



Monthly Investment Report

Jackson County-Zions Bank (64152)

Month End (M1 Y2024)

07/01/2023 - 07/31/2023

Dated: 08/16/2023

Locked Down

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Balance Sheet

Book Value + Accrued	348,035,671.89
Net Unrealized Gain/Loss	-17,323,981.97
Market Value + Accrued	330,711,689.92

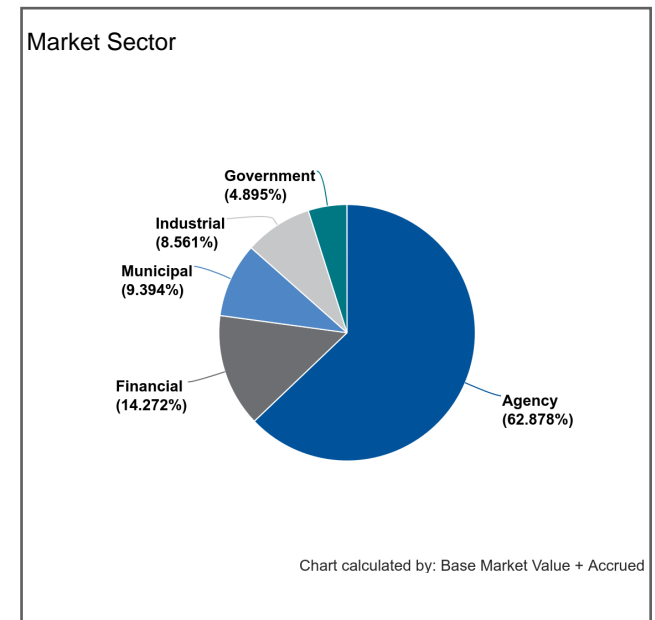
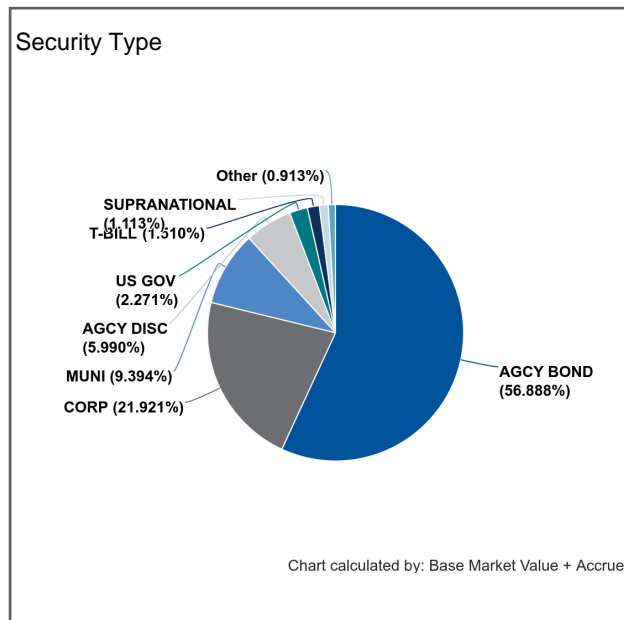
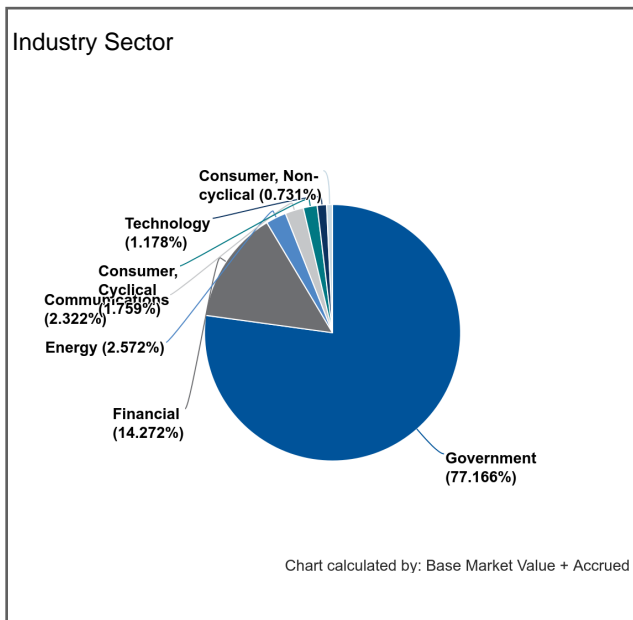
Cash and Fixed Income Summary

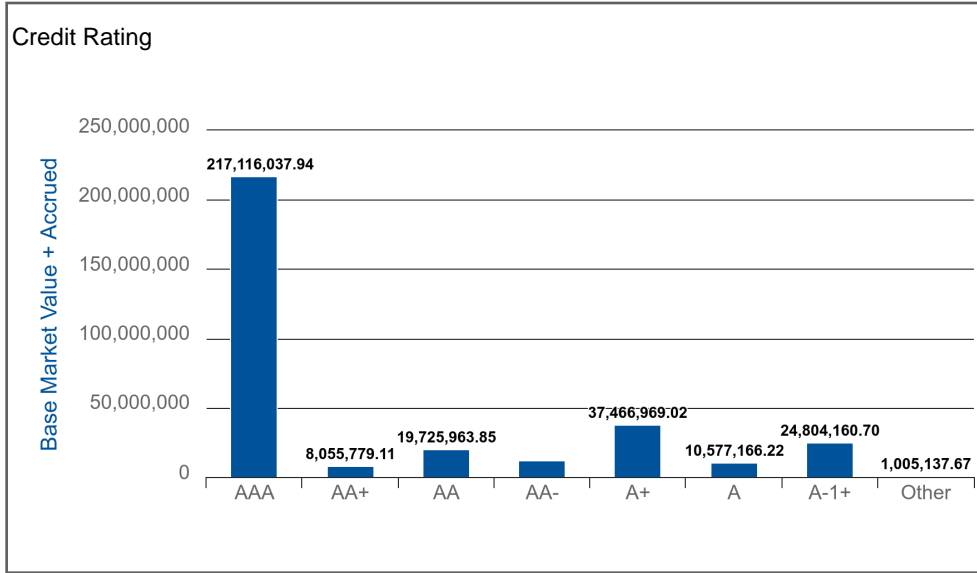
Risk Metric	Value
Fixed Income	330,711,689.92
Duration	1.775
Convexity	-0.058
WAL	2.011
Years to Final Maturity	2.008
Years to Effective Maturity	2.008
Yield	5.214
Book Yield	2.332
Avg Credit Rating	AA/Aa2/AA

Issuer Concentration

Issuer Concentration	% of Base Market Value + Accrued
Federal Home Loan Banks	33.065%
Other	27.010%
Federal Home Loan Mortgage Corporation	14.543%
Farm Credit System	12.189%
The Toronto-Dominion Bank	4.340%
United States	3.781%
JPMorgan Chase & Co.	2.546%
Bank of America Corporation	2.526%
---	100.000%

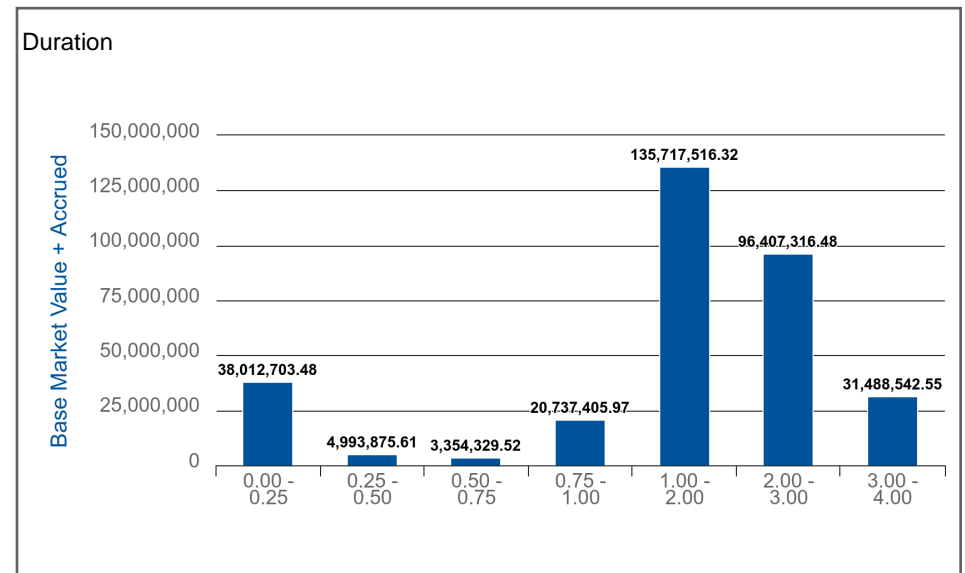
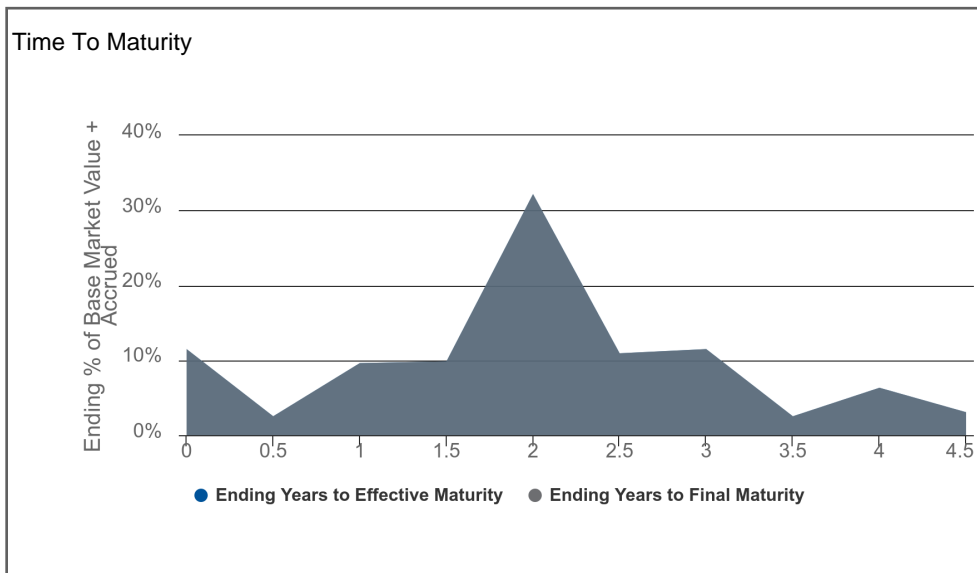
Footnotes: 1,2





Credit Duration Heat Map

Rating	0 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5 - 7	7 - 10	10 - 15	15 - 30
AAA	14.797%	28.113%	22.991%	7.251%	0.000%	0.000%	0.000%	0.000%	0.000%
AA	1.791%	7.474%	0.481%	2.271%	0.000%	0.000%	0.000%	0.000%	0.000%
A	3.397%	5.451%	5.680%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
BBB	0.304%	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 07/31/2023

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Dated: 08/16/2023

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	LT	12/30/2019	08/22/2024	1,007,196.75	0.00	12,366.67	-33,835.75	973,361.00	985,727.67
Jackson County-Zions Bank	037833AZ3 APPLE INC	2,000,000.00	USD	LT	02/03/2021	02/09/2025	2,058,847.10	0.00	23,888.89	-134,383.10	1,924,464.00	1,948,352.89
Jackson County-Zions Bank	037833DT4 APPLE INC	1,750,000.00	USD	LT	08/02/2021	05/11/2025	1,764,188.48	0.00	4,375.00	-127,464.23	1,636,724.25	1,641,099.25
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	8,333.54	-291,974.45	3,096,025.55	3,104,359.09
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	47,777.78	-244,700.00	4,755,300.00	4,803,077.78
Jackson County-Zions Bank	06051GFB0 BANK OF AMERICA CORP	1,000,000.00	USD	ST	02/20/2019	01/22/2024	1,003,664.18	0.00	1,031.25	-11,651.18	992,013.00	993,044.25
Jackson County-Zions Bank	06051GFX2 BANK OF AMERICA CORP	2,000,000.00	USD	LT	01/18/2022	04/19/2026	2,077,772.80	0.00	19,833.33	-163,342.80	1,914,430.00	1,934,263.33
Jackson County-Zions Bank	06051GFX2 BANK OF AMERICA CORP	645,000.00	USD	LT	03/30/2022	04/19/2026	652,523.20	0.00	6,396.25	-35,119.53	617,403.68	623,799.93
Jackson County-Zions Bank	06367WHH9 BANK OF MONTREAL	1,000,000.00	USD	ST	12/18/2019	02/05/2024	1,005,127.06	0.00	16,133.33	-18,901.06	986,226.00	1,002,359.33
Jackson County-Zions Bank	13063DFT0 CALIFORNIA ST	1,000,000.00	USD	LT	03/20/2020	10/01/2024	1,026,286.86	0.00	16,666.67	-4,286.86	1,022,000.00	1,038,666.67
Jackson County-Zions Bank	15722JJS1 CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DIST	1,195,000.00	USD	LT	01/23/2023	08/01/2027	1,072,109.74	0.00	7,689.82	-23,975.24	1,048,134.50	1,055,824.32
Jackson County-Zions Bank	166756AE6 CHEVRON USA INC	5,000,000.00	USD	LT	03/30/2022	08/12/2025	4,807,104.15	0.00	16,125.42	-223,954.15	4,583,150.00	4,599,275.42
Jackson County-Zions Bank	179198JF4 CLACKAMAS CNTY ORE SCH DIST NO 086	230,000.00	USD	ST	04/06/2021	06/15/2024	230,656.17	0.00	243.93	-9,508.87	221,147.30	221,391.23
Jackson County-Zions Bank	179198JG2 CLACKAMAS CNTY ORE SCH DIST NO 086	100,000.00	USD	LT	09/24/2020	06/15/2025	100,146.26	0.00	118.83	-7,231.26	92,915.00	93,033.83
Jackson County-Zions Bank	179198JG2 CLACKAMAS CNTY ORE SCH DIST NO 086	1,365,000.00	USD	LT	11/16/2020	06/15/2025	1,375,857.29	0.00	1,622.08	-107,567.54	1,268,289.75	1,269,911.82
Jackson County-Zions Bank	22546QAP2 CREDIT SUISSE AG (NEW YORK BRANCH)	3,000,000.00	USD	LT	04/26/2021	09/09/2024	3,086,916.95	0.00	42,895.83	-180,669.95	2,906,247.00	2,949,142.83
Jackson County-Zions Bank	30231GBH4 EXXON MOBIL CORP	4,000,000.00	USD	LT	02/03/2021	03/19/2025	4,138,029.78	0.00	43,882.67	-276,509.78	3,861,520.00	3,905,402.67
Jackson County-Zions Bank	3130A0F70 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	ST	01/16/2020	12/08/2023	1,006,097.77	0.00	4,968.75	-13,415.77	992,682.00	997,650.75
Jackson County-Zions Bank	3130AJLA5 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	05/06/2020	05/19/2025	1,000,000.00	0.00	1,500.00	-76,079.00	923,921.00	925,421.00
Jackson County-Zions Bank	3130AJP60 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	12/13/2021	06/11/2026	990,563.14	0.00	1,250.00	-95,335.14	895,228.00	896,478.00
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	302.22	-83,064.00	916,936.00	917,238.22
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	100.00	-303,840.00	2,696,160.00	2,696,260.00
Jackson County-Zions Bank	3130ALCE2 FEDERAL HOME LOAN BANKS	1,000,000.00	USD	LT	12/29/2022	02/26/2027	887,655.74	0.00	3,961.11	-11,761.74	875,894.00	879,855.11
Jackson County-Zions Bank	3130AMHQ8 FEDERAL HOME LOAN BANKS	5,000,000.00	USD	LT	06/02/2021	02/27/2025	5,000,000.00	0.00	13,368.06	-359,000.00	4,641,000.00	4,654,368.06
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	4,375.00	-399,250.00	4,600,750.00	4,605,125.00
Jackson County-Zions Bank	3130ANAW0 FEDERAL HOME LOAN BANKS	2,500,000.00	USD	LT	08/02/2021	01/29/2025	2,500,000.00	0.00	76.39	-175,065.00	2,324,935.00	2,325,011.39
Jackson County-Zions Bank	3130ANEJ5 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	07/21/2021	01/28/2025	2,000,000.00	0.00	86.67	-140,420.00	1,859,580.00	1,859,666.67
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	12,677.78	-341,064.00	3,658,936.00	3,671,613.78
Jackson County-Zions Bank	3130ANMH0 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	03/29/2022	08/20/2026	1,911,258.79	0.00	9,838.89	-120,836.79	1,790,422.00	1,800,260.89

GAAP Balance Sheet by Lot

Jackson County-Zions Bank (64152)

As of 07/31/2023

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Dated: 08/16/2023

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Jackson County-Zions Bank	3130ANMN7 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	08/11/2021	08/26/2024	2,000,000.00	0.00	4,477.78	-104,154.00	1,895,846.00	1,900,323.78
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	3,484.00	-100,195.29	1,069,804.71	1,073,288.71
Jackson County-Zions Bank	3130APBR5 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	11/18/2021	01/07/2025	1,992,088.78	0.00	866.67	-124,480.78	1,867,608.00	1,868,474.67
Jackson County-Zions Bank	3130APDK8 FEDERAL HOME LOAN BANKS	5,000,000.00	USD	LT	11/01/2021	09/30/2026	4,980,013.39	0.00	18,486.11	-515,083.39	4,464,930.00	4,483,416.11
Jackson County-Zions Bank	3130APE35 FEDERAL HOME LOAN BANKS	1,070,000.00	USD	LT	10/28/2021	03/30/2026	1,065,841.13	0.00	3,596.39	-99,092.92	966,748.21	970,344.60
Jackson County-Zions Bank	3130APP41 FEDERAL HOME LOAN BANKS	1,750,000.00	USD	LT	11/01/2021	08/22/2025	1,749,759.68	0.00	3,773.44	-134,940.18	1,614,819.50	1,618,592.94
Jackson County-Zions Bank	3130APPQ2 FEDERAL HOME LOAN BANKS	605,000.00	USD	LT	11/02/2021	11/08/2024	605,000.00	0.00	1,255.38	-34,280.51	570,719.49	571,974.86
Jackson County-Zions Bank	3130APQ32 FEDERAL HOME LOAN BANKS	2,550,000.00	USD	ST	11/18/2021	05/24/2024	2,550,000.00	0.00	3,559.38	-97,705.80	2,452,294.20	2,455,853.58
Jackson County-Zions Bank	3130APUY9 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	11/12/2021	02/28/2025	2,000,000.00	0.00	8,500.00	-131,674.00	1,868,326.00	1,876,826.00
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	4,080.00	-125,801.60	3,074,198.40	3,078,278.40
Jackson County-Zions Bank	3130AQWU3 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	02/10/2022	02/27/2026	1,998,066.44	0.00	17,111.11	-139,694.44	1,858,372.00	1,875,483.11
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	16,350.00	-132,172.00	1,867,828.00	1,884,178.00
Jackson County-Zions Bank	3130ARDN8 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	03/11/2022	03/28/2025	2,000,000.00	0.00	18,791.67	-42,720.00	1,957,280.00	1,976,071.67
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	25,250.00	-150,588.00	2,849,412.00	2,874,662.00
Jackson County-Zions Bank	3130ARHP9 FEDERAL HOME LOAN BANKS	1,740,000.00	USD	ST	03/29/2022	04/18/2024	1,738,446.85	0.00	11,823.54	-37,461.13	1,700,985.72	1,712,809.26
Jackson County-Zions Bank	3130ARK42 FEDERAL HOME LOAN BANKS	2,000,000.00	USD	LT	03/29/2022	03/28/2025	2,000,000.00	0.00	19,338.33	-78,292.00	1,921,708.00	1,941,046.33
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	92,138.89	-509,690.00	9,490,310.00	9,582,448.89
Jackson County-Zions Bank	3130ASC31 FEDERAL HOME LOAN BANKS	5,800,000.00	USD	LT	06/10/2022	06/27/2025	5,773,849.20	0.00	16,433.33	-201,116.40	5,572,732.80	5,589,166.13
Jackson County-Zions Bank	3130ASEA3 FEDERAL HOME LOAN BANKS	3,500,000.00	USD	ST	06/10/2022	06/28/2024	3,498,410.40	0.00	10,026.04	-72,477.40	3,425,933.00	3,435,959.04
Jackson County-Zions Bank	3130ASHG7 FEDERAL HOME LOAN BANKS	2,500,000.00	USD	ST	06/16/2022	09/29/2023	2,500,000.00	0.00	7,333.33	-8,750.00	2,491,250.00	2,498,583.33
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	84,027.78	-97,540.00	4,902,460.00	4,986,487.78
Jackson County-Zions Bank	3130ATUS4 FEDERAL HOME LOAN BANKS	3,040,000.00	USD	LT	12/29/2022	12/10/2027	3,063,876.83	0.00	18,303.33	-33,990.91	3,029,885.92	3,048,189.25
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	47,833.33	-37,610.00	1,962,390.00	2,010,223.33
Jackson County-Zions Bank	313384Y3 FEDERAL HOME LOAN BANKS	10,000,000.00	USD	ST	05/23/2023	09/20/2023	9,928,750.00	0.00	0.00	-2,200.00	9,926,550.00	9,926,550.00
Jackson County-Zions Bank	313384NE5 FEDERAL HOME LOAN BANKS	10,000,000.00	USD	ST	04/20/2023	10/20/2023	9,892,222.22	0.00	0.00	-9,512.22	9,882,710.00	9,882,710.00
Jackson County-Zions Bank	3133ELVX9 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	ST	02/10/2022	04/08/2024	995,279.80	0.00	2,746.53	-27,213.80	968,066.00	970,812.53
Jackson County-Zions Bank	3133EMAB8 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	ST	10/28/2020	06/17/2024	1,999,806.48	0.00	953.33	-89,590.48	1,910,216.00	1,911,169.33
Jackson County-Zions Bank	3133EMDZ2 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	10/22/2020	10/21/2025	1,999,109.65	0.00	2,888.89	-187,863.65	1,811,246.00	1,814,134.89
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	1,877.78	-160,230.00	1,839,770.00	1,841,647.78

GAAP Balance Sheet by Lot

Jackson County-Zions Bank (64152)

As of 07/31/2023

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Dated: 08/16/2023

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	3133EMFC1 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	10/30/2020	07/29/2025	1,999,579.19	0.00	58.89	-173,737.19	1,825,842.00	1,825,900.89
Jackson County-Zions Bank	3133EMFC1 FEDERAL FARM CREDIT BANKS FUNDING CORP	6,205,000.00	USD	LT	11/05/2020	07/29/2025	6,204,345.71	0.00	182.70	-539,670.90	5,664,674.80	5,664,857.51
Jackson County-Zions Bank	3133EMH21 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,380,000.00	USD	LT	12/13/2021	06/15/2026	1,366,730.15	0.00	1,587.00	-131,718.47	1,235,011.68	1,236,598.68
Jackson County-Zions Bank	3133EMKK7 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	03/30/2023	12/16/2026	1,784,843.32	0.00	1,875.00	-29,253.32	1,755,590.00	1,757,465.00
Jackson County-Zions Bank	3133EMLE0 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	ST	01/04/2021	09/22/2023	2,000,000.00	0.00	1,361.67	-14,740.00	1,985,260.00	1,986,621.67
Jackson County-Zions Bank	3133EMPV8 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	02/03/2021	02/03/2025	1,999,697.53	0.00	3,164.44	-147,323.53	1,852,374.00	1,855,538.44
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	1,246.67	-53,281.20	546,718.80	547,965.47
Jackson County-Zions Bank	3133EN7A2 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	USD	LT	01/23/2023	10/26/2026	1,989,587.35	0.00	19,131.94	-50,997.35	1,938,590.00	1,957,721.94
Jackson County-Zions Bank	3133ENSZ4 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	USD	LT	03/29/2022	04/01/2027	995,086.91	0.00	9,166.67	-64,890.91	930,196.00	939,362.67
Jackson County-Zions Bank	3133ENYA2 FEDERAL FARM CREDIT BANKS FUNDING CORP	5,000,000.00	USD	LT	06/06/2022	06/01/2027	4,996,153.85	0.00	28,750.00	-259,918.85	4,736,235.00	4,764,985.00
Jackson County-Zions Bank	3133ENYP9 FEDERAL FARM CREDIT BANKS FUNDING CORP	5,000,000.00	USD	LT	06/10/2022	06/09/2025	4,993,387.64	0.00	22,569.44	-177,287.64	4,816,100.00	4,838,669.44
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	23,833.33	-129,290.00	4,870,710.00	4,894,543.33
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	23,752.92	-22,858.50	1,477,141.50	1,500,894.42
Jackson County-Zions Bank	3134GVVX3 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	USD	LT	06/02/2020	05/28/2025	2,000,000.00	0.00	2,625.00	-153,682.00	1,846,318.00	1,848,943.00
Jackson County-Zions Bank	3134GW3W4 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	USD	LT	10/28/2020	10/28/2024	2,000,000.00	0.00	2,118.33	-123,120.00	1,876,880.00	1,878,998.33
Jackson County-Zions Bank	3134GW4C7 FEDERAL HOME LOAN MORTGAGE CORP	3,500,000.00	USD	LT	01/23/2023	10/27/2026	3,155,629.30	0.00	7,311.11	-67,225.80	3,088,403.50	3,095,714.61
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	7,833.33	-466,190.00	4,533,810.00	4,541,643.33
Jackson County-Zions Bank	3134GW5R3 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	LT	03/29/2022	10/27/2025	957,159.83	0.00	1,697.22	-49,356.83	907,803.00	909,500.22
Jackson County-Zions Bank	3134GWSR8 FEDERAL HOME LOAN MORTGAGE CORP	2,500,000.00	USD	LT	11/19/2021	09/24/2024	2,491,190.94	0.00	3,880.56	-133,565.94	2,357,625.00	2,361,505.56
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	1,747.78	-92,530.00	907,470.00	909,217.78
Jackson County-Zions Bank	3134GWUV6 FEDERAL HOME LOAN MORTGAGE CORP	2,375,000.00	USD	LT	10/30/2020	09/30/2025	2,373,952.24	0.00	4,150.97	-218,710.99	2,155,241.25	2,159,392.22
Jackson County-Zions Bank	3134GWV52 FEDERAL HOME LOAN MORTGAGE CORP	3,825,000.00	USD	LT	10/02/2020	09/30/2025	3,824,584.63	0.00	6,428.13	-355,053.35	3,469,531.27	3,475,959.40

GAAP Balance Sheet by Lot

Jackson County-Zions Bank (64152)

As of 07/31/2023

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Dated: 08/16/2023

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	3134GWXE1 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	USD	LT	10/02/2020	06/30/2025	2,000,000.00	0.00	3,361.11	-169,964.00	1,830,036.00	1,833,397.11
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	6,750.00	-473,145.00	4,526,855.00	4,533,605.00
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	3,375.00	-127,000.00	4,873,000.00	4,876,375.00
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	177.78	-88,190.00	911,810.00	911,987.78
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	355.56	-176,380.00	1,823,620.00	1,823,975.56
Jackson County-Zions Bank	3134GXQF4 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	USD	LT	03/29/2022	04/13/2027	1,999,260.13	0.00	19,500.00	-110,564.13	1,888,696.00	1,908,196.00
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	11,848.89	-109,888.00	3,090,112.00	3,101,960.89
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	3,361.11	-18,852.00	1,981,148.00	1,984,509.11
Jackson County-Zions Bank	3134GYFW7 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	USD	LT	01/25/2023	02/07/2028	2,000,000.00	0.00	48,333.33	-40,644.00	1,959,356.00	2,007,689.33
Jackson County-Zions Bank	3134GYGQ9 FEDERAL HOME LOAN MORTGAGE CORP	3,000,000.00	USD	LT	01/31/2023	06/17/2027	3,000,000.00	0.00	70,041.67	-52,575.00	2,947,425.00	3,017,466.67
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	3,254.44	-186,102.00	1,813,898.00	1,817,152.44
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	159.00	-122,250.00	1,077,750.00	1,077,909.00
Jackson County-Zions Bank	3136G45C3 FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,000,000.00	USD	LT	10/22/2020	10/27/2025	1,999,776.01	0.00	2,820.00	-188,752.01	1,811,024.00	1,813,844.00
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	11,168.08	-343,523.64	3,621,476.37	3,632,644.45
Jackson County-Zions Bank	3137EAEU9 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	USD	LT	12/29/2022	07/21/2025	927,560.60	0.00	104.17	-12,989.60	914,571.00	914,675.17
Jackson County-Zions Bank	31422BA26 FEDERAL AGRICULTURAL MORTGAGE CORP	2,000,000.00	USD	LT	11/18/2021	05/19/2025	1,985,594.36	0.00	2,700.00	-140,288.36	1,845,306.00	1,848,006.00
Jackson County-Zions Bank	4581X0CM8 INTER-AMERICAN DEVELOPMENT BANK	2,000,000.00	USD	LT	02/03/2021	01/15/2025	2,051,345.67	0.00	1,888.89	-138,139.67	1,913,206.00	1,915,094.89
Jackson County-Zions Bank	459051FW3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2,000,000.00	USD	LT	03/28/2022	03/01/2026	1,865,833.23	0.00	0.00	-98,507.23	1,767,326.00	1,767,326.00
Jackson County-Zions Bank	46625HJT8 JPMORGAN CHASE & CO	1,000,000.00	USD	ST	12/18/2019	02/01/2024	1,008,213.94	0.00	19,375.00	-18,305.94	989,908.00	1,009,283.00
Jackson County-Zions Bank	46625HMN7 JPMORGAN CHASE & CO	4,000,000.00	USD	LT	08/02/2021	07/15/2025	4,208,035.85	0.00	6,933.33	-307,731.85	3,900,304.00	3,907,237.33
Jackson County-Zions Bank	46625HMN7 JPMORGAN CHASE & CO	2,861,000.00	USD	LT	08/04/2021	07/15/2025	3,007,770.57	0.00	4,959.07	-218,078.14	2,789,692.44	2,794,651.50
Jackson County-Zions Bank	46625HMN7 JPMORGAN CHASE & CO	725,000.00	USD	LT	09/20/2021	07/15/2025	760,804.18	0.00	1,256.67	-53,874.08	706,930.10	708,186.77
Jackson County-Zions Bank	478160BY9 JOHNSON & JOHNSON	2,000,000.00	USD	LT	03/18/2022	03/01/2026	2,004,448.24	0.00	20,416.67	-115,040.24	1,889,408.00	1,909,824.67
Jackson County-Zions Bank	515182EJ8 LANE CMNTY COLLEGE ORE	500,000.00	USD	LT	11/25/2020	06/15/2025	502,780.55	0.00	543.69	-42,130.55	460,650.00	461,193.69

GAAP Balance Sheet by Lot

Jackson County-Zions Bank (64152)

As of 07/31/2023

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Dated: 08/16/2023

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	515182EJ8 LANE CMNTY COLLEGE ORE	770,000.00	USD	LT	03/04/2022	06/15/2025	756,500.24	0.00	837.29	-47,099.24	709,401.00	710,238.29
Jackson County-Zions Bank	515300TE1 LANE CNTY ORE SCH DIST NO 4 J EUGENE	720,000.00	USD	ST	03/09/2021	06/15/2024	720,620.44	0.00	552.00	-30,334.84	690,285.60	690,837.60
Jackson County-Zions Bank	544646A77 LOS ANGELES CALIF UNI SCH DIST	5,000,000.00	USD	LT	06/10/2022	05/01/2027	5,302,378.45	0.00	23,833.33	-227,578.45	5,074,800.00	5,098,633.33
Jackson County-Zions Bank	558770DU4 MADRAS ORE	175,000.00	USD	ST	09/24/2021	03/01/2024	175,000.00	0.00	557.81	-5,048.75	169,951.25	170,509.06
Jackson County-Zions Bank	56781RGS0 MARIN CALIF CMNTY COLLEGE DIST	610,000.00	USD	LT	02/11/2021	08/01/2025	641,183.55	0.00	9,308.60	-54,400.15	586,783.40	596,092.00
Jackson County-Zions Bank	56781RJH1 MARIN CALIF CMNTY COLLEGE DIST	170,000.00	USD	LT	03/18/2021	08/01/2024	174,288.52	0.00	2,588.25	-8,448.42	165,840.10	168,428.35
Jackson County-Zions Bank	584283HG3 MEDFORD ORE HOSP FACS AUTH REV	350,000.00	USD	ST	12/13/2022	08/15/2023	349,585.21	0.00	2,792.03	-19.21	349,566.00	352,358.03
Jackson County-Zions Bank	594918BQ6 MICROSOFT CORP	1,000,000.00	USD	ST	12/11/2018	08/08/2023	999,787.73	0.00	9,611.11	-516.73	999,271.00	1,008,882.11
Jackson County-Zions Bank	594918BR4 MICROSOFT CORP	1,984,000.00	USD	LT	12/29/2022	08/08/2026	1,876,815.75	0.00	22,882.13	-19,202.50	1,857,613.25	1,880,495.38
Jackson County-Zions Bank	654106AH6 NIKE INC	2,000,000.00	USD	LT	05/26/2020	03/27/2025	2,049,105.99	0.00	16,533.33	-135,227.99	1,913,878.00	1,930,411.33
Jackson County-Zions Bank	654106AH6 NIKE INC	3,000,000.00	USD	LT	11/04/2021	03/27/2025	3,065,855.84	0.00	24,800.00	-195,038.84	2,870,817.00	2,895,617.00
Jackson County-Zions Bank	68389XBL8 ORACLE CORP	1,000,000.00	USD	ST	02/04/2019	09/15/2023	999,315.64	0.00	9,066.67	-3,244.64	996,071.00	1,005,137.67
Jackson County-Zions Bank	68607DVB8 OREGON ST DEPT TRANSN HWY USER TAX REV	4,145,000.00	USD	LT	03/29/2022	11/15/2025	3,958,989.67	0.00	6,002.88	-161,216.32	3,797,773.35	3,803,776.23
Jackson County-Zions Bank	73474TAC4 PORT MORROW ORE TRANSMISSION FACS REV	2,500,000.00	USD	LT	12/29/2022	09/01/2025	2,443,790.74	0.00	35,114.58	-16,440.74	2,427,350.00	2,462,464.58
Jackson County-Zions Bank	73474TAJ9 PORT MORROW ORE TRANSMISSION FACS REV	225,000.00	USD	ST	04/05/2019	09/01/2023	225,070.88	0.00	2,903.44	-408.38	224,662.50	227,565.94
Jackson County-Zions Bank	742718EB1 PROCTER & GAMBLE CO	500,000.00	USD	ST	04/05/2019	08/15/2023	500,129.07	0.00	7,147.22	-778.57	499,350.50	506,497.72
Jackson County-Zions Bank	769036BM5 RIVERSIDE CALIF PENSION OBLIG	3,030,000.00	USD	LT	06/11/2020	06/01/2025	3,055,297.82	0.00	11,145.35	-174,222.32	2,881,075.50	2,892,220.85
Jackson County-Zions Bank	78013XW20YANK ROYAL BANK OF CANADA	2,000,000.00	USD	ST	02/20/2019	10/05/2023	2,001,754.15	0.00	23,844.44	-9,324.15	1,992,430.00	2,016,274.44
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	341,692.04	0.00	3,282.68	-23,795.24	317,896.80	321,179.47
Jackson County-Zions Bank	798135H51 SAN JOSE CALIF	560,000.00	USD	ST	05/06/2020	09/01/2023	560,510.62	0.00	5,366.67	-1,675.42	558,835.20	564,201.87
Jackson County-Zions Bank	798170AF3 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	3,000,000.00	USD	ST	07/22/2020	08/01/2023	3,000,000.00	0.00	42,420.00	0.00	3,000,000.00	3,042,420.00
Jackson County-Zions Bank	799038NQ3 SAN MATEO CNTY CALIF CMNTY COLLEGE DIST	750,000.00	USD	LT	03/30/2022	09/01/2025	723,689.95	0.00	2,837.50	-30,494.95	693,195.00	696,032.50
Jackson County-Zions Bank	83306BNC9 SNOHOMISH & ISLAND CNTYS WASH SCH DIST NO 401 STAN	1,000,000.00	USD	LT	05/06/2020	12/15/2024	1,055,046.90	0.00	6,388.89	-30,286.90	1,024,760.00	1,031,148.89
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	1,038,974.49	0.00	1,190.27	-11,047.39	1,027,927.10	1,029,117.37
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	1,366,619.88	0.00	3,030.00	-14,709.63	1,351,910.25	1,354,940.25
Jackson County-Zions Bank	857477AT0 STATE STREET CORP	3,020,000.00	USD	LT	03/29/2022	08/18/2025	3,052,038.49	0.00	48,542.31	-121,814.03	2,930,224.46	2,978,766.77
Jackson County-Zions Bank	89114QCA4 TORONTO-DOMINION BANK	3,000,000.00	USD	ST	04/26/2021	06/12/2024	3,053,398.74	0.00	10,820.83	-132,154.74	2,921,244.00	2,932,064.83

GAAP Balance Sheet by Lot

Jackson County-Zions Bank (64152)

As of 07/31/2023

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Dated: 08/16/2023

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	89114TZG0 TORONTO-DOMINION BANK	2,000,000.00	USD	LT	10/28/2021	09/10/2026	1,984,439.23	0.00	9,791.67	-215,459.23	1,768,980.00	1,778,771.67
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	51,111.11	-407,460.00	9,592,540.00	9,643,651.11
Jackson County-Zions Bank	89236TFS9 TOYOTA MOTOR CREDIT CORP	1,000,000.00	USD	ST	04/05/2019	01/08/2024	1,002,663.29	0.00	2,140.28	-13,265.29	989,398.00	991,538.28
Jackson County-Zions Bank	91159HHX1 US BANCORP	2,000,000.00	USD	ST	11/01/2021	07/30/2024	2,027,568.35	0.00	133.33	-90,132.35	1,937,436.00	1,937,569.33
Jackson County-Zions Bank	91159HHZ6 US BANCORP	5,000,000.00	USD	LT	08/11/2021	05/12/2025	5,055,001.65	0.00	15,909.72	-382,816.65	4,672,185.00	4,688,094.72
Jackson County-Zions Bank	912797GF8 UNITED STATES TREASURY	5,000,000.00	USD	ST	05/08/2023	08/08/2023	4,995,158.33	0.00	0.00	-257.63	4,994,900.70	4,994,900.70
Jackson County-Zions Bank	9128282Y5 UNITED STATES TREASURY	2,000,000.00	USD	LT	03/29/2022	09/30/2024	1,991,666.23	0.00	14,282.79	-64,166.23	1,927,500.00	1,941,782.79
Jackson County-Zions Bank	912828Y87 UNITED STATES TREASURY	2,000,000.00	USD	LT	03/29/2022	07/31/2024	1,986,271.90	0.00	95.11	-56,584.40	1,929,687.50	1,929,782.61
Jackson County-Zions Bank	91282CAJ0 UNITED STATES TREASURY	2,000,000.00	USD	LT	03/29/2022	08/31/2025	1,908,494.92	0.00	2,092.39	-89,119.92	1,819,375.00	1,821,467.39
Jackson County-Zions Bank	91282CAM3 UNITED STATES TREASURY	2,000,000.00	USD	LT	03/29/2022	09/30/2025	1,904,808.09	0.00	1,680.33	-89,183.09	1,815,625.00	1,817,305.33
Jackson County-Zions Bank	91412HGE7 UNIVERSITY CALIF REVS	410,000.00	USD	LT	02/08/2021	05/15/2025	412,649.77	0.00	764.29	-32,054.97	380,594.80	381,359.09
Jackson County-Zions Bank	91412HGE7 UNIVERSITY CALIF REVS	1,175,000.00	USD	LT	06/02/2021	05/15/2025	1,179,534.30	0.00	2,190.33	-88,805.30	1,090,729.00	1,092,919.33
Jackson County-Zions Bank	961214EC3 WESTPAC BANKING CORP	500,000.00	USD	ST	04/05/2019	02/26/2024	500,582.25	0.00	7,104.17	-7,487.75	493,094.50	500,198.67
Jackson County-Zions Bank	969268DH1 WILLIAM S HART CALIF UN HIGH SCH DIST	270,000.00	USD	LT	01/18/2022	08/01/2026	264,131.70	0.00	1,341.90	-25,014.30	239,117.40	240,459.30
Jackson County-Zions Bank	---	347,288,000.00	USD	---	---	08/03/2025	346,409,285.81	0.00	1,626,386.08	-17,323,981.97	329,085,303.84	330,711,689.92

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

Accrual Earning Report

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Jackson County-Zions Bank (64152)

Dated: 08/16/2023

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 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	0.00
CORP 037833DX5 APPLE INC	3,388,000.00	1,552.83	0.00	0.00	0.00
CORP 06051GFB0 BANK OF AMERICA CORP	1,000,000.00	3,437.50	-652.81	0.00	20,625.00
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	0.00
YANKEE 06367WHH9 BANK OF MONTREAL	1,000,000.00	2,750.00	-845.42	0.00	0.00
MUNI 13063DFT0 CALIFORNIA ST	1,000,000.00	4,166.67	-1,908.41	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 22546QAP2 CREDIT SUISSE AG (NEW YORK BRANCH)	3,000,000.00	9,062.50	-6,652.90	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	0.00
AGCY BOND 3133ELVX9 FEDERAL FARM CREDIT BANKS FUNDING CORP	1,000,000.00	729.17	582.97	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
AGCY BOND 3133EMFC1 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	883.33	17.92	0.00	5,300.00

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Jackson County-Zions Bank (64152)

Dated: 08/16/2023

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	6,205,000.00	2,740.54	27.86	0.00	16,443.25
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 3133EMLE0 FEDERAL FARM CREDIT BANKS FUNDING CORP	2,000,000.00	316.67	0.00	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	0.00
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 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 3130A0F70 FEDERAL HOME LOAN BANKS	1,000,000.00	2,812.50	-1,465.36	0.00	0.00
AGCY BOND 3130AJLA5 FEDERAL HOME LOAN BANKS	1,000,000.00	625.00	0.00	0.00	0.00
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	3,400.00
AGCY BOND 3130AKPN0 FEDERAL HOME LOAN BANKS	3,000,000.00	1,500.00	0.00	0.00	9,000.00
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	5,200.00

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Jackson County-Zions Bank (64152)

Dated: 08/16/2023

Security Type, Identifier, Description	Ending Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
AGCY BOND 3130ANAW0 FEDERAL HOME LOAN BANKS	2,500,000.00	1,145.83	0.00	0.00	6,875.00
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	2,550,000.00	1,593.75	0.00	0.00	0.00
AGCY BOND 3130APP41 FEDERAL HOME LOAN BANKS	1,750,000.00	1,640.63	9.91	0.00	0.00
AGCY BOND 3130APPQ2 FEDERAL HOME LOAN BANKS	605,000.00	453.75	0.00	0.00	0.00
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	6,500.00
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
AGCY BOND 3130ARDN8 FEDERAL HOME LOAN BANKS	2,000,000.00	4,583.33	0.00	0.00	0.00
AGCY BOND 3130ARGN5 FEDERAL HOME LOAN BANKS	3,000,000.00	7,500.00	0.00	0.00	0.00
AGCY BOND 3130ARHP9 FEDERAL HOME LOAN BANKS	1,740,000.00	3,443.75	184.47	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

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Security Type, Identifier, Description	Ending Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
AGCY BOND 3130ASHG7 FEDERAL HOME LOAN BANKS	2,500,000.00	6,875.00	0.00	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 DISC 313384LY3 FEDERAL HOME LOAN BANKS	10,000,000.00	0.00	44,175.00	0.00	0.00
AGCY DISC 313384NE5 FEDERAL HOME LOAN BANKS	10,000,000.00	0.00	41,763.89	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 3134GVVX3 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	1,250.00	0.00	0.00	0.00
AGCY BOND 3137EAEU9 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	312.50	3,118.92	0.00	1,875.00
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 3134GWW52 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
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	0.00
AGCY BOND 3134GXKR4 FEDERAL HOME LOAN MORTGAGE CORP	1,000,000.00	333.33	0.00	0.00	2,000.00
AGCY BOND 3134GXKR4 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	666.67	0.00	0.00	4,000.00
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	101,250.00

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Security Type, Identifier, Description	Ending Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
AGCY BOND 3134GYCE0 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	9,166.67	0.00	0.00	55,000.00
AGCY BOND 3134GYBM3 FEDERAL HOME LOAN MORTGAGE CORP	3,200,000.00	11,466.67	0.00	0.00	0.00
AGCY BOND 3134GYFW7 FEDERAL HOME LOAN MORTGAGE CORP	2,000,000.00	8,333.33	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 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	3,180.00
SUPRANATIONAL 4581X0CM8 INTER-AMERICAN DEVELOPMENT BANK	2,000,000.00	3,541.67	-2,986.33	0.00	21,250.00
SUPRANATIONAL 459051FW3 INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	2,000,000.00	0.00	4,410.57	0.00	0.00
CORP 478160BY9 JOHNSON & JOHNSON	2,000,000.00	4,083.33	-161.66	0.00	0.00
CORP 46625HJT8 JPMORGAN CHASE & CO	1,000,000.00	3,229.17	-1,383.87	0.00	0.00
CORP 46625HMN7 JPMORGAN CHASE & CO	4,000,000.00	13,000.00	-10,351.70	0.00	78,000.00
CORP 46625HMN7 JPMORGAN CHASE & CO	2,861,000.00	9,298.25	-7,303.19	0.00	55,789.50
CORP 46625HMN7 JPMORGAN CHASE & CO	725,000.00	2,356.25	-1,781.59	0.00	14,137.50
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 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	143,000.00
MUNI 558770DU4 MADRAS ORE	175,000.00	111.56	0.00	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

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Security Type, Identifier, Description	Ending Current Units	Interest/Dividend Income	Net Amortization/Accretion Income	Net Realized Gain/Loss	Coupon Received Income
MUNI 584283HG3 MEDFORD ORE HOSP FACS AUTH REV	350,000.00	504.58	918.45	0.00	0.00
CORP 594918BQ6 MICROSOFT CORP	1,000,000.00	1,666.67	940.04	0.00	0.00
CORP 594918BR4 MICROSOFT CORP	1,984,000.00	3,968.00	3,012.43	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
CORP 68389XBL8 ORACLE CORP	1,000,000.00	2,000.00	471.45	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	0.00
MUNI 73474TAC4 PORT MORROW ORE TRANSMISSION FACS REV	2,500,000.00	7,022.92	2,286.73	0.00	0.00
MUNI 73474TAJ9 PORT MORROW ORE TRANSMISSION FACS REV	225,000.00	580.69	-70.88	0.00	0.00
MUNI 735240H22 PORT PORTLAND ORE ARPT REV	0.00	0.00	0.00	0.00	2,625.00
CORP 742718EB1 PROCTER & GAMBLE CO	500,000.00	1,291.67	-285.81	0.00	0.00
MUNI 769036BM5 RIVERSIDE CALIF PENSION OBLIG	3,030,000.00	5,572.68	-1,170.50	0.00	0.00
YANKEE 78013XW20YANK ROYAL BANK OF CANADA	2,000,000.00	6,166.67	-836.60	0.00	0.00
MUNI 79730CJK1 SAN DIEGO CALIF PUB FACS FING AUTH WTR REV	345,000.00	547.11	93.56	0.00	0.00
MUNI 798135H51 SAN JOSE CALIF	560,000.00	1,073.33	-510.62	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 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	7,141.60
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
MUNI 798170AF3 SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	3,000,000.00	7,070.00	-5,220.82	0.00	0.00
YANKEE 89114QC48YANK TORONTO-DOMINION BANK	0.00	875.00	-35.99	0.00	8,750.00

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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 89236TFS9 TOYOTA MOTOR CREDIT CORP	1,000,000.00	2,791.67	-516.01	0.00	16,750.00
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	2,995.66	1,165.95	0.00	17,500.00
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
T-BILL 912797GF8 UNITED STATES TREASURY	5,000,000.00	0.00	21,441.67	0.00	0.00
MUNI 91412HGE7 UNIVERSITY CALIF REVS	410,000.00	301.69	-131.85	0.00	0.00
MUNI 91412HGE7 UNIVERSITY CALIF REVS	1,175,000.00	864.60	-225.62	0.00	0.00
CORP 91159HHX1 US BANCORP	2,000,000.00	4,000.00	-2,574.15	0.00	24,000.00
CORP 91159HHZ6 US BANCORP	5,000,000.00	6,041.67	-2,754.53	0.00	0.00
CORP 961214EC3 WESTPAC BANKING CORP	500,000.00	1,375.00	-86.36	0.00	0.00
MUNI 969268DH1 WILLIAM S HART CALIF UN HIGH SCH DIST	270,000.00	223.65	165.98	0.00	0.00
---	347,288,000.00	578,898.77	94,900.30	0.00	629,591.85

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

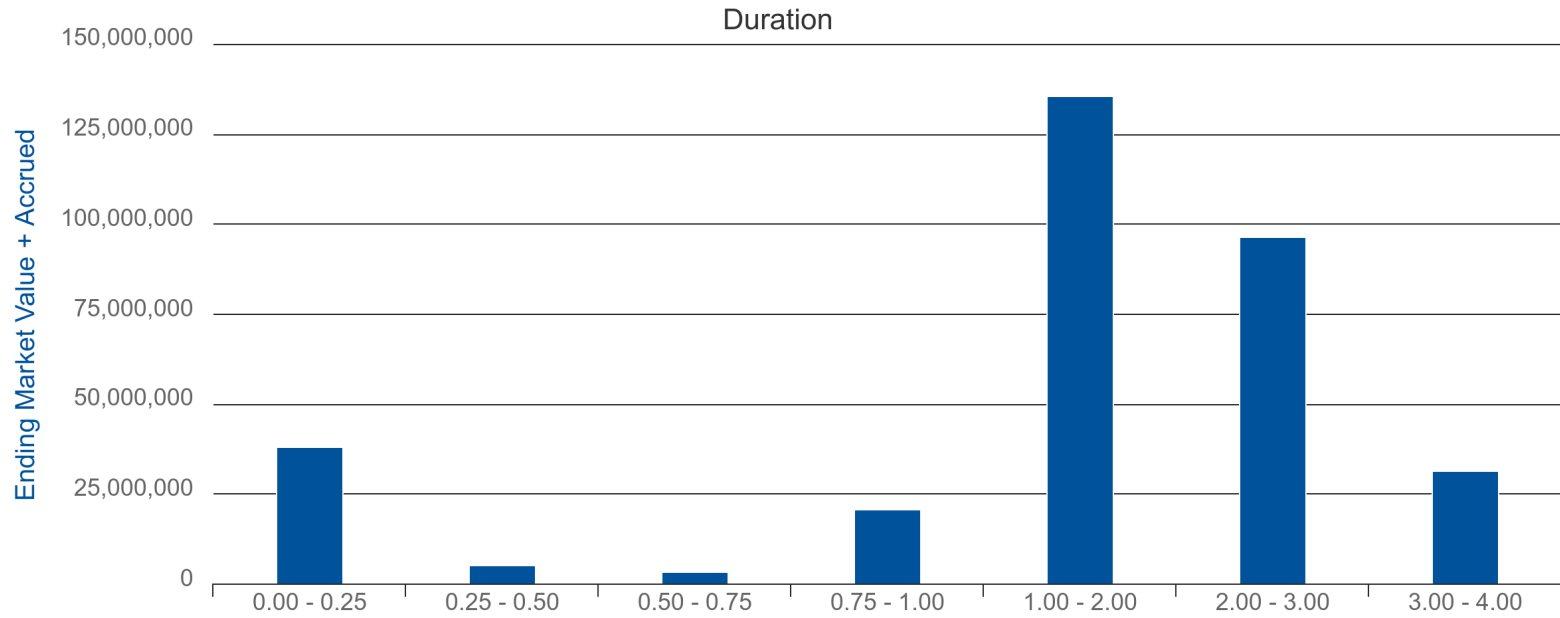
Duration with Graph

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Duration	Ending Yield	Ending Market Value + Accrued
0.00 - 0.25	5.089	38,012,703.48
0.25 - 0.50	5.834	4,993,875.61
0.50 - 0.75	5.676	3,354,329.52
0.75 - 1.00	5.638	20,737,405.97
1.00 - 2.00	5.268	135,717,516.32
2.00 - 3.00	5.158	96,407,316.48
3.00 - 4.00	4.884	31,488,542.55
1.775	5.214	330,711,689.92

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

Summary by Issuer

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Description	Book Value	Market Value + Accrued
AMAZON.COM INC	1,007,196.75	985,727.67
APPLE INC	7,211,035.58	6,693,811.23
BANK OF AMERICA CORP	8,733,960.18	8,354,185.29
BANK OF MONTREAL	1,005,127.06	1,002,359.33
CALIFORNIA ST	1,026,286.86	1,038,666.67
CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DIST	1,072,109.74	1,055,824.32
CHEVRON USA INC	4,807,104.15	4,599,275.42
CLACKAMAS CNTY ORE SCH DIST NO 086	1,706,659.72	1,584,336.89
CREDIT SUISSE AG (NEW YORK BRANCH)	3,086,916.95	2,949,142.83
EXXON MOBIL CORP	4,138,029.78	3,905,402.67
FEDERAL AGRICULTURAL MORTGAGE CORP	1,985,594.36	1,848,006.00
FEDERAL FARM CREDIT BANKS FUNDING CORP	42,423,607.57	40,308,888.99
FEDERAL HOME LOAN BANKS	114,001,900.34	109,350,890.64
FEDERAL HOME LOAN MORTGAGE CORP	50,929,337.67	48,094,712.07
FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,164,776.01	8,341,549.89
INTER-AMERICAN DEVELOPMENT BANK	2,051,345.67	1,915,094.89
INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM	1,865,833.23	1,767,326.00
JOHNSON & JOHNSON	2,004,448.24	1,909,824.67
JPMORGAN CHASE & CO	8,984,824.54	8,419,358.60
LANE CMNTY COLLEGE ORE	1,259,280.80	1,171,431.98
LANE CNTY ORE SCH DIST NO 4 J EUGENE	720,620.44	690,837.60
LOS ANGELES CALIF UNI SCH DIST	5,302,378.45	5,098,633.33
MADRAS ORE	175,000.00	170,509.06
MARIN CALIF CMNTY COLLEGE DIST	815,472.07	764,520.35
MEDFORD ORE HOSP FACS AUTH REV	349,585.21	352,358.03
MICROSOFT CORP	2,876,603.49	2,889,377.49
NIKE INC	5,114,961.83	4,826,028.33
ORACLE CORP	999,315.64	1,005,137.67
OREGON ST DEPT TRANSN HWY USER TAX REV	3,958,989.67	3,803,776.23
PORT MORROW ORE TRANSMISSION FACS REV	2,668,861.62	2,690,030.52
PROCTER & GAMBLE CO	500,129.07	506,497.72
RIVERSIDE CALIF PENSION OBLIG	3,055,297.82	2,892,220.85
ROYAL BANK OF CANADA	2,001,754.15	2,016,274.44
SAN DIEGO CALIF PUB FACS FING AUTH WTR REV	341,692.04	321,179.47
SAN JOSE CALIF	560,510.62	564,201.87
SAN MATEO CNTY CALIF CMNTY COLLEGE DIST	723,689.95	696,032.50
SNOHOMISH & ISLAND CNTYS WASH SCH DIST NO 401 STAN	1,055,046.90	1,031,148.89
SOUTHERN CALIF PUB PWR AUTH PWR PROJ REV	1,038,974.49	1,029,117.37
SPOKANE WASH PUB FACS DIST SALES & LODGING TAX	1,366,619.88	1,354,940.25
STATE STREET CORP	3,052,038.49	2,978,766.77
SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	3,000,000.00	3,042,420.00
TORONTO-DOMINION BANK	15,037,837.97	14,354,487.61
TOYOTA MOTOR CREDIT CORP	1,002,663.29	991,538.28
UNITED STATES TREASURY	12,786,399.48	12,505,238.81
UNIVERSITY CALIF REVS	1,592,184.07	1,474,278.42
US BANCORP	7,082,569.99	6,625,664.06
WESTPAC BANKING CORP	500,582.25	500,198.67
WILLIAM S HART CALIF UN HIGH SCH DIST	264,131.70	240,459.30
---	346,409,285.81	330,711,689.92

Summary by Issuer

As of 07/31/2023

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Jackson County-Zions Bank (64152)

Dated: 08/16/2023

* 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

07/01/2023 - 07/31/2023

Jackson County-Zions Bank (64152)

Dated: 08/16/2023

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* Does not Lock Down.

Identifier	Description	Current Units	Transaction Type	Trade Date	Settle Date	Final Maturity	Price	Principal	Accrued Interest	Realized Gain/Loss	Amount
735240H22	PORT PORTLAND ORE ARPT REV	-105,000.00	Maturity	07/01/2023	07/01/2023	07/01/2023	100.000	-105,000.00	0.00	0.00	105,000.00
89114QC48YANK	TORONTO-DOMINION BANK	-500,000.00	Maturity	07/19/2023	07/19/2023	07/19/2023	100.000	-500,000.00	0.00	0.00	500,000.00
---	---	-605,000.00	Maturity	---	---	07/16/2023	100.000	-605,000.00	0.00	0.00	605,000.00

* 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.