



County of Nevada ~
Office of the Treasurer & Tax Collector

Michelle Bodley
Treasurer & Tax Collector

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March 15, 2024

Board of Supervisors
County of Nevada
Nevada City, CA 95959

Honorable Board of Supervisors:

The following report represents the Treasury's Portfolio as of February 29, 2024.

Portfolio Review for Month Ending February 29, 2024

Portfolio Composition (includes liquid assets)

Market Value of Assets Held	\$344,314,691.10
Book Value of Assets Held	\$352,977,471.08
Unamortized Premiums or discounts plus adjustments**	\$-154,882.52
General Ledger Book Value	\$352,822,588.56
Cash at Month End	\$9,272,023.16
Assets Maturing Within 90 days (includes cash)	30.20%
Weighted Average Maturity	645 days

Return of Assets

Total Earnings Month Ended	\$1,044,324.40
Total Earnings Fiscal YTD	\$6,247,058.69
Yield to Maturity @ Cost (includes liquid assets)	3.13 %
Yield to Maturity @ Cost (without liquid assets)	2.51 %

The Treasury has received **\$48,538,594.86** in receipts and has paid approved expenditures of **\$43,450,815.45** for a net increase of **\$5,087,779.41** for the month of February 2024. Of these funds, the average percent invested for the month of February is 97.21%. Please see attached reports for details.

Respectfully Submitted,

Michelle Bodley
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.nevadacountyca.gov/ttc

Apportioned Interest Information

	<u>Reciprocal</u>	<u>Interest Rate</u>
First quarter interest apportionment	0.709133947	2.837%
First Quarter Interest Earned	\$2,213,055.66	
Cost of doing business-Treasurer	(\$89,453.60)	
Cost of doing business- Auditor	(\$39,491.40)	
Net Interest Apportioned	\$2,084,110.66	
Second quarter interest apportionment	0.535502970	2.142%
Second Quarter Interest Earned	\$1,862,704.87	
Cost of doing business-Treasurer	(\$97,290.69)	
Cost of doing business- Auditor	(\$14,092.23)	
Net Interest Apportioned	\$1,751,321.95	
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 **February 29, 2024**. 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
February 29, 2024



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%	27,159,000.00	26,433,223.29	27,155,379.08	7.69	2.70	1,023
Corporate Notes >> 30% Limit	20,500,000.00	19,288,955.00	20,062,587.70	5.68	2.81	886
Liquid Assets >> 0%	98,712,662.56	98,712,662.56	98,712,662.56	27.97	4.77	1
Municipal Bonds >> 0% Limit	29,945,000.00	28,466,332.20	29,143,413.14	8.26	2.79	829
US Agency Bonds >> 0% Limit	153,616,000.00	147,950,408.05	153,061,238.06	43.36	2.53	927
US Treasury Bonds >> 0% Limit	25,000,000.00	23,463,110.00	24,842,190.54	7.04	1.51	649
Total / Average	354,932,662.56	344,314,691.10	352,977,471.08	100.00	3.13	645



Michelle Bodley

03/15/2024

Michelle Bodley, Treasurer

Date



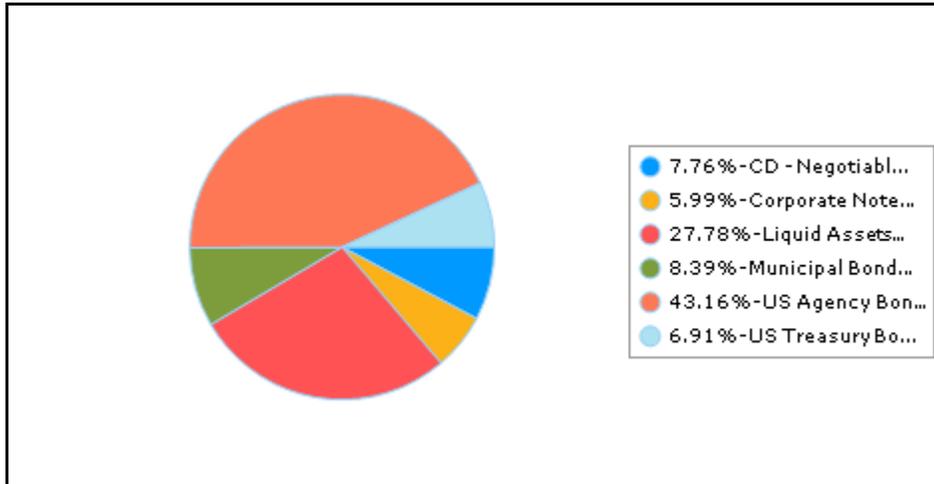
Nevada County Distribution by Asset Class - Market Value All Portfolios

Begin Date: 1/31/2024, End Date: 2/29/2024

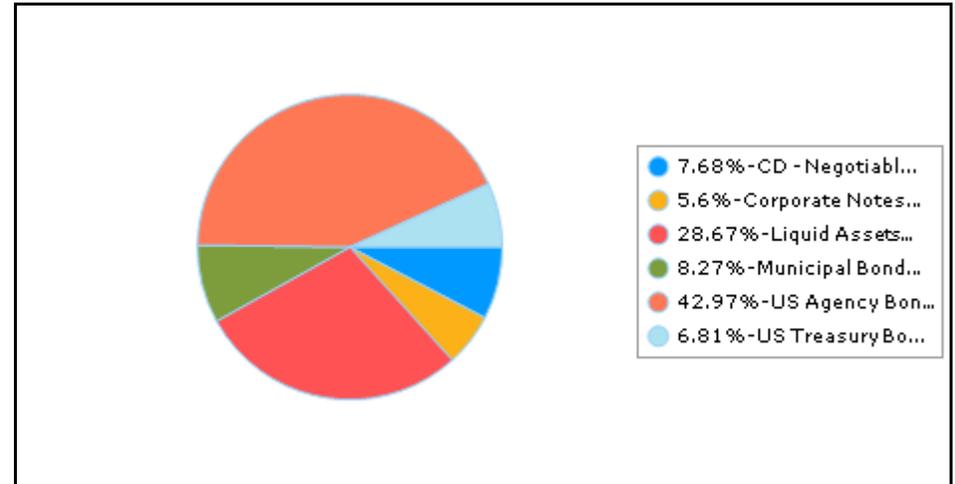
Asset Class Allocation

Asset Class	Market Value 1/31/2024	% of Portfolio 1/31/2024	Market Value 2/29/2024	% of Portfolio 2/29/2024
CD - Negotiable >> 30%	26,460,450.93	7.76	26,433,223.29	7.68
Corporate Notes >> 30% Limit	20,427,840.00	5.99	19,288,955.00	5.60
Liquid Assets >> 0%	94,716,103.32	27.78	98,712,662.56	28.67
Municipal Bonds >> 0% Limit	28,617,382.75	8.39	28,466,332.20	8.27
US Agency Bonds >> 0% Limit	147,160,389.13	43.16	147,950,408.05	42.97
US Treasury Bonds >> 0% Limit	23,563,670.00	6.91	23,463,110.00	6.81
Total / Average	340,945,836.13	100.00	344,314,691.10	100.00

Portfolio Holdings as of 1/31/2024



Portfolio Holdings as of 2/29/2024





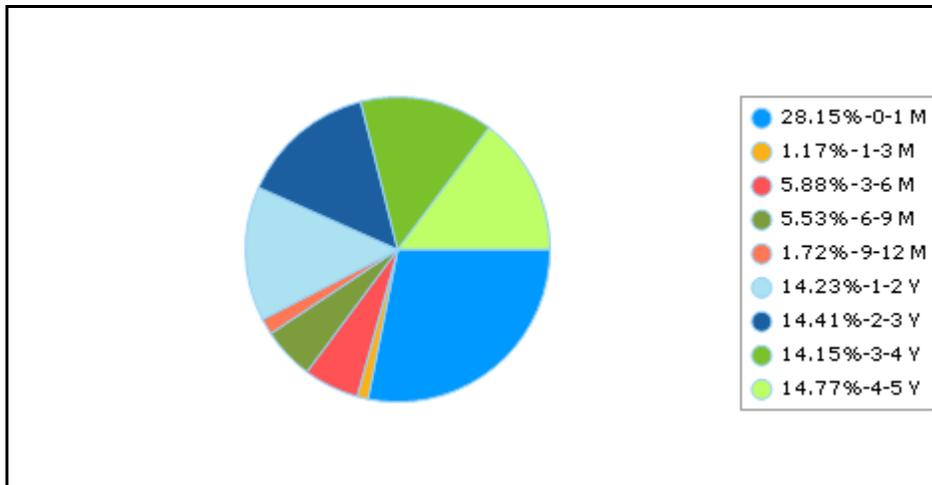
Nevada County Distribution by Maturity Range - Market Value All Portfolios

Begin Date: 1/31/2024, End Date: 2/29/2024

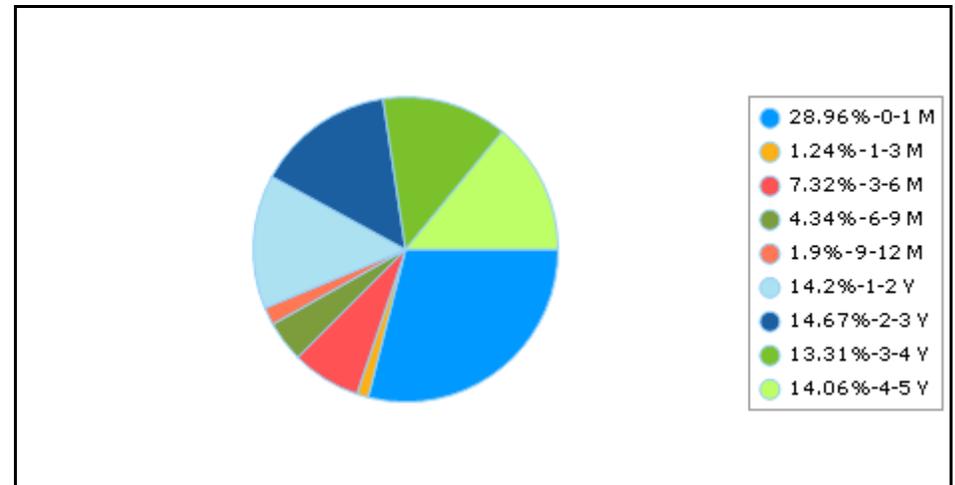
Maturity Range Allocation

Maturity Range	Market Value 1/31/2024	% of Portfolio 1/31/2024	Market Value 2/29/2024	% of Portfolio 2/29/2024
0-1 Month	95,960,706.42	28.15	99,711,822.56	28.96
1-3 Months	3,976,120.00	1.17	4,265,948.30	1.24
3-6 Months	20,055,763.55	5.88	25,196,754.00	7.32
6-9 Months	18,851,398.50	5.53	14,927,743.40	4.34
9-12 Months	5,864,386.55	1.72	6,537,133.75	1.90
1-2 Years	48,513,214.73	14.23	48,897,972.04	14.20
2-3 Years	49,129,330.65	14.41	50,506,828.41	14.67
3-4 Years	48,249,627.80	14.15	45,843,736.38	13.31
4-5 Years	50,345,287.93	14.77	48,426,752.26	14.06
Total / Average	340,945,836.13	100.00	344,314,691.10	100.00

Portfolio Holdings as of 1/31/2024



Portfolio Holdings as of 2/29/2024



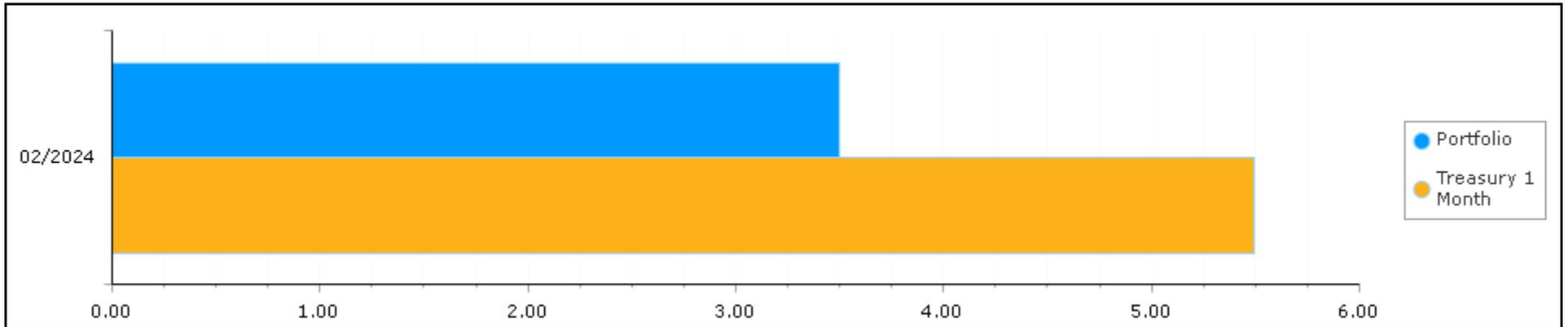


Nevada County Total Rate of Return - Book Value by Month All Portfolios

Begin Date: 2/29/2024, End Date: 2/29/2024

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 1 Month
2/29/2024	349,302,459.45	1,000,552.95	0.00	1,000,552.95	348,238,276.55	0.29	3.50	5.49

Annualized TRR-BV





Nevada County Transaction Summary by Action All Portfolios

Begin Date: 1/31/2024, End Date: 2/29/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	2/13/2024	3133EP3B9	1,000,000.00	FFCB 4.125 2/13/2029	99.26	992,647.00	0.00	4.29	992,647.00
Buy	2/13/2024	74731SCF4	245,000.00	Quad City Bank & Trust (223-32) 3.95 2/13/2029	100.00	245,000.00	0.00	3.95	245,000.00
Buy	2/15/2024	3130AYWP7	1,000,000.00	FHLB (223-33) 4.168 2/15/2029	100.08	1,000,805.00	0.00	4.15	1,000,805.00
Subtotal			2,245,000.00			2,238,452.00	0.00		2,238,452.00
Deposit	2/1/2024	MM7323	7,227.97	BMO MM MM	100.00	7,227.97	0.00	0.00	7,227.97
Deposit	2/1/2024	CAMP	462,051.09	CAMP LGIP	100.00	462,051.09	0.00	0.00	462,051.09
Deposit	2/1/2024	BMOSWEEP	31,203.86	BOW MM	100.00	31,203.86	0.00	0.00	31,203.86
Deposit	2/1/2024	TDRPDIST	0.46	BMO- District Cash	100.00	0.46	0.00	0.00	0.46
Deposit	2/29/2024	BOFA	233,624.17	Bank of America Cash	100.00	233,624.17	0.00	0.00	233,624.17
Deposit	2/29/2024	OTHERCC	39,076.05	BMO- Credit Card Other Cash	100.00	39,076.05	0.00	0.00	39,076.05
Deposit	2/29/2024	BMODEMAND	1,427,292.19	BMO- Demand Account Cash	100.00	1,427,292.19	0.00	0.00	1,427,292.19
Deposit	2/29/2024	TCCC	625,252.49	BMO - Tax Credit Card Cash	100.00	625,252.49	0.00	0.00	625,252.49
Deposit	2/29/2024	CHECKS	1,865,017.08	Checks Cash	100.00	1,865,017.08	0.00	0.00	1,865,017.08
Deposit	2/29/2024	TRIDISTRICT	374,712.79	Tri Counties Bank - District Cash	100.00	374,712.79	0.00	0.00	374,712.79
Subtotal			5,065,458.15			5,065,458.15	0.00		5,065,458.15
Total Buy Transactions			7,310,458.15			7,303,910.15	0.00		7,303,910.15
Interest/Dividends									
Interest	2/1/2024	530520AE5	0.00	Liberty First Credit Union (222-61) 4.35 2/3/2028		0.00	905.16	0.00	905.16
Interest	2/1/2024	738850SY3	0.00	Poway Unified School District (221-01) 2.209 8/1/2		0.00	5,522.50	0.00	5,522.50
Interest	2/1/2024	538036PH1	0.00	Live Oak Banking Company (220-44) 0.9 4/1/2026		0.00	187.27	0.00	187.27
Interest	2/1/2024	90352RCN3	0.00	USAlliance Fed Cr Union (221-87) 3.3 5/28/2027		0.00	686.67	0.00	686.67
Interest	2/1/2024	769059A30	0.00	Riverside Unified School Dist (219-42) 2.272 2/1/2		0.00	3,180.80	0.00	3,180.80
Interest	2/1/2024	419792YQ3	0.00	State of Hawaii (220-08) 0.67 8/1/2025-20		0.00	3,350.00	0.00	3,350.00
Interest	2/1/2024	786318LF0	0.00	Saddleback Valley Unified SD (222-11) 2.4 8/1/2027		0.00	12,000.00	0.00	12,000.00



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 1/31/2024, End Date: 2/29/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	2/1/2024	MM7323	0.00	BMO MM MM		0.00	7,227.97	0.00	7,227.97
Interest	2/1/2024	32022RSG3	0.00	1st Financial Bank USA (222-07) 3.3 8/2/2027		0.00	686.67	0.00	686.67
Interest	2/1/2024	22551KAU6	0.00	Credit Union of Texas (222-49) 4.4 12/9/2027		0.00	930.51	0.00	930.51
Interest	2/1/2024	92891CCR1	0.00	VYSTAR CREDIT UNION (222-27) 4.45 10/7/2027		0.00	925.97	0.00	925.97
Interest	2/1/2024	357155AY6	0.00	Fremont Unified School Dist (220-34) 0.682 8/1/202		0.00	3,410.00	0.00	3,410.00
Interest	2/1/2024	46625HJT8	0.00	JPMorgan Chase & Co (218-30) 3.875 2/1/2024		0.00	19,375.00	0.00	19,375.00
Interest	2/1/2024	052392BT3	0.00	Austin Telco FCU (222-23) 3.8 9/21/2027		0.00	790.71	0.00	790.71
Interest	2/1/2024	92603PEU2	0.00	Victor Valley Community College Dist (219- 06) 2.55		0.00	12,790.00	0.00	12,790.00
Interest	2/1/2024	59013KMJ2	0.00	Merrick Bank (220-32) 0.45 2/2/2026		0.00	93.64	0.00	93.64
Interest	2/1/2024	742718FV6	0.00	Procter and Gamble Co (221-45) 1.9 2/1/2027-22		0.00	9,500.00	0.00	9,500.00
Interest	2/1/2024	45157PBA7	0.00	Ideal Credit Union (222-60) 4.5 1/20/2028		0.00	936.37	0.00	936.37
Interest	2/1/2024	CAMP	0.00	CAMP LGIP		0.00	462,051.09	0.00	462,051.09
Interest	2/1/2024	802385RT3	0.00	Santa Monica Community (223-31) 1.496 8/1/2028		0.00	7,480.00	0.00	7,480.00
Interest	2/1/2024	630362ES6	0.00	Napa Valley Unified SD (222-60) 1.342 8/1/2027		0.00	6,710.00	0.00	6,710.00
Interest	2/1/2024	7994082G3	0.00	San Ramon Valley Unified (222-57) 1.44 8/1/2027		0.00	8,460.00	0.00	8,460.00
Interest	2/1/2024	70962LAE2	0.00	Pentagon Fed CU (221-12) 0.85 9/1/2026		0.00	176.87	0.00	176.87
Interest	2/1/2024	802498UM5	0.00	Santa Monica- Malibu Unified (223-06) 2.206 8/1/20		0.00	11,085.15	0.00	11,085.15
Interest	2/1/2024	BMOSWEEP	0.00	BOW MM		0.00	31,203.86	0.00	31,203.86
Interest	2/1/2024	419792G34	0.00	State of Hawaii (222-10) 1.535 8/1/2027		0.00	7,675.00	0.00	7,675.00
Interest	2/1/2024	TDRPDIST	0.00	BMO- District Cash		0.00	0.46	0.00	0.46
Interest	2/1/2024	39573LAY4	0.00	Greenstate Credit Union (220-39) 0.7 3/12/2026		0.00	148.63	0.00	148.63
Interest	2/2/2024	64034KAG6	0.00	Nelnet Bank Inc (221-40) 1.5 2/2/2027		0.00	1,852.60	0.00	1,852.60
Interest	2/2/2024	07371AWB5	0.00	Beal Bank (221-39) 1.4 1/27/2027		0.00	1,729.10	0.00	1,729.10
Interest	2/3/2024	79772FAG1	0.00	San Francisco Credit Union (222-62) 4.35 2/3/2028		0.00	905.16	0.00	905.16



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 1/31/2024, End Date: 2/29/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	2/3/2024	3133ENNB2	0.00	FFCB (221-41, 221-42 & 221-43) 1.625 2/3/2027		0.00	32,500.00	0.00	32,500.00
Interest	2/4/2024	228212AQ9	0.00	Crown Bank NA (220-10) 0.4 9/4/2025		0.00	83.23	0.00	83.23
Interest	2/5/2024	88241TKC3	0.00	Texas Exchange Bank (220-33) 0.45 4/30/2025		0.00	93.64	0.00	93.64
Interest	2/5/2024	307811EM7	0.00	Farmers & Merchs Bk Wisc (222-08) 3.2 8/5/2027		0.00	676.73	0.00	676.73
Interest	2/6/2024	301074EX4	0.00	Exchange Bank (221-06) 0.6 8/6/2026		0.00	126.89	0.00	126.89
Interest	2/7/2024	3133EPSK2	0.00	FFCB (223-08) 4.25 8/7/2028		0.00	21,250.00	0.00	21,250.00
Interest	2/7/2024	917352AH9	0.00	Utah Community Federal CU (222-83) 4.5 6/7/2028		0.00	936.37	0.00	936.37
Interest	2/7/2024	25460FDW3	0.00	Direct Federal Credit Union (222-37) 4.8 11/8/2027		0.00	998.79	0.00	998.79
Interest	2/7/2024	29278TKJ8	0.00	Enerbank USA (219-07) 2.15 8/7/2024		0.00	2,655.40	0.00	2,655.40
Interest	2/7/2024	31359MEA7	0.00	FNMA (223-07) 6.16 8/7/2028		0.00	21,128.80	0.00	21,128.80
Interest	2/8/2024	92023CAJ2	0.00	Valleystar Credit Union NCD (223-23) 5.2 11/8/2028		0.00	1,082.03	0.00	1,082.03
Interest	2/9/2024	037833CJ7	0.00	Apple Inc (221-52) 3.35 2/9/2027-22		0.00	16,750.00	0.00	16,750.00
Interest	2/9/2024	73317ABE1	0.00	Popular Bank (222-39) 4.8 11/6/2025		0.00	2,988.36	0.00	2,988.36
Interest	2/11/2024	91139LAB2	0.00	United Roosevelt Savings (221-59) 1.9 3/11/2027		0.00	395.36	0.00	395.36
Interest	2/11/2024	45581ECE9	0.00	Industrial and Commerical Bank China (220-35) 0.45		0.00	555.78	0.00	555.78
Interest	2/12/2024	166756AL0	0.00	Chevron USA (222-13) 1.018 8/12/2027		0.00	5,090.00	0.00	5,090.00
Interest	2/13/2024	90355GJL1	0.00	UBS Bank USA (223-28) 4.4 12/13/2028		0.00	915.56	0.00	915.56
Interest	2/14/2024	20033A3A2	0.00	Comenity Capital Bank (221-75) 2.65 4/14/2027		0.00	551.42	0.00	551.42
Interest	2/14/2024	732329BA4	0.00	Ponce Bank (222-20) 3.4 9/14/2027		0.00	707.48	0.00	707.48
Interest	2/14/2024	3133EPAV7	0.00	FFCB (222-65) 3.875 2/14/2028		0.00	38,750.00	0.00	38,750.00
Interest	2/14/2024	02357QAQ0	0.00	Amerant Bank NA (221-44) 1.6 2/16/2027		0.00	1,976.11	0.00	1,976.11
Interest	2/14/2024	15347EAK5	0.00	Central Federal Savings (219-45) 1.6 2/14/2025		0.00	332.93	0.00	332.93
Interest	2/15/2024	34520LAY9	0.00	Forbright Bank (222-51) 4 12/15/2027		0.00	832.33	0.00	832.33
Interest	2/15/2024	912828K74	0.00	T-Bond 2 8/15/2025		0.00	10,000.00	0.00	10,000.00
Interest	2/15/2024	909557JL5	0.00	United Bankers Bank (221-20) 0.7 10/15/2026		0.00	145.66	0.00	145.66



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 1/31/2024, End Date: 2/29/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	2/15/2024	91282CCT6	0.00	T-Bond 0.375 8/15/2024		0.00	3,750.00	0.00	3,750.00
Interest	2/15/2024	02079KAJ6	0.00	Alphabet Inc (222-58) 0.8 8/15/2027		0.00	8,000.00	0.00	8,000.00
Interest	2/15/2024	31938QW42	0.00	First Business Bank (222-66) 3.75 2/15/2028		0.00	4,631.51	0.00	4,631.51
Interest	2/16/2024	3133EKA63	0.00	FFCB (219-14) 1.6 8/16/2024		0.00	8,000.00	0.00	8,000.00
Interest	2/16/2024	30231GBD3	0.00	Exxon Mobil Corp (221-08) 2.275 8/16/2026 -19		0.00	22,750.00	0.00	22,750.00
Interest	2/16/2024	30231GBC5	0.00	Exxon Mobil Corp (219-12 & 222-35) 2.019 8/16/		0.00	20,190.00	0.00	20,190.00
Interest	2/16/2024	91527PCA3	0.00	Univest Bank & Trust Co (222-79) 4.4 5/16/2028		0.00	915.56	0.00	915.56
Interest	2/17/2024	76124YAE6	0.00	Resource One Credit Union (222-14) 3.3 8/18/2025		0.00	686.67	0.00	686.67
Interest	2/17/2024	01664MAE6	0.00	All In Federal Credit Union (222-67) 4.6 2/17/2028		0.00	986.32	0.00	986.32
Interest	2/17/2024	647608AH1	0.00	New Orleans Firemen FCU (223-02) 5 7/17/2028		0.00	1,040.41	0.00	1,040.41
Interest	2/18/2024	27002YFE1	0.00	EagleBank (222-15) 3.3 8/18/2025		0.00	686.67	0.00	686.67
Interest	2/18/2024	3136G4H71	0.00	FNMA (220-04) 0.5 8/18/2025-22		0.00	2,500.00	0.00	2,500.00
Interest	2/19/2024	3136G4R47	0.00	FNMA (220-05) 0.625 8/19/2025-22		0.00	3,125.00	0.00	3,125.00
Interest	2/20/2024	05464LBM2	0.00	Axiom Bank (221-07) 0.6 8/20/2026		0.00	741.04	0.00	741.04
Interest	2/20/2024	061785EK3	0.00	Bank of Deerfield (219-33) 1.65 11/20/2024		0.00	343.34	0.00	343.34
Interest	2/22/2024	011852AK6	0.00	Alaska USA Federal CU (222-71) 4.85 3/22/2028		0.00	1,025.68	0.00	1,025.68
Interest	2/22/2024	3133ENPX2	0.00	FFCB (221-53) 1.8 8/22/2025		0.00	18,000.00	0.00	18,000.00
Interest	2/22/2024	31033AAF0	0.00	Farmers State Bank (221-22) 0.65 10/22/2026		0.00	137.46	0.00	137.46
Interest	2/22/2024	70212YBE1	0.00	Partners Bank California (222-68) 3.85 2/22/2028		0.00	4,755.01	0.00	4,755.01
Interest	2/23/2024	07371CE88	0.00	Beal Bank (221-54) 1.9 2/17/2027		0.00	2,346.63	0.00	2,346.63
Interest	2/23/2024	06425KCJ6	0.00	Bank of Perry County (222-53) 4 12/23/2027		0.00	832.33	0.00	832.33
Interest	2/24/2024	211163MG2	0.00	Continental Bank (221-09) 0.6 8/24/2026		0.00	741.04	0.00	741.04
Interest	2/25/2024	856283S49	0.00	State Bank India (220-36) 0.65 2/25/2026		0.00	802.79	0.00	802.79
Interest	2/25/2024	55282JAA9	0.00	MCS Bank (219-46) 1.5 2/25/2025		0.00	1,852.60	0.00	1,852.60



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 1/31/2024, End Date: 2/29/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	2/25/2024	50625LBJ1	0.00	Lafayette Federal CU (221-85) 3.25 5/25/2027		0.00	676.27	0.00	676.27
Interest	2/25/2024	3135G05X7	0.00	FNMA (220-15) 0.375 8/25/2025		0.00	3,750.00	0.00	3,750.00
Interest	2/26/2024	03062CAB8	0.00	America Christian CU (222-16) 3.25 8/26/2024		0.00	4,013.97	0.00	4,013.97
Interest	2/26/2024	203522AW7	0.00	Community Bank (220-06) 0.4 8/26/2025		0.00	83.23	0.00	83.23
Interest	2/27/2024	17286TAG0	0.00	Citadel Federal Credit Union (219-47) 1.65 2/27/20		0.00	343.34	0.00	343.34
Interest	2/27/2024	00782JAC6	0.00	Advia Credit Union (223-12) 5 9/27/2028		0.00	1,040.41	0.00	1,040.41
Interest	2/27/2024	366526BA8	0.00	Garrett State Bank (221-38) 1.25 1/27/2027		0.00	260.10	0.00	260.10
Interest	2/27/2024	949763XY7	0.00	Wells Fargo Bank NA (218-28) 3 2/27/2024		0.00	624.25	0.00	624.25
Interest	2/27/2024	06543PCM5	0.00	Bank of the Valley (220-07) 0.45 8/27/2025		0.00	93.64	0.00	93.64
Interest	2/28/2024	20786ADK8	0.00	Connectone Bank (220-53) 0.7 5/28/2026		0.00	148.04	0.00	148.04
Interest	2/28/2024	313812EG0	0.00	Federal Savings Bank (222-89) 4.5 6/28/2028		0.00	936.37	0.00	936.37
Interest	2/28/2024	91282CBQ3	0.00	T-Bond 0.5 2/28/2026		0.00	7,500.00	0.00	7,500.00
Interest	2/28/2024	06653LAP5	0.00	Bank3 (220-09) 0.4 8/28/2025		0.00	83.23	0.00	83.23
Interest	2/28/2024	589227AG2	0.00	Merchants State Bank (219-11) 1.8 8/30/2024		0.00	2,223.12	0.00	2,223.12
Interest	2/28/2024	09582YAF9	0.00	Blue Ridge Bank NCD (222-69) 4.2 2/28/2028		0.00	5,187.29	0.00	5,187.29
Interest	2/29/2024	86513LAA0	0.00	Sullivan Bank (221-17) 0.75 9/29/2026		0.00	156.06	0.00	156.06
Interest	2/29/2024	40135GAA6	0.00	Guardian Crdit Union (223-14) 5.1 9/29/2028		0.00	1,061.22	0.00	1,061.22
Interest	2/29/2024	91282CCW9	0.00	T-Bond 0.75 8/31/2026		0.00	7,500.00	0.00	7,500.00
Interest	2/29/2024	58404DLL3	0.00	Medallion Bank (221-10) 0.85 8/31/2026		0.00	171.16	0.00	171.16
Interest	2/29/2024	843383CT5	0.00	Southern Bk/ Pop Bluff (222-82) 4.25 5/30/2028		0.00	869.79	0.00	869.79
Interest	2/29/2024	91282CAJ0	0.00	T-Bond 0.25 8/31/2025		0.00	1,250.00	0.00	1,250.00
Interest	2/29/2024	01882MAC6	0.00	Alliant Credit Union (222-55) 5 12/30/2027		0.00	1,019.18	0.00	1,019.18
Interest	2/29/2024	67054NBE2	0.00	Numerica Credit Union (222-54) 4.85 12/29/2027		0.00	1,021.56	0.00	1,021.56
Interest	2/29/2024	910286GN7	0.00	United Fidelity Bank (222-90) 4.5 6/29/2028		0.00	936.37	0.00	936.37
Interest	2/29/2024	52171MAM7	0.00	Leaders Credit Union (223-20) 5.1 10/30/2028		0.00	992.75	0.00	992.75



Nevada County Transaction Summary by Action All Portfolios

Begin Date: 1/31/2024, End Date: 2/29/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	2/29/2024	32112UEA5	0.00	FNB of McGregor TX (222-25) 3.8 9/30/2027		0.00	765.21	0.00	765.21
Interest	2/29/2024	56102ABH8	0.00	Malaga Bank (221-24) 0.8 10/29/2026		0.00	169.18	0.00	169.18
Interest	2/29/2024	108622NK3	0.00	Bridgewater BK Bloom (222-73) 4.8 3/29/2028		0.00	998.79	0.00	998.79
Interest	2/29/2024	914098DJ4	0.00	University Bank (222-46) 4.2 11/30/2027		0.00	845.75	0.00	845.75
Interest	2/29/2024	91334AAF0	0.00	United Heritage CU (222-41) 4.85 11/17/2025		0.00	955.65	0.00	955.65
Interest	2/29/2024	20825WAX8	0.00	Connexus Credit union (221-86) 3.1 5/26/2027		0.00	603.44	0.00	603.44
Interest	2/29/2024	20056QUW1	0.00	Commerce Bank (221-81) 2.45 4/29/2027		0.00	518.12	0.00	518.12
Subtotal			0.00			0.00	939,137.58		939,137.58
Total Interest/Dividends			0.00			0.00	939,137.58		939,137.58
Sell Transactions									
Matured	2/1/2024	46625HJT8	1,000,000.00	JPMorgan Chase & Co (218-30) 3.875 2/1/2024	0.00	1,000,000.00	0.00	0.00	1,000,000.00
Matured	2/27/2024	949763XY7	245,000.00	Wells Fargo Bank NA (218-28) 3 2/27/2024	0.00	245,000.00	0.00	0.00	245,000.00
Subtotal			1,245,000.00			1,245,000.00	0.00		1,245,000.00
Withdraw	2/29/2024	BMOSWEEP	1,063,423.79	BOW MM	0.00	1,063,423.79	0.00	0.00	1,063,423.79
Withdraw	2/29/2024	CASH	5,475.12	Treasury Cash Cash	0.00	5,475.12	0.00	0.00	5,475.12
Subtotal			1,068,898.91			1,068,898.91	0.00		1,068,898.91
Total Sell Transactions			2,313,898.91			2,313,898.91	0.00		2,313,898.91



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 2/29/2024

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 (222-07) 3.3 8/2/2027		8/2/2022	245,000.00	97.36	238,527.10	0.07%	NR	1250
32022RSG3	245,000.00	3.30	245,000.00	4.13	620.22	-6,472.90	NR	3.23
Advia Credit Union (223-12) 5 9/27/2028		9/27/2023	245,000.00	104.01	254,831.85	0.07%	NR	1672
00782JAC6	245,000.00	5.00	245,000.00	4.04	67.12	9,831.85	NR	4.11
Alaska USA Federal CU (222-71) 4.85 3/22/2028		3/22/2023	249,000.00	102.94	256,320.60	0.07%	None	1483
011852AK6	249,000.00	4.85	249,000.00	4.06	231.60	7,320.60	None	3.7
All In Federal Credit Union (222-67) 4.6 2/17/2028		2/17/2023	249,000.00	101.94	253,823.13	0.07%	None	1449
01664MAE6	249,000.00	4.60	249,000.00	4.07	381.80	4,823.13	None	3.63
Alliant Credit Union (222-55) 5 12/30/2027		12/30/2022	248,000.00	103.23	256,007.92	0.07%	None	1400
01882MAC6	248,000.00	5.00	248,000.00	4.09	0.00	8,007.92	None	3.5
Ally Bank (222-40) 4.8 11/10/2025		11/10/2022	244,000.00	100.03	244,065.88	0.07%	None	620
02007GC68	244,000.00	4.80	244,000.00	4.78	3,561.73	65.88	None	1.63
Amerant Bank NA (221-44) 1.6 2/16/2027		2/14/2022	245,000.00	92.82	227,418.80	0.07%	NR	1083
02357QAQ0	245,000.00	1.60	245,000.00	4.20	161.10	-17,581.20	NR	2.9
America Christian CU (222-16) 3.25 8/26/2024		8/26/2022	245,000.00	99.06	242,697.00	0.07%	None	179
03062CAB8	245,000.00	3.25	245,000.00	5.21	65.45	-2,303.00	None	0.49
American Express Natl Bank (221-57) 2 3/9/2027		3/9/2022	245,000.00	93.86	229,944.75	0.07%	NR	1104
02589ABQ4	245,000.00	2.00	245,000.00	4.18	2,322.47	-15,055.25	NR	2.92
Austin Telco FCU (222-23) 3.8 9/21/2027		9/21/2022	245,000.00	98.96	242,442.20	0.07%	None	1300
052392BT3	245,000.00	3.80	245,000.00	4.12	714.19	-2,557.80	None	3.32
Axiom Bank (221-07) 0.6 8/20/2026		8/20/2021	245,000.00	91.08	223,150.90	0.07%	NR	903
05464LBM2	245,000.00	0.60	245,000.00	4.44	36.25	-21,849.10	NR	2.46



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 2/29/2024

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 Hapoalim (220-12) 0.45 9/15/2025		9/14/2020	245,000.00	93.59	229,302.85	0.07%	NR	564
06251A2F6	245,000.00	0.45	245,000.00	4.81	507.45	-15,697.15	NR	1.53
Bank of Deerfield (219-33) 1.65 11/20/2024		11/20/2019	245,000.00	97.59	239,085.70	0.07%	NR	265
061785EK3	245,000.00	1.65	245,000.00	5.05	99.68	-5,914.30	NR	0.72
Bank of Perry County (222-53) 4 12/23/2027		12/23/2022	245,000.00	99.69	244,242.95	0.07%	None	1393
06425KCJ6	245,000.00	4.00	245,000.00	4.09	161.10	-757.05	None	3.54
Bank of the Valley (220-07) 0.45 8/27/2025		8/27/2020	245,000.00	93.71	229,587.05	0.07%	NR	545
06543PCM5	245,000.00	0.45	245,000.00	4.82	6.04	-15,412.95	NR	1.49
Bank3 (220-09) 0.4 8/28/2025		8/28/2020	245,000.00	93.63	229,386.15	0.07%	NR	546
06653LAP5	245,000.00	0.40	245,000.00	4.82	2.68	-15,613.85	NR	1.49
Barclays Bank (221-74) 2.65 4/13/2027		4/13/2022	245,000.00	95.57	234,151.40	0.07%	NR	1139
06740KPK7	245,000.00	2.65	245,000.00	4.18	2,472.49	-10,848.60	NR	2.98
Baycoast Bank (219-41) 1.7 1/24/2025		1/24/2020	245,000.00	97.09	237,860.70	0.07%	NR	330
072727AZ3	245,000.00	1.70	245,000.00	5.05	410.79	-7,139.30	NR	0.9
Beal Bank (221-39) 1.4 1/27/2027		2/2/2022	245,000.00	92.34	226,225.65	0.07%	NR	1063
07371AWB5	245,000.00	1.40	245,000.00	4.23	253.73	-18,774.35	NR	2.86
Beal Bank (221-54) 1.9 2/17/2027		2/23/2022	245,000.00	93.65	229,447.40	0.07%	NR	1084
07371CE88	245,000.00	1.90	245,000.00	4.20	76.52	-15,552.60	NR	2.9
Blue Ridge Bank NCD (222-69) 4.2 2/28/2028		2/28/2023	245,000.00	100.45	246,107.40	0.07%	None	1460
09582YAF9	245,000.00	4.20	245,000.00	4.08	28.19	1,107.40	None	3.72
BMO Harris Bank (222-80) 4.5 5/16/2028		5/16/2023	245,000.00	101.66	249,067.00	0.07%	NR	1538
05600XQE3	245,000.00	4.50	245,000.00	4.07	3,171.58	4,067.00	NR	3.84
BMW Bank North America (220-24) 0.5 12/11/2025		12/11/2020	245,000.00	92.82	227,418.80	0.07%	NR	651
05580AYA6	245,000.00	0.50	245,000.00	4.75	268.49	-17,581.20	NR	1.77



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 2/29/2024

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
Bridgewater BK Bloom (222-73) 4.8 3/29/2028		3/29/2023	245,000.00	102.76	251,754.65	0.07%	None	1490
108622NK3	245,000.00	4.80	245,000.00	4.07	0.00	6,754.65	None	3.72
Capital One NA (221-84) 3.2 5/18/2027		5/18/2022	245,000.00	97.12	237,941.55	0.07%	NR	1174
14042RRF0	245,000.00	3.20	245,000.00	4.17	2,212.38	-7,058.45	NR	3.05
Central Federal Savings (219-45) 1.6 2/14/2025		2/14/2020	245,000.00	96.83	237,243.30	0.07%	NR	351
15347EAK5	245,000.00	1.60	245,000.00	4.99	161.10	-7,756.70	NR	0.95
CIBC Bank (222-85) 4.5 6/14/2028		6/14/2023	245,000.00	101.69	249,147.85	0.07%	NR	1567
12547CBS6	245,000.00	4.50	245,000.00	4.06	2,325.82	4,147.85	NR	3.92
Citadel Federal Credit Union (219-47) 1.65 2/27/20		2/27/2020	245,000.00	96.78	237,098.75	0.07%	NR	364
17286TAG0	245,000.00	1.65	245,000.00	4.98	22.15	-7,901.25	NR	0.99
Comenity Capital Bank (221-75) 2.65 4/14/2027		4/14/2022	245,000.00	95.57	234,144.05	0.07%	NR	1140
20033A3A2	245,000.00	2.65	245,000.00	4.16	266.82	-10,855.95	NR	2.99
Commerce Bank (221-81) 2.45 4/29/2027		4/29/2022	249,000.00	94.92	236,360.76	0.07%	NR	1155
20056QUW1	249,000.00	2.45	249,000.00	4.16	0.00	-12,639.24	NR	3.05
Community Bank (220-06) 0.4 8/26/2025		8/26/2020	245,000.00	93.65	229,435.15	0.07%	NR	544
203522AW7	245,000.00	0.40	245,000.00	4.82	8.05	-15,564.85	NR	1.49
Congressional Bank (219-05) 2.1 7/24/2024		7/24/2019	245,000.00	98.76	241,959.55	0.07%	NR	146
20726ABD9	245,000.00	2.10	245,000.00	5.25	507.45	-3,040.45	NR	0.4
Connectone Bank (220-53) 0.7 5/28/2026		5/28/2021	249,000.00	91.81	228,611.88	0.07%	NR	819
20786ADK8	249,000.00	0.70	249,000.00	4.54	4.78	-20,388.12	NR	2.23
Connexus Credit union (221-86) 3.1 5/26/2027		5/26/2022	245,000.00	96.82	237,196.75	0.07%	NR	1182
20825WAX8	245,000.00	3.10	245,000.00	4.15	0.00	-7,803.25	NR	3.08
Continental Bank (221-09) 0.6 8/24/2026		8/24/2021	245,000.00	91.06	223,087.20	0.07%	NR	907
211163MG2	245,000.00	0.60	245,000.00	4.44	20.14	-21,912.80	NR	2.47



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 2/29/2024

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
Credit Union of Texas (222-49) 4.4 12/9/2027		12/9/2022	249,000.00	101.08	251,689.20	0.07%	None	1379
22551KAU6	249,000.00	4.40	249,000.00	4.09	840.46	2,689.20	None	3.47
Cross River Bank (223-16) 4.7 9/29/2028		9/29/2023	245,000.00	102.70	251,619.90	0.07%	NR	1674
227563EG4	245,000.00	4.70	245,000.00	4.05	4,826.84	6,619.90	NR	4.1
Crown Bank NA (220-10) 0.4 9/4/2025		9/4/2020	245,000.00	93.57	229,239.15	0.07%	NR	553
228212AQ9	245,000.00	0.40	245,000.00	4.81	67.12	-15,760.85	NR	1.51
Delta National Bank and Trust (220-52) 0.7 4/29/20		5/12/2021	249,000.00	92.07	229,261.77	0.07%	NR	790
24773RCC7	249,000.00	0.70	249,000.00	4.59	520.51	-19,738.23	NR	2.15
Direct Federal Credit Union (222-37) 4.8 11/8/2027		11/7/2022	245,000.00	102.40	250,884.90	0.07%	None	1348
25460FDW3	245,000.00	4.80	245,000.00	4.10	708.82	5,884.90	None	3.38
Discover Bank (222-26) 3.1 6/2/2025		10/4/2022	238,332.18	97.80	240,588.00	0.07%	None	459
254673F68	246,000.00	4.16	242,379.08	4.92	1,880.38	-1,791.08	None	1.23
Dort Financial Credit (222-52) 4.5 12/16/2027		12/16/2022	245,000.00	101.43	248,501.05	0.07%	None	1386
25844MAK4	245,000.00	4.50	245,000.00	4.09	1,782.12	3,501.05	None	3.49
EagleBank (222-15) 3.3 8/18/2025		8/18/2022	245,000.00	97.84	239,695.75	0.07%	None	536
27002YFE1	245,000.00	3.30	245,000.00	4.83	243.66	-5,304.25	None	1.43
Eaglemark Savings Bank (220-45) 0.7 4/7/2026		4/7/2021	249,000.00	92.23	229,647.72	0.07%	NR	768
27004PBD4	249,000.00	0.70	249,000.00	4.62	692.42	-19,352.28	NR	2.09
Enerbank USA (219-07) 2.15 8/7/2024		8/7/2019	245,000.00	98.67	241,748.85	0.07%	NR	160
29278TKJ8	245,000.00	2.15	245,000.00	5.23	317.49	-3,251.15	NR	0.44
Enterprise Bank (219-22) 1.8 9/27/2024		9/27/2019	245,000.00	98.13	240,418.50	0.07%	NR	211
29367RLA2	245,000.00	1.80	245,000.00	5.14	1,872.74	-4,581.50	NR	0.57
Everett Co-Op Bank (221-25) 1 11/3/2026		11/3/2021	245,000.00	91.64	224,527.80	0.07%	NR	978
30002CAB4	245,000.00	1.00	245,000.00	4.34	792.05	-20,472.20	NR	2.64



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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
Exchange Bank (221-06) 0.6 8/6/2026		8/6/2021	249,000.00	91.13	226,916.19	0.07%	NR	889
301074EX4	249,000.00	0.60	249,000.00	4.45	94.14	-22,083.81	NR	2.41
Farmers & Merchs Bk Wisc (222-08) 3.2 8/5/2027		8/5/2022	249,000.00	97.03	241,597.23	0.07%	None	1253
307811EM7	249,000.00	3.20	249,000.00	4.13	523.92	-7,402.77	NR	3.24
Farmers State Bank (221-22) 0.65 10/22/2026		10/22/2021	249,000.00	90.77	226,019.79	0.07%	NR	966
31033AAF0	249,000.00	0.65	249,000.00	4.35	31.04	-22,980.21	NR	2.62
Federal Savings Bank (222-89) 4.5 6/28/2028		6/28/2023	245,000.00	104.41	255,809.40	0.07%	NR	1581
313812EG0	245,000.00	4.50	245,000.00	3.40	30.21	10,809.40	NR	3.95
First Business Bank (222-66) 3.75 2/15/2028		2/15/2023	245,000.00	98.80	242,064.90	0.07%	None	1447
31938QW42	245,000.00	3.75	245,000.00	4.08	352.40	-2,935.10	None	3.71
Flagstar Bank FSB (220-01) 0.6 7/22/2025		7/22/2020	245,000.00	94.29	231,017.85	0.07%	NR	509
33847E3W5	245,000.00	0.60	245,000.00	4.88	153.04	-13,982.15	NR	1.39
FNB of McGregor TX (222-25) 3.8 9/30/2027		9/30/2022	245,000.00	98.93	242,383.40	0.07%	None	1309
32112UEA5	245,000.00	3.80	245,000.00	4.12	0.00	-2,616.60	None	3.35
Forbright Bank (222-51) 4 12/15/2027		12/15/2022	245,000.00	99.68	244,225.80	0.07%	None	1385
34520LAY9	245,000.00	4.00	245,000.00	4.09	375.89	-774.20	None	3.52
Garrett State Bank (221-38) 1.25 1/27/2027		1/27/2022	245,000.00	91.88	225,098.65	0.07%	NR	1063
366526BA8	245,000.00	1.25	245,000.00	4.22	16.78	-19,901.35	NR	2.86
Greenstate Credit Union (220-39) 0.7 3/12/2026		3/12/2021	250,000.00	92.36	230,907.50	0.07%	NR	742
39573LAY4	250,000.00	0.70	250,000.00	4.65	134.25	-19,092.50	NR	2.02
Guardian Crdit Union (223-14) 5.1 9/29/2028		9/29/2023	245,000.00	104.43	255,841.25	0.07%	NR	1674
40135GAA6	245,000.00	5.10	245,000.00	4.04	0.00	10,841.25	NR	4.11
Ideal Credit Union (222-60) 4.5 1/20/2028		1/20/2023	245,000.00	101.52	248,721.55	0.07%	None	1421
45157PBA7	245,000.00	4.50	245,000.00	4.08	845.75	3,721.55	None	3.56



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Industrial and Commerical Bank China (220-35) 0.45		2/11/2021	245,000.00	92.18	225,848.35	0.07%	NR	713
45581ECE9	245,000.00	0.45	245,000.00	4.69	54.37	-19,151.65	NR	1.94
Lafayette Federal CU (221-85) 3.25 5/25/2027		5/25/2022	245,000.00	97.27	238,313.95	0.07%	NR	1181
50625LBJ1	245,000.00	3.25	245,000.00	4.15	87.26	-6,686.05	NR	3.07
LCA Bank Corporation (221-79) 2.55 4/22/2027		4/22/2022	246,000.00	95.26	234,329.76	0.07%	NR	1148
501798SE3	246,000.00	2.55	246,000.00	4.18	2,234.22	-11,670.24	NR	3.01
Leader Bank NA (221-76) 2.65 4/22/2027		4/22/2022	245,000.00	95.55	234,090.15	0.07%	NR	1148
52168UHZ8	245,000.00	2.65	245,000.00	4.18	2,312.40	-10,909.85	NR	3.01
Leaders Credit Union (223-20) 5.1 10/30/2028		10/30/2023	245,000.00	104.53	256,086.25	0.07%	None	1705
52171MAM7	245,000.00	5.10	245,000.00	4.04	0.00	11,086.25	None	4.18
Liberty First Credit Union (222-61) 4.35 2/3/2028		2/3/2023	245,000.00	101.01	247,467.15	0.07%	None	1435
530520AE5	245,000.00	4.35	245,000.00	4.07	817.56	2,467.15	None	3.61
Live Oak Banking Company (220-44) 0.9 4/1/2026		4/1/2021	245,000.00	92.62	226,914.10	0.07%	NR	762
538036PH1	245,000.00	0.90	245,000.00	4.61	169.15	-18,085.90	NR	2.06
Malaga Bank (221-24) 0.8 10/29/2026		10/29/2021	249,000.00	91.10	226,826.55	0.07%	NR	973
56102ABH8	249,000.00	0.80	249,000.00	4.34	0.00	-22,173.45	NR	2.64
MCS Bank (219-46) 1.5 2/25/2025		2/25/2020	245,000.00	96.64	236,768.00	0.07%	NR	362
55282JAA9	245,000.00	1.50	245,000.00	5.03	40.27	-8,232.00	NR	0.99
Medallion Bank (221-10) 0.85 8/31/2026		8/30/2021	245,000.00	91.57	224,334.25	0.07%	NR	914
58404DLL3	245,000.00	0.85	245,000.00	4.42	0.00	-20,665.75	NR	2.48
Merchants State Bank (219-11) 1.8 8/30/2024		8/30/2019	245,000.00	98.34	240,935.45	0.07%	NR	183
589227AG2	245,000.00	1.80	245,000.00	5.19	12.08	-4,064.55	NR	0.5



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Merrick Bank (220-32) 0.45 2/2/2026		2/1/2021	245,000.00	92.23	225,961.05	0.07%	NR	704
59013KMJ2	245,000.00	0.45	245,000.00	4.69	84.58	-19,038.95	NR	1.91
Morgan Stanley Bank (222-78) 4.5 5/10/2028		5/10/2023	244,000.00	101.65	248,028.44	0.07%	NR	1532
61690U5S5	244,000.00	4.50	244,000.00	4.07	3,339.12	4,028.44	NR	3.82
National Bank of NY City (221-19) 0.6 10/14/2026		10/14/2021	249,000.00	90.76	225,984.93	0.07%	NR	958
634116DC8	249,000.00	0.60	249,000.00	4.37	564.85	-23,015.07	NR	2.6
Nelnet Bank Inc (221-40) 1.5 2/2/2027		2/2/2022	245,000.00	92.58	226,811.20	0.07%	NR	1069
64034KAG6	245,000.00	1.50	245,000.00	4.22	271.85	-18,188.80	NR	2.87
New Orleans Firemen FCU (223-02) 5 7/17/2028		7/17/2023	245,000.00	103.82	254,351.65	0.07%	NR	1600
647608AH1	245,000.00	5.00	245,000.00	4.05	402.74	9,351.65	NR	3.95
New York Community Bank (221-14) 0.65 9/10/2024		9/10/2021	245,000.00	97.69	239,338.05	0.07%	NR	194
649447VM8	245,000.00	0.65	245,000.00	5.14	750.44	-5,661.95	NR	0.53
Numerica Credit Union (222-54) 4.85 12/29/2027		12/29/2022	248,000.00	102.70	254,686.08	0.07%	None	1399
67054NBE2	248,000.00	4.85	248,000.00	4.09	0.00	6,686.08	None	3.51
Partners Bank California (222-68) 3.85 2/22/2028		2/22/2023	245,000.00	99.17	242,964.05	0.07%	None	1454
70212YBE1	245,000.00	3.85	245,000.00	4.08	180.90	-2,035.95	None	3.72
Pentagon Fed CU (221-12) 0.85 9/1/2026		9/1/2021	245,000.00	91.56	224,324.45	0.07%	NR	915
70962LAE2	245,000.00	0.85	245,000.00	4.41	159.75	-20,675.55	NR	2.47
Pinnacle Bank (221-21) 0.7 10/20/2026		10/20/2021	143,000.00	90.97	130,081.38	0.04%	NR	964
723451CB4	143,000.00	0.70	143,000.00	4.36	362.01	-12,918.62	NR	2.61
Pitney Bowes Bank Inc. NCD (222-75) 4.35 4/13/2028		4/14/2023	245,000.00	101.07	247,611.70	0.07%	None	1505
724468AC7	245,000.00	4.35	245,000.00	4.07	4,029.41	2,611.70	None	3.76



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Plains Commerce Bank (218-40) 2.55 6/7/2024		6/7/2019	245,000.00	99.24	243,147.80	0.07%	NR	99
72651LCL6	245,000.00	2.55	245,000.00	5.35	1,437.78	-1,852.20	NR	0.27
Ponce Bank (222-20) 3.4 9/14/2027		9/14/2022	245,000.00	97.64	239,213.10	0.07%	None	1293
732329BA4	245,000.00	3.40	245,000.00	4.12	342.33	-5,786.90	None	3.33
Popular Bank (222-39) 4.8 11/6/2025		11/9/2022	247,000.00	100.08	247,192.66	0.07%	None	616
73317ABE1	247,000.00	4.80	247,000.00	4.75	649.64	192.66	None	1.63
Quad City Bank & Trust (223-32) 3.95 2/13/2029		2/13/2024	245,000.00	99.69	244,235.60	0.07%	None	1811
74731SCF4	245,000.00	3.95	245,000.00	4.02	424.22	-764.40	None	4.5
Raymond James Bank NA (219-30) 1.8 11/8/2024		11/8/2019	245,000.00	97.79	239,575.70	0.07%	NR	253
75472RAK7	245,000.00	1.80	245,000.00	5.10	1,365.29	-5,424.30	NR	0.69
Resource One Credit Union (222-14) 3.3 8/18/2025		8/17/2022	245,000.00	97.84	239,715.35	0.07%	NR	536
76124YAE6	245,000.00	3.30	245,000.00	4.83	265.81	-5,284.65	NR	1.43
Sallie Mae Bank/Salt Lake (222-04) 3.3 7/21/2025		7/20/2022	245,000.00	97.90	239,850.10	0.07%	NR	508
795451BT9	245,000.00	3.30	245,000.00	4.88	886.03	-5,149.90	NR	1.37
San Francisco Credit Union (222-62) 4.35 2/3/2028		2/3/2023	245,000.00	101.00	247,445.10	0.07%	None	1435
79772FAG1	245,000.00	4.35	245,000.00	4.08	759.16	2,445.10	None	3.61
Southern Bk/ Pop Bluff (222-82) 4.25 5/30/2028		5/30/2023	249,000.00	103.96	258,860.40	0.07%	NR	1552
843383CT5	249,000.00	4.25	249,000.00	3.25	0.00	9,860.40	NR	3.9
Southern First Bank NCD (223-19) 4.85 10/17/2028		10/17/2023	244,000.00	103.69	253,010.92	0.07%	None	1692
84287PJB9	244,000.00	4.85	244,000.00	3.97	4,376.96	9,010.92	None	4.14
Star Bank NA (223-15) 4.65 9/29/2028		9/29/2023	244,000.00	102.50	250,087.80	0.07%	NR	1674
85508VAS8	244,000.00	4.65	244,000.00	4.05	4,755.99	6,087.80	NR	4.11



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
State Bank India (220-36) 0.65 2/25/2026		2/25/2021	245,000.00	92.43	226,463.30	0.07%	NR	727
856283S49	245,000.00	0.65	245,000.00	4.68	17.45	-18,536.70	NR	1.98
Sullivan Bank (221-17) 0.75 9/29/2026		9/29/2021	245,000.00	91.83	224,976.15	0.07%	NR	943
86513LAA0	245,000.00	0.75	245,000.00	4.09	0.00	-20,023.85	NR	2.56
Synchrony Bank (222-32) 4.6 10/28/2027		10/28/2022	245,000.00	101.62	248,956.75	0.07%	None	1337
87165EYG6	245,000.00	4.60	245,000.00	4.12	3,828.71	3,956.75	None	3.36
Texas Bank Financial (220-28) 0.4 12/25/2025		12/23/2020	245,000.00	92.54	226,730.35	0.07%	NR	665
882213AM3	245,000.00	0.40	245,000.00	4.73	182.58	-18,269.65	NR	1.81
Texas Exchange Bank (220-33) 0.45 4/30/2025		2/5/2021	245,000.00	94.92	232,558.90	0.07%	NR	426
88241TKC3	245,000.00	0.45	245,000.00	4.94	72.49	-12,441.10	NR	1.16
Third Fed Saving & Loan (220-26) 0.45 12/18/20		12/18/2020	245,000.00	92.68	227,053.75	0.07%	NR	658
88413QCU0	245,000.00	0.45	245,000.00	4.74	220.50	-17,946.25	NR	1.79
Toyota Financial SGS (220-46) 0.9 4/22/2026		4/22/2021	245,000.00	92.52	226,678.90	0.07%	NR	783
89235MKY6	245,000.00	0.90	245,000.00	4.60	785.34	-18,321.10	NR	2.12
UBS Bank USA (223-28) 4.4 12/13/2028		12/13/2023	245,000.00	100.76	246,857.10	0.07%	None	1749
90355GJL1	245,000.00	4.40	245,000.00	4.23	472.55	1,857.10	None	4.32
United Bankers Bank (221-20) 0.7 10/15/2026		10/15/2021	245,000.00	90.94	222,795.65	0.07%	NR	959
909557JL5	245,000.00	0.70	245,000.00	4.36	65.78	-22,204.35	NR	2.6
United Fidelity Bank (222-90) 4.5 6/29/2028		6/29/2023	245,000.00	104.24	255,383.10	0.07%	NR	1582
910286GN7	245,000.00	4.50	245,000.00	3.45	0.00	10,383.10	NR	3.96
United Heritage CU (222-41) 4.85 11/17/2025		11/15/2022	248,000.00	100.16	248,384.40	0.07%	None	627
91334AAF0	248,000.00	4.85	248,000.00	4.76	0.00	384.40	None	1.65
United Roosevelt Savings (221-59) 1.9 3/11/2027		3/11/2022	245,000.00	93.53	229,146.05	0.07%	NR	1106
91139LAB2	245,000.00	1.90	245,000.00	4.17	229.56	-15,853.95	NR	2.94



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Unity Bank (220-27) 0.4 12/18/2025		12/18/2020	245,000.00	92.59	226,845.50	0.07%	NR	658
91330ACR6	245,000.00	0.40	245,000.00	4.74	196.00	-18,154.50	NR	1.79
University Bank (222-46) 4.2 11/30/2027		11/30/2022	245,000.00	100.36	245,869.75	0.07%	None	1370
914098DJ4	245,000.00	4.20	245,000.00	4.10	0.00	869.75	None	3.48
Univest Bank & Trust Co (222-79) 4.4 5/16/2028		5/16/2023	245,000.00	101.33	248,253.60	0.07%	NR	1538
91527PCA3	245,000.00	4.40	245,000.00	4.06	383.95	3,253.60	NR	3.85
USAlliance Fed Cr Union (221-87) 3.3 5/28/2027		5/31/2022	245,000.00	97.43	238,696.15	0.07%	NR	1184
90352RCN3	245,000.00	3.30	245,000.00	4.15	620.22	-6,303.85	NR	3.07
Utah Community Federal CU (222-83) 4.5 6/7/2028		6/7/2023	245,000.00	103.95	254,670.15	0.07%	NR	1560
917352AH9	245,000.00	4.50	245,000.00	3.50	664.52	9,670.15	NR	3.89
Valleystar Credit Union NCD (223-23) 5.2 11/8/2028		11/8/2023	245,000.00	104.98	257,205.90	0.07%	None	1714
92023CAJ2	245,000.00	5.20	245,000.00	4.03	732.99	12,205.90	None	4.17
VYSTAR CREDIT UNION (222-27) 4.45 10/7/2027		10/7/2022	245,000.00	101.14	247,785.65	0.07%	None	1316
92891CCR1	245,000.00	4.45	245,000.00	4.11	836.36	2,785.65	None	3.33
			27,151,332.18		26,433,223.29	7.74%		1023
Sub Total CD - Negotiable >> 30%	27,159,000.00	2.70	27,155,379.08	4.39	78,696.56	-722,155.79		2.64
Corporate Notes >> 30% Limit								
Alphabet Inc (222-58) 0.8 8/15/2027		1/12/2023	1,737,784.00	88.42	1,768,360.00	0.51%	None	1263
02079KAJ6	2,000,000.00	3.95	1,802,399.28	4.45	622.22	-34,039.28	None	3.42
Apple Inc (221-52) 3.35 2/9/2027-22		2/9/2022	1,055,000.00	96.28	962,780.00	0.29%	Moodys-Aaa	1076
037833CJ7	1,000,000.00	2.18	1,032,409.64	4.72	1,861.11	-69,629.64	S&P-AA+	2.82
Apple Inc (221-89) 3.2 5/11/2027-27		5/20/2022	990,790.00	95.53	955,310.00	0.28%	S&P-AA+	1078
037833CR9	1,000,000.00	3.40	994,084.72	4.72	9,600.00	-38,774.72	Moodys-Aaa	3.03



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Bank of NY Mellon Corp (219-28) 2.1 10/24/2024		10/29/2019	1,003,770.00	97.86	978,600.00	0.28%	S&P-A	238
06406RAL1	1,000,000.00	2.02	1,000,492.46	5.48	7,291.67	-21,892.46	Moody's-A1	0.65
Charles Schwab Corp (221-34) 1.15 5/13/2026-26		12/10/2021	989,300.00	91.81	918,060.00	0.28%	Moody's-Aa2	774
808513BR5	1,000,000.00	1.40	994,673.19	5.13	3,386.11	-76,613.19	S&P-A	2.18
Chevron USA (222-13) 1.018 8/12/2027		8/12/2022	897,850.00	88.52	885,200.00	0.26%	Moody's-Aa2	1260
166756AL0	1,000,000.00	3.25	929,513.14	4.66	480.72	-44,313.14	S&P-AA-	3.4
Coca Cola (219-26) 1.75 9/6/2024-19		10/18/2019	498,365.00	98.27	491,345.00	0.14%	Moody's-A1	190
191216CL2	500,000.00	1.82	499,825.97	5.17	4,204.86	-8,480.97	S&P-A+	0.52
Costco Wholesale Corp (221-94) 1.375 6/20/2027		6/21/2022	880,980.00	90.03	900,310.00	0.26%	Moody's-Aa3	1207
22160KAN5	1,000,000.00	4.03	921,283.76	4.66	2,635.42	-20,973.76	S&P-A+	3.23
Exxon Mobil Corp (219-12 & 222-35) 2.019 8/16/		8/29/2019	1,012,530.00	98.52	985,190.00	0.28%	Moody's-Aaa	138
30231GBC5	1,000,000.00	1.75	1,001,167.35	5.29	729.08	-15,977.35	S&P-AA+	0.46
Exxon Mobil Corp (219-12 & 222-35) 2.019 8/16/		11/4/2022	956,960.00	98.52	985,190.00	0.28%	Moody's-Aaa	138
30231GBC5	1,000,000.00	4.56	988,826.79	5.29	729.08	-3,636.79	S&P-AA+	0.46
Exxon Mobil Corp (221-08) 2.275 8/16/2026- 19		8/16/2021	2,113,240.00	94.60	1,891,940.00	0.58%	S&P-AA-	899
30231GBD3	2,000,000.00	1.11	2,055,751.79	4.62	1,643.06	-163,811.79	Moody's-Aa2	2.41
Johnson & Johnson (222-34) 0.55 9/1/2025		11/4/2022	899,690.00	93.88	938,840.00	0.27%	None	550
478160CN2	1,000,000.00	4.36	946,540.21	4.81	2,719.44	-7,700.21	None	1.5
Johnson & Johnson (222-38 & 221-55) 2.95 3		3/8/2022	523,750.00	95.71	478,555.00	0.15%	S&P-AAA	1098
478160CE2	500,000.00	1.95	514,320.43	4.49	7,211.11	-35,765.43	Moody's-Aaa	2.86
Johnson & Johnson (222-38 & 221-55) 2.95 3		11/9/2022	1,867,200.00	95.71	1,914,220.00	0.54%	S&P-AAA	1098
478160CE2	2,000,000.00	4.67	1,907,419.43	4.49	28,844.44	6,800.57	Moody's-Aaa	2.86



Nevada County Portfolio Holdings by Asset Class All Portfolios

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Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
New York Life Global FDG (220-42) 0.85 1/15/2026		3/19/2021	985,780.00	92.70	927,010.00	0.28%	S&P-AA+	686
64952WDW0	1,000,000.00	1.15	994,466.86	4.97	1,038.89	-67,456.86	Moodys-Aaa	1.86
Procter and Gamble Co (221-45) 1.9 2/1/2027 -22		2/3/2022	1,003,110.00	92.73	927,310.00	0.28%	Moodys-Aa3	1068
742718FV6	1,000,000.00	1.84	1,001,820.99	4.59	1,477.78	-74,510.99	S&P-AA-	2.85
Toyota Motor Credit Corp (219-24) 2 10/7/2024-24		10/9/2019	502,370.00	97.98	489,895.00	0.14%	NR	129
89236TGL3	500,000.00	1.90	500,287.00	5.43	3,944.44	-10,392.00	NR	0.6
Toyota Motor Credit Corp (221-37) 1.9 1/13/2027-22		1/21/2022	996,690.00	92.27	922,720.00	0.28%	S&P-A+	1049
89236TJV8	1,000,000.00	1.97	998,090.10	4.81	2,427.78	-75,370.10	Moodys-Aa	2.8
Walmart Inc (222-88) 3.7 6/26/2028		6/26/2023	975,950.00	96.81	968,120.00	0.28%	Moodys-Aa2	1579
931142EE9	1,000,000.00	4.24	979,214.59	4.52	6,475.00	-11,094.59	S&P-AA	4.01
			19,891,109.00		19,288,955.00	5.66%		875
Sub Total Corporate Notes >> 30% Limit	20,500,000.00	2.81	20,062,587.70	4.80	87,322.21	-773,632.70		2.35
Liquid Assets >> 0%								
Bank of America Cash		6/30/2013	1,175,137.33	100.00	1,175,137.33	0.33%	NR	1
BOFA	1,175,137.33	0.00	1,175,137.33	0.00		0.00	NR	0
BMO - Tax Credit Card Cash		10/10/2013	678,558.87	100.00	678,558.87	0.19%	NR	1
TCCC	678,558.87	0.00	678,558.87	0.00		0.00	NR	0
BMO- Credit Card Other Cash		10/10/2013	93,538.69	100.00	93,538.69	0.03%	NR	1
OTHERCC	93,538.69	0.00	93,538.69	0.00		0.00	NR	0
BMO- Demand Account Cash		9/4/2013	3,424,997.25	100.00	3,424,997.25	0.97%	NR	1
BMODEMAND	3,424,997.25	0.00	3,424,997.25	0.00		0.00	NR	0
BMO- District Cash		6/30/2013	54,394.27	100.00	54,394.27	0.02%	NR	1
TDRPDIST	54,394.27	0.00	54,394.27	0.00		0.00	NR	0
BMO MM MM		9/16/2013	4,252,831.28	100.00	4,252,831.28	1.2%	NR	1
MM7323	4,252,831.28	2.01	4,252,831.28	2.01		0.00	NR	0



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
BOW MM		4/28/2017	9,279,450.40	100.00	9,279,450.40	2.63%	NR	1
BMOSWEEP	9,279,450.40	4.96	9,279,450.40	4.96		0.00	NR	0
CAMP LGIP		6/30/2013	74,462,051.09	100.00	74,462,051.09	21.1%	NR	1
CAMP	74,462,051.09	5.51	74,462,051.09	5.51		0.00	NR	0
Checks Cash		6/30/2013	2,773,682.16	100.00	2,773,682.16	0.79%	NR	1
CHECKS	2,773,682.16	0.00	2,773,682.16	0.00		0.00	NR	0
LAIF California LGIP-Quarterly		6/30/2013	1,446,306.63	100.00	1,446,306.63	0.41%	NR	1
LAIF	1,446,306.63	4.09	1,446,306.63	4.09	9,508.42	0.00	NR	0
Treasury Cash Cash		6/30/2013	108,650.09	100.00	108,650.09	0.03%	NR	1
CASH	108,650.09	0.00	108,650.09	0.00		0.00	NR	0
Tri Counties Bank - District Cash		6/30/2013	963,064.50	100.00	963,064.50	0.27%	NR	1
TRIDISTRICT	963,064.50	0.05	963,064.50	0.05		0.00	NR	0
Sub Total Liquid Assets >> 0%	98,712,662.56	4.77	98,712,662.56	4.77	9,508.42	27.97%		0
Municipal Bonds >> 0% Limit								
California State University (222-33) 1.361 11/1/20		11/1/2022	846,320.00	89.32	893,170.00	0.25%	None	1341
13077DQF2	1,000,000.00	4.86	887,138.62	4.55	4,461.06	6,031.38	None	3.57
City of Auburn CA (220-55) 1.231 6/1/2026		6/3/2021	231,458.20	92.08	211,774.80	0.07%	S&P-AA+	823
05028XAD6	230,000.00	1.10	230,657.95	4.99	692.10	-18,883.15	NR	2.22
City of Los Angles (221-28) 1.341 11/1/2026		11/1/2021	480,000.00	91.58	439,564.80	0.14%	S&P-AA-	976
544587Y69	480,000.00	1.34	480,000.00	4.73	2,109.84	-40,435.20	NR	2.62
City of Santa Rosa CA Wastewater (220-25) 0.827 9/		12/15/2020	1,013,850.00	97.94	979,420.00	0.28%	S&P-AA	185
802649TH6	1,000,000.00	0.45	1,001,889.56	5.00	4,089.06	-22,469.56	NR	0.5
Fremont Unified School Dist (220-34) 0.682 8/1/202		2/11/2021	1,010,260.00	94.32	943,220.00	0.28%	S&P-AA-	519
357155AY6	1,000,000.00	0.45	1,003,262.83	4.86	530.44	-60,042.83	Moody's-Aa2	1.42



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Napa Valley Unified SD (222-60) 1.342 8/1/2027		8/1/2022	908,160.00	89.80	897,990.00	0.27%	NR	1249
630362ES6	1,000,000.00	3.35	937,180.64	4.60	1,043.78	-39,190.64	NR	3.35
Pasadena Unified School Dist (219-16) 1.824 5/1/20		9/11/2019	1,289,201.95	99.44	1,277,778.30	0.36%	Moody's-Aa3	62
702282QB3	1,285,000.00	1.75	1,285,153.79	5.09	7,682.59	-7,375.49	S&P-AA	0.17
Port of Oakland (220-23) 1.181 5/1/2025		12/3/2020	1,005,630.00	95.57	955,680.00	0.28%	S&P-A+	427
735000TM3	1,000,000.00	1.05	1,001,493.17	5.12	3,871.06	-45,813.17	Fitch-A+	1.16
Poway Unified School District (221-01) 2.209 8/1/2		7/14/2022	482,895.00	96.18	480,885.00	0.14%	S&P-AA-	519
738850SY3	500,000.00	3.40	492,030.97	5.03	859.06	-11,145.97	None	1.41
Riverside Unified School Dist (219-42) 2.272 2/1/2		2/3/2020	286,291.60	97.16	272,048.00	0.08%	S&P-AA-	338
769059A30	280,000.00	1.80	281,165.24	5.47	494.79	-9,117.24	Moody's-Aa2	0.92
Saddleback Valley Unified SD (222-11) 2.4 8/1/2027		8/10/2022	954,090.00	93.25	932,500.00	0.27%	None	1249
786318LF0	1,000,000.00	3.41	968,441.61	4.55	1,866.67	-35,941.61	None	3.29
San Diego County Regional (219-39) 1.926 4/1/2024		12/19/2019	1,003,350.00	99.74	997,440.00	0.28%	S&P-AAA	32
797400LB2	1,000,000.00	1.85	1,000,068.50	4.78	7,918.00	-2,628.50	Fitch-AAA	0.09
San Francisco Muni Transportation Agency (220-49)		5/3/2021	192,474.75	92.18	179,752.95	0.05%	S&P-AA-	731
797686EN8	195,000.00	1.10	193,952.95	4.97	794.47	-14,200.00	Moody's-Aa2	1.98
San Jose Evergreen Comm (223-13) 1.676 9/1/2028		9/28/2023	967,601.60	88.77	994,268.80	0.28%	Moody's-Aa1	1646
798189SA5	1,120,000.00	4.81	980,640.13	4.45	9,281.32	13,628.67	NR	4.31
San Mateo County (222-30) 1.467 9/1/2027		10/21/2022	856,600.00	89.85	898,450.00	0.25%	None	1280
799038NS9	1,000,000.00	4.81	896,648.65	4.64	7,253.50	1,801.35	None	3.4
San Ramon Valley Unified (222-57) 1.44 8/1/2027		1/10/2023	1,040,298.00	90.25	1,060,461.00	0.3%	None	1249
7994082G3	1,175,000.00	4.23	1,073,892.55	4.55	1,316.00	-13,431.55	None	3.34



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Santa Ana Community (222-18) 3.752 9/1/2025		9/1/2022	1,004,590.00	97.98	979,750.00	0.28%	None	550
801096AT5	1,000,000.00	3.59	1,002,303.38	5.17	18,551.56	-22,553.38	None	1.45
Santa Clara Valley Water (222-59) 4.2 6/1/2027		1/19/2023	1,346,254.05	98.72	1,317,938.70	0.38%	None	1188
80168ADW4	1,335,000.00	3.99	1,343,387.59	4.63	13,706.00	-25,448.89	None	3.05
Santa Clara Valley Water District (218-42) 2.919 6		6/20/2019	541,398.00	99.45	517,160.80	0.15%	Moody's-Aa1	93
80168FMD5	520,000.00	2.04	521,100.67	5.05	3,710.37	-3,939.87	Fitch-AA+	0.26
Santa Monica Community (223-31) 1.496 8/1/2028		1/24/2024	889,730.00	88.15	881,450.00	0.25%	None	1615
802385RT3	1,000,000.00	4.20	892,134.43	4.48	1,163.56	-10,684.43	None	4.28
Santa Monica- Malibu Unified (223-06) 2.206 8/1/20		8/1/2023	907,645.65	90.32	907,726.05	0.26%	None	1615
802498UM5	1,005,000.00	4.39	918,942.38	4.65	1,724.36	-11,216.33	None	4.22
Soquel Creek Water District (220-16) 0.728 3/1/202		10/13/2020	1,510,230.00	95.81	1,437,135.00	0.43%	S&P-AA	366
835818JN6	1,500,000.00	0.57	1,502,340.11	5.06	5,399.33	-65,205.11	NR	1
State of California (222-42) 5.5 10/1/2025		11/17/2022	1,020,120.00	100.81	1,008,060.00	0.29%	None	580
13063D2T4	1,000,000.00	4.75	1,011,124.50	4.96	22,611.11	-3,064.50	None	1.51
State of California (223-17) 5.5 10/1/2028		10/11/2023	2,040,000.00	103.62	2,072,300.00	0.58%	None	1676
13063D7D4	2,000,000.00	5.04	2,036,895.98	4.62	42,166.67	35,404.02	None	4.05
State of Florida (220-18) 0.55 6/1/2025		10/22/2020	1,001,360.00	94.73	947,330.00	0.28%	S&P-AAA	458
34153QUD6	1,000,000.00	0.52	1,000,370.10	4.93	1,344.44	-53,040.10	Moody's-Aaa	1.25
State of Hawaii (220-08) 0.67 8/1/2025-20		8/28/2020	1,008,250.00	94.33	943,310.00	0.28%	S&P-AA+	519
419792YQ3	1,000,000.00	0.50	1,002,380.07	4.84	521.11	-59,070.07	Moody's-Aa2	1.42
State of Hawaii (222-10) 1.535 8/1/2027		8/9/2022	923,940.00	90.61	906,080.00	0.27%	Moody's-Aa2	1249
419792G34	1,000,000.00	3.20	947,745.36	4.53	1,193.89	-41,665.36	S&P-AA+	3.34



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State of Maryland (220-38) 0.52 3/1/2025		3/10/2021	1,000,000.00	95.58	955,770.00	0.28%	S&P-AAA	366
574193UH9	1,000,000.00	0.52	1,000,000.00	5.09	2,571.11	-44,230.00	Fitch-AAA	1
University of CA (222-12) 3.063 7/1/2025		8/10/2022	989,410.00	97.57	975,720.00	0.28%	NR	488
91412GU94	1,000,000.00	3.45	995,106.14	4.96	4,934.83	-19,386.14	NR	1.32
University of California (221-83) 1.272 5/15/2027		5/16/2022	893,810.00	90.12	901,200.00	0.26%	S&P-AA	1171
91412HJN4	1,000,000.00	3.61	931,863.84	4.62	3,674.67	-30,663.84	Fitch-AA	3.14
Victor Valley Community College Dist (219-06) 2.55		8/1/2019	1,021,150.00	98.95	989,510.00	0.28%	Moody's-Aa2	154
92603PEU2	1,000,000.00	2.11	1,001,782.76	5.09	1,989.56	-12,272.76	S&P-AA-	0.42
Western Placer Unified School Dist (220-03) 2 6/1/		7/24/2020	328,976.00	97.34	311,488.00	0.09%	Moody's-MIG1	458
95921RBF2	320,000.00	1.40	322,318.67	4.20	1,564.44	-10,830.67	NR	1.24
			28,995,344.80		28,466,332.20	8.22%		829
Sub Total Municipal Bonds >> 0% Limit	29,945,000.00	2.79	29,143,413.14	4.81	181,090.75	-677,080.94		2.18
US Agency Bonds >> 0% Limit								
FAMC (223-18) 4.83 10/13/2028		10/13/2023	2,007,040.00	102.26	2,045,200.00	0.57%	None	1688
31424WAP7	2,000,000.00	4.75	2,006,504.39	4.29	36,493.33	38,695.61	None	4.13
FFCB (218-29) 2.66 3/12/2024		3/12/2019	1,007,800.00	99.92	999,160.00	0.28%	S&P-AA+	12
3133EAGP7	1,000,000.00	2.49	1,000,051.23	4.93	12,339.44	-891.23	Moody's-Aaa	0.04
FFCB (218-33) 2.3 4/5/2024		4/5/2019	998,050.00	99.69	996,870.00	0.28%	Moody's-Aaa	36
3133EKGD2	1,000,000.00	2.34	999,961.58	5.40	9,200.00	-3,091.58	S&P-AA+	0.1
FFCB (218-38 & 218-39) 2.16 6/3/2024		6/3/2019	999,100.00	99.16	991,570.00	0.28%	S&P-AA+	95
3133EKNX0	1,000,000.00	2.18	999,953.20	5.41	5,160.00	-8,383.20	Moody's-Aaa	0.26
FFCB (218-38 & 218-39) 2.16 6/3/2024		6/3/2019	999,528.00	99.16	991,570.00	0.28%	S&P-AA+	95
3133EKNX0	1,000,000.00	2.17	999,975.46	5.41	5,160.00	-8,405.46	Moody's-Aaa	0.26
FFCB (219-04) 2.45 7/22/2024		7/22/2019	2,046,200.00	98.93	1,978,600.00	0.57%	S&P-AA+	144
3133EKHV1	2,000,000.00	1.96	2,003,641.38	5.19	5,036.11	-25,041.38	Moody's-Aaa	0.4



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FFCB (219-08) 1.85 7/26/2024		8/5/2019	1,005,218.00	98.61	986,090.00	0.28%	S&P-AA+	148
3133EKWV4	1,000,000.00	1.74	1,000,425.02	5.32	1,695.83	-14,335.02	Moodys-Aaa	0.41
FFCB (219-14) 1.6 8/16/2024		8/29/2019	1,007,640.00	98.33	983,290.00	0.28%	Moodys-Aaa	169
3133EKA63	1,000,000.00	1.44	1,000,711.78	5.29	577.78	-17,421.78	S&P-AA+	0.46
FFCB (219-17) 2.08 9/10/2024		9/16/2019	1,018,110.00	98.37	983,650.00	0.28%	S&P-AA+	194
3133EKQA7	1,000,000.00	1.70	1,001,929.35	5.24	9,764.44	-18,279.35	Moodys-Aaa	0.53
FFCB (219-19) 1.6 9/17/2024		9/17/2019	995,030.00	98.05	980,540.00	0.28%	S&P-AA+	201
3133EKP75	1,000,000.00	1.70	999,453.22	5.23	7,200.00	-18,913.22	Moodys-Aaa	0.55
FFCB (219-25) 1.5 10/16/2024		10/18/2019	993,500.00	97.67	976,670.00	0.28%	S&P-AA+	230
3133EK3B0	1,000,000.00	1.64	999,180.82	5.31	5,541.67	-22,510.82	Moodys-Aaa	0.63
FFCB (219-34) 1.65 11/1/2024		11/8/2019	991,891.00	97.69	976,860.00	0.28%	Moodys-Aaa	246
3133EK4Y9	1,000,000.00	1.82	998,903.95	5.19	5,408.33	-22,043.95	S&P-AA+	0.67
FFCB (219-36) 1.625 11/8/2024		11/14/2019	991,320.00	97.66	976,560.00	0.28%	S&P-AA+	253
3133EK6J0	1,000,000.00	1.81	998,794.05	5.11	5,010.42	-22,234.05	Moodys-Aaa	0.69
FFCB (219-43) 1.65 1/23/2025		1/30/2020	1,007,990.00	97.02	970,210.00	0.28%	S&P-AA+	329
3133ELJM7	1,000,000.00	1.48	1,001,444.35	5.08	1,650.00	-31,234.35	Moodys-Aaa	0.9
FFCB (220-11) 0.45 9/2/2025		9/2/2020	999,750.00	93.75	937,520.00	0.28%	NR	551
3133EL5R1	1,000,000.00	0.46	999,924.56	4.79	2,212.50	-62,404.56	NR	1.5
FFCB (220-19) 0.46 11/3/2025		11/3/2020	1,998,816.00	93.14	1,862,720.00	0.57%	NR	613
3133EMFS6	2,000,000.00	0.47	1,999,602.52	4.77	2,964.44	-136,882.52	NR	1.67
FFCB (220-50 & 220-51) 0.82 5/11/2026		5/11/2021	1,001,960.00	92.15	921,500.00	0.28%	Moodys-Aaa	802
3133EMYV8	1,000,000.00	0.78	1,000,860.85	4.61	2,460.00	-79,360.85	S&P-AA+	2.18
FFCB (220-50 & 220-51) 0.82 5/11/2026		5/11/2021	1,505,955.00	92.15	1,382,250.00	0.43%	Moodys-Aaa	802
3133EMYV8	1,500,000.00	0.74	1,502,615.50	4.61	3,690.00	-120,365.50	S&P-AA+	2.18



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 2/29/2024

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 (221-02, 221-03 & 221-04) 0.68 7/27/2026		7/27/2021	996,816.00	91.24	912,430.00	0.28%	S&P-AA+	879
3133EMV66	1,000,000.00	0.75	998,467.29	4.56	604.44	-86,037.29	Moodys-Aaa	2.39
FFCB (221-02, 221-03 & 221-04) 0.68 7/27/2026		7/27/2021	997,300.00	91.24	912,430.00	0.28%	S&P-AA+	879
3133EMV66	1,000,000.00	0.74	998,700.27	4.56	604.44	-86,270.27	Moodys-Aaa	2.39
FFCB (221-02, 221-03 & 221-04) 0.68 7/27/2026		7/30/2021	997,550.00	91.24	912,430.00	0.28%	S&P-AA+	879
3133EMV66	1,000,000.00	0.73	998,818.68	4.56	604.44	-86,388.68	Moodys-Aaa	2.39
FFCB (221-13) 0.8 9/10/2026		9/10/2021	2,000,000.00	91.20	1,824,060.00	0.57%	S&P-AA+	924
3133EM4X7	2,000,000.00	0.80	2,000,000.00	4.52	7,511.11	-175,940.00	Moodys-Aaa	2.5
FFCB (221-23) 0.5 10/22/2026		10/22/2021	1,948,750.00	90.10	1,801,980.00	0.56%	S&P-AA+	966
3133EMEF5	2,000,000.00	1.03	1,972,887.46	4.51	3,527.78	-170,907.46	S&P-AAA	2.63
FFCB (221-26) 1.16 10/27/2026		10/27/2021	999,030.00	91.86	918,590.00	0.28%	S&P-AA+	971
3133ENCJ7	1,000,000.00	1.18	999,484.19	4.44	3,931.11	-80,894.19	Moodys-Aaa	2.62
FFCB (221-29 & 221-30) 1.34 11/30/2026		11/30/2021	1,000,000.00	92.07	920,730.00	0.28%	S&P-AAA	1005
3133ENFV7	1,000,000.00	1.34	1,000,000.00	4.43	3,312.78	-79,270.00	Moodys-Aaa	2.7
FFCB (221-29 & 221-30) 1.34 11/30/2026		11/30/2021	1,000,000.00	92.07	920,730.00	0.28%	S&P-AAA	1005
3133ENFV7	1,000,000.00	1.34	1,000,000.00	4.43	3,312.78	-79,270.00	Moodys-Aaa	2.7
FFCB (221-32) 1.19 12/9/2026		12/9/2021	1,000,000.00	91.59	915,860.00	0.28%	S&P-AAA	1014
3133ENGT1	1,000,000.00	1.19	1,000,000.00	4.44	2,644.44	-84,140.00	Moodys-Aaa	2.73
FFCB (221-36) 1.5 1/13/2027		1/13/2022	999,520.00	92.10	920,950.00	0.28%	S&P-AAA	1049
3133ENKV1	1,000,000.00	1.51	999,724.25	4.46	1,916.67	-78,774.25	Moodys-Aaa	2.81
FFCB (221-41, 221-42 & 221-43) 1.625 2/3/2027		2/3/2022	1,999,040.00	92.31	1,846,280.00	0.57%	S&P-AA+	1070
3133ENNB2	2,000,000.00	1.64	1,999,437.46	4.45	2,347.22	-153,157.46	NR	2.86
FFCB (221-41, 221-42 & 221-43) 1.625 2/3/2027		2/3/2022	1,000,000.00	92.31	923,140.00	0.28%	S&P-AA+	1070
3133ENNB2	1,000,000.00	1.63	1,000,000.00	4.45	1,173.61	-76,860.00	NR	2.86



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 2/29/2024

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 (221-41, 221-42 & 221-43) 1.625 2/3/2027		2/3/2022	998,804.00	92.31	923,140.00	0.28%	S&P-AA+	1070
3133ENNB2	1,000,000.00	1.65	999,299.17	4.45	1,173.61	-76,159.17	NR	2.86
FFCB (221-53) 1.8 8/22/2025		2/22/2022	1,998,320.00	95.77	1,915,340.00	0.57%	S&P-AAA	540
3133ENPX2	2,000,000.00	1.83	1,999,289.58	4.80	700.00	-83,949.58	Moody's-Aaa	1.47
FFCB (221-58) 1.68 3/10/2027		3/10/2022	998,330.00	92.21	922,080.00	0.28%	S&P-AAA	1105
3133ENRD4	1,000,000.00	1.72	998,989.40	4.46	7,886.67	-76,909.40	Moody's-Aaa	2.94
FFCB (221-62) 1.8 6/17/2024		3/17/2022	2,000,000.00	98.95	1,978,960.00	0.57%	S&P-AAA	109
3133ENSB7	2,000,000.00	1.80	2,000,000.00	5.34	7,200.00	-21,040.00	Moody's-Aaa	0.3
FFCB (221-70) 2.6 4/5/2027		4/5/2022	1,000,000.00	94.73	947,330.00	0.28%	S&P-AAA	1131
3133ENTS9	1,000,000.00	2.60	1,000,000.00	4.44	10,400.00	-52,670.00	Moody's-Aaa	2.96
FFCB (221-90) 2.625 6/10/2024		6/10/2022	1,000,000.00	99.23	992,320.00	0.28%	None	102
3133ENYH7	1,000,000.00	2.63	1,000,000.00	5.37	5,760.42	-7,680.00	None	0.28
FFCB (221-93) 3.25 6/17/2024		6/17/2022	1,999,600.00	99.33	1,986,540.00	0.57%	NR	109
3133ENYX2	2,000,000.00	3.26	1,999,940.36	5.50	13,000.00	-13,400.36	NR	0.3
FFCB (222-02 & 222-03) 3.05 7/19/2027		7/19/2022	1,000,000.00	95.74	957,360.00	0.28%	NR	1236
3133ENB33	1,000,000.00	3.05	1,000,000.00	4.42	3,388.89	-42,640.00	NR	3.23
FFCB (222-02 & 222-03) 3.05 7/19/2027		7/19/2022	1,000,000.00	95.74	957,360.00	0.28%	NR	1236
3133ENB33	1,000,000.00	3.05	1,000,000.00	4.42	3,388.89	-42,640.00	NR	3.23
FFCB (222-05) 3.15 7/15/2024		7/15/2022	1,000,960.00	99.20	991,990.00	0.28%	Moody's-Aaa	137
3133ENA91	1,000,000.00	3.10	1,000,179.92	5.29	3,850.00	-8,189.92	S&P-AA+	0.38
FFCB (222-21) 3.375 9/15/2027		9/15/2022	988,660.00	96.52	965,200.00	0.28%	None	1294
3133ENL99	1,000,000.00	3.63	991,963.88	4.45	15,375.00	-26,763.88	None	3.31
FFCB (222-24) 3.75 9/22/2025		9/22/2022	998,594.90	98.43	984,270.00	0.28%	None	571
3133ENN22	1,000,000.00	3.80	999,267.96	4.80	16,354.17	-14,997.96	None	1.51



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 2/29/2024

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 (222-28 & 222-29) 4.125 10/14/2027		10/14/2022	999,970.00	99.08	990,790.00	0.28%	None	1323
3133ENS50	1,000,000.00	4.13	999,978.26	4.40	15,468.75	-9,188.26	None	3.35
FFCB (222-28 & 222-29) 4.125 10/14/2027		10/14/2022	1,000,000.00	99.08	990,790.00	0.28%	None	1323
3133ENS50	1,000,000.00	4.13	1,000,000.00	4.40	15,468.75	-9,210.00	None	3.35
FFCB (222-43, 222-44 & 222-45) 4 11/29/2027		11/29/2022	997,750.00	98.65	986,480.00	0.28%	None	1369
3133EN3H1	1,000,000.00	4.05	998,313.12	4.39	10,000.00	-11,833.12	None	3.48
FFCB (222-43, 222-44 & 222-45) 4 11/29/2027		11/29/2022	997,760.00	98.65	986,480.00	0.28%	None	1369
3133EN3H1	1,000,000.00	4.05	998,320.61	4.39	10,000.00	-11,840.61	None	3.48
FFCB (222-43, 222-44 & 222-45) 4 11/29/2027		11/29/2022	997,526.00	98.65	986,480.00	0.28%	None	1369
3133EN3H1	1,000,000.00	4.06	998,145.18	4.39	10,000.00	-11,665.18	None	3.48
FFCB (222-47 & 222-48) 3.75 12/7/2027		12/7/2022	999,000.00	97.79	977,880.00	0.28%	None	1377
3133EN3S7	1,000,000.00	3.77	999,245.89	4.39	8,541.67	-21,365.89	None	3.52
FFCB (222-47 & 222-48) 3.75 12/7/2027		12/7/2022	996,980.00	97.79	977,880.00	0.28%	None	1377
3133EN3S7	1,000,000.00	3.82	997,722.60	4.39	8,541.67	-19,842.60	None	3.52
FFCB (222-56) 4 1/6/2028		1/6/2023	999,550.00	98.64	986,390.00	0.28%	None	1407
3133EN5N6	1,000,000.00	4.01	999,653.26	4.39	5,888.89	-13,263.26	None	3.59
FFCB (222-64) 3.875 7/8/2025		2/8/2023	1,999,000.00	98.77	1,975,400.00	0.57%	None	495
3133EPAD7	2,000,000.00	3.90	1,999,438.14	4.82	10,979.17	-24,038.14	None	1.33
FFCB (222-65) 3.875 2/14/2028		2/14/2023	2,000,000.00	98.18	1,963,680.00	0.57%	None	1446
3133EPAV7	2,000,000.00	3.88	2,000,000.00	4.38	3,229.17	-36,320.00	None	3.7
FFCB (222-70) 3.625 3/21/2028		3/21/2023	998,090.00	97.23	972,340.00	0.28%	None	1482
3133EPDP7	1,000,000.00	3.67	998,450.67	4.38	15,909.72	-26,110.67	None	3.75
FFCB (222-74) 1.26 4/5/2028		4/5/2023	1,720,235.80	88.45	1,720,352.50	0.5%	None	1497
3133EMVC3	1,945,000.00	3.82	1,760,833.60	4.37	9,802.80	-40,481.10	None	3.98



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 2/29/2024

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
FFCB (222-76) 3.875 4/25/2028 3133EPGW9	1,000,000.00	4/28/2023 3.72	1,006,999.00 1,005,820.99	98.12 4.37	981,170.00 13,347.22	0.28% -24,650.99	None None	1517 3.82
FFCB (222-77) 3.625 5/3/2028 3133EPHT5	1,000,000.00	5/3/2023 3.66	998,410.00 998,672.82	97.20 4.37	971,970.00 11,680.56	0.28% -26,702.82	None None	1525 3.86
FFCB (222-81) 3.875 5/30/2028 3133EPLD5	1,000,000.00	5/30/2023 3.89	999,320.00 999,422.35	98.11 4.37	981,130.00 9,579.86	0.28% -18,292.35	S&P-AAA Moody's-Aaa	1552 3.92
FFCB (223-01 & 222-87) 3.875 6/21/2028 3133EPNH4	2,000,000.00	6/23/2023 4.03	1,986,100.00 1,988,011.73	98.04 4.38	1,960,880.00 14,638.89	0.56% -27,131.73	S&P-AA+ Moody's-Aaa	1574 3.98
FFCB (223-01 & 222-87) 3.875 6/21/2028 3133EPNH4	2,000,000.00	7/3/2023 4.15	1,975,480.00 1,978,735.82	98.04 4.38	1,960,880.00 14,638.89	0.56% -17,855.82	S&P-AA+ Moody's-Aaa	1574 3.98
FFCB (223-03 & 223-04) 4.25 7/17/2028 3133EPQD0	1,000,000.00	7/17/2023 4.28	998,660.00 998,826.49	99.53 4.37	995,260.00 4,958.33	0.28% -3,566.49	S&P-AAA Moody's-Aaa	1600 4.03
FFCB (223-03 & 223-04) 4.25 7/17/2028 3133EPQD0	1,000,000.00	7/17/2023 4.28	998,660.00 998,826.49	99.53 4.37	995,260.00 4,958.33	0.28% -3,566.49	S&P-AAA Moody's-Aaa	1600 4.03
FFCB (223-08) 4.25 8/7/2028 3133EPSK2	1,000,000.00	8/7/2023 4.33	996,440.00 996,841.40	99.52 4.37	995,170.00 2,597.22	0.28% -1,671.40	S&P-AA+ Moody's-Aaa	1621 4.08
FFCB (223-10 & 223-11) 4.5 9/22/2028 3133EPWK7	2,000,000.00	9/22/2023 4.50	2,000,000.00 2,000,000.00	100.55 4.37	2,010,920.00 39,250.00	0.57% 10,920.00	Moody's-Aaa S&P-AA+	1667 4.1
FFCB (223-10 & 223-11) 4.5 9/22/2028 3133EPWK7	2,000,000.00	9/22/2023 4.53	1,997,340.00 1,997,572.95	100.55 4.37	2,010,920.00 39,250.00	0.57% 13,347.05	Moody's-Aaa S&P-AA+	1667 4.1
FFCB (223-22) 4.875 11/1/2028 3133EPA47	1,000,000.00	11/1/2023 4.92	998,250.00 998,364.94	102.16 4.36	1,021,640.00 15,979.17	0.28% 23,275.06	None None	1707 4.18
FFCB (223-27) 4.625 12/8/2025 3133EPL37	1,000,000.00	12/8/2023 4.68	998,960.00 999,078.08	99.82 4.73	998,240.00 10,406.25	0.28% -838.08	None None	648 1.71



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 2/29/2024

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 (223-29 & 223-30) 3.875 1/9/2029		1/9/2024	996,230.00	98.32	983,150.00	0.28%	None	1776
3133EPU37	1,000,000.00	3.96	996,335.24	4.26	5,381.94	-13,185.24	None	4.45
FFCB (223-29 & 223-30) 3.875 1/9/2029		1/9/2024	995,000.00	98.32	983,150.00	0.28%	None	1776
3133EPU37	1,000,000.00	3.99	995,139.57	4.26	5,381.94	-11,989.57	None	4.45
FFCB 4.125 2/13/2029		2/13/2024	992,647.00	99.35	993,520.00	0.28%	S&P-AA+	1811
3133EP3B9	1,000,000.00	4.29	992,711.39	4.27	1,833.33	808.61	Moodys-Aaa	4.52
FHLB (219-18 & 218-41) 2.875 6/14/2024		6/14/2019	1,032,274.00	99.28	992,820.00	0.28%	S&P-AA+	106
3130A1XJ2	1,000,000.00	2.19	1,001,872.49	5.34	5,989.58	-9,052.49	Moodys-Aaa	0.29
FHLB (219-18 & 218-41) 2.875 6/14/2024		9/16/2019	1,053,793.00	99.28	992,820.00	0.28%	S&P-AA+	106
3130A1XJ2	1,000,000.00	1.69	1,003,290.28	5.34	5,989.58	-10,470.28	Moodys-Aaa	0.29
FHLB (219-35) 2.875 9/13/2024		11/13/2019	1,049,530.00	98.75	987,500.00	0.28%	Moodys-Aaa	197
3130A2UW4	1,000,000.00	1.80	1,005,525.15	5.26	13,256.94	-18,025.15	S&P-AA+	0.53
FHLB (219-38) 2.75 12/13/2024		12/13/2019	1,049,145.00	98.18	981,800.00	0.29%	Moodys-Aaa	288
3130A3GE8	1,000,000.00	1.72	1,007,747.00	5.13	5,805.56	-25,947.00	S&P-AA+	0.78
FHLB (220-31) 0.5 12/12/2025		1/29/2021	1,003,130.00	92.88	928,770.00	0.28%	None	652
3130AKRG3	1,000,000.00	0.44	1,001,147.78	4.70	1,069.44	-72,377.78	None	1.78
FHLB (220-40) 0.5 3/13/2026		3/15/2021	983,597.00	92.02	920,160.00	0.28%	S&P-AA+	743
3130ALG40	1,000,000.00	0.84	993,318.30	4.65	2,305.56	-73,158.30	Moodys-Aaa	2.03
FHLB (220-41) 0.75 3/13/2026		3/15/2021	998,380.00	92.50	924,960.00	0.28%	Moodys-Aaa	743
3130ALN83	1,000,000.00	0.78	999,340.10	4.65	3,458.33	-74,380.10	S&P-AA+	2.02
FHLB (220-56) 0.75 6/12/2026		6/14/2021	997,797.00	91.81	918,120.00	0.28%	S&P-AA+	834
3130AMFS6	1,000,000.00	0.80	998,992.71	4.56	1,604.17	-80,872.71	Moodys-Aaa	2.27
FHLB (221-01) 0.875 6/12/2026		7/1/2021	998,890.00	92.10	920,980.00	0.28%	S&P-AAA	834
3130AN4T4	1,000,000.00	0.90	999,487.69	4.55	1,871.53	-78,507.69	Moodys-Aaa	2.26



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 2/29/2024

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 (221-15) 1.875 9/11/2026		9/13/2021	2,102,980.00	93.76	1,875,120.00	0.58%	S&P-AA+	925
3130A8XY4	2,000,000.00	0.82	2,052,223.96	4.51	17,500.00	-177,103.96	Moodys-Aaa	2.46
FHLB (221-33) 2.125 12/11/2026		12/13/2021	1,045,702.00	93.74	937,420.00	0.29%	Moodys-Aaa	1016
3130A9YY1	1,000,000.00	1.18	1,025,456.82	4.54	4,604.17	-88,036.82	S&P-AA+	2.7
FHLB (221-35) 1.25 12/21/2026		12/27/2021	2,000,578.00	91.60	1,831,920.00	0.57%	S&P-AA+	1026
3130AQF65	2,000,000.00	1.24	2,000,325.84	4.46	4,722.22	-168,405.84	Moodys-Aaa	2.76
FHLB (221-71) 0.375 9/4/2025		4/8/2022	1,373,060.70	93.60	1,389,885.75	0.41%	Moodys-Aaa	553
3130AK5E2	1,485,000.00	2.71	1,435,279.17	4.81	2,707.03	-45,393.42	S&P-AA+	1.51
FHLB (221-91) 3.125 6/11/2027		6/13/2022	2,006,600.00	95.95	1,918,900.00	0.57%	Moodys-Aaa	1198
3130AEFG0	2,000,000.00	3.05	2,004,334.87	4.47	13,541.67	-85,434.87	S&P-AA+	3.12
FHLB (222-17) 3.25 9/13/2024		8/30/2022	1,993,348.00	99.05	1,980,900.00	0.57%	None	197
3130AFBC0	2,000,000.00	3.42	1,998,241.01	5.07	29,972.22	-17,341.01	None	0.53
FHLB (222-22) 3.625 9/10/2027		9/15/2022	998,874.06	97.34	973,410.00	0.28%	None	1289
3130ATDM6	1,000,000.00	3.65	999,203.00	4.45	17,017.36	-25,793.00	None	3.29
FHLB (222-50) 4.25 12/10/2027		12/12/2022	1,010,680.00	99.32	993,180.00	0.29%	None	1380
3130ATUS4	1,000,000.00	4.01	1,008,080.26	4.45	9,326.39	-14,900.26	None	3.5
FHLB (222-63) 3.55 10/1/2027		2/3/2023	2,002,620.00	97.05	1,941,080.00	0.57%	None	1310
3130AUQ31	2,000,000.00	3.52	2,002,017.75	4.45	29,188.89	-60,937.75	None	3.35
FHLB (222-72) 4.5 3/10/2028		3/28/2023	1,032,209.00	100.62	1,006,190.00	0.29%	None	1471
3130ATS57	1,000,000.00	3.78	1,026,190.96	4.33	21,125.00	-20,000.96	None	3.66
FHLB (222-84) 3.75 6/9/2028		6/9/2023	992,276.00	97.79	977,910.00	0.28%	S&P-AA+	1562
3130AVVX7	1,000,000.00	3.92	993,396.34	4.32	8,333.33	-15,486.34	Moodys-Aaa	3.96
FHLB (222-86) 4 6/9/2028		6/9/2023	1,003,000.00	98.88	988,820.00	0.28%	S&P-AA+	1562
3130AWC24	1,000,000.00	3.93	1,002,564.86	4.29	8,888.89	-13,744.86	Moodys-Aaa	3.94



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 2/29/2024

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
FHLB (223-05) 4.04 7/18/2028 3130AWN6	2,000,000.00	7/18/2023 4.04	2,000,000.00 2,000,000.00	99.35 4.20	1,987,040.00 9,202.22	0.57% -12,960.00	None None	1601 4.04
FHLB (223-09) 4.375 9/8/2028 3130AWTR1	2,000,000.00	9/8/2023 4.51	1,987,851.40 1,989,008.41	100.56 4.24	2,011,160.00 49,826.39	0.56% 22,151.59	None None	1653 4.06
FHLB (223-21) 5.03 10/23/2028 3130AXLQ9	2,000,000.00	11/1/2023 4.86	2,015,080.00 2,014,084.62	103.17 4.27	2,063,480.00 35,210.00	0.57% 49,395.38	None None	1698 4.14
FHLB (223-24) 3.25 11/16/2028 3130AFFX0	2,000,000.00	11/16/2023 4.66	1,875,504.00 1,882,658.94	95.81 4.24	1,916,140.00 18,597.22	0.53% 33,481.06	None None	1722 4.36
FHLB (223-25) 4.75 12/8/2028 3130AXQK7	1,000,000.00	12/8/2023 4.31	1,019,500.00 1,018,614.12	102.02 4.28	1,020,220.00 15,305.56	0.29% 1,605.88	Moody's-Aaa S&P-AA+	1744 4.27
FHLB (223-25) 4.75 12/8/2028 3130AXQK7	1,000,000.00	12/8/2023 4.28	1,020,720.00 1,019,778.70	102.02 4.28	1,020,220.00 15,305.56	0.29% 441.30	Moody's-Aaa S&P-AA+	1744 4.27
FHLB (223-33) 4.168 2/15/2029 3130AYWP7	1,000,000.00	2/15/2024 4.15	1,000,805.00 1,000,798.83	99.28 4.33	992,790.00 1,620.89	0.28% -8,008.83	None None	1813 4.52
FHLMC (220-02) 0.375 7/21/2025 3137EAEU9	2,000,000.00	7/23/2020 0.45	1,992,500.00 1,997,911.18	94.18 4.74	1,883,560.00 791.67	0.57% -114,351.18	NR NR	508 1.39
FHLMC (220-13, 220-29 & 221-73) 0.375 9/23/202 3137EAEX3	1,000,000.00	10/1/2020 0.40	998,769.00 999,612.69	93.43 4.78	934,330.00 1,625.00	0.28% -65,282.69	S&P-AA+ Fitch-AAA	572 1.56
FHLMC (220-13, 220-29 & 221-73) 0.375 9/23/202 3137EAEX3	2,000,000.00	1/26/2021 0.40	1,997,692.00 1,999,223.88	93.43 4.78	1,868,660.00 3,250.00	0.57% -130,563.88	S&P-AA+ Fitch-AAA	572 1.56
FHLMC (220-13, 220-29 & 221-73) 0.375 9/23/202 3137EAEX3	2,000,000.00	4/8/2022 2.74	1,844,940.00 1,929,830.44	93.43 4.78	1,868,660.00 3,250.00	0.55% -61,170.44	S&P-AA+ Fitch-AAA	572 1.56
FHLMC (220-17) 0.5 10/15/2025-21 3134GWYX8	1,000,000.00	10/15/2020 0.50	1,000,000.00 1,000,000.00	93.36 4.79	933,600.00 1,861.11	0.28% -66,400.00	NR NR	594 1.62



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 2/29/2024

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 (219-01, 219-03 & 221-72) 1.75 7/2/2024		7/12/2019	993,240.00	98.79	987,940.00	0.28%	S&P-AA+	124
3135G0V75	1,000,000.00	1.89	999,538.67	5.33	2,770.83	-11,598.67	Moodys-Aaa	0.34
FNMA (219-01, 219-03 & 221-72) 1.75 7/2/2024		7/19/2019	994,820.00	98.79	987,940.00	0.28%	S&P-AA+	124
3135G0V75	1,000,000.00	1.86	999,645.13	5.33	2,770.83	-11,705.13	Moodys-Aaa	0.34
FNMA (219-01, 219-03 & 221-72) 1.75 7/2/2024		4/8/2022	983,210.00	98.79	987,940.00	0.28%	S&P-AA+	124
3135G0V75	1,000,000.00	2.53	997,448.58	5.33	2,770.83	-9,508.58	Moodys-Aaa	0.34
FNMA (219-27) 1.625 10/15/2024		10/22/2019	998,095.00	97.81	978,070.00	0.28%	S&P-AA+	229
3135G0W66	1,000,000.00	1.67	999,760.30	5.22	6,048.61	-21,690.30	Fitch-AAA	0.62
FNMA (219-40) 1.625 1/7/2025		1/17/2020	999,523.62	97.12	971,200.00	0.28%	S&P-AAA	313
3135G0X24	1,000,000.00	1.64	999,917.94	5.11	2,347.22	-28,717.94	Moodys-Aaa	0.85
FNMA (220-04) 0.5 8/18/2025-22		8/18/2020	1,000,000.00	93.89	938,920.00	0.28%	S&P-AA+	536
3136G4H71	1,000,000.00	0.50	1,000,000.00	4.86	152.78	-61,080.00	NR	1.47
FNMA (220-05) 0.625 8/19/2025-22		8/19/2020	1,000,000.00	94.11	941,080.00	0.28%	NR	172
3136G4R47	1,000,000.00	0.63	1,000,000.00	4.82	173.61	-58,920.00	NR	1.47
FNMA (220-14 & 222-36) 0.5 6/17/2025		10/2/2020	2,009,318.00	94.66	1,893,140.00	0.57%	Moodys-Aaa	474
3135G04Z3	2,000,000.00	0.40	2,002,569.36	4.79	2,000.00	-109,429.36	S&P-AA+	1.3
FNMA (220-14 & 222-36) 0.5 6/17/2025		11/4/2022	1,796,480.00	94.66	1,893,140.00	0.54%	Moodys-Aaa	474
3135G04Z3	2,000,000.00	4.67	1,899,091.55	4.79	2,000.00	-5,951.55	S&P-AA+	1.3
FNMA (220-15) 0.375 8/25/2025		10/2/2020	1,997,040.00	93.72	1,874,440.00	0.57%	S&P-AA+	543
3135G05X7	2,000,000.00	0.41	1,999,101.07	4.79	83.33	-124,661.07	Moodys-Aaa	1.49
FNMA (220-20 & 220-30)) 0.5 11/7/2025		11/12/2020	998,030.00	93.26	932,600.00	0.28%	S&P-AA+	617
3135G06G3	1,000,000.00	0.54	999,332.52	4.70	1,555.56	-66,732.52	NR	1.68
FNMA (220-20 & 220-30)) 0.5 11/7/2025		1/26/2021	1,004,255.00	93.26	932,600.00	0.28%	S&P-AA+	617
3135G06G3	1,000,000.00	0.41	1,001,503.63	4.70	1,555.56	-68,903.63	NR	1.68



Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 2/29/2024

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 (220-21) 0.57 11/17/2025-22		11/17/2020	1,000,000.00	93.28	932,800.00	0.28%	NR	627
3135GA3X7	1,000,000.00	0.57	1,000,000.00	4.69	1,615.00	-67,200.00	NR	1.71
FNMA (220-22) 0.6 11/25/2025-22		11/25/2020	1,000,000.00	92.82	928,210.00	0.28%	NR	270
3135GA3Z2	1,000,000.00	0.60	1,000,000.00	4.96	1,566.67	-71,790.00	NR	1.73
FNMA (220-47) 2.125 4/24/2026		4/26/2021	2,126,960.00	95.08	1,901,680.00	0.58%	S&P-AA+	785
3135G0K36	2,000,000.00	0.83	2,054,640.13	4.55	14,756.94	-152,960.13	Moodys-Aaa	2.1
FNMA (221-16) 1.875 9/24/2026		9/27/2021	1,044,990.00	93.78	937,780.00	0.29%	Moodys-Aaa	938
3135G0Q22	1,000,000.00	0.95	1,023,149.00	4.46	8,072.92	-85,369.00	S&P-AA+	2.5
FNMA (222-31) 0.75 10/8/2027		10/26/2022	1,691,262.00	88.05	1,760,900.00	0.5%	None	1317
3135G05Y5	2,000,000.00	4.24	1,775,106.22	4.37	5,875.00	-14,206.22	None	3.55
FNMA (223-07) 6.16 8/7/2028		8/7/2023	742,389.20	107.43	736,969.80	0.21%	Moodys-Aaa	1621
31359MEA7	686,000.00	4.32	736,031.14	4.30	2,582.41	938.66	S&P-AA+	3.96
			153,001,968.68		147,950,408.05	43.2%		922
Sub Total US Agency Bonds >> 0% Limit	153,616,000.00	2.53	153,061,238.06	4.66	982,066.86	-5,110,830.01		2.4
US Treasury Bonds >> 0% Limit								
T-Bond 0.25 8/31/2025		6/15/2022	900,898.44	93.50	935,030.00	0.27%	Moodys-Aaa	549
91282CAJ0	1,000,000.00	3.54	953,617.43	4.79	0.00	-18,587.43	Fitch-AAA	1.5
T-Bond 0.375 4/15/2024		3/22/2022	964,921.88	99.39	993,860.00	0.28%	S&P-AAA	46
91282CBV2	1,000,000.00	2.12	997,862.79	5.29	1,403.69	-4,002.79	Moodys-Aaa	0.13
T-Bond 0.375 7/15/2024		3/22/2022	959,453.13	98.19	981,870.00	0.28%	S&P-AAA	137
91282CCL3	1,000,000.00	2.18	993,433.90	5.29	463.60	-11,563.90	Moodys-Aaa	0.38
T-Bond 0.375 7/15/2024		3/23/2022	958,437.50	98.19	981,870.00	0.28%	S&P-AAA	137
91282CCL3	1,000,000.00	2.23	993,261.46	5.29	463.60	-11,391.46	Moodys-Aaa	0.38
T-Bond 0.375 8/15/2024		3/22/2022	957,695.31	97.80	978,010.00	0.28%	Moodys-Aaa	168
91282CCT6	1,000,000.00	2.19	991,896.02	5.25	144.23	-13,886.02	S&P-AAA	0.46



Nevada County
Portfolio Holdings by Asset Class
All Portfolios

Date: 2/29/2024

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
T-Bond 0.375 8/15/2024		3/23/2022	957,226.56	97.80	978,010.00	0.28%	Moody's-Aaa	168
91282CCT6	1,000,000.00	2.21	991,796.87	5.25	144.23	-13,786.87	S&P-AAA	0.46
T-Bond 0.375 9/15/2024		3/22/2022	955,625.00	97.42	974,190.00	0.28%	S&P-AAA	199
91282CCX7	1,000,000.00	2.22	990,274.64	5.28	1,720.47	-16,084.64	Moody's-Aaa	0.54
T-Bond 0.375 9/15/2024		3/23/2022	955,937.50	97.42	974,190.00	0.28%	S&P-AAA	199
91282CCX7	1,000,000.00	2.21	990,332.48	5.28	1,720.47	-16,142.48	Moody's-Aaa	0.54
T-Bond 0.5 2/28/2026		3/1/2021	994,531.25	92.22	922,220.00	0.28%	NR	730
91282CBQ3	1,000,000.00	0.61	997,812.50	4.62	13.51	-75,592.50	NR	1.99
T-Bond 0.5 2/28/2026		3/23/2021	1,967,120.00	92.22	1,844,440.00	0.56%	NR	730
91282CBQ3	2,000,000.00	0.84	1,986,687.52	4.62	27.03	-142,247.52	NR	1.99
T-Bond 0.625 7/31/2026		8/2/2021	1,991,562.50	91.20	1,824,060.00	0.57%	S&P-AAA	883
91282CCP4	2,000,000.00	0.71	1,995,915.40	4.50	1,006.94	-171,855.40	Moody's-Aaa	2.4
T-Bond 0.75 4/30/2026		4/30/2021	1,992,031.25	92.22	1,844,440.00	0.57%	S&P-AAA	791
91282CBW0	2,000,000.00	0.83	1,996,548.04	4.56	4,986.26	-152,108.04	Moody's-Aaa	2.15
T-Bond 0.75 5/31/2026		6/1/2021	1,996,875.00	91.96	1,839,200.00	0.57%	S&P-AAA	822
91282CCF6	2,000,000.00	0.78	1,998,592.47	4.55	3,729.51	-159,392.47	Moody's-Aaa	2.23
T-Bond 0.75 8/31/2026		8/31/2021	1,996,875.00	91.25	1,825,000.00	0.57%	S&P-AAA	914
91282CCW9	2,000,000.00	0.78	1,998,435.79	4.49	0.00	-173,435.79	Moody's-Aaa	2.48
T-Bond 0.875 9/30/2026		9/30/2021	996,093.75	91.36	913,590.00	0.28%	S&P-AAA	944
91282CCZ2	1,000,000.00	0.96	997,980.56	4.45	3,633.88	-84,390.56	Moody's-Aaa	2.55
T-Bond 1.125 10/31/2026		11/1/2021	1,992,734.38	91.68	1,833,660.00	0.57%	S&P-AAA	975
91282CDG3	2,000,000.00	1.20	1,996,118.37	4.47	7,479.40	-162,458.37	Moody's-Aaa	2.62
T-Bond 1.25 11/30/2026		11/30/2021	1,001,396.71	91.80	918,040.00	0.28%	S&P-AAA	1005
91282CDK4	1,000,000.00	1.22	1,000,768.73	4.45	3,107.92	-82,728.73	Moody's-Aaa	2.7



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

Date: 2/29/2024

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 8/15/2025		8/5/2022	972,031.25	96.10	961,010.00	0.28%	Moody's-Aaa	533
912828K74	1,000,000.00	2.97	986,521.39	4.79	769.23	-25,511.39	Fitch-AAA	1.45
T-Bond 2.375 5/15/2027		5/19/2022	975,625.00	94.04	940,420.00	0.28%	S&P-AAA	1171
912828X88	1,000,000.00	2.90	984,334.18	4.39	6,916.21	-43,914.18	Moody's-Aaa	3.08
			24,487,071.41		23,463,110.00	7.04%		649
Sub Total US Treasury Bonds >> 0% Limit	25,000,000.00	1.51	24,842,190.54	4.75	37,730.18	-1,379,080.54		1.76
			352,239,488.63		344,314,691.10	100.00%		643
TOTAL PORTFOLIO	354,932,662.56	3.13	352,977,471.08	4.69	1,376,414.98	-8,662,779.98		1.68