



County of Nevada ~  
Office of the Treasurer & Tax Collector

Tina M. Vernon  
Treasurer & Tax Collector

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May 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 April 30, 2022.

**Portfolio Review for Month Ending April 30, 2022**

**Portfolio Composition** (includes liquid assets)

Market Value of Assets Held	\$362,776,355.65
Book Value of Assets Held	\$371,022,805.96
Unamortized Premiums or discounts **	\$73,060.80
General Ledger Book Value	\$371,095,866.76
Cash at Month End	\$4,500,044.39
Assets Maturing Within 90 days (includes cash)	42.30 %
Weighted Average Maturity	563 days

**Return of Assets**

Total Earnings Month Ended	\$ 214,009.19
Total Earnings Fiscal YTD	\$2,707,995.16
Yield to Maturity @ Cost (includes liquid assets)	1.07 %
Yield to Maturity @ Cost (without liquid assets)	1.55%

The Treasury has received **\$92,826,845.86** in receipts and has paid approved expenditures of **\$33,988,799.50** for a net **increase** of **\$58,838,046.36** for the month of April 2022. Of these funds, the average percent invested for the month of April is **96.90%**. 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](http://www.mynevadacounty.com/nc/ttc)

**Apportioned Interest Information**

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

## **NEVADA COUNTY TREASURER PORTFOLIO REPORTS**

The following reports reflect the Nevada County Treasurer's Investment Pool Portfolio for the period ending April 30, 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**

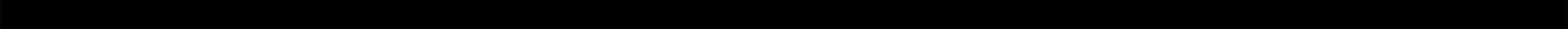
- All transactions occurring for the month of report.

### **Portfolio Holdings by Asset Class - Detail Report**

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



**Nevada County**  
**Portfolio Holdings by Asset Class - Summary**  
**April 30, 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%	20,271,000.00	19,408,619.99	20,271,000.00	5.46	1.55	1,050
Corporate Notes >> 30% Limit	20,500,000.00	20,101,955.00	20,741,753.20	5.59	2.17	931
Liquid Assets >> 0%	139,430,193.11	139,430,193.11	139,430,193.11	37.58	0.26	1
Municipal Bonds >> 0% Limit	22,010,000.00	21,255,326.90	22,023,600.36	5.94	1.63	732
US Agency Bonds >> 0% Limit	119,985,000.00	115,563,390.65	120,017,892.32	32.35	1.57	953
US Treasury Bonds >> 0% Limit	49,000,000.00	47,016,870.00	48,538,366.97	13.08	1.20	779
<b>Total / Average</b>	<b>371,196,193.11</b>	<b>362,776,355.65</b>	<b>371,022,805.96</b>	<b>100.00</b>	<b>1.07</b>	<b>563</b>



*Tina M. Vernon*

05/06/2022

Tina M. Vernon, Treasurer

Date



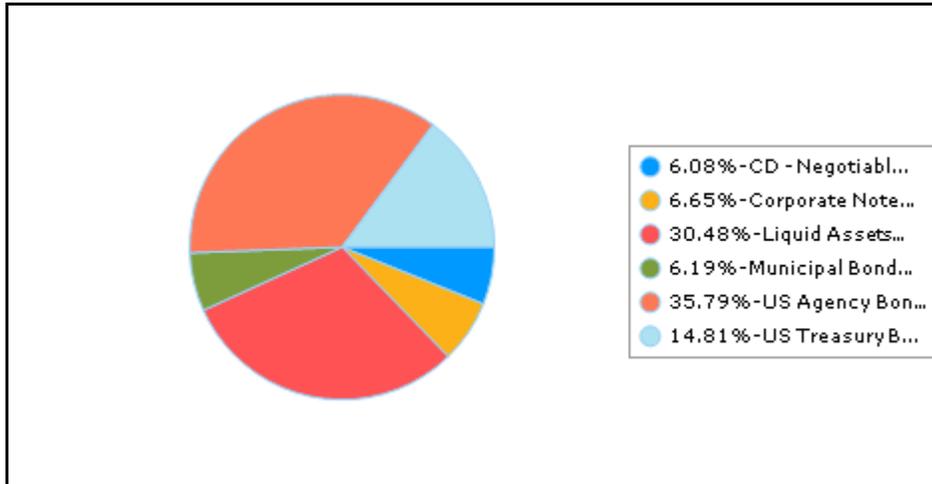
## Nevada County Distribution by Asset Class - Market Value All Portfolios

Begin Date: 3/31/2022, End Date: 4/30/2022

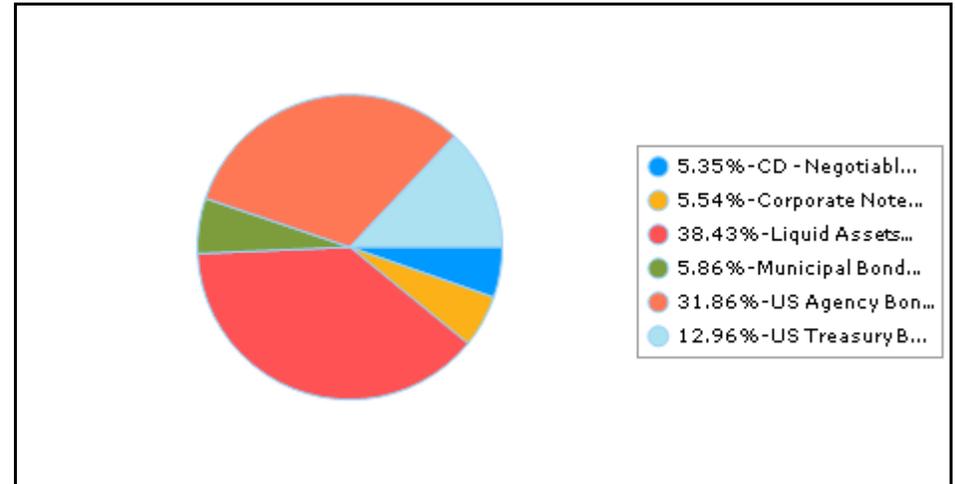
### Asset Class Allocation

Asset Class	Market Value 3/31/2022	% of Portfolio 3/31/2022	Market Value 4/30/2022	% of Portfolio 4/30/2022
CD - Negotiable >> 30%	18,623,821.42	6.08	19,408,619.99	5.35
Corporate Notes >> 30% Limit	20,368,885.00	6.65	20,101,955.00	5.54
Liquid Assets >> 0%	93,308,437.03	30.48	139,430,193.11	38.43
Municipal Bonds >> 0% Limit	18,956,663.60	6.19	21,255,326.90	5.86
US Agency Bonds >> 0% Limit	109,564,915.00	35.79	115,563,390.65	31.86
US Treasury Bonds >> 0% Limit	45,350,260.00	14.81	47,016,870.00	12.96
<b>Total / Average</b>	<b>306,172,982.05</b>	<b>100.00</b>	<b>362,776,355.65</b>	<b>100.00</b>

**Portfolio Holdings as of 3/31/2022**



**Portfolio Holdings as of 4/30/2022**





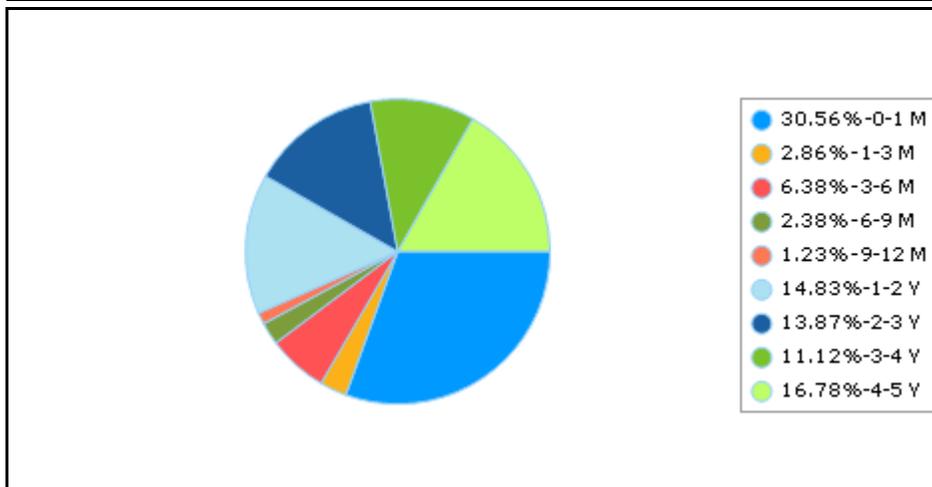
## Nevada County Distribution by Maturity Range - Market Value All Portfolios

Begin Date: 3/31/2022, End Date: 4/30/2022

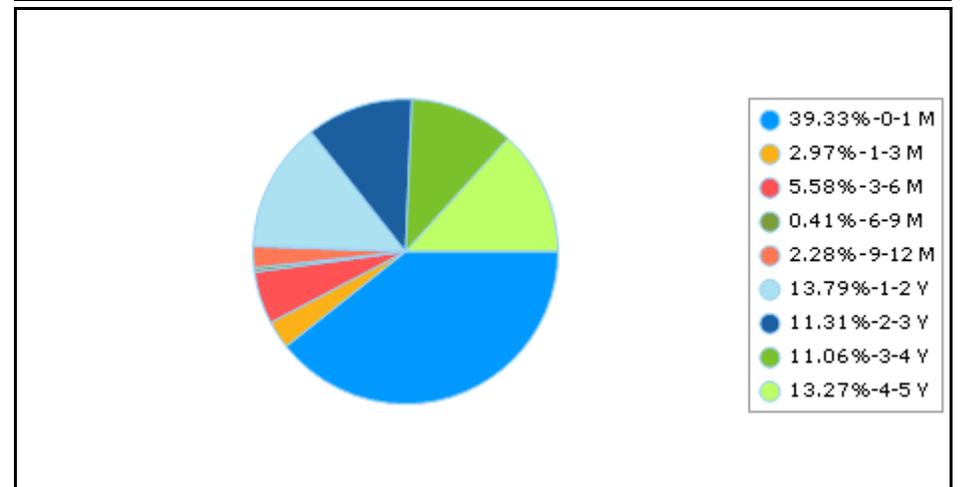
### Maturity Range Allocation

Maturity Range	Market Value 3/31/2022	% of Portfolio 3/31/2022	Market Value 4/30/2022	% of Portfolio 4/30/2022
0-1 Month	93,553,581.58	30.56	142,676,325.41	39.33
1-3 Months	8,755,500.25	2.86	10,757,571.45	2.97
3-6 Months	19,521,757.30	6.38	20,255,689.20	5.58
6-9 Months	7,277,792.40	2.38	1,497,631.80	0.41
9-12 Months	3,769,567.60	1.23	8,266,001.65	2.28
1-2 Years	45,414,388.85	14.83	50,031,712.65	13.79
2-3 Years	42,451,262.07	13.87	41,024,536.75	11.31
3-4 Years	34,061,364.35	11.12	40,113,419.91	11.06
4-5 Years	51,367,767.65	16.78	48,153,466.83	13.27
<b>Total / Average</b>	<b>306,172,982.05</b>	<b>100.00</b>	<b>362,776,355.65</b>	<b>100.00</b>

**Portfolio Holdings as of 3/31/2022**



**Portfolio Holdings as of 4/30/2022**



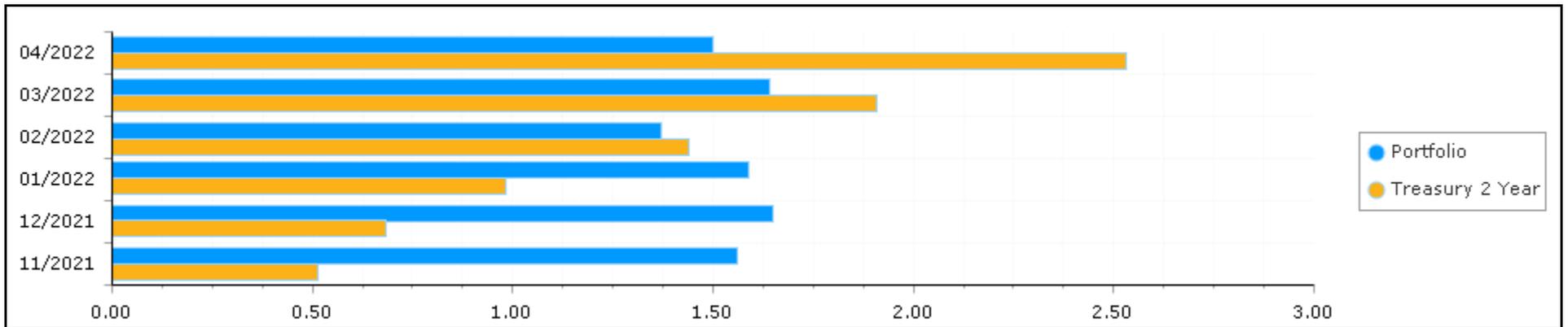


## Nevada County Total Rate of Return - Book Value by Month Nevada County - Fixed Income

Begin Date: 11/30/2021, End Date: 4/30/2022

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
11/30/2021	179,679,354.95	234,213.63	0.00	234,213.63	181,303,881.70	0.13	1.56	0.51
12/31/2021	184,716,994.23	254,182.06	0.00	254,182.06	185,921,267.61	0.14	1.65	0.68
1/31/2022	189,040,443.77	244,341.84	31.81	244,373.65	186,275,854.96	0.13	1.59	0.98
2/28/2022	186,720,467.91	231,443.81	0.00	231,443.81	204,366,309.37	0.11	1.37	1.44
3/31/2022	209,643,856.31	287,520.61	0.00	287,520.61	212,475,241.95	0.14	1.64	1.91
4/30/2022	219,692,317.57	279,012.75	0.00	279,012.75	224,800,389.52	0.12	1.50	2.53
<b>Total/Average</b>	<b>179,679,354.95</b>	<b>1,530,714.70</b>	<b>31.81</b>	<b>1,530,746.51</b>	<b>199,105,580.06</b>	<b>0.77</b>	<b>1.54</b>	<b>1.34</b>

### Annualized TRR-BV





## Nevada County Transaction Summary by Action All Portfolios

Begin Date: 3/31/2022, End Date: 4/30/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
<b>Buy Transactions</b>									
Buy	4/5/2022	3133ENTS9	1,000,000.00	FFCB 2.6 4/5/2027	100.00	1,000,000.00	0.00	2.60	1,000,000.00
Buy	4/8/2022	3130AK5E2	1,485,000.00	FHLB 0.375 9/4/2025	92.46	1,373,060.70	525.94	2.71	1,373,586.64
Buy	4/8/2022	3137EAEX3	2,000,000.00	FHLMC 0.375 9/23/2025	92.25	1,844,940.00	312.50	2.74	1,845,252.50
Buy	4/8/2022	3135GOV75	1,000,000.00	FNMA 1.75 7/2/2024	98.32	983,210.00	4,666.67	2.53	987,876.67
Buy	4/13/2022	06740KPK7	245,000.00	Barclays Bank 2.65 4/13/2027	100.00	245,000.00	0.00	2.65	245,000.00
Buy	4/14/2022	20033A3A2	245,000.00	Comenity Capital Bank 2.65 4/14/2027	100.00	245,000.00	0.00	2.65	245,000.00
Buy	4/19/2022	3137EAEV7	2,000,000.00	FHLMC 0.25 8/24/2023	97.50	1,949,900.00	763.89	2.15	1,950,663.89
Buy	4/19/2022	912828Y61	2,000,000.00	T-Bond 2.75 7/31/2023	100.86	2,017,180.00	11,850.83	2.07	2,029,030.83
Buy	4/22/2022	501798SE3	246,000.00	LCA Bank Corporation 2.55 4/22/2027	100.00	246,000.00	0.00	2.55	246,000.00
Buy	4/22/2022	52168UHZ8	245,000.00	Leader Bank NA 2.65 4/22/2027	100.00	245,000.00	0.00	2.65	245,000.00
Buy	4/27/2022	13017HAK2	1,000,000.00	CA Earthquake Authority 1.477 7/1/2023	98.91	989,100.00	4,759.22	2.42	993,859.22
Buy	4/28/2022	79727LBQ1	1,500,000.00	City of Sa Diego CA 1.267 4/15/2023	98.93	1,483,890.00	686.29	2.40	1,484,576.29
Buy	4/29/2022	20056QUW1	249,000.00	Commerce Bank 2.45 4/29/2027	100.00	249,000.00	0.00	2.45	249,000.00
<b>Subtotal</b>			<b>13,215,000.00</b>			<b>12,871,280.70</b>	<b>23,565.34</b>		<b>12,894,846.04</b>
Deposit	4/1/2022	MM7323	2,673.80	Bank of the West MM	100.00	2,673.80	0.00	0.00	2,673.80
Deposit	4/1/2022	CAMP	369.80	CAMP LGIP	100.00	369.80	0.00	0.00	369.80
Deposit	4/1/2022	TRIDISTRICT	45.05	Tri Counties Bank - District Cash	100.00	45.05	0.00	0.00	45.05
Deposit	4/1/2022	BOWDIST	0.66	Bank of the West - District Cash	100.00	0.66	0.00	0.00	0.66
Deposit	4/2/2022	DREYFUSMM	639.22	BOW MM	100.00	639.22	0.00	0.00	639.22
Deposit	4/15/2022	LAIF	38,743.03	LAIF California LGIP-Quarterly	100.00	38,743.03	0.00	0.00	38,743.03
Deposit	4/29/2022	BOWCCO	292,304.59	Bank of the West - Credit Card Other Cash	100.00	292,304.59	0.00	0.00	292,304.59
Deposit	4/29/2022	CAMP	25,000,000.00	CAMP LGIP	100.00	25,000,000.00	0.00	0.00	25,000,000.00
Deposit	4/29/2022	LAIF	35,000,000.00	LAIF California LGIP-Quarterly	100.00	35,000,000.00	0.00	0.00	35,000,000.00
Deposit	4/29/2022	TCCC	132,328.12	Bank of the West - Tax Credit Card Cash	100.00	132,328.12	0.00	0.00	132,328.12
Deposit	4/29/2022	TRIDISTRICT	35,336.67	Tri Counties Bank - District Cash	100.00	35,336.67	0.00	0.00	35,336.67
Deposit	4/29/2022	BOWDIST	133,720.44	Bank of the West - District Cash	100.00	133,720.44	0.00	0.00	133,720.44
<b>Subtotal</b>			<b>60,636,161.38</b>			<b>60,636,161.38</b>	<b>0.00</b>		<b>60,636,161.38</b>



## Nevada County Transaction Summary by Action All Portfolios

Begin Date: 3/31/2022, End Date: 4/30/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
<b>Total Buy Transactions</b>			<b>73,851,161.38</b>			<b>73,507,442.08</b>	<b>23,565.34</b>		<b>73,531,007.42</b>
<b>Interest/Dividends</b>									
Interest	4/1/2022	538036PH1	0.00	Live Oak Banking Company 0.9 4/1/2026		0.00	187.27	0.00	187.27
Interest	4/1/2022	MM7323	0.00	Bank of the West MM		0.00	2,673.80	0.00	2,673.80
Interest	4/1/2022	59013KMJ2	0.00	Merrick Bank 0.45 2/2/2026		0.00	93.64	0.00	93.64
Interest	4/1/2022	797400LB2	0.00	San Diego County Regional 1.926 4/1/2024		0.00	9,630.00	0.00	9,630.00
Interest	4/1/2022	CAMP	0.00	CAMP LGIP		0.00	369.80	0.00	369.80
Interest	4/1/2022	13063DDG0	0.00	State of CA General Obligation 2.25 10/1/2023		0.00	22,500.00	0.00	22,500.00
Interest	4/1/2022	70962LAE2	0.00	Pentagon Fed CU 0.85 9/1/2026		0.00	176.87	0.00	176.87
Interest	4/1/2022	TRIDISTRICT	0.00	Tri Counties Bank - District Cash		0.00	45.05	0.00	45.05
Interest	4/1/2022	BOWDIST	0.00	Bank of the West - District Cash		0.00	0.66	0.00	0.66
Interest	4/1/2022	39573LAY4	0.00	Greenstate Credit Union 0.7 3/12/2026		0.00	148.63	0.00	148.63
Interest	4/2/2022	DREYFUSMM	0.00	BOW MM		0.00	639.22	0.00	639.22
Interest	4/4/2022	228212AQ9	0.00	Crown Bank NA 0.4 9/4/2025		0.00	83.23	0.00	83.23
Interest	4/5/2022	88241TKC3	0.00	Texas Exchange Bank 0.45 4/30/2025		0.00	93.64	0.00	93.64
Interest	4/5/2022	3133EKGD2	0.00	FFCB 2.3 4/5/2024		0.00	11,500.00	0.00	11,500.00
Interest	4/5/2022	3135G0T78	0.00	FNMA 2 10/5/2022		0.00	30,000.00	0.00	30,000.00
Interest	4/6/2022	301074EX4	0.00	Exchange Bank 0.6 8/6/2026		0.00	126.89	0.00	126.89
Interest	4/7/2022	89236TGL3	0.00	Toyota Motor Credit Corp 2 10/7/2024-24		0.00	5,000.00	0.00	5,000.00
Interest	4/7/2022	27004PBD4	0.00	Eaglemark Savings Bank 0.7 4/7/2026		0.00	869.11	0.00	869.11
Interest	4/11/2022	91139LAB2	0.00	United Roosevelt Savings 1.9 3/11/2027		0.00	395.36	0.00	395.36
Interest	4/11/2022	17312QJ26	0.00	CITIBANK NA 2.9 4/11/2023		0.00	3,542.77	0.00	3,542.77
Interest	4/13/2022	90348JCW8	0.00	UBS Bank Usa 3.25 6/13/2023		0.00	676.27	0.00	676.27
Interest	4/13/2022	62847HAR0	0.00	MutualOne Bank 2.1 4/13/2022		0.00	2,565.45	0.00	2,565.45
Interest	4/14/2022	634116DC8	0.00	National Bank of NY City 0.6 10/14/2026		0.00	744.95	0.00	744.95
Interest	4/14/2022	15347EAK5	0.00	Central Federal Savings 1.6 2/14/2025		0.00	332.93	0.00	332.93
Interest	4/15/2022	91282CBV2	0.00	T-Bond 0.375 4/15/2024		0.00	1,875.00	0.00	1,875.00
Interest	4/15/2022	3134GWYX8	0.00	FHLMC 0.5 10/15/2025-21		0.00	2,500.00	0.00	2,500.00



## Nevada County Transaction Summary by Action All Portfolios

Begin Date: 3/31/2022, End Date: 4/30/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	4/15/2022	909557JL5	0.00	United Bankers Bank 0.7 10/15/2026		0.00	145.66	0.00	145.66
Interest	4/15/2022	LAIF	0.00	LAIF California LGIP-Quarterly		0.00	38,743.03	0.00	38,743.03
Interest	4/15/2022	3135G0W66	0.00	FNMA 1.625 10/15/2024		0.00	8,125.00	0.00	8,125.00
Interest	4/16/2022	3133EK3B0	0.00	FFCB 1.5 10/16/2024		0.00	7,500.00	0.00	7,500.00
Interest	4/20/2022	59013KCN4	0.00	Merrick Bank 1.9 8/20/2024		0.00	395.36	0.00	395.36
Interest	4/20/2022	061785EK3	0.00	Bank of Deerfield 1.65 11/20/2024		0.00	343.34	0.00	343.34
Interest	4/20/2022	723451CB4	0.00	Pinnacle Bank 0.7 10/20/2026		0.00	499.13	0.00	499.13
Interest	4/22/2022	89235MKY6	0.00	Toyota Financial SGS 0.9 4/22/2026		0.00	1,099.48	0.00	1,099.48
Interest	4/22/2022	31033AAF0	0.00	Farmers State Bank 0.65 10/22/2026		0.00	137.46	0.00	137.46
Interest	4/22/2022	3133EMEF5	0.00	FFCB 0.5 10/22/2026		0.00	5,000.00	0.00	5,000.00
Interest	4/24/2022	06406RAL1	0.00	Bank of NY Mellon Corp 2.1 10/24/2024		0.00	10,500.00	0.00	10,500.00
Interest	4/24/2022	3135G0K36	0.00	FNMA 2.125 4/24/2026		0.00	21,250.00	0.00	21,250.00
Interest	4/26/2022	203522AW7	0.00	Community Bank 0.4 8/26/2025		0.00	83.23	0.00	83.23
Interest	4/27/2022	3133ENCJ7	0.00	FFCB 1.16 10/27/2026		0.00	5,800.00	0.00	5,800.00
Interest	4/27/2022	79772FAF3	0.00	San Francisco Credit Union 1.1 3/27/2025		0.00	228.89	0.00	228.89
Interest	4/27/2022	17286TAG0	0.00	Citadel Federal Credit Union 1.65 2/27/2025		0.00	343.34	0.00	343.34
Interest	4/27/2022	366526BA8	0.00	Garrett State Bank 1.25 1/27/2027		0.00	260.10	0.00	260.10
Interest	4/27/2022	949763XY7	0.00	Wells Fargo Bank NA 3 2/27/2024		0.00	624.25	0.00	624.25
Interest	4/27/2022	06543PCM5	0.00	Bank of the Valley 0.45 8/27/2025		0.00	93.64	0.00	93.64
Interest	4/28/2022	20786ADK8	0.00	Connectone Bank 0.7 5/28/2026		0.00	148.04	0.00	148.04
Interest	4/28/2022	06406RAG2	0.00	Bank of NY Mellon 3.5 4/28/2023		0.00	17,500.00	0.00	17,500.00
Interest	4/28/2022	06653LAP5	0.00	Bank3 0.4 8/28/2025		0.00	83.23	0.00	83.23
Interest	4/29/2022	86513LAA0	0.00	Sullivan Bank 0.75 9/29/2026		0.00	156.06	0.00	156.06
Interest	4/29/2022	56102ABH8	0.00	Malaga Bank 0.8 10/29/2026		0.00	169.18	0.00	169.18
Interest	4/30/2022	58404DLL3	0.00	Medallion Bank 0.85 8/31/2026		0.00	176.87	0.00	176.87
Interest	4/30/2022	3136G0X97	0.00	FNMA 2.125 10/30/2023		0.00	10,625.00	0.00	10,625.00
Interest	4/30/2022	91282CBW0	0.00	T-Bond 0.75 4/30/2026		0.00	7,500.00	0.00	7,500.00
Interest	4/30/2022	91282CDG3	0.00	T-Bond 1.125 10/31/2026		0.00	11,187.85	0.00	11,187.85



## Nevada County Transaction Summary by Action All Portfolios

Begin Date: 3/31/2022, End Date: 4/30/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
<b>Subtotal</b>			<b>0.00</b>			<b>0.00</b>	<b>245,488.68</b>		<b>245,488.68</b>
<b>Total Interest/Dividends</b>			<b>0.00</b>			<b>0.00</b>	<b>245,488.68</b>		<b>245,488.68</b>
<b>Sell Transactions</b>									
Matured	4/13/2022	62847HAR0	245,000.00	MutualOne Bank 2.1 4/13/2022	0.00	245,000.00	0.00	0.00	245,000.00
<b>Subtotal</b>			<b>245,000.00</b>			<b>245,000.00</b>	<b>0.00</b>		<b>245,000.00</b>
Withdraw	4/29/2022	BOFA	18,769.50	Bank of America Cash	0.00	18,769.50	0.00	0.00	18,769.50
Withdraw	4/29/2022	BOWDEMAND	5,213,831.04	Bank of the West - Demand Account Cash	0.00	5,213,831.04	0.00	0.00	5,213,831.04
Withdraw	4/29/2022	CHECKS	1,311,729.81	Checks Cash	0.00	1,311,729.81	0.00	0.00	1,311,729.81
Withdraw	4/29/2022	DREYFUSMM	7,930,196.01	BOW MM	0.00	7,930,196.01	0.00	0.00	7,930,196.01
Withdraw	4/29/2022	CASH	39,878.94	Treasury Cash Cash	0.00	39,878.94	0.00	0.00	39,878.94
<b>Subtotal</b>			<b>14,514,405.30</b>			<b>14,514,405.30</b>	<b>0.00</b>		<b>14,514,405.30</b>
<b>Total Sell Transactions</b>			<b>14,759,405.30</b>			<b>14,759,405.30</b>	<b>0.00</b>		<b>14,759,405.30</b>



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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
<b>CD - Negotiable &gt;&gt; 30%</b>								
Amerant Bank NA 1.6 2/16/2027		2/14/2022	245,000.00	93.64	229,408.20	0.07%	NR	1753
02357QAQ0	245,000.00	1.60	245,000.00	2.90	805.48	-15,591.80	NR	4.62
American Eagle Bank IL 2.1 6/30/2022		6/30/2017	245,000.00	100.26	245,629.65	0.07%	NR	61
02554BCS8	245,000.00	2.10	245,000.00	0.56	1,705.60	629.65	NR	0.17
American Express Natl Bank 2 3/9/2027		3/9/2022	245,000.00	95.33	233,560.95	0.07%	NR	1774
02589ABQ4	245,000.00	2.00	245,000.00	3.04	698.08	-11,439.05	NR	4.63
Appalachian Community Bank 3.2 6/15/2023		6/15/2018	245,000.00	101.45	248,540.25	0.07%	NR	411
03768HAE8	245,000.00	3.20	245,000.00	1.90	2,921.21	3,540.25	NR	1.1
Axiom Bank 0.6 8/20/2026		8/20/2021	245,000.00	90.38	221,438.35	0.07%	NR	1573
05464LBM2	245,000.00	0.60	245,000.00	2.99	277.89	-23,561.65	NR	4.25
Bank Hapoalim 0.45 9/15/2025		9/14/2020	245,000.00	91.92	225,196.65	0.07%	NR	1234
06251A2F6	245,000.00	0.45	245,000.00	2.99	141.97	-19,803.35	NR	3.35
Bank of Deerfield 1.65 11/20/2024		11/20/2019	245,000.00	97.02	237,703.90	0.07%	NR	935
061785EK3	245,000.00	1.65	245,000.00	2.86	110.75	-7,296.10	NR	2.5
Bank of the Valley 0.45 8/27/2025		8/27/2020	245,000.00	92.00	225,402.45	0.07%	NR	1215
06543PCM5	245,000.00	0.45	245,000.00	2.98	9.06	-19,597.55	NR	3.3
Bank3 0.4 8/28/2025		8/28/2020	245,000.00	91.84	225,000.65	0.07%	NR	1216
06653LAP5	245,000.00	0.40	245,000.00	2.98	5.37	-19,999.35	NR	3.3
Barclays Bank 2.65 4/13/2027		4/13/2022	245,000.00	98.19	240,555.70	0.07%	NR	1809
06740KPK7	245,000.00	2.65	245,000.00	3.05	302.39	-4,444.30	NR	4.67
Baycoast Bank 1.7 1/24/2025		1/24/2020	245,000.00	96.84	237,253.10	0.07%	NR	1000
072727AZ3	245,000.00	1.70	245,000.00	2.91	1,095.45	-7,746.90	NR	2.67
Beal Bank 1.4 1/27/2027		2/2/2022	245,000.00	92.83	227,433.50	0.07%	NR	1733
07371AWB5	245,000.00	1.40	245,000.00	2.88	817.56	-17,566.50	NR	4.58



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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
Beal Bank 1.9 2/17/2027		2/23/2022	245,000.00	94.95	232,634.85	0.07%	NR	1754
07371CE88	245,000.00	1.90	245,000.00	2.94	841.73	-12,365.15	NR	4.59
BMW Bank North America 0.5 12/11/2025		12/11/2020	245,000.00	91.57	224,351.40	0.07%	NR	1321
05580AYA6	245,000.00	0.50	245,000.00	2.98	469.86	-20,648.60	NR	3.58
Capital One Bank 2.35 8/9/2022		8/9/2017	245,000.00	100.47	246,158.85	0.07%	NR	101
1404204F4	245,000.00	2.35	245,000.00	0.65	1,261.92	1,158.85	NR	0.28
Cathay Bank 2.65 2/23/2023		2/23/2018	245,000.00	100.96	247,352.00	0.07%	NR	299
149159MA0	245,000.00	2.65	245,000.00	1.47	1,173.99	2,352.00	NR	0.81
Central Federal Savings 1.6 2/14/2025		2/14/2020	245,000.00	96.45	236,307.40	0.07%	NR	1021
15347EAK5	245,000.00	1.60	245,000.00	2.93	171.84	-8,692.60	NR	2.73
Citadel Federal Credit Union 1.65 2/27/2025		2/27/2020	245,000.00	96.52	236,466.65	0.07%	NR	1034
17286TAG0	245,000.00	1.65	245,000.00	2.94	33.23	-8,533.35	NR	2.76
CITIBANK NA 2.9 4/11/2023		4/11/2018	245,000.00	101.14	247,790.55	0.07%	NR	346
17312QJ26	245,000.00	2.90	245,000.00	1.68	369.85	2,790.55	NR	0.94
Comenity Capital Bank 2.65 4/14/2027		4/14/2022	245,000.00	98.18	240,533.65	0.07%	NR	1810
20033A3A2	245,000.00	2.65	245,000.00	3.05	284.60	-4,466.35	NR	4.64
Commerce Bank 2.45 4/29/2027		4/29/2022	249,000.00	100.00	249,000.00	0.07%	NR	1825
20056QUW1	249,000.00	2.45	249,000.00	2.45	16.71	0.00	NR	4.71
Community Bank 0.4 8/26/2025		8/26/2020	245,000.00	91.85	225,030.05	0.07%	NR	1214
203522AW7	245,000.00	0.40	245,000.00	2.98	10.74	-19,969.95	NR	3.3
Congressional Bank 2.1 7/24/2024		7/24/2019	245,000.00	98.56	241,474.45	0.07%	NR	816
20726ABD9	245,000.00	2.10	245,000.00	2.77	1,353.21	-3,525.55	NR	2.18
Connectone Bank 0.7 5/28/2026		5/28/2021	249,000.00	91.27	227,269.77	0.07%	NR	1489
20786ADK8	249,000.00	0.70	249,000.00	2.98	9.55	-21,730.23	NR	4.02



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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
Continental Bank 0.6 8/24/2026		8/24/2021	245,000.00	90.36	221,374.65	0.07%	NR	1577
211163MG2	245,000.00	0.60	245,000.00	3.00	261.78	-23,625.35	NR	4.26
Crown Bank NA 0.4 9/4/2025		9/4/2020	245,000.00	91.80	224,907.55	0.07%	NR	1223
228212AQ9	245,000.00	0.40	245,000.00	2.98	69.81	-20,092.45	NR	3.32
Delta National Bank and Trust 0.7 4/29/2026		5/12/2021	249,000.00	91.50	227,842.47	0.07%	NR	1460
24773RCC7	249,000.00	0.70	249,000.00	2.97	807.03	-21,157.53	NR	3.93
Discover Bank 2.3 8/9/2022		8/9/2017	245,000.00	100.46	246,124.55	0.07%	NR	101
254673AG1	245,000.00	2.30	245,000.00	0.65	1,235.07	1,124.55	NR	0.28
Eaglemark Savings Bank 0.7 4/7/2026		4/7/2021	249,000.00	91.61	228,111.39	0.07%	NR	1438
27004PBD4	249,000.00	0.70	249,000.00	2.97	109.83	-20,888.61	NR	3.89
Enerbank USA 2.15 8/7/2024		8/7/2019	245,000.00	98.62	241,626.35	0.07%	NR	830
29278TKJ8	245,000.00	2.15	245,000.00	2.78	1,183.38	-3,373.65	NR	2.22
Enterprise Bank 1.8 9/27/2024		9/27/2019	245,000.00	97.64	239,210.65	0.07%	NR	881
29367RLA2	245,000.00	1.80	245,000.00	2.82	410.79	-5,789.35	NR	2.36
Everett Co-Op Bank 1 11/3/2026		11/3/2021	245,000.00	91.58	224,373.45	0.07%	NR	1648
30002CAB4	245,000.00	1.00	245,000.00	3.01	1,194.79	-20,626.55	NR	4.39
Exchange Bank 0.6 8/6/2026		8/6/2021	249,000.00	90.43	225,180.66	0.07%	NR	1559
301074EX4	249,000.00	0.60	249,000.00	2.99	98.24	-23,819.34	NR	4.21
Farmers State Bank 0.65 10/22/2026		10/22/2021	249,000.00	90.13	224,426.19	0.07%	NR	1636
31033AAF0	249,000.00	0.65	249,000.00	3.01	35.47	-24,573.81	NR	4.41
Flagstar Bank FSB 0.6 7/22/2025		7/22/2020	245,000.00	92.72	227,156.65	0.07%	NR	1179
33847E3W5	245,000.00	0.60	245,000.00	2.98	394.68	-17,843.35	NR	3.2
Garrett State Bank 1.25 1/27/2027		1/27/2022	245,000.00	92.15	225,760.15	0.07%	NR	1733
366526BA8	245,000.00	1.25	245,000.00	3.03	25.17	-19,239.85	NR	4.6



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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
Goldman Sachs Bank 2.3 8/9/2022		8/9/2017	245,000.00	100.46	246,124.55	0.07%	NR	101
38148PMP9	245,000.00	2.30	245,000.00	0.65	1,235.07	1,124.55	NR	0.28
Greenstate Credit Union 0.7 3/12/2026		3/12/2021	250,000.00	91.72	229,287.50	0.07%	NR	1412
39573LAY4	250,000.00	0.70	250,000.00	2.97	139.04	-20,712.50	NR	3.81
Gulf Coast Federal Credit Union 2.2 8/4/2022		8/4/2017	245,000.00	100.41	246,014.30	0.07%	NR	96
40228LAA3	245,000.00	2.20	245,000.00	0.63	1,255.21	1,014.30	NR	0.27
Industrial and Commerical Bank China 0.45 2/11/202		2/11/2021	245,000.00	91.03	223,025.95	0.07%	NR	1383
45581ECE9	245,000.00	0.45	245,000.00	2.97	235.60	-21,974.05	NR	3.75
Interaudi Bank 2.75 3/28/2023		3/28/2018	245,000.00	101.02	247,494.10	0.07%	NR	332
45842PAP6	245,000.00	2.75	245,000.00	1.62	609.14	2,494.10	NR	0.9
Jackson County Bank 2.05 8/31/2022		8/31/2017	245,000.00	100.45	246,092.70	0.07%	NR	123
466682AQ4	245,000.00	2.05	245,000.00	0.71	839.38	1,092.70	NR	0.33
LCA Bank Corporation 2.55 4/22/2027		4/22/2022	246,000.00	97.71	240,364.14	0.07%	NR	1818
501798SE3	246,000.00	2.55	246,000.00	3.05	137.49	-5,635.86	NR	4.7
Leader Bank NA 2.65 4/22/2027		4/22/2022	245,000.00	98.17	240,514.05	0.07%	NR	1818
52168UHZ8	245,000.00	2.65	245,000.00	3.05	142.30	-4,485.95	NR	4.69
Lebanon Federal Credit 3.2 9/21/2023		9/21/2018	245,000.00	101.45	248,540.25	0.07%	NR	509
52248LAA4	245,000.00	3.20	245,000.00	2.14	859.18	3,540.25	NR	1.37
Live Oak Banking Company 0.9 4/1/2026		4/1/2021	245,000.00	92.35	226,259.95	0.07%	NR	1432
538036PH1	245,000.00	0.90	245,000.00	2.97	175.19	-18,740.05	NR	3.85
Luana Savings Bank 1.6 9/18/2023		9/18/2019	245,000.00	99.26	243,191.90	0.07%	NR	506
549104JP3	245,000.00	1.60	245,000.00	2.14	461.81	-1,808.10	NR	1.37
Malaga Bank 0.8 10/29/2026		10/29/2021	249,000.00	90.72	225,882.84	0.07%	NR	1643
56102ABH8	249,000.00	0.80	249,000.00	3.01	5.46	-23,117.16	NR	4.41



**Nevada County**  
**Portfolio Holdings by Asset Class**  
**All Portfolios**

Date: 4/30/2022

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
MCS Bank 1.5 2/25/2025		2/25/2020	245,000.00	96.14	235,533.20	0.07%	NR	1032
55282JAA9	245,000.00	1.50	245,000.00	2.94	644.38	-9,466.80	NR	2.77
Medallion Bank 0.85 8/31/2026		8/30/2021	245,000.00	91.29	223,653.15	0.07%	NR	1584
58404DLL3	245,000.00	0.85	245,000.00	3.00	0.00	-21,346.85	NR	4.25
Mercantile Bank of MI 2.1 5/12/2022		5/12/2017	245,000.00	100.05	245,132.30	0.07%	NR	12
58740XZF0	245,000.00	2.10	245,000.00	0.47	2,382.21	132.30	NR	0.03
Merchants State bank 1.8 8/30/2024		8/30/2019	245,000.00	97.76	239,507.10	0.07%	NR	853
589227AG2	245,000.00	1.80	245,000.00	2.80	737.01	-5,492.90	NR	2.29
Merrick Bank 0.45 2/2/2026		2/1/2021	245,000.00	91.05	223,062.70	0.07%	NR	1374
59013KMJ2	245,000.00	0.45	245,000.00	2.97	87.60	-21,937.30	NR	3.72
Merrick Bank 1.9 8/20/2024		8/20/2019	245,000.00	98.02	240,144.10	0.07%	NR	843
59013KCN4	245,000.00	1.90	245,000.00	2.79	127.53	-4,855.90	NR	2.26
Morgan Stanley Bank 3.55 11/8/2023		11/8/2018	245,000.00	101.81	249,422.25	0.07%	NR	557
61760ARS0	245,000.00	3.55	245,000.00	2.34	4,122.38	4,422.25	NR	1.47
Morgan Stanley Bank NA 2.65 1/11/2023		1/11/2018	245,000.00	100.96	247,356.90	0.07%	NR	256
61747MF63	245,000.00	2.65	245,000.00	1.27	1,938.86	2,356.90	NR	0.69
National Bank of NY City 0.6 10/14/2026		10/14/2021	249,000.00	90.02	224,139.84	0.07%	NR	1628
634116DC8	249,000.00	0.60	249,000.00	3.01	65.49	-24,860.16	NR	4.4
Nelnet Bank Inc 1.5 2/2/2027		2/2/2022	245,000.00	93.26	228,479.65	0.07%	NR	1739
64034KAG6	245,000.00	1.50	245,000.00	3.03	875.96	-16,520.35	NR	4.59
New York Community Bank 0.65 9/10/2024		9/10/2021	245,000.00	95.09	232,970.50	0.07%	NR	864
649447VM8	245,000.00	0.65	245,000.00	2.82	222.51	-12,029.50	NR	2.34
Pentagon Fed CU 0.85 9/1/2026		9/1/2021	245,000.00	91.28	223,638.45	0.07%	NR	1585
70962LAE2	245,000.00	0.85	245,000.00	3.00	165.46	-21,361.55	NR	4.25



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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
Pinnacle Bank 0.7 10/20/2026		10/20/2021	143,000.00	90.39	129,261.99	0.04%	NR	1634
723451CB4	143,000.00	0.70	143,000.00	3.01	27.42	-13,738.01	NR	4.41
Plains Commerce Bank 2.55 6/7/2024		6/7/2019	245,000.00	99.63	244,098.40	0.07%	NR	769
72651LCL6	245,000.00	2.55	245,000.00	2.73	2,464.77	-901.60	NR	2.04
Raymond James Bank NA 1.8 11/8/2024		11/8/2019	245,000.00	97.46	238,779.45	0.07%	NR	923
75472RAK7	245,000.00	1.80	245,000.00	2.85	2,090.22	-6,220.55	NR	2.45
San Francisco Credit Union 1.1 3/27/2025		3/27/2020	245,000.00	94.83	232,321.25	0.07%	NR	1062
79772FAF3	245,000.00	1.10	245,000.00	2.96	22.15	-12,678.75	NR	2.86
Signature Bank 2.15 11/8/2022		11/8/2017	245,000.00	100.60	246,474.90	0.07%	NR	192
82669VBY6	245,000.00	2.15	245,000.00	1.00	2,496.65	1,474.90	NR	0.52
State Bank India 0.65 2/25/2026		2/25/2021	245,000.00	91.66	224,576.80	0.07%	NR	1397
856283S49	245,000.00	0.65	245,000.00	2.97	279.23	-20,423.20	NR	3.78
State Bank of India 2.05 11/27/2024		11/27/2019	245,000.00	97.99	240,075.50	0.07%	NR	942
856285RS2	245,000.00	2.05	245,000.00	2.86	2,119.08	-4,924.50	NR	2.5
Stearns Bank NA 1.65 5/10/2023		2/10/2020	245,000.00	99.84	244,598.20	0.07%	NR	375
857894F95	245,000.00	1.65	245,000.00	1.81	874.95	-401.80	NR	1.02
Sterling Bank 1.65 9/18/2023		9/18/2019	245,000.00	99.33	243,358.50	0.07%	NR	506
85916VDN2	245,000.00	1.65	245,000.00	2.14	476.24	-1,641.50	NR	1.37
Sullivan Bank 0.75 9/29/2026		9/29/2021	245,000.00	91.86	225,044.75	0.07%	NR	1613
86513LAA0	245,000.00	0.75	245,000.00	2.71	5.03	-19,955.25	NR	4.34
Synchrony Bank 2.35 8/18/2022		8/18/2017	245,000.00	100.51	246,237.25	0.07%	NR	110
87164XRU2	245,000.00	2.35	245,000.00	0.68	1,088.40	1,237.25	NR	0.3
Texas Bank Financial 0.4 12/25/2025		12/23/2020	245,000.00	91.16	223,334.65	0.07%	NR	1335
882213AM3	245,000.00	0.40	245,000.00	2.97	343.67	-21,665.35	NR	3.62



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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
Texas Exchange Bank 0.45 4/30/2025		2/5/2021	245,000.00	92.74	227,200.75	0.07%	NR	1096
88241TKC3	245,000.00	0.45	245,000.00	2.98	75.51	-17,799.25	NR	2.98
Third Fed Saving & Loan 0.45 12/18/2025		12/18/2020	245,000.00	91.36	223,829.55	0.07%	NR	1328
88413QCU0	245,000.00	0.45	245,000.00	2.98	401.73	-21,170.45	NR	3.6
Toyota Financial SGS 0.9 4/22/2026		4/22/2021	245,000.00	92.28	226,078.65	0.07%	NR	1453
89235MKY6	245,000.00	0.90	245,000.00	2.97	48.33	-18,921.35	NR	3.91
Traverse City State Bank 2 6/28/2022		6/28/2017	245,000.00	100.23	245,568.40	0.07%	NR	59
894333FF5	245,000.00	2.00	245,000.00	0.56	1,651.23	568.40	NR	0.16
UBS Bank Usa 3.25 6/13/2023		6/13/2018	245,000.00	101.50	248,679.90	0.07%	NR	409
90348JCW8	245,000.00	3.25	245,000.00	1.89	370.86	3,679.90	NR	1.1
Uinta Bank 2 6/2/2022		6/2/2017	245,000.00	100.13	245,323.40	0.07%	NR	33
903572BS3	245,000.00	2.00	245,000.00	0.54	2,000.27	323.40	NR	0.09
United Bankers Bank 0.7 10/15/2026		10/15/2021	245,000.00	90.39	221,445.70	0.07%	NR	1629
909557JL5	245,000.00	0.70	245,000.00	3.01	70.48	-23,554.30	NR	4.38
United Roosevelt Savings 1.9 3/11/2027		3/11/2022	245,000.00	94.85	232,392.30	0.07%	NR	1776
91139LAB2	245,000.00	1.90	245,000.00	3.04	242.32	-12,607.70	NR	4.64
Unity Bank 0.4 12/18/2025		12/18/2020	245,000.00	91.19	223,410.60	0.07%	NR	1328
91330ACR6	245,000.00	0.40	245,000.00	2.98	357.10	-21,589.40	NR	3.6
Wells Fargo Bank NA 3 2/27/2024		2/27/2019	245,000.00	100.81	246,982.05	0.07%	NR	668
949763XY7	245,000.00	3.00	245,000.00	2.55	60.41	1,982.05	NR	1.78
York Traditions Bank 2 9/15/2022		9/15/2017	245,000.00	100.46	246,127.00	0.07%	NR	138
987159AP5	245,000.00	2.00	245,000.00	0.77	617.53	1,127.00	NR	0.38
			<b>20,271,000.00</b>		<b>19,408,619.99</b>	<b>5.78%</b>		<b>1050</b>
<b>Sub Total CD - Negotiable &gt;&gt; 30%</b>	<b>20,271,000.00</b>	<b>1.55</b>	<b>20,271,000.00</b>	<b>2.46</b>	<b>56,361.92</b>	<b>-862,380.01</b>		<b>2.81</b>
<b>Corporate Notes &gt;&gt; 30% Limit</b>								



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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
Apple Inc 3.35 2/9/2027-22		2/9/2022	1,055,000.00	99.59	995,930.00	0.28%	Moody's-Aaa	1
037833CJ7	1,000,000.00	2.18	1,052,590.36	3.44	7,537.50	-56,660.36	S&P-AA+	4.42
Bank of NY Mellon 3.5 4/28/2023		5/1/2018	1,003,000.00	101.05	1,010,450.00	0.27%	Moody's-A1	363
06406RAG2	1,000,000.00	3.43	1,000,597.37	2.43	194.44	9,852.63	Fitch-AA	0.99
Bank of NY Mellon Corp 2.1 10/24/2024		10/29/2019	1,003,770.00	97.78	977,750.00	0.27%	S&P-A	908
06406RAL1	1,000,000.00	2.02	1,001,878.79	3.04	350.00	-24,128.79	Moody's-A1	2.43
Charles Schwab Corp 1.15 5/13/2026-26		12/10/2021	989,300.00	90.87	908,690.00	0.27%	Moody's-Aa2	1444
808513BR5	1,000,000.00	1.40	990,234.18	3.60	5,334.72	-81,544.18	S&P-A	3.93
Citibank NA 3.65 1/23/2024-19		11/6/2019	2,127,000.00	100.84	2,016,760.00	0.55%	Moody's-Aa3	633
17325FAS7	2,000,000.00	2.07	2,052,235.87	3.15	19,669.44	-35,475.87	S&P-A+	1.68
Coca Cola 1.75 9/6/2024-19		10/18/2019	498,365.00	98.06	490,300.00	0.13%	Moody's-A1	860
191216CL2	500,000.00	1.82	499,212.27	2.61	1,312.50	-8,912.27	S&P-A+	2.31
Exxon Mobil Corp 2.019 8/16/2024-24		8/29/2019	1,012,530.00	97.95	979,480.00	0.27%	Moody's-Aaa	808
30231GBC5	1,000,000.00	1.75	1,005,795.30	2.95	4,150.17	-26,315.30	S&P-AA+	2.24
Exxon Mobil Corp 2.275 8/16/2026-19		8/16/2021	2,113,240.00	95.74	1,914,720.00	0.57%	S&P-AA-	1569
30231GBD3	2,000,000.00	1.11	2,097,302.06	3.35	9,352.78	-182,582.06	Moody's-Aa2	4.09
Johnson & Johnson 2.95 3/3/2027-22		3/8/2022	523,750.00	98.55	492,745.00	0.14%	S&P-AAA	1
478160CE2	500,000.00	1.95	523,058.76	3.28	2,335.42	-30,313.76	Moody's-Aaa	4.52
JPMorgan Chase & Co 3.875 2/1/2024		3/13/2019	1,031,640.00	101.41	1,014,130.00	0.27%	Moody's-A2	642
46625HJT8	1,000,000.00	3.17	1,011,373.39	3.04	9,579.86	2,756.61	S&P-AA-	1.7
Microsoft Corp 2.65 11/3/2022-22		11/16/2017	1,016,270.00	100.38	1,003,800.00	0.27%	S&P-AAA	126
594918BH6	1,000,000.00	2.30	1,001,678.15	1.90	13,029.17	2,121.85	Moody's-Aaa	0.5
New York Life Global FDG 0.85 1/15/2026		3/19/2021	985,780.00	90.53	905,340.00	0.27%	S&P-AA+	1356
64952WDW0	1,000,000.00	1.15	989,062.78	3.60	2,479.17	-83,722.78	Moody's-Aaa	3.65



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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
Pfizer Inc 3 6/15/2023		6/15/2018	993,160.00	100.32	1,003,190.00	0.27%	S&P-AA	411
717081DH3	1,000,000.00	3.15	998,460.44	2.71	11,250.00	4,729.56	Moody's-A1	1.1
Pfizer Inc 3.2 9/15/2023-23		3/13/2019	1,019,050.00	100.68	1,006,750.00	0.27%	Moody's-A1	472
717081EN9	1,000,000.00	2.75	1,005,817.94	2.70	4,000.00	932.06	S&P-AA	1.35
Procter and Gamble Co 1.9 2/1/2027-22		2/3/2022	1,003,110.00	94.29	942,860.00	0.27%	Moody's-Aa3	1
742718FV6	1,000,000.00	1.84	1,002,963.37	3.21	4,697.22	-60,103.37	S&P-AA-	4.54
Toyota Motor Credit Corp 1.9 1/13/2027-22		1/21/2022	996,690.00	93.01	930,070.00	0.27%	S&P-A+	1
89236TJV8	1,000,000.00	1.97	996,870.25	3.53	5,647.22	-66,800.25	Moody's-Aa	4.49
Toyota Motor Credit Corp 2 10/7/2024-24		10/9/2019	502,370.00	97.40	487,010.00	0.14%	NR	799
89236TGL3	500,000.00	1.90	501,157.08	3.12	638.89	-14,147.08	NR	2.39
Toyota Motor Credit Corp 2.8 7/13/2022		7/13/2017	1,018,740.00	100.25	1,002,530.00	0.27%	S&P-AA-	74
89236TCQ6	1,000,000.00	2.40	1,000,759.45	1.54	8,322.22	1,770.55	Moody's-Aa3	0.2
US Bank NA 3.4 7/24/2023-23		1/25/2019	1,008,180.00	100.84	1,008,390.00	0.27%	Moody's-A1	419
90331HNV1	1,000,000.00	3.20	1,002,243.14	2.70	9,066.67	6,146.86	S&P-AA-	1.21
Walmart Inc 3.4 6/26/2023-23		5/1/2019	1,030,420.00	101.11	1,011,060.00	0.27%	Moody's-Aa2	391
931142EK5	1,000,000.00	2.62	1,008,462.25	2.42	11,711.11	2,597.75	S&P-AA	1.13
<b>Sub Total Corporate Notes &gt;&gt; 30% Limit</b>	<b>20,500,000.00</b>	<b>2.17</b>	<b>20,741,753.20</b>	<b>2.94</b>	<b>130,658.50</b>	<b>-639,798.20</b>		<b>2.45</b>
<b>Liquid Assets &gt;&gt; 0%</b>								
Bank of America Cash		6/30/2013	502,057.70	100.00	502,057.70	0.14%	NR	1
BOFA	502,057.70	0.00	502,057.70	0.00		0.00	NR	0
Bank of the West - Credit Card Other Cash		10/10/2013	479,175.36	100.00	479,175.36	0.13%	NR	1
BOWCCO	479,175.36	0.00	479,175.36	0.00		0.00	NR	0
Bank of the West - Demand Account Cash		9/4/2013	1,448,435.98	100.00	1,448,435.98	0.39%	NR	1
BOWDEMAND	1,448,435.98	0.00	1,448,435.98	0.00		0.00	NR	0



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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
Bank of the West - District Cash		6/30/2013	149,998.97	100.00	149,998.97	0.04%	NR	1
BOWDIST	149,998.97	0.01	149,998.97	0.01		0.00	NR	0
Bank of the West - Tax Credit Card Cash		10/10/2013	1,040,485.16	100.00	1,040,485.16	0.28%	NR	1
TCCC	1,040,485.16	0.00	1,040,485.16	0.00		0.00	NR	0
Bank of the West MM		9/16/2013	24,099,862.56	100.00	24,099,862.56	6.5%	NR	1
MM7323	24,099,862.56	0.18	24,099,862.56	0.18		0.00	NR	0
BOW MM		4/28/2017	12,870,550.00	100.00	12,870,550.00	3.47%	NR	1
DREYFUSMM	12,870,550.00	0.18	12,870,550.00	0.18		0.00	NR	0
CAMP LGIP		6/30/2013	26,722,502.00	100.00	26,722,502.00	7.2%	NR	1
CAMP	26,722,502.00	0.50	26,722,502.00	0.50		0.00	NR	0
Checks Cash		6/30/2013	297,643.71	100.00	297,643.71	0.08%	NR	1
CHECKS	297,643.71	0.00	297,643.71	0.00		0.00	NR	0
LAIF California LGIP-Quarterly		6/30/2013	71,237,234.16	100.00	71,237,234.16	19.2%	NR	1
LAIF	71,237,234.16	0.23	71,237,234.16	0.23	7,059.90	0.00	NR	0
Treasury Cash Cash		6/30/2013	43,779.23	100.00	43,779.23	0.01%	NR	1
CASH	43,779.23	0.00	43,779.23	0.00		0.00	NR	0
Tri Counties Bank - District Cash		6/30/2013	538,468.28	100.00	538,468.28	0.15%	NR	1
TRIDISTRICT	538,468.28	0.05	538,468.28	0.05		0.00	NR	0
<b>Sub Total Liquid Assets &gt;&gt; 0%</b>	<b>139,430,193.11</b>	<b>0.26</b>	<b>139,430,193.11</b>	<b>0.26</b>	<b>139,430,193.11</b>	<b>37.59%</b>		<b>1</b>
<b>Municipal Bonds &gt;&gt; 0% Limit</b>								
CA Earthquake Authority 1.477 7/1/2023		4/27/2022	989,100.00	98.81	988,110.00	0.27%	Fitch-A-	427
13017HAK2	1,000,000.00	2.42	989,176.05	2.51	4,882.31	-1,066.05	S&P-AA+	1.16
City of Anaheim CA 0.527 7/1/2023		3/8/2022	692,790.00	97.86	684,985.00	0.19%	S&P-AA-	427
842475P58	700,000.00	1.32	693,586.10	2.40	1,219.42	-8,601.10	Fitch-AA-	1.17



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
City of Auburn CA 1.231 6/1/2026 05028XAD6	230,000.00	6/3/2021 1.10	231,458.20 231,193.58	92.07 3.32	211,763.30 1,171.84	0.06% -19,430.28	S&P-AA+ NR	1493 3.97
City of Los Angeles 1.341 11/1/2026 544587Y69	480,000.00	11/1/2021 1.34	480,000.00 480,000.00	90.92 3.54	436,401.60 3,200.52	0.13% -43,598.40	S&P-AA- NR	1646 4.35
City of Sa Diego CA 1.267 4/15/2023 79727LBQ1	1,500,000.00	4/28/2022 2.40	1,483,890.00 1,483,981.53	98.65 2.70	1,479,765.00 791.88	0.4% -4,216.53	S&P-AA- Fitch-AA-	350 0.96
City of Santa Rosa CA Wastewater 0.827 9/1/2024 802649TH6	1,000,000.00	12/15/2020 0.45	1,013,850.00 1,008,732.85	95.25 2.95	952,450.00 1,355.36	0.27% -56,282.85	S&P-AA NR	855 2.31
Fremont Unified School Dist 0.682 8/1/2025 357155AY6	1,000,000.00	2/11/2021 0.45	1,010,260.00 1,007,474.96	91.99 3.30	919,870.00 1,686.06	0.27% -87,604.96	S&P-AA- Moody's-Aa2	1189 3.22
Pasadena Unified School Dist 1.824 5/1/2024 702282QB3	1,285,000.00	9/11/2019 1.75	1,289,201.95 1,286,815.72	97.09 3.34	1,247,619.35 11,654.09	0.35% -39,196.37	Moody's-Aa3 S&P-AA	732 1.96
Pennsylvania St Higher Education 2 6/15/2022 70917SL27	1,000,000.00	9/14/2017 2.03	998,860.00 999,969.78	100.09 1.24	1,000,940.00 7,500.00	0.27% 970.22	Moody's-Aa3 Fitch-AA-	46 0.13
Port of Oakland 1.181 5/1/2025 735000TM3	1,000,000.00	12/3/2020 1.05	1,005,630.00 1,003,836.09	93.67 3.42	936,700.00 5,872.19	0.27% -67,136.09	S&P-A+ Fitch-A+	1097 2.94
Riverside Unified School Dist 2.272 2/1/2025 769059A30	280,000.00	2/3/2020 1.80	286,291.60 283,475.03	97.48 3.23	272,955.20 1,572.73	0.08% -10,519.83	S&P-AA- Moody's-Aa2	1008 2.67
San Diego County Regional 1.926 4/1/2024 797400LB2	1,000,000.00	12/19/2019 1.85	1,003,350.00 1,001,502.68	98.08 2.96	980,800.00 1,551.50	0.27% -20,702.68	S&P-AAA Fitch-AAA	702 1.89
San Diego Redevelopment 2.75 9/1/2023 79730WBL3	1,500,000.00	12/28/2018 2.93	1,488,240.00 1,496,633.11	100.19 2.61	1,502,775.00 6,760.42	0.4% 6,141.89	S&P-AA NR	489 1.32
San Francisco Muni Transportation Agency 0.824 3/1/ 797686EN8	195,000.00	5/3/2021 1.10	192,474.75 192,993.26	90.39 3.52	176,262.45 263.34	0.05% -16,730.81	Moody's-Aa2 S&P-AA-	1401 3.78



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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
Santa Clara Valley Water District 2.919 6/1/2024		6/20/2019	541,398.00	100.02	520,098.80	0.14%	Moody's-Aa1	763
80168FMD5	520,000.00	2.04	529,030.24	2.91	6,282.34	-8,931.44	Fitch-AA+	2.02
Solano County 3.504 8/1/2022		8/2/2017	530,325.00	100.62	503,100.00	0.14%	S&P-AA	93
83412PEA6	500,000.00	2.22	501,545.33	1.04	4,331.33	1,554.67	Moody's-Aa3	0.25
Soquel Creek Water District 0.728 3/1/2025		10/13/2020	1,510,230.00	92.31	1,384,680.00	0.41%	S&P-AA	1036
835818JN6	1,500,000.00	0.57	1,506,623.92	3.60	1,789.67	-121,943.92	NR	2.81
State of CA General Obligation 2.25 10/1/2023		1/25/2019	1,951,980.00	99.40	1,988,080.00	0.54%	Moody's-Aa3	519
13063DDG0	2,000,000.00	2.80	1,985,425.51	2.68	3,625.00	2,654.49	S&P-AA-	1.4
State of Florida 0.55 6/1/2025		10/22/2020	1,001,360.00	92.33	923,250.00	0.27%	S&P-AAA	1128
34153QUD6	1,000,000.00	0.52	1,000,911.52	3.18	2,276.39	-77,661.52	Moody's-Aaa	3.06
State of Hawaii 0.67 8/1/2025-20		8/28/2020	1,008,250.00	92.10	920,960.00	0.27%	S&P-AA+	1189
419792YQ3	1,000,000.00	0.50	1,005,452.61	3.25	1,656.39	-84,492.61	Moody's-Aa2	3.22
State of Maryland 0.52 3/1/2025		3/10/2021	1,000,000.00	93.11	931,110.00	0.27%	S&P-AAA	1036
574193UH9	1,000,000.00	0.52	1,000,000.00	3.08	852.22	-68,890.00	Fitch-AAA	2.82
State of Wisconsin 1.899 5/1/2022-16		5/15/2017	983,600.00	100.00	1,000,000.00	0.27%	S&P-AA-	1
977100CY0	1,000,000.00	2.25	999,990.95	1.88	9,442.25	9.05	Fitch-AA-	0
Victor Valley Community College Dist 2.558 8/1/202		8/1/2019	1,021,150.00	98.81	988,120.00	0.27%	Moody's-Aa2	824
92603PEU2	1,000,000.00	2.11	1,009,538.92	3.11	6,323.94	-21,418.92	S&P-AA-	2.19
Western Placer Unified School Dist 2 6/1/2025-23		7/24/2020	328,976.00	95.17	304,531.20	0.09%	Moody's-MIG1	397
95921RBF2	320,000.00	1.40	325,710.62	3.67	2,648.89	-21,179.42	NR	2.98
			<b>22,042,665.50</b>		<b>21,255,326.90</b>	<b>5.95%</b>		<b>721</b>
<b>Sub Total Municipal Bonds &gt;&gt; 0% Limit</b>	<b>22,010,000.00</b>	<b>1.63</b>	<b>22,023,600.36</b>	<b>2.86</b>	<b>88,710.08</b>	<b>-768,273.46</b>		<b>1.97</b>
<b>US Agency Bonds &gt;&gt; 0% Limit</b>								
FFCB 0.45 9/2/2025		9/2/2020	999,750.00	92.29	922,900.00	0.27%	NR	1221
3133EL5R1	1,000,000.00	0.46	999,832.83	2.89	725.00	-76,932.83	NR	3.31



**Nevada County**  
**Portfolio Holdings by Asset Class**  
**All Portfolios**

Date: 4/30/2022

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 0.46 11/3/2025		11/3/2020	1,998,816.00	91.93	1,838,620.00	0.54%	NR	1283
3133EMFS6	2,000,000.00	0.47	1,999,168.09	2.90	4,523.33	-160,548.09	NR	3.47
FFCB 0.5 10/22/2026		10/22/2021	1,948,750.00	89.83	1,796,520.00	0.53%	S&P-AA+	1636
3133EMEF5	2,000,000.00	1.03	1,954,082.69	2.94	222.22	-157,562.69	S&P-AAA	4.43
FFCB 0.68 7/27/2026		7/27/2021	996,816.00	91.09	910,910.00	0.27%	S&P-AA+	1549
3133EMV66	1,000,000.00	0.75	997,299.01	2.93	1,756.67	-86,389.01	Moodys-Aaa	4.18
FFCB 0.68 7/27/2026		7/27/2021	997,300.00	91.09	910,910.00	0.27%	S&P-AA+	1549
3133EMV66	1,000,000.00	0.74	997,709.58	2.93	1,756.67	-86,799.58	Moodys-Aaa	4.18
FFCB 0.68 7/27/2026		7/30/2021	997,550.00	91.09	910,910.00	0.27%	S&P-AA+	1549
3133EMV66	1,000,000.00	0.73	997,918.24	2.93	1,756.67	-87,008.24	Moodys-Aaa	4.18
FFCB 0.8 9/10/2026		9/10/2021	2,000,000.00	91.31	1,826,260.00	0.54%	S&P-AA+	1594
3133EM4X7	2,000,000.00	0.80	2,000,000.00	2.94	2,222.22	-173,740.00	Moodys-Aaa	4.29
FFCB 0.82 5/11/2026		5/11/2021	1,001,960.00	92.07	920,680.00	0.27%	Moodys-Aaa	1472
3133EMYV8	1,000,000.00	0.78	1,001,580.02	2.92	3,849.44	-80,900.02	S&P-AA+	3.95
FFCB 0.82 5/11/2026		5/11/2021	1,505,955.00	92.07	1,381,020.00	0.41%	Moodys-Aaa	1472
3133EMYV8	1,500,000.00	0.74	1,504,800.53	2.92	5,774.17	-123,780.53	S&P-AA+	3.95
FFCB 1.16 10/27/2026		10/27/2021	999,030.00	92.55	925,460.00	0.27%	S&P-AA+	1641
3133ENCJ7	1,000,000.00	1.18	999,128.27	2.94	96.67	-73,668.27	Moodys-Aaa	4.38
FFCB 1.19 12/9/2026		12/9/2021	1,000,000.00	92.47	924,690.00	0.27%	S&P-AAA	1684
3133ENGT1	1,000,000.00	1.19	1,000,000.00	2.95	4,660.83	-75,310.00	Moodys-Aaa	4.47
FFCB 1.34 11/30/2026		11/30/2021	1,000,000.00	93.15	931,490.00	0.27%	S&P-AAA	1675
3133ENFV7	1,000,000.00	1.34	1,000,000.00	2.95	5,583.33	-68,510.00	Moodys-Aaa	4.43
FFCB 1.34 11/30/2026		11/30/2021	1,000,000.00	93.15	931,490.00	0.27%	S&P-AAA	1675
3133ENFV7	1,000,000.00	1.34	1,000,000.00	2.95	5,583.33	-68,510.00	Moodys-Aaa	4.43



**Nevada County**  
**Portfolio Holdings by Asset Class**  
**All Portfolios**

Date: 4/30/2022

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 1.5 1/13/2027		1/13/2022	999,520.00	93.51	935,060.00	0.27%	S&P-AAA	1719
3133ENKV1	1,000,000.00	1.51	999,548.13	2.99	4,458.33	-64,488.13	Moodys-Aaa	4.53
FFCB 1.5 10/16/2024		10/18/2019	993,500.00	97.09	970,880.00	0.27%	S&P-AA+	900
3133EK3B0	1,000,000.00	1.64	996,794.52	2.73	583.33	-25,914.52	Moodys-Aaa	2.42
FFCB 1.6 8/16/2024		8/29/2019	1,007,640.00	97.63	976,300.00	0.27%	Moodys-Aaa	839
3133EKA63	1,000,000.00	1.44	1,003,533.61	2.67	3,288.89	-27,233.61	S&P-AA+	2.25
FFCB 1.6 9/17/2024		9/17/2019	995,030.00	97.48	974,750.00	0.27%	S&P-AA+	871
3133EKP75	1,000,000.00	1.70	997,630.61	2.70	1,911.11	-22,880.61	Moodys-Aaa	2.34
FFCB 1.625 11/8/2024		11/14/2019	991,320.00	97.26	972,580.00	0.27%	S&P-AA+	923
3133EK6J0	1,000,000.00	1.81	995,600.42	2.76	7,763.89	-23,020.42	Moodys-Aaa	2.46
FFCB 1.625 2/3/2027		2/3/2022	1,999,040.00	94.13	1,882,580.00	0.54%	S&P-AA+	1740
3133ENNB2	2,000,000.00	1.64	1,999,085.21	2.96	7,854.17	-116,505.21	NR	4.57
FFCB 1.625 2/3/2027		2/3/2022	1,000,000.00	94.13	941,290.00	0.27%	S&P-AA+	1740
3133ENNB2	1,000,000.00	1.63	1,000,000.00	2.96	3,927.08	-58,710.00	NR	4.57
FFCB 1.625 2/3/2027		2/3/2022	998,804.00	94.13	941,290.00	0.27%	S&P-AA+	1740
3133ENNB2	1,000,000.00	1.65	998,860.33	2.96	3,927.08	-57,570.33	NR	4.57
FFCB 1.65 1/23/2025		1/30/2020	1,007,990.00	96.89	968,870.00	0.27%	S&P-AA+	999
3133ELJM7	1,000,000.00	1.48	1,004,385.72	2.84	4,445.83	-35,515.72	Moodys-Aaa	2.67
FFCB 1.65 11/1/2024		11/8/2019	991,891.00	97.36	973,550.00	0.27%	Moodys-Aaa	916
3133EK4Y9	1,000,000.00	1.82	995,918.77	2.75	8,204.17	-22,368.77	S&P-AA+	2.44
FFCB 1.68 3/10/2027		3/10/2022	998,330.00	94.24	942,380.00	0.27%	S&P-AAA	1775
3133ENRD4	1,000,000.00	1.72	998,376.64	2.96	2,333.33	-55,996.64	Moodys-Aaa	4.67
FFCB 1.75 9/13/2022		9/15/2017	2,000,000.00	100.19	2,003,760.00	0.54%	Moodys-Aaa	136
3133EHYR8	2,000,000.00	1.75	2,000,000.00	1.24	4,569.44	3,760.00	S&P-AA+	0.37



**Nevada County**  
**Portfolio Holdings by Asset Class**  
**All Portfolios**

Date: 4/30/2022

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 1.8 6/17/2024		3/17/2022	2,000,000.00	98.33	1,966,580.00	0.54%	S&P-AAA	779
3133ENSB7	2,000,000.00	1.80	2,000,000.00	2.61	4,300.00	-33,420.00	Moodys-Aaa	2.09
FFCB 1.8 8/22/2025		2/22/2022	1,998,320.00	96.58	1,931,560.00	0.54%	S&P-AAA	1210
3133ENPX2	2,000,000.00	1.83	1,998,408.14	2.89	6,800.00	-66,848.14	Moodys-Aaa	3.22
FFCB 1.85 7/26/2024		8/5/2019	1,005,218.00	98.27	982,710.00	0.27%	S&P-AA+	818
3133EKVV4	1,000,000.00	1.74	1,002,349.11	2.65	4,830.56	-19,639.11	Moodys-Aaa	2.19
FFCB 1.9 7/19/2022		7/19/2017	1,998,500.00	100.23	2,004,520.00	0.54%	S&P-AAA	80
3133EHRU9	2,000,000.00	1.92	1,999,934.28	0.86	10,661.11	4,585.72	Moodys-Aaa	0.22
FFCB 2.08 9/10/2024		9/16/2019	1,018,110.00	98.29	982,870.00	0.27%	S&P-AA+	864
3133EKQA7	1,000,000.00	1.70	1,008,592.55	2.84	2,888.89	-25,722.55	Moodys-Aaa	2.31
FFCB 2.16 6/3/2024		6/3/2019	999,100.00	99.09	990,940.00	0.27%	S&P-AA+	765
3133EKNX0	1,000,000.00	2.18	999,623.15	2.61	8,820.00	-8,683.15	Moodys-Aaa	2.04
FFCB 2.16 6/3/2024		6/3/2019	999,528.00	99.09	990,940.00	0.27%	S&P-AA+	765
3133EKNX0	1,000,000.00	2.17	999,802.36	2.61	8,820.00	-8,862.36	Moodys-Aaa	2.04
FFCB 2.3 4/5/2024		4/5/2019	998,050.00	99.32	993,170.00	0.27%	Moodys-Aaa	706
3133EKGD2	1,000,000.00	2.34	999,246.47	2.67	1,597.22	-6,076.47	S&P-AA+	1.9
FFCB 2.45 7/22/2024		7/22/2019	2,046,200.00	99.57	1,991,480.00	0.54%	S&P-AA+	814
3133EKHV1	2,000,000.00	1.96	2,020,583.91	2.65	13,338.89	-29,103.91	Moodys-Aaa	2.17
FFCB 2.5 2/2/2023		3/21/2018	991,590.00	100.45	1,004,480.00	0.27%	S&P-AA+	278
3133EJBP3	1,000,000.00	2.69	998,685.79	1.90	6,111.11	5,794.21	Fitch-AAA	0.75
FFCB 2.6 4/5/2027		4/5/2022	1,000,000.00	98.32	983,210.00	0.27%	S&P-AAA	1801
3133ENTS9	1,000,000.00	2.60	1,000,000.00	2.97	1,805.56	-16,790.00	Moodys-Aaa	4.65
FFCB 2.66 3/12/2024		3/12/2019	1,007,800.00	100.29	1,002,860.00	0.27%	S&P-AA+	682
3133EAGP7	1,000,000.00	2.49	1,002,911.66	2.50	3,546.67	-51.66	Moodys-Aaa	1.83



**Nevada County**  
**Portfolio Holdings by Asset Class**  
**All Portfolios**

Date: 4/30/2022

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 2.875 7/17/2023		7/24/2018	998,840.00	100.61	1,006,100.00	0.27%	S&P-AA+	443
3133EJUS6	1,000,000.00	2.90	999,717.49	2.36	8,225.69	6,382.51	Moodys-Aaa	1.19
FFCB 3 5/2/2023		12/28/2018	2,026,020.00	100.94	2,018,740.00	0.54%	S&P-AA+	367
3133EJP60	2,000,000.00	2.68	2,006,021.02	2.05	29,666.67	12,718.98	Moodys-Aaa	0.98
FFCB 3.08 7/24/2023		12/27/2018	2,033,360.00	100.72	2,014,420.00	0.54%	S&P-AA+	450
3133EJK57	2,000,000.00	2.69	2,008,989.22	2.48	16,426.67	5,430.78	Moodys-Aaa	1.21
FHLB 0.375 9/4/2025		4/8/2022	1,373,060.70	92.03	1,366,630.65	0.37%	Moodys-Aaa	1223
3130AK5E2	1,485,000.00	2.71	1,375,038.74	2.89	866.25	-8,408.09	S&P-AA+	3.32
FHLB 0.5 12/12/2025		1/29/2021	1,003,130.00	91.74	917,400.00	0.27%	None	1322
3130AKRG3	1,000,000.00	0.44	1,002,327.26	2.92	1,916.67	-84,927.26	None	3.58
FHLB 0.5 3/13/2026		3/15/2021	983,597.00	91.17	911,710.00	0.27%	S&P-AA+	1413
3130ALG40	1,000,000.00	0.84	987,293.07	2.93	652.78	-75,583.07	Moodys-Aaa	3.83
FHLB 0.75 3/13/2026		3/15/2021	998,380.00	92.07	920,720.00	0.27%	Moodys-Aaa	1413
3130ALN83	1,000,000.00	0.78	998,745.03	2.93	979.17	-78,025.03	S&P-AA+	3.81
FHLB 0.75 6/12/2026		6/14/2021	997,797.00	91.28	912,760.00	0.27%	S&P-AA+	1504
3130AMFS6	1,000,000.00	0.80	998,183.49	3.02	2,875.00	-85,423.49	Moodys-Aaa	4.05
FHLB 0.875 6/12/2026		7/1/2021	998,890.00	92.05	920,500.00	0.27%	S&P-AAA	1504
3130AN4T4	1,000,000.00	0.90	999,076.13	2.94	3,354.17	-78,576.13	Moodys-Aaa	4.03
FHLB 1.25 12/21/2026		12/27/2021	2,000,578.00	92.70	1,853,980.00	0.54%	S&P-AA+	1696
3130AQF65	2,000,000.00	1.24	2,000,538.62	2.94	8,888.89	-146,558.62	Moodys-Aaa	4.5
FHLB 1.875 9/11/2026		9/13/2021	2,102,980.00	95.84	1,916,740.00	0.56%	S&P-AA+	1595
3130A8XY4	2,000,000.00	0.82	2,090,051.04	2.90	5,104.17	-173,311.04	Moodys-Aaa	4.2
FHLB 2 8/24/2022-18		8/24/2017	2,000,000.00	100.33	2,006,680.00	0.54%	S&P-AA+	116
3130ABWU6	2,000,000.00	2.00	2,000,000.00	0.94	7,333.33	6,680.00	Moodys-Aaa	0.32



**Nevada County**  
**Portfolio Holdings by Asset Class**  
**All Portfolios**

Date: 4/30/2022

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
FHLB 2 9/9/2022		9/11/2017	2,019,022.00	100.28	2,005,500.00	0.54%	Moodys-Aaa	132
313380GJ0	2,000,000.00	1.80	2,001,376.59	1.23	5,666.67	4,123.41	S&P-AA+	0.36
FHLB 2.125 12/11/2026		12/13/2021	1,045,702.00	96.37	963,690.00	0.28%	Moodys-Aaa	1686
3130A9YY1	1,000,000.00	1.18	1,042,244.28	2.97	8,204.86	-78,554.28	S&P-AA+	4.38
FHLB 2.125 6/10/2022		6/9/2017	2,026,160.00	100.17	2,003,300.00	0.54%	Moodys-Aaa	41
313379Q69	2,000,000.00	1.85	2,000,587.06	0.63	16,527.78	2,712.94	S&P-AA+	0.11
FHLB 2.125 6/10/2022		6/12/2017	2,029,400.00	100.17	2,003,300.00	0.54%	Moodys-Aaa	41
313379Q69	2,000,000.00	1.82	2,000,660.86	0.63	16,527.78	2,639.14	S&P-AA+	0.11
FHLB 2.7 8/28/2023		1/28/2019	2,000,878.00	100.29	2,005,800.00	0.54%	S&P-AA+	485
3130AFRW9	2,000,000.00	2.69	2,000,254.53	2.48	9,300.00	5,545.47	Moodys-Aaa	1.31
FHLB 2.75 12/13/2024		12/13/2019	1,049,145.00	99.78	997,830.00	0.28%	Moodys-Aaa	958
3130A3GE8	1,000,000.00	1.72	1,025,769.52	2.84	10,465.28	-27,939.52	S&P-AA+	2.52
FHLB 2.75 3/10/2023		3/12/2018	1,000,000.00	100.61	1,006,100.00	0.27%	S&P-AAA	314
3130ADRG9	1,000,000.00	2.75	1,000,000.00	2.03	3,819.44	6,100.00	Moodys-Aaa	0.85
FHLB 2.85 5/8/2023		5/10/2018	1,000,461.00	100.64	1,006,390.00	0.27%	Moodys-Aaa	373
3130AEA9	1,000,000.00	2.84	1,000,094.27	2.21	13,616.67	6,295.73	S&P-AA+	1
FHLB 2.875 6/14/2024		6/14/2019	1,032,274.00	100.30	1,003,030.00	0.27%	S&P-AA+	776
3130A1XJ2	1,000,000.00	2.19	1,013,708.06	2.73	10,861.11	-10,678.06	Moodys-Aaa	2.05
FHLB 2.875 6/14/2024		9/16/2019	1,053,793.00	100.30	1,003,030.00	0.28%	S&P-AA+	776
3130A1XJ2	1,000,000.00	1.69	1,024,087.34	2.73	10,861.11	-21,057.34	Moodys-Aaa	2.05
FHLB 2.875 9/13/2024		11/13/2019	1,049,530.00	100.19	1,001,870.00	0.28%	Moodys-Aaa	867
3130A2UW4	1,000,000.00	1.80	1,024,316.26	2.79	3,753.47	-22,446.26	S&P-AA+	2.3
FHLB 3.25 6/9/2023		12/31/2018	1,021,607.00	101.06	1,010,550.00	0.27%	S&P-AA+	405
313383QR5	1,000,000.00	2.73	1,005,398.42	2.28	12,729.17	5,151.58	Moodys-Aaa	1.08



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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
FHLB 3.375 9/8/2023 313383YJ4	2,000,000.00	12/21/2018 2.78	2,052,178.00 2,015,029.20	101.22 2.45	2,024,460.00 9,750.00	0.54% 9,430.80	Moodys-Aaa S&P-AA+	496 1.33
FHLMC 0.25 8/24/2023 3137EAEV7	2,000,000.00	4/19/2022 2.15	1,949,900.00 1,951,020.12	97.23 2.40	1,944,520.00 916.67	0.53% -6,500.12	S&P-AA+ Moodys-Aaa	481 1.31
FHLMC 0.375 7/21/2025 3137EAEU9	2,000,000.00	7/23/2020 0.45	1,992,500.00 1,995,156.25	92.30 2.89	1,846,060.00 2,062.50	0.54% -149,096.25	NR NR	1178 3.2
FHLMC 0.375 9/23/2025 3137EAEX3	1,000,000.00	10/1/2020 0.40	998,769.00 999,159.02	91.80 2.93	917,950.00 385.42	0.27% -81,209.02	S&P-AA+ Fitch-AAA	1242 3.38
FHLMC 0.375 9/23/2025 3137EAEX3	2,000,000.00	1/26/2021 0.40	1,997,692.00 1,998,314.79	91.80 2.93	1,835,900.00 770.83	0.54% -162,414.79	S&P-AA+ Fitch-AAA	1242 3.38
FHLMC 0.375 9/23/2025 3137EAEX3	2,000,000.00	4/8/2022 2.74	1,844,940.00 1,847,638.83	91.80 2.93	1,835,900.00 770.83	0.5% -11,738.83	S&P-AA+ Fitch-AAA	1242 3.38
FHLMC 0.5 10/15/2025-21 3134GWYX8	1,000,000.00	10/15/2020 0.50	1,000,000.00 1,000,000.00	91.66 3.06	916,630.00 208.33	0.27% -83,370.00	NR NR	1264 3.43
FHLMC 2 5/17/2022-18 3134GBKP6	2,000,000.00	5/17/2017 2.00	2,000,000.00 2,000,000.00	100.05 0.93	2,001,000.00 18,111.11	0.54% 1,000.00	NR NR	17 0.05
FHLMC 2 7/27/2022-18 3134GBWQ1	2,000,000.00	7/27/2017 2.06	1,994,500.00 1,999,734.94	100.32 0.66	2,006,460.00 10,333.33	0.54% 6,725.06	S&P-AA+ Moodys-Aaa	88 0.24
FHLMC 2.75 6/19/2023 3137EAEN5	1,000,000.00	7/6/2018 2.82	996,769.00 999,258.78	100.49 2.31	1,004,900.00 10,006.94	0.27% 5,641.22	S&P-AA+ Moodys-Aaa	415 1.12
FNMA 0.375 8/25/2025 3135G05X7	2,000,000.00	10/2/2020 0.41	1,997,040.00 1,997,991.90	92.04 2.91	1,840,700.00 1,354.17	0.54% -157,291.90	S&P-AA+ Moodys-Aaa	1213 3.3
FNMA 0.5 11/7/2025 3135G06G3	1,000,000.00	11/12/2020 0.54	998,030.00 998,607.69	91.90 2.94	918,970.00 2,402.78	0.27% -79,637.69	S&P-AA+ NR	1287 3.48



**Nevada County**  
**Portfolio Holdings by Asset Class**  
**All Portfolios**

Date: 4/30/2022

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 0.5 11/7/2025		1/26/2021	1,004,255.00	91.90	918,970.00	0.27%	S&P-AA+	1287
3135G06G3	1,000,000.00	0.41	1,003,136.42	2.94	2,402.78	-84,166.42	NR	3.48
FNMA 0.5 6/17/2025		10/2/2020	2,009,318.00	92.85	1,856,940.00	0.54%	Moodys-Aaa	1144
3135G04Z3	2,000,000.00	0.40	2,006,201.16	2.91	3,694.44	-149,261.16	S&P-AA+	3.1
FNMA 0.5 8/18/2025-22		8/18/2020	1,000,000.00	92.52	925,160.00	0.27%	S&P-AA+	1206
3136G4H71	1,000,000.00	0.50	1,000,000.00	2.89	1,000.00	-74,840.00	NR	3.27
FNMA 0.57 11/17/2025-22		11/17/2020	1,000,000.00	92.16	921,560.00	0.27%	NR	201
3135GA3X7	1,000,000.00	0.57	1,000,000.00	2.91	2,580.83	-78,440.00	NR	3.51
FNMA 0.6 11/25/2025-22		11/25/2020	1,000,000.00	92.21	922,100.00	0.27%	NR	209
3135GA3Z2	1,000,000.00	0.60	1,000,000.00	2.91	2,583.33	-77,900.00	NR	3.53
FNMA 0.625 8/19/2025-22		8/19/2020	1,000,000.00	92.90	929,010.00	0.27%	NR	111
3136G4R47	1,000,000.00	0.63	1,000,000.00	2.89	1,232.64	-70,990.00	NR	3.27
FNMA 1.625 1/7/2025		1/17/2020	999,523.62	96.80	967,990.00	0.27%	S&P-AAA	983
3135G0X24	1,000,000.00	1.64	999,742.28	2.87	5,100.69	-31,752.28	Moodys-Aaa	2.62
FNMA 1.625 10/15/2024		10/22/2019	998,095.00	97.12	971,230.00	0.27%	S&P-AA+	899
3135G0W66	1,000,000.00	1.67	999,059.01	2.85	677.08	-27,829.01	Fitch-AAA	2.42
FNMA 1.75 7/2/2024		4/8/2022	983,210.00	97.66	976,620.00	0.27%	S&P-AA+	794
3135GOV75	1,000,000.00	2.53	983,662.67	2.87	5,736.11	-7,042.67	Moodys-Aaa	2.13
FNMA 1.75 7/2/2024		7/12/2019	993,240.00	97.96	979,620.00	0.27%	S&P-AA+	794
3135G0V75	1,000,000.00	1.89	997,045.99	2.72	5,736.11	-17,425.99	Moodys-Aaa	2.13
FNMA 1.75 7/2/2024		7/19/2019	994,820.00	97.96	979,620.00	0.27%	S&P-AA+	794
3135G0V75	1,000,000.00	1.86	997,727.67	2.72	5,736.11	-18,107.67	Moodys-Aaa	2.13
FNMA 1.875 9/24/2026		9/27/2021	1,044,990.00	95.60	956,010.00	0.28%	Moodys-Aaa	1608
3135G0Q22	1,000,000.00	0.95	1,039,683.99	2.95	1,875.00	-83,673.99	S&P-AA+	4.23



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 4/30/2022

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 2 10/5/2022		10/24/2017	997,653.74	100.28	1,002,830.00	0.27%	Moodys-Aaa	158
3135G0T78	1,000,000.00	2.05	999,794.85	1.34	1,388.89	3,035.15	S&P-AAA	0.43
FNMA 2 10/5/2022		10/27/2017	1,990,200.00	100.28	2,005,660.00	0.54%	Moodys-Aaa	158
3135G0T78	2,000,000.00	2.11	1,999,141.69	1.34	2,777.78	6,518.31	S&P-AAA	0.43
FNMA 2.125 10/30/2023		11/7/2019	1,017,450.00	99.46	994,630.00	0.27%	Moodys-Aaa	548
3136G0X97	1,000,000.00	1.67	1,006,581.28	2.49	0.00	-11,951.28	S&P-AA+	1.48
FNMA 2.125 4/24/2026		4/26/2021	2,126,960.00	96.96	1,939,200.00	0.57%	S&P-AA+	1455
3135G0K36	2,000,000.00	0.83	2,101,275.66	2.94	708.33	-162,075.66	Moodys-Aaa	3.84
FNMA 2.875 9/12/2023		4/4/2019	1,022,900.00	100.56	1,005,550.00	0.27%	S&P-AA+	500
3135G0U43	1,000,000.00	2.33	1,007,059.19	2.46	3,833.33	-1,509.19	Moodys-Aaa	1.35
<b>Sub Total US Agency Bonds &gt;&gt; 0% Limit</b>	<b>119,985,000.00</b>	<b>1.57</b>	<b>120,017,892.32</b>	<b>2.48</b>	<b>478,056.37</b>	<b>-4,454,501.67</b>		<b>2.55</b>
<b>US Treasury Bonds &gt;&gt; 0% Limit</b>								
T-Bond 0.125 6/30/2023		3/10/2022	1,968,437.50	97.53	1,950,540.00	0.53%	S&P-AAA	426
91282CCK5	2,000,000.00	1.35	1,971,812.11	2.28	828.73	-21,272.11	Moodys-Aaa	1.17
T-Bond 0.125 7/31/2022		2/4/2022	2,995,898.44	99.80	2,994,030.00	0.81%	S&P-AAA	92
91282CAC5	3,000,000.00	0.41	2,997,868.12	0.91	921.96	-3,838.12	Moodys-Aaa	0.25
T-Bond 0.125 7/31/2023		2/4/2022	2,960,390.63	97.25	2,917,380.00	0.8%	S&P-AAA	457
91282CCN9	3,000,000.00	1.02	2,966,602.43	2.37	921.96	-49,222.43	Moodys-Aaa	1.25
T-Bond 0.125 8/31/2023		2/4/2022	2,956,875.00	96.98	2,909,520.00	0.8%	S&P-AAA	488
91282CCU3	3,000,000.00	0.83	2,963,272.25	2.43	631.91	-53,752.25	Moodys-Aaa	1.34
T-Bond 0.25 9/30/2023		2/4/2022	2,959,570.31	96.94	2,908,140.00	0.8%	S&P-AAA	518
91282CDA6	3,000,000.00	1.08	2,965,269.35	2.46	614.75	-57,129.35	Moodys-Aaa	1.42
T-Bond 0.25 9/30/2023		3/10/2022	1,962,578.13	96.94	1,938,760.00	0.53%	S&P-AAA	518
91282CDA6	2,000,000.00	1.47	1,965,932.29	2.46	409.84	-27,172.29	Moodys-Aaa	1.42



**Nevada County**  
**Portfolio Holdings by Asset Class**  
**All Portfolios**

Date: 4/30/2022

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 0.375 4/15/2024		3/22/2022	964,921.88	95.60	956,020.00	0.26%	S&P-AAA	716
91282CBV2	1,000,000.00	2.12	966,733.86	2.70	153.69	-10,713.86	Moodys-Aaa	1.95
T-Bond 0.375 7/15/2024		3/22/2022	959,453.13	94.92	949,220.00	0.26%	S&P-AAA	807
91282CCL3	1,000,000.00	2.18	961,322.31	2.76	1,087.71	-12,102.31	Moodys-Aaa	2.2
T-Bond 0.375 7/15/2024		3/23/2022	958,437.50	94.92	949,220.00	0.26%	S&P-AAA	807
91282CCL3	1,000,000.00	2.23	960,306.58	2.76	1,087.71	-11,086.58	Moodys-Aaa	2.2
T-Bond 0.375 8/15/2024		3/22/2022	957,695.31	94.66	946,560.00	0.26%	S&P-AAA	838
91282CCT6	1,000,000.00	2.19	959,576.59	2.79	766.57	-13,016.59	Moodys-Aaa	2.29
T-Bond 0.375 8/15/2024		3/23/2022	957,226.56	94.66	946,560.00	0.26%	S&P-AAA	838
91282CCT6	1,000,000.00	2.21	959,082.03	2.79	766.57	-12,522.03	Moodys-Aaa	2.29
T-Bond 0.375 9/15/2024		3/22/2022	955,625.00	94.42	944,180.00	0.26%	S&P-AAA	869
91282CCX7	1,000,000.00	2.22	957,530.97	2.82	468.75	-13,350.97	Moodys-Aaa	2.37
T-Bond 0.375 9/15/2024		3/23/2022	955,937.50	94.42	944,180.00	0.26%	S&P-AAA	869
91282CCX7	1,000,000.00	2.21	957,783.56	2.82	468.75	-13,603.56	Moodys-Aaa	2.37
T-Bond 0.5 2/28/2026		3/1/2021	994,531.25	91.22	912,190.00	0.27%	NR	1400
91282CBQ3	1,000,000.00	0.61	995,804.79	2.94	828.80	-83,614.79	NR	3.8
T-Bond 0.5 2/28/2026		3/23/2021	1,967,120.00	91.22	1,824,380.00	0.53%	NR	1400
91282CBQ3	2,000,000.00	0.84	1,974,469.22	2.94	1,657.61	-150,089.22	NR	3.8
T-Bond 0.625 7/31/2026		8/2/2021	1,991,562.50	90.79	1,815,860.00	0.54%	S&P-AAA	1553
91282CCP4	2,000,000.00	0.71	1,992,816.10	2.95	3,125.00	-176,956.10	Moodys-Aaa	4.19
T-Bond 0.75 4/30/2026		4/30/2021	1,992,031.25	91.81	1,836,180.00	0.54%	S&P-AAA	1461
91282CBW0	2,000,000.00	0.83	1,993,624.13	2.94	0.00	-157,444.13	Moodys-Aaa	3.95
T-Bond 0.75 5/31/2026		6/1/2021	1,996,875.00	91.61	1,832,260.00	0.54%	S&P-AAA	1492
91282CCF6	2,000,000.00	0.78	1,997,445.21	2.94	6,222.53	-165,185.21	Moodys-Aaa	4.01



**Nevada County**  
**Portfolio Holdings by Asset Class**  
**All Portfolios**

Date: 4/30/2022

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 8/31/2026		8/31/2021	1,996,875.00	91.16	1,823,120.00	0.54%	S&P-AAA	1584
91282CCW9	2,000,000.00	0.78	1,997,289.16	2.94	2,486.41	-174,169.16	Moodys-Aaa	4.26
T-Bond 0.875 9/30/2026		9/30/2021	996,093.75	91.50	914,960.00	0.27%	S&P-AAA	1614
91282CCZ2	1,000,000.00	0.96	996,547.27	2.94	717.21	-81,587.27	Moodys-Aaa	4.34
T-Bond 1.125 10/31/2026		11/1/2021	1,992,734.38	92.40	1,847,900.00	0.54%	S&P-AAA	1645
91282CDG3	2,000,000.00	1.20	1,993,450.99	2.94	0.00	-145,550.99	Moodys-Aaa	4.4
T-Bond 1.25 11/30/2026		11/30/2021	1,001,396.71	92.86	928,590.00	0.27%	S&P-AAA	1675
91282CDK4	1,000,000.00	1.22	1,001,281.21	2.93	5,185.44	-72,691.21	Moodys-Aaa	4.44
T-Bond 1.625 8/31/2022		2/4/2022	3,019,101.56	100.14	3,004,230.00	0.81%	S&P-AAA	123
9128282S8	3,000,000.00	0.51	3,011,295.63	1.21	8,214.78	-7,065.63	Moodys-Aaa	0.34
T-Bond 1.875 9/30/2022		2/4/2022	3,026,132.81	100.23	3,007,020.00	0.81%	S&P-AAA	153
9128282W9	3,000,000.00	0.53	3,016,799.66	1.31	4,610.66	-9,779.66	Moodys-Aaa	0.42
T-Bond 2.375 1/31/2023		2/2/2018	993,281.25	100.38	1,003,830.00	0.27%	S&P-AAA	276
9128283U2	1,000,000.00	2.52	998,983.35	1.86	5,839.09	4,846.65	Moodys-Aaa	0.75
T-Bond 2.5 8/15/2023		12/28/2018	1,995,312.50	100.14	2,002,740.00	0.54%	S&P-AAA	472
912828VS6	2,000,000.00	2.55	1,998,691.60	2.39	10,220.99	4,048.40	Moodys-Aaa	1.28
T-Bond 2.75 7/31/2023		4/19/2022	2,017,180.00	100.47	2,009,300.00	0.54%	S&P-AAA	457
912828Y61	2,000,000.00	2.07	2,016,776.20	2.37	13,522.10	-7,476.20	Moodys-Aaa	1.23
			<b>48,493,274.85</b>		<b>47,016,870.00</b>	<b>13.1%</b>		<b>779</b>
<b>Sub Total US Treasury Bonds &gt;&gt; 0% Limit</b>	<b>49,000,000.00</b>	<b>1.20</b>	<b>48,538,366.97</b>	<b>2.37</b>	<b>71,759.52</b>	<b>-1,521,496.97</b>		<b>2.11</b>
			<b>371,509,444.52</b>		<b>362,776,355.65</b>	<b>100.00%</b>		<b>536</b>
<b>TOTAL PORTFOLIO</b>	<b>371,196,193.11</b>	<b>1.07</b>	<b>371,022,805.96</b>	<b>1.68</b>	<b>832,606.29</b>	<b>-8,246,450.31</b>		<b>1.51</b>