CLEARWATER ANALYTICS®

Yamhill County Aggregate

10/01/2023 - 12/31/2023

Yamhill County All Aggregate (293368)

Dated: 01/04/2024

Balance Sheet

Book Value + Accrued	83,721,402.29
Net Unrealized Gain/Loss	-687,437.72
Market Value + Accrued	83,033,964.57

Cash and Fixed Income Summary

Risk Metric	*Value*
Cash	7,842,331.61
MMFund	29,039,144.66
Fixed Income	46,152,488.30
Duration	0.604
Convexity	-0.063
WAL	0.461
Years to Final Maturity	0.528
Years to Effective Maturity	0.461
Yield	4.557
Book Yield	3.762
Avg Credit Rating	AA-/Aa3/AA-

Issuer Concentration

Issuer	*Ending % of Market Value + Accrued*
State of Oregon	35.325%
Federal Home Loan Banks	19.925%
United States Department of The Treasury	11.829%
Federal Farm Credit Banks Funding Corporation	11.086%
UNITED STATES OF AMERICA	9.445%
Other	7.592%
Federal National Mortgage Association	3.604%
Oregon State Department of Administrative Services	1.194%
---	**100.000%**

Footnotes: 1,2

Exposure - Security Type

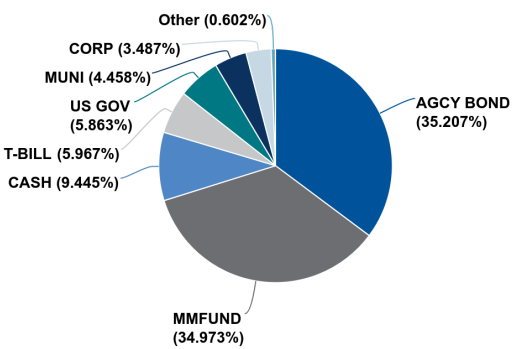

Chart calculated by: Ending Market Value + Accrued

Income and Accretion

Security Type	*Interest/Dividend Received*	*Net Amortization/Accretion Income*
AGCY BOND	170,239.58	942.99
CASH	0.00	0.00
CORP	8,437.50	-2,736.27
MMFUND	474,974.02	0.00
MUNI	41,203.25	-2,394.56
T-BILL	0.00	99,750.43
US GOV	9,062.50	-3,535.85
YANKEE	0.00	-180.23
Total	**703,916.85**	**91,846.50**

Footnotes: 3,4,5

Compliance Overview

Status	Compliant
As of	12/31/2023

Trade Activity

Transaction Type	*Original Units*
Sell	-159,098,930.86
Maturity	-18,325,000.00
Call Redemption	-1,000,000.00
Buy	191,250,463.72
Total	**12,826,532.86**

Footnotes: 6,7,8,9,10

Credit Rating

Credit Rating	Portfolio	Index	Difference
AAA	20.975%	---	---
AA	41.909%	---	---
A	37.116%	---	---
BBB	0.000%	---	---
Non-Invest	0.000%	---	---
Not Rated	0.000%	---	---

Footnotes: 11,12

Bond Maturity

Duration	Portfolio	Index	Difference
< 0	0.000%	---	---
0 - 1	54.434%	---	---
1 - 2	5.324%	---	---
2 - 3	4.105%	---	---
3 - 4	1.164%	---	---
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	34.973%	---	---

Footnotes: 12,13

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.