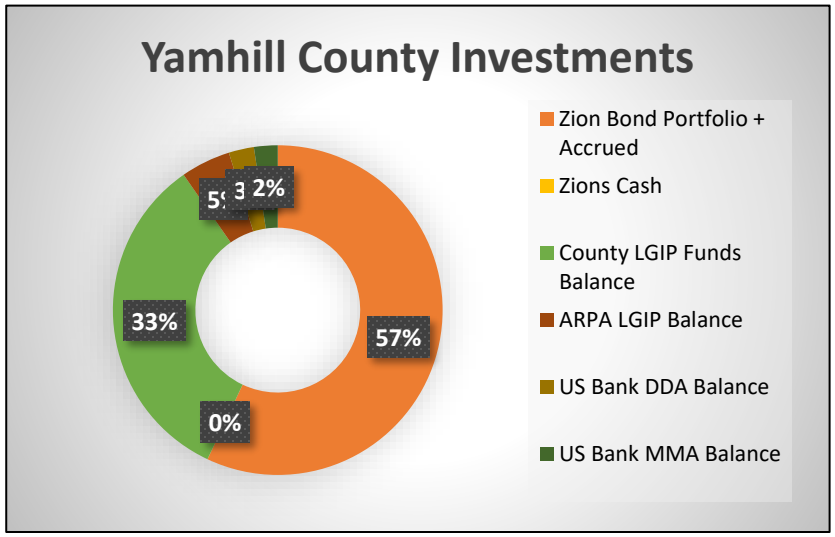
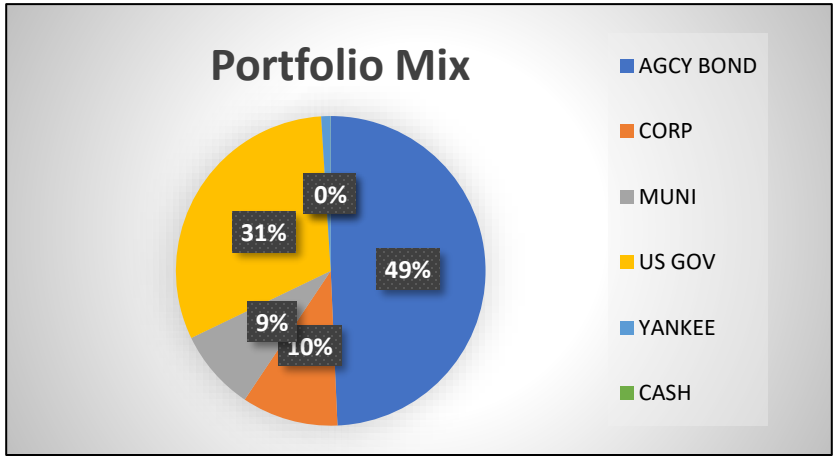
Yamhill County Cash Flow and Investment Report 2nd Quarter 2022-2023

Yamhill County Investments	
Account	**Value**
Zion Bond Portfolio + Accrued	$49,360,334
Zions Cash	$8,750
County LGIP Funds Balance	$28,843,635
ARPA LGIP Balance	$4,225,413
US Bank DDA Balance	$2,142,785
US Bank MMA Balance	$2,007,600
Total County Funds as of 12/31/2022	**$84,580,916**
Total County Funds as of 09/30/2022	$52,182,665
Asset Change (after operating expenses)	$32,398,251

Zion Holdings	
Compliance Issues	None
Book Value + Accrued	$51,504,094
Book Yield	2.28 %
Net Unrealized Gain/Loss	($2,143,760)
Market Value + Accrued	$49,360,334
Avg Credit Rating	AA-/Aa1/AA+
Maturity Less than 180 days	61 %
Maturity More Than 180 days	39 %
Years to Effective Maturity	1.486
Callable Bonds	20 %
Bond Purchases	$15,000,000
Bonds Matured or Called	$185,000



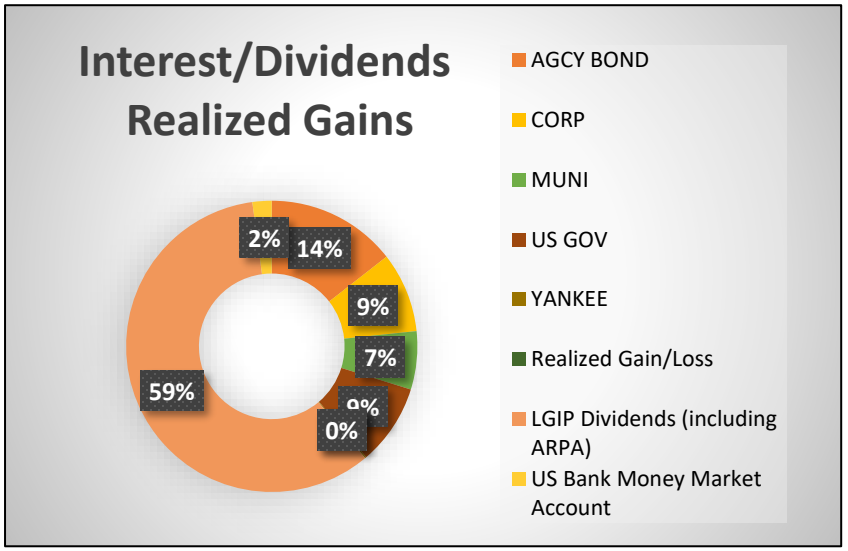


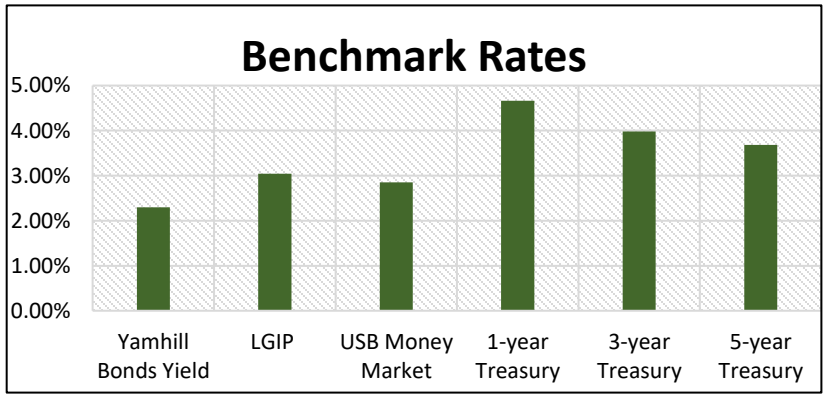
Prepared by Kris Bledsoe, Yamhill County Treasurer - January 10, 2023

Yamhill County Cash Flow and Investment Report 2nd Quarter 2022-2023

Interest/Dividends and Realized Gains	
Security Type	**Interest/Dividend Received**
AGCY BOND	$51,371
CORP	$31,594
MUNI	$22,985
US GOV	$31,926
YANKEE	$531
Realized Gain/Loss	$0
LGIP Dividends (including ARPA)	$209,628
US Bank Money Market Account	$7,600
Total	**$355,635**

Benchmark Rates	
Yamhill Bonds Yield	2.30 %
LGIP	3.04 %
USB Money Market	2.85 %
1-year Treasury	4.66 %
3-year Treasury	3.98 %
5-year Treasury	3.68 %





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CLEARWATER ANALYTICS®

Quarterly Trade Activity

10/01/2022 - 12/31/2022

Yamhill County Zion (293362)

Dated: 01/09/2023

* Does not Lock Down.

Account	Identifier	Description	Current Units	Transaction Type	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Amount
Yamhill County Zion	68389XAP0	ORACLE CORP	-150,000.00	Maturity	10/15/2022	10/15/2022	100.000	-150,000.00	0.00	150,000.00
Yamhill County Zion	98601EDB9	YOLO CNTY CALIF CTFS PARTN	-35,000.00	Maturity	12/01/2022	12/01/2022	100.000	-35,000.00	0.00	35,000.00
Yamhill County Zion	313384ET2003	FEDERAL HOME LOAN BANKS	2,000,000.00	Buy	11/30/2022	04/23/2023	98.200	1,963,991.67	0.00	-1,963,991.67
Yamhill County Zion	91282CBN0	UNITED STATES TREASURY	2,000,000.00	Buy	11/30/2022	02/28/2023	98.998	1,979,965.62	628.45	-1,980,594.07
Yamhill County Zion	313384DR7	FEDERAL HOME LOAN BANKS	2,000,000.00	Buy	11/30/2022	03/29/2023	98.555	1,971,109.44	0.00	-1,971,109.44
Yamhill County Zion	912796Y78	UNITED STATES TREASURY	2,000,000.00	Buy	11/30/2022	02/28/2023	98.975	1,979,500.00	0.00	-1,979,500.00
Yamhill County Zion	313384ED7	FEDERAL HOME LOAN BANKS	2,000,000.00	Buy	12/16/2022	04/10/2023	98.587	1,971,733.98	0.00	-1,971,733.98
Yamhill County Zion	313384FQ7	FEDERAL HOME LOAN BANKS	2,000,000.00	Buy	12/16/2022	05/15/2023	98.145	1,962,893.25	0.00	-1,962,893.25
Yamhill County Zion	912796ZL6	UNITED STATES TREASURY	3,000,000.00	Buy	12/01/2022	01/24/2023	99.400	2,982,000.00	0.00	-2,982,000.00
Yamhill County Zion	**---**	**---**	**14,815,000.00**	**---**	**---**	**03/18/2023**	**---**	**14,626,193.96**	**628.45**	**-14,626,822.41**

* Weighted by: Absolute Value of Principal. * MMF transactions are collapsed.

* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.

Account Holdings Report

Shares / Par Val	Description			Cost	Unit Cost	Unit Price	Market Value	Est. Ann Inc	Yield On Cost	Yield On Mkt	Mat	Ratings S&P	Ratings Moody
	Corporate Bonds (30/360)												
200,000	Toyota Mtr Crd Corp Mtn Be	2.625%	01/10/2023	194,166.00	97.08	99.96	199,921.48	5,250.00	2.70	2.63	0.00	A+	A1
150,000	Walmart Inc	2.550%	04/11/2023	148,719.00	99.15	99.38	149,062.93	3,825.00	2.57	2.57	0.00	AA	AA2
200,000	Exxon Mobil Corp	1.571%	04/15/2023	201,118.71	100.56	99.06	198,123.13	3,142.00	1.56	1.59	0.00	AA-	AA2
401,000	Apple Inc	2.400%	05/03/2023	393,619.62	98.16	99.20	397,788.65	9,624.00	2.45	2.42	0.00	AA+	AAA
150,000	Southern CA Edison Co	3.400%	06/01/2023	149,671.50	99.78	99.20	148,794.42	5,100.00	3.41	3.43	0.00	A-	A3
100,000	Toyota Motor Credit	2.250%	10/18/2023	94,210.00	94.21	97.91	97,914.00	2,250.00	2.39	2.30	0.00	A+	A1
100,000	International Business Machs	3.625%	02/12/2024	102,260.34	102.26	98.54	98,536.09	3,625.00	3.54	3.68	0.00	A-	A3
105,000	Charles Stark Draper Lab	3.039%	09/01/2024	100,380.00	95.60	96.79	101,629.29	3,190.95	3.18	3.14	0.00	NA	AA3
500,000	Apple Inc	1.800%	09/11/2024	513,277.10	102.66	95.24	476,179.21	9,000.00	1.75	1.89	0.00	AA+	AAA
250,000	US Bank NA	2.800%	01/27/2025	238,350.00	95.34	96.41	241,018.54	7,000.00	2.94	2.90	0.00	AA-	A1
100,000	Apple Inc	2.500%	02/09/2025	99,768.00	99.77	95.68	95,676.09	2,500.00	2.51	2.61	0.00	AA+	AAA
200,000	Exxon Mobil Corp	2.992%	03/19/2025	210,417.72	105.21	96.42	192,837.77	5,984.00	2.84	3.10	0.00	AA-	AA2
200,000	Shell International Fin Bv	3.250%	05/11/2025	203,036.42	101.52	96.97	193,941.54	6,500.00	3.20	3.35	0.00	A+	AA2
250,000	Precision Castparts Corp	3.250%	06/15/2025	243,415.00	97.37	96.46	241,151.51	8,125.00	3.34	3.37	0.00	AA	AA2
500,000	Johnson & Johnson	0.550%	09/01/2025	491,501.00	98.30	90.26	451,297.47	2,750.00	0.56	0.61	0.00	AAA	AAA
500,000	Microsoft Corp	3.300%	02/06/2027	535,500.00	107.10	96.47	482,369.37	16,500.00	3.08	3.42	0.00	AAA	AAA
500,000	Berkshire Hathaway Fin Corp	2.300%	03/15/2027	497,190.36	99.44	92.41	462,038.99	11,500.00	2.31	2.49	0.00	AA	AA2
	Totals			**4,416,600.77**			**4,228,280.48**	**105,865.95**	**2.40**	**2.50**			
	Municipal Bonds Taxable												
500,000	California St	2.250%	10/01/2023	506,855.00	101.37	98.53	492,640.00	11,250.00	2.22	2.28	4.26	AA-	AA2
500,000	Oregon State	2.505%	04/01/2024	521,205.00	104.24	97.45	487,225.00	12,525.00	2.40	2.57	4.62	AAA	AA2
300,000	Oregon St	0.448%	08/01/2024	299,979.00	99.99	93.94	281,811.00	1,344.00	0.45	0.48	4.46	AA+	AA1
130,000	San Pablo CA Jt Pwr Fing Aut	3.375%	11/01/2024	132,566.09	101.97	97.64	126,926.80	4,387.50	3.31	3.46	4.72	AA	*NA

Account Holdings Report

Shares / Par Val	Description			Cost	Unit Cost	Unit Price	Market Value	Est. Ann Inc	Yield On Cost	Yield On Mkt	Mat	Ratings S&P	Ratings Moody
100,000	Santa Clara Vy CA	3.149%	06/01/2025	100,589.77	100.59	96.56	96,564.00	3,149.00	3.13	3.26	4.65	NA	AA1
500,000	Lane Cmnty College OR	0.851%	06/15/2025	489,380.00	97.88	91.03	455,140.00	4,255.00	0.87	0.93	4.76	NA	AA1
100,000	El Monte CA Cmnty Redev Agy	3.250%	09/01/2025	99,449.00	99.45	95.97	95,973.00	3,250.00	3.27	3.39	4.85	AA	*NA
115,000	Edmonds WA	2.000%	12/01/2025	119,290.65	103.73	93.04	106,994.85	2,300.00	1.93	2.15	4.56	AAA	*NA
500,000	King Cnty WA	1.250%	12/01/2025	501,555.00	100.31	90.59	452,965.00	6,250.00	1.25	1.38	4.73	AAA	AAA
250,000	Lane Cmnty College OR	1.102%	06/15/2026	248,705.00	99.48	88.31	220,777.50	2,755.00	1.11	1.25	4.80	NA	AA1
500,000	Portland OR	3.786%	06/15/2026	505,315.00	101.06	96.08	480,395.00	18,930.00	3.75	3.94	5.02	AA	A1
350,000	Clackamas Cnty OR Sch Dist	1.078%	06/30/2026	347,798.50	99.37	88.49	309,722.00	3,773.00	1.08	1.22	4.67	NA	AA2
500,000	Oregon St	3.321%	04/01/2027	497,500.00	99.50	94.71	473,535.00	16,605.00	3.34	3.51	4.69	AAA	AA2
	Totals			**4,370,188.01**			**4,080,669.15**	**90,773.50**	**2.08**	**2.22**			
	Government Agency Securities												
500,000	Federal Home Ln Mtg Corp	0.250%	11/06/2023	500,755.00	100.15	96.20	481,023.38	1,250.00	0.25	0.26	4.86	AA+	AAA
500,000	Federal Agric Mtg Corp	2.730%	04/11/2025	500,716.05	100.14	96.46	482,280.14	13,650.00	2.73	2.83	4.38	NA	*NA
500,000	Federal Natl Mtg Assn	0.500%	11/07/2025	488,770.00	97.75	90.01	450,053.51	2,500.00	0.51	0.56	4.26	AA+	AAA
	Totals			**1,490,241.05**			**1,413,357.03**	**17,400.00**	**1.17**	**1.23**			
	U.S. Obligations												
500,000	Federal Farm Cr Bks	0.125%	02/03/2023	500,200.00	100.04	99.63	498,152.04	625.00	0.12	0.13	3.93	AA+	AAA
500,000	Federal Home Loan Banks	3.000%	07/05/2023	500,000.00	100.00	99.25	496,248.02	15,000.00	3.00	3.02	4.49	NA	AAA
500,000	Federal Farm Cr Bks	3.125%	08/08/2023	499,586.61	99.92	98.99	494,935.85	15,625.00	3.13	3.16	4.84	NA	AAA
500,000	Federal Farm Credit Banks	3.250%	09/01/2023	500,000.00	100.00	99.04	495,191.97	16,250.00	3.25	3.28	4.72	NA	AAA
225,000	Federal Home Loan Banks	0.250%	12/08/2023	224,567.33	99.81	95.88	215,719.61	562.50	0.25	0.26	4.80	AA+	AAA
500,000	Federal Farm Cr Bks	0.900%	01/18/2024	498,816.75	99.76	96.19	480,931.23	4,500.00	0.90	0.94	4.66	AA+	*NA
500,000	Federal Farm Cr Bks	0.200%	02/16/2024	499,850.50	99.97	94.76	473,792.31	1,000.00	0.20	0.21	5.04	AA+	AAA

Account Holdings Report

Shares / Par Val	Description			Cost	Unit Cost	Unit Price	Market Value	Est. Ann Inc	Yield On Cost	Yield On Mkt	Mat	Ratings S&P	Ratings Moody
1,000,000	Federal Home Loan Banks	0.400%	06/03/2024	1,000,000.00	100.00	93.79	937,856.87	4,000.00	0.40	0.43	4.97	AA+	AAA
500,000	Federal Home Loan Banks	1.000%	11/18/2024	500,000.00	100.00	93.23	466,139.23	5,000.00	1.00	1.07	4.80	AA+	AAA
1,000,000	Federal Natl Mtg Assn	0.400%	11/18/2024	996,890.00	99.69	91.72	917,233.43	4,000.00	0.40	0.44	5.06	AA+	AAA
1,000,000	Federal Home Loan Banks	0.550%	11/26/2024	1,000,000.00	100.00	92.26	922,621.90	5,500.00	0.55	0.60	4.85	AA+	AAA
1,000,000	Federal Home Loan Banks	0.550%	11/26/2024	1,000,000.00	100.00	92.35	923,512.67	5,500.00	0.55	0.60	4.80	AA+	AAA
500,000	Federal Farm Cr Bks	0.920%	12/09/2024	500,150.00	100.03	93.28	466,376.97	4,600.00	0.92	0.99	4.58	AA+	AAA
500,000	Federal Home Loan Banks	0.850%	01/28/2025	499,625.00	99.93	92.38	461,908.71	4,250.00	0.85	0.92	4.74	AA+	AAA
500,000	Federal Agric Mtg Corp	1.570%	02/18/2025	499,854.06	99.97	94.25	471,271.75	7,850.00	1.57	1.67	4.42	NA	*NA
500,000	Federal Farm Credit Banks	1.750%	02/25/2025	500,000.00	100.00	94.51	472,571.90	8,750.00	1.75	1.85	4.45	AA+	AAA
1,000,000	Federal Home Loan Banks	0.800%	06/09/2025	1,000,000.00	100.00	91.23	912,274.42	8,000.00	0.80	0.88	4.64	AA+	AAA
250,000	Federal Farm Cr Bks	2.330%	08/01/2025	255,185.00	102.07	95.23	238,063.23	5,825.00	2.28	2.45	4.30	AA+	AAA
1,000,000	Federal Home Loan Banks	0.900%	11/26/2025	1,000,000.00	100.00	90.24	902,426.54	9,000.00	0.90	1.00	4.52	AA+	AAA
1,000,000	Federal Home Loan Banks	0.500%	12/30/2025	996,307.00	99.63	90.23	902,335.01	5,000.00	0.50	0.55	3.99	AA+	AAA
500,000	Federal Farm Cr Bks	1.560%	02/03/2026	500,000.00	100.00	92.41	462,045.81	7,800.00	1.56	1.69	4.20	AA+	AAA
457,000	Federal Farm Cr Bks	2.220%	03/02/2026	468,651.67	102.55	94.13	430,180.75	10,145.40	2.16	2.36	4.22	AA+	AAA
500,000	Federal Farm Cr Bks	3.375%	05/26/2026	500,000.00	100.00	95.89	479,474.37	16,875.00	3.38	3.52	4.69	AA+	AAA
500,000	Federal Farm Cr Bks	1.330%	11/03/2026	500,000.00	100.00	89.22	446,102.90	6,650.00	1.33	1.49	4.41	AA+	AAA
500,000	Federal Farm Cr Bks	1.470%	01/11/2027	498,000.00	99.60	89.20	445,981.23	7,350.00	1.48	1.65	4.43	AA+	AAA
500,000	Federal Farm Cr Bks	2.180%	02/16/2027	500,000.00	100.00	91.58	457,910.16	10,900.00	2.18	2.38	4.43	AA+	AAA
	Totals			**15,937,683.92**			**14,871,258.88**	**190,557.90**	**1.20**	**1.28**			
	U.S. Treasury Bills												
3,000,000	U S Treasury Bills		01/24/2023	2,982,000.00	99.40	99.78	2,993,280.00	98,119.72	3.29	3.28	3.28		
2,000,000	U S Treasury Bills		02/28/2023	1,979,500.00	98.98	99.33	1,986,664.00	81,135.36	4.10	4.08	4.08		

Account Holdings Report

Shares / Par Val	Description				Cost	Unit Cost	Unit Price	Market Value	Est. Ann Inc	Yield On Cost	Yield On Mkt	Mat	Ratings S&P	Ratings Moody
	Totals				**4,961,500.00**			**4,979,944.00**	**179,255.08**	**3.61**	**3.60**			
	U.S. Treasury Notes & Bonds													
500,000	U S Treasury Notes		2.375%	01/31/2023	506,339.85	101.27	99.87	499,331.50	11,875.00	2.35	2.38	3.70	NA	AAA
2,000,000	U S Treasury Notes		0.125%	02/28/2023	1,979,965.62	99.00	99.33	1,986,658.00	2,500.00	0.13	0.13	4.15	NA	*NA
1,000,000	U S Treasury Notes		1.625%	04/30/2023	1,003,515.63	100.35	99.07	990,703.00	16,250.00	1.62	1.64	4.41	NA	AAA
1,000,000	U S Treasury Notes		0.250%	11/15/2023	1,001,476.00	100.15	96.16	961,562.00	2,500.00	0.25	0.26	4.79	NA	AAA
500,000	U S Treasury Notes		0.125%	02/15/2024	497,375.00	99.48	95.03	475,156.00	625.00	0.13	0.13	4.71	NA	AAA
500,000	U S Treasury Notes		2.500%	05/15/2024	499,703.13	99.94	97.10	485,488.50	12,500.00	2.50	2.57	4.70	NA	AAA
500,000	U S Treasury Notes		2.375%	08/15/2024	497,220.00	99.44	96.52	482,617.00	11,875.00	2.39	2.46	4.62	NA	AAA
500,000	U S Treasury Notes		0.625%	10/15/2024	497,968.00	99.59	93.44	467,207.00	3,125.00	0.63	0.67	4.48	NA	AAA
1,000,000	U S Treasury Notes		1.750%	12/31/2024	1,046,860.00	104.69	94.98	949,766.00	17,500.00	1.67	1.84	4.40	NA	*NA
1,000,000	U S Treasury Notes		1.500%	02/15/2025	995,931.25	99.59	94.19	941,914.00	15,000.00	1.51	1.59	4.39	NA	AAA
500,000	U S Treasury Notes		1.125%	02/28/2025	500,848.51	100.17	93.42	467,090.00	5,625.00	1.12	1.20	4.35	NA	AAA
500,000	U S Treasury Notes		1.625%	02/15/2026	498,203.13	99.64	92.58	462,890.50	8,125.00	1.63	1.76	4.18	NA	AAA
500,000	U S Treasury Notes		1.625%	05/15/2026	501,484.38	100.30	92.14	460,722.50	8,125.00	1.62	1.76	4.14	NA	AAA
500,000	U S Treasury Notes	1	1.500%	08/15/2026	507,790.00	101.56	91.26	456,289.00	7,500.00	1.48	1.64	4.12	NA	AAA
500,000	U S Treasury Notes		1.125%	10/31/2026	496,171.88	99.23	89.56	447,812.50	5,625.00	1.13	1.26	4.09	NA	*NA
	Totals				**11,030,852.38**			**10,535,207.50**	**128,750.00**	**1.17**	**1.22**			
	Govt Agencies - Zero Coupon													
2,000,000	Federal Home Loan Banks			03/29/2023	1,971,109.44	98.56	98.98	1,979,545.56	84,348.44	4.28	4.26	4.26	NA	*NA
2,000,000	Federal Home Loan Banks			04/10/2023	1,971,733.98	98.59	98.82	1,976,368.94	85,813.94	4.35	4.34	4.34	NA	*NA
2,000,000	Fedl Home Loan Bk Cons Disc			04/24/2023	1,963,991.67	98.20	98.65	1,972,981.40	86,100.91	4.38	4.36	4.36	NA	*NA
2,000,000	Federal Home Loan Banks			05/15/2023	1,962,893.25	98.14	98.38	1,967,565.90	87,300.90	4.45	4.44	4.44	NA	*NA

Account Holdings Report

Shares / Par Val	Description			Cost	Unit Cost	Unit Price	Market Value	Est. Ann Inc	Yield On Cost	Yield On Mkt	Mat	Ratings S&P	Ratings Moody
	Totals			**7,869,728.34**			**7,896,461.80**	**343,564.19**	**4.37**	**4.35**			
	International Bonds												
242,000	Westpac Bkg Corp	2.750%	01/11/2023	239,359.78	98.91	99.96	241,902.37	6,655.00	2.78	2.75	0.00	AA-	AA3
250,000	National Australia Bank NY	2.875%	04/12/2023	255,472.79	102.19	99.52	248,800.00	7,187.50	2.81	2.89	0.00	AA-	AA3
500,000	Royal Bank Canada	0.425%	01/19/2024	501,355.00	100.27	95.50	477,488.70	2,125.00	0.42	0.45	0.00	A	A1
250,000	Total Capital	2.434%	01/10/2025	253,917.16	101.57	95.55	238,872.73	6,085.00	2.40	2.55	2.22	A+	A1
	Totals			**1,250,104.73**			**1,207,063.80**	**22,052.50**	**1.76**	**1.83**			
	Total Investments			**51,326,899.20**			**49,212,242.64**	**1,078,219.12**	**2.10**	**2.19**			

Total Long Term Gain This Year : **0.00**

Total Long Term Loss This Year : **0.00**

Total Short Term Gain This Year : **0.00**

Total Short Term Loss This Year : **0.00**

Note: Realized Gain/Loss Amounts are Based on Current Values