79	2.46	2,083.33	-140,364.79	Moodys-Aaa	4.28
FHLB 2 8/24/2022-18		8/24/2017	2,000,000.00	100.45	2,009,020.00	0.64%	S&P-AA+	146
3130ABWU6	2,000,000.00	2.00	2,000,000.00	0.86	4,111.11	9,020.00	Moodys-Aaa	0.4
FHLB 2 9/9/2022		9/11/2017	2,019,022.00	100.45	2,008,900.00	0.64%	Moodys-Aaa	162
313380GJ0	2,000,000.00	1.80	2,001,689.45	0.98	2,444.44	7,210.55	S&P-AA+	0.44
FHLB 2.125 12/11/2026		12/13/2021	1,045,702.00	98.23	982,340.00	0.33%	Moodys-Aaa	1716
3130A9YY1	1,000,000.00	1.18	1,042,995.96	2.53	6,493.06	-60,655.96	S&P-AA+	4.46
FHLB 2.125 6/10/2022		6/9/2017	2,026,160.00	100.31	2,006,220.00	0.64%	Moodys-Aaa	71
313379Q69	2,000,000.00	1.85	2,001,016.62	0.50	13,104.17	5,203.38	S&P-AA+	0.19
FHLB 2.125 6/10/2022		6/12/2017	2,029,400.00	100.31	2,006,220.00	0.64%	Moodys-Aaa	71
313379Q69	2,000,000.00	1.82	2,001,144.41	0.50	13,104.17	5,075.59	S&P-AA+	0.19
FHLB 2.7 8/28/2023		1/28/2019	2,000,878.00	100.93	2,018,680.00	0.64%	S&P-AA+	515
3130AFRW9	2,000,000.00	2.69	2,000,270.28	2.03	4,950.00	18,409.72	Moodys-Aaa	1.4
FHLB 2.75 12/13/2024		12/13/2019	1,049,145.00	100.86	1,008,610.00	0.33%	Moodys-Aaa	988
3130A3GE8	1,000,000.00	1.72	1,026,576.50	2.42	8,250.00	-17,966.50	S&P-AA+	2.6
FHLB 2.75 3/10/2023		3/12/2018	1,000,000.00	100.94	1,009,410.00	0.32%	S&P-AAA	344
3130ADRG9	1,000,000.00	2.75	1,000,000.00	1.74	1,604.17	9,410.00	Moodys-Aaa	0.93
FHLB 2.85 5/8/2023		5/10/2018	1,000,461.00	101.11	1,011,070.00	0.32%	Moodys-Aaa	403
3130AEAJ9	1,000,000.00	2.84	1,000,101.85	1.83	11,320.83	10,968.15	S&P-AA+	1.08



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 3/31/2022

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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FHLB 2.875 6/14/2024		6/14/2019	1,032,274.00	101.01	1,010,120.00	0.32%	S&P-AA+	806
3130A1XJ2	1,000,000.00	2.19	1,014,238.01	2.40	8,545.14	-4,118.01	Moody's-Aaa	2.13
FHLB 2.875 6/14/2024		9/16/2019	1,053,793.00	101.01	1,010,120.00	0.33%	S&P-AA+	806
3130A1XJ2	1,000,000.00	1.69	1,025,018.56	2.40	8,545.14	-14,898.56	Moody's-Aaa	2.13
FHLB 2.875 9/13/2024		11/13/2019	1,049,530.00	101.05	1,010,530.00	0.33%	Moody's-Aaa	897
3130A2UW4	1,000,000.00	1.80	1,025,157.65	2.43	1,437.50	-14,627.65	S&P-AA+	2.38
FHLB 3.25 6/9/2023		12/31/2018	1,021,607.00	101.46	1,014,640.00	0.32%	S&P-AA+	435
313383QR5	1,000,000.00	2.73	1,005,798.30	2.00	10,111.11	8,841.70	Moody's-Aaa	1.17
FHLB 3.375 9/8/2023		12/21/2018	2,052,178.00	101.85	2,036,980.00	0.65%	Moody's-Aaa	526
313383YJ4	2,000,000.00	2.78	2,015,938.23	2.06	4,312.50	21,041.77	S&P-AA+	1.41
FHLMC 0.375 7/21/2025		7/23/2020	1,992,500.00	93.36	1,867,160.00	0.64%	NR	1208
3137EAEU9	2,000,000.00	0.45	1,995,032.89	2.48	1,458.33	-127,872.89	NR	3.29
FHLMC 0.375 9/23/2025		10/1/2020	998,769.00	92.94	929,360.00	0.32%	S&P-AA+	1272
3137EAEX3	1,000,000.00	0.40	999,138.71	2.51	83.33	-69,778.71	Fitch-AAA	3.46
FHLMC 0.375 9/23/2025		1/26/2021	1,997,692.00	92.94	1,858,720.00	0.64%	S&P-AA+	1272
3137EAEX3	2,000,000.00	0.40	1,998,274.09	2.51	166.67	-139,554.09	Fitch-AAA	3.46
FHLMC 0.5 10/15/2025-21		10/15/2020	1,000,000.00	92.98	929,760.00	0.32%	NR	1294
3134GWYX8	1,000,000.00	0.50	1,000,000.00	2.59	2,305.56	-70,240.00	NR	3.5
FHLMC 2 5/17/2022-18		5/17/2017	2,000,000.00	100.14	2,002,880.00	0.64%	NR	47
3134GBKP6	2,000,000.00	2.00	2,000,000.00	0.87	14,888.89	2,880.00	NR	0.13
FHLMC 2 7/27/2022-18		7/27/2017	1,994,500.00	100.38	2,007,680.00	0.64%	S&P-AA+	118
3134GBWQ1	2,000,000.00	2.06	1,999,644.58	0.80	7,111.11	8,035.42	Moody's-Aaa	0.32
FHLMC 2.75 6/19/2023		7/6/2018	996,769.00	100.96	1,009,570.00	0.32%	S&P-AA+	445
3137EAEN5	1,000,000.00	2.82	999,205.20	1.95	7,791.67	10,364.80	Moody's-Aaa	1.2



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FNMA 0.375 8/25/2025		10/2/2020	1,997,040.00	93.18	1,863,680.00	0.64%	S&P-AA+	1243
3135G05X7	2,000,000.00	0.41	1,997,942.24	2.48	750.00	-134,262.24	Moody's-Aaa	3.38
FNMA 0.5 11/7/2025		11/12/2020	998,030.00	93.23	932,270.00	0.32%	S&P-AA+	1317
3135G06G3	1,000,000.00	0.54	998,575.24	2.48	2,000.00	-66,305.24	NR	3.56
FNMA 0.5 11/7/2025		1/26/2021	1,004,255.00	93.23	932,270.00	0.32%	S&P-AA+	1317
3135G06G3	1,000,000.00	0.41	1,003,209.53	2.48	2,000.00	-70,939.53	NR	3.56
FNMA 0.5 6/17/2025		10/2/2020	2,009,318.00	93.84	1,876,720.00	0.64%	Moody's-Aaa	1174
3135G04Z3	2,000,000.00	0.40	2,006,363.78	2.51	2,888.89	-129,643.78	S&P-AA+	3.18
FNMA 0.5 8/18/2025-22		8/18/2020	1,000,000.00	93.59	935,910.00	0.32%	S&P-AA+	1236
3136G4H71	1,000,000.00	0.50	1,000,000.00	2.49	597.22	-64,090.00	NR	3.35
FNMA 0.57 11/17/2025-22		11/17/2020	1,000,000.00	94.00	939,960.00	0.32%	NR	231
3135GA3X7	1,000,000.00	0.57	1,000,000.00	2.31	2,121.67	-60,040.00	NR	3.59
FNMA 0.6 11/25/2025-22		11/25/2020	1,000,000.00	93.60	935,970.00	0.32%	NR	239
3135GA3Z2	1,000,000.00	0.60	1,000,000.00	2.44	2,100.00	-64,030.00	NR	3.61
FNMA 0.625 8/19/2025-22		8/19/2020	1,000,000.00	93.94	939,440.00	0.32%	NR	141
3136G4R47	1,000,000.00	0.63	1,000,000.00	2.50	729.17	-60,560.00	NR	3.35
FNMA 1.625 1/7/2025		1/17/2020	999,523.62	97.73	977,310.00	0.32%	S&P-AAA	1013
3135G0X24	1,000,000.00	1.64	999,734.41	2.48	3,791.67	-22,424.41	Moody's-Aaa	2.71
FNMA 1.625 10/15/2024		10/22/2019	998,095.00	98.07	980,700.00	0.32%	S&P-AA+	929
3135G0W66	1,000,000.00	1.67	999,027.61	2.41	7,493.06	-18,327.61	Fitch-AAA	2.48
FNMA 1.75 7/2/2024		7/12/2019	993,240.00	98.70	987,020.00	0.32%	S&P-AA+	824
3135G0V75	1,000,000.00	1.89	996,934.38	2.34	4,326.39	-9,914.38	Moody's-Aaa	2.21
FNMA 1.75 7/2/2024		7/19/2019	994,820.00	98.70	987,020.00	0.32%	S&P-AA+	824
3135G0V75	1,000,000.00	1.86	997,641.81	2.34	4,326.39	-10,621.81	Moody's-Aaa	2.21



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FNMA 1.875 9/24/2026		9/27/2021	1,044,990.00	97.49	974,850.00	0.33%	Moodys-Aaa	1638
3135G0Q22	1,000,000.00	0.95	1,040,424.37	2.47	364.58	-65,574.37	S&P-AA+	4.31
FNMA 2 10/5/2022		10/24/2017	997,653.74	100.43	1,004,320.00	0.32%	Moodys-Aaa	188
3135G0T78	1,000,000.00	2.05	999,755.90	1.15	9,777.78	4,564.10	S&P-AAA	0.51
FNMA 2 10/5/2022		10/27/2017	1,990,200.00	100.43	2,008,640.00	0.64%	Moodys-Aaa	188
3135G0T78	2,000,000.00	2.11	1,998,978.71	1.15	19,555.56	9,661.29	S&P-AAA	0.51
FNMA 2.125 10/30/2023		11/7/2019	1,017,450.00	100.00	999,950.00	0.32%	Moodys-Aaa	578
3136G0X97	1,000,000.00	1.67	1,006,941.57	2.13	8,854.17	-6,991.57	S&P-AA+	1.55
FNMA 2.125 4/24/2026		4/26/2021	2,126,960.00	98.66	1,973,140.00	0.67%	S&P-AA+	1485
3135G0K36	2,000,000.00	0.83	2,103,363.82	2.47	18,534.72	-130,223.82	Moodys-Aaa	3.88
FNMA 2.875 9/12/2023		4/4/2019	1,022,900.00	101.07	1,010,660.00	0.32%	S&P-AA+	530
3135G0U43	1,000,000.00	2.33	1,007,482.74	2.12	1,517.36	3,177.26	Moodys-Aaa	1.43
Sub Total US Agency Bonds >> 0% Limit	112,500,000.00	1.51	112,872,272.20	2.09	420,930.58	-3,307,357.20		2.61
US Treasury Bonds >> 0% Limit								
T-Bond 0.125 6/30/2023		3/10/2022	1,968,437.50	97.79	1,955,780.00	0.63%	S&P-AAA	456
91282CCK5	2,000,000.00	1.35	1,969,827.04	1.92	621.55	-14,047.04	Moodys-Aaa	1.25
T-Bond 0.125 7/31/2022		2/4/2022	2,995,898.44	99.78	2,993,430.00	0.96%	S&P-AAA	122
91282CAC5	3,000,000.00	0.41	2,997,172.94	0.78	611.19	-3,742.94	Moodys-Aaa	0.34
T-Bond 0.125 7/31/2023		2/4/2022	2,960,390.63	97.52	2,925,690.00	0.95%	S&P-AAA	487
91282CCN9	3,000,000.00	1.02	2,964,410.03	2.01	611.19	-38,720.03	Moodys-Aaa	1.34
T-Bond 0.125 8/31/2023		2/4/2022	2,956,875.00	97.34	2,920,080.00	0.95%	S&P-AAA	518
91282CCU3	3,000,000.00	0.83	2,961,014.40	2.03	321.13	-40,934.40	Moodys-Aaa	1.42
T-Bond 0.25 9/30/2023		2/4/2022	2,959,570.31	97.27	2,918,190.00	0.95%	S&P-AAA	548
91282CDA6	3,000,000.00	1.08	2,963,257.93	2.11	0.00	-45,067.93	Moodys-Aaa	1.5



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 3/31/2022

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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
T-Bond 0.25 9/30/2023		3/10/2022	1,962,578.13	97.27	1,945,460.00	0.63%	S&P-AAA	548
91282CDA6	2,000,000.00	1.47	1,963,959.25	2.11	0.00	-18,499.25	Moodys-Aaa	1.5
T-Bond 0.375 4/15/2024		3/22/2022	964,921.88	96.12	961,210.00	0.31%	S&P-AAA	746
91282CBV2	1,000,000.00	2.12	965,340.03	2.33	1,720.47	-4,130.03	Moodys-Aaa	2.03
T-Bond 0.375 7/15/2024		3/22/2022	959,453.13	95.52	955,200.00	0.31%	S&P-AAA	837
91282CCL3	1,000,000.00	2.18	959,884.48	2.40	776.93	-4,684.48	Moodys-Aaa	2.28
T-Bond 0.375 7/15/2024		3/23/2022	958,437.50	95.52	955,200.00	0.31%	S&P-AAA	837
91282CCL3	1,000,000.00	2.23	958,830.99	2.40	776.93	-3,630.99	Moodys-Aaa	2.28
T-Bond 0.375 8/15/2024		3/22/2022	957,695.31	95.31	953,050.00	0.31%	S&P-AAA	868
91282CCT6	1,000,000.00	2.19	958,129.45	2.42	455.80	-5,079.45	Moodys-Aaa	2.37
T-Bond 0.375 8/15/2024		3/23/2022	957,226.56	95.31	953,050.00	0.31%	S&P-AAA	868
91282CCT6	1,000,000.00	2.21	957,617.18	2.42	455.80	-4,567.18	Moodys-Aaa	2.37
T-Bond 0.375 9/15/2024		3/22/2022	955,625.00	95.09	950,900.00	0.31%	S&P-AAA	899
91282CCX7	1,000,000.00	2.22	956,064.84	2.45	163.04	-5,164.84	Moodys-Aaa	2.45
T-Bond 0.375 9/15/2024		3/23/2022	955,937.50	95.09	950,900.00	0.31%	S&P-AAA	899
91282CCX7	1,000,000.00	2.21	956,326.14	2.45	163.04	-5,426.14	Moodys-Aaa	2.45
T-Bond 0.5 2/28/2026		3/1/2021	994,531.25	92.56	925,590.00	0.32%	NR	1430
91282CBQ3	1,000,000.00	0.61	995,714.90	2.51	421.20	-70,124.90	NR	3.88
T-Bond 0.5 2/28/2026		3/23/2021	1,967,120.00	92.56	1,851,180.00	0.63%	NR	1430
91282CBQ3	2,000,000.00	0.84	1,973,922.13	2.51	842.39	-122,742.13	NR	3.88
T-Bond 0.625 7/31/2026		8/2/2021	1,991,562.50	92.40	1,847,960.00	0.64%	S&P-AAA	1583
91282CCP4	2,000,000.00	0.71	1,992,677.32	2.49	2,083.33	-144,717.32	Moodys-Aaa	4.27
T-Bond 0.75 4/30/2026		4/30/2021	1,992,031.25	93.25	1,865,080.00	0.64%	S&P-AAA	1491
91282CBW0	2,000,000.00	0.83	1,993,493.21	2.50	6,256.91	-128,413.21	Moodys-Aaa	4.01



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 3/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
T-Bond 0.75 5/31/2026		6/1/2021	1,996,875.00	93.12	1,862,340.00	0.64%	S&P-AAA	1522
91282CCF6	2,000,000.00	0.78	1,997,393.84	2.50	4,986.26	-135,053.84	Moodys-Aaa	4.1
T-Bond 0.75 8/31/2026		8/31/2021	1,996,875.00	92.81	1,856,260.00	0.64%	S&P-AAA	1614
91282CCW9	2,000,000.00	0.78	1,997,237.81	2.48	1,263.59	-140,977.81	Moodys-Aaa	4.35
T-Bond 0.875 9/30/2026		9/30/2021	996,093.75	93.20	932,030.00	0.32%	S&P-AAA	1644
91282CCZ2	1,000,000.00	0.96	996,483.09	2.48	0.00	-64,453.09	Moodys-Aaa	4.42
T-Bond 1.125 10/31/2026		11/1/2021	1,992,734.38	94.18	1,883,680.00	0.64%	S&P-AAA	1675
91282CDG3	2,000,000.00	1.20	1,993,331.55	2.48	9,375.00	-109,651.55	Moodys-Aaa	4.45
T-Bond 1.25 11/30/2026		11/30/2021	1,001,396.71	94.74	947,420.00	0.32%	S&P-AAA	1705
91282CDK4	1,000,000.00	1.22	1,001,304.16	2.45	4,155.22	-53,884.16	Moodys-Aaa	4.53
T-Bond 1.625 8/31/2022		2/4/2022	3,019,101.56	100.29	3,008,670.00	0.97%	S&P-AAA	153
9128282S8	3,000,000.00	0.51	3,014,050.67	0.94	4,174.72	-5,380.67	Moodys-Aaa	0.42
T-Bond 1.875 9/30/2022		2/4/2022	3,026,132.81	100.41	3,012,420.00	0.97%	S&P-AAA	183
9128282W9	3,000,000.00	0.53	3,020,093.72	1.04	0.00	-7,673.72	Moodys-Aaa	0.5
T-Bond 2.375 1/31/2023		2/2/2018	993,281.25	100.71	1,007,070.00	0.32%	S&P-AAA	306
9128283U2	1,000,000.00	2.52	998,872.84	1.52	3,870.86	8,197.16	Moodys-Aaa	0.83
T-Bond 2.5 8/15/2023		12/28/2018	1,995,312.50	100.62	2,012,420.00	0.64%	S&P-AAA	502
912828VS6	2,000,000.00	2.55	1,998,608.44	2.04	6,077.35	13,811.56	Moodys-Aaa	1.36
			46,476,094.85		45,350,260.00	14.93%		823
Sub Total US Treasury Bonds >> 0% Limit	47,000,000.00	1.16	46,505,018.38	2.01	50,183.90	-1,154,758.38		2.23
			312,761,407.74		306,172,982.05	100.00%		621
TOTAL PORTFOLIO	312,104,437.03	1.09	312,272,273.37	1.54	766,408.15	-6,099,291.32		1.75