



*County of Nevada ~  
Office of the Treasurer & Tax Collector*

**Michelle Bodley**  
Treasurer & Tax Collector

950 Maidu Avenue  
PO Box 128  
Nevada City, CA 95959-0128  
(530) 265-1285  
[ttc@co.nevada.ca.us](mailto:ttc@co.nevada.ca.us)

April 5, 2024

Board of Supervisors  
County of Nevada  
Nevada City, CA 95959

Honorable Board of Supervisors:

In accordance with Government Code Section 53646 (b) (1), I hereby submit the attached Treasury report for the third quarter ending March 31, 2023. This report includes a listing of the investments in the treasury's portfolio as required in Government Code Section 53646 (b)(4).

As required by Government Code Section 53646 (b) (2), I hereby state that the investments in the treasury's portfolio are in compliance with the treasurer's investment policy.

Furthermore, as required by Government Code section 53646 (b) (3), I hereby state that the treasury has sufficient funds available to meet the projected expenditures for the next six months.

Respectfully Submitted,

Michelle Bodley  
Treasurer & Tax Collector

cc: Alison Lehman, County Executive Officer  
Gina Will, Auditor-Controller



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April 5, 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 March 31, 2024.

**Portfolio Review for Month Ending March 31, 2024**

**Portfolio Composition** (includes liquid assets)

Market Value of Assets Held	\$354,459,138.42
Book Value of Assets Held	\$362,833,199.10
Unamortized Premiums or discounts plus adjustments**	\$-134,833.39
General Ledger Book Value	\$362,698,365.71
Cash at Month End	\$-3,205,906.46
Assets Maturing Within 90 days (includes cash)	34.21%
Weighted Average Maturity	618 days

**Return of Assets**

Total Earnings Month Ended	\$985,513.07
Total Earnings Fiscal YTD	\$7,232,571.76
Yield to Maturity @ Cost (includes liquid assets)	3.37 %
Yield to Maturity @ Cost (without liquid assets)	2.53 %

The Treasury has received **\$49,720,082.02** in receipts and has paid approved expenditures of **\$39,844,304.87** for a net increase of **\$9,875,777.15** for the month of March 2024. Of these funds, the average percent invested for the month of March is 97.83%. 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* .....

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**Apportioned Interest Information**

	<b><u>Reciprocal</u></b>	<b><u>Interest Rate</u></b>
<b>First quarter interest apportionment</b>	<b>0.709133947</b>	<b>2.837%</b>
First Quarter Interest Earned	\$2,213,055.66	
Cost of doing business-Treasurer	(\$89,453.60)	
Cost of doing business- Auditor	(\$39,491.40)	
<b>Net Interest Apportioned</b>	<b>\$2,084,110.66</b>	
<b>Second quarter interest apportionment</b>	<b>0.535502970</b>	<b>2.142%</b>
Second Quarter Interest Earned	\$1,862,704.87	
Cost of doing business-Treasurer	(\$97,290.69)	
Cost of doing business- Auditor	(\$14,092.23)	
<b>Net Interest Apportioned</b>	<b>\$1,751,321.95</b>	
<b>Third quarter interest apportionment</b>	<b>0.88256052</b>	<b>3.530%</b>
Third Quarter Interest Earned	<b>\$3,156,811.23</b>	
Cost of doing business-Treasurer	(\$73,493.03)	
Cost of doing business- Auditor	(\$9,831.47)	
<b>Net Interest Apportioned</b>	<b>\$3,073,486.73</b>	
<b>Fourth quarter interest apportionment</b>		
Fourth Quarter Interest Earned		
Cost of doing business-Treasurer		
Cost of doing business- Auditor		
<b>Net Interest Apportioned</b>		

## **NEVADA COUNTY TREASURER PORTFOLIO REPORTS**

The following reports reflect the Nevada County Treasurer's Investment Pool Portfolio for the period ending **March 31, 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**

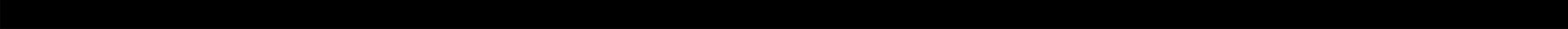
- All transactions occurring for the month of report.

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

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



**Nevada County**  
**Portfolio Holdings - Quarterly Summary**  
**March 31, 2023**

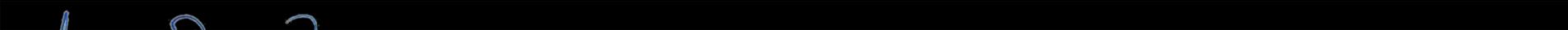


The market value listing is a "snapshot" of the investments from the viewpoint of what might be financially gained or lost if the County were to sell any of the investments on the date shown at the top of this report. It is a tool used to maximize on investment income and should not be considered as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

*Just for a point of clarity:*

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

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	Treasury 2 Year	Interest Earned	Days To Maturity
1/31/2024	340,945,836.13	347,929,398.41	-6,983,562.28	3.17	4.32	1,224,725.07	667
2/29/2024	344,314,691.10	352,977,471.08	-8,662,779.98	3.13	4.54	1,000,552.95	649
3/31/2024	354,459,138.42	362,833,199.10	-8,374,060.68	3.37	4.59	933,220.49	621
<b>Total / Average</b>	<b>346,573,221.88</b>	<b>354,580,022.86</b>	<b>-8,006,800.98</b>	<b>3.22</b>	<b>4.48</b>	<b>3,158,498.51</b>	<b>645</b>



*Michelle Bodley*

Michelle Bodley, Treasurer

04/05/2024

Date



**Nevada County**  
**Portfolio Holdings by Asset Class - Summary**  
**March 31, 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.

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Asset Class	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
CD - Negotiable >> 30%	27,404,000.00	26,521,473.28	27,400,623.63	7.55	2.72	1,000
Corporate Notes >> 30% Limit	20,500,000.00	19,353,025.00	20,076,343.77	5.53	2.81	855
Liquid Assets >> 0%	107,269,292.15	107,269,292.15	107,269,292.15	29.56	5.42	1
Municipal Bonds >> 0% Limit	29,945,000.00	28,577,471.90	29,159,887.49	8.04	2.79	798
US Agency Bonds >> 0% Limit	154,616,000.00	149,210,466.09	154,069,353.88	42.46	2.55	914
US Treasury Bonds >> 0% Limit	25,000,000.00	23,527,410.00	24,857,698.18	6.85	1.51	618
<b>Total / Average</b>	<b>364,734,292.15</b>	<b>354,459,138.42</b>	<b>362,833,199.10</b>	<b>100.00</b>	<b>3.37</b>	<b>618</b>



*Michelle Bodley*

04/05/2024

Michelle Bodley, Treasurer

Date

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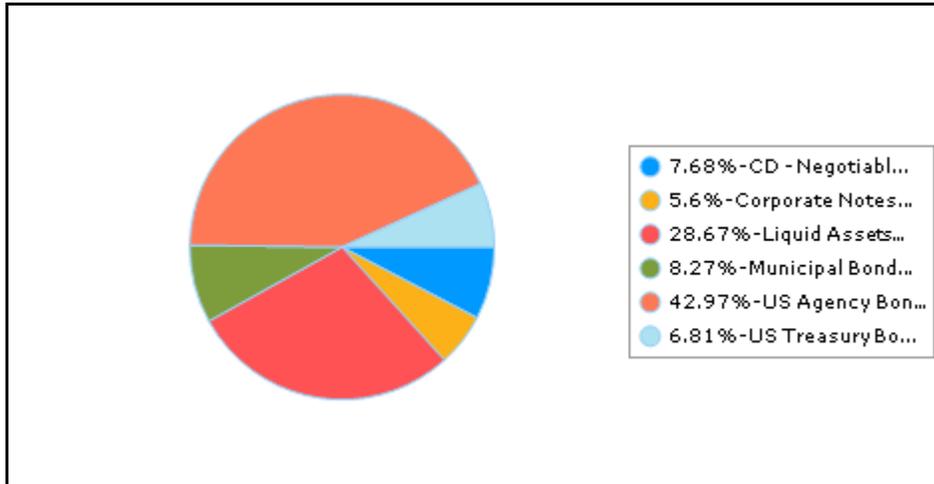
## Nevada County Distribution by Asset Class - Market Value All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

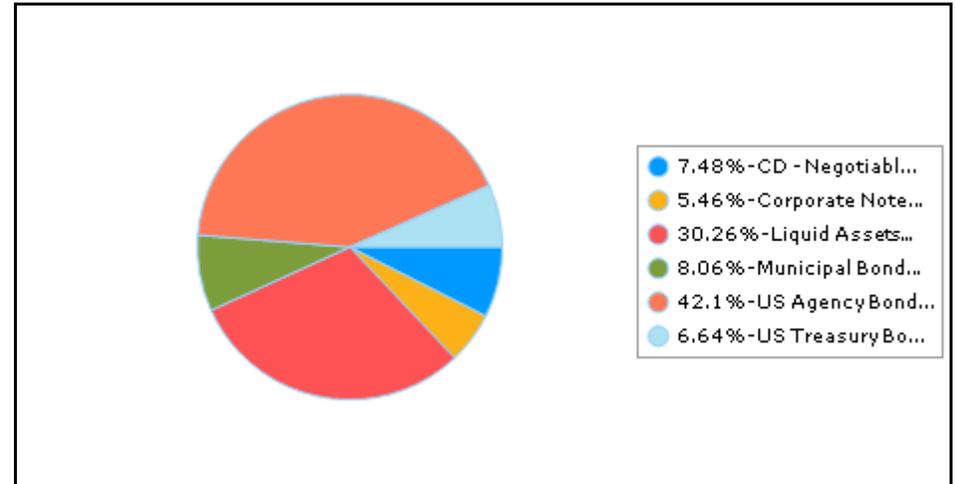
### Asset Class Allocation

Asset Class	Market Value 2/29/2024	% of Portfolio 2/29/2024	Market Value 3/31/2024	% of Portfolio 3/31/2024
CD - Negotiable >> 30%	26,433,223.29	7.68	26,521,473.28	7.48
Corporate Notes >> 30% Limit	19,288,955.00	5.60	19,353,025.00	5.46
Liquid Assets >> 0%	98,712,662.56	28.67	107,269,292.15	30.26
Municipal Bonds >> 0% Limit	28,466,332.20	8.27	28,577,471.90	8.06
US Agency Bonds >> 0% Limit	147,950,408.05	42.97	149,210,466.09	42.10
US Treasury Bonds >> 0% Limit	23,463,110.00	6.81	23,527,410.00	6.64
<b>Total / Average</b>	<b>344,314,691.10</b>	<b>100.00</b>	<b>354,459,138.42</b>	<b>100.00</b>

**Portfolio Holdings as of 2/29/2024**



**Portfolio Holdings as of 3/31/2024**





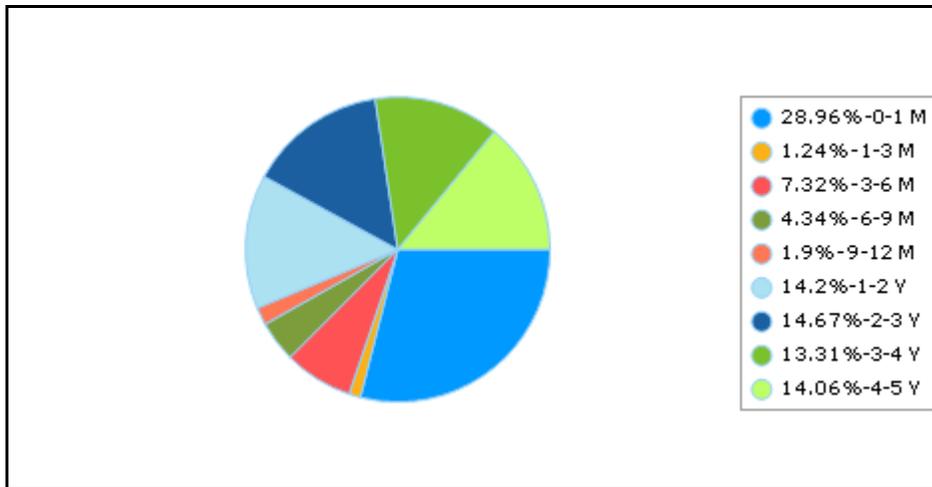
## Nevada County Distribution by Maturity Range - Market Value All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

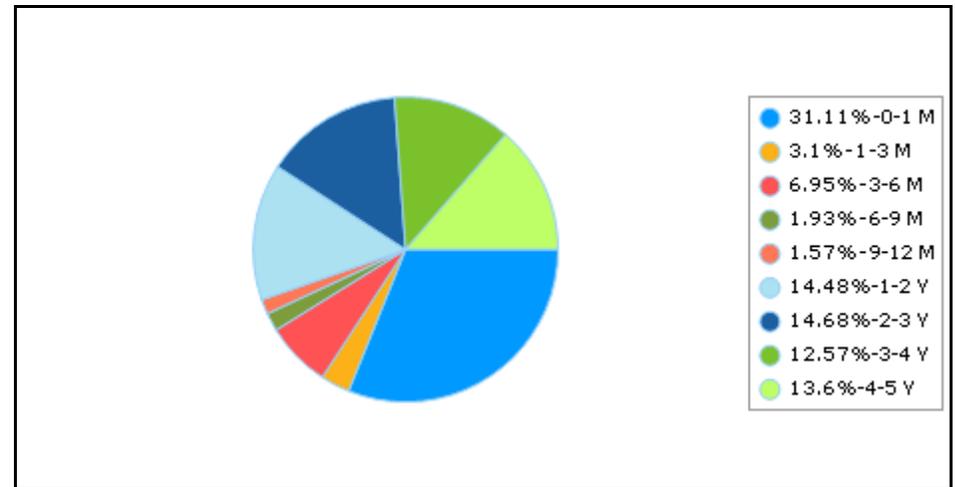
### Maturity Range Allocation

Maturity Range	Market Value 2/29/2024	% of Portfolio 2/29/2024	Market Value 3/31/2024	% of Portfolio 3/31/2024
0-1 Month	99,711,822.56	28.96	110,267,072.15	31.11
1-3 Months	4,265,948.30	1.24	10,994,765.40	3.10
3-6 Months	25,196,754.00	7.32	24,650,499.15	6.95
6-9 Months	14,927,743.40	4.34	6,856,673.25	1.93
9-12 Months	6,537,133.75	1.90	5,572,260.50	1.57
1-2 Years	48,897,972.04	14.20	51,308,055.21	14.48
2-3 Years	50,506,828.41	14.67	52,049,371.00	14.68
3-4 Years	45,843,736.38	13.31	44,549,593.18	12.57
4-5 Years	48,426,752.26	14.06	48,210,848.58	13.60
<b>Total / Average</b>	<b>344,314,691.10</b>	<b>100.00</b>	<b>354,459,138.42</b>	<b>100.00</b>

**Portfolio Holdings as of 2/29/2024**



**Portfolio Holdings as of 3/31/2024**



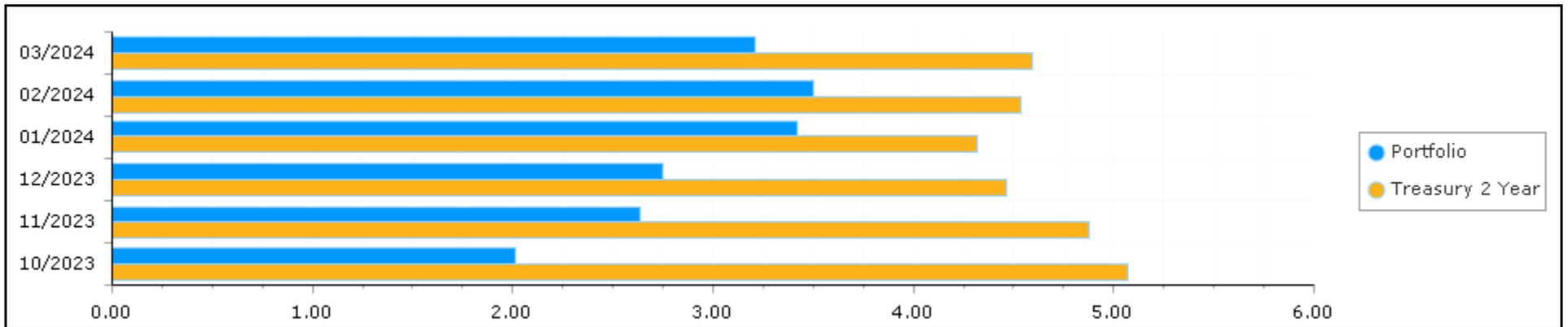


## Nevada County Total Rate of Return - Book Value by Month All Portfolios

Begin Date: 10/31/2023, End Date: 3/31/2024

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
10/31/2023	297,585,731.69	493,443.26	0.00	493,443.26	297,130,758.63	0.17	2.01	5.07
11/30/2023	299,929,144.57	660,645.49	0.00	660,645.49	304,055,620.81	0.22	2.64	4.88
12/31/2023	351,064,161.13	804,444.81	0.00	804,444.81	354,886,402.45	0.23	2.75	4.46
1/31/2024	439,945,641.14	1,224,725.07	0.00	1,224,725.07	436,761,362.26	0.28	3.42	4.32
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	4.54
3/31/2024	354,353,886.06	933,220.49	0.00	933,220.49	353,881,670.32	0.26	3.21	4.59
Total/Average	297,585,731.69	5,116,997.84	0.00	5,116,997.84	348,715,082.41	1.47	2.96	4.64

**Annualized TRR-BV**





## Nevada County Transaction Summary by Action All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
<b>Buy Transactions</b>									
Buy	3/14/2024	3133EP5J0	1,000,000.00	FFCB (223-35) 4.125 3/12/2029	99.90	999,020.00	229.17	4.15	999,249.17
Buy	3/22/2024	071172AQ3	245,000.00	Bath State Bank Indiana (223-36) 4.35 3/22/2029	100.00	245,000.00	0.00	4.35	245,000.00
Buy	3/28/2024	3130B0GB9	1,000,000.00	FHLB (223-37) 4 3/28/2029	99.28	992,843.00	0.00	4.16	992,843.00
		<b>Subtotal</b>	<b>2,245,000.00</b>			<b>2,236,863.00</b>	<b>229.17</b>		<b>2,237,092.17</b>
Deposit	3/4/2024	MM7323	6,773.16	BMO MM MM	100.00	6,773.16	0.00	0.00	6,773.16
Deposit	3/4/2024	CAMP	324,667.18	CAMP LGIP	100.00	324,667.18	0.00	0.00	324,667.18
Deposit	3/4/2024	BMOSWEEP	35,673.39	BOW MM	100.00	35,673.39	0.00	0.00	35,673.39
Deposit	3/4/2024	TDRPDIST	0.43	BMO- District Cash	100.00	0.43	0.00	0.00	0.43
Deposit	3/29/2024	CAMP	15,000,000.00	CAMP LGIP	100.00	15,000,000.00	0.00	0.00	15,000,000.00
Deposit	3/29/2024	TCCC	421,785.04	BMO - Tax Credit Card Cash	100.00	421,785.04	0.00	0.00	421,785.04
Deposit	3/29/2024	BMOSWEEP	5,667,445.48	BOW MM	100.00	5,667,445.48	0.00	0.00	5,667,445.48
		<b>Subtotal</b>	<b>21,456,344.68</b>			<b>21,456,344.68</b>	<b>0.00</b>		<b>21,456,344.68</b>
<b>Total Buy Transactions</b>			<b>23,701,344.68</b>			<b>23,693,207.68</b>	<b>229.17</b>		<b>23,693,436.85</b>
<b>Interest/Dividends</b>									
Interest	3/1/2024	530520AE5	0.00	Liberty First Credit Union (222-61) 4.35 2/3/2028		0.00	846.76	0.00	846.76
Interest	3/1/2024	799038NS9	0.00	San Mateo County (222-30) 1.467 9/1/2027		0.00	7,335.00	0.00	7,335.00
Interest	3/1/2024	538036PH1	0.00	Live Oak Banking Company (220-44) 0.9 4/1/2026		0.00	175.19	0.00	175.19
Interest	3/1/2024	90352RCN3	0.00	USAlliance Fed Cr Union (221-87) 3.3 5/28/2027		0.00	642.37	0.00	642.37
Interest	3/1/2024	801096AT5	0.00	Santa Ana Community (222-18) 3.752 9/1/2025		0.00	18,760.00	0.00	18,760.00
Interest	3/1/2024	835818JN6	0.00	Soquel Creek Water District (220-16) 0.728 3/1/2022		0.00	5,460.00	0.00	5,460.00
Interest	3/1/2024	798189SA5	0.00	San Jose Evergreen Comm (223-13) 1.676 9/1/2028		0.00	9,385.60	0.00	9,385.60
Interest	3/1/2024	32022RSG3	0.00	1st Financial Bank USA (222-07) 3.3 8/2/2027		0.00	642.37	0.00	642.37
Interest	3/1/2024	802649TH6	0.00	City of Santa Rosa CA Wastewater (220-25) 0.827 9/1/2027		0.00	4,135.00	0.00	4,135.00
Interest	3/1/2024	22551KAU6	0.00	Credit Union of Texas (222-49) 4.4 12/9/2027		0.00	870.48	0.00	870.48



## Nevada County Transaction Summary by Action All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	3/1/2024	92891CCR1	0.00	VYSTAR CREDIT UNION (222-27) 4.45 10/7/2027		0.00	866.23	0.00	866.23
Interest	3/1/2024	052392BT3	0.00	Austin Telco FCU (222-23) 3.8 9/21/2027		0.00	739.70	0.00	739.70
Interest	3/1/2024	59013KMJ2	0.00	Merrick Bank (220-32) 0.45 2/2/2026		0.00	87.60	0.00	87.60
Interest	3/1/2024	45157PBAB7	0.00	Ideal Credit Union (222-60) 4.5 1/20/2028		0.00	875.96	0.00	875.96
Interest	3/1/2024	574193UH9	0.00	State of Maryland (220-38) 0.52 3/1/2025		0.00	2,600.00	0.00	2,600.00
Interest	3/1/2024	70962LAE2	0.00	Pentagon Fed CU (221-12) 0.85 9/1/2026		0.00	165.46	0.00	165.46
Interest	3/1/2024	797686EN8	0.00	San Francisco Muni Transportation Agency (220-49)		0.00	803.40	0.00	803.40
Interest	3/1/2024	478160CN2	0.00	Johnson & Johnson (222-34) 0.55 9/1/2025		0.00	2,750.00	0.00	2,750.00
Interest	3/1/2024	39573LAY4	0.00	Greenstate Credit Union (220-39) 0.7 3/12/2026		0.00	139.04	0.00	139.04
Interest	3/2/2024	3133EL5R1	0.00	FFCB (220-11) 0.45 9/2/2025		0.00	2,250.00	0.00	2,250.00
Interest	3/3/2024	79772FAG1	0.00	San Francisco Credit Union (222-62) 4.35 2/3/2028		0.00	846.76	0.00	846.76
Interest	3/3/2024	478160CE2	0.00	Johnson & Johnson (222-38 & 221-55) 2.95 3		0.00	36,875.00	0.00	36,875.00
Interest	3/4/2024	MM7323	0.00	BMO MM MM		0.00	6,773.16	0.00	6,773.16
Interest	3/4/2024	3130AK5E2	0.00	FHLB (221-71) 0.375 9/4/2025		0.00	2,784.38	0.00	2,784.38
Interest	3/4/2024	CAMP	0.00	CAMP LGIP		0.00	324,667.18	0.00	324,667.18
Interest	3/4/2024	228212AQ9	0.00	Crown Bank NA (220-10) 0.4 9/4/2025		0.00	77.86	0.00	77.86
Interest	3/4/2024	BMOSWEEP	0.00	BOW MM		0.00	35,673.39	0.00	35,673.39
Interest	3/4/2024	TDRPDIST	0.00	BMO- District Cash		0.00	0.43	0.00	0.43
Interest	3/5/2024	88241TKC3	0.00	Texas Exchange Bank (220-33) 0.45 4/30/2025		0.00	87.60	0.00	87.60
Interest	3/5/2024	307811EM7	0.00	Farmers & Merchs Bk Wisc (222-08) 3.2 8/5/2027		0.00	633.07	0.00	633.07
Interest	3/6/2024	191216CL2	0.00	Coca Cola (219-26) 1.75 9/6/2024-19		0.00	4,375.00	0.00	4,375.00
Interest	3/6/2024	301074EX4	0.00	Exchange Bank (221-06) 0.6 8/6/2026		0.00	118.70	0.00	118.70
Interest	3/7/2024	917352AH9	0.00	Utah Community Federal CU (222-83) 4.5 6/7/2028		0.00	875.96	0.00	875.96
Interest	3/7/2024	25460FDW3	0.00	Direct Federal Credit Union (222-37) 4.8 11/8/2027		0.00	934.36	0.00	934.36
Interest	3/8/2024	92023CAJ2	0.00	Valleystar Credit Union NCD (223-23) 5.2 11/8/2028		0.00	1,012.22	0.00	1,012.22



## Nevada County Transaction Summary by Action All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	3/8/2024	3130AWTR1	0.00	FHLB (223-09) 4.375 9/8/2028		0.00	52,013.89	0.00	52,013.89
Interest	3/9/2024	02589ABQ4	0.00	American Express Natl Bank (221-57) 2 3/9/2027		0.00	2,443.29	0.00	2,443.29
Interest	3/10/2024	3133ENRD4	0.00	FFCB (221-58) 1.68 3/10/2027		0.00	8,400.00	0.00	8,400.00
Interest	3/10/2024	3133EKQA7	0.00	FFCB (219-17) 2.08 9/10/2024		0.00	10,400.00	0.00	10,400.00
Interest	3/10/2024	649447VM8	0.00	New York Community Bank (221-14) 0.65 9/10/2024		0.00	794.07	0.00	794.07
Interest	3/10/2024	3133EM4X7	0.00	FFCB (221-13) 0.8 9/10/2026		0.00	8,000.00	0.00	8,000.00
Interest	3/10/2024	3130ATDM6	0.00	FHLB (222-22) 3.625 9/10/2027		0.00	18,125.00	0.00	18,125.00
Interest	3/10/2024	3130ATS57	0.00	FHLB (222-72) 4.5 3/10/2028		0.00	22,500.00	0.00	22,500.00
Interest	3/11/2024	3130A8XY4	0.00	FHLB (221-15) 1.875 9/11/2026		0.00	18,750.00	0.00	18,750.00
Interest	3/11/2024	91139LAB2	0.00	United Roosevelt Savings (221-59) 1.9 3/11/2027		0.00	369.85	0.00	369.85
Interest	3/12/2024	3133EAGP7	0.00	FFCB (218-29) 2.66 3/12/2024		0.00	13,300.00	0.00	13,300.00
Interest	3/13/2024	3130A2UW4	0.00	FHLB (219-35) 2.875 9/13/2024		0.00	14,375.00	0.00	14,375.00
Interest	3/13/2024	90355JL1	0.00	UBS Bank USA (223-28) 4.4 12/13/2028		0.00	856.49	0.00	856.49
Interest	3/13/2024	3130AFBC0	0.00	FHLB (222-17) 3.25 9/13/2024		0.00	32,500.00	0.00	32,500.00
Interest	3/13/2024	3130ALG40	0.00	FHLB (220-40) 0.5 3/13/2026		0.00	2,500.00	0.00	2,500.00
Interest	3/13/2024	3130ALN83	0.00	FHLB (220-41) 0.75 3/13/2026		0.00	3,750.00	0.00	3,750.00
Interest	3/13/2024	74731SCF4	0.00	Quad City Bank & Trust (223-32) 3.95 2/13/2029		0.00	768.90	0.00	768.90
Interest	3/14/2024	06251A2F6	0.00	Bank Hapoalim (220-12) 0.45 9/15/2025		0.00	549.74	0.00	549.74
Interest	3/14/2024	20033A3A2	0.00	Comenity Capital Bank (221-75) 2.65 4/14/2027		0.00	515.84	0.00	515.84
Interest	3/14/2024	732329BA4	0.00	Ponce Bank (222-20) 3.4 9/14/2027		0.00	661.84	0.00	661.84
Interest	3/14/2024	15347EAK5	0.00	Central Federal Savings (219-45) 1.6 2/14/2025		0.00	311.45	0.00	311.45
Interest	3/15/2024	34520LAY9	0.00	Forbright Bank (222-51) 4 12/15/2027		0.00	778.63	0.00	778.63
Interest	3/15/2024	91282CCX7	0.00	T-Bond 0.375 9/15/2024		0.00	3,750.00	0.00	3,750.00
Interest	3/15/2024	909557JL5	0.00	United Bankers Bank (221-20) 0.7 10/15/2026		0.00	136.26	0.00	136.26
Interest	3/15/2024	3133ENL99	0.00	FFCB (222-21) 3.375 9/15/2027		0.00	16,875.00	0.00	16,875.00



## Nevada County Transaction Summary by Action All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	3/16/2024	91527PCA3	0.00	Univest Bank & Trust Co (222-79) 4.4 5/16/2028		0.00	856.49	0.00	856.49
Interest	3/17/2024	76124YAE6	0.00	Resource One Credit Union (222-14) 3.3 8/18/2025		0.00	642.37	0.00	642.37
Interest	3/17/2024	3133EKP75	0.00	FFCB (219-19) 1.6 9/17/2024		0.00	8,000.00	0.00	8,000.00
Interest	3/17/2024	01664MAE6	0.00	All In Federal Credit Union (222-67) 4.6 2/17/2028		0.00	922.68	0.00	922.68
Interest	3/17/2024	647608AH1	0.00	New Orleans Firemen FCU (223-02) 5 7/17/2028		0.00	973.29	0.00	973.29
Interest	3/18/2024	27002YFE1	0.00	EagleBank (222-15) 3.3 8/18/2025		0.00	642.37	0.00	642.37
Interest	3/20/2024	061785EK3	0.00	Bank of Deerfield (219-33) 1.65 11/20/2024		0.00	321.18	0.00	321.18
Interest	3/21/2024	3133EPDP7	0.00	FFCB (222-70) 3.625 3/21/2028		0.00	18,125.00	0.00	18,125.00
Interest	3/22/2024	011852AK6	0.00	Alaska USA Federal CU (222-71) 4.85 3/22/2028		0.00	959.50	0.00	959.50
Interest	3/22/2024	3133EPWK7	0.00	FFCB (223-10 & 223-11) 4.5 9/22/2028		0.00	90,000.00	0.00	90,000.00
Interest	3/22/2024	31033AAF0	0.00	Farmers State Bank (221-22) 0.65 10/22/2026		0.00	128.59	0.00	128.59
Interest	3/22/2024	3133ENN22	0.00	FFCB (222-24) 3.75 9/22/2025		0.00	18,750.00	0.00	18,750.00
Interest	3/23/2024	3137EAEX3	0.00	FHLMC (220-13, 220-29 & 221-73) 0.375 9/23/202		0.00	9,375.00	0.00	9,375.00
Interest	3/23/2024	06425KCJ6	0.00	Bank of Perry County (222-53) 4 12/23/2027		0.00	778.63	0.00	778.63
Interest	3/24/2024	3135G0Q22	0.00	FNMA (221-16) 1.875 9/24/2026		0.00	9,375.00	0.00	9,375.00
Interest	3/25/2024	50625LBJ1	0.00	Lafayette Federal CU (221-85) 3.25 5/25/2027		0.00	632.64	0.00	632.64
Interest	3/26/2024	203522AW7	0.00	Community Bank (220-06) 0.4 8/26/2025		0.00	77.86	0.00	77.86
Interest	3/27/2024	17286TAG0	0.00	Citadel Federal Credit Union (219-47) 1.65 2/27/20		0.00	321.18	0.00	321.18
Interest	3/27/2024	00782JAC6	0.00	Advia Credit Union (223-12) 5 9/27/2028		0.00	973.29	0.00	973.29
Interest	3/27/2024	366526BA8	0.00	Garrett State Bank (221-38) 1.25 1/27/2027		0.00	243.32	0.00	243.32
Interest	3/27/2024	29367RLA2	0.00	Enterprise Bank (219-22) 1.8 9/27/2024		0.00	2,198.96	0.00	2,198.96
Interest	3/27/2024	06543PCM5	0.00	Bank of the Valley (220-07) 0.45 8/27/2025		0.00	87.60	0.00	87.60
Interest	3/28/2024	20786ADK8	0.00	Connectone Bank (220-53) 0.7 5/28/2026		0.00	138.48	0.00	138.48
Interest	3/28/2024	313812EG0	0.00	Federal Savings Bank (222-89) 4.5 6/28/2028		0.00	875.96	0.00	875.96
Interest	3/28/2024	06653LAP5	0.00	Bank3 (220-09) 0.4 8/28/2025		0.00	77.86	0.00	77.86



## Nevada County Transaction Summary by Action All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	3/29/2024	86513LAA0	0.00	Sullivan Bank (221-17) 0.75 9/29/2026		0.00	145.99	0.00	145.99
Interest	3/29/2024	40135GAA6	0.00	Guardian Credit Union (223-14) 5.1 9/29/2028		0.00	992.75	0.00	992.75
Interest	3/29/2024	67054NBE2	0.00	Numerica Credit Union (222-54) 4.85 12/29/2027		0.00	955.65	0.00	955.65
Interest	3/29/2024	910286GN7	0.00	United Fidelity Bank (222-90) 4.5 6/29/2028		0.00	875.96	0.00	875.96
Interest	3/29/2024	227563EG4	0.00	Cross River Bank (223-16) 4.7 9/29/2028		0.00	5,741.73	0.00	5,741.73
Interest	3/29/2024	56102ABH8	0.00	Malaga Bank (221-24) 0.8 10/29/2026		0.00	158.27	0.00	158.27
Interest	3/29/2024	108622NK3	0.00	Bridgewater BK Bloom (222-73) 4.8 3/29/2028		0.00	934.36	0.00	934.36
Interest	3/29/2024	20056QUW1	0.00	Commerce Bank (221-81) 2.45 4/29/2027		0.00	484.70	0.00	484.70
Interest	3/29/2024	85508VAS8	0.00	Star Bank NA (223-15) 4.65 9/29/2028		0.00	5,657.46	0.00	5,657.46
Interest	3/30/2024	58404DLL3	0.00	Medallion Bank (221-10) 0.85 8/31/2026		0.00	171.16	0.00	171.16
Interest	3/30/2024	843383CT5	0.00	Southern Bk/ Pop Bluff (222-82) 4.25 5/30/2028		0.00	869.79	0.00	869.79
Interest	3/30/2024	01882MAC6	0.00	Alliant Credit Union (222-55) 5 12/30/2027		0.00	1,019.18	0.00	1,019.18
Interest	3/30/2024	32112UEA5	0.00	FNB of McGregor TX (222-25) 3.8 9/30/2027		0.00	765.21	0.00	765.21
Interest	3/30/2024	914098DJ4	0.00	University Bank (222-46) 4.2 11/30/2027		0.00	845.75	0.00	845.75
Interest	3/31/2024	91282CCZ2	0.00	T-Bond 0.875 9/30/2026		0.00	4,375.00	0.00	4,375.00
Interest	3/31/2024	52171MAM7	0.00	Leaders Credit Union (223-20) 5.1 10/30/2028		0.00	1,061.22	0.00	1,061.22
Interest	3/31/2024	91334AAF0	0.00	United Heritage CU (222-41) 4.85 11/17/2025		0.00	1,021.56	0.00	1,021.56
Interest	3/31/2024	20825WAX8	0.00	Connexus Credit union (221-86) 3.1 5/26/2027		0.00	645.05	0.00	645.05
<b>Subtotal</b>			<b>0.00</b>			<b>0.00</b>	<b>900,888.52</b>		<b>900,888.52</b>
<b>Total Interest/Dividends</b>			<b>0.00</b>			<b>0.00</b>	<b>900,888.52</b>		<b>900,888.52</b>
<b>Sell Transactions</b>									
Matured	3/12/2024	3133EAGP7	1,000,000.00	FFCB (218-29) 2.66 3/12/2024	0.00	1,000,000.00	0.00	0.00	1,000,000.00
<b>Subtotal</b>			<b>1,000,000.00</b>			<b>1,000,000.00</b>	<b>0.00</b>		<b>1,000,000.00</b>
Withdraw	3/29/2024	BOFA	1,035,383.50	Bank of America Cash	0.00	1,035,383.50	0.00	0.00	1,035,383.50
Withdraw	3/29/2024	OTHERCC	33,315.06	BMO- Credit Card Other Cash	0.00	33,315.06	0.00	0.00	33,315.06



## Nevada County Transaction Summary by Action All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Withdraw	3/29/2024	BMODEMAND	10,533,232.26	BMO- Demand Account Cash	0.00	10,533,232.26	0.00	0.00	10,533,232.26
Withdraw	3/29/2024	CHECKS	1,245,442.52	Checks Cash	0.00	1,245,442.52	0.00	0.00	1,245,442.52
Withdraw	3/29/2024	TRIDISTRICT	33,899.18	Tri Counties Bank - District Cash	0.00	33,899.18	0.00	0.00	33,899.18
Withdraw	3/29/2024	CASH	18,442.57	Treasury Cash Cash	0.00	18,442.57	0.00	0.00	18,442.57
<b>Subtotal</b>			<b>12,899,715.09</b>			<b>12,899,715.09</b>	<b>0.00</b>		<b>12,899,715.09</b>
<b>Total Sell Transactions</b>			<b>13,899,715.09</b>			<b>13,899,715.09</b>	<b>0.00</b>		<b>13,899,715.09</b>



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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
<b>CD - Negotiable &gt;&gt; 30%</b>								
1st Financial Bank USA (222-07) 3.3 8/2/2027		8/2/2022	245,000.00	96.28	235,881.10	0.07%	NR	1219
32022RSG3	245,000.00	3.30	245,000.00	4.50	664.52	-9,118.90	NR	3.15
Advia Credit Union (223-12) 5 9/27/2028		9/27/2023	245,000.00	102.90	252,109.90	0.07%	NR	1641
00782JAC6	245,000.00	5.00	245,000.00	4.29	134.25	7,109.90	NR	4.04
Alaska USA Federal CU (222-71) 4.85 3/22/2028		3/22/2023	249,000.00	101.94	253,835.58	0.07%	None	1452
011852AK6	249,000.00	4.85	249,000.00	4.32	297.78	4,835.58	None	3.62
All In Federal Credit Union (222-67) 4.6 2/17/2028		2/17/2023	249,000.00	100.91	251,263.41	0.07%	None	1418
01664MAE6	249,000.00	4.60	249,000.00	4.35	445.43	2,263.41	None	3.56
Alliant Credit Union (222-55) 5 12/30/2027		12/30/2022	248,000.00	102.14	253,309.68	0.07%	None	1369
01882MAC6	248,000.00	5.00	248,000.00	4.38	33.97	5,309.68	None	3.43
Ally Bank (222-40) 4.8 11/10/2025		11/10/2022	244,000.00	99.81	243,543.72	0.07%	None	589
02007GC68	244,000.00	4.80	244,000.00	4.92	4,556.45	-456.28	None	1.54
Amerant Bank NA (221-44) 1.6 2/16/2027		2/14/2022	245,000.00	91.91	225,177.05	0.07%	NR	1052
02357QAQ0	245,000.00	1.60	245,000.00	4.63	494.03	-19,822.95	NR	2.82
America Christian CU (222-16) 3.25 8/26/2024		8/26/2022	245,000.00	99.15	242,905.25	0.07%	None	148
03062CAB8	245,000.00	3.25	245,000.00	5.38	741.71	-2,094.75	None	0.41
American Express Natl Bank (221-57) 2 3/9/2027		3/9/2022	245,000.00	92.83	227,440.85	0.07%	NR	1073
02589ABQ4	245,000.00	2.00	245,000.00	4.64	295.34	-17,559.15	NR	2.86
Austin Telco FCU (222-23) 3.8 9/21/2027		9/21/2022	245,000.00	97.86	239,766.80	0.07%	None	1269
052392BT3	245,000.00	3.80	245,000.00	4.46	765.21	-5,233.20	None	3.25
Axiom Bank (221-07) 0.6 8/20/2026		8/20/2021	245,000.00	90.73	222,278.70	0.07%	NR	872
05464LBM2	245,000.00	0.60	245,000.00	4.75	161.10	-22,721.30	NR	2.37



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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	93.69	229,540.50	0.07%	NR	533
06251A2F6	245,000.00	0.45	245,000.00	5.00	51.35	-15,459.50	NR	1.45
Bank of Deerfield (219-33) 1.65 11/20/2024		11/20/2019	245,000.00	97.74	239,455.65	0.07%	NR	234
061785EK3	245,000.00	1.65	245,000.00	5.27	121.83	-5,544.35	NR	0.63
Bank of Perry County (222-53) 4 12/23/2027		12/23/2022	245,000.00	98.66	241,714.55	0.07%	None	1362
06425KCJ6	245,000.00	4.00	245,000.00	4.39	214.79	-3,285.45	None	3.46
Bank of the Valley (220-07) 0.45 8/27/2025		8/27/2020	245,000.00	93.85	229,942.30	0.07%	NR	514
06543PCM5	245,000.00	0.45	245,000.00	4.99	12.08	-15,057.70	NR	1.4
Bank3 (220-09) 0.4 8/28/2025		8/28/2020	245,000.00	93.79	229,780.60	0.07%	NR	515
06653LAP5	245,000.00	0.40	245,000.00	4.98	8.05	-15,219.40	NR	1.4
Barclays Bank (221-74) 2.65 4/13/2027		4/13/2022	245,000.00	94.53	231,596.05	0.07%	NR	1108
06740KPK7	245,000.00	2.65	245,000.00	4.60	3,023.90	-13,403.95	NR	2.9
Bath State Bank Indiana (223-36) 4.35 3/22/2029		3/22/2024	245,000.00	100.38	245,928.55	0.07%	None	1817
071172AQ3	245,000.00	4.35	245,000.00	4.27	262.79	928.55	None	4.48
Baycoast Bank (219-41) 1.7 1/24/2025		1/24/2020	245,000.00	97.24	238,247.80	0.07%	NR	299
072727AZ3	245,000.00	1.70	245,000.00	5.19	764.53	-6,752.20	NR	0.81
Beal Bank (221-39) 1.4 1/27/2027		2/2/2022	245,000.00	91.50	224,170.10	0.07%	NR	1032
07371AWB5	245,000.00	1.40	245,000.00	4.65	545.04	-20,829.90	NR	2.77
Beal Bank (221-54) 1.9 2/17/2027		2/23/2022	245,000.00	92.71	227,134.60	0.07%	NR	1053
07371CE88	245,000.00	1.90	245,000.00	4.63	471.88	-17,865.40	NR	2.81
Blue Ridge Bank NCD (222-69) 4.2 2/28/2028		2/28/2023	245,000.00	99.50	243,767.65	0.07%	None	1429
09582YAF9	245,000.00	4.20	245,000.00	4.34	902.14	-1,232.35	None	3.63
BMO Harris Bank (222-80) 4.5 5/16/2028		5/16/2023	245,000.00	100.70	246,724.80	0.07%	NR	1507
05600XQE3	245,000.00	4.50	245,000.00	4.31	4,107.95	1,724.80	NR	3.75



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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
BMW Bank North America (220-24) 0.5 12/11/2025		12/11/2020	245,000.00	92.90	227,600.10	0.07%	NR	620
05580AYA6	245,000.00	0.50	245,000.00	4.92	372.53	-17,399.90	NR	1.69
Bridgewater BK Bloom (222-73) 4.8 3/29/2028		3/29/2023	245,000.00	101.81	249,432.05	0.07%	None	1459
108622NK3	245,000.00	4.80	245,000.00	4.31	64.44	4,432.05	None	3.65
Capital One NA (221-84) 3.2 5/18/2027		5/18/2022	245,000.00	96.04	235,298.00	0.07%	NR	1143
14042RRF0	245,000.00	3.20	245,000.00	4.57	2,878.25	-9,702.00	NR	2.97
Central Federal Savings (219-45) 1.6 2/14/2025		2/14/2020	245,000.00	96.99	237,615.70	0.07%	NR	320
15347EAK5	245,000.00	1.60	245,000.00	5.15	182.58	-7,384.30	NR	0.86
CIBC Bank (222-85) 4.5 6/14/2028		6/14/2023	245,000.00	100.72	246,759.10	0.07%	NR	1536
12547CBS6	245,000.00	4.50	245,000.00	4.31	3,262.19	1,759.10	NR	3.83
Citadel Federal Credit Union (219-47) 1.65 2/27/20		2/27/2020	245,000.00	96.92	237,463.80	0.07%	NR	333
17286TAG0	245,000.00	1.65	245,000.00	5.13	44.30	-7,536.20	NR	0.9
Comenity Capital Bank (221-75) 2.65 4/14/2027		4/14/2022	245,000.00	94.50	231,512.75	0.07%	NR	1109
20033A3A2	245,000.00	2.65	245,000.00	4.60	302.39	-13,487.25	NR	2.91
Commerce Bank (221-81) 2.45 4/29/2027		4/29/2022	249,000.00	93.90	233,815.98	0.07%	NR	1124
20056QUW1	249,000.00	2.45	249,000.00	4.58	33.43	-15,184.02	NR	2.96
Community Bank (220-06) 0.4 8/26/2025		8/26/2020	245,000.00	93.80	229,802.65	0.07%	NR	513
203522AW7	245,000.00	0.40	245,000.00	4.99	13.42	-15,197.35	NR	1.4
Congressional Bank (219-05) 2.1 7/24/2024		7/24/2019	245,000.00	98.96	242,444.65	0.07%	NR	115
20726ABD9	245,000.00	2.10	245,000.00	5.44	944.42	-2,555.35	NR	0.32
Connectone Bank (220-53) 0.7 5/28/2026		5/28/2021	249,000.00	91.63	228,153.72	0.07%	NR	788
20786ADK8	249,000.00	0.70	249,000.00	4.79	14.33	-20,846.28	NR	2.14



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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
Connexus Credit union (221-86) 3.1 5/26/2027		5/26/2022	245,000.00	95.73	234,526.25	0.07%	NR	1151
20825WAX8	245,000.00	3.10	245,000.00	4.56	0.00	-10,473.75	NR	3.01
Continental Bank (221-09) 0.6 8/24/2026		8/24/2021	245,000.00	90.69	222,190.50	0.07%	NR	876
211163MG2	245,000.00	0.60	245,000.00	4.75	144.99	-22,809.50	NR	2.39
Credit Union of Texas (222-49) 4.4 12/9/2027		12/9/2022	249,000.00	100.00	248,997.51	0.07%	None	1348
22551KAU6	249,000.00	4.40	249,000.00	4.40	900.49	-2.49	None	3.4
Cross River Bank (223-16) 4.7 9/29/2028		9/29/2023	245,000.00	101.65	249,047.40	0.07%	NR	1643
227563EG4	245,000.00	4.70	245,000.00	4.29	63.10	4,047.40	NR	4.11
Crown Bank NA (220-10) 0.4 9/4/2025		9/4/2020	245,000.00	93.71	229,589.50	0.07%	NR	522
228212AQ9	245,000.00	0.40	245,000.00	4.98	72.49	-15,410.50	NR	1.42
Delta National Bank and Trust (220-52) 0.7 4/29/20		5/12/2021	249,000.00	91.95	228,965.46	0.07%	NR	759
24773RCC7	249,000.00	0.70	249,000.00	4.81	668.55	-20,034.54	NR	2.06
Direct Federal Credit Union (222-37) 4.8 11/8/2027		11/7/2022	245,000.00	101.26	248,082.10	0.07%	None	1317
25460FDW3	245,000.00	4.80	245,000.00	4.42	773.26	3,082.10	None	3.31
Discover Bank (222-26) 3.1 6/2/2025		10/4/2022	238,332.18	97.82	240,639.66	0.07%	None	428
254673F68	246,000.00	4.16	242,623.63	5.03	2,528.07	-1,983.97	None	1.15
Dort Financial Credit (222-52) 4.5 12/16/2027		12/16/2022	245,000.00	100.37	245,916.30	0.07%	None	1355
25844MAK4	245,000.00	4.50	245,000.00	4.39	2,718.49	916.30	None	3.4
EagleBank (222-15) 3.3 8/18/2025		8/18/2022	245,000.00	97.77	239,531.60	0.07%	None	505
27002YFE1	245,000.00	3.30	245,000.00	4.98	287.96	-5,468.40	None	1.35
Eaglemark Savings Bank (220-45) 0.7 4/7/2026		4/7/2021	249,000.00	92.15	229,460.97	0.07%	NR	737
27004PBD4	249,000.00	0.70	249,000.00	4.83	840.46	-19,539.03	NR	2
Enerbank USA (219-07) 2.15 8/7/2024		8/7/2019	245,000.00	98.86	242,199.65	0.07%	NR	129
29278TKJ8	245,000.00	2.15	245,000.00	5.42	764.87	-2,800.35	NR	0.35



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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
Enterprise Bank (219-22) 1.8 9/27/2024		9/27/2019	245,000.00	98.26	240,744.35	0.07%	NR	180
29367RLA2	245,000.00	1.80	245,000.00	5.45	48.33	-4,255.65	NR	0.49
Everett Co-Op Bank (221-25) 1 11/3/2026		11/3/2021	245,000.00	91.07	223,131.30	0.07%	NR	947
30002CAB4	245,000.00	1.00	245,000.00	4.70	1,000.14	-21,868.70	NR	2.55
Exchange Bank (221-06) 0.6 8/6/2026		8/6/2021	249,000.00	90.79	226,064.61	0.07%	NR	858
301074EX4	249,000.00	0.60	249,000.00	4.75	102.33	-22,935.39	NR	2.33
Farmers & Merchs Bk Wisc (222-08) 3.2 8/5/2027		8/5/2022	249,000.00	95.96	238,935.42	0.07%	None	1222
307811EM7	249,000.00	3.20	249,000.00	4.50	567.58	-10,064.58	NR	3.17
Farmers State Bank (221-22) 0.65 10/22/2026		10/22/2021	249,000.00	90.24	224,685.15	0.07%	NR	935
31033AAF0	249,000.00	0.65	249,000.00	4.71	39.91	-24,314.85	NR	2.54
Federal Savings Bank (222-89) 4.5 6/28/2028		6/28/2023	245,000.00	103.34	253,183.00	0.07%	NR	1550
313812EG0	245,000.00	4.50	245,000.00	3.65	90.62	8,183.00	NR	3.88
First Business Bank (222-66) 3.75 2/15/2028		2/15/2023	245,000.00	97.87	239,788.85	0.07%	None	1416
31938QW42	245,000.00	3.75	245,000.00	4.35	1,132.71	-5,211.15	None	3.62
Flagstar Bank FSB (220-01) 0.6 7/22/2025		7/22/2020	245,000.00	94.47	231,439.25	0.07%	NR	478
33847E3W5	245,000.00	0.60	245,000.00	5.01	277.89	-13,560.75	NR	1.31
FNB of McGregor TX (222-25) 3.8 9/30/2027		9/30/2022	245,000.00	97.88	239,808.45	0.07%	None	1278
32112UEA5	245,000.00	3.80	245,000.00	4.46	25.51	-5,191.55	None	3.28
Forbright Bank (222-51) 4 12/15/2027		12/15/2022	245,000.00	98.64	241,677.80	0.07%	None	1354
34520LAY9	245,000.00	4.00	245,000.00	4.40	429.59	-3,322.20	None	3.44
Garrett State Bank (221-38) 1.25 1/27/2027		1/27/2022	245,000.00	91.03	223,013.70	0.07%	NR	1032
366526BA8	245,000.00	1.25	245,000.00	4.65	33.56	-21,986.30	NR	2.77
Greenstate Credit Union (220-39) 0.7 3/12/2026		3/12/2021	250,000.00	92.32	230,790.00	0.07%	NR	711
39573LAY4	250,000.00	0.70	250,000.00	4.84	143.84	-19,210.00	NR	1.93



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Guardian Crdit Union (223-14) 5.1 9/29/2028		9/29/2023	245,000.00	103.34	253,185.45	0.07%	NR	1643
40135GAA6	245,000.00	5.10	245,000.00	4.28	68.47	8,185.45	NR	4.03
Ideal Credit Union (222-60) 4.5 1/20/2028		1/20/2023	245,000.00	100.47	246,151.50	0.07%	None	1390
45157PBA7	245,000.00	4.50	245,000.00	4.37	906.16	1,151.50	None	3.49
Industrial and Commerical Bank China (220-35) 0.45		2/11/2021	245,000.00	92.21	225,907.15	0.07%	NR	682
45581ECE9	245,000.00	0.45	245,000.00	4.87	148.01	-19,092.85	NR	1.86
Lafayette Federal CU (221-85) 3.25 5/25/2027		5/25/2022	245,000.00	96.16	235,587.10	0.07%	NR	1150
50625LBJ1	245,000.00	3.25	245,000.00	4.56	130.89	-9,412.90	NR	2.99
LCA Bank Corporation (221-79) 2.55 4/22/2027		4/22/2022	246,000.00	94.22	231,791.04	0.07%	NR	1117
501798SE3	246,000.00	2.55	246,000.00	4.60	2,766.99	-14,208.96	NR	2.93
Leader Bank NA (221-76) 2.65 4/22/2027		4/22/2022	245,000.00	94.51	231,542.15	0.07%	NR	1117
52168UHZ8	245,000.00	2.65	245,000.00	4.60	2,863.82	-13,457.85	NR	2.92
Leaders Credit Union (223-20) 5.1 10/30/2028		10/30/2023	245,000.00	103.40	253,330.00	0.07%	None	1674
52171MAM7	245,000.00	5.10	245,000.00	4.28	0.00	8,330.00	None	4.11
Liberty First Credit Union (222-61) 4.35 2/3/2028		2/3/2023	245,000.00	99.99	244,965.70	0.07%	None	1404
530520AE5	245,000.00	4.35	245,000.00	4.35	875.96	-34.30	None	3.53
Live Oak Banking Company (220-44) 0.9 4/1/2026		4/1/2021	245,000.00	92.52	226,674.00	0.07%	NR	731
538036PH1	245,000.00	0.90	245,000.00	4.83	181.23	-18,326.00	NR	1.98
Malaga Bank (221-24) 0.8 10/29/2026		10/29/2021	249,000.00	90.55	225,479.46	0.07%	NR	942
56102ABH8	249,000.00	0.80	249,000.00	4.70	10.92	-23,520.54	NR	2.55
MCS Bank (219-46) 1.5 2/25/2025		2/25/2020	245,000.00	96.82	237,199.20	0.07%	NR	331
55282JAA9	245,000.00	1.50	245,000.00	5.15	352.40	-7,800.80	NR	0.9



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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
Medallion Bank (221-10) 0.85 8/31/2026		8/30/2021	245,000.00	91.15	223,305.25	0.07%	NR	883
58404DLL3	245,000.00	0.85	245,000.00	4.74	5.71	-21,694.75	NR	2.39
Merchants State Bank (219-11) 1.8 8/30/2024		8/30/2019	245,000.00	98.53	241,408.30	0.07%	NR	152
589227AG2	245,000.00	1.80	245,000.00	5.39	386.63	-3,591.70	NR	0.42
Merrick Bank (220-32) 0.45 2/2/2026		2/1/2021	245,000.00	92.25	226,002.70	0.07%	NR	673
59013KMJ2	245,000.00	0.45	245,000.00	4.87	90.62	-18,997.30	NR	1.83
Morgan Stanley Bank (222-78) 4.5 5/10/2028		5/10/2023	244,000.00	100.70	245,705.56	0.07%	NR	1501
61690U5S5	244,000.00	4.50	244,000.00	4.31	4,271.67	1,705.56	NR	3.74
National Bank of NY City (221-19) 0.6 10/14/2026		10/14/2021	249,000.00	90.27	224,772.30	0.07%	NR	927
634116DC8	249,000.00	0.60	249,000.00	4.71	691.74	-24,227.70	NR	2.51
Nelnet Bank Inc (221-40) 1.5 2/2/2027		2/2/2022	245,000.00	91.71	224,691.95	0.07%	NR	1038
64034KAG6	245,000.00	1.50	245,000.00	4.65	583.97	-20,308.05	NR	2.78
New Orleans Firemen FCU (223-02) 5 7/17/2028		7/17/2023	245,000.00	102.75	251,732.60	0.07%	NR	1569
647608AH1	245,000.00	5.00	245,000.00	4.30	469.86	6,732.60	NR	3.87
New York Community Bank (221-14) 0.65 9/10/2024		9/10/2021	245,000.00	97.91	239,881.95	0.07%	NR	163
649447VM8	245,000.00	0.65	245,000.00	5.48	91.62	-5,118.05	NR	0.44
Numerica Credit Union (222-54) 4.85 12/29/2027		12/29/2022	248,000.00	101.63	252,047.36	0.07%	None	1368
67054NBE2	248,000.00	4.85	248,000.00	4.38	65.91	4,047.36	None	3.43
Partners Bank California (222-68) 3.85 2/22/2028		2/22/2023	245,000.00	98.24	240,683.10	0.07%	None	1423
70212YBE1	245,000.00	3.85	245,000.00	4.35	982.01	-4,316.90	None	3.64
Pentagon Fed CU (221-12) 0.85 9/1/2026		9/1/2021	245,000.00	91.14	223,285.65	0.07%	NR	884
70962LAE2	245,000.00	0.85	245,000.00	4.74	171.16	-21,714.35	NR	2.39



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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
Pinnacle Bank (221-21) 0.7 10/20/2026 723451CB4	143,000.00	10/20/2021 0.70	143,000.00 143,000.00	90.46 4.71	129,352.08 447.02	0.04% -13,647.92	NR NR	933 2.53
Pitney Bowes Bank Inc. NCD (222-75) 4.35 4/13/2028 724468AC7	245,000.00	4/14/2023 4.35	245,000.00 245,000.00	100.14 4.31	245,350.35 4,934.57	0.07% 350.35	None None	1474 3.67
Plains Commerce Bank (218-40) 2.55 6/7/2024 72651LCL6	245,000.00	6/7/2019 2.55	245,000.00 245,000.00	99.44 5.53	243,637.80 1,968.39	0.07% -1,362.20	NR NR	68 0.19
Ponce Bank (222-20) 3.4 9/14/2027 732329BA4	245,000.00	9/14/2022 3.40	245,000.00 245,000.00	96.58 4.47	236,613.65 387.97	0.07% -8,386.35	None None	1262 3.25
Popular Bank (222-39) 4.8 11/6/2025 73317ABE1	247,000.00	11/9/2022 4.80	247,000.00 247,000.00	99.86 4.89	246,661.61 1,656.59	0.07% -338.39	None None	585 1.54
Quad City Bank & Trust (223-32) 3.95 2/13/2029 74731SCF4	245,000.00	2/13/2024 3.95	245,000.00 245,000.00	98.59 4.27	241,550.40 477.25	0.07% -3,449.60	None None	1780 4.42
Raymond James Bank NA (219-30) 1.8 11/8/2024 75472RAK7	245,000.00	11/8/2019 1.80	245,000.00 245,000.00	97.95 5.29	239,972.60 1,739.84	0.07% -5,027.40	NR NR	222 0.6
Resource One Credit Union (222-14) 3.3 8/18/2025 76124YAE6	245,000.00	8/17/2022 3.30	245,000.00 245,000.00	97.78 4.97	239,553.65 310.11	0.07% -5,446.35	NR NR	505 1.35
Sallie Mae Bank/Salt Lake (222-04) 3.3 7/21/2025 795451BT9	245,000.00	7/20/2022 3.30	245,000.00 245,000.00	97.87 5.00	239,786.40 1,572.70	0.07% -5,213.60	NR NR	477 1.28
San Francisco Credit Union (222-62) 4.35 2/3/2028 79772FAG1	245,000.00	2/3/2023 4.35	245,000.00 245,000.00	99.98 4.36	244,943.65 817.56	0.07% -56.35	None None	1404 3.53
Southern Bk/ Pop Bluff (222-82) 4.25 5/30/2028 843383CT5	249,000.00	5/30/2023 4.25	249,000.00 249,000.00	102.91 3.50	256,255.86 28.99	0.07% 7,255.86	NR NR	1521 3.83



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Southern First Bank NCD (223-19) 4.85 10/17/2028		10/17/2023	244,000.00	102.61	250,363.52	0.07%	None	1661
84287PJB9	244,000.00	4.85	244,000.00	4.21	5,382.04	6,363.52	None	4.05
Star Bank NA (223-15) 4.65 9/29/2028		9/29/2023	244,000.00	101.45	247,538.00	0.07%	NR	1643
85508VAS8	244,000.00	4.65	244,000.00	4.29	62.17	3,538.00	NR	4.11
State Bank India (220-36) 0.65 2/25/2026		2/25/2021	245,000.00	92.43	226,453.50	0.07%	NR	696
856283S49	245,000.00	0.65	245,000.00	4.86	152.71	-18,546.50	NR	1.89
Sullivan Bank (221-17) 0.75 9/29/2026		9/29/2021	245,000.00	91.34	223,790.35	0.07%	NR	912
86513LAA0	245,000.00	0.75	245,000.00	4.42	10.07	-21,209.65	NR	2.47
Synchrony Bank (222-32) 4.6 10/28/2027		10/28/2022	245,000.00	100.51	246,259.30	0.07%	None	1306
87165EYG6	245,000.00	4.60	245,000.00	4.44	4,785.89	1,259.30	None	3.28
Texas Bank Financial (220-28) 0.4 12/25/2025		12/23/2020	245,000.00	92.61	226,901.85	0.07%	NR	634
882213AM3	245,000.00	0.40	245,000.00	4.89	265.81	-18,098.15	NR	1.73
Texas Exchange Bank (220-33) 0.45 4/30/2025		2/5/2021	245,000.00	95.15	233,105.25	0.07%	NR	395
88241TKC3	245,000.00	0.45	245,000.00	5.07	78.53	-11,894.75	NR	1.08
Third Fed Saving & Loan (220-26) 0.45 12/18/20		12/18/2020	245,000.00	92.75	227,227.70	0.07%	NR	627
88413QCU0	245,000.00	0.45	245,000.00	4.91	314.14	-17,772.30	NR	1.71
Toyota Financial SGS (220-46) 0.9 4/22/2026		4/22/2021	245,000.00	92.40	226,387.35	0.07%	NR	752
89235MKY6	245,000.00	0.90	245,000.00	4.82	972.62	-18,612.65	NR	2.04
UBS Bank USA (223-28) 4.4 12/13/2028		12/13/2023	245,000.00	99.68	244,211.10	0.07%	None	1718
90355GJL1	245,000.00	4.40	245,000.00	4.48	531.62	-788.90	None	4.25
United Bankers Bank (221-20) 0.7 10/15/2026		10/15/2021	245,000.00	90.42	221,519.20	0.07%	NR	928
909557JL5	245,000.00	0.70	245,000.00	4.71	75.18	-23,480.80	NR	2.52
United Fidelity Bank (222-90) 4.5 6/29/2028		6/29/2023	245,000.00	103.19	252,822.85	0.07%	NR	1551
910286GN7	245,000.00	4.50	245,000.00	3.69	60.41	7,822.85	NR	3.88



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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
United Heritage CU (222-41) 4.85 11/17/2025		11/15/2022	248,000.00	99.91	247,786.72	0.07%	None	596
91334AAF0	248,000.00	4.85	248,000.00	4.91	0.00	-213.28	None	1.57
United Roosevelt Savings (221-59) 1.9 3/11/2027		3/11/2022	245,000.00	92.52	226,674.00	0.07%	NR	1075
91139LAB2	245,000.00	1.90	245,000.00	4.62	255.07	-18,326.00	NR	2.86
Unity Bank (220-27) 0.4 12/18/2025		12/18/2020	245,000.00	92.67	227,029.25	0.07%	NR	627
91330ACR6	245,000.00	0.40	245,000.00	4.91	279.23	-17,970.75	NR	1.71
University Bank (222-46) 4.2 11/30/2027		11/30/2022	245,000.00	99.31	243,302.15	0.07%	None	1339
914098DJ4	245,000.00	4.20	245,000.00	4.41	28.19	-1,697.85	None	3.4
Univest Bank & Trust Co (222-79) 4.4 5/16/2028		5/16/2023	245,000.00	100.35	245,855.05	0.07%	NR	1507
91527PCA3	245,000.00	4.40	245,000.00	4.31	443.01	855.05	NR	3.78
USAlliance Fed Cr Union (221-87) 3.3 5/28/2027		5/31/2022	245,000.00	96.31	235,964.40	0.07%	NR	1153
90352RCN3	245,000.00	3.30	245,000.00	4.56	664.52	-9,035.60	NR	2.99
Utah Community Federal CU (222-83) 4.5 6/7/2028		6/7/2023	245,000.00	102.89	252,078.05	0.07%	NR	1529
917352AH9	245,000.00	4.50	245,000.00	3.75	724.93	7,078.05	NR	3.82
Valleystar Credit Union NCD (223-23) 5.2 11/8/2028		11/8/2023	245,000.00	103.83	254,378.60	0.07%	None	1683
92023CAJ2	245,000.00	5.20	245,000.00	4.28	802.79	9,378.60	None	4.1
VYSTAR CREDIT UNION (222-27) 4.45 10/7/2027		10/7/2022	245,000.00	100.00	244,995.10	0.07%	None	1285
92891CCR1	245,000.00	4.45	245,000.00	4.45	896.10	-4.90	None	3.25
			<b>27,396,332.18</b>		<b>26,521,473.28</b>	<b>7.81%</b>		<b>1000</b>
<b>Sub Total CD - Negotiable &gt;&gt; 30%</b>	<b>27,404,000.00</b>	<b>2.72</b>	<b>27,400,623.63</b>	<b>4.65</b>	<b>88,084.91</b>	<b>-879,150.35</b>		<b>2.58</b>
<b>Corporate Notes &gt;&gt; 30% Limit</b>								
Alphabet Inc (222-58) 0.8 8/15/2027		1/12/2023	1,737,784.00	88.96	1,779,200.00	0.5%	S&P-AA+	1232
02079KAJ6	2,000,000.00	3.95	1,807,249.34	4.36	2,044.44	-28,049.34	Moody's-Aa2	3.33



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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
Apple Inc (221-52) 3.35 2/9/2027-22		2/9/2022	1,055,000.00	96.68	966,800.00	0.28%	Moody's-Aaa	1045
037833CJ7	1,000,000.00	2.18	1,031,475.90	4.60	4,838.89	-64,675.90	S&P-AA+	2.73
Apple Inc (221-89) 3.2 5/11/2027-27		5/20/2022	990,790.00	95.80	958,030.00	0.27%	S&P-AA+	1047
037833CR9	1,000,000.00	3.40	994,241.85	4.66	12,444.44	-36,211.85	Moody's-Aaa	2.95
Bank of NY Mellon Corp (219-28) 2.1 10/24/2024		10/29/2019	1,003,770.00	98.11	981,090.00	0.28%	S&P-A	207
06406RAL1	1,000,000.00	2.02	1,000,428.32	5.55	9,158.33	-19,338.32	Moody's-A1	0.56
Charles Schwab Corp (221-34) 1.15 5/13/2026-26		12/10/2021	989,300.00	92.24	922,420.00	0.27%	Moody's-Aa2	743
808513BR5	1,000,000.00	1.40	994,878.58	5.06	4,408.33	-72,458.58	S&P-A	2.09
Chevron USA (222-13) 1.018 8/12/2027		8/12/2022	897,850.00	88.90	888,950.00	0.26%	Moody's-Aa2	1229
166756AL0	1,000,000.00	3.25	931,247.34	4.62	1,385.61	-42,297.34	S&P-AA-	3.31
Coca Cola (219-26) 1.75 9/6/2024-19		10/18/2019	498,365.00	98.48	492,415.00	0.14%	Moody's-A1	159
191216CL2	500,000.00	1.82	499,854.36	5.35	607.64	-7,439.36	S&P-A+	0.43
Costco Wholesale Corp (221-94) 1.375 6/20/2027		6/21/2022	880,980.00	90.55	905,520.00	0.25%	Moody's-Aa3	1176
22160KAN5	1,000,000.00	4.03	923,305.47	4.56	3,857.64	-17,785.47	S&P-A+	3.14
Exxon Mobil Corp (219-12 & 222-35) 2.019 8/16/		8/29/2019	1,012,530.00	98.82	988,160.00	0.28%	Moody's-Aaa	107
30231GBC5	1,000,000.00	1.75	1,000,953.22	5.23	2,523.75	-12,793.22	S&P-AA+	0.38
Exxon Mobil Corp (219-12 & 222-35) 2.019 8/16/		11/4/2022	956,960.00	98.82	988,160.00	0.27%	Moody's-Aaa	107
30231GBC5	1,000,000.00	4.56	990,876.31	5.23	2,523.75	-2,716.31	S&P-AA+	0.38
Exxon Mobil Corp (221-08) 2.275 8/16/2026-19		8/16/2021	2,113,240.00	94.74	1,894,760.00	0.57%	S&P-AA-	868
30231GBD3	2,000,000.00	1.11	2,053,829.31	4.64	5,687.50	-159,069.31	Moody's-Aa2	2.32
Johnson & Johnson (222-34) 0.55 9/1/2025		11/4/2022	899,690.00	94.13	941,260.00	0.26%	Moody's-Aaa	519
478160CN2	1,000,000.00	4.36	949,553.40	4.89	458.33	-8,293.40	S&P-AAA	1.41



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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
Johnson & Johnson (222-38 & 221-55) 2.95 3		3/8/2022	523,750.00	95.84	479,215.00	0.14%	S&P-AAA	1067
478160CE2	500,000.00	1.95	513,916.12	4.48	1,147.22	-34,701.12	Moodys-Aaa	2.81
Johnson & Johnson (222-38 & 221-55) 2.95 3		11/9/2022	1,867,200.00	95.84	1,916,860.00	0.53%	S&P-AAA	1067
478160CE2	2,000,000.00	4.67	1,910,033.27	4.48	4,588.89	6,826.73	Moodys-Aaa	2.81
New York Life Global FDG (220-42) 0.85 1/15/2026		3/19/2021	985,780.00	92.96	929,600.00	0.27%	S&P-AA+	655
64952WDW0	1,000,000.00	1.15	994,716.90	5.01	1,794.44	-65,116.90	Moodys-Aaa	1.78
Procter and Gamble Co (221-45) 1.9 2/1/2027 -22		2/3/2022	1,003,110.00	93.06	930,590.00	0.28%	Moodys-Aa3	1037
742718FV6	1,000,000.00	1.84	1,001,768.13	4.54	3,166.67	-71,178.13	S&P-AA-	2.76
Toyota Motor Credit Corp (219-24) 2 10/7/2024-24		10/9/2019	502,370.00	98.26	491,285.00	0.14%	NR	98
89236TGL3	500,000.00	1.90	500,246.74	5.47	4,833.33	-8,961.74	NR	0.51
Toyota Motor Credit Corp (221-37) 1.9 1/13/2027-22		1/21/2022	996,690.00	92.38	923,770.00	0.28%	S&P-A+	1018
89236TJV8	1,000,000.00	1.97	998,146.55	4.86	4,116.67	-74,376.55	Moodys-Aa	2.71
Walmart Inc (222-88) 3.7 6/26/2028		6/26/2023	975,950.00	97.49	974,940.00	0.27%	Moodys-Aa2	1548
931142EE9	1,000,000.00	4.24	979,622.66	4.35	9,763.89	-4,682.66	S&P-AA	3.92
<b>Sub Total Corporate Notes &gt;&gt; 30% Limit</b>	<b>20,500,000.00</b>	<b>2.81</b>	<b>19,891,109.00</b> <b>20,076,343.77</b>	<b>4.77</b>	<b>19,353,025.00</b> <b>79,349.76</b>	<b>5.54%</b> <b>-723,318.77</b>		<b>844</b> <b>2.27</b>
<b>Liquid Assets &gt;&gt; 0%</b>								
Bank of America Cash		6/30/2013	139,753.83	100.00	139,753.83	0.04%	NR	1
BOFA	139,753.83	0.00	139,753.83	0.00		0.00	NR	0
BMO - Tax Credit Card Cash		10/10/2013	1,100,343.91	100.00	1,100,343.91	0.3%	NR	1
TCCC	1,100,343.91	0.00	1,100,343.91	0.00		0.00	NR	0
BMO- Credit Card Other Cash		10/10/2013	60,223.63	100.00	60,223.63	0.02%	NR	1
OTHERCC	60,223.63	0.00	60,223.63	0.00		0.00	NR	0



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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
BMO- Demand Account Cash		9/4/2013	-7,108,235.01	100.00	-7,108,235.01	-1.96%	NR	1
BMODEMAND	-7,108,235.01	0.00	-7,108,235.01	0.00		0.00	NR	0
BMO- District Cash		6/30/2013	54,394.70	100.00	54,394.70	0.01%	NR	1
TDRPDIST	54,394.70	0.00	54,394.70	0.00		0.00	NR	0
BMO MM MM		9/16/2013	4,259,604.44	100.00	4,259,604.44	1.17%	NR	1
MM7323	4,259,604.44	2.01	4,259,604.44	2.01		0.00	NR	0
BOW MM		4/28/2017	14,982,569.27	100.00	14,982,569.27	4.13%	NR	1
BMOSWEEP	14,982,569.27	4.97	14,982,569.27	4.97		0.00	NR	0
CAMP LGIP		6/30/2013	89,786,718.27	100.00	89,786,718.27	24.75%	NR	1
CAMP	89,786,718.27	5.48	89,786,718.27	5.48		0.00	NR	0
Checks Cash		6/30/2013	1,528,239.64	100.00	1,528,239.64	0.42%	NR	1
CHECKS	1,528,239.64	0.00	1,528,239.64	0.00		0.00	NR	0
LAIF California LGIP-Quarterly		6/30/2013	1,446,306.63	100.00	1,446,306.63	0.4%	NR	1
LAIF	1,446,306.63	4.27	1,446,306.63	4.27	15,157.69	0.00	NR	0
Treasury Cash Cash		6/30/2013	90,207.52	100.00	90,207.52	0.02%	NR	1
CASH	90,207.52	0.00	90,207.52	0.00		0.00	NR	0
Tri Counties Bank - District Cash		6/30/2013	929,165.32	100.00	929,165.32	0.26%	NR	1
TRIDISTRICT	929,165.32	0.05	929,165.32	0.05		0.00	NR	0
<b>Sub Total Liquid Assets &gt;&gt; 0%</b>	<b>107,269,292.15</b>	<b>5.42</b>	<b>107,269,292.15</b>	<b>5.42</b>	<b>107,269,292.15</b>	<b>29.56%</b>		<b>1</b>
<b>Municipal Bonds &gt;&gt; 0% Limit</b>								
California State University (222-33) 1.361 11/1/20		11/1/2022	846,320.00	89.76	897,640.00	0.25%	Moodys-Aa2	1310
13077DQF2	1,000,000.00	4.86	889,747.65	4.49	5,670.83	7,892.35	S&P-AA-	3.48
City of Auburn CA (220-55) 1.231 6/1/2026		6/3/2021	231,458.20	92.46	212,664.90	0.06%	S&P-AA+	792
05028XAD6	230,000.00	1.10	230,633.17	4.94	943.77	-17,968.27	NR	2.13



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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
City of Los Angles (221-28) 1.341 11/1/2026		11/1/2021	480,000.00	91.87	440,956.80	0.13%	S&P-AA-	945
544587Y69	480,000.00	1.34	480,000.00	4.72	2,682.00	-39,043.20	NR	2.53
City of Santa Rosa CA Wastewater (220-25) 0.827 9/		12/15/2020	1,013,850.00	98.26	982,560.00	0.28%	S&P-AA	154
802649TH6	1,000,000.00	0.45	1,001,572.94	5.10	689.17	-19,012.94	NR	0.42
Fremont Unified School Dist (220-34) 0.682 8/1/202		2/11/2021	1,010,260.00	94.62	946,220.00	0.28%	S&P-AA-	488
357155AY6	1,000,000.00	0.45	1,003,067.94	4.90	1,136.67	-56,847.94	Moodys-Aa2	1.33
Napa Valley Unified SD (222-06) 1.342 8/1/2027		8/1/2022	908,160.00	90.28	902,820.00	0.26%	Moodys-Aa3	1218
630362ES6	1,000,000.00	3.35	938,739.80	4.51	2,236.67	-35,919.80	NR	3.26
Pasadena Unified School Dist (219-16) 1.824 5/1/20		9/11/2019	1,289,201.95	99.71	1,281,299.20	0.35%	Moodys-Aa3	31
702282QB3	1,285,000.00	1.75	1,285,076.90	5.26	9,766.00	-3,777.70	S&P-AA	0.08
Port of Oakland (220-23) 1.181 5/1/2025		12/3/2020	1,005,630.00	95.79	957,850.00	0.28%	S&P-A+	396
735000TM3	1,000,000.00	1.05	1,001,384.77	5.23	4,920.83	-43,534.77	Fitch-A+	1.07
Poway Unified School District (221-01) 2.209 8/1/2		7/14/2022	482,895.00	96.38	481,890.00	0.14%	S&P-AA-	488
738850SY3	500,000.00	3.40	492,506.97	5.05	1,840.83	-10,616.97	None	1.32
Riverside Unified School Dist (219-42) 2.272 2/1/2		2/3/2020	286,291.60	97.71	273,574.00	0.08%	S&P-AA-	307
769059A30	280,000.00	1.80	281,058.37	5.12	1,060.27	-7,484.37	Moodys-Aa2	0.83
Saddleback Valley Unified SD (222-11) 2.4 8/1/2027		8/10/2022	954,090.00	93.67	936,660.00	0.27%	Moodys-Aa1	1218
786318LF0	1,000,000.00	3.41	969,224.89	4.47	4,000.00	-32,564.89	None	3.21
San Diego County Regional (219-39) 1.926 4/1/2024		12/19/2019	1,003,350.00	100.00	1,000,000.00	0.28%	S&P-AAA	1
797400LB2	1,000,000.00	1.85	1,000,002.14	0.00	9,630.00	-2.14	Fitch-AAA	0
San Francisco Muni Transportation Agency (220-49)		5/3/2021	192,474.75	92.55	180,474.45	0.05%	S&P-AA-	700
797686EN8	195,000.00	1.10	193,997.35	4.95	133.90	-13,522.90	Moodys-Aa2	1.9



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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
San Jose Evergreen Comm (223-13) 1.676 9/1/2028		9/28/2023	967,601.60	88.87	995,377.60	0.27%	Moody's-Aa1	1615
798189SA5	1,120,000.00	4.81	983,264.77	4.48	1,564.27	12,112.83	NR	4.26
San Mateo County (222-30) 1.467 9/1/2027		10/21/2022	856,600.00	90.77	907,740.00	0.25%	Moody's-Aaa	1249
799038NS9	1,000,000.00	4.81	899,151.69	4.41	1,222.50	8,588.31	S&P-AAA	3.34
San Ramon Valley Unified (222-57) 1.44 8/1/2027		1/10/2023	1,040,298.00	90.73	1,066,030.50	0.3%	Moody's-Aa1	1218
7994082G3	1,175,000.00	4.23	1,076,402.02	4.46	2,820.00	-10,371.52	S&P-AA+	3.25
Santa Ana Community (222-18) 3.752 9/1/2025		9/1/2022	1,004,590.00	98.08	980,800.00	0.28%	S&P-AA	519
801096AT5	1,000,000.00	3.59	1,002,173.55	5.17	3,126.67	-21,373.55	None	1.39
Santa Clara Valley Water (222-59) 4.2 6/1/2027		1/19/2023	1,346,254.05	99.01	1,321,810.20	0.37%	Moody's-Aa1	1157
80168ADW4	1,335,000.00	3.99	1,343,168.72	4.54	18,690.00	-21,358.52	Fitch-AA+	2.96
Santa Clara Valley Water District (218-42) 2.919 6		6/20/2019	541,398.00	99.59	517,878.40	0.14%	Moody's-Aa1	62
80168FMD5	520,000.00	2.04	520,733.78	5.34	5,059.60	-2,855.38	Fitch-AA+	0.17
Santa Monica Community (223-31) 1.496 8/1/2028		1/24/2024	889,730.00	89.09	890,860.00	0.25%	Moody's-Aa2	1584
802385RT3	1,000,000.00	4.20	894,204.92	4.28	2,493.33	-3,344.92	S&P-AA+	4.19
Santa Monica- Malibu Unified (223-06) 2.206 8/1/20		8/1/2023	907,645.65	91.49	919,504.65	0.25%	Moody's-Aa1	1584
802498UM5	1,005,000.00	4.39	920,594.26	4.38	3,695.05	-1,089.61	S&P-AA+	4.13
Soquel Creek Water District (220-16) 0.728 3/1/202		10/13/2020	1,510,230.00	96.12	1,441,830.00	0.41%	S&P-AA	335
835818JN6	1,500,000.00	0.57	1,502,141.91	5.11	910.00	-60,311.91	NR	0.91
State of California (222-42) 5.5 10/1/2025		11/17/2022	1,020,120.00	100.85	1,008,460.00	0.28%	Moody's-Aa2	549
13063D2T4	1,000,000.00	4.75	1,010,529.91	4.91	27,500.00	-2,069.91	S&P-AA-	1.42
State of California (223-17) 5.5 10/1/2028		10/11/2023	2,040,000.00	104.27	2,085,480.00	0.56%	Moody's-Aa2	1645
13063D7D4	2,000,000.00	5.04	2,036,213.54	4.44	51,944.44	49,266.46	S&P-AA-	3.96



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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
State of Florida (220-18) 0.55 6/1/2025		10/22/2020	1,001,360.00	94.98	949,780.00	0.28%	S&P-AAA	427
34153QUD6	1,000,000.00	0.52	1,000,345.05	5.04	1,833.33	-50,565.05	Moody's-Aaa	1.16
State of Hawaii (220-08) 0.67 8/1/2025-20		8/28/2020	1,008,250.00	94.50	944,970.00	0.28%	S&P-AA+	488
419792YQ3	1,000,000.00	0.50	1,002,237.91	4.99	1,116.67	-57,267.91	Moody's-Aa2	1.33
State of Hawaii (222-10) 1.535 8/1/2027		8/9/2022	923,940.00	90.76	907,570.00	0.26%	Moody's-Aa2	1218
419792G34	1,000,000.00	3.20	949,042.31	4.55	2,558.33	-41,472.31	S&P-AA+	3.25
State of Maryland (220-38) 0.52 3/1/2025		3/10/2021	1,000,000.00	95.96	959,570.00	0.28%	S&P-AAA	335
574193UH9	1,000,000.00	0.52	1,000,000.00	5.09	433.33	-40,430.00	Fitch-AAA	0.92
University of CA (222-12) 3.063 7/1/2025		8/10/2022	989,410.00	97.82	978,170.00	0.27%	Moody's-Aa2	457
91412GU94	1,000,000.00	3.45	995,417.02	4.88	7,657.50	-17,247.02	S&P-AA	1.23
University of California (221-83) 1.272 5/15/2027		5/16/2022	893,810.00	90.53	905,330.00	0.26%	S&P-AA	1140
91412HJN4	1,000,000.00	3.61	933,667.62	4.56	4,805.33	-28,337.62	Fitch-AA	3.05
Victor Valley Community College Dist (219-06) 2.55		8/1/2019	1,021,150.00	99.06	990,610.00	0.28%	Moody's-Aa2	123
92603PEU2	1,000,000.00	2.11	1,001,423.89	5.40	4,263.33	-10,813.89	S&P-AA-	0.33
Western Placer Unified School Dist (220-03) 2 6/1/		7/24/2020	328,976.00	97.22	311,091.20	0.09%	Moody's-MIG1	427
95921RBF2	320,000.00	1.40	322,161.73	4.47	2,133.33	-11,070.53	NR	1.15
			<b>28,995,344.80</b>		<b>28,577,471.90</b>	<b>8.07%</b>		<b>798</b>
<b>Sub Total Municipal Bonds &gt;&gt; 0% Limit</b>	<b>29,945,000.00</b>	<b>2.79</b>	<b>29,159,887.49</b>	<b>4.63</b>	<b>188,537.95</b>	<b>-582,415.59</b>		<b>2.09</b>
<b>US Agency Bonds &gt;&gt; 0% Limit</b>								
FAMC (223-18) 4.83 10/13/2028		10/13/2023	2,007,040.00	102.24	2,044,800.00	0.55%	None	1657
31424WAP7	2,000,000.00	4.75	2,006,384.94	4.28	45,080.00	38,415.06	None	4.04
FFCB (218-33) 2.3 4/5/2024		4/5/2019	998,050.00	99.97	999,690.00	0.28%	Moody's-Aaa	5
3133EKGD2	1,000,000.00	2.34	999,994.66	5.04	11,244.44	-304.66	S&P-AA+	0.01
FFCB (218-38 & 218-39) 2.16 6/3/2024		6/3/2019	999,100.00	99.47	994,700.00	0.28%	S&P-AA+	64
3133EKNX0	1,000,000.00	2.18	999,968.47	5.23	7,080.00	-5,268.47	Moody's-Aaa	0.17



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

Date: 3/31/2024

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 (218-38 & 218-39) 2.16 6/3/2024		6/3/2019	999,528.00	99.47	994,700.00	0.28%	S&P-AA+	64
3133EKNX0	1,000,000.00	2.17	999,983.47	5.23	7,080.00	-5,283.47	Moodys-Aaa	0.17
FFCB (219-04) 2.45 7/22/2024		7/22/2019	2,046,200.00	99.21	1,984,240.00	0.55%	S&P-AA+	113
3133EKHV1	2,000,000.00	1.96	2,002,857.47	5.02	9,391.67	-18,617.47	Moodys-Aaa	0.31
FFCB (219-08) 1.85 7/26/2024		8/5/2019	1,005,218.00	98.95	989,530.00	0.28%	S&P-AA+	117
3133EKVV4	1,000,000.00	1.74	1,000,336.00	5.16	3,340.28	-10,806.00	Moodys-Aaa	0.32
FFCB (219-14) 1.6 8/16/2024		8/29/2019	1,007,640.00	98.67	986,670.00	0.28%	Moodys-Aaa	138
3133EKA63	1,000,000.00	1.44	1,000,581.21	5.21	2,000.00	-13,911.21	S&P-AA+	0.38
FFCB (219-17) 2.08 9/10/2024		9/16/2019	1,018,110.00	98.63	986,340.00	0.28%	S&P-AA+	163
3133EKQA7	1,000,000.00	1.70	1,001,621.05	5.24	1,213.33	-15,281.05	Moodys-Aaa	0.44
FFCB (219-19) 1.6 9/17/2024		9/17/2019	995,030.00	98.26	982,600.00	0.28%	S&P-AA+	170
3133EKP75	1,000,000.00	1.70	999,537.55	5.47	622.22	-16,937.55	Moodys-Aaa	0.46
FFCB (219-25) 1.5 10/16/2024		10/18/2019	993,500.00	98.03	980,290.00	0.28%	S&P-AA+	199
3133EK3B0	1,000,000.00	1.64	999,291.23	5.24	6,875.00	-19,001.23	Moodys-Aaa	0.54
FFCB (219-34) 1.65 11/1/2024		11/8/2019	991,891.00	98.03	980,310.00	0.28%	Moodys-Aaa	215
3133EK4Y9	1,000,000.00	1.82	999,042.07	5.12	6,875.00	-18,732.07	S&P-AA+	0.58
FFCB (219-36) 1.625 11/8/2024		11/14/2019	991,320.00	97.98	979,750.00	0.28%	S&P-AA+	222
3133EK6J0	1,000,000.00	1.81	998,941.81	5.08	6,454.86	-19,191.81	Moodys-Aaa	0.6
FFCB (219-43) 1.65 1/23/2025		1/30/2020	1,007,990.00	97.30	973,020.00	0.28%	S&P-AA+	298
3133ELJM7	1,000,000.00	1.48	1,001,308.25	5.08	3,116.67	-28,288.25	Moodys-Aaa	0.81
FFCB (220-11) 0.45 9/2/2025		9/2/2020	999,750.00	94.10	941,030.00	0.28%	NR	520
3133EL5R1	1,000,000.00	0.46	999,928.81	4.80	362.50	-58,898.81	NR	1.42
FFCB (220-19) 0.46 11/3/2025		11/3/2020	1,998,816.00	93.46	1,869,240.00	0.55%	NR	582
3133EMFS6	2,000,000.00	0.47	1,999,622.62	4.78	3,782.22	-130,382.62	NR	1.58



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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 (220-50 & 220-51) 0.82 5/11/2026		5/11/2021	1,001,960.00	92.38	923,780.00	0.28%	Moodys-Aaa	771
3133EMYV8	1,000,000.00	0.78	1,000,827.58	4.65	3,188.89	-77,047.58	S&P-AA+	2.09
FFCB (220-50 & 220-51) 0.82 5/11/2026		5/11/2021	1,505,955.00	92.38	1,385,670.00	0.41%	Moodys-Aaa	771
3133EMYV8	1,500,000.00	0.74	1,502,514.41	4.65	4,783.33	-116,844.41	S&P-AA+	2.09
FFCB (221-02, 221-03 & 221-04) 0.68 7/27/2026		7/27/2021	996,816.00	91.41	914,110.00	0.28%	S&P-AA+	848
3133EMV66	1,000,000.00	0.75	998,521.34	4.62	1,208.89	-84,411.34	Moodys-Aaa	2.3
FFCB (221-02, 221-03 & 221-04) 0.68 7/27/2026		7/27/2021	997,300.00	91.41	914,110.00	0.28%	S&P-AA+	848
3133EMV66	1,000,000.00	0.74	998,746.11	4.62	1,208.89	-84,636.11	Moodys-Aaa	2.3
FFCB (221-02, 221-03 & 221-04) 0.68 7/27/2026		7/30/2021	997,550.00	91.41	914,110.00	0.28%	S&P-AA+	848
3133EMV66	1,000,000.00	0.73	998,860.34	4.62	1,208.89	-84,750.34	Moodys-Aaa	2.3
FFCB (221-13) 0.8 9/10/2026		9/10/2021	2,000,000.00	91.35	1,827,080.00	0.55%	S&P-AA+	893
3133EM4X7	2,000,000.00	0.80	2,000,000.00	4.58	933.33	-172,920.00	Moodys-Aaa	2.42
FFCB (221-23) 0.5 10/22/2026		10/22/2021	1,948,750.00	90.27	1,805,340.00	0.54%	S&P-AA+	935
3133EMEF5	2,000,000.00	1.03	1,973,757.53	4.58	4,416.67	-168,417.53	S&P-AAA	2.54
FFCB (221-26) 1.16 10/27/2026		10/27/2021	999,030.00	91.97	919,730.00	0.28%	S&P-AA+	940
3133ENCJ7	1,000,000.00	1.18	999,500.66	4.50	4,962.22	-79,770.66	Moodys-Aaa	2.53
FFCB (221-29 & 221-30) 1.34 11/30/2026		11/30/2021	1,000,000.00	92.17	921,690.00	0.28%	S&P-AAA	974
3133ENFV7	1,000,000.00	1.34	1,000,000.00	4.49	4,466.67	-78,310.00	Moodys-Aaa	2.61
FFCB (221-29 & 221-30) 1.34 11/30/2026		11/30/2021	1,000,000.00	92.17	921,690.00	0.28%	S&P-AAA	974
3133ENFV7	1,000,000.00	1.34	1,000,000.00	4.49	4,466.67	-78,310.00	Moodys-Aaa	2.61
FFCB (221-32) 1.19 12/9/2026		12/9/2021	1,000,000.00	91.69	916,930.00	0.28%	S&P-AAA	983
3133ENGT1	1,000,000.00	1.19	1,000,000.00	4.50	3,702.22	-83,070.00	Moodys-Aaa	2.64
FFCB (221-36) 1.5 1/13/2027		1/13/2022	999,520.00	92.34	923,380.00	0.28%	S&P-AAA	1018
3133ENKV1	1,000,000.00	1.51	999,732.40	4.46	3,250.00	-76,352.40	Moodys-Aaa	2.73



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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	92.53	925,270.00	0.28%	S&P-AA+	1039
3133ENNB2	1,000,000.00	1.65	999,319.47	4.46	2,618.06	-74,049.47	NR	2.78
FFCB (221-41, 221-42 & 221-43) 1.625 2/3/2027		2/3/2022	1,000,000.00	92.53	925,270.00	0.28%	S&P-AA+	1039
3133ENNB2	1,000,000.00	1.63	1,000,000.00	4.46	2,618.06	-74,730.00	NR	2.78
FFCB (221-41, 221-42 & 221-43) 1.625 2/3/2027		2/3/2022	1,999,040.00	92.53	1,850,540.00	0.55%	S&P-AA+	1039
3133ENNB2	2,000,000.00	1.64	1,999,453.76	4.46	5,236.11	-148,913.76	NR	2.78
FFCB (221-53) 1.8 8/22/2025		2/22/2022	1,998,320.00	96.01	1,920,240.00	0.55%	S&P-AAA	509
3133ENPX2	2,000,000.00	1.83	1,999,330.37	4.80	3,900.00	-79,090.37	Moody's-Aaa	1.38
FFCB (221-58) 1.68 3/10/2027		3/10/2022	998,330.00	92.43	924,290.00	0.28%	S&P-AAA	1074
3133ENRD4	1,000,000.00	1.72	999,017.75	4.45	980.00	-74,727.75	Moody's-Aaa	2.88
FFCB (221-62) 1.8 6/17/2024		3/17/2022	2,000,000.00	99.28	1,985,580.00	0.55%	S&P-AAA	78
3133ENSB7	2,000,000.00	1.80	2,000,000.00	5.23	10,400.00	-14,420.00	Moody's-Aaa	0.21
FFCB (221-70) 2.6 4/5/2027		4/5/2022	1,000,000.00	94.83	948,340.00	0.28%	S&P-AAA	1100
3133ENTS9	1,000,000.00	2.60	1,000,000.00	4.45	12,711.11	-51,660.00	Moody's-Aaa	2.87
FFCB (221-90) 2.625 6/10/2024		6/10/2022	1,000,000.00	99.51	995,050.00	0.28%	None	71
3133ENYH7	1,000,000.00	2.63	1,000,000.00	5.19	8,093.75	-4,950.00	None	0.19
FFCB (221-93) 3.25 6/17/2024		6/17/2022	1,999,600.00	99.57	1,991,480.00	0.55%	NR	78
3133ENYX2	2,000,000.00	3.26	1,999,957.32	5.24	18,777.78	-8,477.32	NR	0.21
FFCB (222-02 & 222-03) 3.05 7/19/2027		7/19/2022	1,000,000.00	95.76	957,550.00	0.28%	NR	1205
3133ENB33	1,000,000.00	3.05	1,000,000.00	4.45	6,100.00	-42,450.00	NR	3.14
FFCB (222-02 & 222-03) 3.05 7/19/2027		7/19/2022	1,000,000.00	95.76	957,550.00	0.28%	NR	1205
3133ENB33	1,000,000.00	3.05	1,000,000.00	4.45	6,100.00	-42,450.00	NR	3.14
FFCB (222-05) 3.15 7/15/2024		7/15/2022	1,000,960.00	99.35	993,490.00	0.28%	Moody's-Aaa	106
3133ENA91	1,000,000.00	3.10	1,000,139.21	5.40	6,650.00	-6,649.21	S&P-AA+	0.29



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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 (222-21) 3.375 9/15/2027		9/15/2022	988,660.00	96.74	967,380.00	0.27%	None	1263
3133ENL99	1,000,000.00	3.63	992,156.40	4.40	1,500.00	-24,776.40	None	3.28
FFCB (222-24) 3.75 9/22/2025		9/22/2022	998,594.90	98.52	985,240.00	0.28%	None	540
3133ENN22	1,000,000.00	3.80	999,307.71	4.80	937.50	-14,067.71	None	1.45
FFCB (222-28 & 222-29) 4.125 10/14/2027		10/14/2022	999,970.00	98.98	989,760.00	0.28%	None	1292
3133ENS50	1,000,000.00	4.13	999,978.77	4.44	19,135.42	-10,218.77	None	3.26
FFCB (222-28 & 222-29) 4.125 10/14/2027		10/14/2022	1,000,000.00	98.98	989,760.00	0.28%	None	1292
3133ENS50	1,000,000.00	4.13	1,000,000.00	4.44	19,135.42	-10,240.00	None	3.26
FFCB (222-43, 222-44 & 222-45) 4 11/29/2027		11/29/2022	997,526.00	98.53	985,310.00	0.28%	None	1338
3133EN3H1	1,000,000.00	4.06	998,187.18	4.44	13,555.56	-12,877.18	None	3.39
FFCB (222-43, 222-44 & 222-45) 4 11/29/2027		11/29/2022	997,750.00	98.53	985,310.00	0.28%	None	1338
3133EN3H1	1,000,000.00	4.05	998,351.31	4.44	13,555.56	-13,041.31	None	3.39
FFCB (222-43, 222-44 & 222-45) 4 11/29/2027		11/29/2022	997,760.00	98.53	985,310.00	0.28%	None	1338
3133EN3H1	1,000,000.00	4.05	998,358.64	4.44	13,555.56	-13,048.64	None	3.39
FFCB (222-47 & 222-48) 3.75 12/7/2027		12/7/2022	996,980.00	97.68	976,830.00	0.27%	None	1346
3133EN3S7	1,000,000.00	3.82	997,773.87	4.44	11,875.00	-20,943.87	None	3.43
FFCB (222-47 & 222-48) 3.75 12/7/2027		12/7/2022	999,000.00	97.68	976,830.00	0.28%	None	1346
3133EN3S7	1,000,000.00	3.77	999,262.87	4.44	11,875.00	-22,432.87	None	3.43
FFCB (222-56) 4 1/6/2028		1/6/2023	999,550.00	98.77	987,660.00	0.28%	None	1376
3133EN5N6	1,000,000.00	4.01	999,660.90	4.36	9,444.44	-12,000.90	None	3.5
FFCB (222-64) 3.875 7/8/2025		2/8/2023	1,999,000.00	98.78	1,975,640.00	0.55%	None	464
3133EPAD7	2,000,000.00	3.90	1,999,473.33	4.87	17,868.06	-23,833.33	None	1.24
FFCB (222-65) 3.875 2/14/2028		2/14/2023	2,000,000.00	98.30	1,966,060.00	0.55%	None	1415
3133EPAV7	2,000,000.00	3.88	2,000,000.00	4.36	10,118.06	-33,940.00	None	3.61



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

Date: 3/31/2024

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 (222-70) 3.625 3/21/2028 3133EPDP7	1,000,000.00	3/21/2023 3.67	998,090.00 998,483.08	97.41 4.34	974,100.00 1,006.94	0.28% -24,383.08	None None	1451 3.73
FFCB (222-74) 1.26 4/5/2028 3133EMVC3	1,945,000.00	4/5/2023 3.82	1,720,235.80 1,764,647.34	88.78 4.34	1,726,673.75 11,981.20	0.49% -37,973.59	None None	1466 3.89
FFCB (222-76) 3.875 4/25/2028 3133EPGW9	1,000,000.00	4/28/2023 3.72	1,006,999.00 1,005,702.04	98.29 4.34	982,850.00 16,791.67	0.28% -22,852.04	None None	1486 3.74
FFCB (222-77) 3.625 5/3/2028 3133EPHT5	1,000,000.00	5/3/2023 3.66	998,410.00 998,699.80	97.35 4.34	973,500.00 14,902.78	0.28% -25,199.80	None None	1494 3.78
FFCB (222-81) 3.875 5/30/2028 3133EPLD5	1,000,000.00	5/30/2023 3.89	999,320.00 999,433.89	98.44 4.29	984,390.00 12,916.67	0.28% -15,043.89	S&P-AAA Moody's-Aaa	1521 3.84
FFCB (223-01 & 222-87) 3.875 6/21/2028 3133EPNH4	2,000,000.00	6/23/2023 4.03	1,986,100.00 1,988,247.84	98.42 4.29	1,968,460.00 21,527.78	0.55% -19,787.84	S&P-AA+ Moody's-Aaa	1543 3.89
FFCB (223-01 & 222-87) 3.875 6/21/2028 3133EPNH4	2,000,000.00	7/3/2023 4.15	1,975,480.00 1,979,154.62	98.42 4.29	1,968,460.00 21,527.78	0.55% -10,694.62	S&P-AA+ Moody's-Aaa	1543 3.89
FFCB (223-03 & 223-04) 4.25 7/17/2028 3133EPQD0	1,000,000.00	7/17/2023 4.28	998,660.00 998,849.23	99.86 4.29	998,590.00 8,736.11	0.28% -259.23	S&P-AAA Moody's-Aaa	1569 3.94
FFCB (223-03 & 223-04) 4.25 7/17/2028 3133EPQD0	1,000,000.00	7/17/2023 4.28	998,660.00 998,849.23	99.86 4.29	998,590.00 8,736.11	0.28% -259.23	S&P-AAA Moody's-Aaa	1569 3.94
FFCB (223-08) 4.25 8/7/2028 3133EPSK2	1,000,000.00	8/7/2023 4.33	996,440.00 996,901.81	99.86 4.28	998,620.00 6,375.00	0.27% 1,718.19	S&P-AA+ Moody's-Aaa	1590 3.99
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	100.88 4.28	2,017,580.00 2,250.00	0.55% 17,580.00	Moody's-Aaa S&P-AA+	1636 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 1,997,618.08	100.88 4.28	2,017,580.00 2,250.00	0.55% 19,961.92	Moody's-Aaa S&P-AA+	1636 4.1



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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 (223-22) 4.875 11/1/2028		11/1/2023	998,250.00	102.52	1,025,180.00	0.28%	None	1676
3133EPA47	1,000,000.00	4.92	998,394.64	4.26	20,312.50	26,785.36	None	4.09
FFCB (223-27) 4.625 12/8/2025		12/8/2023	998,960.00	99.75	997,540.00	0.28%	None	617
3133EPL37	1,000,000.00	4.68	999,122.19	4.78	14,517.36	-1,582.19	None	1.62
FFCB (223-29 & 223-30) 3.875 1/9/2029		1/9/2024	995,000.00	98.34	983,420.00	0.27%	Moodys-Aaa	1745
3133EPU37	1,000,000.00	3.99	995,224.41	4.26	8,826.39	-11,804.41	S&P-AA+	4.36
FFCB (223-29 & 223-30) 3.875 1/9/2029		1/9/2024	996,230.00	98.34	983,420.00	0.27%	Moodys-Aaa	1745
3133EPU37	1,000,000.00	3.96	996,399.21	4.26	8,826.39	-12,979.21	S&P-AA+	4.36
FFCB (223-35) 4.125 3/12/2029		3/14/2024	999,020.00	99.36	993,560.00	0.28%	S&P-AA+	1807
3133EP5J0	1,000,000.00	4.15	999,029.13	4.27	2,177.08	-5,469.13	Moodys-Aaa	4.51
FFCB 4.125 2/13/2029		2/13/2024	992,647.00	99.48	994,770.00	0.27%	S&P-AA+	1780
3133EP3B9	1,000,000.00	4.29	992,836.16	4.24	5,500.00	1,933.84	Moodys-Aaa	4.43
FHLB (219-18 & 218-41) 2.875 6/14/2024		6/14/2019	1,032,274.00	99.52	995,220.00	0.28%	S&P-AA+	75
3130A1XJ2	1,000,000.00	2.19	1,001,324.88	5.21	8,545.14	-6,104.88	Moodys-Aaa	0.2
FHLB (219-18 & 218-41) 2.875 6/14/2024		9/16/2019	1,053,793.00	99.52	995,220.00	0.28%	S&P-AA+	75
3130A1XJ2	1,000,000.00	1.69	1,002,328.03	5.21	8,545.14	-7,108.03	Moodys-Aaa	0.2
FHLB (219-35) 2.875 9/13/2024		11/13/2019	1,049,530.00	98.94	989,370.00	0.28%	Moodys-Aaa	166
3130A2UW4	1,000,000.00	1.80	1,004,655.71	5.29	1,437.50	-15,285.71	S&P-AA+	0.45
FHLB (219-38) 2.75 12/13/2024		12/13/2019	1,049,145.00	98.34	983,360.00	0.28%	Moodys-Aaa	257
3130A3GE8	1,000,000.00	1.72	1,006,913.12	5.20	8,250.00	-23,553.12	S&P-AA+	0.69
FHLB (220-31) 0.5 12/12/2025		1/29/2021	1,003,130.00	93.09	930,850.00	0.28%	None	621
3130AKRG3	1,000,000.00	0.44	1,001,093.21	4.79	1,513.89	-70,243.21	None	1.69
FHLB (220-40) 0.5 3/13/2026		3/15/2021	983,597.00	92.35	923,540.00	0.27%	S&P-AA+	712
3130ALG40	1,000,000.00	0.84	993,597.07	4.65	250.00	-70,057.07	Moodys-Aaa	1.94



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

Date: 3/31/2024

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 (220-41) 0.75 3/13/2026		3/15/2021	998,380.00	92.82	928,150.00	0.28%	Moody's-Aaa	712
3130ALN83	1,000,000.00	0.78	999,367.63	4.65	375.00	-71,217.63	S&P-AA+	1.94
FHLB (220-56) 0.75 6/12/2026		6/14/2021	997,797.00	91.98	919,810.00	0.28%	S&P-AA+	803
3130AMFS6	1,000,000.00	0.80	999,030.15	4.63	2,270.83	-79,220.15	Moody's-Aaa	2.18
FHLB (221-01) 0.875 6/12/2026		7/1/2021	998,890.00	93.24	932,440.00	0.28%	S&P-AAA	803
3130AN4T4	1,000,000.00	0.90	999,506.73	4.12	2,649.31	-67,066.73	Moody's-Aaa	2.17
FHLB (221-15) 1.875 9/11/2026		9/13/2021	2,102,980.00	93.84	1,876,740.00	0.57%	S&P-AA+	894
3130A8XY4	2,000,000.00	0.82	2,050,473.75	4.57	2,083.33	-173,733.75	Moody's-Aaa	2.4
FHLB (221-33) 2.125 12/11/2026		12/13/2021	1,045,702.00	94.01	940,120.00	0.28%	Moody's-Aaa	985
3130A9YY1	1,000,000.00	1.18	1,024,680.08	4.51	6,493.06	-84,560.08	S&P-AA+	2.61
FHLB (221-35) 1.25 12/21/2026		12/27/2021	2,000,578.00	91.85	1,836,940.00	0.55%	S&P-AA+	995
3130AQF65	2,000,000.00	1.24	2,000,315.99	4.46	6,944.44	-163,375.99	Moody's-Aaa	2.67
FHLB (221-71) 0.375 9/4/2025		4/8/2022	1,373,060.70	93.93	1,394,919.90	0.4%	Moody's-Aaa	522
3130AK5E2	1,485,000.00	2.71	1,438,066.41	4.83	417.66	-43,146.51	S&P-AA+	1.42
FHLB (221-91) 3.125 6/11/2027		6/13/2022	2,006,600.00	96.12	1,922,480.00	0.55%	Moody's-Aaa	1167
3130AEFG0	2,000,000.00	3.05	2,004,222.70	4.44	19,097.22	-81,742.70	S&P-AA+	3.03
FHLB (222-17) 3.25 9/13/2024		8/30/2022	1,993,348.00	99.10	1,982,020.00	0.55%	None	166
3130AFBC0	2,000,000.00	3.42	1,998,517.81	5.29	3,250.00	-16,497.81	None	0.45
FHLB (222-22) 3.625 9/10/2027		9/15/2022	998,874.06	97.59	975,930.00	0.28%	None	1258
3130ATDM6	1,000,000.00	3.65	999,222.17	4.39	2,114.58	-23,292.17	None	3.26
FHLB (222-50) 4.25 12/10/2027		12/12/2022	1,010,680.00	99.53	995,290.00	0.28%	None	1349
3130ATUS4	1,000,000.00	4.01	1,007,898.75	4.39	13,104.17	-12,608.75	None	3.41
FHLB (222-63) 3.55 10/1/2027		2/3/2023	2,002,620.00	97.32	1,946,360.00	0.55%	None	1279
3130AUQ31	2,000,000.00	3.52	2,001,970.01	4.39	35,500.00	-55,610.01	None	3.26



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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 (222-72) 4.5 3/10/2028		3/28/2023	1,032,209.00	100.50	1,004,990.00	0.28%	None	1440
3130ATS57	1,000,000.00	3.78	1,025,639.00	4.36	2,625.00	-20,649.00	None	3.65
FHLB (222-84) 3.75 6/9/2028		6/9/2023	992,276.00	97.78	977,780.00	0.27%	S&P-AA+	1531
3130AVVX7	1,000,000.00	3.92	993,527.40	4.34	11,666.67	-15,747.40	Moody's-Aaa	3.87
FHLB (222-86) 4 6/9/2028		6/9/2023	1,003,000.00	98.85	988,490.00	0.28%	S&P-AA+	1531
3130AWC24	1,000,000.00	3.93	1,002,513.96	4.30	12,444.44	-14,023.96	Moody's-Aaa	3.85
FHLB (223-05) 4.04 7/18/2028		7/18/2023	2,000,000.00	99.32	1,986,340.00	0.55%	None	1570
3130AWN6	2,000,000.00	4.04	2,000,000.00	4.21	16,384.44	-13,660.00	None	3.96
FHLB (223-09) 4.375 9/8/2028		9/8/2023	1,987,851.40	100.50	2,009,920.00	0.55%	Moody's-Aaa	1622
3130AWTR1	2,000,000.00	4.51	1,989,214.54	4.25	5,590.28	20,705.46	S&P-AA+	4.07
FHLB (223-21) 5.03 10/23/2028		11/1/2023	2,015,080.00	103.10	2,062,080.00	0.56%	Moody's-Aaa	1667
3130AXLQ9	2,000,000.00	4.86	2,013,827.48	4.27	44,152.22	48,252.52	S&P-AA+	4.05
FHLB (223-24) 3.25 11/16/2028		11/16/2023	1,875,504.00	95.75	1,915,060.00	0.52%	Moody's-Aaa	1691
3130AFFX0	2,000,000.00	4.66	1,884,771.35	4.27	24,375.00	30,288.65	S&P-AA+	4.27
FHLB (223-25) 4.75 12/8/2028		12/8/2023	1,019,500.00	101.95	1,019,450.00	0.28%	Moody's-Aaa	1713
3130AXQK7	1,000,000.00	4.31	1,018,283.25	4.29	19,527.78	1,166.75	S&P-AA+	4.18
FHLB (223-25) 4.75 12/8/2028		12/8/2023	1,020,720.00	101.95	1,019,450.00	0.28%	Moody's-Aaa	1713
3130AXQK7	1,000,000.00	4.28	1,019,427.13	4.29	19,527.78	22.87	S&P-AA+	4.18
FHLB (223-33) 4.168 2/15/2029		2/15/2024	1,000,805.00	99.30	992,990.00	0.28%	None	1782
3130AYWP7	1,000,000.00	4.15	1,000,785.17	4.33	5,325.78	-7,795.17	None	4.44
FHLB (223-37) 4 3/28/2029		3/28/2024	992,843.00	98.88	988,810.00	0.27%	S&P-AA+	1823
3130B0GB9	1,000,000.00	4.16	992,854.76	4.25	333.33	-4,044.76	None	4.57
FHLMC (220-02) 0.375 7/21/2025		7/23/2020	1,992,500.00	94.36	1,887,240.00	0.55%	NR	477
3137EAEU9	2,000,000.00	0.45	1,998,038.65	4.89	1,458.33	-110,798.65	NR	1.3



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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
FHLMC (220-13, 220-29 & 221-73) 0.375 9/23/202		10/1/2020	998,769.00	93.70	936,960.00	0.28%	S&P-AA+	541
3137EAEX3	1,000,000.00	0.40	999,633.68	4.85	83.33	-62,673.68	Fitch-AAA	1.47
FHLMC (220-13, 220-29 & 221-73) 0.375 9/23/202		1/26/2021	1,997,692.00	93.70	1,873,920.00	0.55%	S&P-AA+	541
3137EAEX3	2,000,000.00	0.40	1,999,265.94	4.85	166.67	-125,345.94	Fitch-AAA	1.47
FHLMC (220-13, 220-29 & 221-73) 0.375 9/23/202		4/8/2022	1,844,940.00	93.70	1,873,920.00	0.53%	S&P-AA+	541
3137EAEX3	2,000,000.00	2.74	1,933,633.34	4.85	166.67	-59,713.34	Fitch-AAA	1.47
FHLMC (220-17) 0.5 10/15/2025-21		10/15/2020	1,000,000.00	93.60	935,970.00	0.28%	NR	563
3134GWYX8	1,000,000.00	0.50	1,000,000.00	4.87	2,305.56	-64,030.00	NR	1.53
FNMA (219-01, 219-03 & 221-72) 1.75 7/2/2024		7/12/2019	993,240.00	99.09	990,930.00	0.28%	S&P-AA+	93
3135G0V75	1,000,000.00	1.89	999,654.00	5.36	4,326.39	-8,724.00	Moody's-Aaa	0.25
FNMA (219-01, 219-03 & 221-72) 1.75 7/2/2024		7/19/2019	994,820.00	99.09	990,930.00	0.28%	S&P-AA+	93
3135G0V75	1,000,000.00	1.86	999,733.85	5.36	4,326.39	-8,803.85	Moody's-Aaa	0.25
FNMA (219-01, 219-03 & 221-72) 1.75 7/2/2024		4/8/2022	983,210.00	99.09	990,930.00	0.28%	S&P-AA+	93
3135G0V75	1,000,000.00	2.53	998,086.43	5.36	4,326.39	-7,156.43	Moody's-Aaa	0.25
FNMA (219-27) 1.625 10/15/2024		10/22/2019	998,095.00	98.12	981,160.00	0.28%	S&P-AA+	198
3135G0W66	1,000,000.00	1.67	999,792.75	5.21	7,493.06	-18,632.75	Fitch-AAA	0.53
FNMA (219-40) 1.625 1/7/2025		1/17/2020	999,523.62	97.37	973,740.00	0.28%	S&P-AAA	282
3135G0X24	1,000,000.00	1.64	999,926.07	5.16	3,791.67	-26,186.07	Moody's-Aaa	0.76
FNMA (220-04) 0.5 8/18/2025-22		8/18/2020	1,000,000.00	94.16	941,550.00	0.28%	S&P-AA+	505
3136G4H71	1,000,000.00	0.50	1,000,000.00	4.93	597.22	-58,450.00	NR	1.38
FNMA (220-05) 0.625 8/19/2025-22		8/19/2020	1,000,000.00	94.32	943,190.00	0.28%	NR	141
3136G4R47	1,000,000.00	0.63	1,000,000.00	4.92	729.17	-56,810.00	NR	1.38



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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 (220-14 & 222-36) 0.5 6/17/2025		10/2/2020	2,009,318.00	94.86	1,897,140.00	0.55%	Moodys-Aaa	443
3135G04Z3	2,000,000.00	0.40	2,002,401.32	4.93	2,888.89	-105,261.32	S&P-AA+	1.21
FNMA (220-14 & 222-36) 0.5 6/17/2025		11/4/2022	1,796,480.00	94.86	1,897,140.00	0.53%	Moodys-Aaa	443
3135G04Z3	2,000,000.00	4.67	1,905,691.05	4.93	2,888.89	-8,551.05	S&P-AA+	1.21
FNMA (220-15) 0.375 8/25/2025		10/2/2020	1,997,040.00	93.96	1,879,160.00	0.55%	S&P-AA+	512
3135G05X7	2,000,000.00	0.41	1,999,152.39	4.89	750.00	-119,992.39	Moodys-Aaa	1.4
FNMA (220-20 & 220-30)) 0.5 11/7/2025		11/12/2020	998,030.00	93.50	935,010.00	0.28%	S&P-AA+	586
3135G06G3	1,000,000.00	0.54	999,366.05	4.77	2,000.00	-64,356.05	NR	1.59
FNMA (220-20 & 220-30)) 0.5 11/7/2025		1/26/2021	1,004,255.00	93.50	935,010.00	0.28%	S&P-AA+	586
3135G06G3	1,000,000.00	0.41	1,001,428.08	4.77	2,000.00	-66,418.08	NR	1.59
FNMA (220-21) 0.57 11/17/2025-22		11/17/2020	1,000,000.00	93.51	935,100.00	0.28%	NR	596
3135GA3X7	1,000,000.00	0.57	1,000,000.00	4.76	2,121.67	-64,900.00	NR	1.62
FNMA (220-22) 0.6 11/25/2025-22		11/25/2020	1,000,000.00	93.00	930,020.00	0.28%	NR	239
3135GA3Z2	1,000,000.00	0.60	1,000,000.00	5.07	2,100.00	-69,980.00	NR	1.64
FNMA (220-47) 2.125 4/24/2026		4/26/2021	2,126,960.00	95.09	1,901,760.00	0.57%	S&P-AA+	754
3135G0K36	2,000,000.00	0.83	2,052,482.37	4.65	18,534.72	-150,722.37	Moodys-Aaa	2.01
FNMA (221-16) 1.875 9/24/2026		9/27/2021	1,044,990.00	93.79	937,890.00	0.28%	Moodys-Aaa	907
3135G0Q22	1,000,000.00	0.95	1,022,383.94	4.55	364.58	-84,493.94	S&P-AA+	2.43
FNMA (222-31) 0.75 10/8/2027		10/26/2022	1,691,262.00	88.22	1,764,360.00	0.49%	None	1286
3135G05Y5	2,000,000.00	4.24	1,780,399.85	4.40	7,208.33	-16,039.85	None	3.46
FNMA (223-07) 6.16 8/7/2028		8/7/2023	742,389.20	107.25	735,762.44	0.2%	Moodys-Aaa	1590
31359MEA7	686,000.00	4.32	735,074.34	4.31	6,338.64	688.10	S&P-AA+	3.87
			<b>153,986,031.68</b>		<b>149,210,466.09</b>	<b>42.72%</b>		<b>909</b>
<b>Sub Total US Agency Bonds &gt;&gt; 0% Limit</b>	<b>154,616,000.00</b>	<b>2.55</b>	<b>154,069,353.88</b>	<b>4.65</b>	<b>929,977.63</b>	<b>-4,858,887.79</b>		<b>2.36</b>
<b>US Treasury Bonds &gt;&gt; 0% Limit</b>								



## Nevada County Portfolio Holdings by Asset Class All Portfolios

Date: 3/31/2024

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 0.25 8/31/2025		6/15/2022	900,898.44	93.80	937,960.00	0.26%	Moodys-Aaa	518
91282CAJ0	1,000,000.00	3.54	956,236.48	4.84	210.60	-18,276.48	Fitch-AAA	1.41
T-Bond 0.375 4/15/2024		3/22/2022	964,921.88	99.81	998,090.00	0.28%	S&P-AAA	15
91282CBV2	1,000,000.00	2.12	999,303.08	5.04	1,721.31	-1,213.08	Moodys-Aaa	0.04
T-Bond 0.375 7/15/2024		3/22/2022	959,453.13	98.59	985,870.00	0.27%	S&P-AAA	106
91282CCL3	1,000,000.00	2.18	994,919.66	5.30	782.97	-9,049.66	Moodys-Aaa	0.29
T-Bond 0.375 7/15/2024		3/23/2022	958,437.50	98.59	985,870.00	0.27%	S&P-AAA	106
91282CCL3	1,000,000.00	2.23	994,786.24	5.30	782.97	-8,916.24	Moodys-Aaa	0.29
T-Bond 0.375 8/15/2024		3/22/2022	957,695.31	98.18	981,810.00	0.27%	Moodys-Aaa	137
91282CCT6	1,000,000.00	2.19	993,391.40	5.30	463.60	-11,581.40	S&P-AAA	0.38
T-Bond 0.375 8/15/2024		3/23/2022	957,226.56	98.18	981,810.00	0.27%	Moodys-Aaa	137
91282CCT6	1,000,000.00	2.21	993,310.55	5.30	463.60	-11,500.55	S&P-AAA	0.38
T-Bond 0.375 9/15/2024		3/22/2022	955,625.00	97.83	978,300.00	0.27%	S&P-AAA	168
91282CCX7	1,000,000.00	2.22	991,789.65	5.24	163.04	-13,489.65	Moodys-Aaa	0.46
T-Bond 0.375 9/15/2024		3/23/2022	955,937.50	97.83	978,300.00	0.27%	S&P-AAA	168
91282CCX7	1,000,000.00	2.21	991,838.48	5.24	163.04	-13,538.48	Moodys-Aaa	0.46
T-Bond 0.5 2/28/2026		3/1/2021	994,531.25	92.46	924,570.00	0.28%	NR	699
91282CBQ3	1,000,000.00	0.61	997,905.39	4.67	432.43	-73,335.39	NR	1.91
T-Bond 0.5 2/28/2026		3/23/2021	1,967,120.00	92.46	1,849,140.00	0.55%	NR	699
91282CBQ3	2,000,000.00	0.84	1,987,252.85	4.67	864.86	-138,112.85	NR	1.91
T-Bond 0.625 7/31/2026		8/2/2021	1,991,562.50	91.42	1,828,420.00	0.55%	S&P-AAA	852
91282CCP4	2,000,000.00	0.71	1,996,058.80	4.54	2,083.33	-167,638.80	Moodys-Aaa	2.32
T-Bond 0.75 4/30/2026		4/30/2021	1,992,031.25	92.41	1,848,280.00	0.55%	S&P-AAA	760
91282CBW0	2,000,000.00	0.83	1,996,683.32	4.61	6,263.74	-148,403.32	Moodys-Aaa	2.06



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

Date: 3/31/2024

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 0.75 5/31/2026		6/1/2021	1,996,875.00	92.16	1,843,200.00	0.55%	S&P-AAA	791
91282CCF6	2,000,000.00	0.78	1,998,645.55	4.59	5,000.00	-155,445.55	Moodys-Aaa	2.15
T-Bond 0.75 8/31/2026		8/31/2021	1,996,875.00	91.44	1,828,820.00	0.55%	S&P-AAA	883
91282CCW9	2,000,000.00	0.78	1,998,488.84	4.53	1,263.59	-169,668.84	Moodys-Aaa	2.4
T-Bond 0.875 9/30/2026		9/30/2021	996,093.75	91.55	915,500.00	0.28%	S&P-AAA	913
91282CCZ2	1,000,000.00	0.96	998,046.88	4.49	0.00	-82,546.88	Moodys-Aaa	2.48
T-Bond 1.125 10/31/2026		11/1/2021	1,992,734.38	91.87	1,837,420.00	0.55%	S&P-AAA	944
91282CDG3	2,000,000.00	1.20	1,996,241.78	4.49	9,395.60	-158,821.78	Moodys-Aaa	2.54
T-Bond 1.25 11/30/2026		11/30/2021	1,001,396.71	91.99	919,880.00	0.28%	S&P-AAA	974
91282CDK4	1,000,000.00	1.22	1,000,745.01	4.47	4,166.67	-80,865.01	Moodys-Aaa	2.62
T-Bond 2 8/15/2025		8/5/2022	972,031.25	96.28	962,810.00	0.27%	Moodys-Aaa	502
912828K74	1,000,000.00	2.97	987,305.32	4.82	2,472.53	-24,495.32	Fitch-AAA	1.36
T-Bond 2.375 5/15/2027		5/19/2022	975,625.00	94.14	941,360.00	0.27%	S&P-AAA	1140
912828X88	1,000,000.00	2.90	984,748.90	4.40	8,938.87	-43,388.90	Moodys-Aaa	3
			<b>24,487,071.41</b>		<b>23,527,410.00</b>	<b>6.84%</b>		<b>618</b>
<b>Sub Total US Treasury Bonds &gt;&gt; 0% Limit</b>	<b>25,000,000.00</b>	<b>1.51</b>	<b>24,857,698.18</b>	<b>4.77</b>	<b>45,632.75</b>	<b>-1,330,288.18</b>		<b>1.67</b>
			<b>362,025,181.22</b>		<b>354,459,138.42</b>	<b>100.00%</b>		<b>615</b>
<b>TOTAL PORTFOLIO</b>	<b>364,734,292.15</b>	<b>3.37</b>	<b>362,833,199.10</b>	<b>4.89</b>	<b>1,346,740.69</b>	<b>-8,374,060.68</b>		<b>1.61</b>