

## Base Risk Summary - Fixed Income

04/01/2024 - 06/30/2024

## Yamhill County All Aggregate (293368)

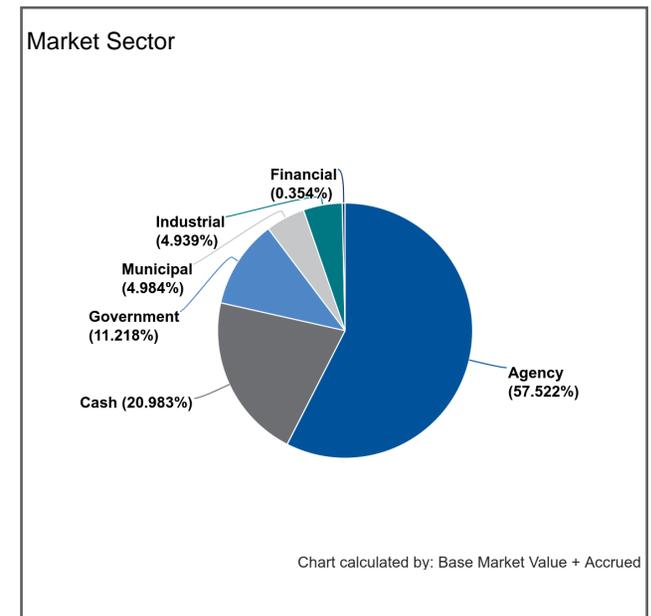
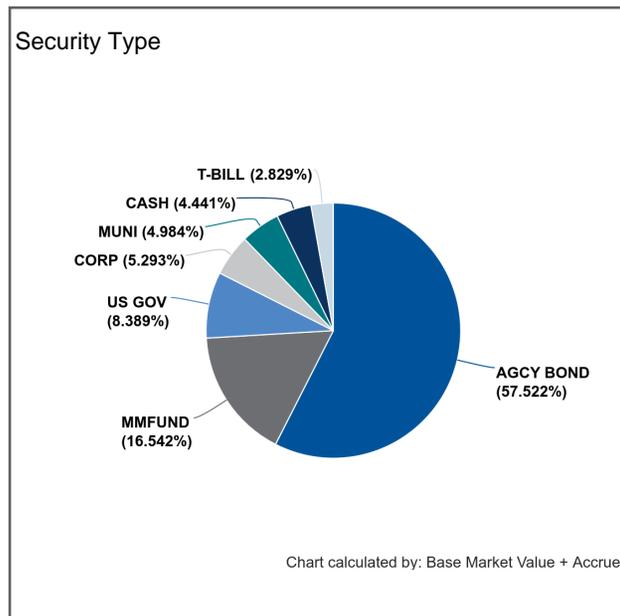
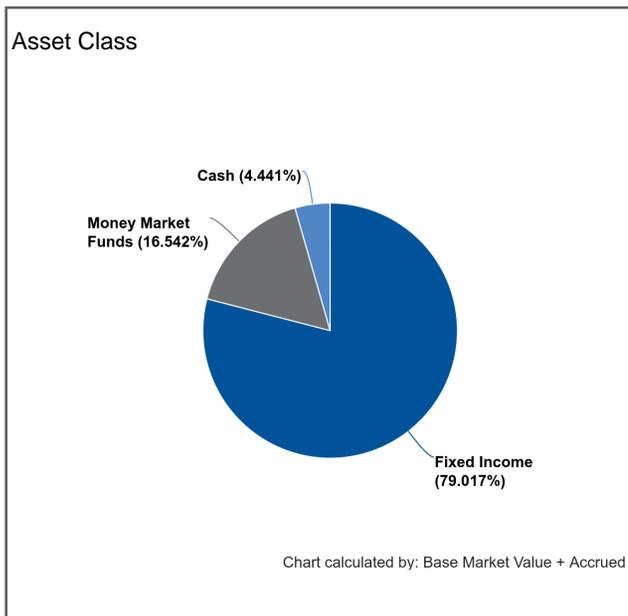
Dated: 11/13/2024

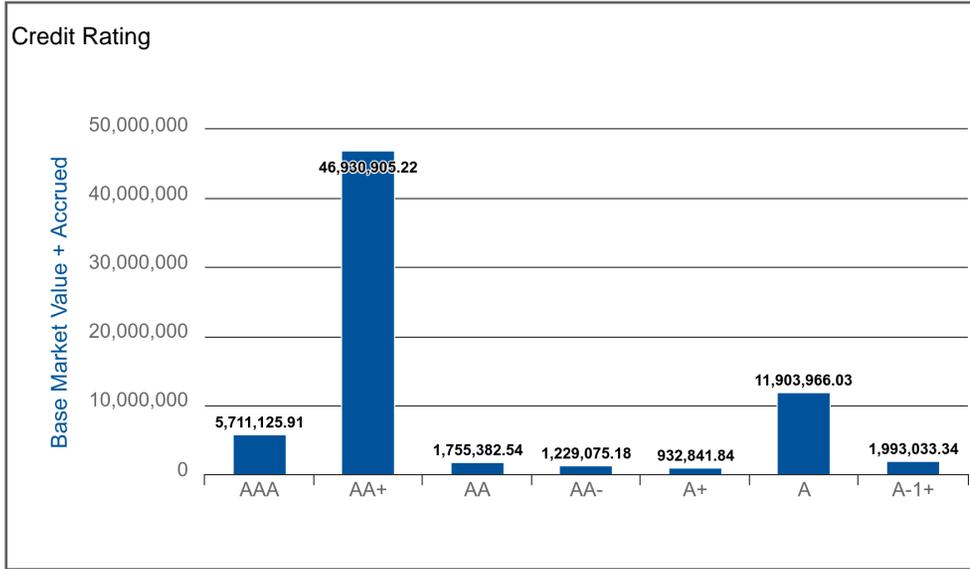
Balance Sheet	
Book Value + Accrued	71,043,918.56
Net Unrealized Gain/Loss	-587,588.52
Market Value + Accrued	70,456,330.05

Cash and Fixed Income Summary	
Risk Metric	Value
Cash	3,129,128.49
MMFund	11,654,632.84
Fixed Income	55,672,568.71
Duration	0.688
Convexity	-0.144
WAL	0.953
Years to Final Maturity	0.993
Years to Effective Maturity	0.953
Yield	4.921
Book Yield	3.989
Avg Credit Rating	AA/Aa2/AA

Issuer Concentration	
Issuer Concentration	% of Base Market Value + Accrued
Federal Home Loan Banks	29.397%
Farm Credit System (OREGONLGP) State of Oregon	18.888%
Other	16.542%
United States	11.671%
Federal Agricultural Mortgage Corporation (CCYUSD) UNITED STATES OF AMERICA	4.988%
Federal Home Loan Mortgage Corporation	4.441%
	2.856%
---	100.000%

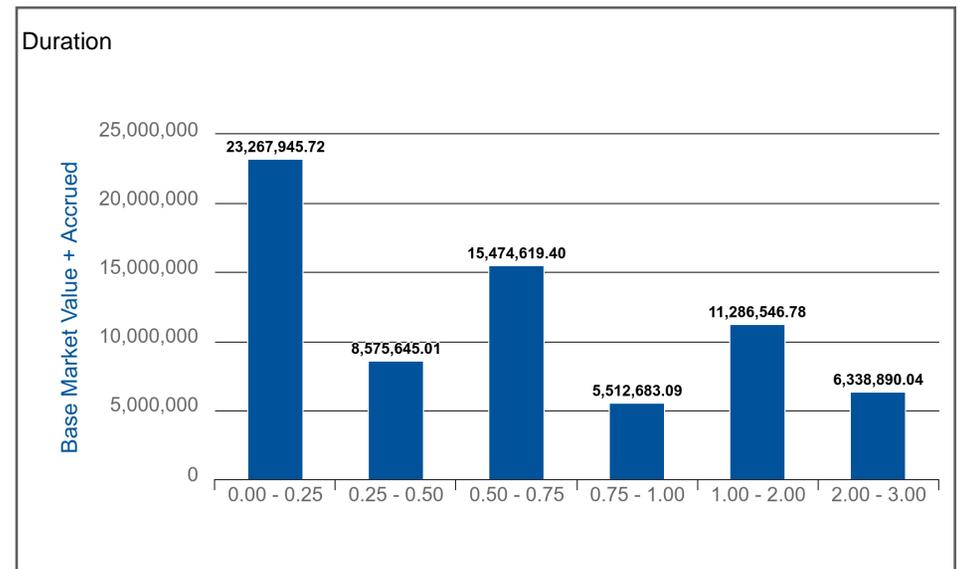
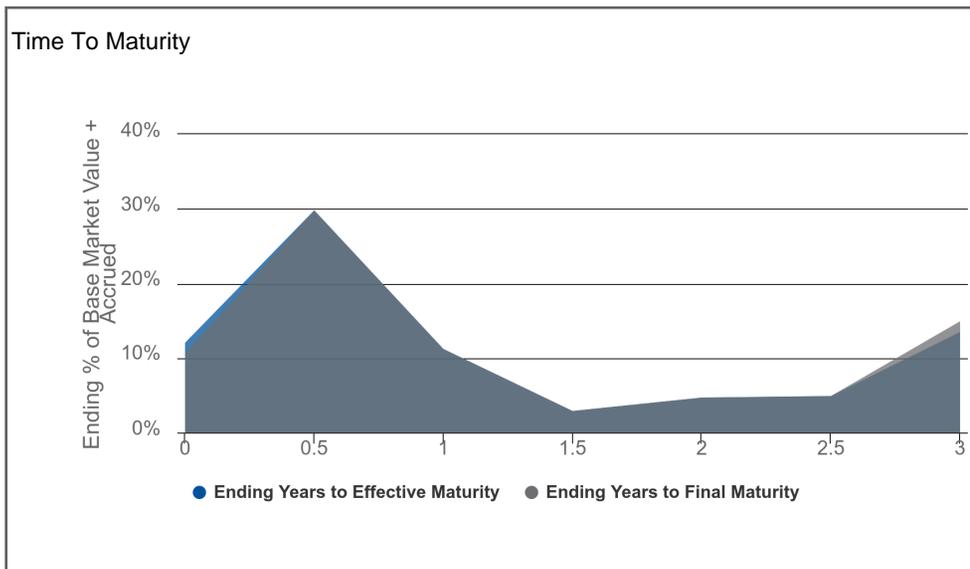
Footnotes: 1,2





### Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	9.410%	0.830%	0.694%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
AA	48.045%	14.498%	8.303%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
A	17.529%	0.691%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
BBB	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
BB	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
B	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
CCC	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
CC	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
C	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
NA	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

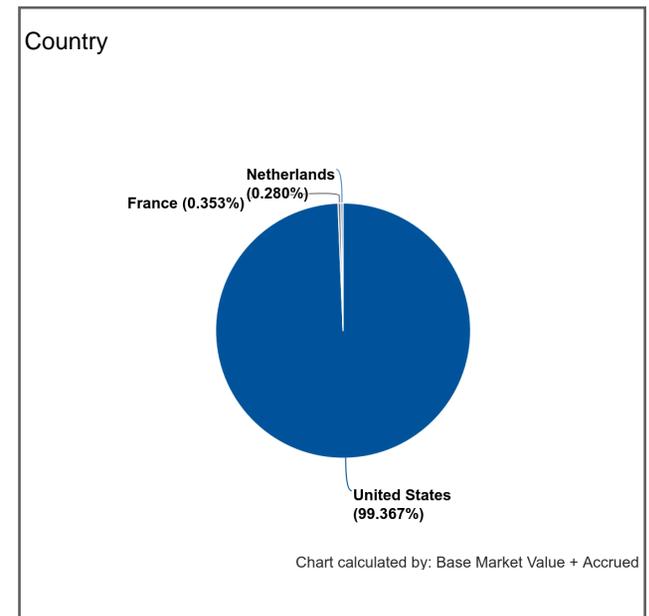
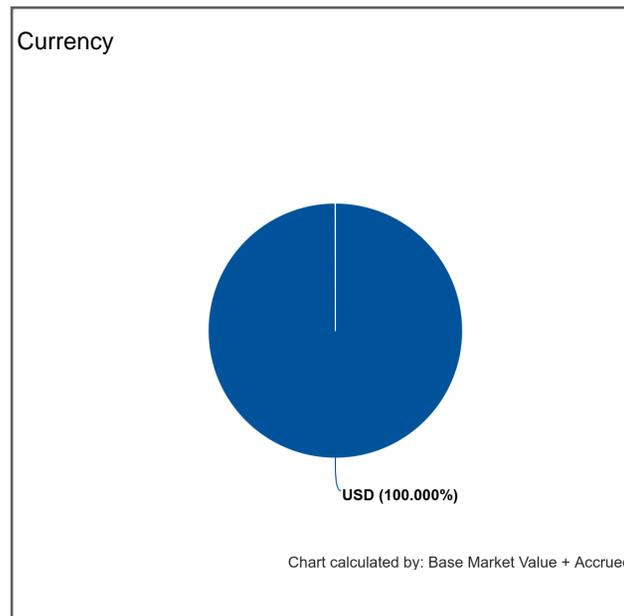
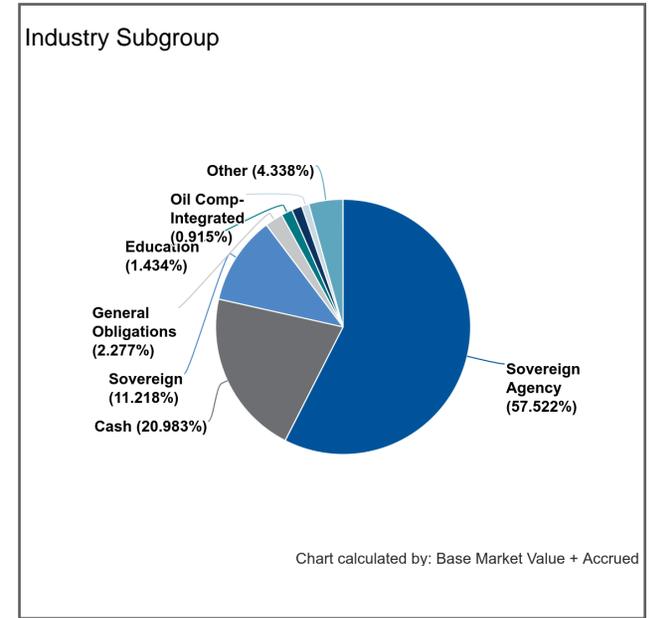
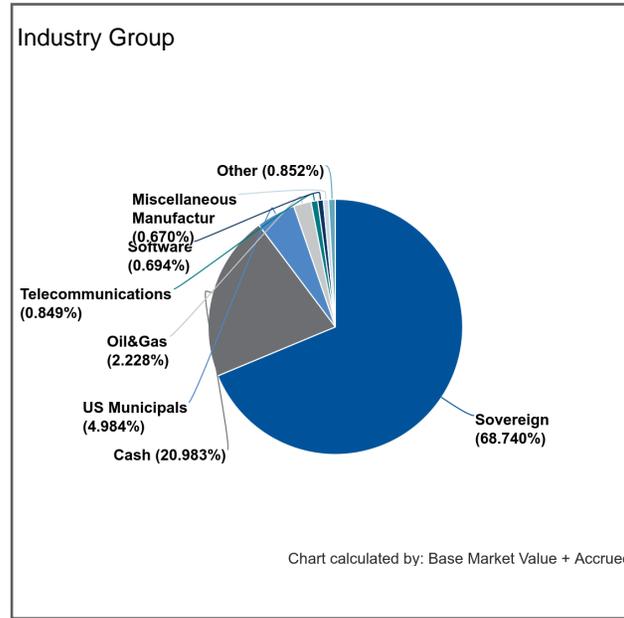
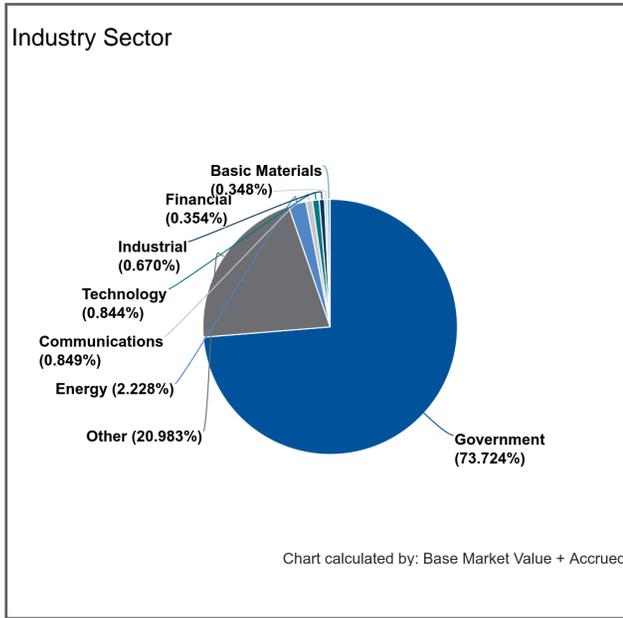


## Base Risk Summary - Fixed Income

04/01/2024 - 06/30/2024

## Yamhill County All Aggregate (293368)

Dated: 11/13/2024



**Base Risk Summary - Fixed Income**

04/01/2024 - 06/30/2024

Yamhill County All Aggregate (293368)

Dated: 11/13/2024

1: \* Grouped by: Issuer Concentration. 2: \* Groups Sorted by: % of Base Market Value + Accrued.

Zions Lot Final

As of 06/30/2024

Yamhill County All Aggregate (293368)

Dated: 11/13/2024

Description	Complex Credit Rating	Callable	Security Type	Coupon Rate	Final Maturity	Book Value	Market Value + Accrued	Net Unrealized Gain/Loss
State of Oregon	A	N	MMFUND	5.200	06/30/2024	337,645.32	337,645.32	0.00
State of Oregon	A	N	MMFUND	5.200	06/30/2024	1,411,229.59	1,411,229.59	0.00
State of Oregon	A	N	MMFUND	5.200	06/30/2024	9,868,561.92	9,868,561.92	0.00
State of Oregon	A	N	MMFUND	5.200	06/30/2024	37,196.01	37,196.01	0.00
Cash	AAA	N	CASH	0.000	06/30/2024	1,013,500.00	1,013,500.00	0.00
Receivable	AAA	N	CASH	0.000	06/30/2024	33,761.50	33,761.50	0.00
Cash	AAA	N	CASH	0.000	06/30/2024	2,076,866.99	2,076,866.99	0.00
Cash	AAA	N	CASH	0.000	06/30/2024	5,000.00	5,000.00	0.00
UNITED STATES TREASURY	AAA	N	T-BILL	0.000	07/25/2024	1,993,380.40	1,993,033.34	-347.06
FEDERAL HOME LOAN BANKS	AA+	Y	AGCY BOND	5.000	07/26/2024	1,500,000.00	1,531,925.67	-366.00
OREGON	AA+	N	MUNI	0.448	08/01/2024	299,999.26	299,573.00	-986.26
UNITED STATES TREASURY	AA+	N	US GOV	2.375	08/15/2024	499,850.37	502,594.44	-1,725.37
FEDERAL HOME LOAN BANKS	AAA	N	AGCY BOND	5.350	08/28/2024	500,000.00	508,914.58	-225.00
CHARLES STARK DRAPER LABORATORY INC	AA-	N	CORP	3.039	09/01/2024	104,673.30	105,461.48	-275.48
APPLE INC	AA+	Y	CORP	1.800	09/11/2024	500,610.93	498,865.00	-4,495.93
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	N	AGCY BOND	5.375	09/13/2024	1,000,000.00	1,015,772.00	-353.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	N	AGCY BOND	5.375	09/13/2024	999,892.39	1,015,772.00	-245.39
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	N	AGCY BOND	5.250	10/02/2024	999,876.23	1,012,417.17	-438.23
UNITED STATES TREASURY	AA+	N	US GOV	0.625	10/15/2024	499,773.89	493,860.57	-6,570.77
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	N	AGCY BOND	5.375	11/01/2024	1,000,000.00	1,008,870.33	-88.00
SAN PABLO CALIF JT PWRS FING AUTH LEASE REV	AA	Y	MUNI	3.375	11/01/2024	130,331.12	129,769.25	-1,293.12
FEDERAL NATIONAL MORTGAGE ASSOCIATION	AA+	Y	AGCY BOND	0.400	11/18/2024	999,561.64	981,992.78	-18,046.64
FEDERAL HOME LOAN BANKS	AA+	Y	AGCY BOND	1.000	11/18/2024	500,000.00	492,353.72	-8,243.50
FEDERAL HOME LOAN BANKS	AA+	Y	AGCY BOND	0.550	11/26/2024	1,000,000.00	981,480.72	-19,054.00
FEDERAL HOME LOAN BANKS	AA+	Y	AGCY BOND	0.550	11/26/2024	1,000,000.00	981,480.72	-19,054.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	N	AGCY BOND	0.920	12/09/2024	500,024.25	490,768.11	-9,537.25
UNITED STATES TREASURY	AA+	N	US GOV	1.750	12/31/2024	1,008,230.90	982,391.30	-25,887.15
TOTALENERGIES CAPITAL INTERNATIONAL SA	A+	Y	CORP	2.434	01/10/2025	250,422.11	249,013.13	-4,299.36
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	N	AGCY BOND	4.750	01/24/2025	999,727.13	1,017,643.28	-2,799.13
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	N	AGCY BOND	4.750	01/24/2025	1,000,000.00	1,017,643.28	-3,072.00
US BANK NA	A	Y	CORP	2.800	01/27/2025	247,591.61	249,333.19	-1,252.86
FEDERAL HOME LOAN BANKS	AA+	N	AGCY BOND	4.750	02/06/2025	2,000,000.00	2,032,317.89	-5,946.00
APPLE INC	AA+	N	CORP	2.500	02/09/2025	99,950.85	99,167.61	-1,769.35
UNITED STATES TREASURY	AA+	N	US GOV	1.500	02/15/2025	999,126.18	982,208.10	-22,563.68
FEDERAL HOME LOAN BANKS	AA+	N	AGCY BOND	5.000	02/26/2025	1,999,998.95	2,031,242.22	-3,478.95
FEDERAL HOME LOAN BANKS	AA+	N	AGCY BOND	5.000	02/26/2025	1,999,985.32	2,031,242.22	-3,465.32
FEDERAL HOME LOAN BANKS	AA+	N	AGCY BOND	5.000	02/26/2025	1,000,180.46	1,015,621.11	-1,920.46
FEDERAL HOME LOAN BANKS	AA+	N	AGCY BOND	5.000	02/26/2025	1,998,703.76	2,031,242.22	-2,183.76
UNITED STATES TREASURY	AA+	N	US GOV	1.125	02/28/2025	500,190.74	488,520.72	-13,550.12
EXXON MOBIL CORP	AA-	Y	CORP	2.992	03/19/2025	202,257.28	198,445.87	-5,506.88
FEDERAL HOME LOAN BANKS	AAA	Y	AGCY BOND	0.000	04/11/2025	1,000,000.00	998,848.00	-1,152.00
FEDERAL AGRICULTURAL MORTGAGE CORP	AA+	N	AGCY BOND	2.730	04/11/2025	500,191.19	493,482.83	-9,741.69
SHELL INTERNATIONAL FINANCE BV	A+	N	CORP	3.250	05/11/2025	100,251.14	98,563.69	-2,138.84
SHELL INTERNATIONAL FINANCE BV	A+	N	CORP	3.250	05/11/2025	100,593.96	98,563.69	-2,481.66
UNITED STATES TREASURY	AA+	N	US GOV	4.250	05/31/2025	995,089.10	995,162.23	-3,526.60
SANTA CLARA VY CALIF WTR DIST CTFS PARTN	AA+	N	MUNI	3.149	06/01/2025	100,173.08	98,022.42	-2,413.08
PRECISION CASTPARTS CORP	AA	Y	CORP	3.250	06/15/2025	148,513.81	147,196.57	-1,533.91
LANE CMNTY COLLEGE ORE	AA+	N	MUNI	0.851	06/15/2025	496,858.62	478,594.11	-18,453.62
PRECISION CASTPARTS CORP	AA	Y	CORP	3.250	06/15/2025	99,482.08	98,131.04	-1,495.48
UNITED STATES TREASURY	AA+	N	US GOV	4.625	06/30/2025	998,584.80	995,281.93	-3,428.55
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	N	AGCY BOND	2.330	08/01/2025	251,679.56	245,001.58	-9,105.06

Zions Lot Final

As of 06/30/2024

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Dated: 11/13/2024

Description	Complex Credit Rating	Callable	Security Type	Coupon Rate	Final Maturity	Book Value	Market Value + Accrued	Net Unrealized Gain/Loss
FEDERAL HOME LOAN BANKS	AA+	Y	AGCY BOND	5.520	08/15/2025	1,000,000.00	1,020,260.33	-593.00
EL MONTE CALIF CMNTY REDEV AGY SUCCESSOR AGY TAX A	AA	N	MUNI	3.250	09/01/2025	99,808.89	98,070.33	-2,821.89
FEDERAL HOME LOAN BANKS	AA+	Y	AGCY BOND	5.350	09/05/2025	2,000,000.00	2,030,978.56	-3,202.00
KING CNTY WASH	AAA	N	MUNI	1.250	12/01/2025	500,596.77	474,665.83	-26,451.77
EDMONDS WASH	AAA	N	MUNI	2.000	12/01/2025	116,641.20	110,430.67	-6,402.20
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	N	AGCY BOND	2.220	03/02/2026	461,951.74	441,172.87	-24,132.49
FEDERAL HOME LOAN BANKS	AA+	Y	AGCY BOND	5.125	03/27/2026	1,000,000.00	1,010,836.58	-2,403.00
OREGON	AA+	N	MUNI	3.424	05/01/2026	291,913.90	293,624.00	-1.90
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	Y	AGCY BOND	3.375	05/26/2026	500,000.00	487,796.13	-13,844.50
LANE CMNTY COLLEGE ORE	AA+	N	MUNI	1.102	06/15/2026	249,401.40	232,147.44	-17,376.40
PORTLAND ORE URBAN RENEWAL & REDEV	A+	N	MUNI	3.786	06/15/2026	502,679.16	486,701.33	-16,819.16
CLACKAMAS CNTY ORE SCH DIST NO 62 C OREGON CITY	AA	N	MUNI	1.078	06/30/2026	348,970.76	324,299.48	-24,681.76
UNITED STATES TREASURY	AA+	N	US GOV	1.500	08/15/2026	503,757.33	470,713.43	-35,866.70
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	N	AGCY BOND	4.875	08/28/2026	1,003,170.83	1,007,726.75	87.17
MICROSOFT CORP	AAA	Y	CORP	3.300	02/06/2027	518,173.92	489,138.33	-35,681.42
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	Y	AGCY BOND	2.180	02/16/2027	500,000.00	473,327.50	-30,760.00
FEDERAL AGRICULTURAL MORTGAGE CORP	AA+	N	AGCY BOND	4.350	03/08/2027	1,999,498.15	2,014,900.33	-11,906.15
BERKSHIRE HATHAWAY FINANCE CORP	AA	Y	CORP	2.300	03/15/2027	498,437.67	471,954.61	-29,869.17
OREGON ST DEPT ADMINISTRATIVE SVCS LOTTERY REV	AA	N	MUNI	3.321	04/01/2027	498,541.85	485,961.25	-16,731.85
FEDERAL HOME LOAN BANKS	AA+	Y	AGCY BOND	5.150	04/01/2027	1,999,112.24	2,013,068.00	-11,794.24
FEDERAL HOME LOAN MORTGAGE CORP	AA+	Y	AGCY BOND	4.850	04/09/2027	992,597.88	999,661.78	-3,713.88
FEDERAL HOME LOAN MORTGAGE CORP	AA+	Y	AGCY BOND	5.750	04/15/2027	1,000,000.00	1,012,272.89	134.00
CHEVRON CORP	AA-	Y	CORP	1.995	05/11/2027	927,124.92	925,167.83	-4,727.92
FEDERAL AGRICULTURAL MORTGAGE CORP	AA+	Y	AGCY BOND	5.390	05/13/2027	999,967.87	1,006,110.67	-1,043.87
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	Y	AGCY BOND	5.270	07/16/2027	1,999,653.90	2,036,898.33	-11,063.90
FEDERAL FARM CREDIT BANKS FUNDING CORP	AA+	Y	AGCY BOND	5.270	07/16/2027	2,000,000.00	2,036,898.33	-11,410.00
---	AA	---	---	3.838	06/27/2025	70,421,518.14	70,456,330.05	-587,588.52

\* Weighted by: Market Value + Accrued. \* Holdings Displayed by: Lot.