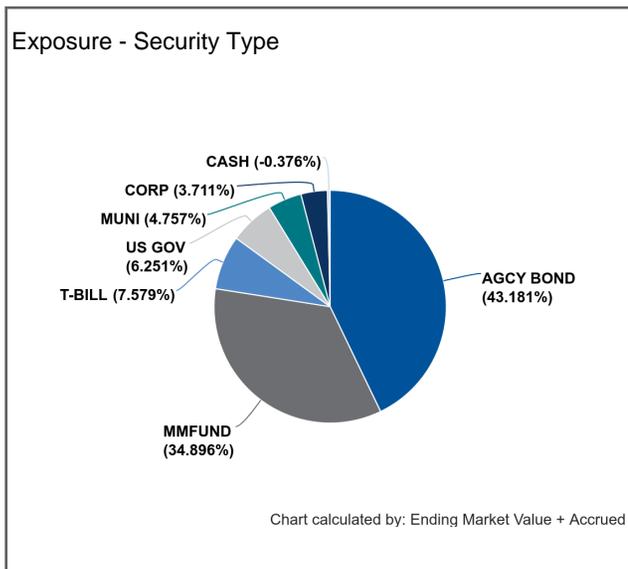


Balance Sheet	
Book Value + Accrued	78,815,348.11
Net Unrealized Gain/Loss	-640,098.42
Market Value + Accrued	78,175,249.69

Cash and Fixed Income Summary	
Risk Metric	Value
Cash	-293,578.52
MMFund	27,280,182.74
Fixed Income	51,188,645.47
Duration	0.470
Convexity	-0.077
WAL	0.655
Years to Final Maturity	0.710
Years to Effective Maturity	0.655
Yield	5.132
Book Yield	4.305
Avg Credit Rating	AA-/Aa3/AA-

Issuer Concentration	
Issuer	Ending % of Market Value + Accrued
State of Oregon	35.272%
Federal Home Loan Banks	21.164%
Federal Farm Credit Banks Funding Corporation	18.856%
United States Department of The Treasury	13.830%
Other	6.172%
Federal National Mortgage Association	2.529%
Oregon State Department of Administrative Services	1.275%
Lane Community College District	0.902%
---	100.000%

Footnotes: 1,2



ZION INCOME		
Security Type	Interest/Dividend Received	Net Amortization/Accretion Income
AGCY BOND	95,350.00	505.44
CASH	0.00	0.00
CORP	6,542.50	-977.69
MMFUND	136,625.88	0.00
MUNI	1,886.50	-807.61
T-BILL	0.00	20,404.80
US GOV	8,750.00	-1,171.39
YANKEE	1,062.50	-35.26
<b>Total</b>	<b>250,217.38</b>	<b>17,918.28</b>

Footnotes: 3,4,5

Compliance Overview	
Status	Compliant
As of	01/31/2024

Trade Activity	
Transaction Type	Original Units
Sell	-12,883,391.37
Call Redemption	-3,000,000.00
Maturity	-2,000,000.00
Buy	21,124,429.45
<b>Total</b>	<b>3,241,038.08</b>

Footnotes: 6,7,8,9,10

### Credit Rating

Credit Rating	Portfolio	Index	Difference
AAA	14.412%	---	---
AA	49.054%	---	---
A	36.533%	---	---
BBB	0.000%	---	---
Non-Invest	0.000%	---	---
Not Rated	0.000%	---	---

Footnotes: 11,12

### Credit Duration Heat Map

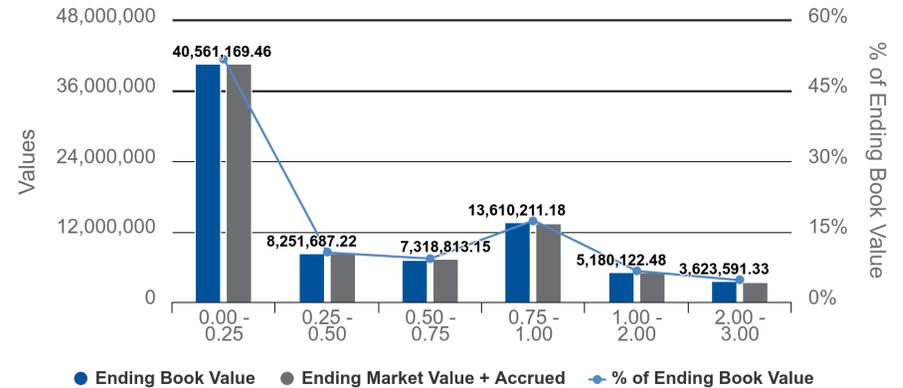
Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	13.032%	0.746%	0.634%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
AA	40.459%	5.429%	3.167%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
A	35.652%	0.253%	0.628%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
BBB	0.000%	0.000%	0.000%	0.000%	0.000%	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%

### Bond Maturity

Duration	Portfolio	Index	Difference
< 0	0.000%	---	---
0 - 1	89.143%	---	---
1 - 2	6.428%	---	---
2 - 3	4.429%	---	---
3 - 4	0.000%	---	---
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	0.000%	---	---

Footnotes: 12,13

### Exposure - Duration



# Monthly Report YH

01/01/2024 - 01/31/2024

Yamhill County All Aggregate (293368)

Dated: 06/07/2024

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.