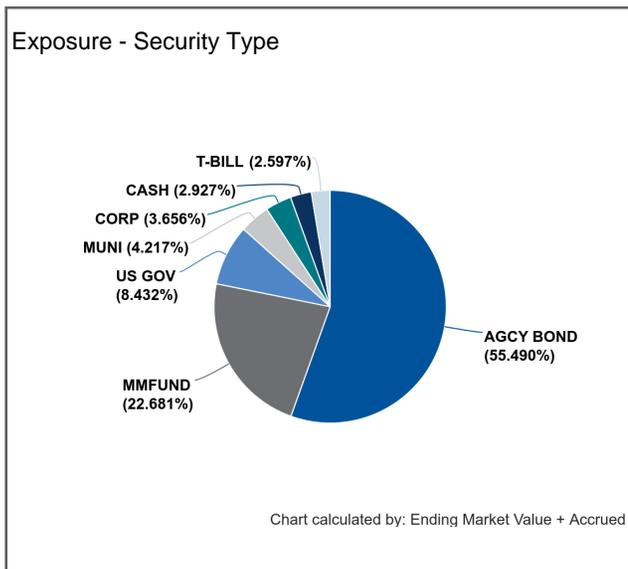


Balance Sheet	
Book Value + Accrued	76,847,956.35
Net Unrealized Gain/Loss	-796,555.44
Market Value + Accrued	76,051,400.91

Cash and Fixed Income Summary	
Risk Metric	Value
Cash	2,225,882.67
MMFund	17,249,194.06
Fixed Income	56,576,324.18
Duration	0.724
Convexity	-0.163
WAL	0.940
Years to Final Maturity	0.940
Years to Effective Maturity	0.940
Yield	5.128
Book Yield	4.078
Avg Credit Rating	AA-/Aa3/AA-

Issuer Concentration	
Issuer	Ending % of Market Value + Accrued
Federal Home Loan Banks	29.619%
State of Oregon	23.071%
Federal Farm Credit Banks Funding Corporation	17.380%
United States Department of The Treasury	11.029%
Other	10.097%
Federal Agricultural Mortgage Corporation	3.248%
UNITED STATES OF AMERICA	2.927%
Federal National Mortgage Association	2.628%
---	100.000%

Footnotes: 1,2



ZION INCOME		
Security Type	Interest/Dividend Received	Net Amortization/Accretion Income
AGCY BOND	33,075.00	171.49
CASH	0.00	0.00
CORP	0.00	-847.23
MMFUND	81,809.14	0.00
MUNI	14,565.00	56.58
T-BILL	0.00	9,143.32
US GOV	1,562.50	-657.27
Total	131,011.64	7,866.89

Footnotes: 3,4,5

Compliance Overview	
Status	Compliant
As of	04/30/2024

Trade Activity	
Transaction Type	Original Units
Sell	-15,133,431.78
Maturity	-2,500,000.00
Buy	15,464,243.84
Total	-2,169,187.94

Footnotes: 6,7,8,9,10

Credit Rating

Credit Rating	Portfolio	Index	Difference
AAA	8.902%	---	---
AA	66.863%	---	---
A	24.235%	---	---
BBB	0.000%	---	---
Non-Invest	0.000%	---	---
Not Rated	0.000%	---	---

Footnotes: 11,12

Credit Duration Heat Map

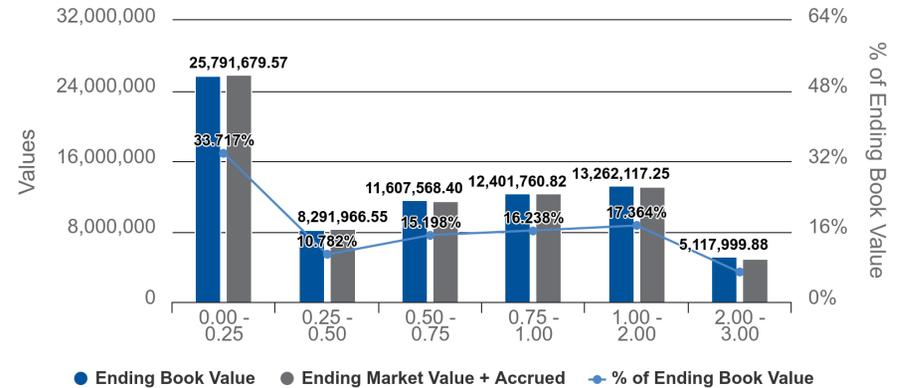
Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	7.500%	0.767%	0.635%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
AA	45.169%	15.898%	5.796%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
A	23.590%	0.644%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
BBB	0.000%	0.000%	0.000%	0.000%	0.000%	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	76.259%	---	---
1 - 2	17.310%	---	---
2 - 3	6.431%	---	---
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

04/01/2024 - 04/30/2024

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.