



County of Nevada ~
Office of the Treasurer & Tax Collector

Tina M. Vernon
Treasurer & Tax Collector

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September 13, 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 August 31, 2022.

Portfolio Review for Month Ending August 31, 2022

Portfolio Composition (includes liquid assets)

Market Value of Assets Held	\$260,204,174.89
Book Value of Assets Held	\$270,709,340.54
Unamortized Premiums or discounts plus adjustments**	\$4,462.37
General Ledger Book Value	\$270,704,878.17
Cash at Month End	\$ 9,860,437.58
Assets Maturing Within 90 days (includes cash)	19.70 %
Weighted Average Maturity	787 days

Return of Assets

Total Earnings Month Ended	\$ 460,407.58
Total Earnings Fiscal YTD	\$ 841,578.75
Yield to Maturity @ Cost (includes liquid assets)	1.62 %
Yield to Maturity @ Cost (without liquid assets)	1.72%

The Treasury has received **\$31,862,976.83** in receipts and has paid approved expenditures of **\$33,939,981.16** for a net **decrease** of **\$2,077,004.33** for the month of August 2022. Of these funds, the average percent invested for the month of August is **96.60%**. 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. Adjustments include warrant adjustments and rejected deposits.

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 & Tax Collector

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NEVADA COUNTY TREASURER PORTFOLIO REPORTS

The following reports reflect the Nevada County Treasurer's Investment Pool Portfolio for the period ending August 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
August 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%	21,275,000.00	20,148,237.30	21,229,620.61	7.84	1.76	1,138
Corporate Notes >> 30% Limit	22,500,000.00	21,665,690.00	22,486,885.37	8.31	2.33	963
Liquid Assets >> 0%	39,784,637.24	39,784,637.24	39,784,637.24	14.70	1.09	1
Municipal Bonds >> 0% Limit	24,010,000.00	22,742,863.25	23,736,481.45	8.77	1.89	843
US Agency Bonds >> 0% Limit	117,985,000.00	112,292,827.10	118,013,526.84	43.59	1.67	945
US Treasury Bonds >> 0% Limit	46,000,000.00	43,569,920.00	45,458,189.03	16.79	1.42	786
Total / Average	271,554,637.24	260,204,174.89	270,709,340.54	100.00	1.62	787



09/16/2022

Tina M. Vernon, Treasurer

Date



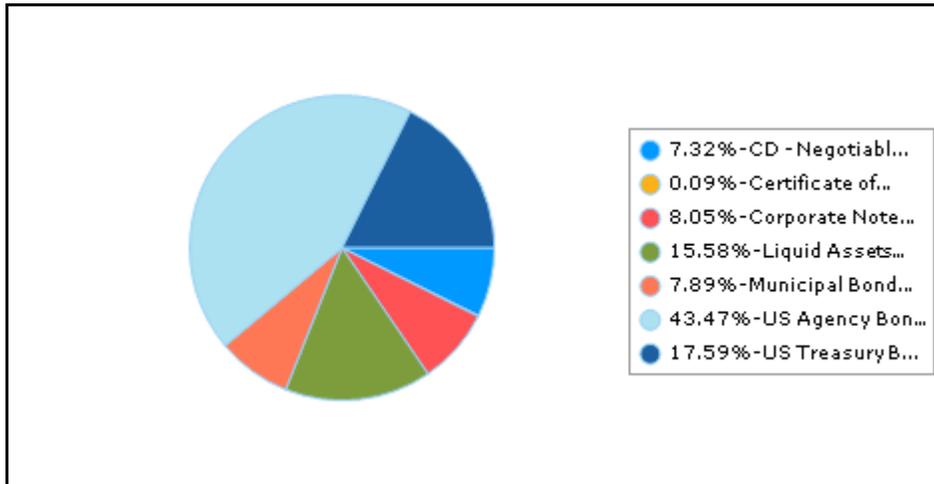
Nevada County Distribution by Asset Class - Market Value All Portfolios

Begin Date: 7/31/2022, End Date: 8/31/2022

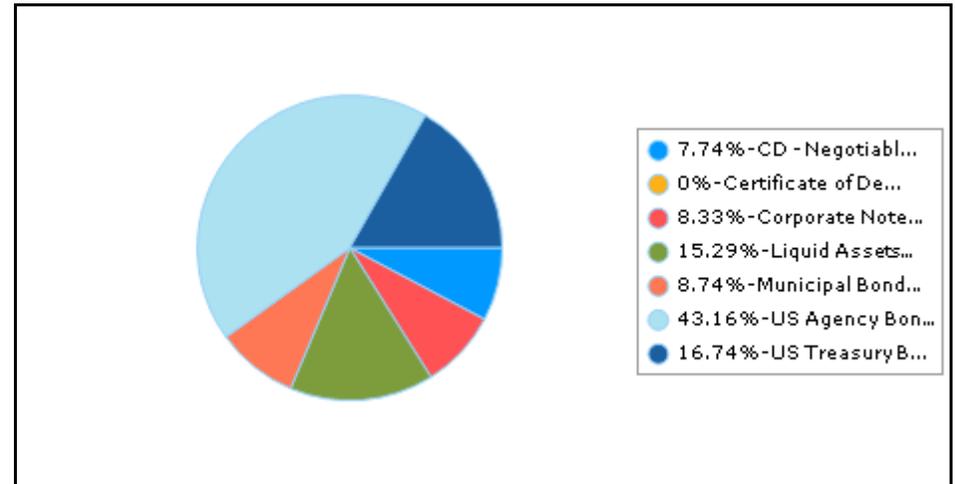
Asset Class Allocation

Asset Class	Market Value 7/31/2022	% of Portfolio 7/31/2022	Market Value 8/31/2022	% of Portfolio 8/31/2022
CD - Negotiable >> 30%	19,172,154.44	7.32	20,148,237.30	7.74
Certificate of Deposit - Bank >> 30%	243,978.35	0.09	0.00	0.00
Corporate Notes >> 30% Limit	21,077,465.00	8.05	21,665,690.00	8.33
Liquid Assets >> 0%	40,795,220.92	15.58	39,784,637.24	15.29
Municipal Bonds >> 0% Limit	20,674,120.20	7.89	22,742,863.25	8.74
US Agency Bonds >> 0% Limit	113,844,374.85	43.47	112,292,827.10	43.16
US Treasury Bonds >> 0% Limit	46,065,500.00	17.59	43,569,920.00	16.74
Total / Average	261,872,813.76	100.00	260,204,174.89	100.00

Portfolio Holdings as of 7/31/2022



Portfolio Holdings as of 8/31/2022





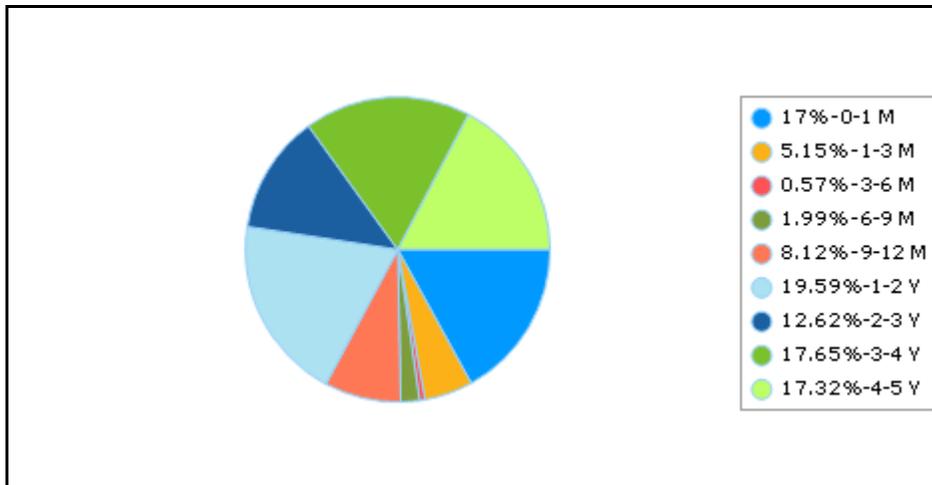
Nevada County Distribution by Maturity Range - Market Value All Portfolios

Begin Date: 7/31/2022, End Date: 8/31/2022

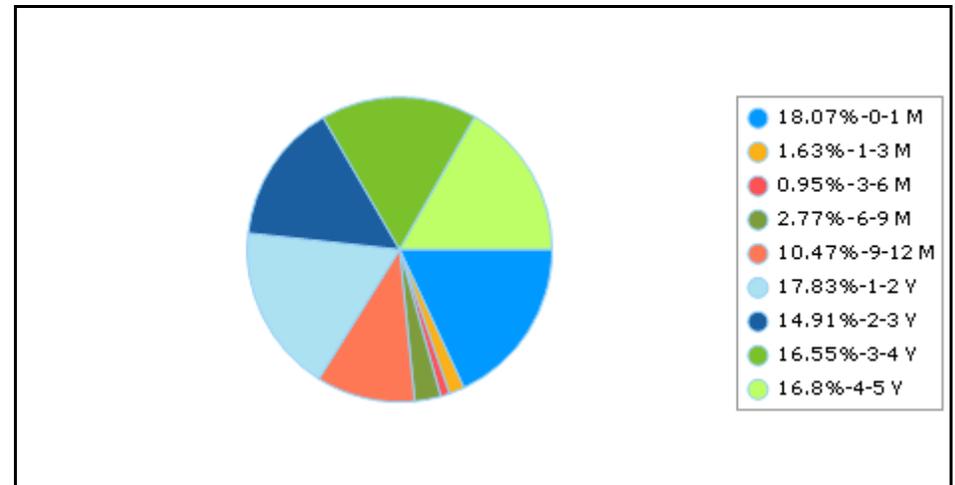
Maturity Range Allocation

Maturity Range	Market Value 7/31/2022	% of Portfolio 7/31/2022	Market Value 8/31/2022	% of Portfolio 8/31/2022
0-1 Month	44,519,718.07	17.00	47,027,734.99	18.07
1-3 Months	13,481,765.45	5.15	4,243,277.50	1.63
3-6 Months	1,489,516.50	0.57	2,483,562.75	0.95
6-9 Months	5,210,856.95	1.99	7,198,921.85	2.77
9-12 Months	21,263,519.15	8.12	27,250,436.20	10.47
1-2 Years	51,291,971.90	19.59	46,405,846.45	17.83
2-3 Years	33,052,510.45	12.62	38,804,889.25	14.91
3-4 Years	46,211,105.39	17.65	43,073,960.55	16.55
4-5 Years	45,351,849.90	17.32	43,715,545.35	16.80
Total / Average	261,872,813.76	100.00	260,204,174.89	100.00

Portfolio Holdings as of 7/31/2022



Portfolio Holdings as of 8/31/2022



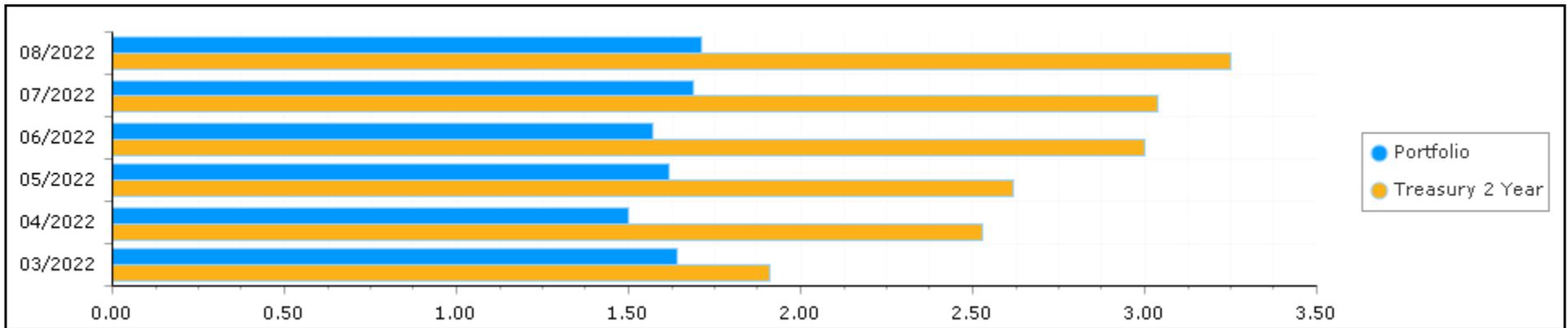


Nevada County Total Rate of Return - Book Value by Month Nevada County - Fixed Income

Begin Date: 3/31/2022, End Date: 8/31/2022

Annualized TRR-BV								
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
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
8/31/2022	229,915,838.07	327,448.75	0.00	327,448.75	232,204,865.93	0.14	1.71	3.25
Total/Average	209,643,856.31	1,830,532.08	0.00	1,830,532.08	227,632,708.56	0.80	1.61	2.73

Annualized TRR-BV





Nevada County Transaction Summary by Action All Portfolios

Begin Date: 7/31/2022, End Date: 8/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	8/1/2022	630362ES6	1,000,000.00	Napa Valley Unified SD 1.342 8/1/2027	90.82	908,160.00	0.00	3.35	908,160.00
Buy	8/2/2022	32022RSG3	245,000.00	1st Financial Bank USA 3.3 8/2/2027	100.00	245,000.00	22.15	3.30	245,022.15
Buy	8/5/2022	912828K74	1,000,000.00	T-Bond 2 8/15/2025	97.20	972,031.25	9,447.51	2.97	981,478.76
Buy	8/5/2022	307811EM7	249,000.00	Farmers & Merchs Bk Wisc 3.2 8/5/2027	100.00	249,000.00	0.00	3.20	249,000.00
Buy	8/9/2022	419792G34	1,000,000.00	State of Hawaii 1.535 8/1/2027	92.39	923,940.00	341.11	3.20	924,281.11
Buy	8/10/2022	786318LF0	1,000,000.00	Saddleback Valley Unified SD 2.4 8/1/2027	95.41	954,090.00	600.00	3.41	954,690.00
Buy	8/10/2022	91412GU94	1,000,000.00	University of CA 3.063 7/1/2025	98.94	989,410.00	3,318.25	3.45	992,728.25
Buy	8/12/2022	166756AL0	1,000,000.00	Chevron USA 1.018 8/12/2027	89.79	897,850.00	0.00	3.25	897,850.00
Buy	8/17/2022	76124YAE6	245,000.00	Resource One Credit Union 3.3 8/18/2025	100.00	245,000.00	0.00	3.30	245,000.00
Buy	8/18/2022	27002YFE1	245,000.00	EagleBank 3.3 8/18/2025	100.00	245,000.00	0.00	3.30	245,000.00
Buy	8/26/2022	03062CAB8	245,000.00	America Christian CU 3.25 8/26/2024	100.00	245,000.00	0.00	3.25	245,000.00
Buy	8/30/2022	3130AFBC0	2,000,000.00	FHLB 3.25 9/13/2024	99.67	1,993,348.00	30,152.78	3.42	2,023,500.78
Subtotal			9,229,000.00			8,867,829.25	43,881.80		8,911,711.05
Deposit	8/31/2022	MM7323	9,849.65	Bank of the West MM	100.00	9,849.65	0.00	0.00	9,849.65
Deposit	8/31/2022	BOWCCO	162,629.94	Bank of the West - Credit Card Other Cash	100.00	162,629.94	0.00	0.00	162,629.94
Deposit	8/31/2022	CAMP	20,548.85	CAMP LGIP	100.00	20,548.85	0.00	0.00	20,548.85
Deposit	8/31/2022	BOWDEMAND	976,489.41	Bank of the West - Demand Account Cash	100.00	976,489.41	0.00	0.00	976,489.41
Deposit	8/31/2022	TCCC	474,039.45	Bank of the West - Tax Credit Card Cash	100.00	474,039.45	0.00	0.00	474,039.45
Deposit	8/31/2022	CHECKS	1,108,646.97	Checks Cash	100.00	1,108,646.97	0.00	0.00	1,108,646.97
Deposit	8/31/2022	TRIDISTRICT	176,968.28	Tri Counties Bank - District Cash	100.00	176,968.28	0.00	0.00	176,968.28
Deposit	8/31/2022	CASH	11,360.25	Treasury Cash Cash	100.00	11,360.25	0.00	0.00	11,360.25
Subtotal			2,940,532.80			2,940,532.80	0.00		2,940,532.80
Total Buy Transactions			12,169,532.80			11,808,362.05	43,881.80		11,852,243.85
Interest/Dividends									
Interest	8/1/2022	83412PEA6	0.00	Solano County 3.504 8/1/2022		0.00	8,760.00	0.00	8,760.00
Interest	8/1/2022	738850SY3	0.00	Poway Unified School District 2.209 8/1/2025		0.00	5,522.50	0.00	5,522.50



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 7/31/2022, End Date: 8/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	8/1/2022	538036PH1	0.00	Live Oak Banking Company 0.9 4/1/2026		0.00	187.27	0.00	187.27
Interest	8/1/2022	90352RCN3	0.00	USAlliance Fed Cr Union 3.3 5/28/2027		0.00	686.67	0.00	686.67
Interest	8/1/2022	769059A30	0.00	Riverside Unified School Dist 2.272 2/1/2025		0.00	3,180.80	0.00	3,180.80
Interest	8/1/2022	419792YQ3	0.00	State of Hawaii 0.67 8/1/2025-20		0.00	3,350.00	0.00	3,350.00
Interest	8/1/2022	357155AY6	0.00	Fremont Unified School Dist 0.682 8/1/2025		0.00	3,410.00	0.00	3,410.00
Interest	8/1/2022	46625HJT8	0.00	JPMorgan Chase & Co 3.875 2/1/2024		0.00	19,375.00	0.00	19,375.00
Interest	8/1/2022	92603PEU2	0.00	Victor Valley Community College Dist 2.558 8/1/202		0.00	12,790.00	0.00	12,790.00
Interest	8/1/2022	59013KMJ2	0.00	Merrick Bank 0.45 2/2/2026		0.00	93.64	0.00	93.64
Interest	8/1/2022	742718FV6	0.00	Procter and Gamble Co 1.9 2/1/2027-22		0.00	9,500.00	0.00	9,500.00
Interest	8/1/2022	70962LAE2	0.00	Pentagon Fed CU 0.85 9/1/2026		0.00	176.87	0.00	176.87
Interest	8/1/2022	39573LAY4	0.00	Greenstate Credit Union 0.7 3/12/2026		0.00	148.63	0.00	148.63
Interest	8/2/2022	64034KAG6	0.00	Nelnet Bank Inc 1.5 2/2/2027		0.00	1,822.40	0.00	1,822.40
Interest	8/2/2022	07371AWB5	0.00	Beal Bank 1.4 1/27/2027		0.00	1,700.90	0.00	1,700.90
Interest	8/2/2022	3133EJBP3	0.00	FFCB 2.5 2/2/2023		0.00	12,500.00	0.00	12,500.00
Interest	8/3/2022	3133ENNB2	0.00	FFCB 1.625 2/3/2027		0.00	32,500.00	0.00	32,500.00
Interest	8/4/2022	40228LAA3	0.00	Gulf Coast Federal Credit Union 2.2 8/4/2022		0.00	2,672.85	0.00	2,672.85
Interest	8/4/2022	228212AQ9	0.00	Crown Bank NA 0.4 9/4/2025		0.00	83.23	0.00	83.23
Interest	8/5/2022	88241TKC3	0.00	Texas Exchange Bank 0.45 4/30/2025		0.00	93.64	0.00	93.64
Interest	8/6/2022	301074EX4	0.00	Exchange Bank 0.6 8/6/2026		0.00	126.89	0.00	126.89
Interest	8/7/2022	29278TKJ8	0.00	Enerbank USA 2.15 8/7/2024		0.00	2,612.10	0.00	2,612.10
Interest	8/9/2022	38148PMP9	0.00	Goldman Sachs Bank 2.3 8/9/2022		0.00	2,794.34	0.00	2,794.34
Interest	8/9/2022	037833CJ7	0.00	Apple Inc 3.35 2/9/2027-22		0.00	16,750.00	0.00	16,750.00
Interest	8/9/2022	1404204F4	0.00	Capital One USA 2.35 8/9/2022		0.00	2,855.09	0.00	2,855.09
Interest	8/9/2022	254673AG1	0.00	Discover Bank 2.3 8/9/2022		0.00	2,794.34	0.00	2,794.34
Interest	8/10/2022	857894F95	0.00	Stearns Bank NA 1.65 5/10/2023		0.00	2,004.64	0.00	2,004.64
Interest	8/11/2022	91139LAB2	0.00	United Roosevelt Savings 1.9 3/11/2027		0.00	395.36	0.00	395.36
Interest	8/11/2022	45581ECE9	0.00	Industrial and Commerical Bank China 0.45 2/11/202		0.00	546.72	0.00	546.72



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 7/31/2022, End Date: 8/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	8/13/2022	90348JCW8	0.00	UBS Bank Usa 3.25 6/13/2023		0.00	676.27	0.00	676.27
Interest	8/14/2022	20033A3A2	0.00	Comenity Capital Bank 2.65 4/14/2027		0.00	551.42	0.00	551.42
Interest	8/14/2022	02357QAQ0	0.00	Amerant Bank NA 1.6 2/16/2027		0.00	1,943.89	0.00	1,943.89
Interest	8/14/2022	15347EAK5	0.00	Central Federal Savings 1.6 2/14/2025		0.00	332.93	0.00	332.93
Interest	8/15/2022	912828K74	0.00	T-Bond 2 8/15/2025		0.00	10,000.00	0.00	10,000.00
Interest	8/15/2022	909557JL5	0.00	United Bankers Bank 0.7 10/15/2026		0.00	145.66	0.00	145.66
Interest	8/15/2022	91282CCT6	0.00	T-Bond 0.375 8/15/2024		0.00	3,750.00	0.00	3,750.00
Interest	8/15/2022	912828VS6	0.00	T-Bond 2.5 8/15/2023		0.00	25,000.00	0.00	25,000.00
Interest	8/16/2022	3133EKA63	0.00	FFCB 1.6 8/16/2024		0.00	8,000.00	0.00	8,000.00
Interest	8/16/2022	30231GBD3	0.00	Exxon Mobil Corp 2.275 8/16/2026-19		0.00	22,750.00	0.00	22,750.00
Interest	8/16/2022	30231GBC5	0.00	Exxon Mobil Corp 2.019 8/16/2024-24		0.00	10,095.00	0.00	10,095.00
Interest	8/18/2022	87164XRU2	0.00	Synchrony Bank 2.35 8/18/2022		0.00	2,823.54	0.00	2,823.54
Interest	8/18/2022	3136G4H71	0.00	FNMA 0.5 8/18/2025-22		0.00	2,500.00	0.00	2,500.00
Interest	8/19/2022	3136G4R47	0.00	FNMA 0.625 8/19/2025-22		0.00	3,125.00	0.00	3,125.00
Interest	8/20/2022	05464LBM2	0.00	Axiom Bank 0.6 8/20/2026		0.00	728.96	0.00	728.96
Interest	8/20/2022	59013KCN4	0.00	Merrick Bank 1.9 8/20/2024		0.00	395.36	0.00	395.36
Interest	8/20/2022	061785EK3	0.00	Bank of Deerfield 1.65 11/20/2024		0.00	343.34	0.00	343.34
Interest	8/22/2022	3133ENPX2	0.00	FFCB 1.8 8/22/2025		0.00	18,000.00	0.00	18,000.00
Interest	8/22/2022	31033AAF0	0.00	Farmers State Bank 0.65 10/22/2026		0.00	137.46	0.00	137.46
Interest	8/23/2022	07371CE88	0.00	Beal Bank 1.9 2/17/2027		0.00	2,308.37	0.00	2,308.37
Interest	8/23/2022	149159MA0	0.00	Cathay Bank 2.65 2/23/2023		0.00	3,219.57	0.00	3,219.57
Interest	8/24/2022	3137EAEV7	0.00	FHLMC 0.25 8/24/2023		0.00	2,500.00	0.00	2,500.00
Interest	8/24/2022	211163MG2	0.00	Continental Bank 0.6 8/24/2026		0.00	728.96	0.00	728.96
Interest	8/24/2022	3130ABWU6	0.00	FHLB 2 8/24/2022-18		0.00	20,000.00	0.00	20,000.00
Interest	8/25/2022	856283S49	0.00	State Bank India 0.65 2/25/2026		0.00	789.71	0.00	789.71
Interest	8/25/2022	55282JAA9	0.00	MCS Bank 1.5 2/25/2025		0.00	1,822.40	0.00	1,822.40
Interest	8/25/2022	50625LBJ1	0.00	Lafayette Federal CU 3.25 5/25/2027		0.00	676.27	0.00	676.27
Interest	8/25/2022	3135G05X7	0.00	FNMA 0.375 8/25/2025		0.00	3,750.00	0.00	3,750.00



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 7/31/2022, End Date: 8/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	8/26/2022	203522AW7	0.00	Community Bank 0.4 8/26/2025		0.00	83.23	0.00	83.23
Interest	8/27/2022	79772FAF3	0.00	San Francisco Credit Union 1.1 3/27/2025		0.00	228.89	0.00	228.89
Interest	8/27/2022	17286TAG0	0.00	Citadel Federal Credit Union 1.65 2/27/2025		0.00	343.34	0.00	343.34
Interest	8/27/2022	366526BA8	0.00	Garrett State Bank 1.25 1/27/2027		0.00	260.10	0.00	260.10
Interest	8/27/2022	949763XY7	0.00	Wells Fargo Bank NA 3 2/27/2024		0.00	624.25	0.00	624.25
Interest	8/27/2022	06543PCM5	0.00	Bank of the Valley 0.45 8/27/2025		0.00	93.64	0.00	93.64
Interest	8/28/2022	20786ADK8	0.00	Connectone Bank 0.7 5/28/2026		0.00	148.04	0.00	148.04
Interest	8/28/2022	06653LAP5	0.00	Bank3 0.4 8/28/2025		0.00	83.23	0.00	83.23
Interest	8/28/2022	3130AFRW9	0.00	FHLB 2.7 8/28/2023		0.00	27,000.00	0.00	27,000.00
Interest	8/28/2022	91282CCU3	0.00	T-Bond 0.125 8/31/2023		0.00	1,875.00	0.00	1,875.00
Interest	8/28/2022	589227AG2	0.00	Merchants State bank 1.8 8/30/2024		0.00	2,186.88	0.00	2,186.88
Interest	8/29/2022	86513LAA0	0.00	Sullivan Bank 0.75 9/29/2026		0.00	156.06	0.00	156.06
Interest	8/29/2022	56102ABH8	0.00	Malaga Bank 0.8 10/29/2026		0.00	169.18	0.00	169.18
Interest	8/29/2022	20056QUW1	0.00	Commerce Bank 2.45 4/29/2027		0.00	518.12	0.00	518.12
Interest	8/30/2022	58404DLL3	0.00	Medallion Bank 0.85 8/31/2026		0.00	176.87	0.00	176.87
Interest	8/31/2022	91282CCW9	0.00	T-Bond 0.75 8/31/2026		0.00	7,500.00	0.00	7,500.00
Interest	8/31/2022	MM7323	0.00	Bank of the West MM		0.00	9,849.65	0.00	9,849.65
Interest	8/31/2022	91282CBQ3	0.00	T-Bond 0.5 2/28/2026		0.00	7,500.00	0.00	7,500.00
Interest	8/31/2022	91282CAJ0	0.00	T-Bond 0.25 8/31/2025		0.00	1,250.00	0.00	1,250.00
Interest	8/31/2022	CAMP	0.00	CAMP LGIP		0.00	20,548.85	0.00	20,548.85
Interest	8/31/2022	466682AQ4	0.00	Jackson County Bank 2.05 8/31/2022		0.00	2,531.89	0.00	2,531.89
Interest	8/31/2022	9128282S8	0.00	T-Bond 1.625 8/31/2022		0.00	24,772.42	0.00	24,772.42
Interest	8/31/2022	20825WAX8	0.00	Connexus Credit union 3.1 5/26/2027		0.00	645.05	0.00	645.05
Subtotal			0.00			0.00	405,072.68		405,072.68
Total Interest/Dividends			0.00			0.00	405,072.68		405,072.68
Sell Transactions									
Matured	8/1/2022	83412PEA6	500,000.00	Solano County 3.504 8/1/2022	0.00	500,000.00	0.00	0.00	500,000.00



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 7/31/2022, End Date: 8/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Matured	8/4/2022	40228LAA3	245,000.00	Gulf Coast Federal Credit Union 2.2 8/4/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	8/9/2022	38148PMP9	245,000.00	Goldman Sachs Bank 2.3 8/9/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	8/9/2022	1404204F4	245,000.00	Capital One USA 2.35 8/9/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	8/9/2022	254673AG1	245,000.00	Discover Bank 2.3 8/9/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	8/18/2022	87164XRU2	245,000.00	Synchrony Bank 2.35 8/18/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	8/24/2022	3130ABWU6	2,000,000.00	FHLB 2 8/24/2022-18	0.00	2,000,000.00	0.00	0.00	2,000,000.00
Matured	8/31/2022	466682AQ4	245,000.00	Jackson County Bank 2.05 8/31/2022	0.00	245,000.00	0.00	0.00	245,000.00
Matured	8/31/2022	9128282S8	3,000,000.00	T-Bond 1.625 8/31/2022	0.00	3,000,000.00	0.00	0.00	3,000,000.00
Subtotal			6,970,000.00			6,970,000.00	0.00		6,970,000.00
Withdraw	8/31/2022	BOFA	723,460.03	Bank of America Cash	0.00	723,460.03	0.00	0.00	723,460.03
Withdraw	8/31/2022	DREYFUSMM	3,144,667.61	BOW MM	0.00	3,144,667.61	0.00	0.00	3,144,667.61
Withdraw	8/31/2022	BOWDIST	82,988.84	Bank of the West - District Cash	0.00	82,988.84	0.00	0.00	82,988.84
Subtotal			3,951,116.48			3,951,116.48	0.00		3,951,116.48
Total Sell Transactions			10,921,116.48			10,921,116.48	0.00		10,921,116.48



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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%								
1st Financial Bank USA 3.3 8/2/2027		8/2/2022	245,000.00	99.05	242,674.95	0.09%	NR	1797
32022RSG3	245,000.00	3.30	245,000.00	3.51	664.52	-2,325.05	NR	4.54
Amerant Bank NA 1.6 2/16/2027		2/14/2022	245,000.00	92.31	226,161.95	0.09%	NR	1630
02357QAQ0	245,000.00	1.60	245,000.00	3.48	182.58	-18,838.05	NR	4.31
America Christian CU 3.25 8/26/2024		8/26/2022	245,000.00	99.74	244,355.65	0.09%	None	726
03062CAB8	245,000.00	3.25	245,000.00	3.39	109.08	-644.35	None	1.94
American Express Natl Bank 2 3/9/2027		3/9/2022	245,000.00	93.87	229,971.70	0.09%	NR	1651
02589ABQ4	245,000.00	2.00	245,000.00	3.48	2,349.32	-15,028.30	NR	4.3
Appalachian Community Bank 3.2 6/15/2023		6/15/2018	245,000.00	100.15	245,357.70	0.09%	NR	288
03768HAE8	245,000.00	3.20	245,000.00	3.01	1,653.92	357.70	NR	0.78
Axiom Bank 0.6 8/20/2026		8/20/2021	245,000.00	89.54	219,377.90	0.09%	NR	1450
05464LBM2	245,000.00	0.60	245,000.00	3.44	44.30	-25,622.10	NR	3.93
Bank Hapoalim 0.45 9/15/2025		9/14/2020	245,000.00	91.42	223,971.65	0.09%	NR	1111
06251A2F6	245,000.00	0.45	245,000.00	3.45	513.49	-21,028.35	NR	3.02
Bank of Deerfield 1.65 11/20/2024		11/20/2019	245,000.00	96.25	235,822.30	0.09%	NR	812
061785EK3	245,000.00	1.65	245,000.00	3.40	121.83	-9,177.70	NR	2.18
Bank of the Valley 0.45 8/27/2025		8/27/2020	245,000.00	91.49	224,160.30	0.09%	NR	1092
06543PCM5	245,000.00	0.45	245,000.00	3.45	12.08	-20,839.70	NR	2.97
Bank3 0.4 8/28/2025		8/28/2020	245,000.00	91.34	223,792.80	0.09%	NR	1093
06653LAP5	245,000.00	0.40	245,000.00	3.45	8.05	-21,207.20	NR	2.97
Barclays Bank 2.65 4/13/2027		4/13/2022	245,000.00	96.46	236,336.80	0.09%	NR	1686
06740KPK7	245,000.00	2.65	245,000.00	3.49	2,490.27	-8,663.20	NR	4.33
Baycoast Bank 1.7 1/24/2025		1/24/2020	245,000.00	96.08	235,383.75	0.09%	NR	877
072727AZ3	245,000.00	1.70	245,000.00	3.42	433.62	-9,616.25	NR	2.35



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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
Beal Bank 1.4 1/27/2027		2/2/2022	245,000.00	91.59	224,385.70	0.09%	NR	1610
07371AWB5	245,000.00	1.40	245,000.00	3.48	272.52	-20,614.30	NR	4.28
Beal Bank 1.9 2/17/2027		2/23/2022	245,000.00	93.52	229,133.80	0.09%	NR	1631
07371CE88	245,000.00	1.90	245,000.00	3.48	102.03	-15,866.20	NR	4.29
BMW Bank North America 0.5 12/11/2025		12/11/2020	245,000.00	90.94	222,793.20	0.09%	NR	1198
05580AYA6	245,000.00	0.50	245,000.00	3.45	271.85	-22,206.80	NR	3.25
Capital One NA 3.2 5/18/2027		5/18/2022	245,000.00	98.73	241,893.40	0.09%	NR	1721
14042RRF0	245,000.00	3.20	245,000.00	3.49	2,255.34	-3,106.60	NR	4.37
Cathay Bank 2.65 2/23/2023		2/23/2018	245,000.00	99.91	244,772.15	0.09%	NR	176
149159MA0	245,000.00	2.65	245,000.00	2.85	142.30	-227.85	NR	0.48
Central Federal Savings 1.6 2/14/2025		2/14/2020	245,000.00	95.73	234,533.60	0.09%	NR	898
15347EAK5	245,000.00	1.60	245,000.00	3.42	182.58	-10,466.40	NR	2.41
Citadel Federal Credit Union 1.65 2/27/2025		2/27/2020	245,000.00	95.78	234,668.35	0.09%	NR	911
17286TAG0	245,000.00	1.65	245,000.00	3.42	44.30	-10,331.65	NR	2.44
CITIBANK NA 2.9 4/11/2023		4/11/2018	245,000.00	99.99	244,975.50	0.09%	NR	223
17312QJ26	245,000.00	2.90	245,000.00	2.91	2,764.14	-24.50	NR	0.6
Comenity Capital Bank 2.65 4/14/2027		4/14/2022	245,000.00	96.44	236,278.00	0.09%	NR	1687
20033A3A2	245,000.00	2.65	245,000.00	3.49	302.39	-8,722.00	NR	4.34
Commerce Bank 2.45 4/29/2027		4/29/2022	249,000.00	95.54	237,884.64	0.09%	NR	1702
20056QUW1	249,000.00	2.45	249,000.00	3.49	33.43	-11,115.36	NR	4.4
Community Bank 0.4 8/26/2025		8/26/2020	245,000.00	91.36	223,832.00	0.09%	NR	1091
203522AW7	245,000.00	0.40	245,000.00	3.45	13.42	-21,168.00	NR	2.97
Congressional Bank 2.1 7/24/2024		7/24/2019	245,000.00	97.68	239,320.90	0.09%	NR	693
20726ABD9	245,000.00	2.10	245,000.00	3.37	535.64	-5,679.10	NR	1.87



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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
Connectone Bank 0.7 5/28/2026		5/28/2021	249,000.00	90.40	225,091.02	0.09%	NR	1366
20786ADK8	249,000.00	0.70	249,000.00	3.44	14.33	-23,908.98	NR	3.69
Connexus Credit union 3.1 5/26/2027		5/26/2022	245,000.00	98.28	240,783.55	0.09%	NR	1729
20825WAX8	245,000.00	3.10	245,000.00	3.50	0.00	-4,216.45	NR	4.41
Continental Bank 0.6 8/24/2026		8/24/2021	245,000.00	89.52	219,311.75	0.09%	NR	1454
211163MG2	245,000.00	0.60	245,000.00	3.44	28.19	-25,688.25	NR	3.94
Crown Bank NA 0.4 9/4/2025		9/4/2020	245,000.00	91.30	223,680.10	0.09%	NR	1100
228212AQ9	245,000.00	0.40	245,000.00	3.45	72.49	-21,319.90	NR	2.99
Delta National Bank and Trust 0.7 4/29/2026		5/12/2021	249,000.00	90.64	225,683.64	0.09%	NR	1337
24773RCC7	249,000.00	0.70	249,000.00	3.44	530.06	-23,316.36	NR	3.61
EagleBank 3.3 8/18/2025		8/18/2022	245,000.00	99.59	244,000.40	0.09%	None	1083
27002YFE1	245,000.00	3.30	245,000.00	3.45	287.96	-999.60	None	2.83
Eaglemark Savings Bank 0.7 4/7/2026		4/7/2021	249,000.00	90.79	226,077.06	0.09%	NR	1315
27004PBD4	249,000.00	0.70	249,000.00	3.44	697.20	-22,922.94	NR	3.55
Enerbank USA 2.15 8/7/2024		8/7/2019	245,000.00	97.71	239,396.85	0.09%	NR	707
29278TKJ8	245,000.00	2.15	245,000.00	3.38	346.36	-5,603.15	NR	1.9
Enterprise Bank 1.8 9/27/2024		9/27/2019	245,000.00	96.83	237,235.95	0.09%	NR	758
29367RLA2	245,000.00	1.80	245,000.00	3.40	1,896.90	-7,764.05	NR	2.03
Everett Co-Op Bank 1 11/3/2026		11/3/2021	245,000.00	90.55	221,849.95	0.09%	NR	1525
30002CAB4	245,000.00	1.00	245,000.00	3.45	805.48	-23,150.05	NR	4.08
Exchange Bank 0.6 8/6/2026		8/6/2021	249,000.00	89.59	223,071.63	0.09%	NR	1436
301074EX4	249,000.00	0.60	249,000.00	3.44	102.33	-25,928.37	NR	3.88
Farmers & Merchs Bk Wisc 3.2 8/5/2027		8/5/2022	249,000.00	98.59	245,499.06	0.09%	None	1800
307811EM7	249,000.00	3.20	249,000.00	3.51	567.58	-3,500.94	NR	4.55



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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
Farmers State Bank 0.65 10/22/2026		10/22/2021	249,000.00	89.22	222,157.80	0.09%	NR	1513
31033AAF0	249,000.00	0.65	249,000.00	3.45	39.91	-26,842.20	NR	4.08
Flagstar Bank FSB 0.6 7/22/2025		7/22/2020	245,000.00	92.22	225,943.90	0.09%	NR	1056
33847E3W5	245,000.00	0.60	245,000.00	3.45	161.10	-19,056.10	NR	2.87
Garrett State Bank 1.25 1/27/2027		1/27/2022	245,000.00	90.95	222,822.60	0.09%	NR	1610
366526BA8	245,000.00	1.25	245,000.00	3.47	33.56	-22,177.40	NR	4.28
Greenstate Credit Union 0.7 3/12/2026		3/12/2021	250,000.00	90.90	227,245.00	0.09%	NR	1289
39573LAY4	250,000.00	0.70	250,000.00	3.44	143.84	-22,755.00	NR	3.49
Industrial and Commerical Bank China 0.45 2/11/202		2/11/2021	245,000.00	90.33	221,318.30	0.09%	NR	1260
45581ECE9	245,000.00	0.45	245,000.00	3.45	60.41	-23,681.70	NR	3.42
Interaudi Bank 2.75 3/28/2023		3/28/2018	245,000.00	99.92	244,796.65	0.09%	NR	209
45842PAP6	245,000.00	2.75	245,000.00	2.90	1,181.37	-203.35	NR	0.57
Lafayette Federal CU 3.25 5/25/2027		5/25/2022	245,000.00	98.93	242,388.30	0.09%	NR	1728
50625LBJ1	245,000.00	3.25	245,000.00	3.50	130.89	-2,611.70	NR	4.39
LCA Bank Corporation 2.55 4/22/2027		4/22/2022	246,000.00	96.01	236,189.52	0.09%	NR	1695
501798SE3	246,000.00	2.55	246,000.00	3.49	2,251.41	-9,810.48	NR	4.36
Leader Bank NA 2.65 4/22/2027		4/22/2022	245,000.00	96.44	236,273.10	0.09%	NR	1695
52168UHZ8	245,000.00	2.65	245,000.00	3.49	2,330.18	-8,726.90	NR	4.35
Lebanon Federal Credit 3.2 9/21/2023		9/21/2018	245,000.00	100.03	245,083.30	0.09%	NR	386
52248LAA4	245,000.00	3.20	245,000.00	3.17	3,501.15	83.30	NR	1.03
Live Oak Banking Company 0.9 4/1/2026		4/1/2021	245,000.00	91.45	224,042.70	0.09%	NR	1309
538036PH1	245,000.00	0.90	245,000.00	3.44	181.23	-20,957.30	NR	3.52
Luana Savings Bank 1.6 9/18/2023		9/18/2019	245,000.00	98.40	241,072.65	0.09%	NR	383
549104JP3	245,000.00	1.60	245,000.00	3.17	1,782.79	-3,927.35	NR	1.04



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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
Malaga Bank 0.8 10/29/2026		10/29/2021	249,000.00	89.75	223,472.52	0.09%	NR	1520
56102ABH8	249,000.00	0.80	249,000.00	3.45	10.92	-25,527.48	NR	4.09
MCS Bank 1.5 2/25/2025		2/25/2020	245,000.00	95.45	233,854.95	0.09%	NR	909
55282JAA9	245,000.00	1.50	245,000.00	3.43	60.41	-11,145.05	NR	2.45
Medallion Bank 0.85 8/31/2026		8/30/2021	245,000.00	90.36	221,379.55	0.09%	NR	1461
58404DLL3	245,000.00	0.85	245,000.00	3.43	5.71	-23,620.45	NR	3.93
Merchants State bank 1.8 8/30/2024		8/30/2019	245,000.00	96.94	237,500.55	0.09%	NR	730
589227AG2	245,000.00	1.80	245,000.00	3.40	36.25	-7,499.45	NR	1.97
Merrick Bank 0.45 2/2/2026		2/1/2021	245,000.00	90.36	221,374.65	0.09%	NR	1251
59013KMJ2	245,000.00	0.45	245,000.00	3.44	90.62	-23,625.35	NR	3.39
Merrick Bank 1.9 8/20/2024		8/20/2019	245,000.00	97.18	238,078.75	0.09%	NR	720
59013KCN4	245,000.00	1.90	245,000.00	3.38	140.29	-6,921.25	NR	1.93
Morgan Stanley Bank 3.55 11/8/2023		11/8/2018	245,000.00	100.33	245,796.25	0.09%	NR	434
61760ARS0	245,000.00	3.55	245,000.00	3.27	2,740.31	796.25	NR	1.16
Morgan Stanley Bank NA 2.65 1/11/2023		1/11/2018	245,000.00	99.99	244,970.60	0.09%	NR	133
61747MF63	245,000.00	2.65	245,000.00	2.67	907.17	-29.40	NR	0.36
National Bank of NY City 0.6 10/14/2026		10/14/2021	249,000.00	89.16	222,008.40	0.09%	NR	1505
634116DC8	249,000.00	0.60	249,000.00	3.45	568.95	-26,991.60	NR	4.06
Nelnet Bank Inc 1.5 2/2/2027		2/2/2022	245,000.00	91.98	225,346.10	0.09%	NR	1616
64034KAG6	245,000.00	1.50	245,000.00	3.47	291.99	-19,653.90	NR	4.28
New York Community Bank 0.65 9/10/2024		9/10/2021	245,000.00	94.67	231,943.95	0.09%	NR	741
649447VM8	245,000.00	0.65	245,000.00	3.40	759.16	-13,056.05	NR	2.01
Pentagon Fed CU 0.85 9/1/2026		9/1/2021	245,000.00	90.35	221,362.40	0.09%	NR	1462
70962LAE2	245,000.00	0.85	245,000.00	3.43	171.16	-23,637.60	NR	3.93



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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
Pinnacle Bank 0.7 10/20/2026		10/20/2021	143,000.00	89.50	127,980.71	0.05%	NR	1511
723451CB4	143,000.00	0.70	143,000.00	3.45	364.75	-15,019.29	NR	4.07
Plains Commerce Bank 2.55 6/7/2024		6/7/2019	245,000.00	98.66	241,712.10	0.09%	NR	646
72651LCL6	245,000.00	2.55	245,000.00	3.34	1,454.90	-3,287.90	NR	1.73
Raymond James Bank NA 1.8 11/8/2024		11/8/2019	245,000.00	96.65	236,780.25	0.09%	NR	800
75472RAK7	245,000.00	1.80	245,000.00	3.41	1,389.45	-8,219.75	NR	2.14
Resource One Credit Union 3.3 8/18/2025		8/17/2022	245,000.00	99.59	244,000.40	0.09%	NR	1083
76124YAE6	245,000.00	3.30	245,000.00	3.44	310.11	-999.60	NR	2.82
Saddleback Valley Unified SD 2.4 8/1/2027		8/10/2022	954,090.00	93.90	939,040.00	0.35%	None	1796
786318LF0	1,000,000.00	3.41	954,620.61	3.77	2,000.00	-15,580.61	None	4.65
Sallie Mae Bank/Salt Lake 3.3 7/21/2025		7/20/2022	245,000.00	99.61	244,051.85	0.09%	NR	1055
795451BT9	245,000.00	3.30	245,000.00	3.42	930.33	-948.15	NR	2.77
San Francisco Credit Union 1.1 3/27/2025		3/27/2020	245,000.00	94.28	230,993.35	0.09%	NR	939
79772FAF3	245,000.00	1.10	245,000.00	3.43	29.53	-14,006.65	NR	2.54
Signature Bank 2.15 11/8/2022		11/8/2017	245,000.00	99.95	244,877.50	0.09%	NR	69
82669VBY6	245,000.00	2.15	245,000.00	2.40	1,659.62	-122.50	NR	0.19
State Bank India 0.65 2/25/2026		2/25/2021	245,000.00	90.89	222,673.15	0.09%	NR	1274
856283S49	245,000.00	0.65	245,000.00	3.45	26.18	-22,326.85	NR	3.45
State Bank of India 2.05 11/27/2024		11/27/2019	245,000.00	97.10	237,885.20	0.09%	NR	819
856285RS2	245,000.00	2.05	245,000.00	3.41	1,320.99	-7,114.80	NR	2.19
Stearns Bank NA 1.65 5/10/2023		2/10/2020	245,000.00	99.11	242,809.70	0.09%	NR	252
857894F95	245,000.00	1.65	245,000.00	2.97	232.58	-2,190.30	NR	0.69
Sterling Bank 1.65 9/18/2023		9/18/2019	245,000.00	98.45	241,197.60	0.09%	NR	383
85916VDN2	245,000.00	1.65	245,000.00	3.17	1,838.51	-3,802.40	NR	1.04



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 8/31/2022

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
Sullivan Bank 0.75 9/29/2026		9/29/2021	245,000.00	90.83	222,540.85	0.09%	NR	1490
86513LAA0	245,000.00	0.75	245,000.00	3.15	10.07	-22,459.15	NR	4.01
Texas Bank Financial 0.4 12/25/2025		12/23/2020	245,000.00	90.54	221,823.00	0.09%	NR	1212
882213AM3	245,000.00	0.40	245,000.00	3.44	185.26	-23,177.00	NR	3.29
Texas Exchange Bank 0.45 4/30/2025		2/5/2021	245,000.00	92.42	226,436.35	0.09%	NR	973
88241TKC3	245,000.00	0.45	245,000.00	3.43	78.53	-18,563.65	NR	2.65
Third Fed Saving & Loan 0.45 12/18/2025		12/18/2020	245,000.00	90.73	222,290.95	0.09%	NR	1205
88413QCU0	245,000.00	0.45	245,000.00	3.45	223.52	-22,709.05	NR	3.27
Toyota Financial SGS 0.9 4/22/2026		4/22/2021	245,000.00	91.38	223,868.75	0.09%	NR	1330
89235MKY6	245,000.00	0.90	245,000.00	3.44	791.38	-21,131.25	NR	3.58
UBS Bank Usa 3.25 6/13/2023		6/13/2018	245,000.00	100.19	245,465.50	0.09%	NR	286
90348JCW8	245,000.00	3.25	245,000.00	3.00	392.67	465.50	NR	0.77
United Bankers Bank 0.7 10/15/2026		10/15/2021	245,000.00	89.47	219,189.25	0.09%	NR	1506
909557JL5	245,000.00	0.70	245,000.00	3.45	75.18	-25,810.75	NR	4.06
United Roosevelt Savings 1.9 3/11/2027		3/11/2022	245,000.00	93.40	228,825.10	0.09%	NR	1653
91139LAB2	245,000.00	1.90	245,000.00	3.48	255.07	-16,174.90	NR	4.33
Unity Bank 0.4 12/18/2025		12/18/2020	245,000.00	90.58	221,913.65	0.09%	NR	1205
91330ACR6	245,000.00	0.40	245,000.00	3.45	198.68	-23,086.35	NR	3.28
USAlliance Fed Cr Union 3.3 5/28/2027		5/31/2022	245,000.00	99.15	242,912.60	0.09%	NR	1731
90352RCN3	245,000.00	3.30	245,000.00	3.50	664.52	-2,087.40	NR	4.38
Wells Fargo Bank NA 3 2/27/2024		2/27/2019	245,000.00	99.61	244,039.60	0.09%	NR	545
949763XY7	245,000.00	3.00	245,000.00	3.27	80.55	-960.40	NR	1.46
York Traditions Bank 2 9/15/2022		9/15/2017	245,000.00	100.00	244,987.75	0.09%	NR	15
987159AP5	245,000.00	2.00	245,000.00	2.10	2,268.77	-12.25	NR	0.04
			21,229,090.00		20,148,237.30	7.78%		1138
Sub Total CD - Negotiable >> 30%	21,275,000.00	1.76	21,229,620.61	3.37	55,213.81	-1,081,383.31		3.02



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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
Corporate Notes >> 30% Limit								
Apple Inc 3.2 5/11/2027-27		5/20/2022	990,790.00	97.71	977,110.00	0.37%	S&P-AA+	1625
037833CR9	1,000,000.00	3.40	991,312.09	3.74	9,777.78	-14,202.09	Moodys-Aaa	4.35
Apple Inc 3.35 2/9/2027-22		2/9/2022	1,055,000.00	98.42	984,150.00	0.39%	Moodys-Aaa	1623
037833CJ7	1,000,000.00	2.18	1,048,885.54	3.74	2,047.22	-64,735.54	S&P-AA+	4.15
Bank of NY Mellon 3.5 4/28/2023		5/1/2018	1,003,000.00	100.06	1,000,630.00	0.37%	Moodys-A1	240
06406RAG2	1,000,000.00	3.43	1,000,394.95	3.40	11,958.33	235.05	Fitch-AA	0.65
Bank of NY Mellon Corp 2.1 10/24/2024		10/29/2019	1,003,770.00	96.92	969,160.00	0.37%	S&P-A	785
06406RAL1	1,000,000.00	2.02	1,001,624.29	3.61	7,408.33	-32,464.29	Moodys-A1	2.09
Charles Schwab Corp 1.15 5/13/2026-26		12/10/2021	989,300.00	90.33	903,340.00	0.37%	Moodys-Aa2	1321
808513BR5	1,000,000.00	1.40	991,049.10	3.99	3,450.00	-87,709.10	S&P-A	3.62
Chevron USA 1.018 8/12/2027		8/12/2022	897,850.00	87.16	871,580.00	0.33%	Moodys-Aa2	1807
166756AL0	1,000,000.00	3.25	898,912.90	3.90	537.28	-27,332.90	S&P-AA-	4.82
Citibank NA 3.65 1/23/2024-19		11/6/2019	2,127,000.00	99.87	1,997,340.00	0.75%	Moodys-Aa3	510
17325FAS7	2,000,000.00	2.07	2,042,085.77	3.75	7,705.56	-44,745.77	S&P-A+	1.37
Coca Cola 1.75 9/6/2024-19		10/18/2019	498,365.00	96.99	484,955.00	0.18%	Moodys-A1	737
191216CL2	500,000.00	1.82	499,324.93	3.31	4,253.47	-14,369.93	S&P-A+	1.97
Costco Wholesale Corp 1.375 6/20/2027		6/21/2022	880,980.00	89.84	898,370.00	0.33%	Moodys-Aa3	1754
22160KAN5	1,000,000.00	4.03	885,610.37	3.70	2,711.81	12,759.63	S&P-A+	4.64
Exxon Mobil Corp 2.019 8/16/2024-24		8/29/2019	1,012,530.00	97.01	970,140.00	0.37%	Moodys-Aaa	685
30231GBC5	1,000,000.00	1.75	1,004,945.69	3.61	841.25	-34,805.69	S&P-AA+	1.93
Exxon Mobil Corp 2.275 8/16/2026-19		8/16/2021	2,113,240.00	94.60	1,892,040.00	0.77%	S&P-AA-	1446
30231GBD3	2,000,000.00	1.11	2,089,674.17	3.76	1,895.83	-197,634.17	Moodys-Aa2	3.8
Johnson & Johnson 2.95 3/3/2027-22		3/8/2022	523,750.00	97.26	486,305.00	0.19%	S&P-AAA	1645
478160CE2	500,000.00	1.95	521,454.56	3.61	7,293.06	-35,149.56	Moodys-Aaa	4.18



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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
JPMorgan Chase & Co 3.875 2/1/2024 46625HJT8	1,000,000.00	3/13/2019 3.17	1,031,640.00 1,009,194.38	100.42 3.57	1,004,190.00 3,229.17	0.37% -5,004.38	Moodys-A2 S&P-AA-	519 1.39
Microsoft Corp 2.65 11/3/2022-22 594918BH6	1,000,000.00	11/16/2017 2.30	1,016,270.00 1,000,574.34	99.99 2.67	999,930.00 8,686.11	0.37% -644.34	S&P-AAA Moodys-Aaa	3 0.17
New York Life Global FDG 0.85 1/15/2026 64952WDW0	1,000,000.00	3/19/2021 1.15	985,780.00 990,054.87	89.83 4.11	898,320.00 1,086.11	0.37% -91,734.87	S&P-AA+ Moodys-Aaa	1233 3.32
Pfizer Inc 3 6/15/2023 717081DH3	1,000,000.00	6/15/2018 3.15	993,160.00 998,921.18	99.48 3.67	994,800.00 6,333.33	0.37% -4,121.18	S&P-AA Moodys-A1	288 0.78
Pfizer Inc 3.2 9/15/2023-23 717081EN9	1,000,000.00	3/13/2019 2.75	1,019,050.00 1,004,395.26	99.61 3.58	996,130.00 14,755.56	0.37% -8,265.26	Moodys-A1 S&P-AA	349 1.02
Procter and Gamble Co 1.9 2/1/2027-22 742718FV6	1,000,000.00	2/3/2022 1.84	1,003,110.00 1,002,753.65	93.78 3.43	937,800.00 1,583.33	0.37% -64,953.65	Moodys-Aa3 S&P-AA-	1615 4.24
Toyota Motor Credit Corp 1.9 1/13/2027-22 89236TJV8	1,000,000.00	1/21/2022 1.97	996,690.00 997,094.19	91.78 3.97	917,810.00 2,533.33	0.37% -79,284.19	S&P-A+ Moodys-Aa	1596 4.19
Toyota Motor Credit Corp 2 10/7/2024-24 89236TGL3	500,000.00	10/9/2019 1.90	502,370.00 500,997.35	96.22 3.89	481,090.00 4,000.00	0.19% -19,907.35	NR NR	676 2.05
US Bank NA 3.4 7/24/2023-23 90331HNV1	1,000,000.00	1/25/2019 3.20	1,008,180.00 1,001,630.02	99.78 3.65	997,790.00 3,494.44	0.37% -3,840.02	Moodys-A1 S&P-AA-	296 0.89
Walmart Inc 3.4 6/26/2023-23 931142EK5	1,000,000.00	5/1/2019 2.62	1,030,420.00 1,005,995.77	100.27 3.06	1,002,710.00 6,138.89	0.37% -3,285.77	Moodys-Aa2 S&P-AA	268 0.81
			22,682,245.00		21,665,690.00	8.31%		947
Sub Total Corporate Notes >> 30% Limit	22,500,000.00	2.33	22,486,885.37	3.63	111,720.19	-821,195.37		2.54
Liquid Assets >> 0%								
Bank of America Cash		6/30/2013	391,800.63	100.00	391,800.63	0.14%	NR	1
BOFA	391,800.63	0.00	391,800.63	0.00		0.00	NR	0



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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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	186,168.30	100.00	186,168.30	0.07%	NR	1
BOWCCO	186,168.30	0.00	186,168.30	0.00		0.00	NR	0
Bank of the West - Demand Account Cash		9/4/2013	5,621,610.44	100.00	5,621,610.44	2.08%	NR	1
BOWDEMAND	5,621,610.44	0.00	5,621,610.44	0.00		0.00	NR	0
Bank of the West - District Cash		6/30/2013	59,893.91	100.00	59,893.91	0.02%	NR	1
BOWDIST	59,893.91	0.01	59,893.91	0.01		0.00	NR	0
Bank of the West - Tax Credit Card Cash		10/10/2013	541,467.95	100.00	541,467.95	0.2%	NR	1
TCCC	541,467.95	0.00	541,467.95	0.00		0.00	NR	0
Bank of the West MM		9/16/2013	4,133,370.07	100.00	4,133,370.07	1.53%	NR	1
MM7323	4,133,370.07	0.09	4,133,370.07	0.09		0.00	NR	0
BOW MM		4/28/2017	4,702,289.12	100.00	4,702,289.12	1.74%	NR	1
DREYFUSMM	4,702,289.12	0.01	4,702,289.12	0.01		0.00	NR	0
CAMP LGIP		6/30/2013	14,773,794.74	100.00	14,773,794.74	5.46%	NR	1
CAMP	14,773,794.74	2.30	14,773,794.74	2.30		0.00	NR	0
Checks Cash		6/30/2013	1,305,276.64	100.00	1,305,276.64	0.48%	NR	1
CHECKS	1,305,276.64	0.00	1,305,276.64	0.00		0.00	NR	0
LAIF California LGIP-Quarterly		6/30/2013	6,314,745.73	100.00	6,314,745.73	2.33%	NR	1
LAIF	6,314,745.73	1.38	6,314,745.73	1.38	24,725.04	0.00	NR	0
Treasury Cash Cash		6/30/2013	52,058.81	100.00	52,058.81	0.02%	NR	1
CASH	52,058.81	0.00	52,058.81	0.00		0.00	NR	0
Tri Counties Bank - District Cash		6/30/2013	1,702,160.90	100.00	1,702,160.90	0.63%	NR	1
TRIDISTRICT	1,702,160.90	0.05	1,702,160.90	0.05		0.00	NR	0
Sub Total Liquid Assets >> 0%	39,784,637.24	1.09	39,784,637.24	1.09	24,725.04	14.7%		0
Municipal Bonds >> 0% Limit								



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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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 13017HAK2	1,000,000.00	4/27/2022 2.42	989,100.00 992,293.95	97.79 4.20	977,920.00 2,461.67	0.37% -14,373.95	Fitch-A- S&P-AA+	304 0.83
City of Anaheim CA 0.527 7/1/2023 842475P58	700,000.00	3/8/2022 1.32	692,790.00 695,433.67	97.43 3.69	682,003.00 614.83	0.26% -13,430.67	S&P-AA- Fitch-AA-	304 0.83
City of Auburn CA 1.231 6/1/2026 05028XAD6	230,000.00	6/3/2021 1.10	231,458.20 231,095.25	90.14 4.09	207,328.90 707.82	0.09% -23,766.35	S&P-AA+ NR	1370 3.66
City of Los Angles 1.341 11/1/2026 544587Y69	480,000.00	11/1/2021 1.34	480,000.00 480,000.00	89.83 4.02	431,160.00 2,145.60	0.18% -48,840.00	S&P-AA- NR	1523 4.04
City of Sa Diego CA 1.267 4/15/2023 79727LBQ1	1,500,000.00	4/28/2022 2.40	1,483,890.00 1,489,610.88	98.56 3.62	1,478,460.00 7,179.67	0.55% -11,150.88	S&P-AA- Fitch-AA-	227 0.62
City of Santa Rosa CA Wastewater 0.827 9/1/2024 802649TH6	1,000,000.00	12/15/2020 0.45	1,013,850.00 1,007,476.55	94.13 3.91	941,260.00 4,135.00	0.37% -66,216.55	S&P-AA NR	732 1.98
Fremont Unified School Dist 0.682 8/1/2025 357155AY6	1,000,000.00	2/11/2021 0.45	1,010,260.00 1,006,701.69	91.20 3.90	911,990.00 568.33	0.37% -94,711.69	S&P-AA- Moody's-Aa2	1066 2.89
Napa Valley Unified SD 1.342 8/1/2027 630362ES6	1,000,000.00	8/1/2022 3.35	908,160.00 909,668.87	88.66 3.90	886,590.00 1,118.33	0.34% -23,078.87	NR NR	1796 4.76
Pasadena Unified School Dist 1.824 5/1/2024 702282QB3	1,285,000.00	9/11/2019 1.75	1,289,201.95 1,286,510.62	96.75 3.86	1,243,224.65 7,812.80	0.48% -43,285.97	Moody's-Aa3 S&P-AA	609 1.64
Port of Oakland 1.181 5/1/2025 735000TM3	1,000,000.00	12/3/2020 1.05	1,005,630.00 1,003,405.98	92.84 4.04	928,370.00 3,936.67	0.37% -75,035.98	S&P-A+ Fitch-A+	974 2.62
Poway Unified School District 2.209 8/1/2025 738850SY3	500,000.00	7/14/2022 3.40	482,895.00 483,632.02	95.33 3.92	476,660.00 920.42	0.18% -6,972.02	S&P-AA- None	1066 2.83
Riverside Unified School Dist 2.272 2/1/2025 769059A30	280,000.00	2/3/2020 1.80	286,291.60 283,051.00	96.51 3.80	270,230.80 530.13	0.1% -12,820.20	S&P-AA- Moody's-Aa2	885 2.36



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 Diego County Regional 1.926 4/1/2024		12/19/2019	1,003,350.00	97.13	971,290.00	0.37%	S&P-AAA	579
797400LB2	1,000,000.00	1.85	1,001,239.39	3.81	8,025.00	-29,949.39	Fitch-AAA	1.55
San Diego Redevelopment 2.75 9/1/2023		12/28/2018	1,488,240.00	98.84	1,482,600.00	0.55%	S&P-AA	366
79730WBL3	1,500,000.00	2.93	1,497,480.00	3.94	20,625.00	-14,880.00	NR	0.98
San Francisco Muni Transportation Agency 0.824 3/1/		5/3/2021	192,474.75	89.51	174,544.50	0.07%	Moodys-Aa2	1278
797686EN8	195,000.00	1.10	193,169.44	4.07	803.40	-18,624.94	S&P-AA-	3.44
Santa Clara Valley Water District 2.919 6/1/2024		6/20/2019	541,398.00	98.66	513,047.60	0.19%	Moodys-Aa1	640
80168FMD5	520,000.00	2.04	527,574.51	3.71	3,794.70	-14,526.91	Fitch-AA+	1.71
Soquel Creek Water District 0.728 3/1/2025		10/13/2020	1,510,230.00	91.97	1,379,535.00	0.56%	S&P-AA	913
835818JN6	1,500,000.00	0.57	1,505,837.49	4.14	5,460.00	-126,302.49	NR	2.47
State of CA General Obligation 2.25 10/1/2023		1/25/2019	1,951,980.00	98.61	1,972,120.00	0.73%	Moodys-Aa3	396
13063DDG0	2,000,000.00	2.80	1,988,879.58	3.57	18,750.00	-16,759.58	S&P-AA-	1.07
State of Florida 0.55 6/1/2025		10/22/2020	1,001,360.00	91.61	916,080.00	0.37%	S&P-AAA	1005
34153QUD6	1,000,000.00	0.52	1,000,812.12	3.79	1,375.00	-84,732.12	Moodys-Aaa	2.73
State of Hawaii 0.67 8/1/2025-20		8/28/2020	1,008,250.00	91.84	918,410.00	0.37%	S&P-AA+	1066
419792YQ3	1,000,000.00	0.50	1,004,888.55	3.64	558.33	-86,478.55	Moodys-Aa2	2.89
State of Hawaii 1.535 8/1/2027		8/9/2022	923,940.00	90.03	900,340.00	0.34%	Moodys-Aa2	1796
419792G34	1,000,000.00	3.20	924,860.42	3.78	1,279.17	-24,520.42	S&P-AA+	4.74
State of Maryland 0.52 3/1/2025		3/10/2021	1,000,000.00	92.69	926,850.00	0.37%	S&P-AAA	913
574193UH9	1,000,000.00	0.52	1,000,000.00	3.61	2,600.00	-73,150.00	Fitch-AAA	2.48
University of CA 3.063 7/1/2025		8/10/2022	989,410.00	98.15	981,510.00	0.37%	NR	1035
91412GU94	1,000,000.00	3.45	989,620.60	3.76	5,105.00	-8,110.60	NR	2.72
University of California 1.272 5/15/2027		5/16/2022	893,810.00	88.55	885,520.00	0.33%	S&P-AA	1718
91412HJN4	1,000,000.00	3.61	900,035.93	3.96	3,745.33	-14,515.93	Fitch-AA	4.55



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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
Victor Valley Community College Dist 2.558 8/1/202		8/1/2019	1,021,150.00	97.54	975,390.00	0.37%	Moodys-Aa2	701
92603PEU2	1,000,000.00	2.11	1,008,115.02	3.90	2,131.67	-32,725.02	S&P-AA-	1.88
Western Placer Unified School Dist 2 6/1/2025-23		7/24/2020	328,976.00	97.01	310,428.80	0.12%	Moodys-MIG1	274
95921RBF2	320,000.00	1.40	325,087.92	3.14	1,600.00	-14,659.12	NR	2.68
			23,728,095.50		22,742,863.25	8.77%		833
Sub Total Municipal Bonds >> 0% Limit	24,010,000.00	1.89	23,736,481.45	3.83	107,983.87	-993,618.20		2.26
US Agency Bonds >> 0% Limit								
FFCB 0.45 9/2/2025		9/2/2020	999,750.00	91.45	914,520.00	0.37%	NR	1098
3133EL5R1	1,000,000.00	0.46	999,849.67	3.47	2,237.50	-85,329.67	NR	2.98
FFCB 0.46 11/3/2025		11/3/2020	1,998,816.00	91.07	1,821,420.00	0.74%	NR	1160
3133EMFS6	2,000,000.00	0.47	1,999,247.84	3.46	3,015.56	-177,827.84	NR	3.15
FFCB 0.5 10/22/2026		10/22/2021	1,948,750.00	88.49	1,769,860.00	0.72%	S&P-AA+	1513
3133EMEF5	2,000,000.00	1.03	1,957,534.91	3.51	3,583.33	-187,674.91	S&P-AAA	4.09
FFCB 0.68 7/27/2026		7/27/2021	996,816.00	89.77	897,680.00	0.37%	S&P-AA+	1426
3133EMV66	1,000,000.00	0.75	997,513.48	3.51	642.22	-99,833.48	Moodys-Aaa	3.86
FFCB 0.68 7/27/2026		7/27/2021	997,300.00	89.77	897,680.00	0.37%	S&P-AA+	1426
3133EMV66	1,000,000.00	0.74	997,891.46	3.51	642.22	-100,211.46	Moodys-Aaa	3.86
FFCB 0.68 7/27/2026		7/30/2021	997,550.00	89.77	897,680.00	0.37%	S&P-AA+	1426
3133EMV66	1,000,000.00	0.73	998,083.54	3.51	642.22	-100,403.54	Moodys-Aaa	3.86
FFCB 0.8 9/10/2026		9/10/2021	2,000,000.00	89.91	1,798,140.00	0.74%	S&P-AA+	1471
3133EM4X7	2,000,000.00	0.80	2,000,000.00	3.51	7,600.00	-201,860.00	Moodys-Aaa	3.95
FFCB 0.82 5/11/2026		5/11/2021	1,001,960.00	90.80	907,950.00	0.37%	Moodys-Aaa	1349
3133EMYV8	1,000,000.00	0.78	1,001,448.00	3.50	2,505.56	-93,498.00	S&P-AA+	3.63
FFCB 0.82 5/11/2026		5/11/2021	1,505,955.00	90.80	1,361,925.00	0.56%	Moodys-Aaa	1349
3133EMYV8	1,500,000.00	0.74	1,504,399.39	3.50	3,758.33	-142,474.39	S&P-AA+	3.63



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FFCB 1.16 10/27/2026		10/27/2021	999,030.00	90.99	909,880.00	0.37%	S&P-AA+	1518
3133ENCJ7	1,000,000.00	1.18	999,193.61	3.51	3,995.56	-89,313.61	Moodys-Aaa	4.05
FFCB 1.19 12/9/2026		12/9/2021	1,000,000.00	90.88	908,760.00	0.37%	S&P-AAA	1561
3133ENGT1	1,000,000.00	1.19	1,000,000.00	3.51	2,710.56	-91,240.00	Moodys-Aaa	4.16
FFCB 1.34 11/30/2026		11/30/2021	1,000,000.00	91.51	915,110.00	0.37%	S&P-AAA	1552
3133ENFV7	1,000,000.00	1.34	1,000,000.00	3.51	3,350.00	-84,890.00	Moodys-Aaa	4.12
FFCB 1.34 11/30/2026		11/30/2021	1,000,000.00	91.51	915,110.00	0.37%	S&P-AAA	1552
3133ENFV7	1,000,000.00	1.34	1,000,000.00	3.51	3,350.00	-84,890.00	Moodys-Aaa	4.12
FFCB 1.5 1/13/2027		1/13/2022	999,520.00	92.27	922,670.00	0.37%	S&P-AAA	1596
3133ENKV1	1,000,000.00	1.51	999,580.46	3.42	2,000.00	-76,910.46	Moodys-Aaa	4.23
FFCB 1.5 10/16/2024		10/18/2019	993,500.00	96.15	961,470.00	0.37%	S&P-AA+	777
3133EK3B0	1,000,000.00	1.64	997,232.60	3.39	5,625.00	-35,762.60	Moodys-Aaa	2.09
FFCB 1.6 8/16/2024		8/29/2019	1,007,640.00	96.68	966,810.00	0.37%	Moodys-Aaa	716
3133EKA63	1,000,000.00	1.44	1,003,015.57	3.37	666.67	-36,205.57	S&P-AA+	1.93
FFCB 1.6 9/17/2024		9/17/2019	995,030.00	96.52	965,170.00	0.37%	S&P-AA+	748
3133EKP75	1,000,000.00	1.70	997,965.21	3.38	7,288.89	-32,795.21	Moodys-Aaa	2
FFCB 1.625 11/8/2024		11/14/2019	991,320.00	96.26	962,640.00	0.37%	S&P-AA+	800
3133EK6J0	1,000,000.00	1.81	996,186.71	3.41	5,100.69	-33,546.71	Moodys-Aaa	2.15
FFCB 1.625 2/3/2027		2/3/2022	998,804.00	92.86	928,570.00	0.37%	S&P-AA+	1617
3133ENNB2	1,000,000.00	1.65	998,940.89	3.38	1,263.89	-70,370.89	NR	4.27
FFCB 1.625 2/3/2027		2/3/2022	1,000,000.00	92.86	928,570.00	0.37%	S&P-AA+	1617
3133ENNB2	1,000,000.00	1.63	1,000,000.00	3.38	1,263.89	-71,430.00	NR	4.27
FFCB 1.625 2/3/2027		2/3/2022	1,999,040.00	92.86	1,857,140.00	0.74%	S&P-AA+	1617
3133ENNB2	2,000,000.00	1.64	1,999,149.88	3.38	2,527.78	-142,009.88	NR	4.27



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 8/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FFCB 1.65 1/23/2025		1/30/2020	1,007,990.00	95.65	956,510.00	0.37%	S&P-AA+	876
3133ELJM7	1,000,000.00	1.48	1,003,845.74	3.56	1,741.67	-47,335.74	Moodys-Aaa	2.35
FFCB 1.65 11/1/2024		11/8/2019	991,891.00	96.36	963,560.00	0.37%	Moodys-Aaa	793
3133EK4Y9	1,000,000.00	1.82	996,466.79	3.41	5,500.00	-32,906.79	S&P-AA+	2.13
FFCB 1.68 3/10/2027		3/10/2022	998,330.00	92.95	929,540.00	0.37%	S&P-AAA	1652
3133ENRD4	1,000,000.00	1.72	998,489.13	3.37	7,980.00	-68,949.13	Moodys-Aaa	4.33
FFCB 1.75 9/13/2022		9/15/2017	2,000,000.00	99.97	1,999,360.00	0.74%	Moodys-Aaa	13
3133EHYR8	2,000,000.00	1.75	2,000,000.00	2.69	16,333.33	-640.00	S&P-AA+	0.03
FFCB 1.8 6/17/2024		3/17/2022	2,000,000.00	97.31	1,946,220.00	0.74%	S&P-AAA	656
3133ENSB7	2,000,000.00	1.80	2,000,000.00	3.36	7,400.00	-53,780.00	Moodys-Aaa	1.77
FFCB 1.8 8/22/2025		2/22/2022	1,998,320.00	95.30	1,905,920.00	0.74%	S&P-AAA	1087
3133ENPX2	2,000,000.00	1.83	1,998,569.96	3.48	900.00	-92,649.96	Moodys-Aaa	2.91
FFCB 1.85 7/26/2024		8/5/2019	1,005,218.00	96.98	969,810.00	0.37%	S&P-AA+	695
3133EKWV4	1,000,000.00	1.74	1,001,995.88	3.50	1,798.61	-32,185.88	Moodys-Aaa	1.87
FFCB 2.08 9/10/2024		9/16/2019	1,018,110.00	97.22	972,200.00	0.37%	S&P-AA+	741
3133EKQA7	1,000,000.00	1.70	1,007,369.31	3.51	9,880.00	-35,169.31	Moodys-Aaa	1.97
FFCB 2.16 6/3/2024		6/3/2019	999,100.00	97.96	979,620.00	0.37%	S&P-AA+	642
3133EKNX0	1,000,000.00	2.18	999,683.74	3.36	5,280.00	-20,063.74	Moodys-Aaa	1.72
FFCB 2.16 6/3/2024		6/3/2019	999,528.00	97.96	979,620.00	0.37%	S&P-AA+	642
3133EKNX0	1,000,000.00	2.17	999,834.14	3.36	5,280.00	-20,214.14	Moodys-Aaa	1.72
FFCB 2.3 4/5/2024		4/5/2019	998,050.00	98.19	981,850.00	0.37%	Moodys-Aaa	583
3133EKGD2	1,000,000.00	2.34	999,377.75	3.48	9,327.78	-17,527.75	S&P-AA+	1.56
FFCB 2.45 7/22/2024		7/22/2019	2,046,200.00	98.34	1,966,760.00	0.75%	S&P-AA+	691
3133EKHV1	2,000,000.00	1.96	2,017,473.56	3.36	5,308.33	-50,713.56	Moodys-Aaa	1.86



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 8/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FFCB 2.5 2/2/2023		3/21/2018	991,590.00	99.70	997,020.00	0.37%	S&P-AA+	155
3133EJBP3	1,000,000.00	2.69	999,267.26	3.21	2,013.89	-2,247.26	Fitch-AAA	0.42
FFCB 2.6 4/5/2027		4/5/2022	1,000,000.00	96.72	967,210.00	0.37%	S&P-AAA	1678
3133ENTS9	1,000,000.00	2.60	1,000,000.00	3.38	10,544.44	-32,790.00	Moodys-Aaa	4.31
FFCB 2.625 6/10/2024		6/10/2022	1,000,000.00	98.56	985,640.00	0.37%	None	649
3133ENYH7	1,000,000.00	2.63	1,000,000.00	3.47	5,906.25	-14,360.00	None	1.74
FFCB 2.66 3/12/2024		3/12/2019	1,007,800.00	98.65	986,520.00	0.37%	S&P-AA+	559
3133EAGP7	1,000,000.00	2.49	1,002,386.54	3.57	12,487.22	-15,866.54	Moodys-Aaa	1.49
FFCB 2.875 7/17/2023		7/24/2018	998,840.00	99.47	994,740.00	0.37%	S&P-AA+	320
3133EJUS6	1,000,000.00	2.90	999,795.93	3.49	3,513.89	-5,055.93	Moodys-Aaa	0.87
FFCB 3 5/2/2023		12/28/2018	2,026,020.00	99.78	1,995,560.00	0.74%	S&P-AA+	244
3133EJP60	2,000,000.00	2.68	2,004,003.08	3.33	19,833.33	-8,443.08	Moodys-Aaa	0.66
FFCB 3.05 7/19/2027		7/19/2022	1,000,000.00	98.73	987,330.00	0.37%	NR	1783
3133ENB335	1,000,000.00	3.05	1,000,000.00	3.33	3,558.33	-12,670.00	NR	4.56
FFCB 3.05 7/19/2027		7/19/2022	1,000,000.00	98.73	987,330.00	0.37%	NR	1783
3133ENB33	1,000,000.00	3.05	1,000,000.00	3.33	3,558.33	-12,670.00	NR	4.56
FFCB 3.08 7/24/2023		12/27/2018	2,033,360.00	99.44	1,988,800.00	0.74%	S&P-AA+	327
3133EJK57	2,000,000.00	2.69	2,006,532.17	3.72	6,331.11	-17,732.17	Moodys-Aaa	0.89
FFCB 3.15 7/15/2024		7/15/2022	1,000,960.00	99.39	993,880.00	0.37%	Moodys-Aaa	684
3133ENA91	1,000,000.00	3.10	1,000,898.28	3.49	4,025.00	-7,018.28	S&P-AA+	1.83
FFCB 3.25 6/17/2024		6/17/2022	1,999,600.00	99.55	1,991,000.00	0.74%	NR	656
3133ENYX2	2,000,000.00	3.26	1,999,641.04	3.51	13,361.11	-8,641.04	NR	1.75
FHLB 0.375 9/4/2025		4/8/2022	1,373,060.70	91.19	1,354,112.10	0.51%	Moodys-Aaa	1100
3130AK5E2	1,485,000.00	2.71	1,386,097.81	3.49	2,737.97	-31,985.71	S&P-AA+	2.99



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 8/31/2022

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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FHLB 0.5 12/12/2025		1/29/2021	1,003,130.00	90.88	908,800.00	0.37%	None	1199
3130AKRG3	1,000,000.00	0.44	1,002,110.73	3.47	1,097.22	-93,310.73	None	3.25
FHLB 0.5 3/13/2026		3/15/2021	983,597.00	90.26	902,620.00	0.37%	S&P-AA+	1290
3130ALG40	1,000,000.00	0.84	988,399.19	3.45	2,333.33	-85,779.19	Moody's-Aaa	3.5
FHLB 0.75 3/13/2026		3/15/2021	998,380.00	91.09	910,870.00	0.37%	Moody's-Aaa	1290
3130ALN83	1,000,000.00	0.78	998,854.28	3.45	3,500.00	-87,984.28	S&P-AA+	3.48
FHLB 0.75 6/12/2026		6/14/2021	997,797.00	90.54	905,400.00	0.37%	S&P-AA+	1381
3130AMFS6	1,000,000.00	0.80	998,332.05	3.44	1,645.83	-92,932.05	Moody's-Aaa	3.73
FHLB 0.875 6/12/2026		7/1/2021	998,890.00	90.98	909,790.00	0.37%	S&P-AAA	1381
3130AN4T4	1,000,000.00	0.90	999,151.68	3.44	1,920.14	-89,361.68	Moody's-Aaa	3.72
FHLB 1.25 12/21/2026		12/27/2021	2,000,578.00	91.66	1,833,280.00	0.74%	S&P-AA+	1573
3130AQF65	2,000,000.00	1.24	2,000,499.56	3.35	4,861.11	-167,219.56	Moody's-Aaa	4.19
FHLB 1.875 9/11/2026		9/13/2021	2,102,980.00	94.17	1,883,340.00	0.77%	S&P-AA+	1472
3130A8XY4	2,000,000.00	0.82	2,083,106.67	3.44	17,708.33	-199,766.67	Moody's-Aaa	3.86
FHLB 2 9/9/2022		9/11/2017	2,019,022.00	99.99	1,999,740.00	0.74%	Moody's-Aaa	9
313380GJ0	2,000,000.00	1.80	2,000,093.86	2.56	19,111.11	-353.86	S&P-AA+	0.02
FHLB 2.125 12/11/2026		12/13/2021	1,045,702.00	94.99	949,890.00	0.38%	Moody's-Aaa	1563
3130A9YY1	1,000,000.00	1.18	1,039,162.40	3.39	4,722.22	-89,272.40	S&P-AA+	4.09
FHLB 2.7 8/28/2023		1/28/2019	2,000,878.00	99.11	1,982,260.00	0.74%	S&P-AA+	362
3130AFRW9	2,000,000.00	2.69	2,000,189.98	3.62	450.00	-17,929.98	Moody's-Aaa	0.98
FHLB 2.75 12/13/2024		12/13/2019	1,049,145.00	98.41	984,130.00	0.38%	Moody's-Aaa	835
3130A3GE8	1,000,000.00	1.72	1,022,460.91	3.48	5,958.33	-38,330.91	S&P-AA+	2.22
FHLB 2.75 3/10/2023		3/12/2018	1,000,000.00	99.63	996,340.00	0.37%	S&P-AAA	191
3130ADRG9	1,000,000.00	2.75	1,000,000.00	3.46	13,062.50	-3,660.00	Moody's-Aaa	0.52



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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 2.85 5/8/2023		5/10/2018	1,000,461.00	99.54	995,350.00	0.37%	Moodys-Aaa	250
3130AEA9	1,000,000.00	2.84	1,000,063.19	3.54	8,945.83	-4,713.19	S&P-AA+	0.68
FHLB 2.875 6/14/2024		6/14/2019	1,032,274.00	98.79	987,930.00	0.37%	S&P-AA+	653
3130A1XJ2	1,000,000.00	2.19	1,011,535.26	3.58	6,149.31	-23,605.26	Moodys-Aaa	1.74
FHLB 2.875 6/14/2024		9/16/2019	1,053,793.00	98.79	987,930.00	0.38%	S&P-AA+	653
3130A1XJ2	1,000,000.00	1.69	1,020,269.38	3.58	6,149.31	-32,339.38	Moodys-Aaa	1.74
FHLB 2.875 9/13/2024		11/13/2019	1,049,530.00	98.91	989,130.00	0.38%	Moodys-Aaa	744
3130A2UW4	1,000,000.00	1.80	1,020,866.55	3.43	13,416.67	-31,736.55	S&P-AA+	1.96
FHLB 3.125 6/11/2027		6/13/2022	2,006,600.00	98.88	1,977,560.00	0.74%	Moodys-Aaa	1745
3130AEFG0	2,000,000.00	3.05	2,006,314.14	3.38	13,888.89	-28,754.14	S&P-AA+	4.44
FHLB 3.25 6/9/2023		12/31/2018	1,021,607.00	99.80	998,020.00	0.37%	S&P-AA+	282
313383QR5	1,000,000.00	2.73	1,003,758.90	3.51	7,402.78	-5,738.90	Moodys-Aaa	0.76
FHLB 3.25 9/13/2024		8/30/2022	1,993,348.00	99.37	1,987,440.00	0.74%	None	744
3130AFBC0	2,000,000.00	3.42	1,993,356.93	3.57	30,333.33	-5,916.93	None	1.95
FHLB 3.375 9/8/2023		12/21/2018	2,052,178.00	99.73	1,994,620.00	0.74%	Moodys-Aaa	373
313383YJ4	2,000,000.00	2.78	2,011,302.20	3.65	32,437.50	-16,682.20	S&P-AA+	0.99
FHLMC 0.25 8/24/2023		4/19/2022	1,949,900.00	96.79	1,935,820.00	0.73%	S&P-AA+	358
3137EAEV7	2,000,000.00	2.15	1,963,545.12	3.61	97.22	-27,725.12	Moodys-Aaa	0.98
FHLMC 0.375 7/21/2025		7/23/2020	1,992,500.00	91.53	1,830,660.00	0.74%	NR	1055
3137EAEU9	2,000,000.00	0.45	1,995,662.01	3.48	833.33	-165,002.01	NR	2.87
FHLMC 0.375 9/23/2025		10/1/2020	998,769.00	91.15	911,450.00	0.37%	S&P-AA+	1119
3137EAEX3	1,000,000.00	0.40	999,242.31	3.45	1,645.83	-87,792.31	Fitch-AAA	3.04
FHLMC 0.375 9/23/2025		1/26/2021	1,997,692.00	91.15	1,822,900.00	0.74%	S&P-AA+	1119
3137EAEX3	2,000,000.00	0.40	1,998,481.69	3.45	3,291.67	-175,581.69	Fitch-AAA	3.04



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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
FHLMC 0.375 9/23/2025		4/8/2022	1,844,940.00	91.15	1,822,900.00	0.69%	S&P-AA+	1119
3137EAEX3	2,000,000.00	2.74	1,862,727.74	3.45	3,291.67	-39,827.74	Fitch-AAA	3.04
FHLMC 0.5 10/15/2025-21		10/15/2020	1,000,000.00	91.25	912,460.00	0.37%	NR	1141
3134GWYX8	1,000,000.00	0.50	1,000,000.00	3.48	1,888.89	-87,540.00	NR	3.09
FHLMC 2.75 6/19/2023		7/6/2018	996,769.00	99.36	993,580.00	0.37%	S&P-AA+	292
3137EAEN5	1,000,000.00	2.82	999,478.47	3.57	5,500.00	-5,898.47	Moody's-Aaa	0.79
FNMA 0.375 8/25/2025		10/2/2020	1,997,040.00	91.28	1,825,500.00	0.74%	S&P-AA+	1090
3135G05X7	2,000,000.00	0.41	1,998,195.53	3.48	125.00	-172,695.53	Moody's-Aaa	2.97
FNMA 0.5 11/7/2025		11/12/2020	998,030.00	91.07	910,680.00	0.37%	S&P-AA+	1164
3135G06G3	1,000,000.00	0.54	998,740.76	3.49	1,583.33	-88,060.76	NR	3.16
FNMA 0.5 11/7/2025		1/26/2021	1,004,255.00	91.07	910,680.00	0.37%	S&P-AA+	1164
3135G06G3	1,000,000.00	0.41	1,002,836.67	3.49	1,583.33	-92,156.67	NR	3.16
FNMA 0.5 6/17/2025		10/2/2020	2,009,318.00	91.98	1,839,620.00	0.74%	Moody's-Aaa	1021
3135G04Z3	2,000,000.00	0.40	2,005,534.43	3.54	2,055.56	-165,914.43	S&P-AA+	2.77
FNMA 0.5 8/18/2025-22		8/18/2020	1,000,000.00	91.53	915,260.00	0.37%	S&P-AA+	1083
3136G4H71	1,000,000.00	0.50	1,000,000.00	3.54	180.56	-84,740.00	NR	2.94
FNMA 0.57 11/17/2025-22		11/17/2020	1,000,000.00	90.53	905,310.00	0.37%	NR	78
3135GA3X7	1,000,000.00	0.57	1,000,000.00	3.73	1,646.67	-94,690.00	NR	3.18
FNMA 0.6 11/25/2025-22		11/25/2020	1,000,000.00	90.57	905,660.00	0.37%	NR	86
3135GA3Z2	1,000,000.00	0.60	1,000,000.00	3.72	1,600.00	-94,340.00	NR	3.2
FNMA 0.625 8/19/2025-22		8/19/2020	1,000,000.00	91.63	916,320.00	0.37%	NR	353
3136G4R47	1,000,000.00	0.63	1,000,000.00	3.63	208.33	-83,680.00	NR	2.94
FNMA 1.625 1/7/2025		1/17/2020	999,523.62	95.95	959,500.00	0.37%	S&P-AAA	860
3135G0X24	1,000,000.00	1.64	999,774.53	3.43	2,437.50	-40,274.53	Moody's-Aaa	2.31



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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 1.625 10/15/2024		10/22/2019	998,095.00	96.22	962,150.00	0.37%	S&P-AA+	776
3135G0W66	1,000,000.00	1.67	999,187.76	3.49	6,138.89	-37,037.76	Fitch-AAA	2.08
FNMA 1.75 7/2/2024		7/12/2019	993,240.00	97.06	970,620.00	0.37%	S&P-AA+	671
3135G0V75	1,000,000.00	1.89	997,503.60	3.41	2,868.06	-26,883.60	Moody's-Aaa	1.81
FNMA 1.75 7/2/2024		7/19/2019	994,820.00	97.06	970,620.00	0.37%	S&P-AA+	671
3135G0V75	1,000,000.00	1.86	998,079.68	3.41	2,868.06	-27,459.68	Moody's-Aaa	1.81
FNMA 1.75 7/2/2024		4/8/2022	983,210.00	97.06	970,620.00	0.36%	S&P-AA+	671
3135G0V75	1,000,000.00	2.53	986,193.52	3.41	2,868.06	-15,573.52	Moody's-Aaa	1.81
FNMA 1.875 9/24/2026		9/27/2021	1,044,990.00	94.22	942,210.00	0.38%	Moody's-Aaa	1485
3135G0Q22	1,000,000.00	0.95	1,036,648.46	3.41	8,177.08	-94,438.46	S&P-AA+	3.89
FNMA 2 10/5/2022		10/24/2017	997,653.74	99.95	999,490.00	0.37%	Moody's-Aaa	35
3135G0T78	1,000,000.00	2.05	999,954.56	2.52	8,111.11	-464.56	S&P-AAA	0.09
FNMA 2 10/5/2022		10/27/2017	1,990,200.00	99.95	1,998,980.00	0.74%	Moody's-Aaa	35
3135G0T78	2,000,000.00	2.11	1,999,809.87	2.52	16,222.22	-829.87	S&P-AAA	0.09
FNMA 2.125 10/30/2023		11/7/2019	1,017,450.00	98.35	983,510.00	0.37%	Moody's-Aaa	425
3136G0X97	1,000,000.00	1.67	1,005,104.10	3.58	7,083.33	-21,594.10	S&P-AA+	1.15
FNMA 2.125 4/24/2026		4/26/2021	2,126,960.00	95.51	1,910,140.00	0.77%	S&P-AA+	1332
3135G0K36	2,000,000.00	0.83	2,092,714.21	3.45	14,993.06	-182,574.21	Moody's-Aaa	3.5
FNMA 2.875 9/12/2023		4/4/2019	1,022,900.00	99.29	992,880.00	0.37%	S&P-AA+	377
3135G0U43	1,000,000.00	2.33	1,005,322.63	3.58	13,496.53	-12,442.63	Moody's-Aaa	1.01
			118,292,894.06		112,292,827.10	43.65%		920
Sub Total US Agency Bonds >> 0% Limit	117,985,000.00	1.67	118,013,526.84	3.42	534,259.49	-5,720,699.74		2.52
US Treasury Bonds >> 0% Limit								
T-Bond 0.125 6/30/2023		3/10/2022	1,968,437.50	97.32	1,946,480.00	0.73%	S&P-AAA	303
91282CCK5	2,000,000.00	1.35	1,979,950.86	3.42	421.20	-33,470.86	Moody's-Aaa	0.83



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 8/31/2022

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
T-Bond 0.125 7/31/2023 91282CCN9	3,000,000.00	2/4/2022 1.02	2,960,390.63 2,975,591.27	97.01 3.47	2,910,240.00 315.90	1.1% -65,351.27	S&P-AAA Moody's-Aaa	334 0.92
T-Bond 0.125 8/31/2023 91282CCU3	3,000,000.00	2/4/2022 0.83	2,956,875.00 2,972,529.45	96.72 3.50	2,901,450.00 30.57	1.1% -71,079.45	S&P-AAA Moody's-Aaa	365 1
T-Bond 0.25 8/31/2025 91282CAJ0	1,000,000.00	6/15/2022 3.54	900,898.44 907,403.83	90.87 3.48	908,710.00 0.00	0.34% 1,306.17	Moody's-Aaa Fitch-AAA	1096 2.99
T-Bond 0.25 9/30/2023 91282CDA6	3,000,000.00	2/4/2022 1.08	2,959,570.31 2,973,516.21	96.63 3.45	2,898,990.00 3,135.25	1.1% -74,526.21	S&P-AAA Moody's-Aaa	395 1.08
T-Bond 0.25 9/30/2023 91282CDA6	2,000,000.00	3/10/2022 1.47	1,962,578.13 1,974,021.72	96.63 3.45	1,932,660.00 2,090.16	0.73% -41,361.72	S&P-AAA Moody's-Aaa	395 1.08
T-Bond 0.375 4/15/2024 91282CBV2	1,000,000.00	3/22/2022 2.12	964,921.88 972,448.58	95.15 3.48	951,450.00 1,413.93	0.36% -20,998.58	S&P-AAA Moody's-Aaa	593 1.62
T-Bond 0.375 7/15/2024 91282CCL3	1,000,000.00	3/22/2022 2.18	959,453.13 967,217.42	94.50 3.44	944,960.00 478.94	0.36% -22,257.42	S&P-AAA Moody's-Aaa	684 1.87
T-Bond 0.375 7/15/2024 91282CCL3	1,000,000.00	3/23/2022 2.23	958,437.50 966,356.51	94.50 3.44	944,960.00 478.94	0.36% -21,396.51	S&P-AAA Moody's-Aaa	684 1.87
T-Bond 0.375 8/15/2024 91282CCT6	1,000,000.00	3/22/2022 2.19	957,695.31 965,509.86	94.23 3.45	942,340.00 163.04	0.36% -23,169.86	Moody's-Aaa S&P-AAA	715 1.95
T-Bond 0.375 8/15/2024 91282CCT6	1,000,000.00	3/23/2022 2.21	957,226.56 965,087.89	94.23 3.45	942,340.00 163.04	0.36% -22,747.89	Moody's-Aaa S&P-AAA	715 1.95
T-Bond 0.375 9/15/2024 91282CCX7	1,000,000.00	3/22/2022 2.22	955,625.00 963,542.13	93.98 3.46	939,810.00 1,722.15	0.36% -23,732.13	S&P-AAA Moody's-Aaa	746 2.03
T-Bond 0.375 9/15/2024 91282CCX7	1,000,000.00	3/23/2022 2.21	955,937.50 963,758.96	93.98 3.46	939,810.00 1,722.15	0.36% -23,948.96	S&P-AAA Moody's-Aaa	746 2.03



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 8/31/2022

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 0.5 2/28/2026		3/1/2021	994,531.25	90.31	903,090.00	0.37%	NR	1277
91282CBQ3	1,000,000.00	0.61	996,173.37	3.46	0.00	-93,083.37	NR	3.47
T-Bond 0.5 2/28/2026		3/23/2021	1,967,120.00	90.31	1,806,180.00	0.73%	NR	1277
91282CBQ3	2,000,000.00	0.84	1,976,712.28	3.46	0.00	-170,532.28	NR	3.47
T-Bond 0.625 7/31/2026		8/2/2021	1,991,562.50	89.84	1,796,880.00	0.74%	S&P-AAA	1430
91282CCP4	2,000,000.00	0.71	1,993,385.07	3.42	1,041.67	-196,505.07	Moody's-Aaa	3.87
T-Bond 0.75 4/30/2026		4/30/2021	1,992,031.25	90.81	1,816,180.00	0.74%	S&P-AAA	1338
91282CBW0	2,000,000.00	0.83	1,994,160.90	3.44	5,013.59	-177,980.90	Moody's-Aaa	3.61
T-Bond 0.75 5/31/2026		6/1/2021	1,996,875.00	90.63	1,812,500.00	0.74%	S&P-AAA	1369
91282CCF6	2,000,000.00	0.78	1,997,655.82	3.44	3,770.49	-185,155.82	Moody's-Aaa	3.69
T-Bond 0.75 8/31/2026		8/31/2021	1,996,875.00	90.13	1,802,580.00	0.74%	S&P-AAA	1461
91282CCW9	2,000,000.00	0.78	1,997,499.66	3.41	0.00	-194,919.66	Moody's-Aaa	3.94
T-Bond 0.875 9/30/2026		9/30/2021	996,093.75	90.46	904,610.00	0.37%	S&P-AAA	1491
91282CCZ2	1,000,000.00	0.96	996,810.40	3.40	3,657.79	-92,200.40	Moody's-Aaa	4
T-Bond 1.125 10/31/2026		11/1/2021	1,992,734.38	91.23	1,824,680.00	0.74%	S&P-AAA	1522
91282CDG3	2,000,000.00	1.20	1,993,940.67	3.40	7,520.38	-169,260.67	Moody's-Aaa	4.06
T-Bond 1.25 11/30/2026		11/30/2021	1,001,396.71	91.63	916,290.00	0.37%	S&P-AAA	1552
91282CDK4	1,000,000.00	1.22	1,001,187.13	3.38	3,142.08	-84,897.13	Moody's-Aaa	4.13
T-Bond 1.875 9/30/2022		2/4/2022	3,026,132.81	99.97	2,999,010.00	1.11%	S&P-AAA	30
9128282W9	3,000,000.00	0.53	3,003,294.05	2.26	23,514.34	-4,284.05	Moody's-Aaa	0.08
T-Bond 2 8/15/2025		8/5/2022	972,031.25	95.88	958,790.00	0.36%	Moody's-Aaa	1080
912828K74	1,000,000.00	2.97	972,688.74	3.48	869.57	-13,898.74	Fitch-AAA	2.88
T-Bond 2.375 1/31/2023		2/2/2018	993,281.25	99.68	996,800.00	0.37%	S&P-AAA	153
9128283U2	1,000,000.00	2.52	999,436.42	3.15	2,000.68	-2,636.42	Moody's-Aaa	0.42



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

Date: 8/31/2022

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 2.375 5/15/2027		5/19/2022	975,625.00	95.77	957,730.00	0.36%	S&P-AAA	1718
912828X88	1,000,000.00	2.90	977,016.33	3.35	6,970.11	-19,286.33	Moodys-Aaa	4.44
T-Bond 2.5 8/15/2023		12/28/2018	1,995,312.50	99.09	1,981,720.00	0.74%	S&P-AAA	349
912828VS6	2,000,000.00	2.55	1,999,032.56	3.48	2,173.91	-17,312.56	Moodys-Aaa	0.95
T-Bond 2.75 7/31/2023		4/19/2022	2,017,180.00	99.43	1,988,680.00	0.74%	S&P-AAA	334
912828Y61	2,000,000.00	2.07	2,012,260.94	3.38	4,633.15	-23,580.94	Moodys-Aaa	0.91
			45,326,829.54		43,569,920.00	16.84%		786
Sub Total US Treasury Bonds >> 0% Limit	46,000,000.00	1.42	45,458,189.03	3.36	76,443.03	-1,888,269.03		2.12
			271,043,791.34		260,204,174.89	100.00%		774
TOTAL PORTFOLIO	271,554,637.24	1.62	270,709,340.54	3.12	910,345.43	-10,505,165.65		2.1