



# Monthly Investment Report

Jackson County-Zions Bank (64152)

Month End (M11 Y2024)

05/01/2024 - 05/31/2024

Dated: 06/04/2024

Locked Down

## Table of Contents

Dated: 06/04/2024

<a href="#"><u>Public Dashboard (Jackson County-Zions Bank (64152))</u></a>	1
<a href="#"><u>GAAP Balance Sheet by Lot (Jackson County-Zions Bank (64152))</u></a>	4
<a href="#"><u>Accrual Earning Report (Jackson County-Zions Bank (64152))</u></a>	10
<a href="#"><u>Duration with Graph (Jackson County-Zions Bank (64152))</u></a>	18
<a href="#"><u>Summary by Issuer (Jackson County-Zions Bank (64152))</u></a>	19
<a href="#"><u>Portfolio Trading Activity (Jackson County-Zions Bank (64152))</u></a>	21

### Balance Sheet

Book Value + Accrued	355,572,314.81
Net Unrealized Gain/Loss	-10,592,162.47
Market Value + Accrued	344,980,152.35

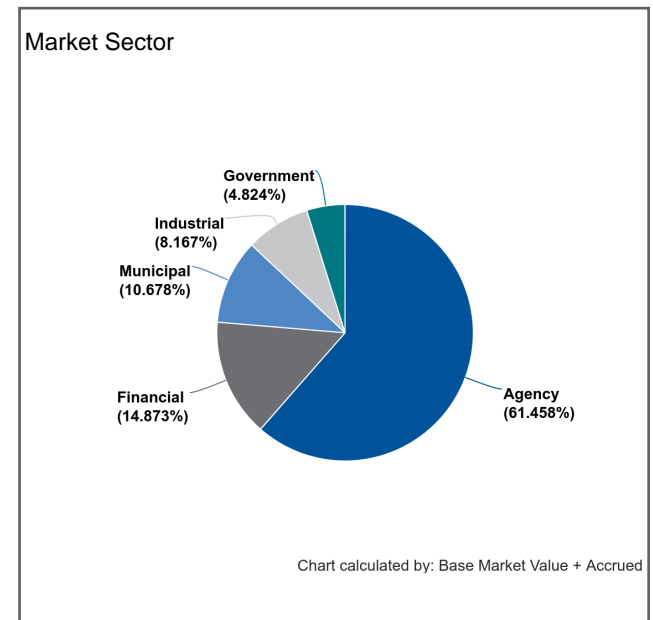
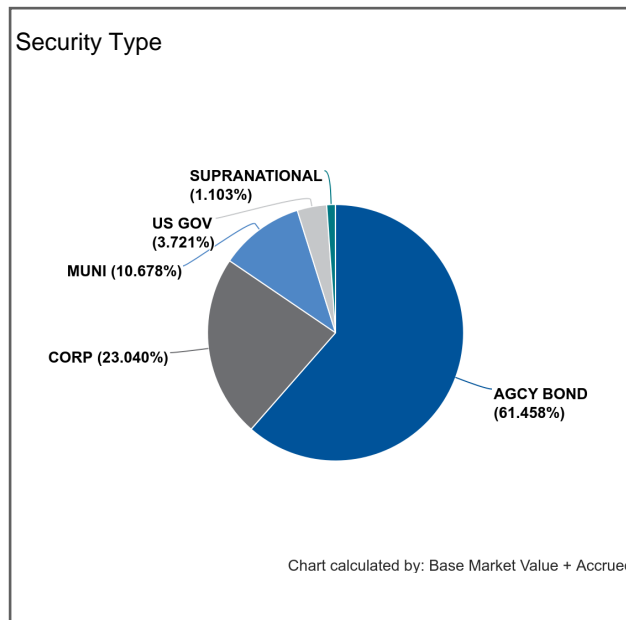
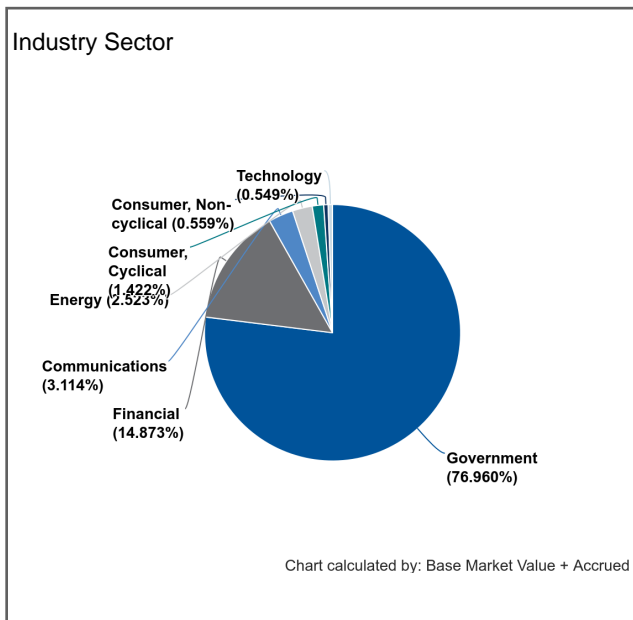
### Cash and Fixed Income Summary

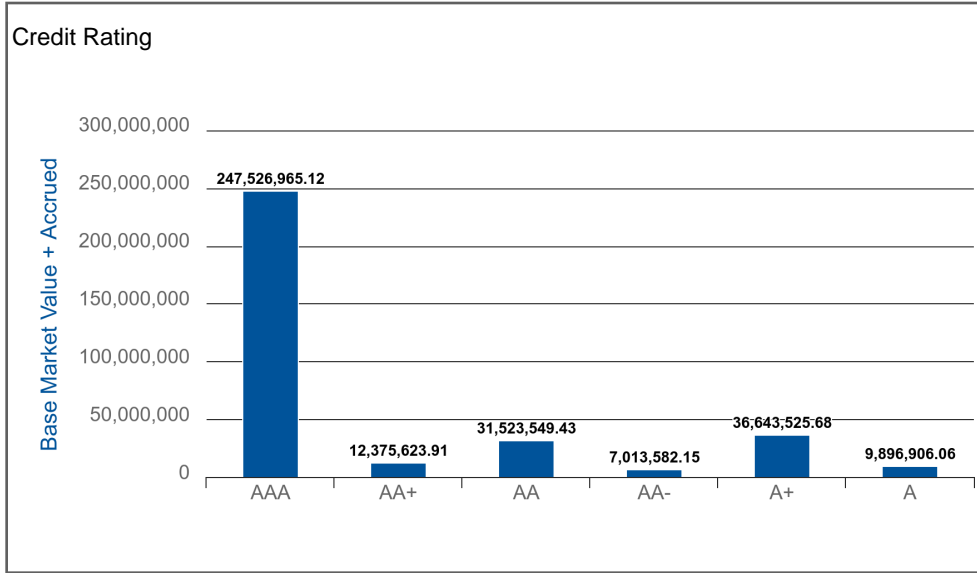
Risk Metric	Value
Fixed Income	344,980,152.35
Duration	1.429
Convexity	-0.066
WAL	1.663
Years to Final Maturity	1.772
Years to Effective Maturity	1.662
Yield	5.299
Book Yield	2.562
Avg Credit Rating	AA+/Aa1/AA+

### Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Other	29.220%
Federal Home Loan Banks	27.230%
Federal Home Loan Mortgage Corporation	15.940%
Farm Credit System	14.243%
The Toronto-Dominion Bank	4.253%
United States	3.721%
Federal National Mortgage Association	3.197%
JPMorgan Chase & Co.	2.196%
---	100.000%

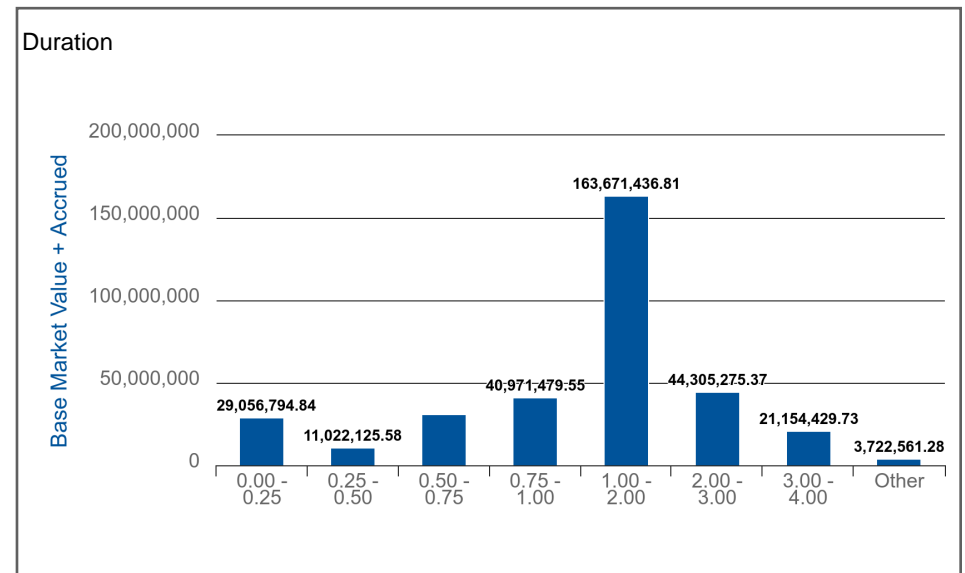
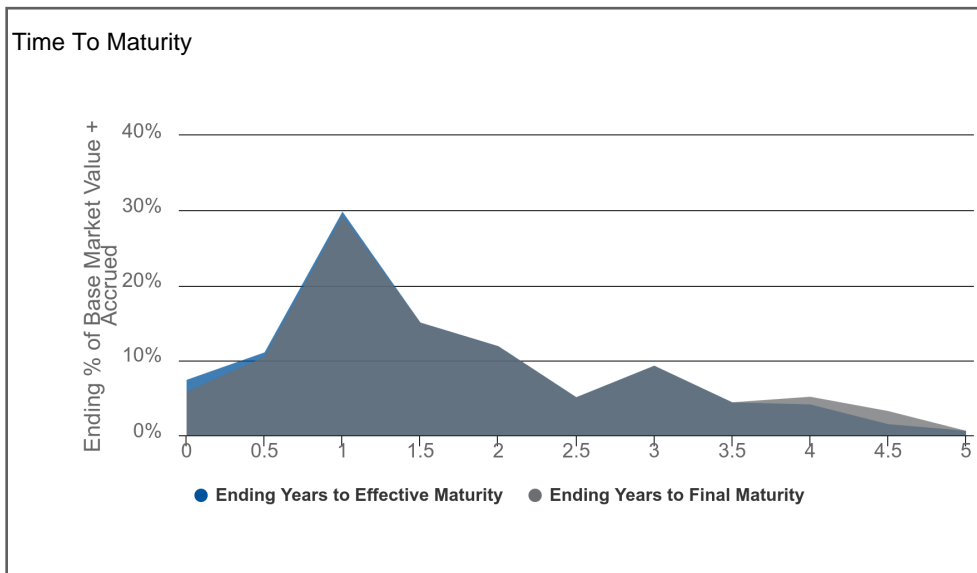
Footnotes: 1,2





### Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	21.992%	35.821%	8.954%	3.905%	1.079%	0.000%	0.000%	0.000%	0.000%
AA	5.597%	3.576%	3.358%	2.227%	0.000%	0.000%	0.000%	0.000%	0.000%
A	4.913%	8.047%	0.531%	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%



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

**GAAP Balance Sheet by Lot**

Jackson County-Zions Bank (64152)

As of 05/31/2024

[Return to Table of Contents](#)

Dated: 06/04/2024

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
Jackson County-Zions Bank	023135AZ9 AMAZON.COM INC	1,000,000.00	USD	ST	12/30/2019	08/22/2024	1,000,463.59	0.00	7,700.00	-7,000.59	993,463.00	1,001,163.00
Jackson County-Zions Bank	023135BC9 AMAZON.COM INC	3,000,000.00	USD	LT	11/20/2023	08/22/2027	2,854,555.81	0.00	25,987.50	-10,015.81	2,844,540.00	2,870,527.50
Jackson County-Zions Bank	037833AZ3 APPLE INC	2,000,000.00	USD	ST	02/03/2021	02/09/2025	2,026,681.57	0.00	15,555.56	-64,295.57	1,962,386.00	1,977,941.56
Jackson County-Zions Bank	037833DT4 APPLE INC	1,750,000.00	USD	ST	08/02/2021	05/11/2025	1,757,197.39	0.00	1,093.75	-76,234.89	1,680,962.50	1,682,056.25
Jackson County-Zions Bank	037833DX5 APPLE INC	3,388,000.00	USD	LT	11/10/2020	08/20/2025	3,388,000.00	0.00	5,227.87	-181,817.02	3,206,182.98	3,211,410.85
Jackson County-Zions Bank	06048WV56 BANK OF AMERICA CORP	5,000,000.00	USD	LT	05/03/2022	05/05/2026	5,000,000.00	0.00	14,444.44	-203,860.00	4,796,140.00	4,810,584.44
Jackson County-Zions Bank	06051GFX2 BANK OF AMERICA CORP	2,000,000.00	USD	LT	01/18/2022	04/19/2026	2,053,860.80	0.00	8,166.67	-117,374.80	1,936,486.00	1,944,652.67
Jackson County-Zions Bank	06051GFX2 BANK OF AMERICA CORP	645,000.00	USD	LT	03/30/2022	04/19/2026	650,210.12	0.00	2,633.75	-25,693.39	624,516.73	627,150.48
Jackson County-Zions Bank	06375MGB5 BANK OF MONTREAL	3,000,000.00	USD	LT	12/13/2023	12/15/2028	3,000,000.00	0.00	76,083.33	-2,166.00	2,997,834.00	3,073,917.33
Jackson County-Zions Bank	13063DFT0 CALIFORNIA STATE	1,000,000.00	USD	ST	03/20/2020	10/01/2024	1,007,510.53	0.00	8,333.33	-2,380.53	1,005,130.00	1,013,463.33
Jackson County-Zions Bank	13063DK23 CALIFORNIA STATE	1,000,000.00	USD	LT	01/24/2024	10/01/2025	960,651.35	0.00	2,500.00	-6,251.35	954,400.00	956,900.00
Jackson County-Zions Bank	15722JS1 CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DIST	1,195,000.00	USD	LT	01/23/2023	08/01/2027	1,097,764.45	0.00	5,126.55	-29,589.80	1,068,174.65	1,073,301.20
Jackson County-Zions Bank	15722JT9 CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DIST	500,000.00	USD	LT	11/01/2023	08/01/2028	430,583.45	0.00	2,528.33	5,151.55	435,735.00	438,263.33
Jackson County-Zions Bank	166756AE6 CHEVRON USA INC	5,000,000.00	USD	LT	03/30/2022	08/12/2025	4,886,394.22	0.00	10,400.42	-143,619.22	4,742,775.00	4,753,175.42
Jackson County-Zions Bank	179198JF4 CLACKAMAS CNTY ORE SCH DIST NO 086	230,000.00	USD	ST	04/06/2021	06/15/2024	230,028.80	0.00	880.26	-350.80	229,678.00	230,558.26
Jackson County-Zions Bank	179198JG2 CLACKAMAS CNTY ORE SCH DIST NO 086	100,000.00	USD	LT	09/24/2020	06/15/2025	100,081.04	0.00	428.83	-4,313.04	95,768.00	96,196.83
Jackson County-Zions Bank	179198JG2 CLACKAMAS CNTY ORE SCH DIST NO 086	1,365,000.00	USD	LT	11/16/2020	06/15/2025	1,371,015.96	0.00	5,853.57	-63,782.76	1,307,233.20	1,313,086.77
Jackson County-Zions Bank	22546QAP2 UBS AG (NEW YORK BRANCH)	3,000,000.00	USD	ST	04/26/2021	09/09/2024	3,021,460.98	0.00	24,770.83	-42,970.98	2,978,490.00	3,003,260.83
Jackson County-Zions Bank	30231GBH4 EXXON MOBIL CORP	4,000,000.00	USD	ST	02/03/2021	03/19/2025	4,063,911.67	0.00	23,936.00	-137,615.67	3,926,296.00	3,950,232.00
Jackson County-Zions Bank	3130AJLA5 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	ST	05/06/2020	05/19/2025	1,000,000.00	0.00	250.00	-42,609.00	957,391.00	957,641.00
Jackson County-Zions Bank	3130AJP60 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	12/13/2021	06/11/2026	993,317.44	0.00	4,250.00	-71,693.44	921,624.00	925,874.00
Jackson County-Zions Bank	3130AJSY6 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	06/03/2021	07/15/2025	1,000,000.00	0.00	2,568.89	-49,574.00	950,426.00	952,994.89
Jackson County-Zions Bank	3130AKPN0 FEDERAL HOME LOAN BANKS	3,000,000.00	USD	LT	01/13/2021	01/29/2026	3,000,000.00	0.00	6,100.00	-214,161.00	2,785,839.00	2,791,939.00
Jackson County-Zions Bank	3130AL3A0 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	12/12/2023	08/18/2028	869,509.00	0.00	3,004.17	-5,212.00	864,297.00	867,301.17
Jackson County-Zions Bank	3130ALBC7 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	11/20/2023	02/25/2028	877,201.45	0.00	2,933.33	726.55	877,928.00	880,861.33
Jackson County-Zions Bank	3130ALCE2 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	12/29/2022	02/26/2027	913,912.44	0.00	2,427.78	-13,691.44	900,221.00	902,648.78
Jackson County-Zions Bank	3130AMHQ8 FEDERAL HOME LOAN BANKS	5,000,000.00	USD	ST	06/02/2021	02/27/2025	5,000,000.00	0.00	8,159.72	-170,820.00	4,829,180.00	4,837,339.72
Jackson County-Zions Bank	3130AMSB9 FEDERAL HOME LOAN BANKS	5,000,000.00	USD	LT	06/02/2021	06/16/2025	5,000,000.00	0.00	16,041.67	-231,670.00	4,768,330.00	4,784,371.67
Jackson County-Zions Bank	3130ANAW0 FEDERAL HOME LOAN BANKS	2,500,000.00	USD	ST	08/02/2021	01/29/2025	2,500,000.00	0.00	4,659.72	-78,640.00	2,421,360.00	2,426,019.72

**GAAP Balance Sheet by Lot**

**Jackson County-Zions Bank (64152)**

As of 05/31/2024

[Return to Table of Contents](#)

Dated: 06/04/2024

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
Jackson County-Zions Bank	3130ANDK3 FEDERAL HOME LOAN BANKS	3,000,000.00	USD	LT	11/20/2023	07/29/2027	2,673,358.36	0.00	10,166.67	-3,496.36	2,669,862.00	2,680,028.67
Jackson County-Zions Bank	3130ANEJ5 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	ST	07/21/2021	01/28/2025	2,000,000.00	0.00	3,553.33	-63,046.00	1,936,954.00	1,940,507.33
Jackson County-Zions Bank	3130ANFZ8 FEDERAL HOME LOAN BANKS	4,000,000.00	USD	LT	08/02/2021	08/18/2025	4,000,000.00	0.00	8,011.11	-211,644.00	3,788,356.00	3,796,367.11
Jackson County-Zions Bank	3130ANMH0 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	03/29/2022	08/20/2026	1,935,533.29	0.00	6,172.22	-95,901.29	1,839,632.00	1,845,804.22
Jackson County-Zions Bank	3130ANMN7 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	ST	08/11/2021	08/26/2024	2,000,000.00	0.00	2,744.44	-22,758.00	1,977,242.00	1,979,986.44
Jackson County-Zions Bank	3130ANVB3 FEDERAL HOME LOAN BANKS	1,170,000.00	USD	LT	10/05/2021	09/17/2025	1,170,000.00	0.00	1,924.00	-64,300.86	1,105,699.14	1,107,623.14
Jackson County-Zions Bank	3130APBR5 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	ST	11/18/2021	01/07/2025	1,996,684.82	0.00	5,200.00	-52,782.82	1,943,902.00	1,949,102.00
Jackson County-Zions Bank	3130APDK8 FEDERAL HOME LOAN BANKS	5,000,000.00	USD	LT	11/01/2021	09/30/2026	4,985,286.67	0.00	9,319.44	-402,801.67	4,582,485.00	4,591,804.44
Jackson County-Zions Bank	3130APE35 FEDERAL HOME LOAN BANKS	1,070,000.00	USD	LT	10/28/2021	03/30/2026	1,067,146.12	0.00	1,813.06	-72,266.54	994,879.58	996,692.64
Jackson County-Zions Bank	3130APP41 FEDERAL HOME LOAN BANKS	1,750,000.00	USD	LT	11/01/2021	08/22/2025	1,749,857.15	0.00	492.19	-84,487.15	1,665,370.00	1,665,862.19
Jackson County-Zions Bank	3130APPQ2 FEDERAL HOME LOAN BANKS	605,000.00	USD	ST	11/02/2021	11/08/2024	605,000.00	0.00	347.88	-11,761.81	593,238.19	593,586.07
Jackson County-Zions Bank	3130APUY9 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	ST	11/12/2021	02/28/2025	2,000,000.00	0.00	5,166.67	-63,100.00	1,936,900.00	1,942,066.67
Jackson County-Zions Bank	3130APZX6 FEDERAL HOME LOAN BANKS	3,200,000.00	USD	ST	11/23/2021	06/10/2024	3,200,000.00	0.00	13,680.00	-2,803.20	3,197,196.80	3,210,876.80
Jackson County-Zions Bank	3130AQWU3 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	02/10/2022	02/27/2026	1,998,693.15	0.00	10,444.44	-100,399.15	1,898,294.00	1,908,738.44
Jackson County-Zions Bank	3130AR4Y4 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	03/10/2022	03/16/2026	2,000,000.00	0.00	9,083.33	-97,704.00	1,902,296.00	1,911,379.33
Jackson County-Zions Bank	3130ARGN5 FEDERAL HOME LOAN BANKS	3,000,000.00	USD	LT	03/30/2022	04/20/2026	3,000,000.00	0.00	10,250.00	-107,211.00	2,892,789.00	2,903,039.00
Jackson County-Zions Bank	3130ARK42 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	ST	03/29/2022	03/28/2025	2,000,000.00	0.00	9,905.00	-39,526.00	1,960,474.00	1,970,379.00
Jackson County-Zions Bank	3130ARM73 FEDERAL HOME LOAN BANKS	10,000,000.00	USD	LT	03/30/2022	07/14/2026	10,000,000.00	0.00	40,472.22	-376,310.00	9,623,690.00	9,664,162.22
Jackson County-Zions Bank	3130ASC31 FEDERAL HOME LOAN BANKS	5,800,000.00	USD	LT	06/10/2022	06/27/2025	5,785,308.96	0.00	74,433.33	-121,069.56	5,664,239.40	5,738,672.73
Jackson County-Zions Bank	3130ASEA3 FEDERAL HOME LOAN BANKS	3,500,000.00	USD	ST	06/10/2022	06/28/2024	3,499,870.73	0.00	46,484.38	-5,519.73	3,494,351.00	3,540,835.38
Jackson County-Zions Bank	3130ATDV6 FEDERAL HOME LOAN BANKS	5,000,000.00	USD	LT	09/13/2022	09/30/2027	5,000,000.00	0.00	42,361.11	-67,020.00	4,932,980.00	4,975,341.11
Jackson County-Zions Bank	3130ATUS4 FEDERAL HOME LOAN BANKS	3,040,000.00	USD	LT	12/29/2022	12/10/2027	3,059,302.43	0.00	61,370.00	-58,503.23	3,000,799.20	3,062,169.20
Jackson County-Zions Bank	3130AUPY4 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	01/25/2023	08/13/2027	2,000,000.00	0.00	30,750.00	-19,816.00	1,980,184.00	2,010,934.00
Jackson County-Zions Bank	3130AVB35 FEDERAL HOME LOAN BANKS	3,520,000.00	USD	LT	11/21/2023	06/20/2025	3,518,826.67	0.00	84,614.44	1,127.57	3,519,954.24	3,604,568.68
Jackson County-Zions Bank	3130AXB31 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	04/09/2024	03/13/2026	1,001,898.15	0.00	10,562.50	-3,509.15	998,389.00	1,008,951.50
Jackson County-Zions Bank	3130AXHF8 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	10/27/2023	10/26/2028	2,000,000.00	0.00	11,763.89	1,734.00	2,001,734.00	2,013,497.89
Jackson County-Zions Bank	3130B0ST7 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	04/09/2024	01/12/2028	1,000,000.00	0.00	6,805.56	-8,627.00	991,373.00	998,178.56
Jackson County-Zions Bank	3133EM3B6 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	LT	10/27/2023	08/23/2028	855,836.57	0.00	3,212.22	12,998.43	868,835.00	872,047.22
Jackson County-Zions Bank	3133EMAB8 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	ST	10/28/2020	06/17/2024	1,999,990.35	0.00	3,553.33	-3,884.35	1,996,106.00	1,999,659.33
Jackson County-Zions Bank	3133EMDZ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	10/22/2020	10/21/2025	1,999,444.08	0.00	1,155.56	-124,070.08	1,875,374.00	1,876,529.56

**GAAP Balance Sheet by Lot**

Jackson County-Zions Bank (64152)

As of 05/31/2024

[Return to Table of Contents](#)

Dated: 06/04/2024

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
Jackson County-Zions Bank	3133EMF98 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	06/02/2021	06/09/2025	2,000,000.00	0.00	6,211.11	-92,128.00	1,907,872.00	1,914,083.11
Jackson County-Zions Bank	3133EMFC1 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	10/30/2020	07/29/2025	1,999,755.49	0.00	3,592.22	-104,809.49	1,894,946.00	1,898,538.22
Jackson County-Zions Bank	3133EMFC1 FEDERAL FARM CREDIT BANKS FUNDING CORP	6,205,000.00	USD	LT	11/05/2020	07/29/2025	6,204,619.83	0.00	11,144.87	-325,549.86	5,879,069.96	5,890,214.83
Jackson County-Zions Bank	3133EMH21 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,380,000.00	USD	LT	12/13/2021	06/15/2026	1,370,588.40	0.00	5,727.00	-99,235.80	1,271,352.60	1,277,079.60
Jackson County-Zions Bank	3133EMKK7 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	03/30/2023	12/16/2026	1,838,065.37	0.00	6,875.00	-34,629.37	1,803,436.00	1,810,311.00
Jackson County-Zions Bank	3133EMMT6 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	11/20/2023	01/13/2027	1,800,724.34	0.00	5,213.33	-5,106.34	1,795,618.00	1,800,831.33
Jackson County-Zions Bank	3133EMPV8 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	ST	02/03/2021	02/03/2025	1,999,864.66	0.00	2,097.78	-66,880.66	1,932,984.00	1,935,081.78
Jackson County-Zions Bank	3133EMYD8 FEDERAL FARM CREDIT BANKS FUNDING CORP	600,000.00	USD	LT	06/07/2021	11/03/2025	600,000.00	0.00	396.67	-35,650.80	564,349.20	564,745.87
Jackson County-Zions Bank	3133EN7A2 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	01/23/2023	10/26/2026	1,992,274.20	0.00	7,048.61	-50,462.20	1,941,812.00	1,948,860.61
Jackson County-Zions Bank	3133ENSZ4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	LT	03/29/2022	04/01/2027	996,206.02	0.00	4,583.33	-51,411.02	944,795.00	949,378.33
Jackson County-Zions Bank	3133ENYA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	5,000,000.00	USD	LT	06/06/2022	06/01/2027	4,996,991.76	0.00	86,250.00	-202,686.76	4,794,305.00	4,880,555.00
Jackson County-Zions Bank	3133ENYP9 FEDERAL FARM CREDIT BANKS FUNDING CORP	5,000,000.00	USD	LT	06/10/2022	06/09/2025	4,996,362.23	0.00	74,652.78	-103,187.23	4,893,175.00	4,967,827.78
Jackson County-Zions Bank	3133ENZF0 FEDERAL FARM CREDIT BANKS FUNDING CORP	5,000,000.00	USD	LT	06/16/2022	06/22/2026	5,000,000.00	0.00	97,166.67	-86,805.00	4,913,195.00	5,010,361.67
Jackson County-Zions Bank	3133EPFC4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,500,000.00	USD	LT	04/03/2023	04/12/2027	1,500,000.00	0.00	10,677.92	-12,718.50	1,487,281.50	1,497,959.42
Jackson County-Zions Bank	3133EPT21 FEDERAL FARM CREDIT BANKS FUNDING CORP	5,000,000.00	USD	ST	12/27/2023	01/27/2025	4,999,000.00	0.00	79,652.78	-20,860.00	4,978,140.00	5,057,792.78
Jackson County-Zions Bank	3133EPW84 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	LT	01/24/2024	01/18/2029	991,065.87	0.00	14,315.97	-19,640.87	971,425.00	985,740.97
Jackson County-Zions Bank	3133ERAK7 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	LT	04/09/2024	04/10/2029	998,173.54	0.00	6,197.92	-6,899.54	991,274.00	997,471.92
Jackson County-Zions Bank	3134GVVX3 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	USD	ST	06/02/2020	05/28/2025	2,000,000.00	0.00	125.00	-87,370.00	1,912,630.00	1,912,755.00
Jackson County-Zions Bank	3134GW3W4 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	USD	ST	10/28/2020	10/28/2024	2,000,000.00	0.00	751.67	-39,468.00	1,960,532.00	1,961,283.67
Jackson County-Zions Bank	3134GW4C7 FEDERAL HOME LOAN MORTGAGE CORP	3,500,000.00	USD	LT	01/23/2023	10/27/2026	3,244,414.65	0.00	2,644.44	-67,611.65	3,176,803.00	3,179,447.44
Jackson County-Zions Bank	3134GW5P7 FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	USD	LT	10/26/2020	10/27/2025	5,000,000.00	0.00	2,833.33	-310,120.00	4,689,880.00	4,692,713.33
Jackson County-Zions Bank	3134GW5R3 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	LT	03/29/2022	10/27/2025	973,133.24	0.00	613.89	-34,492.24	938,641.00	939,254.89



**GAAP Balance Sheet by Lot**

Jackson County-Zions Bank (64152)

As of 05/31/2024

[Return to Table of Contents](#)

Dated: 06/04/2024

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/ Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
Jackson County-Zions Bank	3134GWSR8 FEDERAL HOME LOAN MORTGAGE CORP	2,500,000.00	USD	ST	11/19/2021	09/24/2024	2,497,587.99	0.00	2,047.22	-35,677.99	2,461,910.00	2,463,957.22
Jackson County-Zions Bank	3134GWUV6 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	LT	10/22/2020	09/30/2025	1,000,000.00	0.00	881.11	-59,921.00	940,079.00	940,960.11
Jackson County-Zions Bank	3134GWUV6 FEDERAL HOME LOAN MORTGAGE CORP	2,375,000.00	USD	LT	10/30/2020	09/30/2025	2,374,356.25	0.00	2,092.64	-141,668.62	2,232,687.63	2,234,780.26
Jackson County-Zions Bank	3134GWV52 FEDERAL HOME LOAN MORTGAGE CORP	3,825,000.00	USD	LT	10/02/2020	09/30/2025	3,824,744.79	0.00	3,240.63	-229,906.52	3,594,838.27	3,598,078.90
Jackson County-Zions Bank	3134GWXE1 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	USD	LT	10/02/2020	06/30/2025	2,000,000.00	0.00	1,694.44	-99,804.00	1,900,196.00	1,901,890.44
Jackson County-Zions Bank	3134GXAM6 FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	USD	LT	10/30/2020	11/10/2025	5,000,000.00	0.00	1,750.00	-316,970.00	4,683,030.00	4,684,780.00
Jackson County-Zions Bank	3134GXE34 FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	USD	LT	07/19/2022	07/25/2025	5,000,000.00	0.00	70,875.00	-68,125.00	4,931,875.00	5,002,750.00
Jackson County-Zions Bank	3134GXKR4 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	LT	01/04/2021	07/15/2025	1,000,000.00	0.00	1,511.11	-52,566.00	947,434.00	948,945.11
Jackson County-Zions Bank	3134GXKR4 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	USD	LT	01/04/2021	07/15/2025	2,000,000.00	0.00	3,022.22	-105,132.00	1,894,868.00	1,897,890.22
Jackson County-Zions Bank	3134GXQF4 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	USD	LT	03/29/2022	04/13/2027	1,999,427.16	0.00	8,666.67	-87,843.16	1,911,584.00	1,920,250.67
Jackson County-Zions Bank	3134GYBM3 FEDERAL HOME LOAN MORTGAGE CORP	3,200,000.00	USD	LT	12/29/2022	12/30/2027	3,200,000.00	0.00	57,715.56	-93,888.00	3,106,112.00	3,163,827.56
Jackson County-Zions Bank	3134GYCE0 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	USD	LT	12/29/2022	01/20/2028	2,000,000.00	0.00	40,027.78	-7,794.00	1,992,206.00	2,032,233.78
Jackson County-Zions Bank	3134GYG09 FEDERAL HOME LOAN MORTGAGE CORP	3,000,000.00	USD	LT	01/31/2023	06/17/2027	3,000,000.00	0.00	44,416.67	-27,684.00	2,972,316.00	3,016,732.67
Jackson County-Zions Bank	3134H1GX5 FEDERAL HOME LOAN MORTGAGE CORP	3,473,000.00	USD	LT	10/27/2023	07/26/2028	3,472,057.09	0.00	72,354.17	4,190.16	3,476,247.25	3,548,601.42
Jackson County-Zions Bank	3134H1KS1 FEDERAL HOME LOAN MORTGAGE CORP	4,000,000.00	USD	LT	11/27/2023	06/30/2027	4,000,000.00	0.00	2,342.22	-3,224.00	3,996,776.00	3,999,118.22
Jackson County-Zions Bank	3135G03U5 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,500,000.00	USD	ST	12/27/2023	04/22/2025	2,418,581.08	0.00	1,692.71	-16,806.08	2,401,775.00	2,403,467.71
Jackson County-Zions Bank	3135G06A6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,000,000.00	USD	LT	10/30/2020	10/20/2025	2,000,000.00	0.00	1,321.11	-122,836.00	1,877,164.00	1,878,485.11
Jackson County-Zions Bank	3135GAC58 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,200,000.00	USD	LT	01/04/2021	01/22/2026	1,200,000.00	0.00	2,279.00	-86,107.20	1,113,892.80	1,116,171.80
Jackson County-Zions Bank	3136G45C3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,000,000.00	USD	LT	10/22/2020	10/27/2025	1,999,859.53	0.00	1,020.00	-125,503.53	1,874,356.00	1,875,376.00
Jackson County-Zions Bank	3136G4W41 FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,965,000.00	USD	LT	06/02/2021	08/25/2025	3,965,000.00	0.00	6,872.67	-215,073.49	3,749,926.50	3,756,799.17
Jackson County-Zions Bank	3137EAEU9 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	LT	12/29/2022	07/21/2025	958,246.73	0.00	1,354.17	-10,790.73	947,456.00	948,810.17
Jackson County-Zions Bank	31422BA26 FEDERAL AGRICULTURAL MORTGAGE CORP	2,000,000.00	USD	ST	11/18/2021	05/19/2025	1,992,281.91	0.00	450.00	-78,885.91	1,913,396.00	1,913,846.00

**GAAP Balance Sheet by Lot**

Jackson County-Zions Bank (64152)

As of 05/31/2024

[Return to Table of Contents](#)

Dated: 06/04/2024

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
Jackson County-Zions Bank	31424WFF4 FEDERAL AGRICULTURAL MORTGAGE CORP	1,000,000.00	USD	LT	01/24/2024	01/29/2029	1,000,000.00	0.00	17,520.56	-7,025.00	992,975.00	1,010,495.56
Jackson County-Zions Bank	357155BB5 FREMONT CALIF UNI SCH DIST ALAMEDA CNTY	2,000,000.00	USD	LT	01/24/2024	08/01/2028	1,775,862.66	0.00	8,753.33	-25,702.66	1,750,160.00	1,758,913.33
Jackson County-Zions Bank	446201AF2 HUNTINGTON BEACH CALIF PENSION OBLIG	925,000.00	USD	LT	10/27/2023	06/15/2027	827,558.26	0.00	7,169.93	4,617.99	832,176.25	839,346.18
Jackson County-Zions Bank	446201AG0 HUNTINGTON BEACH CALIF PENSION OBLIG	450,000.00	USD	LT	11/02/2023	06/15/2028	393,910.56	0.00	3,965.32	2,044.44	395,955.00	399,920.33
Jackson County-Zions Bank	4581X0CM8 INTER-AMERICAN DEVELOPMENT BANK	2,000,000.00	USD	ST	02/03/2021	01/15/2025	2,021,964.00	0.00	16,055.56	-61,442.00	1,960,522.00	1,976,577.56
Jackson County-Zions Bank	459051FW3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2,000,000.00	USD	LT	03/28/2022	03/01/2026	1,909,227.57	0.00	0.00	-79,501.57	1,829,726.00	1,829,726.00
Jackson County-Zions Bank	46625HMN7 JPMORGAN CHASE & CO	4,000,000.00	USD	LT	08/02/2021	07/15/2025	4,106,188.44	0.00	58,933.33	-170,856.44	3,935,332.00	3,994,265.33
Jackson County-Zions Bank	46625HMN7 JPMORGAN CHASE & CO	2,861,000.00	USD	LT	08/04/2021	07/15/2025	2,935,916.60	0.00	42,152.07	-121,170.39	2,814,746.21	2,856,898.28
Jackson County-Zions Bank	46625HMN7 JPMORGAN CHASE & CO	725,000.00	USD	LT	09/20/2021	07/15/2025	743,275.65	0.00	10,681.67	-29,996.73	713,278.93	723,960.59
Jackson County-Zions Bank	478160BY9 JOHNSON & JOHNSON	2,000,000.00	USD	LT	03/18/2022	03/01/2026	2,002,857.72	0.00	12,250.00	-85,927.72	1,916,930.00	1,929,180.00
Jackson County-Zions Bank	515182EJ8 LANE CMNTY COLLEGE ORE	500,000.00	USD	LT	11/25/2020	06/15/2025	501,540.69	0.00	1,962.03	-24,940.69	476,600.00	478,562.03
Jackson County-Zions Bank	515182EJ8 LANE CMNTY COLLEGE ORE	770,000.00	USD	LT	03/04/2022	06/15/2025	762,519.87	0.00	3,021.52	-28,555.87	733,964.00	736,985.52
Jackson County-Zions Bank	51530TE1 LANE CNTY ORE SCH DIST NO 4 J EUGENE	720,000.00	USD	ST	03/09/2021	06/15/2024	720,027.23	0.00	1,992.00	-927.23	719,100.00	721,092.00
Jackson County-Zions Bank	515318NA7 LANE CNTY ORE SCH DIST NO 019 SPRINGFIELD	1,000,000.00	USD	LT	11/29/2023	06/15/2028	892,470.90	0.00	7,594.50	-9,630.90	882,840.00	890,434.50
Jackson County-Zions Bank	544646A77 LOS ANGELES CALIF UNI SCH DIST	5,000,000.00	USD	LT	06/10/2022	05/01/2027	5,235,011.45	0.00	119,166.67	-186,561.45	5,048,450.00	5,167,616.67
Jackson County-Zions Bank	56781RGS0 MARIN CALIF CMNTY COLLEGE DIST	610,000.00	USD	LT	02/11/2021	08/01/2025	628,172.63	0.00	6,205.73	-32,922.43	595,250.20	601,455.93
Jackson County-Zions Bank	56781RJH1 MARIN CALIF CMNTY COLLEGE DIST	170,000.00	USD	ST	03/18/2021	08/01/2024	170,714.75	0.00	1,725.50	-1,172.05	169,542.70	171,268.20
Jackson County-Zions Bank	569280EZ9 MARION CNTY ORE SCH DIST NO 103 WOODBURN	2,315,000.00	USD	LT	11/20/2023	06/15/2028	2,060,920.76	0.00	18,776.84	-10,779.91	2,050,140.85	2,068,917.69
Jackson County-Zions Bank	594918BR4 MICROSOFT CORP	1,984,000.00	USD	LT	12/29/2022	08/08/2026	1,906,454.19	0.00	14,946.13	-27,356.20	1,879,097.98	1,894,044.12
Jackson County-Zions Bank	630362ES6 NAPA VY CALIF UNI SCH DIST	1,165,000.00	USD	LT	11/20/2023	08/01/2027	1,047,789.66	0.00	5,211.43	-629.41	1,047,160.25	1,052,371.68
Jackson County-Zions Bank	654106AH6 NIKE INC	2,000,000.00	USD	ST	05/26/2020	03/27/2025	2,023,103.69	0.00	8,533.33	-69,739.69	1,953,364.00	1,961,897.33
Jackson County-Zions Bank	654106AH6 NIKE INC	3,000,000.00	USD	ST	11/04/2021	03/27/2025	3,030,984.26	0.00	12,800.00	-100,938.26	2,930,046.00	2,942,846.00
Jackson County-Zions Bank	68583RCZ3 OREGON CMNTY COLLEGE DIST	500,000.00	USD	LT	12/12/2023	06/30/2025	478,619.91	0.00	1,856.04	-1,599.91	477,020.00	478,876.04
Jackson County-Zions Bank	68607DVB8 OREGON ST DEPT TRANSHWY USER TAX REV	4,145,000.00	USD	LT	03/29/2022	11/15/2025	4,026,771.21	0.00	1,263.76	-136,440.01	3,890,331.20	3,891,594.96
Jackson County-Zions Bank	73474TAC4 PORT MORROW ORE TRANSMISSION FACS REV	2,500,000.00	USD	LT	12/29/2022	09/01/2025	2,466,289.20	0.00	21,068.75	-20,589.20	2,445,700.00	2,466,768.75
Jackson County-Zions Bank	742651DY5 PRIVATE EXPORT FUNDING CORP	2,000,000.00	USD	LT	12/12/2023	07/15/2028	1,782,291.64	0.00	10,577.78	-29,257.64	1,753,034.00	1,763,611.78

**GAAP Balance Sheet by Lot**

Jackson County-Zions Bank (64152)

As of 05/31/2024

[Return to Table of Contents](#)

Dated: 06/04/2024

Account	Identifier, Description	Current Units	Currency	BS Class	Trade Date	Final Maturity	Book Value	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Value	Market Value + Accrued
Jackson County-Zions Bank	769036BM5 RIVERSIDE CALIF PENSION OBLIG	3,030,000.00	USD	LT	06/11/2020	06/01/2025	3,043,781.65	0.00	33,436.05	-113,680.75	2,930,100.90	2,963,536.95
Jackson County-Zions Bank	78014RSA9 ROYAL BANK OF CANADA	2,000,000.00	USD	LT	11/28/2023	11/30/2028	2,000,000.00	0.00	347.22	3,269.08	2,003,269.08	2,003,616.30
Jackson County-Zions Bank	79730CJK1 SAN DIEGO CALIF PUB FACS FING AUTH WTR REV	345,000.00	USD	LT	03/15/2022	08/01/2026	342,612.60	0.00	2,188.45	-19,547.70	323,064.90	325,253.35
Jackson County-Zions Bank	799038NQ3 SAN MATEO CNTY CALIF CMNTY COLLEGE DIST	750,000.00	USD	LT	03/30/2022	09/01/2025	734,220.88	0.00	1,702.50	-23,438.38	710,782.50	712,485.00
Jackson County-Zions Bank	826239GK5 SIERRA CALIF JT CMNTY COLLEGE DIST	815,000.00	USD	LT	10/27/2023	08/01/2026	743,644.24	0.00	2,167.90	51.41	743,695.65	745,863.55
Jackson County-Zions Bank	833068NC9 SNOHOMISH & ISLAND CNTYS WASH SCH DIST NO 401 STAN	1,000,000.00	USD	ST	05/06/2020	12/15/2024	1,021,602.07	0.00	23,055.56	-13,772.07	1,007,830.00	1,030,885.56
Jackson County-Zions Bank	842475P82 SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	1,130,000.00	USD	LT	03/30/2023	07/01/2026	1,065,042.83	0.00	5,951.33	-14,527.03	1,050,515.80	1,056,467.13
Jackson County-Zions Bank	84908AAM6 SPOKANE WASH PUB FACS DIST SALES & LODGING TAX	1,515,000.00	USD	LT	03/30/2023	12/01/2026	1,403,775.82	0.00	9,090.00	-24,974.32	1,378,801.50	1,387,891.50
Jackson County-Zions Bank	857477AT0 STATE STREET CORP	3,020,000.00	USD	LT	03/29/2022	08/18/2025	3,038,974.66	0.00	30,673.97	-80,869.56	2,958,105.10	2,988,779.07
Jackson County-Zions Bank	89114QCA4 TORONTO-DOMINION BANK	3,000,000.00	USD	ST	04/26/2021	06/12/2024	3,001,858.82	0.00	37,320.83	-11,287.82	2,990,571.00	3,027,891.83
Jackson County-Zions Bank	89114TZG0 TORONTO-DOMINION BANK	2,000,000.00	USD	LT	10/28/2021	09/10/2026	1,988,617.08	0.00	5,625.00	-162,587.08	1,826,030.00	1,831,655.00
Jackson County-Zions Bank	89114X2N2 TORONTO-DOMINION BANK	10,000,000.00	USD	LT	06/10/2022	12/15/2025	10,000,000.00	0.00	84,444.44	-271,050.00	9,728,950.00	9,813,394.44
Jackson County-Zions Bank	91159HHX1 US BANCORP	2,000,000.00	USD	ST	11/01/2021	07/30/2024	2,002,242.00	0.00	16,133.33	-11,748.00	1,990,494.00	2,006,627.33
Jackson County-Zions Bank	91159HHZ6 US BANCORP	5,000,000.00	USD	ST	08/11/2021	05/12/2025	5,027,900.67	0.00	3,826.39	-215,365.67	4,812,535.00	4,816,361.39
Jackson County-Zions Bank	9128282Y5 UNITED STATES TREASURY	2,000,000.00	USD	ST	03/29/2022	09/30/2024	1,997,632.90	0.00	7,199.45	-18,257.90	1,979,375.00	1,986,574.45
Jackson County-Zions Bank	912828Y87 UNITED STATES TREASURY	2,000,000.00	USD	ST	03/29/2022	07/31/2024	1,997,743.33	0.00	11,730.77	-9,305.83	1,988,437.50	2,000,168.27
Jackson County-Zions Bank	91282CAJ0 UNITED STATES TREASURY	2,000,000.00	USD	LT	03/29/2022	08/31/2025	1,945,169.10	0.00	1,263.59	-61,106.60	1,884,062.50	1,885,326.09
Jackson County-Zions Bank	91282CAM3 UNITED STATES TREASURY	2,000,000.00	USD	LT	03/29/2022	09/30/2025	1,941,512.94	0.00	846.99	-64,325.44	1,877,187.50	1,878,034.49
Jackson County-Zions Bank	91283WQ9 UNITED STATES TREASURY	6,098,000.00	USD	LT	11/20/2023	05/15/2028	5,128,909.57	0.00	0.00	-43,272.88	5,085,636.69	5,085,636.69
Jackson County-Zions Bank	91412HGE7 UNIVERSITY CALIF REVS	1,175,000.00	USD	ST	06/02/2021	05/15/2025	1,177,314.46	0.00	461.12	-50,994.71	1,126,319.75	1,126,780.87
Jackson County-Zions Bank	91412HGE7 UNIVERSITY CALIF REVS	410,000.00	USD	ST	02/08/2021	05/15/2025	411,352.53	0.00	160.90	-18,338.83	393,013.70	393,174.60
Jackson County-Zions Bank	95001DE97 WELLS FARGO & CO	2,000,000.00	USD	LT	11/02/2023	11/06/2028	2,000,000.00	0.00	9,097.22	11,580.00	2,011,580.00	2,020,677.22
Jackson County-Zions Bank	969268DH1 WILLIAM S HART CALIF UN HIGH SCH DIST	270,000.00	USD	LT	01/18/2022	08/01/2026	265,764.75	0.00	894.60	-17,548.35	248,216.40	249,111.00
Jackson County-Zions Bank	US3133EP6R13 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	LT	04/09/2024	03/27/2029	997,571.74	0.00	8,835.56	-4,338.74	993,233.00	1,002,068.56
<b>Jackson County-Zions Bank</b>	<b>---</b>	<b>357,449,000.00</b>	<b>USD</b>	<b>---</b>	<b>---</b>	<b>03/09/2026</b>	<b>353,287,419.85</b>	<b>0.00</b>	<b>2,284,894.96</b>	<b>-10,592,162.47</b>	<b>342,695,257.39</b>	<b>344,980,152.35</b>

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

Accrual Earning Report

05/01/2024 - 05/31/2024

[Return to Table of Contents](#)

Jackson County-Zions Bank (64152)

Dated: 06/04/2024

Security Type, Identifier, Description	Ending Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
CORP 023135AZ9 AMAZON.COM INC	1,000,000.00	2,333.33	-684.35	0.00	0.00
CORP 023135BC9 AMAZON.COM INC	3,000,000.00	7,875.00	3,830.73	0.00	0.00
CORP 037833AZ3 APPLE INC	2,000,000.00	4,166.67	-3,269.28	0.00	0.00
CORP 037833DT4 APPLE INC	1,750,000.00	1,640.63	-710.57	0.00	9,843.75
CORP 037833DX5 APPLE INC	3,388,000.00	1,552.83	0.00	0.00	0.00
CORP 06051GFX2 BANK OF AMERICA CORP	2,000,000.00	5,833.33	-2,430.40	0.00	0.00
CORP 06051GFX2 BANK OF AMERICA CORP	645,000.00	1,881.25	-235.10	0.00	0.00
CORP 06048WV56 BANK OF AMERICA CORP	5,000,000.00	16,666.67	0.00	0.00	100,000.00
CORP 06375MGB5 BANK OF MONTREAL	3,000,000.00	13,750.00	0.00	0.00	0.00
MUNI 13063DFT0 CALIFORNIA STATE	1,000,000.00	4,166.67	-1,908.41	0.00	0.00
MUNI 13063DK23 CALIFORNIA STATE	1,000,000.00	1,250.00	2,504.74	0.00	0.00
MUNI 15722JT9 CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DIST	500,000.00	632.08	1,413.87	0.00	0.00
MUNI 15722TJS1 CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DIST	1,195,000.00	1,281.64	2,607.53	0.00	0.00
CORP 166756AE6 CHEVRON USA INC	5,000,000.00	2,862.50	8,058.99	0.00	0.00
MUNI 179198JF4 CLACKAMAS CNTY ORE SCH DIST NO 086	230,000.00	159.08	-63.77	0.00	0.00
MUNI 179198JG2 CLACKAMAS CNTY ORE SCH DIST NO 086	100,000.00	77.50	-6.63	0.00	0.00
MUNI 179198JG2 CLACKAMAS CNTY ORE SCH DIST NO 086	1,365,000.00	1,057.88	-492.07	0.00	0.00
CORP 30231GBH4 EXXON MOBIL CORP	4,000,000.00	9,973.33	-7,533.32	0.00	0.00
AGCY BOND 31422BA26 FEDERAL AGRICULTURAL MORTGAGE CORP	2,000,000.00	1,125.00	679.72	0.00	6,750.00
AGCY BOND 31424WFF4 FEDERAL AGRICULTURAL MORTGAGE CORP	1,000,000.00	4,308.33	0.00	0.00	0.00
AGCY BOND 3133EMAB8 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	650.00	18.69	0.00	0.00
AGCY BOND 3133EMDZ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	866.67	33.99	0.00	0.00

# Accrual Earning Report

05/01/2024 - 05/31/2024

[Return to Table of Contents](#)

Jackson County-Zions Bank (64152)

Dated: 06/04/2024

Security Type, Identifier, Description	Ending Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
AGCY BOND 3133EMFC1 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	883.33	17.92	0.00	0.00
AGCY BOND 3133EMFC1 FEDERAL FARM CREDIT BANKS FUNDING CORP	6,205,000.00	2,740.54	27.86	0.00	0.00
AGCY BOND 3133EMKK7 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	1,250.00	5,409.45	0.00	0.00
AGCY BOND 3133EMMT6 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	1,133.33	6,461.87	0.00	0.00
AGCY BOND 3133EMPV8 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	533.33	16.99	0.00	0.00
AGCY BOND 3133EMYD8 FEDERAL FARM CREDIT BANKS FUNDING CORP	600,000.00	425.00	0.00	0.00	2,550.00
AGCY BOND 3133EMF98 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	1,083.33	0.00	0.00	0.00
AGCY BOND 3133EMH21 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,380,000.00	1,035.00	392.15	0.00	0.00
AGCY BOND 3133EM3B6 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	983.33	2,894.47	0.00	0.00
AGCY BOND 3133ENSZ4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	2,291.67	113.75	0.00	0.00
AGCY BOND 3133ENYA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	5,000,000.00	14,375.00	85.16	0.00	0.00
AGCY BOND 3133ENYP9 FEDERAL FARM CREDIT BANKS FUNDING CORP	5,000,000.00	13,020.83	302.34	0.00	0.00
AGCY BOND 3133ENZF0 FEDERAL FARM CREDIT BANKS FUNDING CORP	5,000,000.00	18,333.33	0.00	0.00	0.00
AGCY BOND 3133EN7A2 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	6,041.67	273.09	0.00	0.00
AGCY BOND 3133EPFC4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,500,000.00	6,537.50	0.00	0.00	0.00
AGCY BOND 3133EPT21 FEDERAL FARM CREDIT BANKS FUNDING CORP	5,000,000.00	19,270.83	129.17	0.00	0.00
AGCY BOND 3133EPW84 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	3,229.17	163.69	0.00	0.00
AGCY BOND US3133EP6R13 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	4,141.67	42.77	0.00	0.00
AGCY BOND 3133ERAK7 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	3,645.83	31.92	0.00	0.00
AGCY BOND 3130AJLA5 FEDERAL HOME LOAN BANKS	1,000,000.00	625.00	0.00	0.00	3,750.00
AGCY BOND 3130AJP60 FEDERAL HOME LOAN BANKS	1,000,000.00	750.00	279.95	0.00	0.00
AGCY BOND 3130AJSY6 FEDERAL HOME LOAN BANKS	1,000,000.00	566.67	0.00	0.00	0.00

# Accrual Earning Report

05/01/2024 - 05/31/2024

[Return to Table of Contents](#)

Jackson County-Zions Bank (64152)

Dated: 06/04/2024

Security Type, Identifier, Description	Ending Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
AGCY BOND 3130AKPNO FEDERAL HOME LOAN BANKS	3,000,000.00	1,500.00	0.00	0.00	0.00
AGCY BOND 3130AL3A0 FEDERAL HOME LOAN BANKS	1,000,000.00	875.00	2,628.47	0.00	0.00
AGCY BOND 3130ALBC7 FEDERAL HOME LOAN BANKS	1,000,000.00	916.67	2,790.88	0.00	0.00
AGCY BOND 3130ALCE2 FEDERAL HOME LOAN BANKS	1,000,000.00	766.67	2,668.71	0.00	0.00
AGCY BOND 3130AMHQ8 FEDERAL HOME LOAN BANKS	5,000,000.00	2,604.17	0.00	0.00	0.00
AGCY BOND 3130AMSB9 FEDERAL HOME LOAN BANKS	5,000,000.00	2,916.67	0.00	0.00	0.00
AGCY BOND 3130ANEJ5 FEDERAL HOME LOAN BANKS	2,000,000.00	866.67	0.00	0.00	0.00
AGCY BOND 3130ANAW0 FEDERAL HOME LOAN BANKS	2,500,000.00	1,145.83	0.00	0.00	0.00
AGCY BOND 3130ANFZ8 FEDERAL HOME LOAN BANKS	4,000,000.00	2,333.33	0.00	0.00	0.00
AGCY BOND 3130ANMN7 FEDERAL HOME LOAN BANKS	2,000,000.00	866.67	0.00	0.00	0.00
AGCY BOND 3130ANVB3 FEDERAL HOME LOAN BANKS	1,170,000.00	780.00	0.00	0.00	0.00
AGCY BOND 3130ANMH0 FEDERAL HOME LOAN BANKS	2,000,000.00	1,833.33	2,467.24	0.00	0.00
AGCY BOND 3130APDK8 FEDERAL HOME LOAN BANKS	5,000,000.00	4,583.33	535.97	0.00	0.00
AGCY BOND 3130APE35 FEDERAL HOME LOAN BANKS	1,070,000.00	891.67	132.64	0.00	0.00
AGCY BOND 3130APQ32 FEDERAL HOME LOAN BANKS	0.00	1,221.88	0.00	0.00	9,562.50
AGCY BOND 3130APP41 FEDERAL HOME LOAN BANKS	1,750,000.00	1,640.63	9.91	0.00	9,843.75
AGCY BOND 3130APPQ2 FEDERAL HOME LOAN BANKS	605,000.00	453.75	0.00	0.00	2,722.50
AGCY BOND 3130APUY9 FEDERAL HOME LOAN BANKS	2,000,000.00	1,666.67	0.00	0.00	0.00
AGCY BOND 3130APBR5 FEDERAL HOME LOAN BANKS	2,000,000.00	1,083.33	467.14	0.00	0.00
AGCY BOND 3130APZX6 FEDERAL HOME LOAN BANKS	3,200,000.00	2,400.00	0.00	0.00	0.00
AGCY BOND 3130AQWU3 FEDERAL HOME LOAN BANKS	2,000,000.00	3,333.33	63.70	0.00	0.00
AGCY BOND 3130AR4Y4 FEDERAL HOME LOAN BANKS	2,000,000.00	3,633.33	0.00	0.00	0.00

Accrual Earning Report

Jackson County-Zions Bank (64152)

05/01/2024 - 05/31/2024

[Return to Table of Contents](#)

Dated: 06/04/2024

Security Type, Identifier, Description	Ending Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
AGCY BOND 3130ARGN5 FEDERAL HOME LOAN BANKS	3,000,000.00	7,500.00	0.00	0.00	0.00
AGCY BOND 3130ARK42 FEDERAL HOME LOAN BANKS	2,000,000.00	4,716.67	0.00	0.00	0.00
AGCY BOND 3130ARM73 FEDERAL HOME LOAN BANKS	10,000,000.00	25,833.33	0.00	0.00	0.00
AGCY BOND 3130ASC31 FEDERAL HOME LOAN BANKS	5,800,000.00	14,500.00	1,164.76	0.00	0.00
AGCY BOND 3130ASEA3 FEDERAL HOME LOAN BANKS	3,500,000.00	9,114.58	148.43	0.00	0.00
AGCY BOND 3130ATDV6 FEDERAL HOME LOAN BANKS	5,000,000.00	20,833.33	0.00	0.00	0.00
AGCY BOND 3130ATUS4 FEDERAL HOME LOAN BANKS	3,040,000.00	10,766.67	-464.94	0.00	0.00
AGCY BOND 3130AUPY4 FEDERAL HOME LOAN BANKS	2,000,000.00	8,541.67	0.00	0.00	0.00
AGCY BOND 3130AXB31 FEDERAL HOME LOAN BANKS	1,000,000.00	4,062.50	-90.53	0.00	0.00
AGCY BOND 3130AXHF8 FEDERAL HOME LOAN BANKS	2,000,000.00	10,083.33	0.00	0.00	0.00
AGCY BOND 3130ANDK3 FEDERAL HOME LOAN BANKS	3,000,000.00	2,500.00	8,782.21	0.00	0.00
AGCY BOND 3130AVB35 FEDERAL HOME LOAN BANKS	3,520,000.00	15,766.67	94.72	0.00	0.00
AGCY BOND 3130B0ST7 FEDERAL HOME LOAN BANKS	1,000,000.00	4,166.67	0.00	0.00	0.00
AGCY BOND 3134GVVX3 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	1,250.00	0.00	0.00	7,500.00
AGCY BOND 3137EAEU9 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	312.50	3,118.92	0.00	0.00
AGCY BOND 3134GWSR8 FEDERAL HOME LOAN MORTGAGE CORP	2,500,000.00	916.67	650.19	0.00	0.00
AGCY BOND 3134GWUV6 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	433.33	0.00	0.00	0.00
AGCY BOND 3134GWUV6 FEDERAL HOME LOAN MORTGAGE CORP	2,375,000.00	1,029.17	41.06	0.00	0.00
AGCY BOND 3134GWV52 FEDERAL HOME LOAN MORTGAGE CORP	3,825,000.00	1,593.75	16.28	0.00	0.00
AGCY BOND 3134GWXE1 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	833.33	0.00	0.00	0.00
AGCY BOND 3134GW3W4 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	683.33	0.00	0.00	0.00
AGCY BOND 3134GW5R3 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	541.67	1,623.53	0.00	0.00

# Accrual Earning Report

05/01/2024 - 05/31/2024

[Return to Table of Contents](#)

Jackson County-Zions Bank (64152)

Dated: 06/04/2024

Security Type, Identifier, Description	Ending Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
AGCY BOND 3134GW4C7 FEDERAL HOME LOAN MORTGAGE CORP	3,500,000.00	2,333.33	9,024.08	0.00	0.00
AGCY BOND 3134GW5P7 FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	2,500.00	0.00	0.00	0.00
AGCY BOND 3134GXAM6 FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	2,500.00	0.00	0.00	15,000.00
AGCY BOND 3134GXKR4 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	333.33	0.00	0.00	0.00
AGCY BOND 3134GXKR4 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	666.67	0.00	0.00	0.00
AGCY BOND 3134GXQF4 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	5,416.67	16.98	0.00	0.00
AGCY BOND 3134GXE34 FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	16,875.00	0.00	0.00	0.00
AGCY BOND 3134GYCE0 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	9,166.67	0.00	0.00	0.00
AGCY BOND 3134GYBM3 FEDERAL HOME LOAN MORTGAGE CORP	3,200,000.00	11,466.67	0.00	0.00	0.00
AGCY BOND 3134GYGQ9 FEDERAL HOME LOAN MORTGAGE CORP	3,000,000.00	12,812.50	0.00	0.00	0.00
AGCY BOND 3134H1GX5 FEDERAL HOME LOAN MORTGAGE CORP	3,473,000.00	17,365.00	19.28	0.00	0.00
AGCY BOND 3134H1KS1 FEDERAL HOME LOAN MORTGAGE CORP	4,000,000.00	17,566.67	0.00	0.00	105,400.00
AGCY BOND 3135G03U5 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,500,000.00	1,302.08	7,766.11	0.00	0.00
AGCY BOND 3136G4W41 FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,965,000.00	2,147.71	0.00	0.00	0.00
AGCY BOND 3135G06A6 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,000,000.00	966.67	0.00	0.00	0.00
AGCY BOND 3136G45C3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,000,000.00	900.00	8.49	0.00	0.00
AGCY BOND 3135GAC58 FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,200,000.00	530.00	0.00	0.00	0.00
MUNI 357155BB5 FREMONT CALIF UNI SCH DIST ALAMEDA CNTY	2,000,000.00	2,188.33	4,565.22	0.00	0.00
MUNI 446201AG0 HUNTINGTON BEACH CALIF PENSION OBLIG	450,000.00	716.63	1,178.83	0.00	0.00
MUNI 446201AF2 HUNTINGTON BEACH CALIF PENSION OBLIG	925,000.00	1,295.77	2,723.80	0.00	0.00
SUPRANATIONAL 4581X0CM8 INTER-AMERICAN DEVELOPMENT BANK	2,000,000.00	3,541.67	-2,986.33	0.00	0.00
SUPRANATIONAL 459051FW3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2,000,000.00	0.00	4,410.57	0.00	0.00



Accrual Earning Report

05/01/2024 - 05/31/2024

[Return to Table of Contents](#)

Jackson County-Zions Bank (64152)

Dated: 06/04/2024

Security Type, Identifier, Description	Ending Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
CORP 478160BY9 JOHNSON & JOHNSON	2,000,000.00	4,083.33	-161.66	0.00	0.00
CORP 46625HMN7 JPMORGAN CHASE & CO	4,000,000.00	13,000.00	-10,351.70	0.00	0.00
CORP 46625HMN7 JPMORGAN CHASE & CO	2,861,000.00	9,298.25	-7,303.19	0.00	0.00
CORP 46625HMN7 JPMORGAN CHASE & CO	725,000.00	2,356.25	-1,781.59	0.00	0.00
MUNI 515182EJ8 LANE CMNTY COLLEGE ORE	500,000.00	354.58	-126.02	0.00	0.00
MUNI 515182EJ8 LANE CMNTY COLLEGE ORE	770,000.00	546.06	611.83	0.00	0.00
MUNI 515318NA7 LANE CNTY ORE SCH DIST NO 019 SPRINGFIELD	1,000,000.00	1,372.50	2,259.93	0.00	0.00
MUNI 515300TE1 LANE CNTY ORE SCH DIST NO 4 J EUGENE	720,000.00	360.00	-60.29	0.00	0.00
MUNI 544646A77 LOS ANGELES CALIF UNI SCH DIST	5,000,000.00	23,833.33	-6,847.14	0.00	0.00
MUNI 56781RGS0 MARIN CALIF CMNTY COLLEGE DIST	610,000.00	1,551.43	-1,322.42	0.00	0.00
MUNI 56781RJH1 MARIN CALIF CMNTY COLLEGE DIST	170,000.00	431.38	-363.24	0.00	0.00
MUNI 569280EZ9 MARION CNTY ORE SCH DIST NO 103 WOODBURN	2,315,000.00	3,393.40	5,339.97	0.00	0.00
CORP 594918BR4 MICROSOFT CORP	1,984,000.00	3,968.00	3,012.43	0.00	0.00
MUNI 630362ES6 NAPA VY CALIF UNI SCH DIST	1,165,000.00	1,302.86	3,143.18	0.00	0.00
CORP 654106AH6 NIKE INC	2,000,000.00	4,000.00	-2,642.86	0.00	0.00
CORP 654106AH6 NIKE INC	3,000,000.00	6,000.00	-3,544.32	0.00	0.00
MUNI 68583RCZ3 OREGON CMNTY COLLEGE DIST	500,000.00	368.75	1,682.19	0.00	0.00
MUNI 68607DVB8 OREGON ST DEPT TRANSN HWY USER TAX REV	4,145,000.00	2,369.56	6,889.27	0.00	14,217.35
MUNI 73474TAC4 PORT MORROW ORE TRANSMISSION FACS REV	2,500,000.00	7,022.92	2,286.73	0.00	0.00
CORP 742651DY5 PRIVATE EXPORT FUNDING CORP	2,000,000.00	2,333.33	4,484.36	0.00	0.00
MUNI 769036BM5 RIVERSIDE CALIF PENSION OBLIG	3,030,000.00	5,572.68	-1,170.50	0.00	0.00
CORP 78014RSA9 ROYAL BANK OF CANADA	2,000,000.00	10,416.67	0.00	0.00	62,500.00

# Accrual Earning Report

05/01/2024 - 05/31/2024

[Return to Table of Contents](#)

Jackson County-Zions Bank (64152)

Dated: 06/04/2024

Security Type, Identifier, Description	Ending Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
MUNI 79730CJK1 SAN DIEGO CALIF PUB FACS FING AUTH WTR REV	345,000.00	547.11	93.56	0.00	0.00
MUNI 799038NQ3 SAN MATEO CNTY CALIF CMNTY COLLEGE DIST	750,000.00	567.50	1,070.36	0.00	0.00
MUNI 826239GK5 SIERRA CALIF JT CMNTY COLLEGE DIST	815,000.00	541.98	2,796.50	0.00	0.00
MUNI 833068NC9 SNOHOMISH & ISLAND CNTYS WASH SCH DIST NO 401 STAN	1,000,000.00	4,166.67	-3,399.31	0.00	0.00
MUNI 842475P82 SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	1,130,000.00	1,190.27	2,649.57	0.00	0.00
MUNI 84908AAM6 SPOKANE WASH PUB FACS DIST SALES & LODGING TAX	1,515,000.00	1,515.00	3,776.51	0.00	0.00
CORP 857477AT0 STATE STREET CORP	3,020,000.00	8,934.17	-1,327.80	0.00	0.00
CORP 89114QCA4 TORONTO-DOMINION BANK	3,000,000.00	6,625.00	-5,238.48	0.00	0.00
CORP 89114TZG0 TORONTO-DOMINION BANK	2,000,000.00	2,083.33	424.63	0.00	0.00
CORP 89114X2N2 TORONTO-DOMINION BANK	10,000,000.00	33,333.33	0.00	0.00	0.00
CORP 22546QAP2 UBS AG (NEW YORK BRANCH)	3,000,000.00	9,062.50	-6,652.90	0.00	0.00
US GOV 912833WQ9 UNITED STATES TREASURY	6,098,000.00	0.00	20,804.57	0.00	0.00
US GOV 9128282Y5 UNITED STATES TREASURY	2,000,000.00	3,599.73	606.45	0.00	0.00
US GOV 912828Y87 UNITED STATES TREASURY	2,000,000.00	2,980.77	1,165.95	0.00	0.00
US GOV 91282CAJ0 UNITED STATES TREASURY	2,000,000.00	421.20	3,727.54	0.00	0.00
US GOV 91282CAM3 UNITED STATES TREASURY	2,000,000.00	423.50	3,730.66	0.00	0.00
MUNI 91412HGE7 UNIVERSITY CALIF REVS	410,000.00	301.69	-131.85	0.00	1,810.15
MUNI 91412HGE7 UNIVERSITY CALIF REVS	1,175,000.00	864.61	-225.62	0.00	5,187.63
CORP 91159HHX1 US BANCORP	2,000,000.00	4,000.00	-2,574.15	0.00	0.00
CORP 91159HHZ6 US BANCORP	5,000,000.00	6,041.67	-2,754.53	0.00	36,250.00
CORP 95001DE97 WELLS FARGO & CO	2,000,000.00	10,916.67	0.00	0.00	65,500.00
MUNI 969268DH1 WILLIAM S HART CALIF UN HIGH SCH DIST	270,000.00	223.65	165.98	0.00	0.00

Accrual Earning Report

05/01/2024 - 05/31/2024

Jackson County-Zions Bank (64152)

Dated: 06/04/2024

[Return to Table of Contents](#)

<i>Security Type, Identifier, Description</i>	<i>Ending Current Units</i>	<i>Interest/Dividend Income</i>	<i>Net Amortization/Accretion Income</i>	<i>Net Realized Gain/Loss</i>	<i>Coupon Received Income</i>
---	357,449,000.00	686,165.81	84,775.82	0.00	458,387.63
---					
---					

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

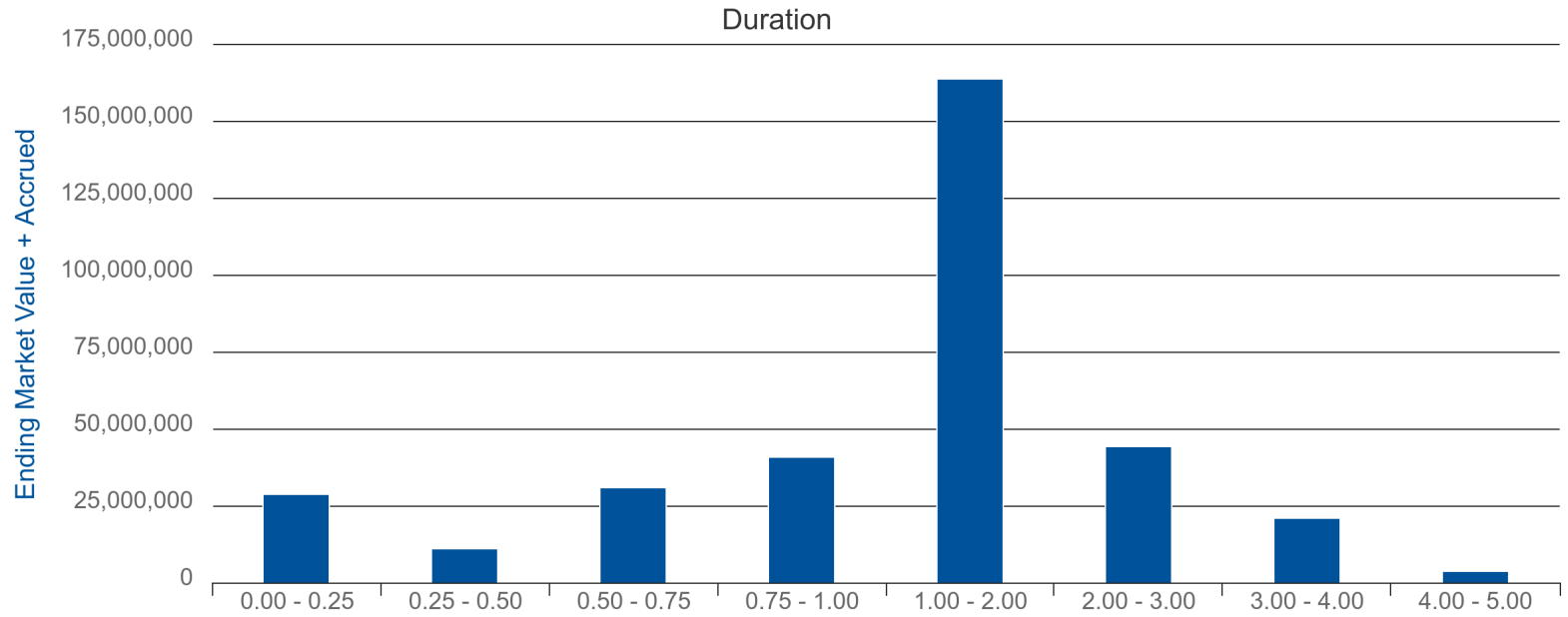
## Duration with Graph

As of 05/31/2024

Jackson County-Zions Bank (64152)

Dated: 06/04/2024

[Return to Table of Contents](#)



Duration	Ending Yield	Ending Market Value + Accrued
0.00 - 0.25	5.900	29,056,794.84
0.25 - 0.50	5.411	11,022,125.58
0.50 - 0.75	5.352	31,076,049.19
0.75 - 1.00	5.424	40,971,479.55
1.00 - 2.00	5.300	163,671,436.81
2.00 - 3.00	5.041	44,305,275.37
3.00 - 4.00	4.752	21,154,429.73
4.00 - 5.00	4.599	3,722,561.28
	<b>1.429</b>	<b>344,980,152.35</b>

\* Grouped by: Duration. \* Groups Sorted by: Duration. \* Weighted by: Ending Market Value + Accrued.

Summary by Issuer

As of 05/31/2024

[Return to Table of Contents](#)

Jackson County-Zions Bank (64152)

Dated: 06/04/2024

Description	Book Value	Market Value + Accrued
AMAZON.COM INC	3,855,019.41	3,871,690.50
APPLE INC	7,171,878.96	6,871,408.66
BANK OF AMERICA CORP	7,704,070.92	7,382,387.60
BANK OF MONTREAL	3,000,000.00	3,073,917.33
CALIFORNIA STATE	1,968,161.88	1,970,363.33
CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DIST	1,528,347.90	1,511,564.53
CHEVRON USA INC	4,886,394.22	4,753,175.42
CLACKAMAS CNTY ORE SCH DIST NO 086	1,701,125.79	1,639,841.87
EXXON MOBIL CORP	4,063,911.67	3,950,232.00
FEDERAL AGRICULTURAL MORTGAGE CORP	2,992,281.91	2,924,341.56
FEDERAL FARM CREDIT BANKS FUNDING CORP	50,136,534.44	49,137,138.88
FEDERAL HOME LOAN BANKS	96,400,706.83	93,938,146.05
FEDERAL HOME LOAN MORTGAGE CORP	56,543,967.91	54,989,061.09
FEDERAL NATIONAL MORTGAGE ASSOCIATION	11,583,440.61	11,030,299.79
FREMONT CALIF UNI SCH DIST ALAMEDA CNTY	1,775,862.66	1,758,913.33
HUNTINGTON BEACH CALIF PENSION OBLIG	1,221,468.82	1,239,266.51
INTER-AMERICAN DEVELOPMENT BANK	2,021,964.00	1,976,577.56
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,909,227.57	1,829,726.00
JOHNSON & JOHNSON	2,002,857.72	1,929,180.00
JPMORGAN CHASE & CO	7,785,380.70	7,575,124.20
LANE CMNTY COLLEGE ORE	1,264,060.56	1,215,547.55
LANE CNTY ORE SCH DIST NO 019 SPRINGFIELD	892,470.90	890,434.50
LANE CNTY ORE SCH DIST NO 4 J EUGENE	720,027.23	721,092.00
LOS ANGELES CALIF UNI SCH DIST	5,235,011.45	5,167,616.67
MARIN CALIF CMNTY COLLEGE DIST	798,887.38	772,724.13
MARION CNTY ORE SCH DIST NO 103 WOODBURN	2,060,920.76	2,068,917.69
MICROSOFT CORP	1,906,454.19	1,894,044.12
NAPA VY CALIF UNI SCH DIST	1,047,789.66	1,052,371.68
NIKE INC	5,054,087.95	4,904,743.33
OREGON CMNTY COLLEGE DIST	478,619.91	478,876.04
OREGON ST DEPT TRANSN HWY USER TAX REV	4,026,771.21	3,891,594.96
PORT MORROW ORE TRANSMISSION FACS REV	2,466,289.20	2,466,768.75
PRIVATE EXPORT FUNDING CORP	1,782,291.64	1,763,611.78
RIVERSIDE CALIF PENSION OBLIG	3,043,781.65	2,963,536.95
ROYAL BANK OF CANADA	2,000,000.00	2,003,616.30
SAN DIEGO CALIF PUB FACS FING AUTH WTR REV	342,612.60	325,253.35
SAN MATEO CNTY CALIF CMNTY COLLEGE DIST	734,220.88	712,485.00
SIERRA CALIF JT CMNTY COLLEGE DIST	743,644.24	745,863.55
SNOHOMISH & ISLAND CNTYS WASH SCH DIST NO 401 STAN	1,021,602.07	1,030,885.56
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	1,065,042.83	1,056,467.13
SPOKANE WASH PUB FACS DIST SALES & LODGING TAX	1,403,775.82	1,387,891.50
STATE STREET CORP	3,038,974.66	2,988,779.07
TORONTO-DOMINION BANK	14,990,475.90	14,672,941.28
UBS AG (NEW YORK BRANCH)	3,021,460.98	3,003,260.83
UNITED STATES TREASURY	13,010,967.83	12,835,739.99
UNIVERSITY CALIF REVS	1,588,666.99	1,519,955.47
US BANCORP	7,030,142.68	6,822,988.72
WELLS FARGO & CO	2,000,000.00	2,020,677.22
WILLIAM S HART CALIF UN HIGH SCH DIST	265,764.75	249,111.00
---	<b>353,287,419.85</b>	<b>344,980,152.35</b>

Summary by Issuer

As of 05/31/2024

[Return to Table of Contents](#)

Jackson County-Zions Bank (64152)

Dated: 06/04/2024

\* Grouped by: Description. \* Groups Sorted by: Description. \* Weighted by: Market Value + Accrued, except Book Yield by Base Book Value + Accrued. \* Holdings Displayed by: Position.

Portfolio Trading Activity

05/01/2024 - 05/31/2024

Jackson County-Zions Bank (64152)

Dated: 06/04/2024

[Return to Table of Contents](#)

\* Does not Lock Down.

Identifier	Description	Current Units	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Realized Gain/Loss	Amount
3130APQ32	FEDERAL HOME LOAN BANKS	-2,550,000.00	Maturity	05/24/2024	05/24/2024	05/24/2024	100.000	-2,550,000.00	0.00	0.00	2,550,000.00
<b>3130APQ32</b>	<b>FEDERAL HOME LOAN BANKS</b>	<b>-2,550,000.00</b>	<b>Maturity</b>	<b>05/24/2024</b>	<b>05/24/2024</b>	<b>05/24/2024</b>	<b>100.000</b>	<b>-2,550,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>2,550,000.00</b>

\* Showing transactions with Trade Date within selected date range. \* Weighted by: Absolute Value of Principal. \* MMF transactions are collapsed.

\* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.