CLEARWATER ANALYTICS®

Yamhill County Aggregate

01/01/2023 - 03/31/2023

Aggregate (76240)

Dated: 04/18/2023

Balance Sheet

Book Value + Accrued	75,448,887.72
Net Unrealized Gain/Loss	-1,767,729.04
Market Value + Accrued	73,681,158.68

Cash and Fixed Income Summary

Risk Metric	*Value*
Cash	2,331,739.17
MMFund	16,607,921.12
Fixed Income	54,741,498.39
Duration	1.170
Convexity	0.010
WAL	0.965
Years to Final Maturity	0.964
Years to Effective Maturity	0.964
Yield	4.342
Book Yield	2.015
Avg Credit Rating	AAA/Aaa/AAA

Issuer Concentration

Issuer	*Ending % of Market Value + Accrued*
Federal Home Loan Banks	32.133%
State of Oregon	22.561%
United States Department of The Treasury	17.748%
Other	13.122%
Federal Farm Credit Banks Funding Corporation	8.044%
UNITED STATES OF AMERICA	3.165%
Federal National Mortgage Association	1.893%
Apple Inc.	1.334%
---	**100.000%**

Footnotes: 1,2

Exposure - Security Type

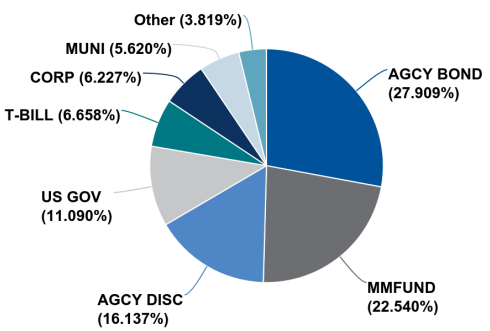

Chart calculated by: Ending Market Value + Accrued

Income and Accretion

Security Type	*Interest/Dividend Received*	*Net Amortization/Accretion Income*
AGCY BOND	57,935.20	2,962.12
AGCY DISC	0.00	139,154.42
CASH	0.00	0.00
CORP	40,019.98	-673.28
MMFUND	211,013.51	0.00
MUNI	2,297.00	-3,414.89
T-BILL	0.00	35,918.98
US GOV	40,312.50	8,178.27
YANKEE	1,062.50	-178.35
Total	**352,640.69**	**181,947.26**

Footnotes: 3,4,5

Compliance Overview

Status	Compliant
As of	03/31/2023

Trade Activity

Transaction Type	*Original Units*
Sell	-26,940,133.24
Maturity	-10,442,000.00
Buy	59,048,054.36
Total	**21,665,921.12**

Footnotes: 6,7,8,9,10

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Credit Rating

Credit Rating	Portfolio	Index	Difference
AAA	67.018%	---	---
AA	8.316%	---	---
A	2.126%	---	---
BBB	0.000%	---	---
Non-Invest	0.000%	---	---
Not Rated	22.540%	---	---

Footnotes: 11,12

Bond Maturity

Duration	Portfolio	Index	Difference
< 0	0.000%	---	---
0 - 1	43.946%	---	---
1 - 2	16.893%	---	---
2 - 3	11.156%	---	---
3 - 4	5.829%	---	---
4 - 5	0.000%	---	---
5 - 7	0.000%	---	---
7 - 10	0.000%	---	---
10 - 15	0.000%	---	---
15 - 30	0.000%	---	---
30 +	0.000%	---	---
No Duration	22.177%	---	---

Footnotes: 12,13

Investments Return Benchmarks

Zions Bond Portfolio	2.70 %
LGIP	3.75 %
1-year Treasury	4.60 %
3-year Treasury	3.73%
5-year Treasury	3.52%

Index: NO BENCHMARK REQUIRED.

1: * Grouped by: Issuer. 2: * Groups Sorted by: Ending % of Market Value + Accrued. 3: * Grouped by: Security Type. 4: * Groups Sorted by: Security Type. 5: * Weighted by: Ending Market Value + Accrued. 6: * Grouped by: Transaction Type. 7: * Groups Sorted by: Original Units. 8: * Showing transactions with Trade Date within selected date range. 9: * Weighted by: Absolute Value of Principal. 10: * MMF transactions are expanded. 11: * Grouped by: Credit Rating. 12: * Weighted by: Ending Base Market Value + Accrued. 13: * Grouped by: Duration.