



County of Nevada ~
Office of the Treasurer & Tax Collector

Tina M. Vernon
Treasurer & Tax Collector

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August 1, 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 July 31, 2022.

Portfolio Review for Month Ending July 31, 2022

Portfolio Composition (includes liquid assets)

Market Value of Assets Held	\$261,872,813.76
Book Value of Assets Held	\$269,801,400.06
Unamortized Premiums or discounts **	\$2,980,482.44
General Ledger Book Value	\$272,781,882.50
Cash at Month End	\$7,756,752.15
Assets Maturing Within 90 days (includes cash)	22.15 %
Weighted Average Maturity	772 days

Return of Assets

Total Earnings Month Ended	\$ 434,266.31
Total Earnings Fiscal YTD	\$ 434,266.31
Yield to Maturity @ Cost (includes liquid assets)	1.52 %
Yield to Maturity @ Cost (without liquid assets)	1.65 %

The Treasury has received **\$33,128,790.44** in receipts and has paid approved expenditures of **\$73,530,549.80** for a net **decrease** of **\$40,401,759.36** for the month of July 2022. Of these funds, the average percent invested for the month of July is **97.43%**. 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.

** For July, we had one maturity on 07/31/2022 that was not booked into Treasury system until 08/01/2022.

Nevada County Treasurer & Tax Collector

www.mynevadacounty.com/nc/ttc

Apportioned Interest Information

	<u>Reciprocal</u>	<u>Interest Rate</u>
First quarter interest apportionment		
First Quarter Interest Earned		
Cost of doing business-Treasurer		
Cost of doing business- Auditor		
Net Interest Apportioned		
Second quarter interest apportionment		
Second Quarter Interest Earned		
Cost of doing business-Treasurer		
Cost of doing business- Auditor		
Net Interest Apportioned		
Third quarter interest apportionment		
Third Quarter Interest Earned		
Cost of doing business-Treasurer		
Cost of doing business- Auditor		
Net Interest Apportioned		
Fourth quarter interest apportionment		
Fourth Quarter Interest Earned		
Cost of doing business-Treasurer		
Cost of doing business- Auditor		
Net Interest Apportioned		

NEVADA COUNTY TREASURER PORTFOLIO REPORTS

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

Portfolio Holdings – Quarterly Summary

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

Portfolio Holdings by Asset Class Summary

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

Distribution by Asset Class – Chart

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

Distribution by Maturity Range – Chart

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

Total Rate of Return- Book Value by Month – Chart

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

Transaction Summary by Action

- All transactions occurring for the month of report.

Portfolio Holdings by Asset Class - Detail Report

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



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



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

Just for a point of clarity:

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

Asset Class	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
CD - Negotiable >> 30%	20,271,000.00	19,172,154.44	20,271,000.00	7.51	1.60	1,045
Certificate of Deposit - Bank >> 30%	245,000.00	243,978.35	245,000.00	0.09	3.30	1,086
Corporate Notes >> 30% Limit	21,500,000.00	21,077,465.00	21,593,340.44	8.00	2.29	959
Liquid Assets >> 0%	40,795,220.92	40,795,220.92	40,795,220.92	15.12	0.82	1
Municipal Bonds >> 0% Limit	21,510,000.00	20,674,120.20	21,408,412.74	7.93	1.71	763
US Agency Bonds >> 0% Limit	117,985,000.00	113,844,374.85	118,021,227.90	43.74	1.64	963
US Treasury Bonds >> 0% Limit	48,000,000.00	46,065,500.00	47,467,198.06	17.59	1.33	761
Total / Average	270,306,220.92	261,872,813.76	269,801,400.06	100.00	1.52	772



Tina M. Vernon

08/08/2022

Tina M. Vernon, Treasurer

Date



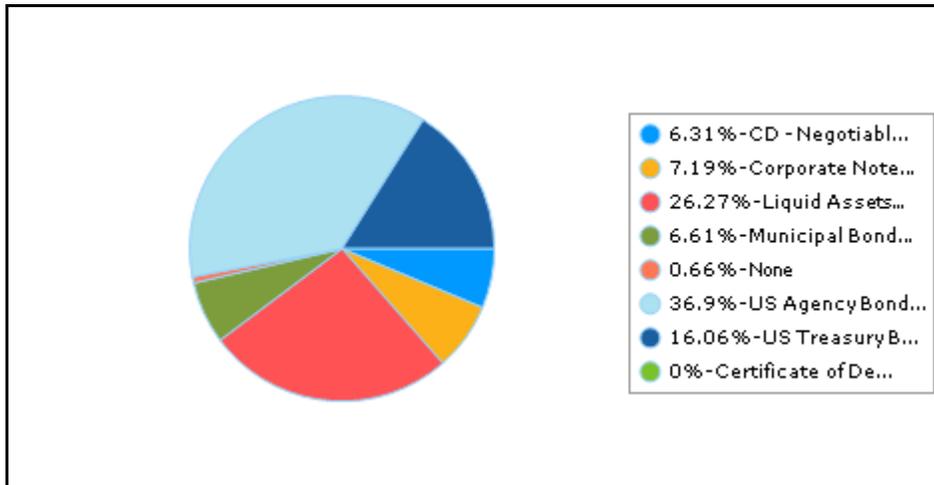
Nevada County Distribution by Asset Class - Market Value All Portfolios

Begin Date: 6/30/2022, End Date: 7/31/2022

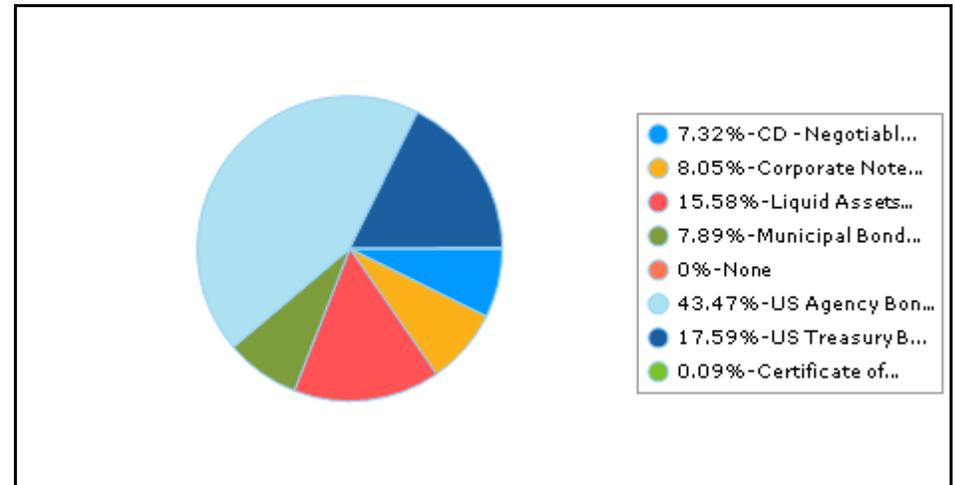
Asset Class Allocation

Asset Class	Market Value 6/30/2022	% of Portfolio 6/30/2022	Market Value 7/31/2022	% of Portfolio 7/31/2022
CD - Negotiable >> 30%	19,206,140.34	6.31	19,172,154.44	7.32
Corporate Notes >> 30% Limit	21,870,835.00	7.19	21,077,465.00	8.05
Liquid Assets >> 0%	79,913,155.26	26.27	40,795,220.92	15.58
Municipal Bonds >> 0% Limit	20,109,681.50	6.61	20,674,120.20	7.89
None	2,009,240.00	0.66	0.00	0.00
US Agency Bonds >> 0% Limit	112,227,440.65	36.90	113,844,374.85	43.47
US Treasury Bonds >> 0% Limit	48,837,690.00	16.06	46,065,500.00	17.59
Certificate of Deposit - Bank >> 30%	0.00	0.00	243,978.35	0.09
Total / Average	304,174,182.75	100.00	261,872,813.76	100.00

Portfolio Holdings as of 6/30/2022



Portfolio Holdings as of 7/31/2022





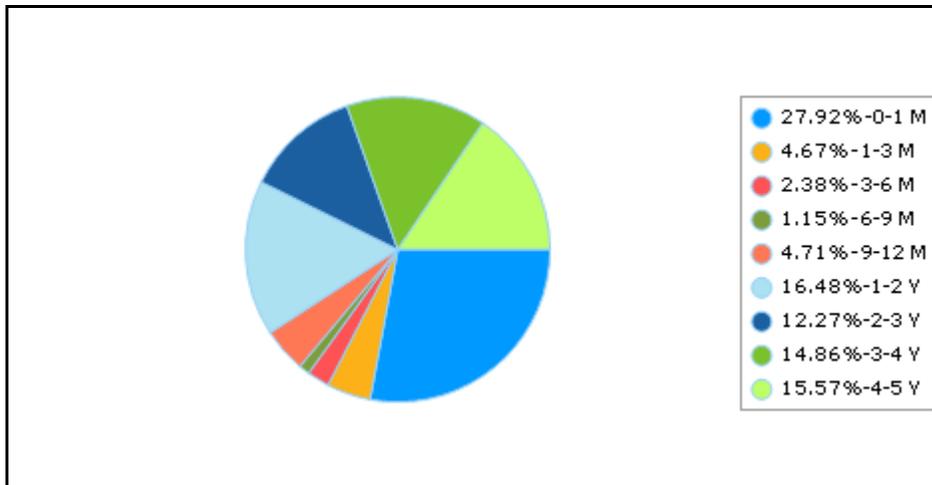
Nevada County Distribution by Maturity Range - Market Value All Portfolios

Begin Date: 6/30/2022, End Date: 7/31/2022

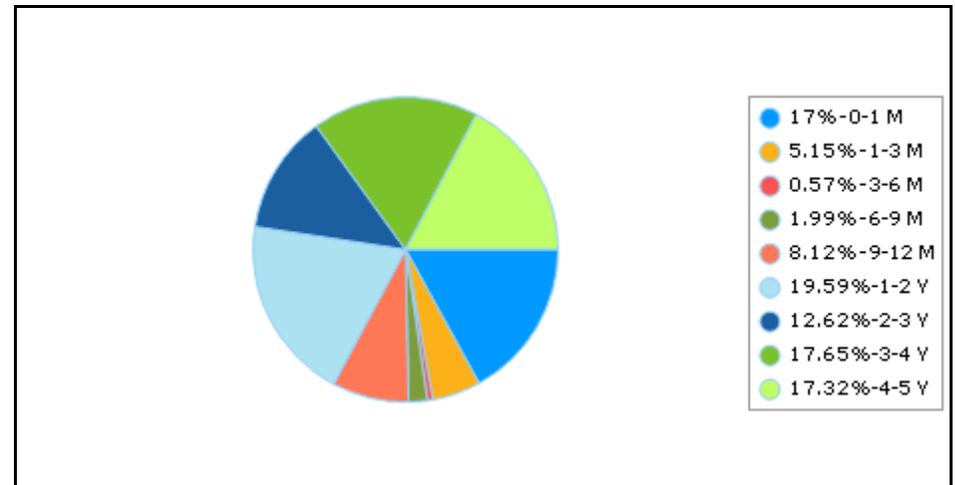
Maturity Range Allocation

Maturity Range	Market Value 6/30/2022	% of Portfolio 6/30/2022	Market Value 7/31/2022	% of Portfolio 7/31/2022
0-1 Month	84,914,285.26	27.92	44,519,718.07	17.00
1-3 Months	14,216,407.85	4.67	13,481,765.45	5.15
3-6 Months	7,245,068.65	2.38	1,489,516.50	0.57
6-9 Months	3,490,470.50	1.15	5,210,856.95	1.99
9-12 Months	14,323,048.25	4.71	21,263,519.15	8.12
1-2 Years	50,126,904.45	16.48	51,291,971.90	19.59
2-3 Years	37,309,553.35	12.27	33,052,510.45	12.62
3-4 Years	45,187,221.19	14.86	46,211,105.39	17.65
4-5 Years	47,361,223.25	15.57	45,351,849.90	17.32
Total / Average	304,174,182.75	100.00	261,872,813.76	100.00

Portfolio Holdings as of 6/30/2022



Portfolio Holdings as of 7/31/2022



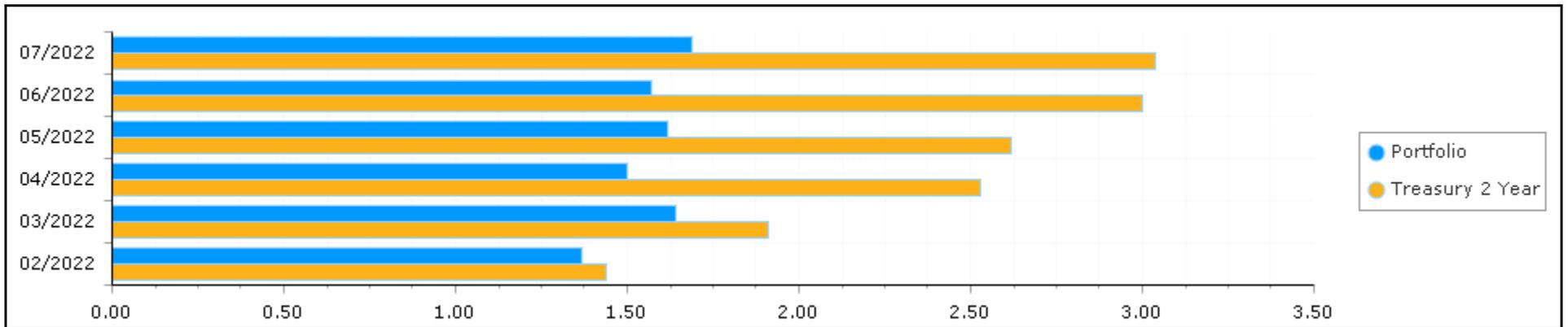


Nevada County Total Rate of Return - Book Value by Month Nevada County - Fixed Income

Begin Date: 2/28/2022, End Date: 7/31/2022

Month	Beginning BV + Accrued Interest	Interest Earned During Period-BV	Realized Gain/Loss-BV	Investment Income-BV	Average Capital Base-BV	TRR-BV	Annualized TRR-BV	Treasury 2 Year
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
5/31/2022	232,418,159.24	309,819.74	0.00	309,819.74	230,922,881.88	0.13	1.62	2.62
6/30/2022	233,118,697.20	300,754.30	0.00	300,754.30	232,169,781.89	0.13	1.57	3.00
7/31/2022	234,198,716.58	325,975.93	0.00	325,975.93	233,291,204.60	0.14	1.69	3.04
Total/Average	186,720,467.91	1,734,527.14	0.00	1,734,527.14	223,268,785.76	0.78	1.56	2.42

Annualized TRR-BV





Nevada County Transaction Summary by Action All Portfolios

Begin Date: 6/30/2022, End Date: 7/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	7/14/2022	738850SY3	500,000.00	Poway Unified School District 2.209 8/1/2025	96.58	482,895.00	5,000.93	3.40	487,895.93
Buy	7/15/2022	3133ENA91	1,000,000.00	FFCB 3.15 7/15/2024	100.10	1,000,960.00	0.00	3.10	1,000,960.00
Buy	7/19/2022	3133ENB33	1,000,000.00	FFCB 3.05 7/19/2027	100.00	1,000,000.00	0.00	3.05	1,000,000.00
Buy	7/19/2022	3133ENB335	1,000,000.00	FFCB 3.05 7/19/2027	100.00	1,000,000.00	0.00	3.05	1,000,000.00
Buy	7/20/2022	795451BT9	245,000.00	Sallie Mae Bank/Salt Lake 3.3 7/21/2025	100.00	245,000.00	0.00	3.30	245,000.00
Subtotal			3,745,000.00			3,728,855.00	5,000.93		3,733,855.93
Deposit	7/5/2022	MM7323	12,115.16	Bank of the West MM	100.00	12,115.16	0.00	0.00	12,115.16
Deposit	7/5/2022	CAMP	13,801.46	CAMP LGIP	100.00	13,801.46	0.00	0.00	13,801.46
Deposit	7/5/2022	DREYFUSMM	2,710.43	BOW MM	100.00	2,710.43	0.00	0.00	2,710.43
Deposit	7/18/2022	LAIF	77,511.57	LAIF California LGIP-Quarterly	100.00	77,511.57	0.00	0.00	77,511.57
Deposit	7/29/2022	BOWCCO	17,372.37	Bank of the West - Credit Card Other Cash	100.00	17,372.37	0.00	0.00	17,372.37
Deposit	7/29/2022	BOWDEMAND	2,259,349.94	Bank of the West - Demand Account Cash	100.00	2,259,349.94	0.00	0.00	2,259,349.94
Deposit	7/29/2022	TRIDISTRICT	931,403.95	Tri Counties Bank - District Cash	100.00	931,403.95	0.00	0.00	931,403.95
Deposit	7/29/2022	BOWDIST	128,043.58	Bank of the West - District Cash	100.00	128,043.58	0.00	0.00	128,043.58
Subtotal			3,442,308.46			3,442,308.46	0.00		3,442,308.46
Total Buy Transactions			7,187,308.46			7,171,163.46	5,000.93		7,176,164.39
Interest/Dividends									
Interest	7/1/2022	538036PH1	0.00	Live Oak Banking Company 0.9 4/1/2026		0.00	181.23	0.00	181.23
Interest	7/1/2022	90352RCN3	0.00	USAlliance Fed Cr Union 3.3 5/28/2027		0.00	686.67	0.00	686.67
Interest	7/1/2022	842475P58	0.00	City of Anaheim CA 0.527 7/1/2023		0.00	1,844.50	0.00	1,844.50
Interest	7/1/2022	59013KMJ2	0.00	Merrick Bank 0.45 2/2/2026		0.00	90.62	0.00	90.62
Interest	7/1/2022	70962LAE2	0.00	Pentagon Fed CU 0.85 9/1/2026		0.00	171.16	0.00	171.16
Interest	7/1/2022	13017HAK2	0.00	CA Earthquake Authority 1.477 7/1/2023		0.00	7,385.00	0.00	7,385.00
Interest	7/1/2022	39573LAY4	0.00	Greenstate Credit Union 0.7 3/12/2026		0.00	143.84	0.00	143.84
Interest	7/2/2022	3135G0V75	0.00	FNMA 1.75 7/2/2024		0.00	26,250.00	0.00	26,250.00
Interest	7/4/2022	228212AQ9	0.00	Crown Bank NA 0.4 9/4/2025		0.00	80.55	0.00	80.55



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 6/30/2022, End Date: 7/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	7/5/2022	88241TKC3	0.00	Texas Exchange Bank 0.45 4/30/2025		0.00	90.62	0.00	90.62
Interest	7/5/2022	MM7323	0.00	Bank of the West MM		0.00	12,115.16	0.00	12,115.16
Interest	7/5/2022	CAMP	0.00	CAMP LGIP		0.00	13,801.46	0.00	13,801.46
Interest	7/5/2022	DREYFUSMM	0.00	BOW MM		0.00	2,710.43	0.00	2,710.43
Interest	7/6/2022	301074EX4	0.00	Exchange Bank 0.6 8/6/2026		0.00	122.79	0.00	122.79
Interest	7/7/2022	3135G0X24	0.00	FNMA 1.625 1/7/2025		0.00	8,125.00	0.00	8,125.00
Interest	7/11/2022	61747MF63	0.00	Morgan Stanley Bank NA 2.65 1/11/2023		0.00	3,219.57	0.00	3,219.57
Interest	7/11/2022	91139LAB2	0.00	United Roosevelt Savings 1.9 3/11/2027		0.00	382.60	0.00	382.60
Interest	7/13/2022	3133ENKV1	0.00	FFCB 1.5 1/13/2027		0.00	7,500.00	0.00	7,500.00
Interest	7/13/2022	89236TJV8	0.00	Toyota Motor Credit Corp 1.9 1/13/2027-22		0.00	9,500.00	0.00	9,500.00
Interest	7/13/2022	89236TCQ6	0.00	Toyota Motor Credit Corp 2.8 7/13/2022		0.00	14,000.00	0.00	14,000.00
Interest	7/13/2022	90348JCW8	0.00	UBS Bank Usa 3.25 6/13/2023		0.00	654.45	0.00	654.45
Interest	7/14/2022	20033A3A2	0.00	Comenity Capital Bank 2.65 4/14/2027		0.00	533.63	0.00	533.63
Interest	7/14/2022	15347EAK5	0.00	Central Federal Savings 1.6 2/14/2025		0.00	322.19	0.00	322.19
Interest	7/15/2022	909557JL5	0.00	United Bankers Bank 0.7 10/15/2026		0.00	140.96	0.00	140.96
Interest	7/15/2022	91282CCL3	0.00	T-Bond 0.375 7/15/2024		0.00	3,750.00	0.00	3,750.00
Interest	7/15/2022	64952WDW0	0.00	New York Life Global FDG 0.85 1/15/2026		0.00	4,250.00	0.00	4,250.00
Interest	7/17/2022	3133EJUS6	0.00	FFCB 2.875 7/17/2023		0.00	14,375.00	0.00	14,375.00
Interest	7/18/2022	LAIF	0.00	LAIF California LGIP-Quarterly		0.00	77,511.57	0.00	77,511.57
Interest	7/19/2022	3133EHRU9	0.00	FFCB 1.9 7/19/2022		0.00	19,000.00	0.00	19,000.00
Interest	7/20/2022	59013KCN4	0.00	Merrick Bank 1.9 8/20/2024		0.00	382.60	0.00	382.60
Interest	7/20/2022	061785EK3	0.00	Bank of Deerfield 1.65 11/20/2024		0.00	332.26	0.00	332.26
Interest	7/21/2022	3137EAEU9	0.00	FHLMC 0.375 7/21/2025		0.00	3,750.00	0.00	3,750.00
Interest	7/22/2022	33847E3W5	0.00	Flagstar Bank FSB 0.6 7/22/2025		0.00	728.96	0.00	728.96
Interest	7/22/2022	3133EKHV1	0.00	FFCB 2.45 7/22/2024		0.00	24,500.00	0.00	24,500.00
Interest	7/22/2022	31033AAF0	0.00	Farmers State Bank 0.65 10/22/2026		0.00	133.03	0.00	133.03
Interest	7/23/2022	3133ELJM7	0.00	FFCB 1.65 1/23/2025		0.00	8,250.00	0.00	8,250.00
Interest	7/23/2022	17325FAS7	0.00	Citibank NA 3.65 1/23/2024-19		0.00	36,500.00	0.00	36,500.00



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 6/30/2022, End Date: 7/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	7/24/2022	90331HNV1	0.00	US Bank NA 3.4 7/24/2023-23		0.00	17,000.00	0.00	17,000.00
Interest	7/24/2022	072727AZ3	0.00	Baycoast Bank 1.7 1/24/2025		0.00	2,065.38	0.00	2,065.38
Interest	7/24/2022	20726ABD9	0.00	Congressional Bank 2.1 7/24/2024		0.00	2,551.36	0.00	2,551.36
Interest	7/24/2022	3133EJK57	0.00	FFCB 3.08 7/24/2023		0.00	30,800.00	0.00	30,800.00
Interest	7/25/2022	50625LBJ1	0.00	Lafayette Federal CU 3.25 5/25/2027		0.00	654.45	0.00	654.45
Interest	7/26/2022	203522AW7	0.00	Community Bank 0.4 8/26/2025		0.00	80.55	0.00	80.55
Interest	7/26/2022	3133EKWV4	0.00	FFCB 1.85 7/26/2024		0.00	9,250.00	0.00	9,250.00
Interest	7/27/2022	79772FAF3	0.00	San Francisco Credit Union 1.1 3/27/2025		0.00	221.51	0.00	221.51
Interest	7/27/2022	3133EMV66	0.00	FFCB 0.68 7/27/2026		0.00	10,200.00	0.00	10,200.00
Interest	7/27/2022	3134GBWQ1	0.00	FHLMC 2 7/27/2022-18		0.00	20,000.00	0.00	20,000.00
Interest	7/27/2022	17286TAG0	0.00	Citadel Federal Credit Union 1.65 2/27/2025		0.00	332.26	0.00	332.26
Interest	7/27/2022	366526BA8	0.00	Garrett State Bank 1.25 1/27/2027		0.00	251.71	0.00	251.71
Interest	7/27/2022	949763XY7	0.00	Wells Fargo Bank NA 3 2/27/2024		0.00	604.11	0.00	604.11
Interest	7/27/2022	06543PCM5	0.00	Bank of the Valley 0.45 8/27/2025		0.00	90.62	0.00	90.62
Interest	7/28/2022	20786ADK8	0.00	Connectone Bank 0.7 5/28/2026		0.00	143.26	0.00	143.26
Interest	7/28/2022	06653LAP5	0.00	Bank3 0.4 8/28/2025		0.00	80.55	0.00	80.55
Interest	7/29/2022	86513LAA0	0.00	Sullivan Bank 0.75 9/29/2026		0.00	151.03	0.00	151.03
Interest	7/29/2022	56102ABH8	0.00	Malaga Bank 0.8 10/29/2026		0.00	163.73	0.00	163.73
Interest	7/29/2022	20056QUW1	0.00	Commerce Bank 2.45 4/29/2027		0.00	501.41	0.00	501.41
Interest	7/30/2022	58404DLL3	0.00	Medallion Bank 0.85 8/31/2026		0.00	171.16	0.00	171.16
Interest	7/31/2022	91282CCP4	0.00	T-Bond 0.625 7/31/2026		0.00	6,250.00	0.00	6,250.00
Interest	7/31/2022	91282CCN9	0.00	T-Bond 0.125 7/31/2023		0.00	1,875.00	0.00	1,875.00
Interest	7/31/2022	9128283U2	0.00	T-Bond 2.375 1/31/2023		0.00	11,875.00	0.00	11,875.00
Interest	7/31/2022	91282CAC5	0.00	T-Bond 0.125 7/31/2022		0.00	1,875.00	0.00	1,875.00
Interest	7/31/2022	20825WAX8	0.00	Connexus Credit union 3.1 5/26/2027		0.00	645.05	0.00	645.05
Interest	7/31/2022	912828Y61	0.00	T-Bond 2.75 7/31/2023		0.00	27,500.00	0.00	27,500.00
Subtotal			0.00			0.00	448,848.99		448,848.99
Total Interest/Dividends			0.00			0.00	448,848.99		448,848.99



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 6/30/2022, End Date: 7/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total	
Sell Transactions										
Matured	7/13/2022	89236TCQ6	1,000,000.00	Toyota Motor Credit Corp 2.8 7/13/2022	0.00	1,000,000.00	0.00	0.00	1,000,000.00	
Matured	7/19/2022	3133EHRU9	2,000,000.00	FFCB 1.9 7/19/2022	0.00	2,000,000.00	0.00	0.00	2,000,000.00	
Matured	7/27/2022	3134GBWQ1	2,000,000.00	FHLMC 2 7/27/2022-18	0.00	2,000,000.00	0.00	0.00	2,000,000.00	
Matured	7/31/2022	91282CAC5	3,000,000.00	T-Bond 0.125 7/31/2022	0.00	3,000,000.00	0.00	0.00	3,000,000.00	
Subtotal			8,000,000.00			8,000,000.00	0.00		8,000,000.00	
Withdraw	7/29/2022	MM7323	20,000,000.00	Bank of the West MM	0.00	20,000,000.00	0.00	0.00	20,000,000.00	
Withdraw	7/29/2022	BOFA	996,447.84	Bank of America Cash	0.00	996,447.84	0.00	0.00	996,447.84	
Withdraw	7/29/2022	LAIF	10,000,000.00	LAIF California LGIP-Quarterly	0.00	10,000,000.00	0.00	0.00	10,000,000.00	
Withdraw	7/29/2022	TCCC	75,331.80	Bank of the West - Tax Credit Card Cash	0.00	75,331.80	0.00	0.00	75,331.80	
Withdraw	7/29/2022	CHECKS	331,752.21	Checks Cash	0.00	331,752.21	0.00	0.00	331,752.21	
Withdraw	7/29/2022	DREYFUSMM	11,133,419.20	BOW MM	0.00	11,133,419.20	0.00	0.00	11,133,419.20	
Withdraw	7/29/2022	CASH	23,291.75	Treasury Cash Cash	0.00	23,291.75	0.00	0.00	23,291.75	
Subtotal			42,560,242.80			42,560,242.80	0.00		42,560,242.80	
Total Sell Transactions			50,560,242.80			50,560,242.80	0.00		50,560,242.80	



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
CD - Negotiable >> 30%								
Amerant Bank NA 1.6 2/16/2027		2/14/2022	245,000.00	91.96	225,306.90	0.09%	NR	1661
02357QAQ0	245,000.00	1.60	245,000.00	3.35	1,793.53	-19,693.10	NR	4.36
American Express Natl Bank 2 3/9/2027		3/9/2022	245,000.00	93.53	229,150.95	0.09%	NR	1682
02589ABQ4	245,000.00	2.00	245,000.00	3.53	1,933.15	-15,849.05	NR	4.38
Appalachian Community Bank 3.2 6/15/2023		6/15/2018	245,000.00	100.23	245,561.05	0.09%	NR	319
03768HAE8	245,000.00	3.20	245,000.00	2.93	988.05	561.05	NR	0.87
Axiom Bank 0.6 8/20/2026		8/20/2021	245,000.00	89.10	218,292.55	0.09%	NR	1481
05464LBM2	245,000.00	0.60	245,000.00	3.51	648.41	-26,707.45	NR	4
Bank Hapoalim 0.45 9/15/2025		9/14/2020	245,000.00	91.14	223,302.80	0.09%	NR	1142
06251A2F6	245,000.00	0.45	245,000.00	3.46	419.86	-21,697.20	NR	3.1
Bank of Deerfield 1.65 11/20/2024		11/20/2019	245,000.00	96.16	235,584.65	0.09%	NR	843
061785EK3	245,000.00	1.65	245,000.00	3.39	121.83	-9,415.35	NR	2.26
Bank of the Valley 0.45 8/27/2025		8/27/2020	245,000.00	91.23	223,520.85	0.09%	NR	1123
06543PCM5	245,000.00	0.45	245,000.00	3.46	12.08	-21,479.15	NR	3.05
Bank3 0.4 8/28/2025		8/28/2020	245,000.00	91.08	223,143.55	0.09%	NR	1124
06653LAP5	245,000.00	0.40	245,000.00	3.46	8.05	-21,856.45	NR	3.06
Barclays Bank 2.65 4/13/2027		4/13/2022	245,000.00	96.19	235,655.70	0.09%	NR	1717
06740KPK7	245,000.00	2.65	245,000.00	3.54	1,938.86	-9,344.30	NR	4.41
Baycoast Bank 1.7 1/24/2025		1/24/2020	245,000.00	95.97	235,114.25	0.09%	NR	908
072727AZ3	245,000.00	1.70	245,000.00	3.41	79.88	-9,885.75	NR	2.44
Beal Bank 1.4 1/27/2027		2/2/2022	245,000.00	91.22	223,486.55	0.09%	NR	1641
07371AWB5	245,000.00	1.40	245,000.00	3.33	1,682.11	-21,513.45	NR	4.33
Beal Bank 1.9 2/17/2027		2/23/2022	245,000.00	93.19	228,320.40	0.09%	NR	1662
07371CE88	245,000.00	1.90	245,000.00	3.38	2,015.04	-16,679.60	NR	4.33



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
BMW Bank North America 0.5 12/11/2025		12/11/2020	245,000.00	90.62	222,023.90	0.09%	NR	1229
05580AYA6	245,000.00	0.50	245,000.00	3.48	167.81	-22,976.10	NR	3.34
Capital One NA 3.2 5/18/2027		5/18/2022	245,000.00	98.50	241,334.80	0.09%	NR	1752
14042RRF0	245,000.00	3.20	245,000.00	3.54	1,589.48	-3,665.20	NR	4.46
Capital One USA 2.35 8/9/2022		8/9/2017	245,000.00	100.00	245,004.90	0.09%	NR	9
1404204F4	245,000.00	2.35	245,000.00	2.24	2,713.12	4.90	NR	0.02
Cathay Bank 2.65 2/23/2023		2/23/2018	245,000.00	99.99	244,985.30	0.09%	NR	207
149159MA0	245,000.00	2.65	245,000.00	2.66	2,810.45	-14.70	NR	0.56
Central Federal Savings 1.6 2/14/2025		2/14/2020	245,000.00	95.61	234,237.15	0.09%	NR	929
15347EAK5	245,000.00	1.60	245,000.00	3.41	182.58	-10,762.85	NR	2.49
Citadel Federal Credit Union 1.65 2/27/2025		2/27/2020	245,000.00	95.66	234,374.35	0.09%	NR	942
17286TAG0	245,000.00	1.65	245,000.00	3.41	44.30	-10,625.65	NR	2.52
CITIBANK NA 2.9 4/11/2023		4/11/2018	245,000.00	100.10	245,245.00	0.09%	NR	254
17312QJ26	245,000.00	2.90	245,000.00	2.75	2,160.70	245.00	NR	0.69
Comenity Capital Bank 2.65 4/14/2027		4/14/2022	245,000.00	96.16	235,596.90	0.09%	NR	1718
20033A3A2	245,000.00	2.65	245,000.00	3.54	302.39	-9,403.10	NR	4.42
Commerce Bank 2.45 4/29/2027		4/29/2022	249,000.00	95.25	237,170.01	0.09%	NR	1733
20056QUW1	249,000.00	2.45	249,000.00	3.54	33.43	-11,829.99	NR	4.48
Community Bank 0.4 8/26/2025		8/26/2020	245,000.00	91.10	223,182.75	0.09%	NR	1122
203522AW7	245,000.00	0.40	245,000.00	3.46	13.42	-21,817.25	NR	3.05
Congressional Bank 2.1 7/24/2024		7/24/2019	245,000.00	97.61	239,146.95	0.09%	NR	724
20726ABD9	245,000.00	2.10	245,000.00	3.36	98.67	-5,853.05	NR	1.95
Connectone Bank 0.7 5/28/2026		5/28/2021	249,000.00	90.00	224,095.02	0.09%	NR	1397
20786ADK8	249,000.00	0.70	249,000.00	3.50	14.33	-24,904.98	NR	3.77



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Date: 7/31/2022

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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	98.05	240,210.25	0.09%	NR	1760
20825WAX8	245,000.00	3.10	245,000.00	3.54	0.00	-4,789.75	NR	4.48
Continental Bank 0.6 8/24/2026		8/24/2021	245,000.00	89.07	218,219.05	0.09%	NR	1485
211163MG2	245,000.00	0.60	245,000.00	3.51	632.30	-26,780.95	NR	4.01
Crown Bank NA 0.4 9/4/2025		9/4/2020	245,000.00	91.03	223,025.95	0.09%	NR	1131
228212AQ9	245,000.00	0.40	245,000.00	3.46	72.49	-21,974.05	NR	3.07
Delta National Bank and Trust 0.7 4/29/2026		5/12/2021	249,000.00	90.25	224,729.97	0.09%	NR	1368
24773RCC7	249,000.00	0.70	249,000.00	3.50	382.03	-24,270.03	NR	3.7
Discover Bank 2.3 8/9/2022		8/9/2017	245,000.00	100.00	245,002.45	0.09%	NR	9
254673AG1	245,000.00	2.30	245,000.00	2.24	2,655.40	2.45	NR	0.02
Eaglemark Savings Bank 0.7 4/7/2026		4/7/2021	249,000.00	90.43	225,158.25	0.09%	NR	1346
27004PBD4	249,000.00	0.70	249,000.00	3.49	549.16	-23,841.75	NR	3.63
Enerbank USA 2.15 8/7/2024		8/7/2019	245,000.00	97.66	239,276.80	0.09%	NR	738
29278TKJ8	245,000.00	2.15	245,000.00	3.35	2,511.08	-5,723.20	NR	1.97
Enterprise Bank 1.8 9/27/2024		9/27/2019	245,000.00	96.75	237,039.95	0.09%	NR	789
29367RLA2	245,000.00	1.80	245,000.00	3.38	1,522.36	-7,960.05	NR	2.11
Everett Co-Op Bank 1 11/3/2026		11/3/2021	245,000.00	90.12	220,781.75	0.09%	NR	1556
30002CAB4	245,000.00	1.00	245,000.00	3.52	597.40	-24,218.25	NR	4.16
Exchange Bank 0.6 8/6/2026		8/6/2021	249,000.00	89.13	221,933.70	0.09%	NR	1467
301074EX4	249,000.00	0.60	249,000.00	3.51	102.33	-27,066.30	NR	3.96
Farmers State Bank 0.65 10/22/2026		10/22/2021	249,000.00	88.76	221,007.42	0.09%	NR	1544
31033AAF0	249,000.00	0.65	249,000.00	3.52	39.91	-27,992.58	NR	4.16
Flagstar Bank FSB 0.6 7/22/2025		7/22/2020	245,000.00	91.97	225,326.50	0.09%	NR	1087
33847E3W5	245,000.00	0.60	245,000.00	3.46	36.25	-19,673.50	NR	2.95



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Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Garrett State Bank 1.25 1/27/2027		1/27/2022	245,000.00	90.55	221,852.40	0.09%	NR	1641
366526BA8	245,000.00	1.25	245,000.00	3.53	33.56	-23,147.60	NR	4.36
Goldman Sachs Bank 2.3 8/9/2022		8/9/2017	245,000.00	100.00	245,002.45	0.09%	NR	9
38148PMP9	245,000.00	2.30	245,000.00	2.24	2,655.40	2.45	NR	0.02
Greenstate Credit Union 0.7 3/12/2026		3/12/2021	250,000.00	90.55	226,372.50	0.09%	NR	1320
39573LAY4	250,000.00	0.70	250,000.00	3.49	143.84	-23,627.50	NR	3.57
Gulf Coast Federal Credit Union 2.2 8/4/2022		8/4/2017	245,000.00	100.00	244,997.55	0.09%	NR	4
40228LAA3	245,000.00	2.20	245,000.00	2.27	2,613.78	-2.45	NR	0.01
Industrial and Commerical Bank China 0.45 2/11/202		2/11/2021	245,000.00	90.01	220,522.05	0.09%	NR	1291
45581ECE9	245,000.00	0.45	245,000.00	3.48	513.49	-24,477.95	NR	3.5
Interaudi Bank 2.75 3/28/2023		3/28/2018	245,000.00	100.02	245,041.65	0.09%	NR	240
45842PAP6	245,000.00	2.75	245,000.00	2.72	609.14	41.65	NR	0.66
Jackson County Bank 2.05 8/31/2022		8/31/2017	245,000.00	99.98	244,951.00	0.09%	NR	31
466682AQ4	245,000.00	2.05	245,000.00	2.27	2,105.32	-49.00	NR	0.08
Lafayette Federal CU 3.25 5/25/2027		5/25/2022	245,000.00	98.71	241,841.95	0.09%	NR	1759
50625LBJ1	245,000.00	3.25	245,000.00	3.54	130.89	-3,158.05	NR	4.46
LCA Bank Corporation 2.55 4/22/2027		4/22/2022	246,000.00	95.73	235,493.34	0.09%	NR	1726
501798SE3	246,000.00	2.55	246,000.00	3.54	1,718.63	-10,506.66	NR	4.44
Leader Bank NA 2.65 4/22/2027		4/22/2022	245,000.00	96.16	235,596.90	0.09%	NR	1726
52168UHZ8	245,000.00	2.65	245,000.00	3.54	1,778.77	-9,403.10	NR	4.44
Lebanon Federal Credit 3.2 9/21/2023		9/21/2018	245,000.00	100.10	245,242.55	0.09%	NR	417
52248LAA4	245,000.00	3.20	245,000.00	3.11	2,835.29	242.55	NR	1.12
Live Oak Banking Company 0.9 4/1/2026		4/1/2021	245,000.00	91.10	223,195.00	0.09%	NR	1340
538036PH1	245,000.00	0.90	245,000.00	3.49	181.23	-21,805.00	NR	3.6



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Luana Savings Bank 1.6 9/18/2023		9/18/2019	245,000.00	98.32	240,888.90	0.09%	NR	414
549104JP3	245,000.00	1.60	245,000.00	3.12	1,449.86	-4,111.10	NR	1.12
Malaga Bank 0.8 10/29/2026		10/29/2021	249,000.00	89.30	222,354.51	0.09%	NR	1551
56102ABH8	249,000.00	0.80	249,000.00	3.52	10.92	-26,645.49	NR	4.17
MCS Bank 1.5 2/25/2025		2/25/2020	245,000.00	95.33	233,568.30	0.09%	NR	940
55282JAA9	245,000.00	1.50	245,000.00	3.41	1,570.68	-11,431.70	NR	2.51
Medallion Bank 0.85 8/31/2026		8/30/2021	245,000.00	89.90	220,259.90	0.09%	NR	1492
58404DLL3	245,000.00	0.85	245,000.00	3.51	5.71	-24,740.10	NR	4.01
Merchants State bank 1.8 8/30/2024		8/30/2019	245,000.00	96.88	237,356.00	0.09%	NR	761
589227AG2	245,000.00	1.80	245,000.00	3.36	1,848.58	-7,644.00	NR	2.04
Merrick Bank 0.45 2/2/2026		2/1/2021	245,000.00	90.01	220,531.85	0.09%	NR	1282
59013KMJ2	245,000.00	0.45	245,000.00	3.48	90.62	-24,468.15	NR	3.48
Merrick Bank 1.9 8/20/2024		8/20/2019	245,000.00	97.10	237,904.80	0.09%	NR	751
59013KCN4	245,000.00	1.90	245,000.00	3.36	140.29	-7,095.20	NR	2.01
Morgan Stanley Bank 3.55 11/8/2023		11/8/2018	245,000.00	100.41	246,011.85	0.09%	NR	465
61760ARS0	245,000.00	3.55	245,000.00	3.21	2,001.62	1,011.85	NR	1.25
Morgan Stanley Bank NA 2.65 1/11/2023		1/11/2018	245,000.00	100.04	245,095.55	0.09%	NR	164
61747MF63	245,000.00	2.65	245,000.00	2.56	355.75	95.55	NR	0.45
National Bank of NY City 0.6 10/14/2026		10/14/2021	249,000.00	88.69	220,840.59	0.09%	NR	1536
634116DC8	249,000.00	0.60	249,000.00	3.52	442.06	-28,159.41	NR	4.15
Nelnet Bank Inc 1.5 2/2/2027		2/2/2022	245,000.00	91.62	224,466.55	0.09%	NR	1647
64034KAG6	245,000.00	1.50	245,000.00	3.53	1,802.26	-20,533.45	NR	4.33
New York Community Bank 0.65 9/10/2024		9/10/2021	245,000.00	94.50	231,517.65	0.09%	NR	772
649447VM8	245,000.00	0.65	245,000.00	3.38	623.91	-13,482.35	NR	2.09



Nevada County
Portfolio Holdings by Asset Class
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Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Pentagon Fed CU 0.85 9/1/2026		9/1/2021	245,000.00	89.90	220,242.75	0.09%	NR	1493
70962LAE2	245,000.00	0.85	245,000.00	3.51	171.16	-24,757.25	NR	4.01
Pinnacle Bank 0.7 10/20/2026		10/20/2021	143,000.00	89.04	127,321.48	0.05%	NR	1542
723451CB4	143,000.00	0.70	143,000.00	3.52	279.73	-15,678.52	NR	4.15
Plains Commerce Bank 2.55 6/7/2024		6/7/2019	245,000.00	98.64	241,655.75	0.09%	NR	677
72651LCL6	245,000.00	2.55	245,000.00	3.32	924.29	-3,344.25	NR	1.81
Raymond James Bank NA 1.8 11/8/2024		11/8/2019	245,000.00	96.56	236,569.55	0.09%	NR	831
75472RAK7	245,000.00	1.80	245,000.00	3.39	1,014.90	-8,430.45	NR	2.23
San Francisco Credit Union 1.1 3/27/2025		3/27/2020	245,000.00	94.11	230,571.95	0.09%	NR	970
79772FAF3	245,000.00	1.10	245,000.00	3.42	29.53	-14,428.05	NR	2.62
Signature Bank 2.15 11/8/2022		11/8/2017	245,000.00	99.93	244,830.95	0.09%	NR	100
82669VB6	245,000.00	2.15	245,000.00	2.39	1,212.25	-169.05	NR	0.27
State Bank India 0.65 2/25/2026		2/25/2021	245,000.00	90.57	221,889.15	0.09%	NR	1305
856283S49	245,000.00	0.65	245,000.00	3.48	680.63	-23,110.85	NR	3.52
State Bank of India 2.05 11/27/2024		11/27/2019	245,000.00	97.03	237,718.60	0.09%	NR	850
856285RS2	245,000.00	2.05	245,000.00	3.39	894.42	-7,281.40	NR	2.27
Stearns Bank NA 1.65 5/10/2023		2/10/2020	245,000.00	99.10	242,795.00	0.09%	NR	283
857894F95	245,000.00	1.65	245,000.00	2.84	1,893.88	-2,205.00	NR	0.77
Sterling Bank 1.65 9/18/2023		9/18/2019	245,000.00	98.38	241,023.65	0.09%	NR	414
85916VDN2	245,000.00	1.65	245,000.00	3.12	1,495.17	-3,976.35	NR	1.12
Sullivan Bank 0.75 9/29/2026		9/29/2021	245,000.00	90.39	221,460.40	0.09%	NR	1521
86513LAA0	245,000.00	0.75	245,000.00	3.22	10.07	-23,539.60	NR	4.09
Synchrony Bank 2.35 8/18/2022		8/18/2017	245,000.00	100.00	245,009.80	0.09%	NR	18
87164XRU2	245,000.00	2.35	245,000.00	2.25	2,539.61	9.80	NR	0.05



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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
Texas Bank Financial 0.4 12/25/2025		12/23/2020	245,000.00	90.21	221,016.95	0.09%	NR	1243
882213AM3	245,000.00	0.40	245,000.00	3.48	102.03	-23,983.05	NR	3.38
Texas Exchange Bank 0.45 4/30/2025		2/5/2021	245,000.00	92.19	225,860.60	0.09%	NR	1004
88241TKC3	245,000.00	0.45	245,000.00	3.43	78.53	-19,139.40	NR	2.73
Third Fed Saving & Loan 0.45 12/18/2025		12/18/2020	245,000.00	90.41	221,502.05	0.09%	NR	1236
88413QCU0	245,000.00	0.45	245,000.00	3.48	129.88	-23,497.95	NR	3.36
Toyota Financial SGS 0.9 4/22/2026		4/22/2021	245,000.00	91.01	222,976.95	0.09%	NR	1361
89235MKY6	245,000.00	0.90	245,000.00	3.49	604.11	-22,023.05	NR	3.66
UBS Bank Usa 3.25 6/13/2023		6/13/2018	245,000.00	100.28	245,681.10	0.09%	NR	317
90348JCW8	245,000.00	3.25	245,000.00	2.93	392.67	681.10	NR	0.86
United Bankers Bank 0.7 10/15/2026		10/15/2021	245,000.00	89.01	218,062.25	0.09%	NR	1537
909557JL5	245,000.00	0.70	245,000.00	3.52	75.18	-26,937.75	NR	4.14
United Roosevelt Savings 1.9 3/11/2027		3/11/2022	245,000.00	93.06	227,992.10	0.09%	NR	1684
91139LAB2	245,000.00	1.90	245,000.00	3.53	255.07	-17,007.90	NR	4.41
Unity Bank 0.4 12/18/2025		12/18/2020	245,000.00	90.25	221,112.50	0.09%	NR	1236
91330ACR6	245,000.00	0.40	245,000.00	3.48	115.45	-23,887.50	NR	3.36
USAlliance Fed Cr Union 3.3 5/28/2027		5/31/2022	245,000.00	98.93	242,376.05	0.09%	NR	1762
90352RCN3	245,000.00	3.30	245,000.00	3.54	664.52	-2,623.95	NR	4.45
Wells Fargo Bank NA 3 2/27/2024		2/27/2019	245,000.00	99.64	244,125.35	0.09%	NR	576
949763XY7	245,000.00	3.00	245,000.00	3.23	80.55	-874.65	NR	1.54
York Traditions Bank 2 9/15/2022		9/15/2017	245,000.00	99.96	244,904.45	0.09%	NR	46
987159AP5	245,000.00	2.00	245,000.00	2.30	1,852.60	-95.55	NR	0.13
			20,271,000.00		19,172,154.44	7.43%		1045
Sub Total CD - Negotiable >> 30%	20,271,000.00	1.60	20,271,000.00	3.27	72,030.07	-1,098,845.56		2.78
Certificate of Deposit - Bank >> 30%								



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Sallie Mae Bank/Salt Lake 3.3 7/21/2025		7/20/2022	245,000.00	99.58	243,978.35	0.09%	NR	1086
795451BT9	245,000.00	3.30	245,000.00	3.43	243.66	-1,021.65	NR	2.85
			245,000.00		243,978.35	0.09%		1086
Sub Total Certificate of Deposit - Bank >> 30%	245,000.00	3.30	245,000.00	3.43	243.66	-1,021.65		2.85
Corporate Notes >> 30% Limit								
Apple Inc 3.2 5/11/2027-27		5/20/2022	990,790.00	100.77	1,007,650.00	0.37%	S&P-AA+	1656
037833CR9	1,000,000.00	3.40	991,154.95	3.03	7,111.11	16,495.05	Moodys-Aaa	4.44
Apple Inc 3.35 2/9/2027-22		2/9/2022	1,055,000.00	101.52	1,015,180.00	0.39%	Moodys-Aaa	1654
037833CJ7	1,000,000.00	2.18	1,049,819.28	2.99	16,005.56	-34,639.28	S&P-AA+	4.17
Bank of NY Mellon 3.5 4/28/2023		5/1/2018	1,003,000.00	100.29	1,002,920.00	0.37%	Moodys-A1	271
06406RAG2	1,000,000.00	3.43	1,000,445.97	3.09	9,041.67	2,474.03	Fitch-AA	0.73
Bank of NY Mellon Corp 2.1 10/24/2024		10/29/2019	1,003,770.00	97.56	975,640.00	0.37%	S&P-A	816
06406RAL1	1,000,000.00	2.02	1,001,688.43	3.24	5,658.33	-26,048.43	Moodys-A1	2.18
Charles Schwab Corp 1.15 5/13/2026-26		12/10/2021	989,300.00	91.95	919,510.00	0.37%	Moodys-Aa2	1352
808513BR5	1,000,000.00	1.40	990,843.72	3.44	2,491.67	-71,333.72	S&P-A	3.7
Citibank NA 3.65 1/23/2024-19		11/6/2019	2,127,000.00	100.53	2,010,580.00	0.76%	Moodys-Aa3	541
17325FAS7	2,000,000.00	2.07	2,044,643.92	3.28	1,622.22	-34,063.92	S&P-A+	1.45
Coca Cola 1.75 9/6/2024-19		10/18/2019	498,365.00	97.76	488,795.00	0.19%	Moodys-A1	768
191216CL2	500,000.00	1.82	499,296.54	2.86	3,524.31	-10,501.54	S&P-A+	2.05
Costco Wholesale Corp 1.375 6/20/2027		6/21/2022	880,980.00	92.34	923,410.00	0.33%	Moodys-Aa3	1785
22160KAN5	1,000,000.00	4.03	883,588.66	3.08	1,565.97	39,821.34	S&P-A+	4.73
Exxon Mobil Corp 2.019 8/16/2024-24		8/29/2019	1,012,530.00	97.85	978,490.00	0.37%	Moodys-Aaa	716
30231GBC5	1,000,000.00	1.75	1,005,159.82	3.11	9,253.75	-26,669.82	S&P-AA+	1.99
Exxon Mobil Corp 2.275 8/16/2026-19		8/16/2021	2,113,240.00	97.03	1,940,580.00	0.78%	S&P-AA-	1477
30231GBD3	2,000,000.00	1.11	2,091,596.65	3.06	20,854.17	-151,016.65	Moodys-Aa2	3.84



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Johnson & Johnson 2.95 3/3/2027-22		3/8/2022	523,750.00	99.97	499,845.00	0.19%	S&P-AAA	1676
478160CE2	500,000.00	1.95	521,858.87	2.96	6,063.89	-22,013.87	Moody's-Aaa	4.27
JPMorgan Chase & Co 3.875 2/1/2024		3/13/2019	1,031,640.00	101.20	1,012,040.00	0.37%	Moody's-A2	550
46625HJT8	1,000,000.00	3.17	1,009,743.56	3.05	19,375.00	2,296.44	S&P-AA-	1.44
Microsoft Corp 2.65 11/3/2022-22		11/16/2017	1,016,270.00	99.96	999,590.00	0.37%	S&P-AAA	34
594918BH6	1,000,000.00	2.30	1,000,852.54	2.79	6,477.78	-1,262.54	Moody's-Aaa	0.26
New York Life Global FDG 0.85 1/15/2026		3/19/2021	985,780.00	91.46	914,570.00	0.37%	S&P-AA+	1264
64952WDW0	1,000,000.00	1.15	989,804.83	3.50	377.78	-75,234.83	Moody's-Aaa	3.41
Pfizer Inc 3 6/15/2023		6/15/2018	993,160.00	100.02	1,000,210.00	0.37%	S&P-AA	319
717081DH3	1,000,000.00	3.15	998,805.06	2.97	3,833.33	1,404.94	Moody's-A1	0.86
Pfizer Inc 3.2 9/15/2023-23		3/13/2019	1,019,050.00	100.14	1,001,370.00	0.37%	Moody's-A1	380
717081EN9	1,000,000.00	2.75	1,004,753.83	3.07	12,088.89	-3,383.83	S&P-AA	1.1
Procter and Gamble Co 1.9 2/1/2027-22		2/3/2022	1,003,110.00	95.83	958,320.00	0.37%	Moody's-Aa3	1646
742718FV6	1,000,000.00	1.84	1,002,806.50	2.90	9,500.00	-44,486.50	S&P-AA-	4.29
Toyota Motor Credit Corp 1.9 1/13/2027-22		1/21/2022	996,690.00	93.85	938,540.00	0.37%	S&P-A+	1627
89236TJV8	1,000,000.00	1.97	997,037.75	3.40	950.00	-58,497.75	Moody's-Aa	4.28
Toyota Motor Credit Corp 2 10/7/2024-24		10/9/2019	502,370.00	97.18	485,885.00	0.19%	NR	707
89236TGL3	500,000.00	1.90	501,037.61	3.35	3,166.67	-15,152.61	NR	2.13
US Bank NA 3.4 7/24/2023-23		1/25/2019	1,008,180.00	100.19	1,001,850.00	0.37%	Moody's-A1	327
90331HNV1	1,000,000.00	3.20	1,001,784.55	3.21	661.11	65.45	S&P-AA-	0.97
Walmart Inc 3.4 6/26/2023-23		5/1/2019	1,030,420.00	100.25	1,002,490.00	0.37%	Moody's-Aa2	299
931142EK5	1,000,000.00	2.62	1,006,617.40	3.12	3,305.56	-4,127.40	S&P-AA	0.89
Sub Total Corporate Notes >> 30% Limit	21,500,000.00	2.29	21,784,395.00	3.13	142,928.77	-515,875.44	8.01%	943
Liquid Assets >> 0%								2.52



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Bank of America Cash		6/30/2013	1,115,260.66	100.00	1,115,260.66	0.41%	NR	1
BOFA	1,115,260.66	0.00	1,115,260.66	0.00		0.00	NR	0
Bank of the West - Credit Card Other Cash		10/10/2013	23,538.36	100.00	23,538.36	0.01%	NR	1
BOWCCO	23,538.36	0.00	23,538.36	0.00		0.00	NR	0
Bank of the West - Demand Account Cash		9/4/2013	4,645,121.03	100.00	4,645,121.03	1.72%	NR	1
BOWDEMAND	4,645,121.03	0.00	4,645,121.03	0.00		0.00	NR	0
Bank of the West - District Cash		6/30/2013	142,882.75	100.00	142,882.75	0.05%	NR	1
BOWDIST	142,882.75	0.01	142,882.75	0.01		0.00	NR	0
Bank of the West - Tax Credit Card Cash		10/10/2013	67,428.50	100.00	67,428.50	0.02%	NR	1
TCCC	67,428.50	0.00	67,428.50	0.00		0.00	NR	0
Bank of the West MM		9/16/2013	4,123,520.42	100.00	4,123,520.42	1.53%	NR	1
MM7323	4,123,520.42	0.09	4,123,520.42	0.09		0.00	NR	0
BOW MM		4/28/2017	7,846,956.73	100.00	7,846,956.73	2.91%	NR	1
DREYFUSMM	7,846,956.73	0.01	7,846,956.73	0.01		0.00	NR	0
CAMP LGIP		6/30/2013	14,753,245.89	100.00	14,753,245.89	5.47%	NR	1
CAMP	14,753,245.89	1.78	14,753,245.89	1.78		0.00	NR	0
Checks Cash		6/30/2013	196,629.67	100.00	196,629.67	0.07%	NR	1
CHECKS	196,629.67	0.00	196,629.67	0.00		0.00	NR	0
LAIF California LGIP-Quarterly		6/30/2013	6,314,745.73	100.00	6,314,745.73	2.34%	NR	1
LAIF	6,314,745.73	1.06	6,314,745.73	1.06	13,306.69	0.00	NR	0
Treasury Cash Cash		6/30/2013	40,698.56	100.00	40,698.56	0.02%	NR	1
CASH	40,698.56	0.00	40,698.56	0.00		0.00	NR	0
Tri Counties Bank - District Cash		6/30/2013	1,525,192.62	100.00	1,525,192.62	0.57%	NR	1
TRIDISTRICT	1,525,192.62	0.05	1,525,192.62	0.05		0.00	NR	0
Sub Total Liquid Assets >> 0%	40,795,220.92	0.82	40,795,220.92	0.82	13,306.69	15.12%	0.00	0



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Municipal Bonds >> 0% Limit								
CA Earthquake Authority 1.477 7/1/2023		4/27/2022	989,100.00	98.09	980,910.00	0.37%	Fitch-A-	335
13017HAK2	1,000,000.00	2.42	991,508.14	3.61	1,230.83	-10,598.14	S&P-AA+	0.91
City of Anaheim CA 0.527 7/1/2023		3/8/2022	692,790.00	97.52	682,612.00	0.26%	S&P-AA-	335
842475P58	700,000.00	1.32	694,968.02	3.30	307.42	-12,356.02	Fitch-AA-	0.92
City of Auburn CA 1.231 6/1/2026		6/3/2021	231,458.20	92.91	213,690.70	0.09%	S&P-AA+	1401
05028XAD6	230,000.00	1.10	231,120.03	3.21	471.88	-17,429.33	NR	3.74
City of Los Angles 1.341 11/1/2026		11/1/2021	480,000.00	92.14	442,276.80	0.18%	S&P-AA-	1554
544587Y69	480,000.00	1.34	480,000.00	3.34	1,609.20	-37,723.20	NR	4.13
City of Sa Diego CA 1.267 4/15/2023		4/28/2022	1,483,890.00	98.76	1,481,385.00	0.55%	S&P-AA-	258
79727LBQ1	1,500,000.00	2.40	1,488,192.10	3.06	5,595.92	-6,807.10	Fitch-AA-	0.7
City of Santa Rosa CA Wastewater 0.827 9/1/2024		12/15/2020	1,013,850.00	95.00	950,010.00	0.37%	S&P-AA	763
802649TH6	1,000,000.00	0.45	1,007,793.18	3.33	3,445.83	-57,783.18	NR	2.06
Fremont Unified School Dist 0.682 8/1/2025		2/11/2021	1,010,260.00	92.89	928,940.00	0.37%	S&P-AA-	1097
357155AY6	1,000,000.00	0.45	1,006,896.58	3.18	3,410.00	-77,956.58	Moody's-Aa2	2.96
Pasadena Unified School Dist 1.824 5/1/2024		9/11/2019	1,289,201.95	97.45	1,252,181.10	0.48%	Moody's-Aa3	640
702282QB3	1,285,000.00	1.75	1,286,587.51	3.34	5,859.60	-34,406.41	S&P-AA	1.72
Port of Oakland 1.181 5/1/2025		12/3/2020	1,005,630.00	93.93	939,310.00	0.37%	S&P-A+	1005
735000TM3	1,000,000.00	1.05	1,003,514.38	3.52	2,952.50	-64,204.38	Fitch-A+	2.7
Poway Unified School District 2.209 8/1/2025		7/14/2022	482,895.00	96.83	484,140.00	0.18%	S&P-AA-	1097
738850SY3	500,000.00	3.40	483,156.03	3.33	5,522.50	983.97	None	2.88
Riverside Unified School Dist 2.272 2/1/2025		2/3/2020	286,291.60	97.51	273,039.20	0.1%	S&P-AA-	916
769059A30	280,000.00	1.80	283,157.87	3.32	3,180.80	-10,118.67	Moody's-Aa2	2.42
San Diego County Regional 1.926 4/1/2024		12/19/2019	1,003,350.00	97.73	977,310.00	0.37%	S&P-AAA	610
797400LB2	1,000,000.00	1.85	1,001,305.75	3.34	6,420.00	-23,995.75	Fitch-AAA	1.64



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 7/31/2022

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
San Diego Redevelopment 2.75 9/1/2023 79730WBL3	1,500,000.00	12/28/2018 2.93	1,488,240.00 1,497,266.56	99.15 3.55	1,487,295.00 17,187.50	0.55% -9,971.56	S&P-AA NR	397 1.06
San Francisco Muni Transportation Agency 0.824 3/1/ 797686EN8	195,000.00	5/3/2021 1.10	192,474.75 193,125.04	91.60 3.33	178,627.80 669.50	0.07% -14,497.24	Moody's-Aa2 S&P-AA-	1309 3.52
Santa Clara Valley Water District 2.919 6/1/2024 80168FMD5	520,000.00	6/20/2019 2.04	541,398.00 527,941.40	99.43 3.24	517,030.80 2,529.80	0.2% -10,910.60	Moody's-Aa1 Fitch-AA+	671 1.79
Solano County 3.504 8/1/2022 83412PEA6	500,000.00	8/2/2017 2.22	530,325.00 500,016.62	100.00 0.00	500,000.00 8,760.00	0.19% -16.62	S&P-AA Moody's-Aa3	1 0
Soquel Creek Water District 0.728 3/1/2025 835818JN6	1,500,000.00	10/13/2020 0.57	1,510,230.00 1,506,035.70	93.66 3.31	1,404,885.00 4,550.00	0.56% -101,150.70	S&P-AA NR	944 2.55
State of CA General Obligation 2.25 10/1/2023 13063DDG0	2,000,000.00	1/25/2019 2.80	1,951,980.00 1,988,009.04	98.85 3.26	1,976,960.00 15,000.00	0.74% -11,049.04	Moody's-Aa3 S&P-AA-	427 1.15
State of Florida 0.55 6/1/2025 34153QUD6	1,000,000.00	10/22/2020 0.52	1,001,360.00 1,000,837.17	93.02 3.14	930,190.00 916.67	0.37% -70,647.17	S&P-AAA Moody's-Aaa	1036 2.81
State of Hawaii 0.67 8/1/2025-20 419792YQ3	1,000,000.00	8/28/2020 0.50	1,008,250.00 1,005,030.71	92.59 3.28	925,890.00 3,350.00	0.37% -79,140.71	S&P-AA+ Moody's-Aa2	1097 2.96
State of Maryland 0.52 3/1/2025 574193UH9	1,000,000.00	3/10/2021 0.52	1,000,000.00 1,000,000.00	93.80 3.04	937,950.00 2,166.67	0.37% -62,050.00	S&P-AAA Fitch-AAA	944 2.56
University of California 1.272 5/15/2027 91412HJN4	1,000,000.00	5/16/2022 3.61	893,810.00 898,232.16	90.90 3.34	909,010.00 2,685.33	0.33% 10,777.84	S&P-AA Fitch-AA	1749 4.64
Victor Valley Community College Dist 2.558 8/1/202 92603PEU2	1,000,000.00	8/1/2019 2.11	1,021,150.00 1,008,473.89	98.51 3.33	985,120.00 12,790.00	0.37% -23,353.89	Moody's-Aa2 S&P-AA-	732 1.94
Western Placer Unified School Dist 2 6/1/2025-23 95921RBF2	320,000.00	7/24/2020 1.40	328,976.00 325,244.86	98.55 2.53	315,356.80 1,066.67	0.12% -9,888.06	Moody's-MIG1 NR	305 2.76



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
			21,436,910.50		20,674,120.20	7.93%		752
Sub Total Municipal Bonds >> 0% Limit	21,510,000.00	1.71	21,408,412.74	3.22	111,678.62	-734,292.54		2.05
US Agency Bonds >> 0% Limit								
FFCB 0.45 9/2/2025		9/2/2020	999,750.00	92.95	929,520.00	0.37%	NR	1129
3133EL5R1	1,000,000.00	0.46	999,845.43	2.85	1,862.50	-70,325.43	NR	3.06
FFCB 0.46 11/3/2025		11/3/2020	1,998,816.00	92.65	1,853,000.00	0.74%	NR	1191
3133EMFS6	2,000,000.00	0.47	1,999,227.74	2.84	2,248.89	-146,227.74	NR	3.23
FFCB 0.5 10/22/2026		10/22/2021	1,948,750.00	90.91	1,818,160.00	0.73%	S&P-AA+	1544
3133EMEF5	2,000,000.00	1.03	1,956,664.84	2.80	2,750.00	-138,504.84	S&P-AAA	4.18
FFCB 0.68 7/27/2026		7/27/2021	996,816.00	92.06	920,580.00	0.37%	S&P-AA+	1457
3133EMV66	1,000,000.00	0.75	997,459.43	2.80	75.56	-76,879.43	Moodys-Aaa	3.94
FFCB 0.68 7/27/2026		7/27/2021	997,300.00	92.06	920,580.00	0.37%	S&P-AA+	1457
3133EMV66	1,000,000.00	0.74	997,845.62	2.80	75.56	-77,265.62	Moodys-Aaa	3.94
FFCB 0.68 7/27/2026		7/30/2021	997,550.00	92.06	920,580.00	0.37%	S&P-AA+	1457
3133EMV66	1,000,000.00	0.73	998,041.88	2.80	75.56	-77,461.88	Moodys-Aaa	3.94
FFCB 0.8 9/10/2026		9/10/2021	2,000,000.00	92.29	1,845,820.00	0.74%	S&P-AA+	1502
3133EM4X7	2,000,000.00	0.80	2,000,000.00	2.80	6,266.67	-154,180.00	Moodys-Aaa	4.03
FFCB 0.82 5/11/2026		5/11/2021	1,001,960.00	92.92	929,170.00	0.37%	Moodys-Aaa	1380
3133EMYV8	1,000,000.00	0.78	1,001,481.27	2.81	1,822.22	-72,311.27	S&P-AA+	3.72
FFCB 0.82 5/11/2026		5/11/2021	1,505,955.00	92.92	1,393,755.00	0.56%	Moodys-Aaa	1380
3133EMYV8	1,500,000.00	0.74	1,504,500.49	2.81	2,733.33	-110,745.49	S&P-AA+	3.72
FFCB 1.16 10/27/2026		10/27/2021	999,030.00	93.48	934,840.00	0.37%	S&P-AA+	1549
3133ENCJ7	1,000,000.00	1.18	999,177.15	2.80	3,028.89	-64,337.15	Moodys-Aaa	4.13
FFCB 1.19 12/9/2026		12/9/2021	1,000,000.00	93.44	934,390.00	0.37%	S&P-AAA	1592
3133ENGT1	1,000,000.00	1.19	1,000,000.00	2.80	1,718.89	-65,610.00	Moodys-Aaa	4.25



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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
FFCB 1.34 11/30/2026		11/30/2021	1,000,000.00	93.86	938,610.00	0.37%	S&P-AAA	1583
3133ENFV7	1,000,000.00	1.34	1,000,000.00	2.86	2,233.33	-61,390.00	Moodys-Aaa	4.21
FFCB 1.34 11/30/2026		11/30/2021	1,000,000.00	93.86	938,610.00	0.37%	S&P-AAA	1583
3133ENFV7	1,000,000.00	1.34	1,000,000.00	2.86	2,233.33	-61,390.00	Moodys-Aaa	4.21
FFCB 1.5 1/13/2027		1/13/2022	999,520.00	94.58	945,840.00	0.37%	S&P-AAA	1627
3133ENKV1	1,000,000.00	1.51	999,572.31	2.80	750.00	-53,732.31	Moodys-Aaa	4.31
FFCB 1.5 10/16/2024		10/18/2019	993,500.00	97.13	971,280.00	0.37%	S&P-AA+	808
3133EK3B0	1,000,000.00	1.64	997,122.19	2.85	4,375.00	-25,842.19	Moodys-Aaa	2.17
FFCB 1.6 8/16/2024		8/29/2019	1,007,640.00	97.58	975,780.00	0.37%	Moodys-Aaa	747
3133EKA63	1,000,000.00	1.44	1,003,146.13	2.83	7,333.33	-27,366.13	S&P-AA+	2
FFCB 1.6 9/17/2024		9/17/2019	995,030.00	97.46	974,560.00	0.37%	S&P-AA+	779
3133EKP75	1,000,000.00	1.70	997,880.88	2.84	5,955.56	-23,320.88	Moodys-Aaa	2.09
FFCB 1.625 11/8/2024		11/14/2019	991,320.00	97.30	972,970.00	0.37%	S&P-AA+	831
3133EK6J0	1,000,000.00	1.81	996,038.95	2.86	3,746.53	-23,068.95	Moodys-Aaa	2.23
FFCB 1.625 2/3/2027		2/3/2022	998,804.00	95.06	950,560.00	0.37%	S&P-AA+	1648
3133ENNB2	1,000,000.00	1.65	998,920.59	2.80	8,034.72	-48,360.59	NR	4.32
FFCB 1.625 2/3/2027		2/3/2022	1,000,000.00	95.06	950,560.00	0.37%	S&P-AA+	1648
3133ENNB2	1,000,000.00	1.63	1,000,000.00	2.80	8,034.72	-49,440.00	NR	4.32
FFCB 1.625 2/3/2027		2/3/2022	1,999,040.00	95.06	1,901,120.00	0.74%	S&P-AA+	1648
3133ENNB2	2,000,000.00	1.64	1,999,133.58	2.80	16,069.44	-98,013.58	NR	4.32
FFCB 1.65 1/23/2025		1/30/2020	1,007,990.00	97.03	970,290.00	0.37%	S&P-AA+	907
3133ELJM7	1,000,000.00	1.48	1,003,981.83	2.90	366.67	-33,691.83	Moodys-Aaa	2.44
FFCB 1.65 11/1/2024		11/8/2019	991,891.00	97.38	973,790.00	0.37%	Moodys-Aaa	824
3133EK4Y9	1,000,000.00	1.82	996,328.67	2.86	4,125.00	-22,538.67	S&P-AA+	2.21



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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
FFCB 1.68 3/10/2027		3/10/2022	998,330.00	95.19	951,880.00	0.37%	S&P-AAA	1683
3133ENRD4	1,000,000.00	1.72	998,460.78	2.80	6,580.00	-46,580.78	Moody's-Aaa	4.42
FFCB 1.75 9/13/2022		9/15/2017	2,000,000.00	99.92	1,998,460.00	0.74%	Moody's-Aaa	44
3133EHYR8	2,000,000.00	1.75	2,000,000.00	2.40	13,416.67	-1,540.00	S&P-AA+	0.12
FFCB 1.8 6/17/2024		3/17/2022	2,000,000.00	98.16	1,963,220.00	0.74%	S&P-AAA	687
3133ENSB7	2,000,000.00	1.80	2,000,000.00	2.81	4,400.00	-36,780.00	Moody's-Aaa	1.85
FFCB 1.8 8/22/2025		2/22/2022	1,998,320.00	96.91	1,938,200.00	0.74%	S&P-AAA	1118
3133ENPX2	2,000,000.00	1.83	1,998,529.18	2.86	15,900.00	-60,329.18	Moody's-Aaa	2.96
FFCB 1.85 7/26/2024		8/5/2019	1,005,218.00	97.87	978,660.00	0.37%	S&P-AA+	726
3133EKWV4	1,000,000.00	1.74	1,002,084.90	2.96	256.94	-23,424.90	Moody's-Aaa	1.96
FFCB 2.08 9/10/2024		9/16/2019	1,018,110.00	98.18	981,760.00	0.37%	S&P-AA+	772
3133EKQA7	1,000,000.00	1.70	1,007,677.61	2.98	8,146.67	-25,917.61	Moody's-Aaa	2.06
FFCB 2.16 6/3/2024		6/3/2019	999,100.00	98.83	988,260.00	0.37%	S&P-AA+	673
3133EKNX0	1,000,000.00	2.18	999,668.47	2.82	3,480.00	-11,408.47	Moody's-Aaa	1.81
FFCB 2.16 6/3/2024		6/3/2019	999,528.00	98.83	988,260.00	0.37%	S&P-AA+	673
3133EKNX0	1,000,000.00	2.17	999,826.13	2.82	3,480.00	-11,566.13	Moody's-Aaa	1.81
FFCB 2.3 4/5/2024		4/5/2019	998,050.00	98.98	989,770.00	0.37%	Moody's-Aaa	614
3133EKGD2	1,000,000.00	2.34	999,344.66	2.93	7,411.11	-9,574.66	S&P-AA+	1.64
FFCB 2.45 7/22/2024		7/22/2019	2,046,200.00	99.29	1,985,740.00	0.75%	S&P-AA+	722
3133EKHV1	2,000,000.00	1.96	2,018,257.47	2.82	1,225.00	-32,517.47	Moody's-Aaa	1.94
FFCB 2.5 2/2/2023		3/21/2018	991,590.00	99.81	998,090.00	0.37%	S&P-AA+	186
3133EJBP3	1,000,000.00	2.69	999,120.71	2.89	12,430.56	-1,030.71	Fitch-AAA	0.5
FFCB 2.6 4/5/2027		4/5/2022	1,000,000.00	99.10	990,970.00	0.37%	S&P-AAA	1709
3133ENTS9	1,000,000.00	2.60	1,000,000.00	2.81	8,377.78	-9,030.00	Moody's-Aaa	4.4



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FFCB 2.625 6/10/2024		6/10/2022	1,000,000.00	99.47	994,680.00	0.37%	None	680
3133ENYH7	1,000,000.00	2.63	1,000,000.00	2.92	3,718.75	-5,320.00	None	1.82
FFCB 2.66 3/12/2024		3/12/2019	1,007,800.00	99.44	994,360.00	0.37%	S&P-AA+	590
3133EAGP7	1,000,000.00	2.49	1,002,518.88	3.02	10,270.56	-8,158.88	Moody's-Aaa	1.57
FFCB 2.875 7/17/2023		7/24/2018	998,840.00	99.89	998,930.00	0.37%	S&P-AA+	351
3133EJUS6	1,000,000.00	2.90	999,776.16	2.99	1,118.06	-846.16	Moody's-Aaa	0.95
FFCB 3 5/2/2023		12/28/2018	2,026,020.00	100.12	2,002,300.00	0.74%	S&P-AA+	275
3133EJP60	2,000,000.00	2.68	2,004,511.66	2.84	14,833.33	-2,211.66	Moody's-Aaa	0.75
FFCB 3.05 7/19/2027		7/19/2022	1,000,000.00	100.00	1,000,000.00	0.37%	NR	1814
3133ENB335	1,000,000.00	3.05	1,000,000.00	3.05	1,016.67	0.00	NR	4.64
FFCB 3.05 7/19/2027		7/19/2022	1,000,000.00	101.27	1,012,670.00	0.37%	NR	1814
3133ENB33	1,000,000.00	3.05	1,000,000.00	2.78	1,016.67	12,670.00	NR	4.64
FFCB 3.08 7/24/2023		12/27/2018	2,033,360.00	99.92	1,998,380.00	0.74%	S&P-AA+	358
3133EJK57	2,000,000.00	2.69	2,007,151.43	3.16	1,197.78	-8,771.43	Moody's-Aaa	0.97
FFCB 3.15 7/15/2024		7/15/2022	1,000,960.00	100.38	1,003,790.00	0.37%	Moody's-Aaa	715
3133ENA91	1,000,000.00	3.10	1,000,938.99	2.95	1,400.00	2,851.01	S&P-AA+	1.91
FFCB 3.25 6/17/2024		6/17/2022	1,999,600.00	100.56	2,011,100.00	0.74%	NR	687
3133ENYX2	2,000,000.00	3.26	1,999,624.08	2.94	7,944.44	11,475.92	NR	1.83
FHLB 0.375 9/4/2025		4/8/2022	1,373,060.70	92.70	1,376,609.85	0.51%	Moody's-Aaa	1131
3130AK5E2	1,485,000.00	2.71	1,383,310.56	2.86	2,273.91	-6,700.71	S&P-AA+	3.07
FHLB 0.5 12/12/2025		1/29/2021	1,003,130.00	92.51	925,090.00	0.37%	None	1230
3130AKRG3	1,000,000.00	0.44	1,002,165.30	2.85	680.56	-77,075.30	None	3.34
FHLB 0.5 3/13/2026		3/15/2021	983,597.00	92.00	919,990.00	0.37%	S&P-AA+	1321
3130ALG40	1,000,000.00	0.84	988,120.42	2.84	1,916.67	-68,130.42	Moody's-Aaa	3.58



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FHLB 0.75 3/13/2026		3/15/2021	998,380.00	92.85	928,520.00	0.37%	Moodys-Aaa	1321
3130ALN83	1,000,000.00	0.78	998,826.74	2.84	2,875.00	-70,306.74	S&P-AA+	3.56
FHLB 0.75 6/12/2026		6/14/2021	997,797.00	92.41	924,100.00	0.37%	S&P-AA+	1412
3130AMFS6	1,000,000.00	0.80	998,294.61	2.84	1,020.83	-74,194.61	Moodys-Aaa	3.81
FHLB 0.875 6/12/2026		7/1/2021	998,890.00	92.86	928,640.00	0.37%	S&P-AAA	1412
3130AN4T4	1,000,000.00	0.90	999,132.64	2.84	1,190.97	-70,492.64	Moodys-Aaa	3.8
FHLB 1.25 12/21/2026		12/27/2021	2,000,578.00	93.54	1,870,800.00	0.74%	S&P-AA+	1604
3130AQF65	2,000,000.00	1.24	2,000,509.40	2.83	2,777.78	-129,709.40	Moodys-Aaa	4.27
FHLB 1.875 9/11/2026		9/13/2021	2,102,980.00	96.31	1,926,180.00	0.77%	S&P-AA+	1503
3130A8XY4	2,000,000.00	0.82	2,084,856.88	2.83	14,583.33	-158,676.88	Moodys-Aaa	3.94
FHLB 2 8/24/2022-18		8/24/2017	2,000,000.00	99.97	1,999,480.00	0.74%	S&P-AA+	24
3130ABWU6	2,000,000.00	2.00	2,000,000.00	2.39	17,444.44	-520.00	Moodys-Aaa	0.06
FHLB 2 9/9/2022		9/11/2017	2,019,022.00	99.96	1,999,120.00	0.74%	Moodys-Aaa	40
313380GJ0	2,000,000.00	1.80	2,000,417.15	2.40	15,777.78	-1,297.15	S&P-AA+	0.11
FHLB 2.125 12/11/2026		12/13/2021	1,045,702.00	97.14	971,410.00	0.39%	Moodys-Aaa	1594
3130A9YY1	1,000,000.00	1.18	1,039,939.14	2.83	2,951.39	-68,529.14	S&P-AA+	4.17
FHLB 2.7 8/28/2023		1/28/2019	2,000,878.00	99.63	1,992,620.00	0.74%	S&P-AA+	393
3130AFRW9	2,000,000.00	2.69	2,000,206.25	3.05	22,950.00	-7,586.25	Moodys-Aaa	1.06
FHLB 2.75 12/13/2024		12/13/2019	1,049,145.00	99.48	994,820.00	0.38%	Moodys-Aaa	866
3130A3GE8	1,000,000.00	1.72	1,023,294.78	2.98	3,666.67	-28,474.78	S&P-AA+	2.3
FHLB 2.75 3/10/2023		3/12/2018	1,000,000.00	99.88	998,840.00	0.37%	S&P-AAA	222
3130ADRG9	1,000,000.00	2.75	1,000,000.00	2.94	10,770.83	-1,160.00	Moodys-Aaa	0.6
FHLB 2.85 5/8/2023		5/10/2018	1,000,461.00	99.86	998,580.00	0.37%	Moodys-Aaa	281
3130AEA9	1,000,000.00	2.84	1,000,071.02	3.04	6,570.83	-1,491.02	S&P-AA+	0.76



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FHLB 2.875 6/14/2024		6/14/2019	1,032,274.00	99.84	998,400.00	0.38%	S&P-AA+	684
3130A1XJ2	1,000,000.00	2.19	1,012,082.88	2.96	3,753.47	-13,682.88	Moody's-Aaa	1.83
FHLB 2.875 6/14/2024		9/16/2019	1,053,793.00	99.84	998,400.00	0.38%	S&P-AA+	684
3130A1XJ2	1,000,000.00	1.69	1,021,231.63	2.96	3,753.47	-22,831.63	Moody's-Aaa	1.83
FHLB 2.875 9/13/2024		11/13/2019	1,049,530.00	99.78	997,780.00	0.38%	Moody's-Aaa	775
3130A2UW4	1,000,000.00	1.80	1,021,735.99	2.98	11,020.83	-23,955.99	S&P-AA+	2.05
FHLB 3.125 6/11/2027		6/13/2022	2,006,600.00	101.40	2,027,920.00	0.74%	Moody's-Aaa	1776
3130AEFG0	2,000,000.00	3.05	2,006,426.32	2.82	8,680.56	21,493.68	S&P-AA+	4.53
FHLB 3.25 6/9/2023		12/31/2018	1,021,607.00	100.23	1,002,260.00	0.37%	S&P-AA+	313
313383QR5	1,000,000.00	2.73	1,004,172.11	2.98	4,694.44	-1,912.11	Moody's-Aaa	0.85
FHLB 3.375 9/8/2023		12/21/2018	2,052,178.00	100.41	2,008,260.00	0.75%	Moody's-Aaa	404
313383YJ4	2,000,000.00	2.78	2,012,241.53	2.99	26,812.50	-3,981.53	S&P-AA+	1.08
FHLMC 0.25 8/24/2023		4/19/2022	1,949,900.00	97.15	1,943,020.00	0.73%	S&P-AA+	389
3137EAEV7	2,000,000.00	2.15	1,960,388.41	2.99	2,180.56	-17,368.41	Moody's-Aaa	1.06
FHLMC 0.375 7/21/2025		7/23/2020	1,992,500.00	92.92	1,858,380.00	0.74%	NR	1086
3137EAEU9	2,000,000.00	0.45	1,995,534.54	2.88	208.33	-137,154.54	NR	2.96
FHLMC 0.375 9/23/2025		10/1/2020	998,769.00	92.57	925,690.00	0.37%	S&P-AA+	1150
3137EAEX3	1,000,000.00	0.40	999,221.31	2.86	1,333.33	-73,531.31	Fitch-AAA	3.12
FHLMC 0.375 9/23/2025		1/26/2021	1,997,692.00	92.57	1,851,380.00	0.74%	S&P-AA+	1150
3137EAEX3	2,000,000.00	0.40	1,998,439.62	2.86	2,666.67	-147,059.62	Fitch-AAA	3.12
FHLMC 0.375 9/23/2025		4/8/2022	1,844,940.00	92.57	1,851,380.00	0.69%	S&P-AA+	1150
3137EAEX3	2,000,000.00	2.74	1,858,924.84	2.86	2,666.67	-7,544.84	Fitch-AAA	3.12
FHLMC 0.5 10/15/2025-21		10/15/2020	1,000,000.00	92.31	923,070.00	0.37%	NR	1172
3134GWYX8	1,000,000.00	0.50	1,000,000.00	3.04	1,472.22	-76,930.00	NR	3.18



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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
FHLMC 2.75 6/19/2023		7/6/2018	996,769.00	99.67	996,740.00	0.37%	S&P-AA+	323
3137EAEN5	1,000,000.00	2.82	999,423.10	3.13	3,208.33	-2,683.10	Moody's-Aaa	0.88
FNMA 0.375 8/25/2025		10/2/2020	1,997,040.00	92.67	1,853,400.00	0.74%	S&P-AA+	1121
3135G05X7	2,000,000.00	0.41	1,998,144.21	2.89	3,250.00	-144,744.21	Moody's-Aaa	3.05
FNMA 0.5 11/7/2025		11/12/2020	998,030.00	92.65	926,490.00	0.37%	S&P-AA+	1195
3135G06G3	1,000,000.00	0.54	998,707.22	2.87	1,166.67	-72,217.22	NR	3.24
FNMA 0.5 11/7/2025		1/26/2021	1,004,255.00	92.65	926,490.00	0.37%	S&P-AA+	1195
3135G06G3	1,000,000.00	0.41	1,002,912.21	2.87	1,166.67	-76,422.21	NR	3.24
FNMA 0.5 6/17/2025		10/2/2020	2,009,318.00	93.49	1,869,700.00	0.74%	Moody's-Aaa	1052
3135G04Z3	2,000,000.00	0.40	2,005,702.46	2.88	1,222.22	-136,002.46	S&P-AA+	2.86
FNMA 0.5 8/18/2025-22		8/18/2020	1,000,000.00	93.02	930,240.00	0.37%	S&P-AA+	1114
3136G4H71	1,000,000.00	0.50	1,000,000.00	2.91	2,263.89	-69,760.00	NR	3.02
FNMA 0.57 11/17/2025-22		11/17/2020	1,000,000.00	92.85	928,530.00	0.37%	NR	109
3135GA3X7	1,000,000.00	0.57	1,000,000.00	2.86	1,171.67	-71,470.00	NR	3.26
FNMA 0.6 11/25/2025-22		11/25/2020	1,000,000.00	92.90	929,010.00	0.37%	NR	117
3135GA3Z2	1,000,000.00	0.60	1,000,000.00	2.86	1,100.00	-70,990.00	NR	3.28
FNMA 0.625 8/19/2025-22		8/19/2020	1,000,000.00	93.02	930,150.00	0.37%	NR	19
3136G4R47	1,000,000.00	0.63	1,000,000.00	3.04	2,812.50	-69,850.00	NR	3.02
FNMA 1.625 1/7/2025		1/17/2020	999,523.62	96.92	969,200.00	0.37%	S&P-AAA	891
3135G0X24	1,000,000.00	1.64	999,766.40	2.95	1,083.33	-30,566.40	Moody's-Aaa	2.39
FNMA 1.625 10/15/2024		10/22/2019	998,095.00	97.11	971,120.00	0.37%	S&P-AA+	807
3135G0W66	1,000,000.00	1.67	999,155.31	2.99	4,784.72	-28,035.31	Fitch-AAA	2.16
FNMA 1.75 7/2/2024		7/12/2019	993,240.00	97.99	979,940.00	0.37%	S&P-AA+	702
3135G0V75	1,000,000.00	1.89	997,388.27	2.83	1,409.72	-17,448.27	Moody's-Aaa	1.89



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FNMA 1.75 7/2/2024		7/19/2019	994,820.00	97.99	979,940.00	0.37%	S&P-AA+	702
3135G0V75	1,000,000.00	1.86	997,990.96	2.83	1,409.72	-18,050.96	Moodys-Aaa	1.89
FNMA 1.75 7/2/2024		4/8/2022	983,210.00	97.99	979,940.00	0.37%	S&P-AA+	702
3135G0V75	1,000,000.00	2.53	985,555.66	2.83	1,409.72	-5,615.66	Moodys-Aaa	1.89
FNMA 1.875 9/24/2026		9/27/2021	1,044,990.00	96.34	963,390.00	0.38%	Moodys-Aaa	1516
3135G0Q22	1,000,000.00	0.95	1,037,413.52	2.82	6,614.58	-74,023.52	S&P-AA+	3.98
FNMA 2 10/5/2022		10/24/2017	997,653.74	99.92	999,200.00	0.37%	Moodys-Aaa	66
3135G0T78	1,000,000.00	2.05	999,914.30	2.44	6,444.44	-714.30	S&P-AAA	0.18
FNMA 2 10/5/2022		10/27/2017	1,990,200.00	99.92	1,998,400.00	0.74%	Moodys-Aaa	66
3135G0T78	2,000,000.00	2.11	1,999,641.46	2.44	12,888.89	-1,241.46	S&P-AAA	0.18
FNMA 2.125 10/30/2023		11/7/2019	1,017,450.00	98.91	989,140.00	0.37%	Moodys-Aaa	456
3136G0X97	1,000,000.00	1.67	1,005,476.39	3.02	5,312.50	-16,336.39	S&P-AA+	1.23
FNMA 2.125 4/24/2026		4/26/2021	2,126,960.00	97.51	1,950,120.00	0.78%	S&P-AA+	1363
3135G0K36	2,000,000.00	0.83	2,094,871.97	2.83	11,451.39	-144,751.97	Moodys-Aaa	3.58
FNMA 2.875 9/12/2023		4/4/2019	1,022,900.00	99.87	998,650.00	0.37%	S&P-AA+	408
3135G0U43	1,000,000.00	2.33	1,005,760.30	3.00	11,100.69	-7,110.30	Moodys-Aaa	1.09
Sub Total US Agency Bonds >> 0% Limit	117,985,000.00	1.64	118,299,546.06	2.85	113,844,374.85	43.71%		935
US Treasury Bonds >> 0% Limit								
T-Bond 0.125 6/30/2023		3/10/2022	1,968,437.50	97.44	1,948,820.00	0.73%	S&P-AAA	334
91282CCK5	2,000,000.00	1.35	1,977,899.63	2.98	210.60	-29,079.63	Moodys-Aaa	0.92
T-Bond 0.125 7/31/2023		2/4/2022	2,960,390.63	97.23	2,917,020.00	1.1%	S&P-AAA	365
91282CCN9	3,000,000.00	1.02	2,973,325.79	2.95	0.00	-56,305.79	Moodys-Aaa	1
T-Bond 0.125 8/31/2023		2/4/2022	2,956,875.00	97.01	2,910,240.00	1.1%	S&P-AAA	396
91282CCU3	3,000,000.00	0.83	2,970,196.34	2.95	1,584.94	-59,956.34	Moodys-Aaa	1.08



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
T-Bond 0.25 8/31/2025		6/15/2022	900,898.44	92.40	923,980.00	0.34%	Moody's-Aaa	1127
91282CAJ0	1,000,000.00	3.54	904,784.78	2.84	1,039.40	19,195.22	Fitch-AAA	3.07
T-Bond 0.25 9/30/2023		2/4/2022	2,959,570.31	96.90	2,907,060.00	1.1%	S&P-AAA	426
91282CDA6	3,000,000.00	1.08	2,971,437.73	2.97	2,500.00	-64,377.73	Moody's-Aaa	1.16
T-Bond 0.25 9/30/2023		3/10/2022	1,962,578.13	96.90	1,938,040.00	0.73%	S&P-AAA	426
91282CDA6	2,000,000.00	1.47	1,971,982.92	2.97	1,666.67	-33,942.92	Moody's-Aaa	1.16
T-Bond 0.375 4/15/2024		3/22/2022	964,921.88	95.74	957,420.00	0.36%	S&P-AAA	624
91282CBV2	1,000,000.00	2.12	971,008.28	2.95	1,096.31	-13,588.28	Moody's-Aaa	1.7
T-Bond 0.375 7/15/2024		3/22/2022	959,453.13	95.23	952,340.00	0.36%	S&P-AAA	715
91282CCL3	1,000,000.00	2.18	965,731.66	2.90	163.04	-13,391.66	Moody's-Aaa	1.95
T-Bond 0.375 7/15/2024		3/23/2022	958,437.50	95.23	952,340.00	0.36%	S&P-AAA	715
91282CCL3	1,000,000.00	2.23	964,831.73	2.90	163.04	-12,491.73	Moody's-Aaa	1.95
T-Bond 0.375 8/15/2024		3/22/2022	957,695.31	95.01	950,080.00	0.36%	S&P-AAA	746
91282CCT6	1,000,000.00	2.19	964,014.48	2.91	1,719.61	-13,934.48	Moody's-Aaa	2.03
T-Bond 0.375 8/15/2024		3/23/2022	957,226.56	95.01	950,080.00	0.36%	S&P-AAA	746
91282CCT6	1,000,000.00	2.21	963,574.22	2.91	1,719.61	-13,494.22	Moody's-Aaa	2.03
T-Bond 0.375 9/15/2024		3/22/2022	955,625.00	94.82	948,200.00	0.36%	S&P-AAA	777
91282CCX7	1,000,000.00	2.22	962,027.12	2.91	1,406.25	-13,827.12	Moody's-Aaa	2.12
T-Bond 0.375 9/15/2024		3/23/2022	955,937.50	94.82	948,200.00	0.36%	S&P-AAA	777
91282CCX7	1,000,000.00	2.21	962,252.96	2.91	1,406.25	-14,052.96	Moody's-Aaa	2.12
T-Bond 0.5 2/28/2026		3/1/2021	994,531.25	92.23	922,340.00	0.37%	NR	1308
91282CBQ3	1,000,000.00	0.61	996,080.48	2.79	2,078.80	-73,740.48	NR	3.55
T-Bond 0.5 2/28/2026		3/23/2021	1,967,120.00	92.23	1,844,680.00	0.73%	NR	1308
91282CBQ3	2,000,000.00	0.84	1,976,146.96	2.79	4,157.61	-131,466.96	NR	3.55



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
T-Bond 0.625 7/31/2026		8/2/2021	1,991,562.50	91.95	1,838,900.00	0.74%	S&P-AAA	1461
91282CCP4	2,000,000.00	0.71	1,993,241.67	2.77	0.00	-154,341.67	Moodys-Aaa	3.95
T-Bond 0.75 4/30/2026		4/30/2021	1,992,031.25	92.81	1,856,180.00	0.74%	S&P-AAA	1369
91282CBW0	2,000,000.00	0.83	1,994,025.62	2.78	3,750.00	-137,845.62	Moodys-Aaa	3.7
T-Bond 0.75 5/31/2026		6/1/2021	1,996,875.00	92.65	1,853,040.00	0.74%	S&P-AAA	1400
91282CCF6	2,000,000.00	0.78	1,997,602.74	2.78	2,500.00	-144,562.74	Moodys-Aaa	3.78
T-Bond 0.75 8/31/2026		8/31/2021	1,996,875.00	92.31	1,846,180.00	0.74%	S&P-AAA	1492
91282CCW9	2,000,000.00	0.78	1,997,446.60	2.75	6,236.41	-151,266.60	Moodys-Aaa	4.01
T-Bond 0.875 9/30/2026		9/30/2021	996,093.75	92.66	926,600.00	0.37%	S&P-AAA	1522
91282CCZ2	1,000,000.00	0.96	996,744.08	2.75	2,916.67	-70,144.08	Moodys-Aaa	4.08
T-Bond 1.125 10/31/2026		11/1/2021	1,992,734.38	93.52	1,870,460.00	0.74%	S&P-AAA	1553
91282CDG3	2,000,000.00	1.20	1,993,817.26	2.75	5,625.00	-123,357.26	Moodys-Aaa	4.15
T-Bond 1.25 11/30/2026		11/30/2021	1,001,396.71	93.97	939,690.00	0.37%	S&P-AAA	1583
91282CDK4	1,000,000.00	1.22	1,001,210.84	2.74	2,083.33	-61,520.84	Moodys-Aaa	4.22
T-Bond 1.625 8/31/2022		2/4/2022	3,019,101.56	99.95	2,998,470.00	1.11%	S&P-AAA	31
9128282S8	3,000,000.00	0.51	3,002,846.87	2.22	20,604.28	-4,376.87	Moodys-Aaa	0.09
T-Bond 1.875 9/30/2022		2/4/2022	3,026,132.81	99.94	2,998,260.00	1.11%	S&P-AAA	61
9128282W9	3,000,000.00	0.53	3,006,697.90	2.21	18,750.00	-8,437.90	Moodys-Aaa	0.17
T-Bond 2.375 1/31/2023		2/2/2018	993,281.25	99.73	997,270.00	0.37%	S&P-AAA	184
9128283U2	1,000,000.00	2.52	999,322.23	2.93	0.00	-2,052.23	Moodys-Aaa	0.5
T-Bond 2.375 5/15/2027		5/19/2022	975,625.00	98.38	983,750.00	0.36%	S&P-AAA	1749
912828X88	1,000,000.00	2.90	976,601.61	2.74	4,969.43	7,148.39	Moodys-Aaa	4.53
T-Bond 2.5 8/15/2023		12/28/2018	1,995,312.50	99.52	1,990,400.00	0.74%	S&P-AAA	380
912828VS6	2,000,000.00	2.55	1,998,946.63	2.97	22,928.18	-8,546.63	Moodys-Aaa	1.02



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 7/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
T-Bond 2.75 7/31/2023		4/19/2022	2,017,180.00	99.77	1,995,460.00	0.75%	S&P-AAA	365
912828Y61	2,000,000.00	2.07	2,013,398.93	2.98	0.00	-17,938.93	Moody's-Aaa	0.99
			47,373,899.85		46,065,500.00	17.6%		761
Sub Total US Treasury Bonds >> 0% Limit	48,000,000.00	1.33	47,467,198.06	2.79	111,275.43	-1,401,698.06		2.06
			270,205,972.33		261,872,813.76	100.00%		758
TOTAL PORTFOLIO	270,306,220.92	1.52	269,801,400.06	2.62	922,965.62	-7,928,586.30		2.06