

PLUMAS COUNTY TREASURER'S
INVESTMENT REPORT
FOR THE MONTH OF JUNE, 2024

This report is filed in accordance with Section 53646 of the State of California Government Code and includes all information required by that section and all information required by the Plumas County Board of Supervisors. The source of the current market valuation is provided by PFM, Inc.

The portfolio is in compliance with the statement of investment policy on file in the Plumas County Treasurer's Office and with the Plumas County Clerk of the Board.

The portfolio has sufficient liquidity to meet the pool's customary expenditure requirements for the next six months based upon prior performances of cash flow.

Dated: 7/31/24



Julie A. White
Plumas County Treasurer-Tax Collector

**PLUMAS COUNTY
INVESTMENT REPORT 6/30
PORTFOLIO SUMMARY**

Investments	Par Value	Market Value	Book Value	% of Portfolio
Treasury Coupon Securities	\$ 17,545,000.00	\$ 16,288,602.46	\$ 16,764,299.89	7.96%
Federal Agency Coupon Securities	\$ 1,900,000.00	\$ 1,798,321.21	\$ 1,899,201.52	0.90%
Federal Agency CMO / CMBS	\$ 1,102,300.52	\$ 1,056,778.76	\$ 1,074,018.63	0.51%
Municipal Obligations	\$ 810,000.00	\$ 794,664.35	\$ 818,444.20	0.39%
Certificates of Deposit	\$ 820,000.00	\$ 821,657.00	\$ 820,000.00	0.39%
Corporate Bonds	\$ 8,490,000.00	\$ 8,288,648.72	\$ 8,423,591.13	4.00%
Commercial Paper	\$ -	\$ -	\$ -	0.00%
Asset-Backed Securities	\$ 2,071,238.37	\$ 2,050,000.34	\$ 2,072,159.02	0.98%
Plumas Bank Certificate of Deposit	\$ 5,000,000.00	\$ 5,000,000.00	\$ 5,000,000.00	2.37%
U.S. Bank Trust & Custody Cash	\$ 67,030.64	\$ 67,030.64	\$ 67,030.64	0.03%
LAIF	\$ 52,286,930.82	\$ 52,286,930.82	\$ 52,286,930.82	24.82%
CAMP	\$ 108,991,537.16	\$ 108,991,537.16	\$ 108,991,537.16	51.74%
Plumas Bank Analysis	\$ 9,361,008.98	\$ 9,361,008.98	\$ 9,361,008.98	4.44%
UMPQUA	\$ 3,087,967.47	\$ 3,087,967.47	\$ 3,087,967.47	1.47%
Total Portfolio	\$ 211,533,013.96	\$ 209,893,147.91	\$ 210,666,189.46	100%

Managed Account Summary Statement

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Transaction Summary - Managed Account		Cash Transactions Summary - Managed Account	
Opening Market Value			
Maturities/Calls	\$30,820,432.80	Maturities/Calls	0.00
Principal Dispositions	(54,413.59)	Sale Proceeds	471,427.73
Principal Acquisitions	(470,222.77)	Coupon/Interest/Dividend Income	52,044.80
Unsettled Trades	674,067.73	Principal Payments	54,413.59
Change in Current Value	0.00	Security Purchases	(679,533.87)
	128,808.67	Net Cash Contribution	(0.01)
		Reconciling Transactions	0.00
Closing Market Value	\$31,098,672.84		

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	53,249.76		
Less Purchased Interest Related to Interest/Coupons	(5,466.14)		
Plus Net Realized Gains/Losses	(10,613.37)		
Total Cash Basis Earnings	\$37,170.25	Closing Cash Balance	\$67,030.64

Earnings Reconciliation (Accrual Basis)		Total	
Ending Amortized Value of Securities		31,871,714.39	
Ending Accrued Interest		213,986.29	
Plus Proceeds from Sales		471,427.73	
Plus Proceeds of Maturities/Calls/Principal Payments		54,413.59	
Plus Coupons/Dividends Received		52,044.80	
Less Cost of New Purchases		(679,533.87)	
Less Beginning Amortized Value of Securities		(31,714,466.36)	
Less Beginning Accrued Interest		(192,279.74)	
Total Accrual Basis Earnings		\$77,306.83	

Portfolio Summary and Statistics

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Account Summary

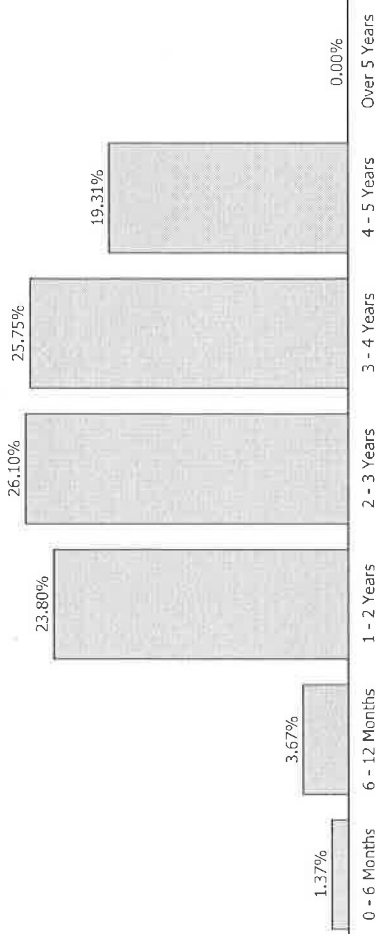
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	17,545,000.00	16,288,602.46	52.37
Municipal Bond / Note	810,000.00	794,664.35	2.56
Federal Agency Commercial	1,102,300.52	1,056,778.76	3.40
Mortgage-Backed Security			
Federal Agency Bond / Note	1,900,000.00	1,798,321.21	5.78
Corporate Note	8,240,000.00	8,038,293.72	25.85
Certificate of Deposit	820,000.00	821,657.00	2.64
Bank Note	250,000.00	250,355.00	0.81
Asset-Backed Security	2,071,238.37	2,050,000.34	6.59
Managed Account Sub-Total	32,738,538.89	31,098,672.84	100.00%
Accrued Interest		213,986.29	
Total Portfolio	32,738,538.89	31,312,659.13	

Unsettled Trades

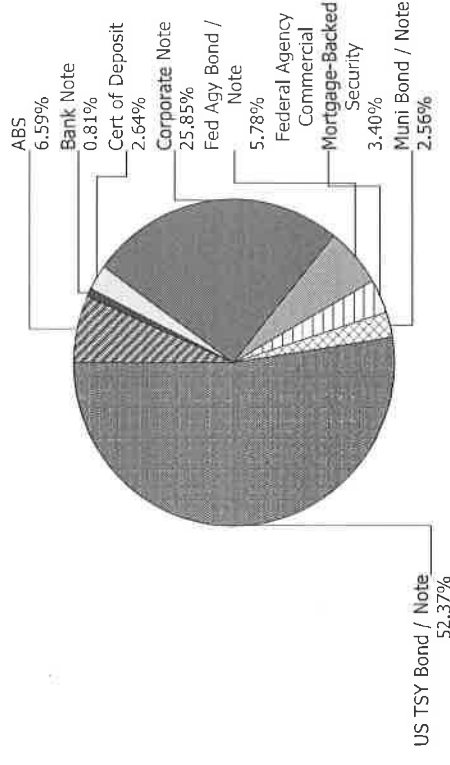
0.00

0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	3.43%
Yield to Maturity at Market	4.76%
Weighted Average Days to Maturity	1013

Managed Account Issuer Summary

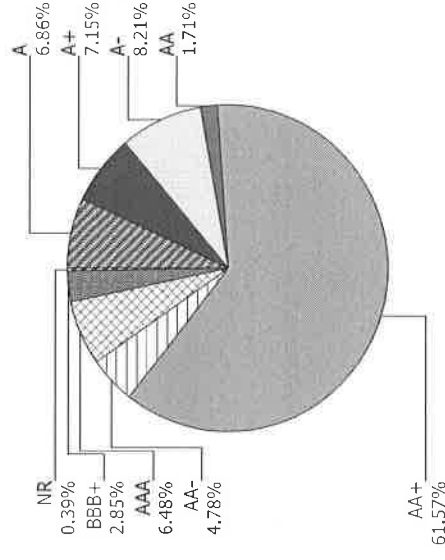
For the Month Ending June 30, 2024

PLUMAS COUNTY TREASURER'S POOL - 70910000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ADOBE INC	125,137.88	0.40
AMAZON.COM INC	198,331.20	0.64
AMERICAN EXPRESS CO	109,545.69	0.35
AMERICAN HONDA FINANCE	215,438.28	0.69
ANALOG DEVICES INC	193,857.84	0.62
ASTRAZENECA PLC	222,844.08	0.72
BANK OF AMERICA CO	846,618.13	2.72
BLACKROCK INC	318,421.44	1.02
BMW FINANCIAL SERVICES NA LLC	150,050.55	0.48
BMW VEHICLE OWNER TRUST	52,173.31	0.17
BP PLC	164,677.10	0.53
BRISTOL-MYERS SQUIBB CO	104,812.37	0.34
CAPITAL ONE FINANCIAL CORP	290,944.40	0.94
CARMAX AUTO OWNER TRUST	210,917.88	0.68
CISCO SYSTEMS INC	159,864.00	0.51
CITIGROUP INC	660,552.30	2.12
DEERE & COMPANY	222,306.33	0.71
DISCOVER FINANCIAL SERVICES	390,445.01	1.26
FANNIE MAE	1,206,653.42	3.88
FORD CREDIT AUTO OWNER TRUST	118,069.04	0.38
FREDDIE MAC	1,648,446.55	5.30
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	34,055.50	0.11
HERSHEY COMPANY	58,933.26	0.19
HOME DEPOT INC	166,995.00	0.54
HONDA AUTO RECEIVABLES	60,110.75	0.19
HYUNDAI AUTO RECEIVABLES	103,833.95	0.33
IBM CORP	798,707.01	2.57
INTEL CORPORATION	226,685.00	0.73
JP MORGAN CHASE & CO	237,822.38	0.76
LOCKHEED MARTIN CORP	88,667.55	0.29
LOS ANGELES UNIFIED SCHOOL DISTRICT	88,857.30	0.29
MERCEDES-BENZ AUTO RECEIVABLES	244,287.54	0.79

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

PLUMAS COUNTY TREASURER'S POOL - 70910000

Issuer	Market Value of Holdings	Percent
META PLATFORMS INC	144,293.71	0.46
MORGAN STANLEY	252,089.12	0.81
NATIONAL AUSTRALIA BANK LTD	492,016.75	1.58
NATIONAL RURAL UTILITIES CO FINANCE CORP	222,406.68	0.72
NATIXIS NY BRANCH	221,645.60	0.71
NEW JERSEY TURNPIKE AUTHORITY	61,155.25	0.20
NORTHERN TRUST	195,366.40	0.63
PACCAR FINANCIAL CORP	145,256.36	0.47
PALOMAR COMMUNITY COLLEGE DISTRICT	334,011.75	1.07
PEPSICO INC	60,230.28	0.19
RABOBANK NEDERLAND	298,885.20	0.96
STATE OF CONNECTICUT	310,640.05	1.00
STATE STREET CORPORATION	364,795.00	1.17
TARGET CORP	181,363.65	0.58
TEXAS INSTRUMENTS INC	173,808.60	0.56
THE BANK OF NEW YORK MELLON CORPORATION	139,291.65	0.45
TORONTO-DOMINION BANK	301,126.20	0.97
TOYOTA MOTOR CORP	225,784.38	0.73
UNITED STATES TREASURY	16,288,602.46	52.38
UNITEDHEALTH GROUP INC	140,003.30	0.45
VERIZON COMMUNICATIONS	295,870.20	0.95
WELLS FARGO & COMPANY	487,773.00	1.57
WORLD OMNI AUTO REC TRUST	43,195.21	0.14
Total	\$31,098,672.84	100.00%

For the Month Ending **June 30, 2024**

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 03/31/2023 3.875% 03/31/2025	91282CGU9	200,000.00	AA+	Aaa	09/13/23	09/14/23	196,093.75	5.21	1,948.09	198,109.21	198,031.24
US TREASURY NOTES DTD 06/15/2022 2.875% 06/15/2025	91282CEU1	250,000.00	AA+	Aaa	03/01/23	03/03/23	240,068.36	4.73	314.21	245,848.93	244,687.50
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	280,000.00	AA+	Aaa	09/01/22	09/06/22	254,143.75	3.54	233.97	269,894.71	264,862.50
US TREASURY NOTES DTD 09/15/2022 3.500% 09/15/2025	91282CFK2	300,000.00	AA+	Aaa	01/23/24	01/25/24	295,253.91	4.51	3,081.52	296,505.80	294,562.50
US TREASURY NOTES DTD 09/15/2022 3.500% 09/15/2025	91282CFK2	400,000.00	AA+	Aaa	03/26/24	03/28/24	392,656.25	4.81	4,108.70	393,957.85	392,750.00
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	175,000.00	AA+	Aaa	01/29/21	02/02/21	174,624.02	0.42	1.78	174,885.09	163,625.00
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	405,000.00	AA+	Aaa	05/06/21	05/07/21	398,482.03	0.73	4.13	402,897.68	378,675.00
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	150,000.00	AA+	Aaa	02/25/21	02/26/21	147,105.47	0.77	234.89	149,068.93	139,757.82
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	250,000.00	AA+	Aaa	11/01/21	11/03/21	242,265.63	1.12	391.48	247,110.84	232,929.70
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	345,000.00	AA+	Aaa	07/02/21	07/07/21	338,369.53	0.80	540.25	342,699.80	321,442.99
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	450,000.00	AA+	Aaa	03/01/21	03/03/21	443,091.80	0.69	704.67	447,771.67	419,273.46
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	AA+	Aaa	09/01/21	09/03/21	591,867.19	0.69	939.56	597,077.03	559,031.28
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	265,000.00	AA+	Aaa	03/31/21	04/05/21	259,938.09	0.90	442.87	263,283.48	246,698.44
US TREASURY NOTES DTD 03/15/2023 4.625% 03/15/2026	91282CGR6	400,000.00	AA+	Aaa	02/29/24	03/05/24	400,187.50	4.60	5,429.35	400,157.60	398,625.00

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCCF6	235,000.00	AA+	Aaa	06/02/21	06/04/21	234,485.94	0.79	149.28	234,802.78	217,925.79
US TREASURY NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCCF6	350,000.00	AA+	Aaa	02/15/22	02/17/22	332,691.41	1.96	222.34	342,264.26	324,570.33
US TREASURY NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	135,000.00	AA+	Aaa	08/02/21	08/04/21	136,371.09	0.66	3.21	135,558.08	125,233.59
US TREASURY NOTES	DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	300,000.00	AA+	Aaa	04/01/22	04/05/22	278,906.25	2.64	7.13	290,059.89	278,296.86
US TREASURY NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	225,000.00	AA+	Aaa	01/03/22	01/05/22	218,056.64	1.32	587.23	221,836.36	206,964.86
US TREASURY NOTES	DTD 10/31/2019 1.625% 10/31/2026	912828YQ7	825,000.00	AA+	Aaa	12/14/21	12/16/21	839,824.22	1.24	2,258.66	832,095.64	770,343.75
US TREASURY NOTES	DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	225,000.00	AA+	Aaa	01/03/22	01/05/22	223,945.31	1.35	7.64	224,471.21	207,421.88
US TREASURY NOTES	DTD 02/15/2017 2.250% 02/15/2027	912828V98	500,000.00	AA+	Aaa	06/02/22	06/06/22	484,941.41	2.94	4,234.20	491,579.48	471,328.10
US TREASURY NOTES	DTD 02/29/2020 1.125% 02/28/2027	912828ZB9	500,000.00	AA+	Aaa	09/06/23	09/08/23	444,492.19	4.62	1,880.10	457,483.38	457,187.50
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	100,000.00	AA+	Aaa	08/10/22	08/12/22	97,789.06	2.88	303.33	98,666.05	94,171.88
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	325,000.00	AA+	Aaa	12/19/22	12/20/22	306,414.06	3.80	985.82	312,879.24	306,058.61
US TREASURY NOTES	DTD 05/15/2017 2.375% 05/15/2027	912828X88	335,000.00	AA+	Aaa	09/01/22	09/06/22	319,676.37	3.44	1,016.15	325,619.65	315,475.80
US TREASURY NOTES	DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	450,000.00	AA+	Aaa	01/03/23	01/05/23	427,007.81	3.98	5,167.58	434,492.68	427,289.04
US TREASURY NOTES	DTD 08/15/2017 2.250% 08/15/2027	912828ZR0	155,000.00	AA+	Aaa	11/01/22	11/04/22	141,728.12	4.25	1,312.60	146,329.55	144,828.13

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	495,000.00	AA+	Aaa	12/05/22	12/07/22	462,999.02	3.77	4,191.86	473,690.94	462,515.62
US TREASURY NOTES DTD 10/31/2020 0.500% 10/31/2027	91282CAU5	525,000.00	AA+	Aaa	01/03/23	01/05/23	445,798.83	3.97	442.26	470,234.19	460,851.56
US TREASURY NOTES DTD 11/15/2017 2.250% 11/15/2027	9128283F5	580,000.00	AA+	Aaa	01/30/23	01/31/23	543,364.84	3.70	1,666.71	554,194.10	539,581.25
US TREASURY NOTES DTD 12/31/2022 3.875% 12/31/2027	91282CGC9	175,000.00	AA+	Aaa	05/01/23	05/04/23	176,736.33	3.64	18.43	176,303.78	171,664.06
US TREASURY NOTES DTD 12/31/2022 3.875% 12/31/2027	91282CGC9	255,000.00	AA+	Aaa	04/25/23	04/27/23	258,715.43	3.53	26.85	257,778.42	250,139.07
US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	300,000.00	AA+	Aaa	05/19/23	05/24/23	262,312.50	3.69	939.56	271,200.85	263,343.75
US TREASURY NOTES DTD 02/15/2018 2.750% 02/15/2028	9128283W8	115,000.00	AA+	Aaa	03/01/23	03/03/23	107,385.74	4.25	1,190.28	109,430.23	108,387.50
US TREASURY NOTES DTD 02/15/2018 2.750% 02/15/2028	9128283W8	165,000.00	AA+	Aaa	06/03/24	06/05/24	154,751.95	4.60	1,707.80	154,949.32	155,512.50
US TREASURY NOTES DTD 03/31/2021 1.250% 03/31/2028	91282CB59	175,000.00	AA+	Aaa	08/01/23	08/03/23	152,666.99	4.30	549.86	157,036.49	155,832.04
US TREASURY NOTES DTD 04/30/2021 1.250% 04/30/2028	91282CBZ3	500,000.00	AA+	Aaa	06/01/23	06/05/23	444,218.75	3.76	1,052.99	456,427.71	444,218.75
US TREASURY NOTES DTD 05/31/2023 3.625% 05/31/2028	91282CHE4	300,000.00	AA+	Aaa	01/23/24	01/25/24	294,644.53	4.08	921.11	295,177.38	291,468.75
US TREASURY NOTES DTD 05/31/2023 3.625% 05/31/2028	91282CHE4	400,000.00	AA+	Aaa	03/26/24	03/28/24	389,593.75	4.31	1,228.14	390,242.01	388,625.00
US TREASURY NOTES DTD 06/30/2023 4.000% 06/30/2028	91282CHK0	50,000.00	AA+	Aaa	03/26/24	03/28/24	49,404.30	4.31	5.43	49,440.69	49,234.38
US TREASURY NOTES DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	775,000.00	AA+	Aaa	11/03/23	11/06/23	669,739.26	4.52	26.32	684,493.12	685,632.81

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 07/31/2021 1.000% 07/31/2028	91282CCR0	300,000.00	AA+	Aaa	11/30/23	12/07/23	258,761.72	4.29	1,252.75	263,789.00	262,031.25
US TREASURY NOTES DTD 07/31/2021 1.000% 07/31/2028	91282CCR0	525,000.00	AA+	Aaa	11/29/23	11/30/23	452,894.53	4.28	2,192.30	461,944.72	458,554.69
US TREASURY NOTES DTD 08/31/2021 1.125% 08/31/2028	91282CCV1	300,000.00	AA+	Aaa	01/23/24	01/25/24	263,191.41	4.08	1,128.06	266,653.17	262,781.25
US TREASURY NOTES DTD 08/31/2021 1.125% 08/31/2028	91282CCV1	415,000.00	AA+	Aaa	12/06/23	12/07/23	361,001.37	4.18	1,560.48	367,466.21	363,514.06
US TREASURY NOTES DTD 09/30/2023 4.625% 09/30/2028	91282CJA0	125,000.00	AA+	Aaa	02/29/24	03/05/24	126,757.81	4.28	1,453.21	126,644.68	126,054.69
US TREASURY NOTES DTD 09/30/2023 4.625% 09/30/2028	91282CJA0	240,000.00	AA+	Aaa	01/02/24	01/05/24	247,115.63	3.93	2,790.16	246,443.74	242,025.00
US TREASURY NOTES DTD 10/31/2021 1.375% 10/31/2028	91282CDF5	400,000.00	AA+	Aaa	01/02/24	01/05/24	355,265.63	3.95	926.63	359,787.33	352,687.52
US TREASURY NOTES DTD 01/31/2022 1.750% 01/31/2029	91282CDW8	375,000.00	AA+	Aaa	02/01/24	02/05/24	340,590.82	3.79	2,740.38	343,366.97	334,394.55
US TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029	9128286B1	415,000.00	AA+	Aaa	04/29/24	05/02/24	378,703.71	4.68	4,100.12	379,948.15	384,717.95
US TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029	9128286B1	510,000.00	AA+	Aaa	06/03/24	06/05/24	469,638.28	4.51	5,038.70	470,249.82	472,785.91
Security Type Sub-Total		17,545,000.00					16,526,730.29	3.26	73,661.13	16,764,299.89	16,288,602.46

Municipal Bond / Note

PALOMAR COMM COLL DIST, CA TXBL GO BONDS	697511FB4	335,000.00	AA	Aa2	10/16/20	11/03/20	335,000.00	0.79	1,108.29	335,000.00	334,011.75
CT ST TXBL GO BONDS	20772KEW5	245,000.00	AA-	Aa3	11/17/20	11/19/20	278,719.35	0.83	2,700.16	253,444.20	241,048.15
DTD 09/13/2018 3.743% 09/15/2025											

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note										
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	AA-	A1	01/22/21	02/04/21	65,000.00	1.05	340.28	65,000.00	61,155.25
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.455% 07/01/2026	544647FC9	NR	Aa2	10/28/21	11/10/21	95,000.00	1.46	691.13	95,000.00	88,857.30
CONNECTICUT ST-A-TXBL MUNICIPAL BONDS DTD 06/22/2023 4.506% 05/15/2028	20772KTK5	AA-	Aa3	06/01/23	06/22/23	70,000.00	4.51	403.04	70,000.00	69,591.90

Security Type Sub-Total **810,000.00** **843,719.35** **1.22** **5,242.90** **818,444.20** **794,664.35**

Federal Agency Commercial Mortgage-Backed Security

FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	AA+	Aaa	04/12/23	04/17/23	281,575.20	4.14	652.20	286,500.60	280,992.89
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	AA+	Aaa	05/19/23	05/24/23	196,073.46	4.31	564.25	198,074.84	194,997.52
FHMS K063 A2 DTD 03/01/2017 3.430% 01/01/2027	3137BVZ82	AA+	Aaa	05/19/23	05/24/23	286,069.34	4.34	843.21	288,806.81	284,353.25
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	AA+	Aaa	06/08/23	06/13/23	297,055.08	4.44	837.78	300,636.38	296,435.10

Security Type Sub-Total **1,102,300.52** **1,060,773.08** **4.31** **2,897.44** **1,074,018.63** **1,056,778.76**

Federal Agency Bond / Note

FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	AA+	Aaa	07/01/20	07/06/20	370,118.40	0.49	71.94	370,023.00	353,923.50
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	AA+	Aaa	07/21/20	07/23/20	179,103.60	0.48	300.00	179,810.79	171,202.86
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEV3	AA+	Aaa	09/23/20	09/25/20	443,660.55	0.44	454.27	444,670.28	420,464.93
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	AA+	Aaa	11/09/20	11/12/20	224,194.50	0.57	168.75	224,781.48	212,004.68

Managed Account Detail of Securities Held

For the Month Ending June 30, 2024

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	680,000.00	AA+	Aaa	12/03/20	12/04/20	679,694.00	0.51	510.00	679,915.97	640,725.24
Security Type Sub-Total		1,900,000.00					1,896,771.05	0.49	1,504.96	1,899,201.52	1,798,321.21
Corporate Note											
MORGAN STANLEY CORP NOTES DTD 10/23/2014 3.700% 10/23/2024	61761JVL0	95,000.00	A-	A1	07/31/20	08/04/20	106,285.05	0.83	663.94	95,834.84	94,422.88
VERIZON COMMUNICATIONS CORP NOTES DTD 01/19/2018 3.376% 02/15/2025	92343VEN0	300,000.00	BBB+	Baa1	02/25/20	02/27/20	322,707.00	1.78	3,826.13	302,864.96	295,870.20
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	A-	A2	04/27/22	05/04/22	49,986.50	3.46	76.67	49,995.86	49,026.30
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 10/19/2021 1.164% 10/21/2025	61747YEG6	160,000.00	A-	A1	10/14/21	10/19/21	160,000.00	1.16	362.13	160,000.00	157,666.24
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	100,000.00	BBB+	A3	01/18/22	01/25/22	100,000.00	2.01	872.73	100,000.00	97,623.90
ASTAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	240,000.00	A	A2	07/15/21	07/19/21	240,254.40	1.18	264.00	240,097.15	222,844.08
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 07/07/2023 5.250% 07/07/2026	02665WEK3	100,000.00	A-	A3	07/13/23	07/18/23	101,106.00	4.85	2,537.50	100,750.25	100,089.60
STATE STREET CORP NOTES (CALLABLE) DTD 08/03/2023 5.272% 08/03/2026	857477CD3	115,000.00	A	A1	08/01/23	08/03/23	115,041.40	5.26	2,492.49	115,028.82	115,005.52
STATE STREET CORP NOTES (CALLABLE) DTD 08/03/2023 5.272% 08/03/2026	857477CD3	175,000.00	A	A1	07/31/23	08/03/23	175,000.00	5.27	3,792.91	175,000.00	175,008.40
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2023 5.000% 08/14/2026	89236TKX2	120,000.00	A+	A1	08/09/23	08/14/23	119,854.80	5.04	2,283.33	119,897.46	119,672.64

For the Month Ending **June 30, 2024**

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK OF AMERICA NA CORPORATE NOTES DTD 08/18/2023 5.526% 08/18/2026	06428CAA2	300,000.00	A+	Aa1	08/14/23	08/18/23	300,000.00	5.53	6,124.65	300,000.00	301,878.30
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/08/2023 5.150% 09/08/2026	24422EXD6	70,000.00	A	A1	09/05/23	09/08/23	69,950.30	5.18	1,131.57	69,963.02	70,060.97
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 09/15/2016 2.125% 09/15/2026	437076BN1	125,000.00	A	A2	08/18/23	08/22/23	114,685.00	5.07	782.12	117,576.88	117,373.50
JPMORGAN CHASE & CO CORP NOTES DTD 07/21/2016 2.950% 10/01/2026	46625HRV4	125,000.00	A-	A1	11/01/21	11/03/21	132,181.25	1.72	921.88	128,081.90	119,136.50
WELLS FARGO & COMPANY CORPORATE NOTES DTD 10/25/2016 3.000% 10/23/2026	949746SH5	250,000.00	BBB+	A1	07/13/23	07/18/23	233,907.50	5.17	1,416.67	238,615.20	237,418.00
PEPSICO INC. CORPORATE NOTES (CALLABLE) DTD 11/10/2023 5.125% 11/10/2026	713448FW3	60,000.00	A+	A1	11/08/23	11/10/23	59,983.80	5.13	435.63	59,987.06	60,230.28
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.700% 01/11/2027	24422EWA3	100,000.00	A	A1	01/11/22	01/13/22	99,436.00	1.82	802.78	99,714.29	92,233.00
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	A	A2	01/19/22	01/24/22	39,932.00	1.99	359.67	39,965.27	37,202.80
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	155,000.00	A	A2	01/21/22	01/25/22	155,339.45	1.90	1,393.71	155,170.58	144,160.85
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	150,000.00	A	A1	01/26/22	01/28/22	150,181.50	2.02	1,323.96	150,091.91	139,291.65
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	230,000.00	A-	A3	02/23/22	02/25/22	227,161.80	2.47	1,995.89	228,505.63	214,182.21
STATE STREET CORP NOTE (CALLABLE) DTD 03/18/2024 4.993% 03/18/2027	857477CL5	75,000.00	A	A1	03/13/24	03/18/24	75,000.00	4.99	1,071.41	75,000.00	74,781.08

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	200,000.00	A+	A2	05/10/22	05/12/22	201,932.00	3.79	1,133.33	201,090.92	195,366.40
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	45,000.00	A+	A2	05/17/22	05/20/22	44,975.70	3.71	212.75	44,986.02	43,449.30
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	100,000.00	A+	A2	06/02/22	06/06/22	100,816.00	3.52	472.78	100,468.26	96,554.00
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	250,000.00	AA-	Aa2	06/09/22	06/13/22	247,832.50	4.10	596.60	248,723.53	242,467.75
CITIGROUP INC CORP NOTES (CALLABLE) DTD 06/09/2021 1.462% 06/09/2027	172967NA5	275,000.00	BBB+	A3	07/01/22	07/06/22	244,301.75	3.98	245.70	256,690.26	254,835.90
BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 04/22/2021 1.734% 07/22/2027	06051GJS9	165,000.00	A-	A1	06/02/23	06/06/23	147,260.85	4.62	1,263.65	151,863.38	152,317.77
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	600,000.00	A-	A3	08/01/22	08/05/22	615,048.00	3.60	10,651.67	609,187.11	584,524.80
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	235,000.00	A-	A3	08/10/22	08/12/22	235,284.35	3.72	3,573.96	235,174.78	226,685.00
BP CAP MARKETS AMERICA CORPORATE NOTES (C DTD 05/17/2024 5.017% 11/17/2027	10373QBY5	165,000.00	A-	A1	05/15/24	05/17/24	165,000.00	5.02	1,011.76	165,000.00	164,677.10
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 12/01/2022 4.550% 12/01/2027	023135CP9	200,000.00	AA	A1	12/06/22	12/07/22	200,780.00	4.46	758.33	200,530.75	198,331.20
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 01/23/2024 5.040% 01/23/2028	46647PEA0	120,000.00	A-	A1	01/16/24	01/23/24	120,000.00	5.04	2,654.40	120,000.00	118,685.88

For the Month Ending June 30, 2024

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 12/16/2022 4.800% 03/15/2028	63743HFG2	175,000.00	A-	A2	06/09/23	06/13/23	174,487.25	4.87	2,473.33	174,600.60	173,380.38
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028	427866BH0	60,000.00	A	A1	05/01/23	05/04/23	59,914.20	4.28	403.75	59,934.11	58,933.26
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	25,000.00	A-	A2	05/23/23	05/25/23	24,955.00	4.49	142.15	24,964.98	24,629.88
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	65,000.00	A-	A2	06/02/23	06/06/23	64,766.00	4.53	369.60	64,816.69	64,037.67
META PLATFORMS INC COPR NOTES (CALLABLE) DTD 05/03/2023 4.600% 05/15/2028	30303M8L9	145,000.00	AA-	Aa3	06/01/23	06/05/23	145,217.50	4.56	852.28	145,169.49	144,293.71
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/13/2023 4.900% 06/13/2028	63253QAE4	250,000.00	AA-	Aa2	06/06/23	06/13/23	249,572.50	4.94	612.50	249,662.35	249,549.00
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 07/07/2023 5.125% 07/07/2028	02665WEM9	115,000.00	A-	A3	07/05/23	07/07/23	114,949.40	5.14	2,848.65	114,959.37	115,348.68
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	60,000.00	A	A1	07/11/23	07/14/23	59,910.60	4.98	1,377.75	59,927.87	60,012.36
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/10/2023 4.950% 08/10/2028	6937IRS64	145,000.00	A+	A1	08/03/23	08/10/23	144,770.90	4.99	2,811.19	144,811.78	145,256.36
BMW US CAPITAL LLC CORP NOTES (CALLABLE) DTD 08/11/2023 5.050% 08/11/2028	05565ECE3	150,000.00	A	A2	08/08/23	08/11/23	149,953.50	5.06	2,945.83	149,961.77	150,050.55

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/11/2023 5.250% 09/11/2028	89236TTLB9	105,000.00	A+	A1	09/06/23	09/11/23	104,817.30	5.29	1,684.38	104,843.57	106,111.74
CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	300,000.00	A+	Aa3	09/26/23	09/29/23	300,000.00	5.80	4,448.97	300,000.00	308,092.50
ANALOG DEVICES INC (CALLABLE) CORPORATE DTD 10/05/2021 1.700% 10/01/2028	032654AU9	220,000.00	A-	A2	10/30/23	11/01/23	184,566.80	5.48	935.00	189,360.94	193,857.84
TEXAS INSTRUMENTS CORP NOTES (CALLABLE) DTD 02/08/2024 4.600% 02/08/2029	882508CG7	175,000.00	A+	Aa3	02/05/24	02/08/24	174,814.50	4.62	3,197.64	174,827.68	173,808.60
BRISTOL-MYERS SQUIBB CORP NOTES (CALLABLE) DTD 02/22/2024 4.900% 02/22/2029	110122EF1	105,000.00	A	A2	02/14/24	02/22/24	104,779.50	4.95	1,843.63	104,793.53	104,812.37
CISCO SYSTEMS INC CORPORATE NOTES (CALLA DTD 02/26/2024 4.850% 02/26/2029	17275RBR2	160,000.00	AA-	A1	02/21/24	02/26/24	159,944.00	4.86	2,694.44	159,947.46	159,864.00
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	20,000.00	AA-	Aa3	03/05/24	03/14/24	19,963.80	4.74	279.39	19,965.72	19,901.34
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	300,000.00	AA-	Aa3	03/07/24	03/14/24	300,741.00	4.64	4,190.83	300,700.99	298,520.10
ADOBE INC CORP NOTES (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	125,000.00	A+	A1	04/01/24	04/04/24	124,813.75	4.83	1,450.00	124,821.72	125,137.88
HOME DEPOT INC CORPORATE NOTES (CALLABLE DTD 06/25/2024 4.750% 06/25/2029	437076DC3	50,000.00	A	A2	06/17/24	06/25/24	49,677.50	4.90	39.58	49,678.44	49,621.50
Security Type Sub-Total		8,240,000.00					8,183,839.90	4.09	93,107.59	8,173,605.15	8,038,293.72

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	300,000.00	A	A1	10/27/22	10/31/22	300,000.00	5.58	11,666.67	300,000.00	301,126.20
COOPERAT RABOBANK UA/NY CERT DEPOS DTD 07/20/2023 5.080% 07/17/2026	21684LGS5	300,000.00	A+	Aa2	07/17/23	07/20/23	300,000.00	5.08	6,942.67	300,000.00	298,885.20
NATIXIS NY BRANCH CERT DEPOS DTD 09/20/2023 5.610% 09/18/2026	63873QP65	220,000.00	A	A1	09/18/23	09/20/23	220,000.00	5.61	9,770.75	220,000.00	221,645.60

Security Type Sub-Total	820,000.00						820,000.00	5.41	28,380.09	820,000.00	821,657.00
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Bank Note											
WELLS FARGO BANK NA BANK NOTES (CALLABLE DTD 08/09/2023 5.450% 08/07/2026	94988J6D4	250,000.00	A+	Aa2	08/02/23	08/09/23	249,980.00	5.45	5,450.00	249,985.98	250,355.00

Security Type Sub-Total	250,000.00						249,980.00	5.45	5,450.00	249,985.98	250,355.00
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Asset-Backed Security											
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	2,091.18	AAA	NR	04/20/21	04/28/21	2,090.96	0.38	0.35	2,091.12	2,085.91
HAROT 2021-3 A3 DTD 08/25/2021 0.410% 11/18/2025	43815EAC8	27,240.96	AAA	NR	08/17/21	08/25/21	27,240.56	0.41	4.03	27,240.83	26,834.60
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	3,085.27	AAA	NR	01/20/21	01/27/21	3,084.66	0.34	0.47	3,085.09	3,066.21
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	33,963.90	NR	Aaa	11/16/21	11/24/21	33,956.74	0.89	8.30	33,961.22	33,276.15
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	17,752.60	AAA	NR	04/13/21	04/21/21	17,748.76	0.52	4.10	17,751.30	17,559.07
FORDO 2022-A A3 DTD 01/24/2022 1.290% 06/15/2026	345286AC2	33,854.20	AAA	NR	01/19/22	01/24/22	33,850.19	1.29	19.41	33,852.41	33,206.97

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
BMWOT 2022-A A3	05602RAD3	52,888.48	AAA	Aaa	05/10/22	05/18/22	52,885.73	3.21	28.30	52,887.10	52,173.31
DTD 05/18/2022 3.210% 08/25/2026											
WOART 2021-D A3	98163KAC6	44,140.72	AAA	NR	10/26/21	11/03/21	44,134.70	0.81	15.89	44,137.93	43,195.21
DTD 11/03/2021 0.810% 10/15/2026											
HART 2022-A A3	448977AD0	103,709.61	AAA	NR	03/09/22	03/16/22	103,705.61	2.22	102.33	103,707.61	101,748.04
DTD 03/16/2022 2.220% 10/15/2026											
GMCAR 2022-1 A3	380146AC4	34,827.98	AAA	NR	01/11/22	01/19/22	34,824.96	1.26	18.28	34,826.49	34,055.50
DTD 01/19/2022 1.260% 11/16/2026											
CARMX 2022-3 A3	14318MAD1	192,683.47	AAA	NR	07/12/22	07/20/22	192,678.92	3.97	339.98	192,680.79	190,292.60
DTD 07/20/2022 3.970% 04/15/2027											
DCENT 2022-A3 A3	254683CW3	190,000.00	AAA	Aaa	08/02/22	08/09/22	189,976.42	3.56	300.62	189,985.48	186,317.88
DTD 08/09/2022 3.560% 07/15/2027											
MBART 2022-1 A3	58768PAC8	245,000.00	AAA	Aaa	11/15/22	11/22/22	244,951.54	5.21	567.31	244,968.00	244,287.54
DTD 11/22/2022 5.210% 08/16/2027											
BACCT 2022-A2 A2	05522RDF2	295,000.00	AAA	Aaa	05/31/23	06/02/23	296,394.34	4.89	655.56	296,084.75	293,030.61
DTD 11/23/2022 5.000% 04/15/2028											
FORDO 2023-B A3	344930AD4	85,000.00	AAA	NR	06/21/23	06/26/23	84,998.85	5.23	197.58	84,999.09	84,862.07
DTD 06/26/2023 5.230% 05/15/2028											
BACCT 2023-A1 A1	05522RDG0	100,000.00	AAA	NR	06/08/23	06/16/23	99,977.36	4.79	212.89	99,982.17	99,391.45
DTD 06/16/2023 4.790% 05/15/2028											
AMXCA 2023-1 A	02582JJZ4	110,000.00	AAA	NR	06/07/23	06/14/23	109,990.24	4.87	238.09	109,992.32	109,545.69
DTD 06/14/2023 4.870% 05/15/2028											
COMET 2023-A1 A	14041NGD7	295,000.00	AAA	NR	05/17/23	05/24/23	294,932.36	4.43	579.51	294,947.39	290,944.40
DTD 05/24/2023 4.420% 05/15/2028											
DCENT 2023-A2 A	254683CZ6	205,000.00	AAA	Aaa	06/21/23	06/28/23	204,972.30	4.93	449.18	204,977.93	204,127.13
DTD 06/28/2023 4.930% 06/15/2028											
Security Type Sub-Total		2,071,238.37					2,072,395.20	4.12	3,742.18	2,072,159.02	2,050,000.34

For the Month Ending **June 30, 2024**

Managed Account Detail of Securities Held

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/ Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Managed Account Sub-Total		32,738,538.89					31,654,208.87	3.43	213,986.29	31,871,714.39	31,098,672.84
Securities Sub-Total		\$32,738,538.89					\$31,654,208.87	3.43%	\$213,986.29	\$31,871,714.39	\$31,098,672.84
Accrued Interest											\$213,986.29
Total Investments											\$31,312,659.13

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES		91282CGU9	200,000.00	CITIGRP		99.02	198,031.24	1,937.49	(77.97)	0.75	5.22
DTD 03/31/2023 3.875% 03/31/2025											
US TREASURY NOTES		91282CEU1	250,000.00	MERRILL		97.88	244,687.50	4,619.14	(1,161.43)	0.96	5.17
DTD 06/15/2022 2.875% 06/15/2025											
US TREASURY NOTES		91282CAJ0	280,000.00	MERRILL		94.59	264,862.50	10,718.75	(5,032.21)	1.17	5.07
DTD 08/31/2020 0.250% 08/31/2025											
US TREASURY NOTES		91282CFK2	300,000.00	MORGAN		98.19	294,562.50	(691.41)	(1,943.30)	1.19	5.06
DTD 09/15/2022 3.500% 09/15/2025											
US TREASURY NOTES		91282CFK2	400,000.00	WELLS_F		98.19	392,750.00	93.75	(1,207.85)	1.19	5.06
DTD 09/15/2022 3.500% 09/15/2025											
US TREASURY NOTES		91282CBC4	175,000.00	JPM_CHA		93.50	163,625.00	(10,999.02)	(11,260.09)	1.50	4.92
DTD 12/31/2020 0.375% 12/31/2025											
US TREASURY NOTES		91282CBC4	405,000.00	JPM_CHA		93.50	378,675.00	(19,807.03)	(24,222.68)	1.50	4.92
DTD 12/31/2020 0.375% 12/31/2025											
US TREASURY NOTES		91282CBH3	150,000.00	CITIGRP		93.17	139,757.82	(7,347.65)	(9,311.11)	1.58	4.90
DTD 01/31/2021 0.375% 01/31/2026											
US TREASURY NOTES		91282CBH3	250,000.00	JPM_CHA		93.17	232,929.70	(9,335.93)	(14,181.14)	1.58	4.90
DTD 01/31/2021 0.375% 01/31/2026											
US TREASURY NOTES		91282CBH3	345,000.00	BNP_PAR		93.17	321,442.99	(16,926.54)	(21,256.81)	1.58	4.90
DTD 01/31/2021 0.375% 01/31/2026											
US TREASURY NOTES		91282CBH3	450,000.00	MERRILL		93.17	419,273.46	(23,818.34)	(28,498.21)	1.58	4.90
DTD 01/31/2021 0.375% 01/31/2026											
US TREASURY NOTES		91282CBH3	600,000.00	CITIGRP		93.17	559,031.28	(32,835.91)	(38,045.75)	1.58	4.90
DTD 01/31/2021 0.375% 01/31/2026											
US TREASURY NOTES		91282CBQ3	265,000.00	NOMURA		93.09	246,698.44	(13,239.65)	(16,585.04)	1.67	4.86
DTD 02/28/2021 0.500% 02/28/2026											
US TREASURY NOTES		91282CGR6	400,000.00	CITIGRP		99.66	398,625.00	(1,562.50)	(1,532.60)	1.65	4.83
DTD 03/15/2023 4.625% 03/15/2026											
US TREASURY NOTES		91282CCF6	235,000.00	RBC		92.73	217,925.79	(16,560.15)	(16,876.99)	1.91	4.76
DTD 05/31/2021 0.750% 05/31/2026											
US TREASURY NOTES		91282CCF6	350,000.00	WELLS_F		92.73	324,570.33	(8,121.08)	(17,693.93)	1.91	4.76
DTD 05/31/2021 0.750% 05/31/2026											
US TREASURY NOTES		91282CCJ8	135,000.00	BMO		92.77	125,233.59	(11,137.50)	(10,324.49)	1.98	4.71
DTD 06/30/2021 0.875% 06/30/2026											

For the Month Ending June 30, 2024

Managed Account Fair Market Value & Analytics

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES	91282CCJ8	300,000.00	MERRILL		92.77	278,296.86	(609.39)	(11,763.03)	1.98	4.71
DTD 06/30/2021 0.875% 06/30/2026										
US TREASURY NOTES	91282CCP4	225,000.00	CITIGRP		91.98	206,964.86	(11,091.78)	(14,871.50)	2.07	4.71
DTD 07/31/2021 0.625% 07/31/2026										
US TREASURY NOTES	912828YQ7	825,000.00	CITIGRP		93.38	770,343.75	(69,480.47)	(61,751.89)	2.30	4.65
DTD 10/31/2019 1.625% 10/31/2026										
US TREASURY NOTES	91282CDQ1	225,000.00	RBS		92.19	207,421.88	(16,523.43)	(17,049.33)	2.46	4.59
DTD 12/31/2021 1.250% 12/31/2026										
US TREASURY NOTES	912828V98	500,000.00	MERRILL		94.27	471,328.10	(13,613.31)	(20,251.38)	2.55	4.59
DTD 02/15/2017 2.250% 02/15/2027										
US TREASURY NOTES	912828ZB9	500,000.00	BMO		91.44	457,187.50	12,695.31	(295.88)	2.63	4.57
DTD 02/29/2020 1.125% 02/28/2027										
US TREASURY NOTES	912828X88	100,000.00	MERRILL		94.17	94,171.88	(3,617.18)	(4,494.17)	2.79	4.56
DTD 05/15/2017 2.375% 05/15/2027										
US TREASURY NOTES	912828X88	325,000.00	CITIGRP		94.17	306,058.61	(355.45)	(6,820.63)	2.79	4.56
DTD 05/15/2017 2.375% 05/15/2027										
US TREASURY NOTES	912828X88	335,000.00	WELLS_F		94.17	315,475.80	(4,200.57)	(10,143.85)	2.79	4.56
DTD 05/15/2017 2.375% 05/15/2027										
US TREASURY NOTES	91282CFB2	450,000.00	CITIGRP		94.95	427,289.04	281.23	(7,203.64)	2.95	4.52
DTD 07/31/2022 2.750% 07/31/2027										
US TREASURY NOTES	9128282R0	155,000.00	MERRILL		93.44	144,828.13	3,100.01	(1,501.42)	3.01	4.52
DTD 08/15/2017 2.250% 08/15/2027										
US TREASURY NOTES	9128282R0	495,000.00	BMO		93.44	462,515.62	(483.40)	(11,175.32)	3.01	4.52
DTD 08/15/2017 2.250% 08/15/2027										
US TREASURY NOTES	91282CAU5	525,000.00	MERRILL		87.78	460,851.56	15,052.73	(9,382.63)	3.31	4.49
DTD 10/31/2020 0.500% 10/31/2027										
US TREASURY NOTES	9128283F5	580,000.00	MERRILL		93.03	539,581.25	(3,783.59)	(14,612.85)	3.26	4.50
DTD 11/15/2017 2.250% 11/15/2027										
US TREASURY NOTES	91282CGC9	175,000.00	CITIGRP		98.09	171,664.06	(5,072.27)	(4,639.72)	3.25	4.47
DTD 12/31/2022 3.875% 12/31/2027										
US TREASURY NOTES	91282CGC9	255,000.00	WELLS_F		98.09	250,139.07	(8,576.36)	(7,639.35)	3.25	4.47
DTD 12/31/2022 3.875% 12/31/2027										
US TREASURY NOTES	91282CBJ9	300,000.00	WELLS_F		87.78	263,343.75	1,031.25	(7,857.10)	3.53	4.48
DTD 01/31/2021 0.750% 01/31/2028										

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES		9128283W8	115,000.00	BMO		94.25	108,387.50	1,001.76	(1,042.73)	3.44	4.48
DTD 02/15/2018 2.750% 02/15/2028											
US TREASURY NOTES		9128283W8	165,000.00	CITIGRP		94.25	155,512.50	760.55	563.18	3.44	4.48
DTD 02/15/2018 2.750% 02/15/2028											
US TREASURY NOTES		91282CBS9	175,000.00	BMO		89.05	155,832.04	3,165.05	(1,204.45)	3.66	4.45
DTD 03/31/2021 1.250% 03/31/2028											
US TREASURY NOTES		91282CBZ3	500,000.00	RBS		88.84	444,218.75	0.00	(12,208.96)	3.75	4.45
DTD 04/30/2021 1.250% 04/30/2028											
US TREASURY NOTES		91282CHE4	300,000.00	CITIGRP		97.16	291,468.75	(3,175.78)	(3,708.63)	3.68	4.42
DTD 05/31/2023 3.625% 05/31/2028											
US TREASURY NOTES		91282CHE4	400,000.00	MORGAN		97.16	388,625.00	(968.75)	(1,617.01)	3.68	4.42
DTD 05/31/2023 3.625% 05/31/2028											
US TREASURY NOTES		91282CHK0	50,000.00	WELLS_F		98.47	49,234.38	(169.92)	(206.31)	3.66	4.42
DTD 06/30/2023 4.000% 06/30/2028											
US TREASURY NOTES		91282CCH2	775,000.00	MORGAN		88.47	685,632.81	15,893.55	1,139.69	3.89	4.43
DTD 06/30/2021 1.250% 06/30/2028											
US TREASURY NOTES		91282CCR0	300,000.00	BMO		87.34	262,031.25	3,269.53	(1,757.75)	3.99	4.42
DTD 07/31/2021 1.000% 07/31/2028											
US TREASURY NOTES		91282CCR0	525,000.00	MORGAN		87.34	458,554.69	5,660.16	(3,390.03)	3.99	4.42
DTD 07/31/2021 1.000% 07/31/2028											
US TREASURY NOTES		91282CCV1	300,000.00	MORGAN		87.59	262,781.25	(410.16)	(3,871.92)	4.06	4.42
DTD 08/31/2021 1.125% 08/31/2028											
US TREASURY NOTES		91282CCV1	415,000.00	CITIGRP		87.59	363,514.06	2,512.69	(3,952.15)	4.06	4.42
DTD 08/31/2021 1.125% 08/31/2028											
US TREASURY NOTES		91282CJAO	125,000.00	TD		100.84	126,054.69	(703.12)	(589.99)	3.87	4.41
DTD 09/30/2023 4.625% 09/30/2028											
US TREASURY NOTES		91282CJAO	240,000.00	JPM_CHA		100.84	242,025.00	(5,090.63)	(4,418.74)	3.87	4.41
DTD 09/30/2023 4.625% 09/30/2028											
US TREASURY NOTES		91282CDF5	400,000.00	MORGAN		88.17	352,687.52	(2,578.11)	(7,099.81)	4.21	4.40
DTD 10/31/2021 1.375% 10/31/2028											
US TREASURY NOTES		91282CDW8	375,000.00	BMO		89.17	334,394.55	(6,196.27)	(8,972.42)	4.38	4.38
DTD 01/31/2022 1.750% 01/31/2029											
US TREASURY NOTES		9128286B1	415,000.00	MERRILL		92.70	384,717.95	6,014.24	4,769.80	4.33	4.38
DTD 02/15/2019 2.625% 02/15/2029											

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	912828681		510,000.00	MERRILL		92.70	472,785.91	3,147.63	2,536.09	4.33	4.38
DTD 02/15/2019 2.625% 02/15/2029											
Security Type Sub-Total			17,545,000.00				16,288,602.46	(238,127.83)	(475,697.43)	2.80	4.62

Municipal Bond / Note											
PALOMAR COMM COLL DIST, CA TXBL GO BONDS	697511FB4		335,000.00	RBC		99.71	334,011.75	(988.25)	(988.25)	0.09	4.22
DTD 11/03/2020 0.794% 08/01/2024											
CT ST TXBL GO BONDS	20772KEW5		245,000.00	JPM_CHA		98.39	241,048.15	(37,671.20)	(12,396.05)	1.19	5.13
DTD 09/13/2018 3.743% 09/15/2025											
NJ TURNPIKE AUTHORITY TXBL REV BONDS	646140DP5		65,000.00	CITIGRP		94.09	61,155.25	(3,844.75)	(3,844.75)	1.49	5.19
DTD 02/04/2021 1.047% 01/01/2026											
LOS ANGELES USD, CA TXBL GO BONDS	544647FC9		95,000.00	BARCLAY		93.53	88,857.30	(6,142.70)	(6,142.70)	1.97	4.88
DTD 11/10/2021 1.455% 07/01/2026											
CONNECTICUT ST-A-TXBL MUNICIPAL BONDS	20772KTK5		70,000.00	MORGAN_		99.42	69,591.90	(408.10)	(408.10)	3.58	4.67
DTD 06/22/2023 4.506% 05/15/2028											
Security Type Sub-Total			810,000.00				794,664.35	(49,055.00)	(23,779.85)	1.05	4.68

Federal Agency Commercial Mortgage-Backed Security											
FHMS K058 A2	3137BSP72		295,000.00	CANT_FI		95.25	280,992.89	(582.31)	(5,507.71)	2.00	5.06
DTD 11/09/2016 2.653% 08/01/2026											
FHMS K061 A2	3137BTUM1		202,300.52	CITIGRP		96.39	194,997.52	(1,075.94)	(3,077.32)	2.13	4.99
DTD 01/30/2017 3.347% 11/01/2026											
FHMS K063 A2	3137BVZ82		295,000.00	CANT_FI		96.39	284,353.25	(1,716.09)	(4,453.56)	2.27	4.97
DTD 03/01/2017 3.430% 01/01/2027											
FHMC MULTIFAMILY STRUCTURED P	3137F1G44		310,000.00	CITIGRP		95.62	296,435.10	(619.98)	(4,201.28)	2.54	4.95
DTD 07/01/2017 3.243% 04/01/2027											
Security Type Sub-Total			1,102,300.52				1,056,778.76	(3,994.32)	(17,239.87)	2.25	4.99

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description	Dated Date / Coupon / Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	370,000.00	MORGAN		95.66	353,923.50	(16,194.90)	(16,099.50)	0.97	5.18
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	180,000.00	WELLS_F		95.11	171,202.86	(7,900.74)	(8,607.93)	1.06	5.18
FREDDIE MAC NOTES	DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	445,000.00	CITIGRP		94.49	420,464.93	(23,195.62)	(24,205.35)	1.23	5.05
FANNIE MAE NOTES	DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	225,000.00	BARCLAY		94.22	212,004.68	(12,189.82)	(12,776.80)	1.35	4.97
FANNIE MAE NOTES	DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	680,000.00	BMO		94.22	640,725.24	(38,968.76)	(39,190.73)	1.35	4.97
						1,798,321.21		(98,449.84)	(100,880.31)	1.22	5.05

Security Type Sub-Total 1,900,000.00

Corporate Note											
MORGAN STANLEY CORP NOTES	DTD 10/23/2014 3.700% 10/23/2024	61761JVL0	95,000.00	BONY		99.39	94,422.88	(11,862.17)	(1,411.96)	0.32	5.63
VERIZON COMMUNICATIONS CORP NOTES	DTD 01/19/2018 3.376% 02/15/2025	92343VEN0	300,000.00	JSEB		98.62	295,870.20	(26,836.80)	(6,994.76)	0.62	5.64
NATIONAL RURAL UTIL COOP CORPORATE NOTES	DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		98.05	49,026.30	(960.20)	(969.56)	0.95	5.56
MORGAN STANLEY CORP NOTES (CALLABLE)	DTD 10/19/2021 1.164% 10/21/2025	61747YEG6	160,000.00	MORGAN	10/21/24	98.54	157,666.24	(2,333.76)	(2,333.76)	0.32	2.30
CITIGROUP INC CORP NOTES (CALLABLE)	DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	100,000.00	CITIGRP	01/25/25	97.62	97,623.90	(2,376.10)	(2,376.10)	0.57	3.58
ASTRAZENECA FINANCE LLC (CALLABLE) CORP	DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	240,000.00	DEUTSCH	04/28/26	92.85	222,844.08	(17,410.32)	(17,253.07)	1.82	5.18
AMERICAN HONDA FINANCE CORPORATE NOTES	DTD 07/07/2023 5.250% 07/07/2026	02665WEK3	100,000.00	RBC		100.09	100,089.60	(1,016.40)	(660.65)	1.90	5.20
STATE STREET CORP NOTES (CALLABLE)	DTD 08/03/2023 5.272% 08/03/2026	857477CD3	115,000.00	JPM_CHA		100.00	115,005.52	(35.88)	(23.30)	1.97	5.27

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
STATE STREET CORP NOTES (CALLABLE)	857477CD3	175,000.00	MORGAN		100.00	175,008.40	8.40	8.40	1.97	5.27
DTD 08/03/2023 5.272% 08/03/2026										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TKX2	120,000.00	HSBC		99.73	119,672.64	(182.16)	(224.82)	2.01	5.13
DTD 08/14/2023 5.000% 08/14/2026										
BANK OF AMERICA NA CORPORATE NOTES	06428CAA2	300,000.00	MERRILL		100.63	301,878.30	1,878.30	1,878.30	2.01	5.21
DTD 08/18/2023 5.526% 08/18/2026										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EXD6	70,000.00	MITSU		100.09	70,060.97	110.67	97.95	2.07	5.11
DTD 09/08/2023 5.150% 09/08/2026										
HOME DEPOT INC CORP (CALLABLE)	437076BN1	125,000.00	CITIGRP	06/15/26	93.90	117,373.50	2,688.50	(203.38)	1.92	5.08
DTD 09/15/2016 2.125% 09/15/2026										
JPMORGAN CHASE & CO CORP NOTES	46625HRV4	125,000.00	JPM_CHA	07/01/26	95.31	119,136.50	(13,044.75)	(8,945.40)	1.95	5.18
DTD 07/21/2016 2.950% 10/01/2026										
WELLS FARGO & COMPANY CORPORATE NOTES	949746SH5	250,000.00	SUSQ		94.97	237,418.00	3,510.50	(1,197.20)	2.24	5.34
DTD 10/25/2016 3.000% 10/23/2026										
PEPSICO INC CORPORATE NOTES (CALLABLE)	713448FW3	60,000.00	MERRILL	10/10/26	100.38	60,230.28	246.48	243.22	2.17	4.95
DTD 11/10/2023 5.125% 11/10/2026										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EWA3	100,000.00	JPM_CHA		92.23	92,233.00	(7,203.00)	(7,481.29)	2.47	5.01
DTD 01/10/2022 1.700% 01/11/2027										
TARGET CORP CORP NOTES (CALLABLE)	87612EBM7	40,000.00	CITIGRP	12/15/26	93.01	37,202.80	(2,729.20)	(2,762.47)	2.39	4.91
DTD 01/24/2022 1.950% 01/15/2027										
TARGET CORP CORP NOTES (CALLABLE)	87612EBM7	155,000.00	WELLS_F	12/15/26	93.01	144,160.85	(11,178.60)	(11,009.73)	2.39	4.91
DTD 01/24/2022 1.950% 01/15/2027										
BANK OF NY MELLON CORP (CALLABLE) CORPOR	06406RBA4	150,000.00	JPM_CHA	12/26/26	92.86	139,291.65	(10,889.85)	(10,800.26)	2.42	5.04
DTD 01/26/2022 2.050% 01/26/2027										
IBM CORP CORP NOTES (CALLABLE)	459200KM2	230,000.00	BMO	01/09/27	93.12	214,182.21	(12,979.59)	(14,323.42)	2.45	5.05
DTD 02/09/2022 2.200% 02/09/2027										

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
STATE STREET CORP NOTE (CALLABLE) DTD 03/18/2024 4.993% 03/18/2027	857477CL5	75,000.00	MORGAN	02/18/27	99.71	74,781.08	(218.92)	(218.92)	2.48	5.11
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	200,000.00	JPM_CHA	04/10/27	97.68	195,366.40	(6,565.60)	(5,724.52)	2.65	4.88
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	45,000.00	MERRILL	04/15/27	96.55	43,449.30	(1,526.40)	(1,536.72)	2.67	5.00
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	100,000.00	BARCLAY	04/15/27	96.55	96,554.00	(4,262.00)	(3,914.26)	2.67	5.00
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	250,000.00	JPM_CHA		96.99	242,467.75	(5,364.75)	(6,255.78)	2.80	5.02
CITIGROUP INC CORP NOTES (CALLABLE) DTD 06/09/2021 1.462% 06/09/2027	172967NA5	275,000.00	CSFB	06/09/26	92.67	254,835.90	10,534.15	(1,854.36)	1.92	4.13
BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 04/22/2021 1.734% 07/22/2027	06051GJS9	165,000.00	DAIWA	07/22/26	92.31	152,317.77	5,056.92	454.39	2.02	4.45
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	600,000.00	BNP_PAR	06/27/27	97.42	584,524.80	(30,523.20)	(24,662.31)	2.80	5.07
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	235,000.00	CITIGRP	07/05/27	96.46	226,685.00	(8,599.35)	(8,489.78)	2.84	5.00
BP CAP MARKETS AMERICA CORPORATE NOTES (DTD 05/17/2024 5.017% 11/17/2027	10373QBY5	165,000.00	DEUTSCH	10/17/27	99.80	164,677.10	(322.90)	(322.90)	3.07	5.08
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 12/01/2022 4.550% 12/01/2027	023135CP9	200,000.00	TD	11/01/27	99.17	198,331.20	(2,448.80)	(2,199.55)	3.13	4.82
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 01/23/2024 5.040% 01/23/2028	46647PEA0	120,000.00	JPM_CHA	12/23/27	98.90	118,685.88	(1,314.12)	(1,314.12)	3.17	5.38
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 12/16/2022 4.800% 03/15/2028	63743HFG2	175,000.00	DEUTSCH	02/15/28	99.07	173,380.38	(1,106.87)	(1,220.22)	3.33	5.07

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
HERSHEY COMPANY CORP NOTES CALLABLE	427866BH0	60,000.00	MERRILL	04/04/28	98.22	58,933.26	(980.94)	(1,000.85)	3.50	4.76
DTD 05/04/2023 4.250% 05/04/2028										
LOCKHEED MARTIN CORP NOTES (CALLABLE)	539830BZ1	25,000.00	BARCLAY	04/15/28	98.52	24,629.88	(325.12)	(335.10)	3.51	4.87
DTD 05/25/2023 4.450% 05/15/2028										
LOCKHEED MARTIN CORP NOTES (CALLABLE)	539830BZ1	65,000.00	GOLDMAN	04/15/28	98.52	64,037.67	(728.33)	(779.02)	3.51	4.87
DTD 05/25/2023 4.450% 05/15/2028										
META PLATFORMS INC CORP NOTES (CALLABLE)	30303M8L9	145,000.00	JPM_CHA	04/15/28	99.51	144,293.71	(923.79)	(875.78)	3.51	4.74
DTD 05/03/2023 4.600% 05/15/2028										
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES	63253QAE4	250,000.00	TD		99.82	249,549.00	(23.50)	(113.35)	3.64	4.95
DTD 06/13/2023 4.900% 06/13/2028										
AMERICAN HONDA FINANCE CORPORATE NOTES	02665WEM9	115,000.00	CITIGRP		100.30	115,348.68	399.28	389.31	3.60	5.04
DTD 07/07/2023 5.125% 07/07/2028										
JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EXB0	60,000.00	CITIGRP		100.02	60,012.36	101.76	84.49	3.63	4.94
DTD 07/14/2023 4.950% 07/14/2028										
PACCAR FINANCIAL CORP CORPORATE NOTES	69371RS64	145,000.00	MITSU		100.18	145,256.36	485.46	444.58	3.71	4.90
DTD 08/10/2023 4.950% 08/10/2028										
BMW US CAPITAL LLC CORP NOTES (CALLABLE)	05565ECE3	150,000.00	MERRILL	07/11/28	100.03	150,050.55	97.05	88.78	3.63	5.04
DTD 08/11/2023 5.050% 08/11/2028										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TLB9	105,000.00	MERRILL		101.06	106,111.74	1,294.44	1,268.17	3.77	4.97
DTD 09/11/2023 5.250% 09/11/2028										
CITIBANK NA CORP NOTES (CALLABLE)	17325FBB3	300,000.00	CITIGRP	08/29/28	102.70	308,092.50	8,092.50	8,092.50	3.72	5.09
DTD 09/29/2023 5.803% 09/29/2028										

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note											
ANALOG DEVICES INC (CALLABLE) CORPORATE	DTD 10/05/2021 1.700% 10/01/2028	032654AU9	220,000.00	HSBC	08/01/28	88.12	193,857.84	9,291.04	4,496.90	3.94	4.82
TEXAS INSTRUMENTS CORP NOTES (CALLABLE)	DTD 02/08/2024 4.600% 02/08/2029	882508CG7	175,000.00	MERRILL	01/08/29	99.32	173,808.60	(1,005.90)	(1,019.08)	4.06	4.77
BRISTOL-MYERS SQUIBB CORP NOTES (CALLABLE)	DTD 02/22/2024 4.900% 02/22/2029	110122EF1	105,000.00	CITIGRP	01/22/29	99.82	104,812.37	32.87	18.84	4.08	4.94
CISCO SYSTEMS INC CORPORATE NOTES (CALLA	DTD 02/26/2024 4.850% 02/26/2029	17275RBR2	160,000.00	CITIGRP	01/26/29	99.92	159,864.00	(80.00)	(83.46)	4.09	4.87
BLACKROCK FUNDING INC CORPORATE NOTES (C	DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	20,000.00	CITIGRP	02/14/29	99.51	19,901.34	(62.46)	(64.38)	4.16	4.82
BLACKROCK FUNDING INC CORPORATE NOTES (C	DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	300,000.00	KEYBANC	02/14/29	99.51	298,520.10	(2,220.90)	(2,180.89)	4.16	4.82
ADOBE INC CORP NOTES (CALLABLE)	DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	125,000.00	MERRILL	03/04/29	100.11	125,137.88	324.13	316.16	4.20	4.77
HOME DEPOT INC CORPORATE NOTES (CALLABLE	DTD 06/25/2024 4.750% 06/25/2029	437076DC3	50,000.00	MORGAN_	05/25/29	99.24	49,621.50	(56.00)	(56.94)	4.43	4.92
Security Type Sub-Total			8,240,000.00				8,038,293.72	(145,546.18)	(135,311.43)	2.72	4.94
Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS	DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	300,000.00	TD		100.38	301,126.20	1,126.20	1,126.20	1.28	5.20
COOPERAT RABOBANK UA/NY CERT DEPOS	DTD 07/20/2023 5.080% 07/17/2026	21684LGS5	300,000.00	RABOBAN		99.63	298,885.20	(1,114.80)	(1,114.80)	1.93	5.27
NATIXIS NY BRANCH CERT DEPOS	DTD 09/20/2023 5.610% 09/18/2026	63873OP65	220,000.00	WELLS_F		100.75	221,645.60	1,645.60	1,645.60	2.06	5.24

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total			820,000.00				821,657.00	1,657.00	1,657.00	1.73	5.24
Bank Note											
WELLS FARGO BANK NA BANK NOTES (CALLABLE)		94988J6D4	250,000.00	WELLS_F	07/07/26	100.14	250,355.00	375.00	369.02	1.90	5.37
DTD 08/09/2023 5.450% 08/07/2026											
Security Type Sub-Total			250,000.00				250,355.00	375.00	369.02	1.90	5.37

Asset-Backed Security

HART 2021-A A3		44933LAC7	2,091.18	BARCLAY		99.75	2,085.91	(5.05)	(5.21)	0.04	0.59
DTD 04/28/2021 0.380% 09/15/2025											
HAROT 2021-3 A3		43815EAC8	27,240.96	BARCLAY		98.51	26,834.60	(405.96)	(406.23)	0.28	1.50
DTD 08/25/2021 0.410% 11/18/2025											
CARMX 2021-1 A3		14316NAC3	3,085.27	MITSU		99.38	3,066.21	(18.45)	(18.88)	0.10	0.77
DTD 01/27/2021 0.340% 12/15/2025											
HAROT 2021-4 A3		43815GAC3	33,963.90	MERRILL		97.98	33,276.15	(680.59)	(685.07)	0.42	2.20
DTD 11/24/2021 0.880% 01/21/2026											
CARMX 2021-2 A3		14314QAC8	17,752.60	MERRILL		98.91	17,559.07	(189.69)	(192.23)	0.18	1.20
DTD 04/21/2021 0.520% 02/17/2026											
FORDO 2022-A A3		345286AC2	33,854.20	CITIGRP		98.09	33,206.97	(643.22)	(645.44)	0.43	2.29
DTD 01/24/2022 1.290% 06/15/2026											
BMWOT 2022-A A3		05602RAD3	52,888.48	RBC		98.65	52,173.31	(712.42)	(713.79)	0.53	3.87
DTD 05/18/2022 3.210% 08/25/2026											
WOART 2021-D A3		98163KAC6	44,140.72	WELLS_F		97.86	43,195.21	(939.49)	(942.72)	0.40	1.76
DTD 11/03/2021 0.810% 10/15/2026											
HART 2022-A A3		448977AD0	103,709.61	MERRILL		98.11	101,748.04	(1,957.57)	(1,959.57)	0.50	3.08
DTD 03/16/2022 2.220% 10/15/2026											
GMCAR 2022-1 A3		380146AC4	34,827.98	BNP_PAR		97.78	34,055.50	(769.46)	(770.99)	0.51	2.22
DTD 01/19/2022 1.260% 11/16/2026											
CARMX 2022-3 A3		14318MAD1	192,683.47	RBC		98.76	190,292.60	(2,386.32)	(2,388.19)	0.67	4.44
DTD 07/20/2022 3.970% 04/15/2027											
DCENT 2022-A3 A3		254683CW3	190,000.00	MERRILL		98.06	186,317.88	(3,658.54)	(3,667.60)	0.99	4.24
DTD 08/09/2022 3.560% 07/15/2027											

Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
MBART 2022-1 A3 DTD 11/22/2022 5.210% 08/16/2027	58768PAC8	245,000.00	SMBC		99.71	244,287.54	(664.00)	(680.46)	0.76	5.31
BACCT 2022-A2 A2 DTD 11/23/2022 5.000% 04/15/2028	05522RDF2	295,000.00	MITSU		99.33	293,030.61	(3,363.73)	(3,054.14)	1.29	5.19
FORDO 2023-B A3 DTD 06/26/2023 5.230% 05/15/2028	344930AD4	85,000.00	CITIGRP		99.84	84,862.07	(136.78)	(137.02)	1.54	5.28
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	100,000.00	MERRILL		99.39	99,391.45	(585.91)	(590.72)	1.74	4.96
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	110,000.00	RBC		99.59	109,545.69	(444.55)	(446.63)	1.74	4.99
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	295,000.00	RBC		98.63	290,944.40	(3,987.96)	(4,002.99)	1.75	4.81
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	205,000.00	MERRILL		99.57	204,127.13	(845.17)	(850.80)	1.82	5.05

Security Type Sub-Total	2,071,238.37	2,050,000.34	(22,394.86)	(22,158.68)	1.17	4.51
Managed Account Sub-Total	32,738,538.89	31,098,672.84	(555,536.03)	(773,041.55)	2.48	4.76
Securities Sub-Total	\$32,738,538.89	\$31,098,672.84	(\$555,536.03)	(\$773,041.55)	2.48	4.76%
Accrued Interest		\$213,986.29				
Total Investments		\$31,312,659.13				

Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Transaction Type Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY										
06/03/24	06/05/24	US TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029	9128286B1	510,000.00	(469,638.28)	(4,082.45)	(473,720.73)			
06/03/24	06/05/24	US TREASURY NOTES 9128283W8	9128283W8	165,000.00	(154,751.95)	(1,383.69)	(156,135.64)			
06/17/24	06/25/24	HOME DEPOT INC CORPORATE NOTES (CALLABLE) DTD 06/25/2024 4.750% 06/25/2029	437076DC3	50,000.00	(49,677.50)	0.00	(49,677.50)			

Transaction Type Sub-Total

725,000.00

(674,067.73)

(679,533.87)

INTEREST

06/01/24	06/01/24	AMAZON.COM INC CORP NOTE (CALLABLE) DTD 12/01/2022 4.550% 12/01/2027	023135CP9	200,000.00	0.00	4,550.00	4,550.00			
06/01/24	06/25/24	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	202,687.10	0.00	565.33	565.33			
06/01/24	06/25/24	FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	295,000.00	0.00	652.20	652.20			
06/01/24	06/25/24	FHMS K063 A2 DTD 03/01/2017 3.430% 01/01/2027	3137BVZ82	295,000.00	0.00	843.21	843.21			
06/01/24	06/25/24	FHMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	310,000.00	0.00	837.78	837.78			
06/03/24	06/03/24	MONEY MARKET FUND	MONEY0002	0.00	0.00	420.78	420.78			
06/09/24	06/09/24	CITIGROUP INC CORP NOTES (CALLABLE) DTD 06/09/2021 1.462% 06/09/2027	172967NA5	275,000.00	0.00	2,010.25	2,010.25			
06/09/24	06/09/24	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	250,000.00	0.00	4,881.25	4,881.25			
06/13/24	06/13/24	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/13/2023 4.900% 06/13/2028	63253OAE4	250,000.00	0.00	6,125.00	6,125.00			
06/15/24	06/15/24	DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	205,000.00	0.00	842.21	842.21			

Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/15/24	06/15/24	WOART 2021-D A3	98163KAC6	48,867.01	0.00	32.99	32.99			
			DTD 11/03/2021 0.810% 10/15/2026								
	06/15/24	06/15/24	FORDO 2023-B A3	344930AD4	85,000.00	0.00	370.46	370.46			
			DTD 06/26/2023 5.230% 05/15/2028								
	06/15/24	06/15/24	BACCT 2022-A2 A2	05522RDF2	295,000.00	0.00	1,229.17	1,229.17			
			DTD 11/23/2022 5.000% 04/15/2028								
	06/15/24	06/15/24	DCENT 2022-A3 A3	254683CW3	190,000.00	0.00	563.67	563.67			
			DTD 08/09/2022 3.560% 07/15/2027								
	06/15/24	06/15/24	HART 2021-A A3	44933LAC7	4,750.82	0.00	1.50	1.50			
			DTD 04/28/2021 0.380% 09/15/2025								
	06/15/24	06/15/24	BACCT 2023-A1 A1	05522RDG0	100,000.00	0.00	399.17	399.17			
			DTD 06/16/2023 4.790% 05/15/2028								
	06/15/24	06/15/24	US TREASURY NOTES	91282CEU1	250,000.00	0.00	3,593.75	3,593.75			
			DTD 06/15/2022 2.875% 06/15/2025								
	06/15/24	06/15/24	NATIONAL RURAL UTIL COOP CORPORATE NOTES	63743HFE7	50,000.00	0.00	862.50	862.50			
			DTD 05/04/2022 3.450% 06/15/2025								
	06/15/24	06/15/24	CARMX 2021-1 A3	14316NAC3	4,363.83	0.00	1.24	1.24			
			DTD 01/27/2021 0.340% 12/15/2025								
	06/15/24	06/15/24	CARMX 2022-3 A3	14318MAD1	204,587.81	0.00	676.84	676.84			
			DTD 07/20/2022 3.970% 04/15/2027								
	06/15/24	06/15/24	MBART 2022-1 A3	58768PAC8	245,000.00	0.00	1,063.71	1,063.71			
			DTD 11/22/2022 5.210% 08/16/2027								
	06/15/24	06/15/24	CARMX 2021-2 A3	14314QAC8	21,571.14	0.00	9.35	9.35			
			DTD 04/21/2021 0.520% 02/17/2026								
	06/15/24	06/15/24	HART 2022-A A3	448977AD0	113,059.39	0.00	209.16	209.16			
			DTD 03/16/2022 2.220% 10/15/2026								
	06/15/24	06/15/24	COMET 2023-A1 A	14041NGD7	295,000.00	0.00	1,086.58	1,086.58			
			DTD 05/24/2023 4.420% 05/15/2028								
	06/15/24	06/15/24	FORDO 2022-A A3	345286AC2	37,416.15	0.00	40.22	40.22			
			DTD 01/24/2022 1.290% 06/15/2026								
	06/15/24	06/15/24	AMXCA 2023-1 A	02582JZ4	110,000.00	0.00	446.42	446.42			
			DTD 06/14/2023 4.870% 05/15/2028								

Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/16/24	06/16/24	GMCA 2022-1 A3	380146AC4	38,125.83	0.00	40.03	40.03			
			DTD 01/19/2022 1.260% 11/16/2026								
	06/17/24	06/17/24	FANNIE MAE NOTES	3135G04Z3	370,000.00	0.00	925.00	925.00			
			DTD 06/19/2020 0.500% 06/17/2025								
	06/18/24	06/18/24	HAROT 2021-3 A3	43815EAC8	31,845.18	0.00	10.88	10.88			
			DTD 08/25/2021 0.410% 11/18/2025								
	06/21/24	06/21/24	HAROT 2021-4 A3	43815GAC3	37,944.78	0.00	27.83	27.83			
			DTD 11/24/2021 0.880% 01/21/2026								
	06/25/24	06/25/24	BMWOT 2022-A A3	05602RAD3	57,733.44	0.00	154.44	154.44			
			DTD 05/18/2022 3.210% 08/25/2026								
	06/30/24	06/30/24	US TREASURY NOTES	91282CHK0	50,000.00	0.00	1,000.00	1,000.00			
			DTD 06/30/2023 4.000% 06/30/2028								
	06/30/24	06/30/24	US TREASURY NOTES	91282CGC9	430,000.00	0.00	8,331.25	8,331.25			
			DTD 12/31/2022 3.875% 12/31/2027								
	06/30/24	06/30/24	US TREASURY NOTES	91282CDQ1	225,000.00	0.00	1,406.25	1,406.25			
			DTD 12/31/2021 1.250% 12/31/2026								
	06/30/24	06/30/24	US TREASURY NOTES	91282CCH2	775,000.00	0.00	4,843.75	4,843.75			
			DTD 06/30/2021 1.250% 06/30/2028								
	06/30/24	06/30/24	US TREASURY NOTES	91282CCJ8	435,000.00	0.00	1,903.13	1,903.13			
			DTD 06/30/2021 0.875% 06/30/2026								
	06/30/24	06/30/24	US TREASURY NOTES	91282CBC4	580,000.00	0.00	1,087.50	1,087.50			
			DTD 12/31/2020 0.375% 12/31/2025								
Transaction Type Sub-Total					7,367,952.48	0.00	52,044.80	52,044.80			

PAYDOWNS

06/01/24	06/25/24	FHMS K061 A2	3137BTUM1	386.58	386.58	0.00	386.58	386.58	11.90	0.00	
		DTD 01/30/2017 3.347% 11/01/2026									
06/15/24	06/15/24	HART 2022-A A3	448977AD0	9,349.78	9,349.78	0.00	9,349.78	9,349.78	0.36	0.00	
		DTD 03/16/2022 2.220% 10/15/2026									
06/15/24	06/15/24	FORDO 2022-A A3	345286AC2	3,561.95	3,561.95	0.00	3,561.95	3,561.95	0.42	0.00	
		DTD 01/24/2022 1.290% 06/15/2026									
06/15/24	06/15/24	CARMX 2022-3 A3	14318MAD1	11,904.34	11,904.34	0.00	11,904.34	11,904.34	0.28	0.00	
		DTD 07/20/2022 3.970% 04/15/2027									

Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2024**

PLUMAS COUNTY TREASURER'S POOL - 70910000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
PAYDOWNS											
	06/15/24	06/15/24	CARMX 2021-2 A3	143140AC8	3,818.54	3,818.54	0.00	3,818.54	0.82	0.00	
			DTD 04/21/2021 0.520% 02/17/2026								
	06/15/24	06/15/24	HART 2021-A A3	449331AC7	2,659.64	2,659.64	0.00	2,659.64	0.28	0.00	
			DTD 04/28/2021 0.380% 09/15/2025								
	06/15/24	06/15/24	WOART 2021-D A3	98163KAC6	4,726.29	4,726.29	0.00	4,726.29	0.64	0.00	
			DTD 11/03/2021 0.810% 10/15/2026								
	06/15/24	06/15/24	CARMX 2021-1 A3	14316NAC3	1,278.56	1,278.56	0.00	1,278.56	0.25	0.00	
			DTD 01/27/2021 0.340% 12/15/2025								
	06/16/24	06/16/24	GMCAR 2022-1 A3	380146AC4	3,297.85	3,297.85	0.00	3,297.85	0.29	0.00	
			DTD 01/19/2022 1.260% 11/16/2026								
	06/18/24	06/18/24	HAROT 2021-3 A3	43815EAC8	4,604.22	4,604.22	0.00	4,604.22	0.07	0.00	
			DTD 08/25/2021 0.410% 11/18/2025								
	06/21/24	06/21/24	HAROT 2021-4 A3	43815GAC3	3,980.88	3,980.88	0.00	3,980.88	0.84	0.00	
			DTD 11/24/2021 0.880% 01/21/2026								
	06/25/24	06/25/24	BMWOT 2022-A A3	05602RAD3	4,844.96	4,844.96	0.00	4,844.96	0.25	0.00	
			DTD 05/18/2022 3.210% 08/25/2026								
Transaction Type Sub-Total					54,413.59	54,413.59	0.00	54,413.59	16.40	0.00	

SELL											
	06/03/24	06/05/24	NY ST URBAN DEV CORP TXBL REV	650036DT0	330,000.00	318,558.90	638.00	319,196.90	(11,441.10)	(11,441.10)	FIFO
			BONDS								
			DTD 12/23/2020 0.870% 03/15/2025								
	06/03/24	06/05/24	US TREASURY NOTES	91282CEH0	155,000.00	151,663.87	566.96	152,230.83	811.33	(1,524.86)	FIFO
			DTD 04/15/2022 2.625% 04/15/2025								
Transaction Type Sub-Total					485,000.00	470,222.77	1,204.96	471,427.73	(10,629.77)	(12,965.96)	
Managed Account Sub-Total						(149,431.37)	47,783.62	(101,647.75)	(10,613.37)	(12,965.96)	
Total Security Transactions						(\$149,431.37)	\$47,783.62	(\$101,647.75)	(\$10,613.37)	(\$12,965.96)	