



*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

July 15, 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 fourth quarter ending June 30, 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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July 11, 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 June 30, 2022.

Portfolio Review for Month Ending June 30, 2022

Portfolio Composition (includes liquid assets)

Market Value of Assets Held	\$304,174,182.75
Book Value of Assets Held	\$313,174,696.15
Unamortized Premiums or discounts **	\$8,945.71
General Ledger Book Value	\$313,183,641.86
Cash at Month End	\$5,847,405.91
Assets Maturing Within 90 days (includes cash)	32.59 %
Weighted Average Maturity	672 days

Return of Assets

Total Earnings Month Ended	\$270,515.47
Total Earnings Fiscal YTD	\$3,221,920.12
Yield to Maturity @ Cost (includes liquid assets)	1.31 %
Yield to Maturity @ Cost (without liquid assets)	1.62%

The Treasury has received **\$44,153,275.73** in receipts and has paid approved expenditures of **\$40,257,306.53** for a net **increase** of **\$3,895,969.19** for the month of June 2022. Of these funds, the average percent invested for the month of June is **96.10%**. 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	0.001939722	0.78%
Fourth Quarter Interest Earned	\$727,934.15	
Cost of doing business-Treasurer	(\$72,095.84)	
Cost of doing business- Auditor	(\$22,291.87)	
Net Interest Apportioned	\$633,546.44	

NEVADA COUNTY TREASURER PORTFOLIO REPORTS

The following reports reflect the Nevada County Treasurer's Investment Pool Portfolio for the period ending June 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

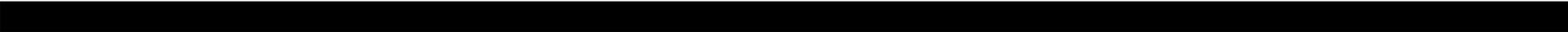
- All transactions occurring for the month of report.

Portfolio Holdings by Asset Class - Detail Report

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



Nevada County
Portfolio Holdings - Quarterly Summary
June 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.

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 2 Year	Interest Earned	Days To Maturity
4/30/2022	362,776,355.65	371,022,805.96	-8,246,450.31	1.07	2.53	290,617.29	563
5/31/2022	301,488,584.28	309,102,361.53	-7,613,777.25	1.30	2.62	379,651.92	676
6/30/2022	304,174,182.75	313,174,696.15	-9,000,513.40	1.31	3.00	370,817.31	672
Total / Average	322,813,040.89	331,099,954.55	-8,286,913.65	1.22	2.72	1,041,086.52	633



Tina M. Vernon

07/15/2022

Tina M. Vernon, Treasurer

Date



Nevada County
Portfolio Holdings by Asset Class - Summary
June 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	19,206,140.34	20,271,000.00	6.47	1.60	1,076
Corporate Notes >> 30% Limit	22,500,000.00	21,870,835.00	22,598,841.78	7.22	2.30	946
Liquid Assets >> 0%	79,913,155.26	79,913,155.26	79,913,155.26	25.52	0.43	1
Municipal Bonds >> 0% Limit	21,010,000.00	20,109,681.50	20,922,312.37	6.68	1.67	786
None	2,000,000.00	2,009,240.00	1,999,607.11	0.64	3.26	718
US Agency Bonds >> 0% Limit	116,985,000.00	112,227,440.65	117,021,602.17	37.37	1.59	953
US Treasury Bonds >> 0% Limit	51,000,000.00	48,837,690.00	50,448,177.46	16.11	1.27	747
Total / Average	313,679,155.26	304,174,182.75	313,174,696.15	100.00	1.31	672



Tina M. Vernon

07/15/2022

Tina M. Vernon, Treasurer

Date



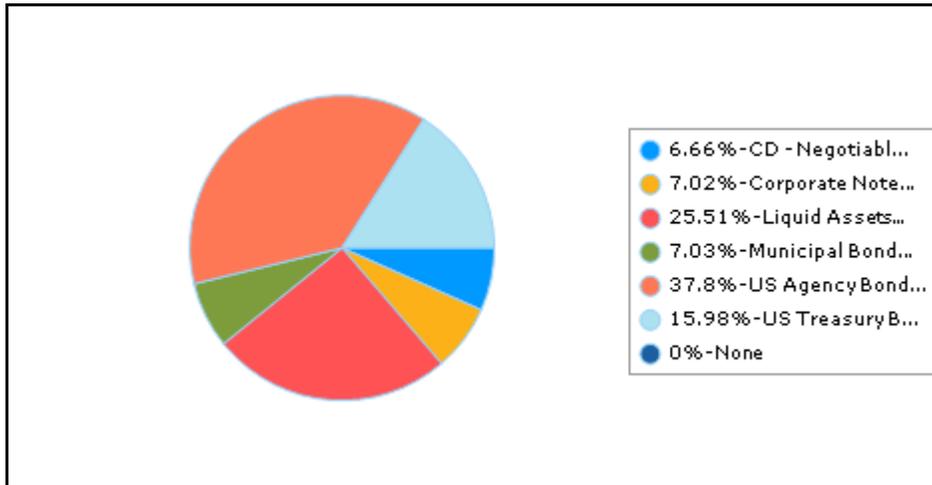
Nevada County Distribution by Asset Class - Market Value All Portfolios

Begin Date: 5/31/2022, End Date: 6/30/2022

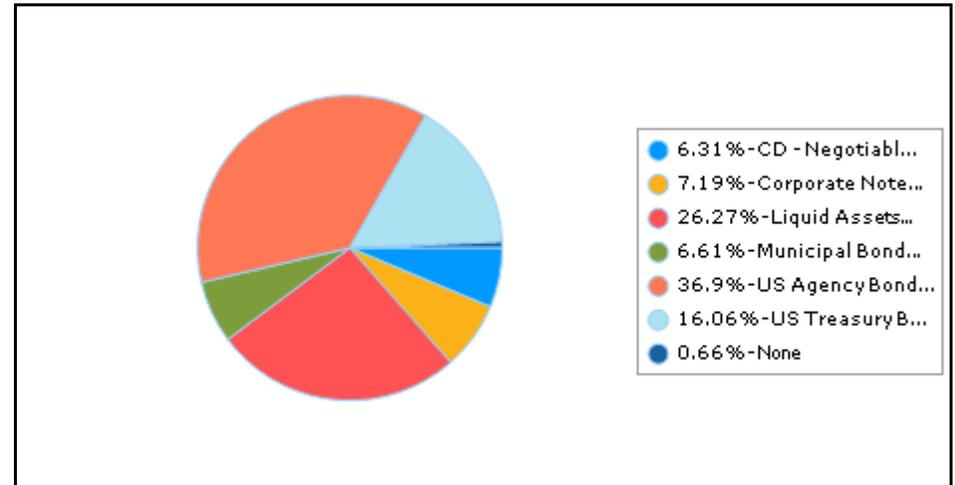
Asset Class Allocation

Asset Class	Market Value 5/31/2022	% of Portfolio 5/31/2022	Market Value 6/30/2022	% of Portfolio 6/30/2022
CD - Negotiable >> 30%	20,067,428.30	6.66	19,206,140.34	6.31
Corporate Notes >> 30% Limit	21,176,815.00	7.02	21,870,835.00	7.19
Liquid Assets >> 0%	76,905,889.53	25.51	79,913,155.26	26.27
Municipal Bonds >> 0% Limit	21,187,598.55	7.03	20,109,681.50	6.61
US Agency Bonds >> 0% Limit	113,965,412.90	37.80	112,227,440.65	36.90
US Treasury Bonds >> 0% Limit	48,185,440.00	15.98	48,837,690.00	16.06
None	0.00	0.00	2,009,240.00	0.66
Total / Average	301,488,584.28	100.00	304,174,182.75	100.00

Portfolio Holdings as of 5/31/2022



Portfolio Holdings as of 6/30/2022





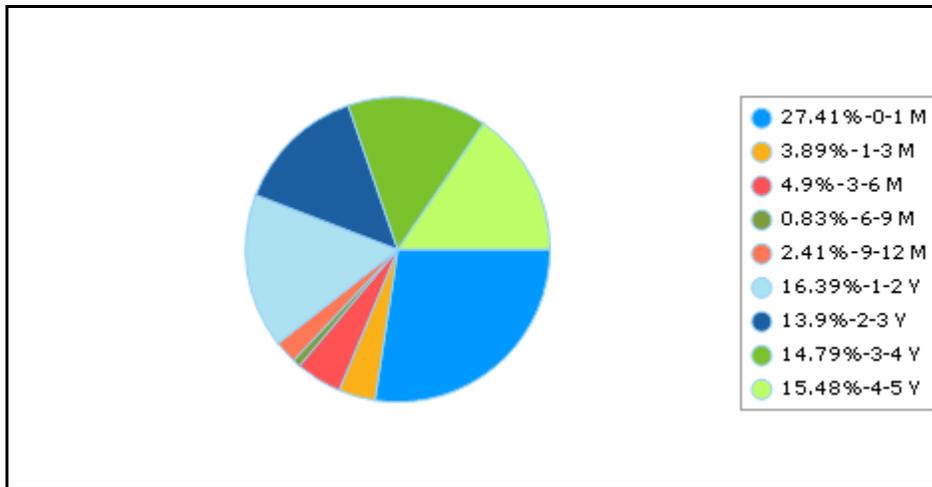
Nevada County Distribution by Maturity Range - Market Value All Portfolios

Begin Date: 5/31/2022, End Date: 6/30/2022

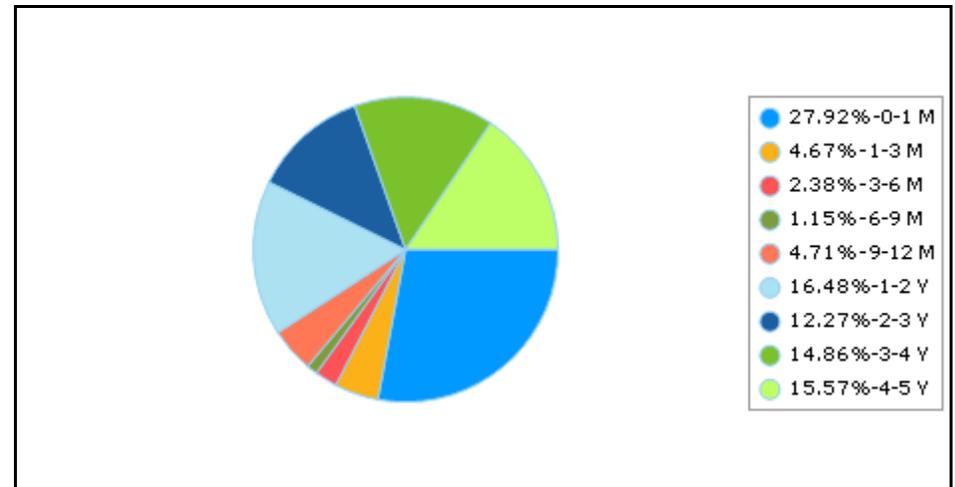
Maturity Range Allocation

Maturity Range	Market Value 5/31/2022	% of Portfolio 5/31/2022	Market Value 6/30/2022	% of Portfolio 6/30/2022
0-1 Month	82,642,624.18	27.41	84,914,285.26	27.92
1-3 Months	11,737,098.35	3.89	14,216,407.85	4.67
3-6 Months	14,762,155.80	4.90	7,245,068.65	2.38
6-9 Months	2,501,459.80	0.83	3,490,470.50	1.15
9-12 Months	7,259,808.55	2.41	14,323,048.25	4.71
1-2 Years	49,404,126.05	16.39	50,126,904.45	16.48
2-3 Years	41,910,729.65	13.90	37,309,553.35	12.27
3-4 Years	44,601,288.53	14.79	45,187,221.19	14.86
4-5 Years	46,669,293.37	15.48	47,361,223.25	15.57
Total / Average	301,488,584.28	100.00	304,174,182.75	100.00

Portfolio Holdings as of 5/31/2022



Portfolio Holdings as of 6/30/2022



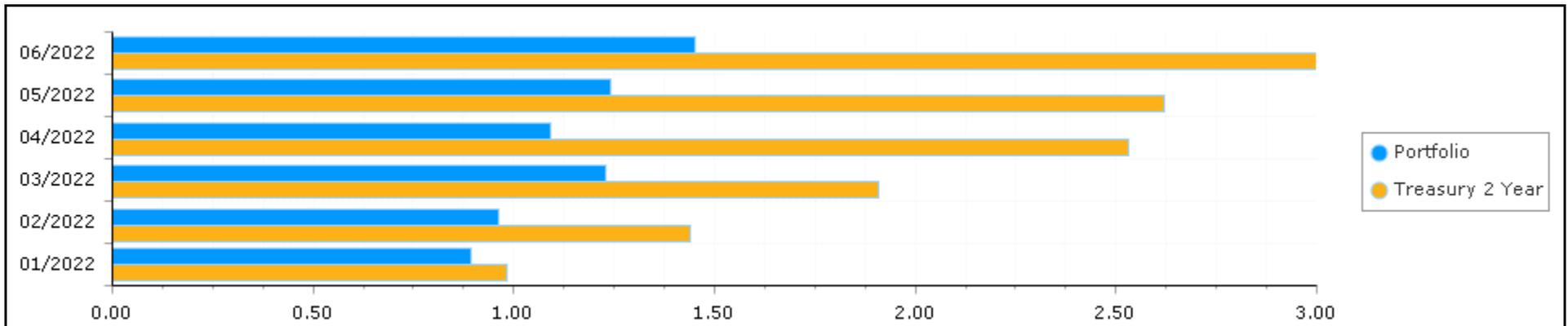


Nevada County Total Rate of Return - Book Value by Month All Portfolios

Begin Date: 1/31/2022, End Date: 6/30/2022

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
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
4/30/2022	313,038,681.52	290,617.29	0.00	290,617.29	321,218,705.77	0.09	1.09	2.53
5/31/2022	371,855,412.25	379,651.92	0.00	379,651.92	368,342,892.57	0.10	1.24	2.62
6/30/2022	310,090,261.34	370,817.31	0.00	370,817.31	309,240,846.34	0.12	1.45	3.00
Total/Average	362,000,404.60	1,853,767.37	31.81	1,853,799.18	327,826,082.17	0.57	1.13	2.08

Annualized TRR-BV





Nevada County Transaction Summary by Action All Portfolios

Begin Date: 5/31/2022, End Date: 6/30/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	6/10/2022	3133ENYH7	1,000,000.00	FFCB 2.625 6/10/2024	100.00	1,000,000.00	0.00	2.63	1,000,000.00
Buy	6/13/2022	3130AEFG0	2,000,000.00	FHLB 3.125 6/11/2027	100.33	2,006,600.00	347.22	3.05	2,006,947.22
Buy	6/15/2022	91282CAJ0	1,000,000.00	T-Bond 0.25 8/31/2025	90.09	900,898.44	726.90	3.54	901,625.34
Buy	6/17/2022	3133ENYX2	2,000,000.00	FFCB 3.25 6/17/2024	99.98	1,999,600.00	0.00	3.26	1,999,600.00
Buy	6/21/2022	22160KAN5	1,000,000.00	Costco Wholesale Corp 1.375 6/20/2027	88.10	880,980.00	38.19	4.03	881,018.19
Subtotal			7,000,000.00			6,788,078.44	1,112.31		6,789,190.75
Deposit	6/1/2022	MM7323	7,977.24	Bank of the West MM	100.00	7,977.24	0.00	0.00	7,977.24
Deposit	6/1/2022	TRIDISTRICT	53.64	Tri Counties Bank - District Cash	100.00	53.64	0.00	0.00	53.64
Deposit	6/1/2022	BOWDIST	1.99	Bank of the West - District Cash	100.00	1.99	0.00	0.00	1.99
Deposit	6/2/2022	CAMP	12,299.53	CAMP LGIP	100.00	12,299.53	0.00	0.00	12,299.53
Deposit	6/2/2022	DREYFUSMM	1,924.00	BOW MM	100.00	1,924.00	0.00	0.00	1,924.00
Deposit	6/30/2022	BOFA	1,164,627.74	Bank of America Cash	100.00	1,164,627.74	0.00	0.00	1,164,627.74
Deposit	6/30/2022	CHECKS	327,407.91	Checks Cash	100.00	327,407.91	0.00	0.00	327,407.91
Deposit	6/30/2022	DREYFUSMM	16,367,188.31	BOW MM	100.00	16,367,188.31	0.00	0.00	16,367,188.31
Deposit	6/30/2022	CASH	26,837.15	Treasury Cash Cash	100.00	26,837.15	0.00	0.00	26,837.15
Subtotal			17,908,317.51			17,908,317.51	0.00		17,908,317.51
Total Buy Transactions			24,908,317.51			24,696,395.95	1,112.31		24,697,508.26
Interest/Dividends									
Interest	6/1/2022	538036PH1	0.00	Live Oak Banking Company 0.9 4/1/2026		0.00	187.27	0.00	187.27
Interest	6/1/2022	34153QUD6	0.00	State of Florida 0.55 6/1/2025		0.00	2,750.00	0.00	2,750.00
Interest	6/1/2022	MM7323	0.00	Bank of the West MM		0.00	7,977.24	0.00	7,977.24
Interest	6/1/2022	95921RBF2	0.00	Western Placer Unified School Dist 2 6/1/2025-23		0.00	3,200.00	0.00	3,200.00
Interest	6/1/2022	80168FMD5	0.00	Santa Clara Valley Water District 2.919 6/1/2024		0.00	7,589.40	0.00	7,589.40
Interest	6/1/2022	59013KMJ2	0.00	Merrick Bank 0.45 2/2/2026		0.00	93.64	0.00	93.64
Interest	6/1/2022	05028XAD6	0.00	City of Auburn CA 1.231 6/1/2026		0.00	1,415.65	0.00	1,415.65
Interest	6/1/2022	70962LAE2	0.00	Pentagon Fed CU 0.85 9/1/2026		0.00	176.87	0.00	176.87



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 5/31/2022, End Date: 6/30/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	6/1/2022	TRIDISTRICT	0.00	Tri Counties Bank - District Cash		0.00	53.64	0.00	53.64
Interest	6/1/2022	BOWDIST	0.00	Bank of the West - District Cash		0.00	1.99	0.00	1.99
Interest	6/1/2022	39573LAY4	0.00	Greenstate Credit Union 0.7 3/12/2026		0.00	148.63	0.00	148.63
Interest	6/2/2022	903572BS3	0.00	Uinta Bank 2 6/2/2022		0.00	2,443.29	0.00	2,443.29
Interest	6/2/2022	CAMP	0.00	CAMP LGIP		0.00	12,299.53	0.00	12,299.53
Interest	6/2/2022	DREYFUSMM	0.00	BOW MM		0.00	1,924.00	0.00	1,924.00
Interest	6/3/2022	3133EKNX0	0.00	FFCB 2.16 6/3/2024		0.00	21,600.00	0.00	21,600.00
Interest	6/4/2022	228212AQ9	0.00	Crown Bank NA 0.4 9/4/2025		0.00	83.23	0.00	83.23
Interest	6/5/2022	88241TKC3	0.00	Texas Exchange Bank 0.45 4/30/2025		0.00	93.64	0.00	93.64
Interest	6/6/2022	301074EX4	0.00	Exchange Bank 0.6 8/6/2026		0.00	126.89	0.00	126.89
Interest	6/7/2022	72651LCL6	0.00	Plains Commerce Bank 2.55 6/7/2024		0.00	3,115.19	0.00	3,115.19
Interest	6/9/2022	313383QR5	0.00	FHLB 3.25 6/9/2023		0.00	16,250.00	0.00	16,250.00
Interest	6/9/2022	3133ENGT1	0.00	FFCB 1.19 12/9/2026		0.00	5,950.00	0.00	5,950.00
Interest	6/10/2022	313379Q69	0.00	FHLB 2.125 6/10/2022		0.00	21,250.00	0.00	21,250.00
Interest	6/10/2022	313379Q69	0.00	FHLB 2.125 6/10/2022		0.00	21,250.00	0.00	21,250.00
Interest	6/11/2022	3130A9YY1	0.00	FHLB 2.125 12/11/2026		0.00	10,625.00	0.00	10,625.00
Interest	6/11/2022	91139LAB2	0.00	United Roosevelt Savings 1.9 3/11/2027		0.00	395.36	0.00	395.36
Interest	6/11/2022	05580AYA6	0.00	BMW Bank North America 0.5 12/11/2025		0.00	610.82	0.00	610.82
Interest	6/12/2022	3130AN4T4	0.00	FHLB 0.875 6/12/2026		0.00	4,375.00	0.00	4,375.00
Interest	6/12/2022	3130AKRG3	0.00	FHLB 0.5 12/12/2025		0.00	2,500.00	0.00	2,500.00
Interest	6/12/2022	3130AMFS6	0.00	FHLB 0.75 6/12/2026		0.00	3,750.00	0.00	3,750.00
Interest	6/13/2022	90348JCW8	0.00	UBS Bank Usa 3.25 6/13/2023		0.00	676.27	0.00	676.27
Interest	6/13/2022	3130A3GE8	0.00	FHLB 2.75 12/13/2024		0.00	13,750.00	0.00	13,750.00
Interest	6/14/2022	20033A3A2	0.00	Comenity Capital Bank 2.65 4/14/2027		0.00	551.42	0.00	551.42
Interest	6/14/2022	3130A1XJ2	0.00	FHLB 2.875 6/14/2024		0.00	28,750.00	0.00	28,750.00
Interest	6/14/2022	15347EAK5	0.00	Central Federal Savings 1.6 2/14/2025		0.00	332.93	0.00	332.93
Interest	6/15/2022	909557JL5	0.00	United Bankers Bank 0.7 10/15/2026		0.00	145.66	0.00	145.66
Interest	6/15/2022	70917SL27	0.00	Pennsylvania St Higher Education 2 6/15/2022		0.00	10,000.00	0.00	10,000.00



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 5/31/2022, End Date: 6/30/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	6/15/2022	03768HAE8	0.00	Appalachian Community Bank 3.2 6/15/2023		0.00	3,909.26	0.00	3,909.26
Interest	6/15/2022	717081DH3	0.00	Pfizer Inc 3 6/15/2023		0.00	15,000.00	0.00	15,000.00
Interest	6/17/2022	3133ENSB7	0.00	FFCB 1.8 6/17/2024		0.00	9,000.00	0.00	9,000.00
Interest	6/17/2022	3135G04Z3	0.00	FNMA 0.5 6/17/2025		0.00	5,000.00	0.00	5,000.00
Interest	6/18/2022	88413QCU0	0.00	Third Fed Saving & Loan 0.45 12/18/2025		0.00	549.74	0.00	549.74
Interest	6/18/2022	91330ACR6	0.00	Unity Bank 0.4 12/18/2025		0.00	488.66	0.00	488.66
Interest	6/19/2022	3137EAEN5	0.00	FHLMC 2.75 6/19/2023		0.00	13,750.00	0.00	13,750.00
Interest	6/20/2022	59013KCN4	0.00	Merrick Bank 1.9 8/20/2024		0.00	395.36	0.00	395.36
Interest	6/20/2022	061785EK3	0.00	Bank of Deerfield 1.65 11/20/2024		0.00	343.34	0.00	343.34
Interest	6/21/2022	3130AQF65	0.00	FHLB 1.25 12/21/2026		0.00	12,430.56	0.00	12,430.56
Interest	6/22/2022	31033AAF0	0.00	Farmers State Bank 0.65 10/22/2026		0.00	137.46	0.00	137.46
Interest	6/23/2022	882213AM3	0.00	Texas Bank Financial 0.4 12/25/2025		0.00	488.66	0.00	488.66
Interest	6/25/2022	50625LBJ1	0.00	Lafayette Federal CU 3.25 5/25/2027		0.00	676.27	0.00	676.27
Interest	6/26/2022	203522AW7	0.00	Community Bank 0.4 8/26/2025		0.00	83.23	0.00	83.23
Interest	6/26/2022	931142EK5	0.00	Walmart Inc 3.4 6/26/2023-23		0.00	17,000.00	0.00	17,000.00
Interest	6/27/2022	79772FAF3	0.00	San Francisco Credit Union 1.1 3/27/2025		0.00	228.89	0.00	228.89
Interest	6/27/2022	17286TAG0	0.00	Citadel Federal Credit Union 1.65 2/27/2025		0.00	343.34	0.00	343.34
Interest	6/27/2022	366526BA8	0.00	Garrett State Bank 1.25 1/27/2027		0.00	260.10	0.00	260.10
Interest	6/27/2022	949763XY7	0.00	Wells Fargo Bank NA 3 2/27/2024		0.00	624.25	0.00	624.25
Interest	6/27/2022	06543PCM5	0.00	Bank of the Valley 0.45 8/27/2025		0.00	93.64	0.00	93.64
Interest	6/28/2022	894333FF5	0.00	Traverse City State Bank 2 6/28/2022		0.00	2,443.29	0.00	2,443.29
Interest	6/28/2022	20786ADK8	0.00	Connectone Bank 0.7 5/28/2026		0.00	148.04	0.00	148.04
Interest	6/28/2022	45842PAP6	0.00	Interaudi Bank 2.75 3/28/2023		0.00	1,698.22	0.00	1,698.22
Interest	6/28/2022	06653LAP5	0.00	Bank3 0.4 8/28/2025		0.00	83.23	0.00	83.23
Interest	6/29/2022	86513LAA0	0.00	Sullivan Bank 0.75 9/29/2026		0.00	156.06	0.00	156.06
Interest	6/29/2022	56102ABH8	0.00	Malaga Bank 0.8 10/29/2026		0.00	169.18	0.00	169.18
Interest	6/29/2022	20056QUW1	0.00	Commerce Bank 2.45 4/29/2027		0.00	518.12	0.00	518.12



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 5/31/2022, End Date: 6/30/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	6/30/2022	91282CCK5	0.00	T-Bond 0.125 6/30/2023		0.00	1,250.00	0.00	1,250.00
Interest	6/30/2022	58404DLL3	0.00	Medallion Bank 0.85 8/31/2026		0.00	176.87	0.00	176.87
Interest	6/30/2022	02554BCS8	0.00	American Eagle Bank IL 2.1 6/30/2022		0.00	2,565.45	0.00	2,565.45
Interest	6/30/2022	20825WAX8	0.00	Connexus Credit union 3.1 5/26/2027		0.00	728.29	0.00	728.29
Subtotal			0.00			0.00	297,182.07		297,182.07
Total Interest/Dividends			0.00			0.00	297,182.07		297,182.07
Sell Transactions									
Matured	6/2/2022	903572BS3	245,000.00	Uinta Bank 2 6/2/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	6/10/2022	313379Q69	2,000,000.00	FHLB 2.125 6/10/2022	0.00	2,000,000.00	0.00	0.00	2,000,000.00
Matured	6/10/2022	313379Q69	2,000,000.00	FHLB 2.125 6/10/2022	0.00	2,000,000.00	0.00	0.00	2,000,000.00
Matured	6/15/2022	70917SL27	1,000,000.00	Pennsylvania St Higher Education 2 6/15/2022	0.00	1,000,000.00	0.00	0.00	1,000,000.00
Matured	6/28/2022	894333FF5	245,000.00	Traverse City State Bank 2 6/28/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	6/30/2022	02554BCS8	245,000.00	American Eagle Bank IL 2.1 6/30/2022	0.00	245,000.00	0.00	0.00	245,000.00
Subtotal			5,735,000.00			5,735,000.00	0.00		5,735,000.00
Withdraw	6/30/2022	BOWCCO	821,850.12	Bank of the West - Credit Card Other Cash	0.00	821,850.12	0.00	0.00	821,850.12
Withdraw	6/30/2022	LAIF	10,000,000.00	LAIF California LGIP-Quarterly	0.00	10,000,000.00	0.00	0.00	10,000,000.00
Withdraw	6/30/2022	BOWDEMAND	2,210,870.79	Bank of the West - Demand Account Cash	0.00	2,210,870.79	0.00	0.00	2,210,870.79
Withdraw	6/30/2022	TCCC	1,061,948.98	Bank of the West - Tax Credit Card Cash	0.00	1,061,948.98	0.00	0.00	1,061,948.98
Withdraw	6/30/2022	TRIDISTRICT	525,585.08	Tri Counties Bank - District Cash	0.00	525,585.08	0.00	0.00	525,585.08
Withdraw	6/30/2022	BOWDIST	280,796.81	Bank of the West - District Cash	0.00	280,796.81	0.00	0.00	280,796.81
Subtotal			14,901,051.78			14,901,051.78	0.00		14,901,051.78
Total Sell Transactions			20,636,051.78			20,636,051.78	0.00		20,636,051.78



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 6/30/2022

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
CD - Negotiable >> 30%								
Amerant Bank NA 1.6 2/16/2027		2/14/2022	245,000.00	92.30	226,132.55	0.08%	NR	1692
02357QAQ0	245,000.00	1.60	245,000.00	3.24	1,460.60	-18,867.45	NR	4.45
American Express Natl Bank 2 3/9/2027		3/9/2022	245,000.00	93.89	230,037.85	0.08%	NR	1713
02589ABQ4	245,000.00	2.00	245,000.00	3.42	1,516.99	-14,962.15	NR	4.47
Appalachian Community Bank 3.2 6/15/2023		6/15/2018	245,000.00	100.38	245,940.80	0.08%	NR	350
03768HAE8	245,000.00	3.20	245,000.00	2.79	322.19	940.80	NR	0.95
Axiom Bank 0.6 8/20/2026		8/20/2021	245,000.00	89.41	219,052.05	0.08%	NR	1512
05464LBM2	245,000.00	0.60	245,000.00	3.36	523.56	-25,947.95	NR	4.08
Bank Hapoalim 0.45 9/15/2025		9/14/2020	245,000.00	91.12	223,248.90	0.08%	NR	1173
06251A2F6	245,000.00	0.45	245,000.00	3.39	326.22	-21,751.10	NR	3.18
Bank of Deerfield 1.65 11/20/2024		11/20/2019	245,000.00	96.13	235,511.15	0.08%	NR	874
061785EK3	245,000.00	1.65	245,000.00	3.34	110.75	-9,488.85	NR	2.34
Bank of the Valley 0.45 8/27/2025		8/27/2020	245,000.00	91.20	223,444.90	0.08%	NR	1154
06543PCM5	245,000.00	0.45	245,000.00	3.39	9.06	-21,555.10	NR	3.14
Bank3 0.4 8/28/2025		8/28/2020	245,000.00	91.05	223,060.25	0.08%	NR	1155
06653LAP5	245,000.00	0.40	245,000.00	3.39	5.37	-21,939.75	NR	3.14
Barclays Bank 2.65 4/13/2027		4/13/2022	245,000.00	96.59	236,638.15	0.08%	NR	1748
06740KPK7	245,000.00	2.65	245,000.00	3.43	1,387.44	-8,361.85	NR	4.5
Baycoast Bank 1.7 1/24/2025		1/24/2020	245,000.00	95.96	235,094.65	0.08%	NR	939
072727AZ3	245,000.00	1.70	245,000.00	3.36	1,791.52	-9,905.35	NR	2.5
Beal Bank 1.4 1/27/2027		2/2/2022	245,000.00	91.55	224,292.60	0.08%	NR	1672
07371AWB5	245,000.00	1.40	245,000.00	3.22	1,390.79	-20,707.40	NR	4.41
Beal Bank 1.9 2/17/2027		2/23/2022	245,000.00	93.55	229,207.30	0.08%	NR	1693
07371CE88	245,000.00	1.90	245,000.00	3.27	1,619.68	-15,792.70	NR	4.42



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 6/30/2022

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
BMW Bank North America 0.5 12/11/2025		12/11/2020	245,000.00	90.69	222,200.30	0.08%	NR	1260
05580AYA6	245,000.00	0.50	245,000.00	3.38	63.77	-22,799.70	NR	3.42
Capital One NA 3.2 5/18/2027		5/18/2022	245,000.00	98.94	242,390.75	0.08%	NR	1783
14042RRF0	245,000.00	3.20	245,000.00	3.44	923.62	-2,609.25	NR	4.54
Capital One USA 2.35 8/9/2022		8/9/2017	245,000.00	100.07	245,164.15	0.08%	NR	40
1404204F4	245,000.00	2.35	245,000.00	1.73	2,224.13	164.15	NR	0.11
Cathay Bank 2.65 2/23/2023		2/23/2018	245,000.00	100.22	245,548.80	0.08%	NR	238
149159MA0	245,000.00	2.65	245,000.00	2.30	2,259.03	548.80	NR	0.64
Central Federal Savings 1.6 2/14/2025		2/14/2020	245,000.00	95.58	234,175.90	0.08%	NR	960
15347EAK5	245,000.00	1.60	245,000.00	3.36	171.84	-10,824.10	NR	2.57
Citadel Federal Credit Union 1.65 2/27/2025		2/27/2020	245,000.00	95.64	234,322.90	0.08%	NR	973
17286TAG0	245,000.00	1.65	245,000.00	3.37	33.23	-10,677.10	NR	2.6
CITIBANK NA 2.9 4/11/2023		4/11/2018	245,000.00	100.32	245,781.55	0.08%	NR	285
17312QJ26	245,000.00	2.90	245,000.00	2.48	1,557.26	781.55	NR	0.77
Comenity Capital Bank 2.65 4/14/2027		4/14/2022	245,000.00	96.57	236,591.60	0.08%	NR	1749
20033A3A2	245,000.00	2.65	245,000.00	3.43	284.60	-8,408.40	NR	4.49
Commerce Bank 2.45 4/29/2027		4/29/2022	249,000.00	95.63	238,126.17	0.08%	NR	1764
20056QUW1	249,000.00	2.45	249,000.00	3.43	16.71	-10,873.83	NR	4.55
Community Bank 0.4 8/26/2025		8/26/2020	245,000.00	91.06	223,097.00	0.08%	NR	1153
203522AW7	245,000.00	0.40	245,000.00	3.39	10.74	-21,903.00	NR	3.13
Congressional Bank 2.1 7/24/2024		7/24/2019	245,000.00	97.61	239,139.60	0.08%	NR	755
20726ABD9	245,000.00	2.10	245,000.00	3.31	2,213.05	-5,860.40	NR	2.01
Connectone Bank 0.7 5/28/2026		5/28/2021	249,000.00	90.30	224,834.55	0.08%	NR	1428
20786ADK8	249,000.00	0.70	249,000.00	3.35	9.55	-24,165.45	NR	3.86



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 6/30/2022

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
Connexus Credit union 3.1 5/26/2027		5/26/2022	245,000.00	98.47	241,241.70	0.08%	NR	1791
20825WAX8	245,000.00	3.10	245,000.00	3.44	0.00	-3,758.30	NR	4.55
Continental Bank 0.6 8/24/2026		8/24/2021	245,000.00	89.38	218,976.10	0.08%	NR	1516
211163MG2	245,000.00	0.60	245,000.00	3.36	507.45	-26,023.90	NR	4.09
Crown Bank NA 0.4 9/4/2025		9/4/2020	245,000.00	91.00	222,959.80	0.08%	NR	1162
228212AQ9	245,000.00	0.40	245,000.00	3.39	69.81	-22,040.20	NR	3.16
Delta National Bank and Trust 0.7 4/29/2026		5/12/2021	249,000.00	90.50	225,354.96	0.08%	NR	1399
24773RCC7	249,000.00	0.70	249,000.00	3.36	233.99	-23,645.04	NR	3.78
Discover Bank 2.3 8/9/2022		8/9/2017	245,000.00	100.06	245,149.45	0.08%	NR	40
254673AG1	245,000.00	2.30	245,000.00	1.73	2,176.81	149.45	NR	0.11
Eaglemark Savings Bank 0.7 4/7/2026		4/7/2021	249,000.00	90.65	225,711.03	0.08%	NR	1377
27004PBD4	249,000.00	0.70	249,000.00	3.36	401.13	-23,288.97	NR	3.72
Enerbank USA 2.15 8/7/2024		8/7/2019	245,000.00	97.66	239,259.65	0.08%	NR	769
29278TKJ8	245,000.00	2.15	245,000.00	3.31	2,063.71	-5,740.35	NR	2.05
Enterprise Bank 1.8 9/27/2024		9/27/2019	245,000.00	96.72	236,973.80	0.08%	NR	820
29367RLA2	245,000.00	1.80	245,000.00	3.33	1,147.81	-8,026.20	NR	2.2
Everett Co-Op Bank 1 11/3/2026		11/3/2021	245,000.00	90.44	221,575.55	0.08%	NR	1587
30002CAB4	245,000.00	1.00	245,000.00	3.39	389.32	-23,424.45	NR	4.25
Exchange Bank 0.6 8/6/2026		8/6/2021	249,000.00	89.46	222,742.95	0.08%	NR	1498
301074EX4	249,000.00	0.60	249,000.00	3.36	98.24	-26,257.05	NR	4.05
Farmers State Bank 0.65 10/22/2026		10/22/2021	249,000.00	89.07	221,779.32	0.08%	NR	1575
31033AAF0	249,000.00	0.65	249,000.00	3.38	35.47	-27,220.68	NR	4.25
Flagstar Bank FSB 0.6 7/22/2025		7/22/2020	245,000.00	91.93	225,235.85	0.08%	NR	1118
33847E3W5	245,000.00	0.60	245,000.00	3.39	640.36	-19,764.15	NR	3.03



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 6/30/2022

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
Garrett State Bank 1.25 1/27/2027		1/27/2022	245,000.00	90.88	222,651.10	0.08%	NR	1672
366526BA8	245,000.00	1.25	245,000.00	3.41	25.17	-22,348.90	NR	4.44
Goldman Sachs Bank 2.3 8/9/2022		8/9/2017	245,000.00	100.06	245,149.45	0.08%	NR	40
38148PMP9	245,000.00	2.30	245,000.00	1.73	2,176.81	149.45	NR	0.11
Greenstate Credit Union 0.7 3/12/2026		3/12/2021	250,000.00	90.75	226,875.00	0.08%	NR	1351
39573LAY4	250,000.00	0.70	250,000.00	3.36	139.04	-23,125.00	NR	3.65
Gulf Coast Federal Credit Union 2.2 8/4/2022		8/4/2017	245,000.00	100.05	245,110.25	0.08%	NR	35
40228LAA3	245,000.00	2.20	245,000.00	1.72	2,156.00	110.25	NR	0.1
Industrial and Commerical Bank China 0.45 2/11/202		2/11/2021	245,000.00	90.15	220,857.70	0.08%	NR	1322
45581ECE9	245,000.00	0.45	245,000.00	3.37	419.86	-24,142.30	NR	3.58
Interaudi Bank 2.75 3/28/2023		3/28/2018	245,000.00	100.25	245,602.70	0.08%	NR	271
45842PAP6	245,000.00	2.75	245,000.00	2.42	36.92	602.70	NR	0.74
Jackson County Bank 2.05 8/31/2022		8/31/2017	245,000.00	100.04	245,100.45	0.08%	NR	62
466682AQ4	245,000.00	2.05	245,000.00	1.79	1,678.75	100.45	NR	0.17
Lafayette Federal CU 3.25 5/25/2027		5/25/2022	245,000.00	99.15	242,905.25	0.08%	NR	1790
50625LBJ1	245,000.00	3.25	245,000.00	3.44	109.08	-2,094.75	NR	4.53
LCA Bank Corporation 2.55 4/22/2027		4/22/2022	246,000.00	96.12	236,452.74	0.08%	NR	1757
501798SE3	246,000.00	2.55	246,000.00	3.43	1,185.85	-9,547.26	NR	4.53
Leader Bank NA 2.65 4/22/2027		4/22/2022	245,000.00	96.56	236,572.00	0.08%	NR	1757
52168UHZ8	245,000.00	2.65	245,000.00	3.43	1,227.35	-8,428.00	NR	4.52
Lebanon Federal Credit 3.2 9/21/2023		9/21/2018	245,000.00	100.28	245,686.00	0.08%	NR	448
52248LAA4	245,000.00	3.20	245,000.00	2.96	2,169.42	686.00	NR	1.2
Live Oak Banking Company 0.9 4/1/2026		4/1/2021	245,000.00	91.34	223,783.00	0.08%	NR	1371
538036PH1	245,000.00	0.90	245,000.00	3.36	175.19	-21,217.00	NR	3.68



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 6/30/2022

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
Luana Savings Bank 1.6 9/18/2023		9/18/2019	245,000.00	98.38	241,023.65	0.08%	NR	445
549104JP3	245,000.00	1.60	245,000.00	2.97	1,116.93	-3,976.35	NR	1.21
Malaga Bank 0.8 10/29/2026		10/29/2021	249,000.00	89.62	223,148.82	0.08%	NR	1582
56102ABH8	249,000.00	0.80	249,000.00	3.38	5.46	-25,851.18	NR	4.25
MCS Bank 1.5 2/25/2025		2/25/2020	245,000.00	95.30	233,477.65	0.08%	NR	971
55282JAA9	245,000.00	1.50	245,000.00	3.36	1,258.56	-11,522.35	NR	2.6
Medallion Bank 0.85 8/31/2026		8/30/2021	245,000.00	90.23	221,073.30	0.08%	NR	1523
58404DLL3	245,000.00	0.85	245,000.00	3.36	0.00	-23,926.70	NR	4.09
Merchants State bank 1.8 8/30/2024		8/30/2019	245,000.00	96.85	237,280.05	0.08%	NR	792
589227AG2	245,000.00	1.80	245,000.00	3.32	1,474.03	-7,719.95	NR	2.12
Merrick Bank 0.45 2/2/2026		2/1/2021	245,000.00	90.15	220,865.05	0.08%	NR	1313
59013KMJ2	245,000.00	0.45	245,000.00	3.37	87.60	-24,134.95	NR	3.56
Merrick Bank 1.9 8/20/2024		8/20/2019	245,000.00	97.08	237,855.80	0.08%	NR	782
59013KCN4	245,000.00	1.90	245,000.00	3.31	127.53	-7,144.20	NR	2.1
Morgan Stanley Bank 3.55 11/8/2023		11/8/2018	245,000.00	100.61	246,482.25	0.08%	NR	496
61760ARS0	245,000.00	3.55	245,000.00	3.09	1,262.92	1,482.25	NR	1.33
Morgan Stanley Bank NA 2.65 1/11/2023		1/11/2018	245,000.00	100.27	245,651.70	0.08%	NR	195
61747MF63	245,000.00	2.65	245,000.00	2.15	3,023.90	651.70	NR	0.52
National Bank of NY City 0.6 10/14/2026		10/14/2021	249,000.00	88.99	221,577.63	0.08%	NR	1567
634116DC8	249,000.00	0.60	249,000.00	3.38	315.17	-27,422.37	NR	4.23
Nelnet Bank Inc 1.5 2/2/2022		2/2/2022	245,000.00	91.95	225,284.85	0.08%	NR	1678
64034KAG6	245,000.00	1.50	245,000.00	3.41	1,490.14	-19,715.15	NR	4.42
New York Community Bank 0.65 9/10/2024		9/10/2021	245,000.00	94.38	231,231.00	0.08%	NR	803
649447VM8	245,000.00	0.65	245,000.00	3.33	488.66	-13,769.00	NR	2.18



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 6/30/2022

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
Pentagon Fed CU 0.85 9/1/2026		9/1/2021	245,000.00	90.23	221,070.85	0.08%	NR	1524
70962LAE2	245,000.00	0.85	245,000.00	3.36	165.46	-23,929.15	NR	4.09
Pinnacle Bank 0.7 10/20/2026		10/20/2021	143,000.00	89.34	127,754.77	0.05%	NR	1573
723451CB4	143,000.00	0.70	143,000.00	3.38	194.72	-15,245.23	NR	4.24
Plains Commerce Bank 2.55 6/7/2024		6/7/2019	245,000.00	98.65	241,687.60	0.08%	NR	708
72651LCL6	245,000.00	2.55	245,000.00	3.28	393.68	-3,312.40	NR	1.9
Raymond James Bank NA 1.8 11/8/2024		11/8/2019	245,000.00	96.54	236,510.75	0.08%	NR	862
75472RAK7	245,000.00	1.80	245,000.00	3.34	640.36	-8,489.25	NR	2.31
San Francisco Credit Union 1.1 3/27/2025		3/27/2020	245,000.00	94.05	230,429.85	0.08%	NR	1001
79772FAF3	245,000.00	1.10	245,000.00	3.37	22.15	-14,570.15	NR	2.7
Signature Bank 2.15 11/8/2022		11/8/2017	245,000.00	100.08	245,188.65	0.08%	NR	131
82669VB6	245,000.00	2.15	245,000.00	1.93	764.87	188.65	NR	0.36
State Bank India 0.65 2/25/2026		2/25/2021	245,000.00	90.74	222,300.75	0.08%	NR	1336
856283S49	245,000.00	0.65	245,000.00	3.36	545.38	-22,699.25	NR	3.61
State Bank of India 2.05 11/27/2024		11/27/2019	245,000.00	97.03	237,711.25	0.08%	NR	881
856285RS2	245,000.00	2.05	245,000.00	3.35	467.85	-7,288.75	NR	2.36
Stearns Bank NA 1.65 5/10/2023		2/10/2020	245,000.00	99.18	242,986.10	0.08%	NR	314
857894F95	245,000.00	1.65	245,000.00	2.62	1,550.55	-2,013.90	NR	0.85
Sterling Bank 1.65 9/18/2023		9/18/2019	245,000.00	98.44	241,170.65	0.08%	NR	445
85916VDN2	245,000.00	1.65	245,000.00	2.97	1,151.84	-3,829.35	NR	1.21
Sullivan Bank 0.75 9/29/2026		9/29/2021	245,000.00	90.74	222,310.55	0.08%	NR	1552
86513LAA0	245,000.00	0.75	245,000.00	3.08	5.03	-22,689.45	NR	4.18
Synchrony Bank 2.35 8/18/2022		8/18/2017	245,000.00	100.08	245,191.10	0.08%	NR	49
87164XRU2	245,000.00	2.35	245,000.00	1.76	2,050.62	191.10	NR	0.14



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 6/30/2022

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 Bank Financial 0.4 12/25/2025		12/23/2020	245,000.00	90.29	221,208.05	0.08%	NR	1274
882213AM3	245,000.00	0.40	245,000.00	3.38	18.79	-23,791.95	NR	3.46
Texas Exchange Bank 0.45 4/30/2025		2/5/2021	245,000.00	92.09	225,613.15	0.08%	NR	1035
88241TKC3	245,000.00	0.45	245,000.00	3.38	75.51	-19,386.85	NR	2.81
Third Fed Saving & Loan 0.45 12/18/2025		12/18/2020	245,000.00	90.49	221,688.25	0.08%	NR	1267
88413QCU0	245,000.00	0.45	245,000.00	3.38	36.25	-23,311.75	NR	3.44
Toyota Financial SGS 0.9 4/22/2026		4/22/2021	245,000.00	91.27	223,609.05	0.08%	NR	1392
89235MKY6	245,000.00	0.90	245,000.00	3.36	416.84	-21,390.95	NR	3.75
UBS Bank Usa 3.25 6/13/2023		6/13/2018	245,000.00	100.44	246,073.10	0.08%	NR	348
90348JCW8	245,000.00	3.25	245,000.00	2.78	370.86	1,073.10	NR	0.94
United Bankers Bank 0.7 10/15/2026		10/15/2021	245,000.00	89.32	218,836.45	0.08%	NR	1568
909557JL5	245,000.00	0.70	245,000.00	3.38	70.48	-26,163.55	NR	4.22
United Roosevelt Savings 1.9 3/11/2027		3/11/2022	245,000.00	93.42	228,879.00	0.08%	NR	1715
91139LAB2	245,000.00	1.90	245,000.00	3.42	242.32	-16,121.00	NR	4.48
Unity Bank 0.4 12/18/2025		12/18/2020	245,000.00	90.32	221,291.35	0.08%	NR	1267
91330ACR6	245,000.00	0.40	245,000.00	3.38	32.22	-23,708.65	NR	3.44
USAlliance Fed Cr Union 3.3 5/28/2027		5/31/2022	245,000.00	99.37	243,446.70	0.08%	NR	1793
90352RCN3	245,000.00	3.30	245,000.00	3.44	664.52	-1,553.30	NR	4.53
Wells Fargo Bank NA 3 2/27/2024		2/27/2019	245,000.00	99.75	244,392.40	0.08%	NR	607
949763XY7	245,000.00	3.00	245,000.00	3.15	60.41	-607.60	NR	1.62
York Traditions Bank 2 9/15/2022		9/15/2017	245,000.00	100.04	245,098.00	0.08%	NR	77
987159AP5	245,000.00	2.00	245,000.00	1.80	1,436.44	98.00	NR	0.21
			20,271,000.00		19,206,140.34	6.61%		1076
Sub Total CD - Negotiable >> 30%	20,271,000.00	1.60	20,271,000.00	3.12	61,523.29	-1,064,859.66		2.87
Corporate Notes >> 30% Limit								



Nevada County Portfolio Holdings by Asset Class All Portfolios

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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 3.2 5/11/2027-27		5/20/2022	990,790.00	98.74	987,390.00	0.32%	S&P-AA+	1687
037833CR9	1,000,000.00	3.40	990,997.82	3.48	4,355.56	-3,607.82	Moodys-Aaa	4.52
Apple Inc 3.35 2/9/2027-22		2/9/2022	1,055,000.00	99.39	993,940.00	0.34%	Moodys-Aaa	1685
037833CJ7	1,000,000.00	2.18	1,050,753.01	3.49	13,120.83	-56,813.01	S&P-AA+	4.25
Bank of NY Mellon 3.5 4/28/2023		5/1/2018	1,003,000.00	100.43	1,004,340.00	0.32%	Moodys-A1	302
06406RAG2	1,000,000.00	3.43	1,000,496.98	2.96	6,027.78	3,843.02	Fitch-AA	0.82
Bank of NY Mellon Corp 2.1 10/24/2024		10/29/2019	1,003,770.00	96.59	965,870.00	0.32%	S&P-A	847
06406RAL1	1,000,000.00	2.02	1,001,752.57	3.65	3,850.00	-35,882.57	Moodys-A1	2.26
Charles Schwab Corp 1.15 5/13/2026-26		12/10/2021	989,300.00	90.32	903,210.00	0.32%	Moodys-Aa2	1383
808513BR5	1,000,000.00	1.40	990,638.33	3.87	1,501.39	-87,428.33	S&P-A	3.78
Citibank NA 3.65 1/23/2024-19		11/6/2019	2,127,000.00	100.35	2,007,060.00	0.65%	Moodys-Aa3	572
17325FAS7	2,000,000.00	2.07	2,047,202.08	3.42	31,836.11	-40,142.08	S&P-A+	1.51
Coca Cola 1.75 9/6/2024-19		10/18/2019	498,365.00	97.79	488,935.00	0.16%	Moodys-A1	799
191216CL2	500,000.00	1.82	499,268.14	2.80	2,770.83	-10,333.14	S&P-A+	2.14
Costco Wholesale Corp 1.375 6/20/2027		6/21/2022	880,980.00	89.99	899,900.00	0.28%	Moodys-Aa3	1816
22160KAN5	1,000,000.00	4.03	881,566.95	3.59	381.94	18,333.05	S&P-A+	4.81
Exxon Mobil Corp 2.019 8/16/2024-24		8/29/2019	1,012,530.00	97.50	975,000.00	0.32%	Moodys-Aaa	747
30231GBC5	1,000,000.00	1.75	1,005,373.95	3.24	7,515.17	-30,373.95	S&P-AA+	2.08
Exxon Mobil Corp 2.275 8/16/2026-19		8/16/2021	2,113,240.00	94.92	1,898,320.00	0.67%	S&P-AA-	1508
30231GBD3	2,000,000.00	1.11	2,093,519.12	3.61	16,936.11	-195,199.12	Moodys-Aa2	3.92
Johnson & Johnson 2.95 3/3/2027-22		3/8/2022	523,750.00	97.63	488,125.00	0.17%	S&P-AAA	1
478160CE2	500,000.00	1.95	522,263.18	3.51	4,793.75	-34,138.18	Moodys-Aaa	4.36
JPMorgan Chase & Co 3.875 2/1/2024		3/13/2019	1,031,640.00	100.69	1,006,870.00	0.32%	Moodys-A2	581
46625HJT8	1,000,000.00	3.17	1,010,292.74	3.43	16,038.19	-3,422.74	S&P-AA-	1.53



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 6/30/2022

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
Microsoft Corp 2.65 11/3/2022-22		11/16/2017	1,016,270.00	100.08	1,000,840.00	0.32%	S&P-AAA	65
594918BH6	1,000,000.00	2.30	1,001,130.73	2.39	4,195.83	-290.73	Moody's-Aaa	0.34
New York Life Global FDG 0.85 1/15/2026		3/19/2021	985,780.00	90.31	903,140.00	0.32%	S&P-AA+	1295
64952WDW0	1,000,000.00	1.15	989,554.79	3.80	3,895.83	-86,414.79	Moody's-Aaa	3.48
Pfizer Inc 3 6/15/2023		6/15/2018	993,160.00	99.96	999,580.00	0.32%	S&P-AA	350
717081DH3	1,000,000.00	3.15	998,688.94	3.04	1,250.00	891.06	Moody's-A1	0.95
Pfizer Inc 3.2 9/15/2023-23		3/13/2019	1,019,050.00	100.06	1,000,620.00	0.32%	Moody's-A1	411
717081EN9	1,000,000.00	2.75	1,005,112.39	3.15	9,333.33	-4,492.39	S&P-AA	1.18
Procter and Gamble Co 1.9 2/1/2027-22		2/3/2022	1,003,110.00	94.12	941,210.00	0.32%	Moody's-Aa3	1677
742718FV6	1,000,000.00	1.84	1,002,859.36	3.29	7,863.89	-61,649.36	S&P-AA-	4.37
Toyota Motor Credit Corp 1.9 1/13/2027-22		1/21/2022	996,690.00	92.03	920,280.00	0.32%	S&P-A+	1658
89236TJV8	1,000,000.00	1.97	996,981.31	3.83	8,813.89	-76,701.31	Moody's-Aa	4.32
Toyota Motor Credit Corp 2 10/7/2024-24		10/9/2019	502,370.00	96.75	483,745.00	0.16%	NR	738
89236TGL3	500,000.00	1.90	501,077.86	3.50	2,305.56	-17,332.86	NR	2.22
Toyota Motor Credit Corp 2.8 7/13/2022		7/13/2017	1,018,740.00	100.01	1,000,090.00	0.32%	S&P-AA-	13
89236TCQ6	1,000,000.00	2.40	1,000,133.42	2.52	12,988.89	-43.42	Moody's-Aa3	0.04
US Bank NA 3.4 7/24/2023-23		1/25/2019	1,008,180.00	99.93	999,310.00	0.32%	Moody's-A1	358
90331HNV1	1,000,000.00	3.20	1,001,939.07	3.47	14,733.33	-2,629.07	S&P-AA-	1.04
Walmart Inc 3.4 6/26/2023-23		5/1/2019	1,030,420.00	100.31	1,003,060.00	0.32%	Moody's-Aa2	330
931142EK5	1,000,000.00	2.62	1,007,239.04	3.08	377.78	-4,179.04	S&P-AA	0.98
			22,803,135.00		21,870,835.00	7.23%		892
Sub Total Corporate Notes >> 30% Limit	22,500,000.00	2.30	22,598,841.78	3.34	174,885.99	-728,006.78		2.48
Liquid Assets >> 0%								
Bank of America Cash		6/30/2013	2,111,708.50	100.00	2,111,708.50	0.67%	NR	1
BOFA	2,111,708.50	0.00	2,111,708.50	0.00		0.00	NR	0



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 6/30/2022

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 - Credit Card Other Cash		10/10/2013	6,165.99	100.00	6,165.99	0%	NR	1
BOWCCO	6,165.99	0.00	6,165.99	0.00		0.00	NR	0
Bank of the West - Demand Account Cash		9/4/2013	2,385,771.09	100.00	2,385,771.09	0.76%	NR	1
BOWDEMAND	2,385,771.09	0.00	2,385,771.09	0.00		0.00	NR	0
Bank of the West - District Cash		6/30/2013	14,839.17	100.00	14,839.17	0%	NR	1
BOWDIST	14,839.17	0.01	14,839.17	0.01		0.00	NR	0
Bank of the West - Tax Credit Card Cash		10/10/2013	142,760.30	100.00	142,760.30	0.05%	NR	1
TCCC	142,760.30	0.00	142,760.30	0.00		0.00	NR	0
Bank of the West MM		9/16/2013	24,111,405.26	100.00	24,111,405.26	7.7%	NR	1
MM7323	24,111,405.26	0.09	24,111,405.26	0.09		0.00	NR	0
BOW MM		4/28/2017	18,977,665.50	100.00	18,977,665.50	6.06%	NR	1
DREYFUSMM	18,977,665.50	0.01	18,977,665.50	0.01		0.00	NR	0
CAMP LGIP		6/30/2013	14,739,444.43	100.00	14,739,444.43	4.71%	NR	1
CAMP	14,739,444.43	1.05	14,739,444.43	1.05		0.00	NR	0
Checks Cash		6/30/2013	528,381.88	100.00	528,381.88	0.17%	NR	1
CHECKS	528,381.88	0.00	528,381.88	0.00		0.00	NR	0
LAIF California LGIP-Quarterly		6/30/2013	16,237,234.16	100.00	16,237,234.16	5.18%	NR	1
LAIF	16,237,234.16	1.02	16,237,234.16	1.02	113,481.22	0.00	NR	0
Treasury Cash Cash		6/30/2013	63,990.31	100.00	63,990.31	0.02%	NR	1
CASH	63,990.31	0.00	63,990.31	0.00		0.00	NR	0
Tri Counties Bank - District Cash		6/30/2013	593,788.67	100.00	593,788.67	0.19%	NR	1
TRIDISTRICT	593,788.67	0.05	593,788.67	0.05		0.00	NR	0
			79,913,155.26		79,913,155.26	25.51%		1
Sub Total Liquid Assets >> 0%	79,913,155.26	0.43	79,913,155.26	0.43	113,481.22	0.00		0
Municipal Bonds >> 0% Limit								



Nevada County Portfolio Holdings by Asset Class All Portfolios

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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
CA Earthquake Authority 1.477 7/1/2023		4/27/2022	989,100.00	98.12	981,240.00	0.32%	Fitch-A-	366
13017HAK2	1,000,000.00	2.42	990,722.33	3.40	7,343.97	-9,482.33	S&P-AA+	0.99
City of Anaheim CA 0.527 7/1/2023		3/8/2022	692,790.00	97.50	682,514.00	0.22%	S&P-AA-	366
842475P58	700,000.00	1.32	694,502.38	3.08	1,834.25	-11,988.38	Fitch-AA-	1
City of Auburn CA 1.231 6/1/2026		6/3/2021	231,458.20	91.84	211,236.60	0.07%	S&P-AA+	1432
05028XAD6	230,000.00	1.10	231,144.81	3.48	228.08	-19,908.21	NR	3.83
City of Los Angles 1.341 11/1/2026		11/1/2021	480,000.00	91.05	437,049.60	0.15%	S&P-AA-	1585
544587Y69	480,000.00	1.34	480,000.00	3.59	1,054.92	-42,950.40	NR	4.21
City of Sa Diego CA 1.267 4/15/2023		4/28/2022	1,483,890.00	98.35	1,475,190.00	0.47%	S&P-AA-	289
79727LBQ1	1,500,000.00	2.40	1,486,773.32	3.40	3,959.37	-11,583.32	Fitch-AA-	0.79
City of Santa Rosa CA Wastewater 0.827 9/1/2024		12/15/2020	1,013,850.00	94.86	948,600.00	0.32%	S&P-AA	794
802649TH6	1,000,000.00	0.45	1,008,109.81	3.30	2,733.69	-59,509.81	NR	2.15
Fremont Unified School Dist 0.682 8/1/2025		2/11/2021	1,010,260.00	92.18	921,760.00	0.32%	S&P-AA-	1128
357155AY6	1,000,000.00	0.45	1,007,091.47	3.37	2,822.72	-85,331.47	Moody's-Aa2	3.05
Pasadena Unified School Dist 1.824 5/1/2024		9/11/2019	1,289,201.95	96.91	1,245,344.90	0.41%	Moody's-Aa3	671
702282QB3	1,285,000.00	1.75	1,286,664.41	3.57	3,841.29	-41,319.51	S&P-AA	1.81
Port of Oakland 1.181 5/1/2025		12/3/2020	1,005,630.00	93.32	933,190.00	0.32%	S&P-A+	1036
735000TM3	1,000,000.00	1.05	1,003,622.78	3.68	1,935.53	-70,432.78	Fitch-A+	2.79
Riverside Unified School Dist 2.272 2/1/2025		2/3/2020	286,291.60	97.06	271,773.60	0.09%	S&P-AA-	947
769059A30	280,000.00	1.80	283,264.74	3.47	2,633.00	-11,491.14	Moody's-Aa2	2.5
San Diego County Regional 1.926 4/1/2024		12/19/2019	1,003,350.00	97.75	977,540.00	0.32%	S&P-AAA	641
797400LB2	1,000,000.00	1.85	1,001,372.11	3.25	4,761.50	-23,832.11	Fitch-AAA	1.72
San Diego Redevelopment 2.75 9/1/2023		12/28/2018	1,488,240.00	99.26	1,488,945.00	0.48%	S&P-AA	428
79730WBL3	1,500,000.00	2.93	1,497,053.11	3.40	13,635.42	-8,108.11	NR	1.15



Nevada County Portfolio Holdings by Asset Class All Portfolios

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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
San Francisco Muni Transportation Agency 0.824 3/1/		5/3/2021	192,474.75	90.48	176,428.20	0.06%	Moody's-Aa2	1340
797686EN8	195,000.00	1.10	193,080.64	3.62	531.14	-16,652.44	S&P-AA-	3.61
Santa Clara Valley Water District 2.919 6/1/2024		6/20/2019	541,398.00	99.29	516,282.00	0.17%	Moody's-Aa1	702
80168FMD5	520,000.00	2.04	528,308.29	3.31	1,222.74	-12,026.29	Fitch-AA+	1.88
Solano County 3.504 8/1/2022		8/2/2017	530,325.00	100.10	500,515.00	0.16%	S&P-AA	32
83412PEA6	500,000.00	2.22	500,531.73	2.27	7,251.33	-16.73	Moody's-Aa3	0.09
Soquel Creek Water District 0.728 3/1/2025		10/13/2020	1,510,230.00	93.61	1,404,075.00	0.48%	S&P-AA	975
835818JN6	1,500,000.00	0.57	1,506,233.91	3.25	3,609.67	-102,158.91	NR	2.64
State of CA General Obligation 2.25 10/1/2023		1/25/2019	1,951,980.00	99.01	1,980,220.00	0.63%	Moody's-Aa3	458
13063DDG0	2,000,000.00	2.80	1,987,138.50	3.06	11,125.00	-6,918.50	S&P-AA-	1.24
State of Florida 0.55 6/1/2025		10/22/2020	1,001,360.00	92.36	923,580.00	0.32%	S&P-AAA	1067
34153QUD6	1,000,000.00	0.52	1,000,862.22	3.32	443.06	-77,282.22	Moody's-Aaa	2.9
State of Hawaii 0.67 8/1/2025-20		8/28/2020	1,008,250.00	92.14	921,410.00	0.32%	S&P-AA+	1128
419792YQ3	1,000,000.00	0.50	1,005,172.87	3.37	2,773.06	-83,762.87	Moody's-Aa2	3.05
State of Maryland 0.52 3/1/2025		3/10/2021	1,000,000.00	93.17	931,730.00	0.32%	S&P-AAA	975
574193UH9	1,000,000.00	0.52	1,000,000.00	3.21	1,718.89	-68,270.00	Fitch-AAA	2.65
University of California 1.272 5/15/2027		5/16/2022	893,810.00	88.87	888,650.00	0.29%	S&P-AA	1780
91412HJN4	1,000,000.00	3.61	896,428.38	3.80	1,590.00	-7,778.38	Fitch-AA	4.72
Victor Valley Community College Dist 2.558 8/1/202		8/1/2019	1,021,150.00	98.45	984,510.00	0.32%	Moody's-Aa2	763
92603PEU2	1,000,000.00	2.11	1,008,832.76	3.33	10,587.28	-24,322.76	S&P-AA-	2.02
Western Placer Unified School Dist 2 6/1/2025-23		7/24/2020	328,976.00	96.22	307,897.60	0.1%	Moody's-MIG1	336
95921RBF2	320,000.00	1.40	325,401.80	3.37	515.56	-17,504.20	NR	2.84
			20,954,015.50		20,109,681.50	6.66%		775
Sub Total Municipal Bonds >> 0% Limit	21,010,000.00	1.67	20,922,312.37	3.33	88,151.47	-812,630.87		2.12



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 6/30/2022

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
None								
FFCB 3.25 6/17/2024		6/17/2022	1,999,600.00	100.46	2,009,240.00	0.64%	NR	718
3133ENYX2	2,000,000.00	3.26	1,999,607.11	3.01	2,347.22	9,632.89	NR	1.92
			1,999,600.00		2,009,240.00	0.64%		718
Sub Total None	2,000,000.00	3.26	1,999,607.11	3.01	2,347.22	9,632.89		1.92
US Agency Bonds >> 0% Limit								
FFCB 0.45 9/2/2025		9/2/2020	999,750.00	92.25	922,540.00	0.32%	NR	1160
3133EL5R1	1,000,000.00	0.46	999,841.18	3.03	1,475.00	-77,301.18	NR	3.15
FFCB 0.46 11/3/2025		11/3/2020	1,998,816.00	91.88	1,837,640.00	0.64%	NR	1222
3133EMFS6	2,000,000.00	0.47	1,999,207.64	3.03	1,456.67	-161,567.64	NR	3.32
FFCB 0.5 10/22/2026		10/22/2021	1,948,750.00	89.68	1,793,680.00	0.62%	S&P-AA+	1575
3133EMEF5	2,000,000.00	1.03	1,955,794.77	3.07	1,888.89	-162,114.77	S&P-AAA	4.26
FFCB 0.68 7/27/2026		7/27/2021	996,816.00	90.95	909,470.00	0.32%	S&P-AA+	1488
3133EMV66	1,000,000.00	0.75	997,405.37	3.06	2,890.00	-87,935.37	Moody's-Aaa	4.01
FFCB 0.68 7/27/2026		7/27/2021	997,300.00	90.95	909,470.00	0.32%	S&P-AA+	1488
3133EMV66	1,000,000.00	0.74	997,799.78	3.06	2,890.00	-88,329.78	Moody's-Aaa	4.01
FFCB 0.68 7/27/2026		7/30/2021	997,550.00	90.95	909,470.00	0.32%	S&P-AA+	1488
3133EMV66	1,000,000.00	0.73	998,000.22	3.06	2,890.00	-88,530.22	Moody's-Aaa	4.01
FFCB 0.8 9/10/2026		9/10/2021	2,000,000.00	91.14	1,822,700.00	0.64%	S&P-AA+	1533
3133EM4X7	2,000,000.00	0.80	2,000,000.00	3.07	4,888.89	-177,300.00	Moody's-Aaa	4.12
FFCB 0.82 5/11/2026		5/11/2021	1,001,960.00	91.93	919,270.00	0.32%	Moody's-Aaa	1411
3133EMYV8	1,000,000.00	0.78	1,001,514.55	3.05	1,116.11	-82,244.55	S&P-AA+	3.8
FFCB 0.82 5/11/2026		5/11/2021	1,505,955.00	91.93	1,378,905.00	0.48%	Moody's-Aaa	1411
3133EMYV8	1,500,000.00	0.74	1,504,601.59	3.05	1,674.17	-125,696.59	S&P-AA+	3.8
FFCB 1.16 10/27/2026		10/27/2021	999,030.00	92.29	922,940.00	0.32%	S&P-AA+	1580
3133ENCJ7	1,000,000.00	1.18	999,160.68	3.08	2,030.00	-76,220.68	Moody's-Aaa	4.22



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 6/30/2022

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 1.19 12/9/2026		12/9/2021	1,000,000.00	92.20	921,980.00	0.32%	S&P-AAA	1623
3133ENGT1	1,000,000.00	1.19	1,000,000.00	3.08	694.17	-78,020.00	Moody's-Aaa	4.33
FFCB 1.34 11/30/2026		11/30/2021	1,000,000.00	92.86	928,570.00	0.32%	S&P-AAA	1614
3133ENFV7	1,000,000.00	1.34	1,000,000.00	3.08	1,116.67	-71,430.00	Moody's-Aaa	4.29
FFCB 1.34 11/30/2026		11/30/2021	1,000,000.00	92.86	928,570.00	0.32%	S&P-AAA	1614
3133ENFV7	1,000,000.00	1.34	1,000,000.00	3.08	1,116.67	-71,430.00	Moody's-Aaa	4.29
FFCB 1.5 1/13/2027		1/13/2022	999,520.00	93.27	932,740.00	0.32%	S&P-AAA	1658
3133ENKV1	1,000,000.00	1.51	999,564.16	3.10	6,958.33	-66,824.16	Moody's-Aaa	4.36
FFCB 1.5 10/16/2024		10/18/2019	993,500.00	96.86	968,640.00	0.32%	S&P-AA+	839
3133EK3B0	1,000,000.00	1.64	997,011.78	2.92	3,083.33	-28,371.78	Moody's-Aaa	2.26
FFCB 1.6 8/16/2024		8/29/2019	1,007,640.00	97.38	973,750.00	0.32%	Moody's-Aaa	778
3133EKA63	1,000,000.00	1.44	1,003,276.69	2.88	5,955.56	-29,526.69	S&P-AA+	2.09
FFCB 1.6 9/17/2024		9/17/2019	995,030.00	97.23	972,260.00	0.32%	S&P-AA+	810
3133EKP75	1,000,000.00	1.70	997,796.55	2.90	4,577.78	-25,536.55	Moody's-Aaa	2.17
FFCB 1.625 11/8/2024		11/14/2019	991,320.00	97.02	970,190.00	0.32%	S&P-AA+	862
3133EK6J0	1,000,000.00	1.81	995,891.18	2.94	2,347.22	-25,701.18	Moody's-Aaa	2.31
FFCB 1.625 2/3/2027		2/3/2022	998,804.00	93.77	937,680.00	0.32%	S&P-AA+	1679
3133ENNB2	1,000,000.00	1.65	998,900.28	3.09	6,635.42	-61,220.28	NR	4.41
FFCB 1.625 2/3/2027		2/3/2022	1,000,000.00	93.77	937,680.00	0.32%	S&P-AA+	1679
3133ENNB2	1,000,000.00	1.63	1,000,000.00	3.09	6,635.42	-62,320.00	NR	4.41
FFCB 1.625 2/3/2027		2/3/2022	1,999,040.00	93.77	1,875,360.00	0.64%	S&P-AA+	1679
3133ENNB2	2,000,000.00	1.64	1,999,117.28	3.09	13,270.83	-123,757.28	NR	4.41
FFCB 1.65 1/23/2025		1/30/2020	1,007,990.00	96.67	966,730.00	0.32%	S&P-AA+	938
3133ELJM7	1,000,000.00	1.48	1,004,117.92	3.01	7,195.83	-37,387.92	Moody's-Aaa	2.5



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 6/30/2022

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 1.65 11/1/2024		11/8/2019	991,891.00	97.11	971,100.00	0.32%	Moodys-Aaa	855
3133EK4Y9	1,000,000.00	1.82	996,190.55	2.94	2,704.17	-25,090.55	S&P-AA+	2.29
FFCB 1.68 3/10/2027		3/10/2022	998,330.00	93.86	938,570.00	0.32%	S&P-AAA	1714
3133ENRD4	1,000,000.00	1.72	998,432.43	3.10	5,133.33	-59,862.43	Moodys-Aaa	4.5
FFCB 1.75 9/13/2022		9/15/2017	2,000,000.00	100.03	2,000,500.00	0.64%	Moodys-Aaa	75
3133EHYR8	2,000,000.00	1.75	2,000,000.00	1.62	10,402.78	500.00	S&P-AA+	0.2
FFCB 1.8 6/17/2024		3/17/2022	2,000,000.00	98.03	1,960,600.00	0.64%	S&P-AAA	718
3133ENSB7	2,000,000.00	1.80	2,000,000.00	2.84	1,300.00	-39,400.00	Moodys-Aaa	1.94
FFCB 1.8 8/22/2025		2/22/2022	1,998,320.00	96.32	1,926,460.00	0.64%	S&P-AAA	1149
3133ENPX2	2,000,000.00	1.83	1,998,488.39	3.03	12,800.00	-72,028.39	Moodys-Aaa	3.05
FFCB 1.85 7/26/2024		8/5/2019	1,005,218.00	97.97	979,710.00	0.32%	S&P-AA+	757
3133EKWV4	1,000,000.00	1.74	1,002,173.93	2.87	7,913.89	-22,463.93	Moodys-Aaa	2.03
FFCB 1.9 7/19/2022		7/19/2017	1,998,500.00	100.02	2,000,340.00	0.64%	S&P-AAA	19
3133EHRU9	2,000,000.00	1.92	1,999,984.39	1.56	16,994.44	355.61	Moodys-Aaa	0.05
FFCB 2.08 9/10/2024		9/16/2019	1,018,110.00	97.98	979,800.00	0.32%	S&P-AA+	803
3133EKQA7	1,000,000.00	1.70	1,007,985.90	3.04	6,355.56	-28,185.90	Moodys-Aaa	2.14
FFCB 2.16 6/3/2024		6/3/2019	999,100.00	98.73	987,330.00	0.32%	S&P-AA+	704
3133EKNX0	1,000,000.00	2.18	999,653.20	2.84	1,620.00	-12,323.20	Moodys-Aaa	1.89
FFCB 2.16 6/3/2024		6/3/2019	999,528.00	98.73	987,330.00	0.32%	S&P-AA+	704
3133EKNX0	1,000,000.00	2.17	999,818.12	2.84	1,620.00	-12,488.12	Moodys-Aaa	1.89
FFCB 2.3 4/5/2024		4/5/2019	998,050.00	98.93	989,280.00	0.32%	Moodys-Aaa	645
3133EKGD2	1,000,000.00	2.34	999,311.58	2.93	5,430.56	-10,031.58	S&P-AA+	1.73
FFCB 2.45 7/22/2024		7/22/2019	2,046,200.00	99.17	1,983,480.00	0.64%	S&P-AA+	753
3133EKHV1	2,000,000.00	1.96	2,019,041.38	2.87	21,505.56	-35,561.38	Moodys-Aaa	2



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 6/30/2022

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 2.5 2/2/2023		3/21/2018	991,590.00	99.93	999,300.00	0.32%	S&P-AA+	217
3133EJBP3	1,000,000.00	2.69	998,974.16	2.62	10,277.78	325.84	Fitch-AAA	0.58
FFCB 2.6 4/5/2027		4/5/2022	1,000,000.00	97.78	977,820.00	0.32%	S&P-AAA	1740
3133ENTS9	1,000,000.00	2.60	1,000,000.00	3.10	6,138.89	-22,180.00	Moody's-Aaa	4.48
FFCB 2.625 6/10/2024		6/10/2022	1,000,000.00	99.30	992,980.00	0.32%	None	711
3133ENYH7	1,000,000.00	2.63	1,000,000.00	3.00	1,458.33	-7,020.00	None	1.91
FFCB 2.66 3/12/2024		3/12/2019	1,007,800.00	99.42	994,220.00	0.32%	S&P-AA+	621
3133EAGP7	1,000,000.00	2.49	1,002,651.23	3.01	7,980.00	-8,431.23	Moody's-Aaa	1.66
FFCB 2.875 7/17/2023		7/24/2018	998,840.00	100.04	1,000,360.00	0.32%	S&P-AA+	382
3133EJUS6	1,000,000.00	2.90	999,756.39	2.84	13,017.36	603.61	Moody's-Aaa	1.03
FFCB 3 5/2/2023		12/28/2018	2,026,020.00	100.26	2,005,160.00	0.64%	S&P-AA+	306
3133EJP60	2,000,000.00	2.68	2,005,020.25	2.68	9,666.67	139.75	Moody's-Aaa	0.83
FFCB 3.08 7/24/2023		12/27/2018	2,033,360.00	100.01	2,000,160.00	0.64%	S&P-AA+	389
3133EJK57	2,000,000.00	2.69	2,007,770.68	3.07	26,693.33	-7,610.68	Moody's-Aaa	1.04
FHLB 0.375 9/4/2025		4/8/2022	1,373,060.70	91.93	1,365,145.65	0.44%	Moody's-Aaa	1162
3130AK5E2	1,485,000.00	2.71	1,380,523.32	3.06	1,794.37	-15,377.67	S&P-AA+	3.16
FHLB 0.5 12/12/2025		1/29/2021	1,003,130.00	91.68	916,810.00	0.32%	None	1261
3130AKRG3	1,000,000.00	0.44	1,002,219.87	3.06	250.00	-85,409.87	None	3.42
FHLB 0.5 3/13/2026		3/15/2021	983,597.00	91.10	910,960.00	0.32%	S&P-AA+	1352
3130ALG40	1,000,000.00	0.84	987,841.64	3.06	1,486.11	-76,881.64	Moody's-Aaa	3.67
FHLB 0.75 3/13/2026		3/15/2021	998,380.00	91.96	919,570.00	0.32%	Moody's-Aaa	1352
3130ALN83	1,000,000.00	0.78	998,799.21	3.06	2,229.17	-79,229.21	S&P-AA+	3.65
FHLB 0.75 6/12/2026		6/14/2021	997,797.00	91.15	911,490.00	0.32%	S&P-AA+	1443
3130AMFS6	1,000,000.00	0.80	998,257.17	3.15	375.00	-86,767.17	Moody's-Aaa	3.89



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 6/30/2022

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 0.875 6/12/2026		7/1/2021	998,890.00	91.89	918,910.00	0.32%	S&P-AAA	1443
3130AN4T4	1,000,000.00	0.90	999,113.60	3.07	437.50	-80,203.60	Moodys-Aaa	3.89
FHLB 1.25 12/21/2026		12/27/2021	2,000,578.00	92.52	1,850,380.00	0.64%	S&P-AA+	1635
3130AQF65	2,000,000.00	1.24	2,000,519.25	3.05	625.00	-150,139.25	Moodys-Aaa	4.36
FHLB 1.875 9/11/2026		9/13/2021	2,102,980.00	94.95	1,898,960.00	0.67%	S&P-AA+	1534
3130A8XY4	2,000,000.00	0.82	2,086,607.08	3.17	11,354.17	-187,647.08	Moodys-Aaa	4.03
FHLB 2 8/24/2022-18		8/24/2017	2,000,000.00	100.05	2,000,900.00	0.64%	S&P-AA+	55
3130ABWU6	2,000,000.00	2.00	2,000,000.00	1.69	14,000.00	900.00	Moodys-Aaa	0.15
FHLB 2 9/9/2022		9/11/2017	2,019,022.00	100.04	2,000,780.00	0.64%	Moodys-Aaa	71
313380GJ0	2,000,000.00	1.80	2,000,740.44	1.79	12,333.33	39.56	S&P-AA+	0.19
FHLB 2.125 12/11/2026		12/13/2021	1,045,702.00	95.95	959,470.00	0.33%	Moodys-Aaa	1625
3130A9YY1	1,000,000.00	1.18	1,040,715.87	3.11	1,121.53	-81,245.87	S&P-AA+	4.26
FHLB 2.7 8/28/2023		1/28/2019	2,000,878.00	99.70	1,993,900.00	0.64%	S&P-AA+	424
3130AFRW9	2,000,000.00	2.69	2,000,222.52	2.97	18,300.00	-6,322.52	Moodys-Aaa	1.14
FHLB 2.75 12/13/2024		12/13/2019	1,049,145.00	99.38	993,830.00	0.33%	Moodys-Aaa	897
3130A3GE8	1,000,000.00	1.72	1,024,128.66	3.01	1,298.61	-30,298.66	S&P-AA+	2.39
FHLB 2.75 3/10/2023		3/12/2018	1,000,000.00	100.12	1,001,220.00	0.32%	S&P-AAA	253
3130ADRG9	1,000,000.00	2.75	1,000,000.00	2.57	8,402.78	1,220.00	Moodys-Aaa	0.69
FHLB 2.85 5/8/2023		5/10/2018	1,000,461.00	99.97	999,680.00	0.32%	Moodys-Aaa	312
3130AEA9	1,000,000.00	2.84	1,000,078.86	2.89	4,116.67	-398.86	S&P-AA+	0.85
FHLB 2.875 6/14/2024		6/14/2019	1,032,274.00	99.72	997,210.00	0.32%	S&P-AA+	715
3130A1XJ2	1,000,000.00	2.19	1,012,630.49	3.02	1,277.78	-15,420.49	Moodys-Aaa	1.91
FHLB 2.875 6/14/2024		9/16/2019	1,053,793.00	99.72	997,210.00	0.33%	S&P-AA+	715
3130A1XJ2	1,000,000.00	1.69	1,022,193.88	3.02	1,277.78	-24,983.88	Moodys-Aaa	1.91



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

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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 2.875 9/13/2024		11/13/2019	1,049,530.00	99.67	996,740.00	0.33%	Moodys-Aaa	806
3130A2UW4	1,000,000.00	1.80	1,022,605.42	3.03	8,545.14	-25,865.42	S&P-AA+	2.13
FHLB 3.125 6/11/2027		6/13/2022	2,006,600.00	100.02	2,000,460.00	0.64%	Moodys-Aaa	1807
3130AEFG0	2,000,000.00	3.05	2,006,538.49	3.12	3,298.61	-6,078.49	S&P-AA+	4.61
FHLB 3.25 6/9/2023		12/31/2018	1,021,607.00	100.30	1,003,010.00	0.32%	S&P-AA+	344
313383QR5	1,000,000.00	2.73	1,004,585.32	2.92	1,895.83	-1,575.32	Moodys-Aaa	0.93
FHLB 3.375 9/8/2023		12/21/2018	2,052,178.00	100.51	2,010,240.00	0.64%	Moodys-Aaa	435
313383YJ4	2,000,000.00	2.78	2,013,180.85	2.93	21,000.00	-2,940.85	S&P-AA+	1.16
FHLMC 0.25 8/24/2023		4/19/2022	1,949,900.00	97.03	1,940,560.00	0.62%	S&P-AA+	420
3137EAEV7	2,000,000.00	2.15	1,957,231.71	2.90	1,750.00	-16,671.71	Moodys-Aaa	1.15
FHLMC 0.375 7/21/2025		7/23/2020	1,992,500.00	92.34	1,846,760.00	0.64%	NR	1117
3137EAEU9	2,000,000.00	0.45	1,995,407.07	3.02	3,312.50	-148,647.07	NR	3.04
FHLMC 0.375 9/23/2025		10/1/2020	998,769.00	91.80	917,950.00	0.32%	S&P-AA+	1181
3137EAEX3	1,000,000.00	0.40	999,200.32	3.06	1,010.42	-81,250.32	Fitch-AAA	3.21
FHLMC 0.375 9/23/2025		1/26/2021	1,997,692.00	91.80	1,835,900.00	0.64%	S&P-AA+	1181
3137EAEX3	2,000,000.00	0.40	1,998,397.56	3.06	2,020.83	-162,497.56	Fitch-AAA	3.21
FHLMC 0.375 9/23/2025		4/8/2022	1,844,940.00	91.80	1,835,900.00	0.59%	S&P-AA+	1181
3137EAEX3	2,000,000.00	2.74	1,855,121.95	3.06	2,020.83	-19,221.95	Fitch-AAA	3.21
FHLMC 0.5 10/15/2025-21		10/15/2020	1,000,000.00	91.68	916,790.00	0.32%	NR	1203
3134GWYX8	1,000,000.00	0.50	1,000,000.00	3.18	1,041.67	-83,210.00	NR	3.26
FHLMC 2 7/27/2022-18		7/27/2017	1,994,500.00	100.04	2,000,700.00	0.64%	S&P-AA+	27
3134GBWQ1	2,000,000.00	2.06	1,999,918.67	1.52	17,000.00	781.33	Moodys-Aaa	0.08
FHLMC 2.75 6/19/2023		7/6/2018	996,769.00	99.74	997,350.00	0.32%	S&P-AA+	354
3137EAEN5	1,000,000.00	2.82	999,367.73	3.03	840.28	-2,017.73	Moodys-Aaa	0.96



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 6/30/2022

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 0.375 8/25/2025		10/2/2020	1,997,040.00	91.94	1,838,740.00	0.64%	S&P-AA+	1152
3135G05X7	2,000,000.00	0.41	1,998,092.89	3.08	2,604.17	-159,352.89	Moody's-Aaa	3.13
FNMA 0.5 11/7/2025		11/12/2020	998,030.00	91.91	919,100.00	0.32%	S&P-AA+	1226
3135G06G3	1,000,000.00	0.54	998,673.68	3.06	736.11	-79,573.68	NR	3.33
FNMA 0.5 11/7/2025		1/26/2021	1,004,255.00	91.91	919,100.00	0.32%	S&P-AA+	1226
3135G06G3	1,000,000.00	0.41	1,002,987.76	3.06	736.11	-83,887.76	NR	3.33
FNMA 0.5 6/17/2025		10/2/2020	2,009,318.00	92.85	1,857,020.00	0.64%	Moody's-Aaa	1083
3135G04Z3	2,000,000.00	0.40	2,005,870.50	3.04	361.11	-148,850.50	S&P-AA+	2.94
FNMA 0.5 8/18/2025-22		8/18/2020	1,000,000.00	92.34	923,440.00	0.32%	S&P-AA+	1145
3136G4H71	1,000,000.00	0.50	1,000,000.00	3.08	1,833.33	-76,560.00	NR	3.11
FNMA 0.57 11/17/2025-22		11/17/2020	1,000,000.00	92.09	920,930.00	0.32%	NR	140
3135GA3X7	1,000,000.00	0.57	1,000,000.00	3.05	680.83	-79,070.00	NR	3.35
FNMA 0.6 11/25/2025-22		11/25/2020	1,000,000.00	92.14	921,420.00	0.32%	NR	148
3135GA3Z2	1,000,000.00	0.60	1,000,000.00	3.05	583.33	-78,580.00	NR	3.37
FNMA 0.625 8/19/2025-22		8/19/2020	1,000,000.00	92.85	928,460.00	0.32%	NR	50
3136G4R47	1,000,000.00	0.63	1,000,000.00	3.03	2,274.31	-71,540.00	NR	3.1
FNMA 1.625 1/7/2025		1/17/2020	999,523.62	96.64	966,370.00	0.32%	S&P-AAA	922
3135G0X24	1,000,000.00	1.64	999,758.27	3.02	7,809.03	-33,388.27	Moody's-Aaa	2.46
FNMA 1.625 10/15/2024		10/22/2019	998,095.00	97.00	969,960.00	0.32%	S&P-AA+	838
3135G0W66	1,000,000.00	1.67	999,122.86	2.99	3,385.42	-29,162.86	Fitch-AAA	2.25
FNMA 1.75 7/2/2024		7/12/2019	993,240.00	97.82	978,220.00	0.32%	S&P-AA+	733
3135G0V75	1,000,000.00	1.89	997,272.93	2.88	8,652.78	-19,052.93	Moody's-Aaa	1.96
FNMA 1.75 7/2/2024		7/19/2019	994,820.00	97.82	978,220.00	0.32%	S&P-AA+	733
3135G0V75	1,000,000.00	1.86	997,902.24	2.88	8,652.78	-19,682.24	Moody's-Aaa	1.96



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 6/30/2022

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 1.75 7/2/2024		4/8/2022	983,210.00	97.82	978,220.00	0.31%	S&P-AA+	733
3135G0V75	1,000,000.00	2.53	984,917.81	2.88	8,652.78	-6,697.81	Moodys-Aaa	1.96
FNMA 1.875 9/24/2026		9/27/2021	1,044,990.00	95.28	952,790.00	0.33%	Moodys-Aaa	1547
3135G0Q22	1,000,000.00	0.95	1,038,178.57	3.07	5,000.00	-85,388.57	S&P-AA+	4.06
FNMA 2 10/5/2022		10/24/2017	997,653.74	99.95	999,530.00	0.32%	Moodys-Aaa	97
3135G0T78	1,000,000.00	2.05	999,874.05	2.17	4,722.22	-344.05	S&P-AAA	0.26
FNMA 2 10/5/2022		10/27/2017	1,990,200.00	99.95	1,999,060.00	0.64%	Moodys-Aaa	97
3135G0T78	2,000,000.00	2.11	1,999,473.06	2.17	9,444.44	-413.06	S&P-AAA	0.26
FNMA 2.125 10/30/2023		11/7/2019	1,017,450.00	98.92	989,170.00	0.32%	Moodys-Aaa	487
3136G0X97	1,000,000.00	1.67	1,005,848.69	2.96	3,541.67	-16,678.69	S&P-AA+	1.32
FNMA 2.125 4/24/2026		4/26/2021	2,126,960.00	96.69	1,933,760.00	0.67%	S&P-AA+	1394
3135G0K36	2,000,000.00	0.83	2,097,029.74	3.05	7,791.67	-163,269.74	Moodys-Aaa	3.67
FNMA 2.875 9/12/2023		4/4/2019	1,022,900.00	100.04	1,000,410.00	0.32%	S&P-AA+	439
3135G0U43	1,000,000.00	2.33	1,006,197.97	2.84	8,625.00	-5,787.97	Moodys-Aaa	1.18
			117,291,986.06		112,227,440.65	37.41%		925
Sub Total US Agency Bonds >> 0% Limit	116,985,000.00	1.59	117,021,602.17	2.86	482,302.61	-4,794,161.52		2.55
US Treasury Bonds >> 0% Limit								
T-Bond 0.125 6/30/2023		3/10/2022	1,968,437.50	97.28	1,945,540.00	0.63%	S&P-AAA	365
91282CCK5	2,000,000.00	1.35	1,975,848.40	2.91	0.00	-30,308.40	Moodys-Aaa	1
T-Bond 0.125 7/31/2022		2/4/2022	2,995,898.44	99.92	2,997,510.00	0.96%	S&P-AAA	31
91282CAC5	3,000,000.00	0.41	2,999,281.65	1.10	1,553.87	-1,771.65	Moodys-Aaa	0.09
T-Bond 0.125 7/31/2023		2/4/2022	2,960,390.63	97.04	2,911,170.00	0.95%	S&P-AAA	396
91282CCN9	3,000,000.00	1.02	2,971,060.31	2.92	1,553.87	-59,890.31	Moodys-Aaa	1.08
T-Bond 0.125 8/31/2023		2/4/2022	2,956,875.00	96.78	2,903,430.00	0.95%	S&P-AAA	427
91282CCU3	3,000,000.00	0.83	2,967,863.22	2.94	1,263.81	-64,433.22	Moodys-Aaa	1.17



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 6/30/2022

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 0.25 8/31/2025		6/15/2022	900,898.44	91.67	916,680.00	0.29%	Moody's-Aaa	1158
91282CAJ0	1,000,000.00	3.54	902,165.72	3.03	828.80	14,514.28	Fitch-AAA	3.15
T-Bond 0.25 9/30/2023		2/4/2022	2,959,570.31	96.76	2,902,740.00	0.95%	S&P-AAA	457
91282CDA6	3,000,000.00	1.08	2,969,359.26	2.91	1,864.75	-66,619.26	Moody's-Aaa	1.25
T-Bond 0.25 9/30/2023		3/10/2022	1,962,578.13	96.76	1,935,160.00	0.63%	S&P-AAA	457
91282CDA6	2,000,000.00	1.47	1,969,944.12	2.91	1,243.17	-34,784.12	Moody's-Aaa	1.25
T-Bond 0.375 4/15/2024		3/22/2022	964,921.88	95.54	955,390.00	0.31%	S&P-AAA	655
91282CBV2	1,000,000.00	2.12	969,567.99	2.95	778.69	-14,177.99	Moody's-Aaa	1.79
T-Bond 0.375 7/15/2024		3/22/2022	959,453.13	94.94	949,380.00	0.31%	S&P-AAA	746
91282CCL3	1,000,000.00	2.18	964,245.90	2.95	1,719.61	-14,865.90	Moody's-Aaa	2.03
T-Bond 0.375 7/15/2024		3/23/2022	958,437.50	94.94	949,380.00	0.31%	S&P-AAA	746
91282CCL3	1,000,000.00	2.23	963,306.95	2.95	1,719.61	-13,926.95	Moody's-Aaa	2.03
T-Bond 0.375 8/15/2024		3/22/2022	957,695.31	94.68	946,840.00	0.31%	S&P-AAA	777
91282CCT6	1,000,000.00	2.19	962,519.11	2.97	1,398.48	-15,679.11	Moody's-Aaa	2.12
T-Bond 0.375 8/15/2024		3/23/2022	957,226.56	94.68	946,840.00	0.31%	S&P-AAA	777
91282CCT6	1,000,000.00	2.21	962,060.54	2.97	1,398.48	-15,220.54	Moody's-Aaa	2.12
T-Bond 0.375 9/15/2024		3/22/2022	955,625.00	94.47	944,690.00	0.31%	S&P-AAA	808
91282CCX7	1,000,000.00	2.22	960,512.11	2.98	1,090.35	-15,822.11	Moody's-Aaa	2.2
T-Bond 0.375 9/15/2024		3/23/2022	955,937.50	94.47	944,690.00	0.31%	S&P-AAA	808
91282CCX7	1,000,000.00	2.21	960,746.97	2.98	1,090.35	-16,056.97	Moody's-Aaa	2.2
T-Bond 0.5 2/28/2026		3/1/2021	994,531.25	91.26	912,580.00	0.32%	NR	1339
91282CBQ3	1,000,000.00	0.61	995,987.59	3.04	1,657.61	-83,407.59	NR	3.63
T-Bond 0.5 2/28/2026		3/23/2021	1,967,120.00	91.26	1,825,160.00	0.63%	NR	1339
91282CBQ3	2,000,000.00	0.84	1,975,581.63	3.04	3,315.22	-150,421.63	NR	3.63



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 6/30/2022

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 0.625 7/31/2026		8/2/2021	1,991,562.50	90.81	1,816,260.00	0.64%	S&P-AAA	1492
91282CCP4	2,000,000.00	0.71	1,993,098.27	3.03	5,208.33	-176,838.27	Moodys-Aaa	4.02
T-Bond 0.75 4/30/2026		4/30/2021	1,992,031.25	91.79	1,835,780.00	0.64%	S&P-AAA	1400
91282CBW0	2,000,000.00	0.83	1,993,890.33	3.04	2,486.41	-158,110.33	Moodys-Aaa	3.78
T-Bond 0.75 5/31/2026		6/1/2021	1,996,875.00	91.61	1,832,260.00	0.64%	S&P-AAA	1431
91282CCF6	2,000,000.00	0.78	1,997,549.66	3.04	1,229.51	-165,289.66	Moodys-Aaa	3.86
T-Bond 0.75 8/31/2026		8/31/2021	1,996,875.00	91.15	1,823,040.00	0.64%	S&P-AAA	1523
91282CCW9	2,000,000.00	0.78	1,997,393.55	3.03	4,972.83	-174,353.55	Moodys-Aaa	4.1
T-Bond 0.875 9/30/2026		9/30/2021	996,093.75	91.46	914,610.00	0.32%	S&P-AAA	1553
91282CCZ2	1,000,000.00	0.96	996,677.76	3.03	2,175.55	-82,067.76	Moodys-Aaa	4.17
T-Bond 1.125 10/31/2026		11/1/2021	1,992,734.38	92.31	1,846,180.00	0.64%	S&P-AAA	1584
91282CDG3	2,000,000.00	1.20	1,993,693.84	3.03	3,729.62	-147,513.84	Moodys-Aaa	4.23
T-Bond 1.25 11/30/2026		11/30/2021	1,001,396.71	92.72	927,230.00	0.32%	S&P-AAA	1614
91282CDK4	1,000,000.00	1.22	1,001,234.55	3.02	1,024.59	-74,004.55	Moodys-Aaa	4.3
T-Bond 1.625 8/31/2022		2/4/2022	3,019,101.56	100.01	3,000,240.00	0.96%	S&P-AAA	62
9128282S8	3,000,000.00	0.51	3,005,693.73	1.57	16,429.56	-5,453.73	Moodys-Aaa	0.17
T-Bond 1.875 9/30/2022		2/4/2022	3,026,132.81	100.02	3,000,450.00	0.96%	S&P-AAA	92
9128282W9	3,000,000.00	0.53	3,010,101.76	1.81	13,985.66	-9,651.76	Moodys-Aaa	0.25
T-Bond 2.375 1/31/2023		2/2/2018	993,281.25	99.88	998,750.00	0.32%	S&P-AAA	215
9128283U2	1,000,000.00	2.52	999,208.04	2.59	9,841.16	-458.04	Moodys-Aaa	0.58
T-Bond 2.375 5/15/2027		5/19/2022	975,625.00	96.95	969,530.00	0.31%	S&P-AAA	1780
912828X88	1,000,000.00	2.90	976,186.88	3.05	2,968.75	-6,656.88	Moodys-Aaa	4.61
T-Bond 2.5 8/15/2023		12/28/2018	1,995,312.50	99.48	1,989,540.00	0.64%	S&P-AAA	411
912828VS6	2,000,000.00	2.55	1,998,860.70	2.97	18,646.41	-9,320.70	Moodys-Aaa	1.11



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 6/30/2022

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 2.75 7/31/2023		4/19/2022	2,017,180.00	99.83	1,996,640.00	0.64%	S&P-AAA	396
912828Y61	2,000,000.00	2.07	2,014,536.92	2.91	22,790.06	-17,896.92	Moody's-Aaa	1.07
			50,369,798.29		48,837,690.00	16.15%		747
Sub Total US Treasury Bonds >> 0% Limit	51,000,000.00	1.27	50,448,177.46	2.70	127,965.11	-1,610,487.46		2.02
			313,602,690.11		304,174,182.75	100.00%		657
TOTAL PORTFOLIO	313,679,155.26	1.31	313,174,696.15	2.30	1,050,656.91	-9,000,513.40		1.8