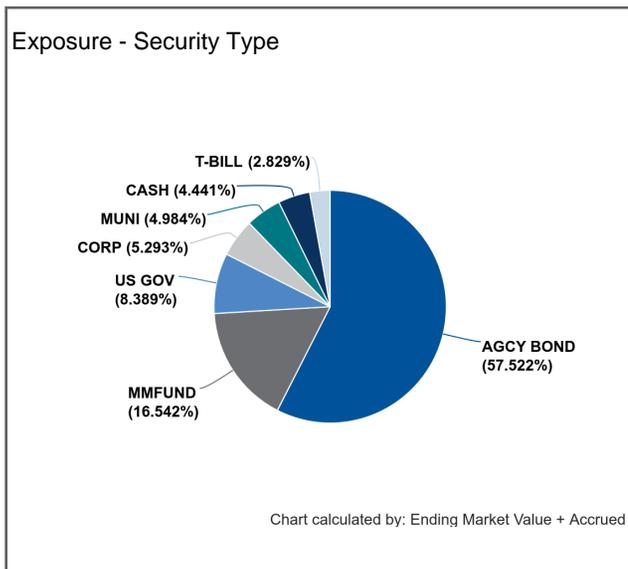


Balance Sheet	
Book Value + Accrued	71,043,918.56
Net Unrealized Gain/Loss	-587,588.52
Market Value + Accrued	70,456,330.05

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	Ending % of Market Value + Accrued
Federal Home Loan Banks	29.397%
Federal Farm Credit Banks Funding Corporation	18.888%
State of Oregon	16.967%
Other	11.246%
United States Department of The Treasury	11.218%
Federal Agricultural Mortgage Corporation	4.988%
UNITED STATES OF AMERICA	4.441%
Federal Home Loan Mortgage Corporation	2.856%
---	100.000%

Footnotes: 1,2



ZION INCOME		
Security Type	Interest/Dividend Received	Net Amortization/Accretion Income
AGCY BOND	21,008.33	116.49
CASH	0.00	0.00
CORP	4,062.50	1,105.09
MMFUND	59,709.58	0.00
MUNI	18,819.50	401.49
T-BILL	0.00	8,274.49
US GOV	0.00	-689.80
Total	103,599.91	9,207.77

Footnotes: 3,4,5

Compliance Overview	
Status	Compliant
As of	06/30/2024

Trade Activity	
Transaction Type	Original Units
Sell	-10,383,895.68
Maturity	-2,000,000.00
Call Redemption	-1,000,000.00
Buy	7,383,276.52
Total	-6,000,619.16

Footnotes: 6,7,8,9,10

Credit Rating

Credit Rating	Portfolio	Index	Difference
AAA	10.935%	---	---
AA	70.846%	---	---
A	18.220%	---	---
BBB	0.000%	---	---
Non-Invest	0.000%	---	---
Not Rated	0.000%	---	---

Footnotes: 11,12

Credit Duration Heat Map

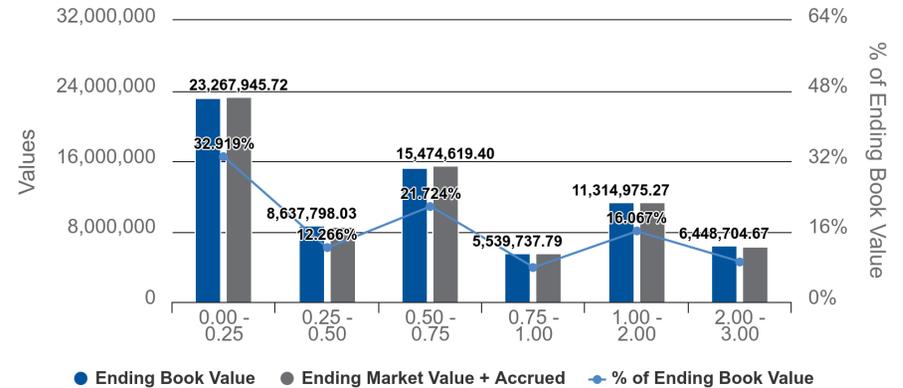
Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	9.410%	0.830%	0.694%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
AA	48.045%	14.498%	8.303%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
A	17.529%	0.691%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
BBB	0.000%	0.000%	0.000%	0.000%	0.000%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

Bond Maturity

Duration	Portfolio	Index	Difference
< 0	0.000%	---	---
0 - 1	74.984%	---	---
1 - 2	16.019%	---	---
2 - 3	8.997%	---	---
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

06/01/2024 - 06/30/2024

Yamhill County All Aggregate (293368)

Dated: 07/19/2024

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.