

Investment Report for Month Ending
October 31, 2023



TABLE OF CONTENTS

| | |
|-------------------------------------|-----|
| Portfolio Management Summary | 1 |
| Book Value History_Graph | 2 |
| Investment Portfolio Details | 3-6 |
| Book Value by Investment Type_Chart | 7 |
| Activity by Type | 8-9 |
| Earnings History_Graph | 10 |
| Collateralization | 11 |

Building a Stronger Community



San Juan County NM
 100 S Oliver
 Aztec, NM 87410

SAN JUAN COUNTY
Portfolio Management
Portfolio Summary
October 31, 2023

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|------------------------------------|----------------------|----------------------|----------------------|-----------------------|--------------|-------------------------|-----------------------|-----------------------|
| Certificates of Deposit - Bank | 14,000,000.00 | 14,000,000.00 | 14,000,000.00 | 15.61 | 822 | 184 | 4.479 | 4.541 |
| Certificates of Deposit - Brokered | 8,250,000.00 | 7,949,557.50 | 8,250,000.00 | 9.20 | 1,195 | 519 | 1.970 | 1.997 |
| Managed Pool Accounts | 2,233,569.78 | 2,233,569.78 | 2,233,569.78 | 2.49 | 1 | 1 | 1.447 | 1.467 |
| Negotiable | 1,750,000.00 | 1,665,517.50 | 1,749,760.76 | 1.95 | 1,276 | 474 | 0.955 | 0.969 |
| Federal Agency Coupon Securities | 32,300,000.00 | 31,279,830.88 | 32,296,651.61 | 36.02 | 1,076 | 440 | 2.088 | 2.117 |
| Treasury Coupon Securities | 14,589,000.00 | 14,093,912.53 | 14,523,794.48 | 16.20 | 898 | 386 | 2.398 | 2.432 |
| Treasury Discounts -Amortizing | 4,000,000.00 | 3,855,191.81 | 3,884,907.83 | 4.33 | 308 | 207 | 5.250 | 5.323 |
| Pass Through Securities (GNMA/CMO) | 55,741.90 | 53,594.95 | 55,741.90 | 0.06 | 8,197 | 4,786 | 2.151 | 2.181 |
| Money Market | 118,715.13 | 118,715.13 | 118,715.13 | 0.13 | 3,014 | 1,059 | 4.016 | 4.072 |
| Business Market Rate-Public Funds | 5,115,702.05 | 5,115,702.05 | 5,115,702.05 | 5.71 | 1 | 1 | 2.959 | 3.000 |
| Public Funds | 7,436,144.67 | 7,436,144.67 | 7,436,144.67 | 8.29 | 4,757 | 2,342 | 3.030 | 3.072 |
| Investments | 89,848,873.53 | 87,801,736.80 | 89,664,988.21 | 100.00% | 1,213 | 514 | 2.730 | 2.768 |
| Cash and Accrued Interest | | | | | | | | |
| Accrued Interest at Purchase | | 5,020.14 | 5,020.14 | | | | | |
| Subtotal | | 5,020.14 | 5,020.14 | | | | | |
| Total Cash and Investments | 89,848,873.53 | 87,806,756.94 | 89,670,008.35 | | 1,213 | 514 | 2.730 | 2.768 |

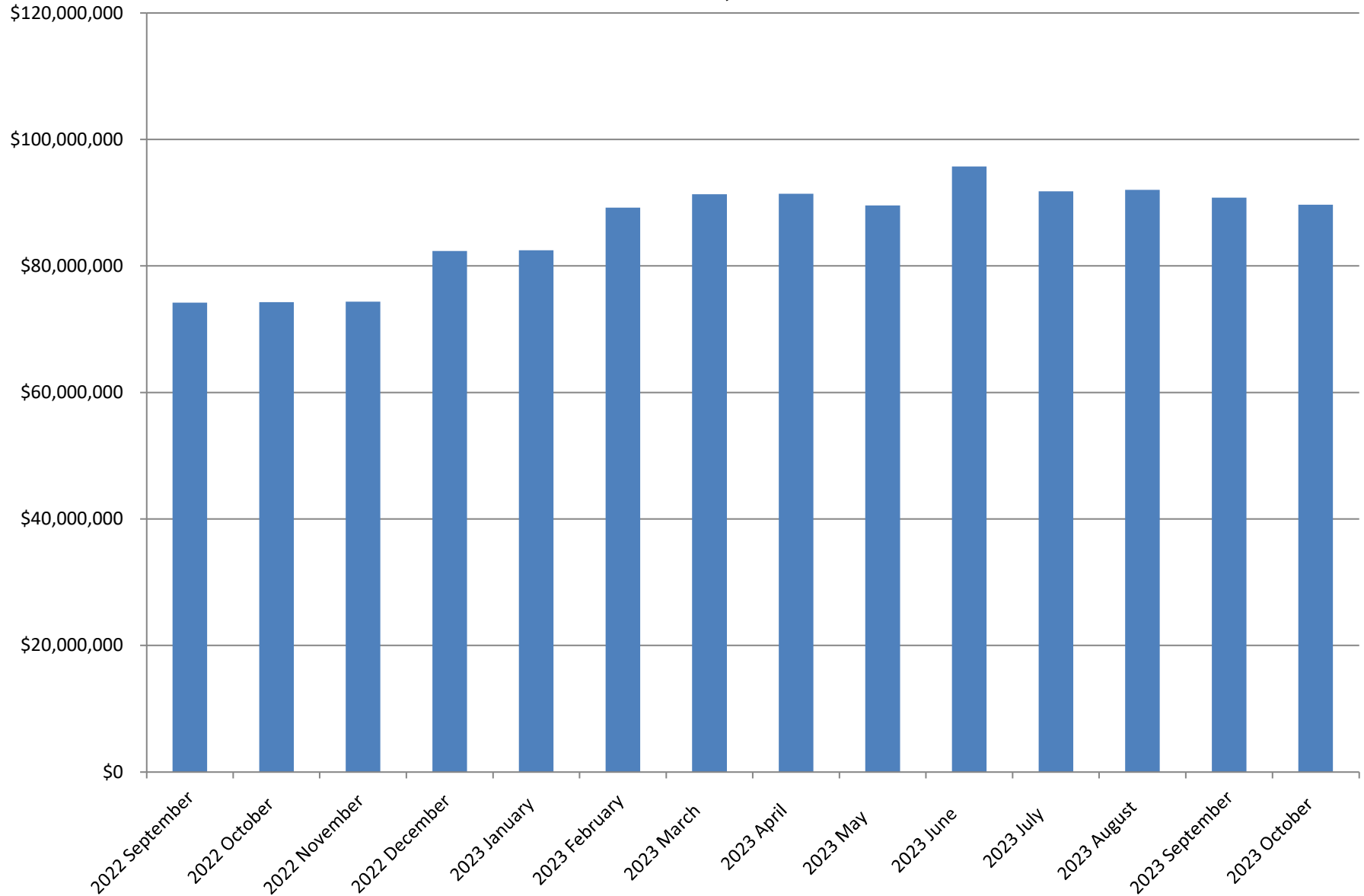
| Total Earnings | October 31 Month Ending | Fiscal Year To Date |
|---------------------------------|--------------------------------|----------------------------|
| Current Year | 223,805.64 | 846,478.37 |
| Average Daily Balance | 91,660,924.91 | 92,510,674.80 |
| Effective Rate of Return | 2.87% | 2.72% |

Carol Taubee

01/04/2024

CAROL TAULBEE, TREASURER

SAN JUAN COUNTY
Portfolio Management
Portfolio Summary
Book Value History
October 31, 2023



SAN JUAN COUNTY
Portfolio Management
Portfolio Details - Investments
October 31, 2023

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 360 | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|-------------------------|----------------------|---------------|----------------------|----------------------|----------------------|--------------|--------------|------------|------------------|---------------|
| Certificates of Deposit - Bank | | | | | | | | | | | | |
| 0236026823 | 10696 | CITIZEN'S BANK | | 04/27/2023 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.000 | 4.000 | 4.056 | 178 | 04/27/2024 |
| 0236017923 | 10713 | CITIZEN'S BANK | | 07/10/2023 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.350 | 4.350 | 4.410 | 70 | 01/10/2024 |
| 236068323 | 10716 | CITIZEN'S BANK | | 08/28/2023 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.320 | 4.320 | 4.380 | 301 | 08/28/2024 |
| 0236098523 | 10724 | CITIZEN'S BANK | | 10/05/2023 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | 5.000 | 5.069 | 156 | 04/05/2024 |
| 5801379578 | 10698 | VECTRA BANK | | 04/04/2023 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.160 | 4.160 | 4.218 | 155 | 04/04/2024 |
| 5801589283 | 10702 | VECTRA BANK | | 05/22/2023 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.640 | 4.640 | 4.704 | 203 | 05/22/2024 |
| 5802003748 | 10720 | VECTRA BANK | | 09/13/2013 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.880 | 4.880 | 4.948 | 225 | 06/13/2024 |
| Subtotal and Average | | | 13,935,483.87 | | 14,000,000.00 | 14,000,000.00 | 14,000,000.00 | 4.479 | 4.541 | 184 | | |
| Certificates of Deposit - Brokered | | | | | | | | | | | | |
| 33646CMA9 | 10523 | MORETON CAPITAL MARKETS | | 04/03/2020 | 250,000.00 | 250,000.00 | 250,000.00 | 1.350 | 1.332 | 1.350 | 63 | 01/03/2024 |
| 69506YRK7 | 10533 | MORETON CAPITAL MARKETS | | 04/30/2020 | 250,000.00 | 243,100.00 | 250,000.00 | 1.200 | 1.184 | 1.200 | 181 | 04/30/2024 |
| 29278TQD5 | 10539 | MORETON CAPITAL MARKETS | | 07/24/2020 | 250,000.00 | 238,840.00 | 250,000.00 | 0.450 | 0.444 | 0.450 | 266 | 07/24/2024 |
| 32022RNV5 | 10540 | MORETON CAPITAL MARKETS | | 08/19/2020 | 250,000.00 | 237,697.50 | 250,000.00 | 0.350 | 0.345 | 0.350 | 292 | 08/19/2024 |
| 549104VE4 | 10548 | MORETON CAPITAL MARKETS | | 12/30/2020 | 250,000.00 | 233,345.00 | 250,000.00 | 0.350 | 0.345 | 0.350 | 425 | 12/30/2024 |
| 88241TJW1 | 10549 | MORETON CAPITAL MARKETS | | 01/08/2021 | 250,000.00 | 250,000.00 | 250,000.00 | 0.300 | 0.296 | 0.300 | 68 | 01/08/2024 |
| 45581ECD1 | 10551 | MORETON CAPITAL MARKETS | | 02/11/2021 | 250,000.00 | 232,105.00 | 250,000.00 | 0.350 | 0.345 | 0.350 | 468 | 02/11/2025 |
| 538036NN0 | 10562 | MORETON CAPITAL MARKETS | | 02/26/2021 | 250,000.00 | 250,000.00 | 250,000.00 | 0.400 | 0.395 | 0.400 | 483 | 02/26/2025 |
| 74339JAD7 | 10566 | MORETON CAPITAL MARKETS | | 03/10/2021 | 250,000.00 | 231,080.00 | 250,000.00 | 0.350 | 0.345 | 0.350 | 495 | 03/10/2025 |
| 02772JCQ1 | 10579 | MORETON CAPITAL MARKETS | | 04/30/2021 | 250,000.00 | 230,097.50 | 250,000.00 | 0.500 | 0.493 | 0.500 | 546 | 04/30/2025 |
| 27004PBU6 | 10584 | MORETON CAPITAL MARKETS | | 06/30/2021 | 250,000.00 | 239,652.50 | 250,000.00 | 0.400 | 0.395 | 0.400 | 240 | 06/28/2024 |
| 740367NS2 | 10585 | MORETON CAPITAL MARKETS | | 06/30/2021 | 250,000.00 | 239,675.00 | 250,000.00 | 0.400 | 0.395 | 0.400 | 240 | 06/28/2024 |
| 795451AA1 | 10591 | MORETON CAPITAL MARKETS | | 07/23/2021 | 250,000.00 | 238,965.00 | 250,000.00 | 0.550 | 0.542 | 0.550 | 264 | 07/22/2024 |
| 38149MXA6 | 10592 | MORETON CAPITAL MARKETS | | 07/28/2021 | 250,000.00 | 238,775.00 | 250,000.00 | 0.500 | 0.493 | 0.500 | 271 | 07/29/2024 |
| 88413QDB1 | 10596 | MORETON CAPITAL MARKETS | | 09/08/2021 | 250,000.00 | 227,237.50 | 250,000.00 | 0.650 | 0.641 | 0.650 | 677 | 09/08/2025 |
| 89235MLR0 | 10600 | MORETON CAPITAL MARKETS | | 09/23/2021 | 250,000.00 | 227,540.00 | 250,000.00 | 0.800 | 0.789 | 0.800 | 692 | 09/23/2025 |
| 14042TED5 | 10612 | MORETON CAPITAL MARKETS | | 11/24/2021 | 250,000.00 | 235,932.50 | 250,000.00 | 0.800 | 0.789 | 0.800 | 390 | 11/25/2024 |
| 32110YUP8 | 10613 | MORETON CAPITAL MARKETS | | 11/30/2021 | 250,000.00 | 246,942.50 | 250,000.00 | 0.400 | 0.395 | 0.400 | 29 | 11/30/2023 |
| 70320KBN0 | 10633 | MORETON CAPITAL MARKETS | | 01/31/2022 | 250,000.00 | 230,417.50 | 250,000.00 | 1.000 | 0.986 | 1.000 | 638 | 07/31/2025 |
| 07371CZZ5 | 10634 | MORETON CAPITAL MARKETS | | 02/09/2022 | 250,000.00 | 235,255.00 | 250,000.00 | 1.250 | 1.233 | 1.250 | 462 | 02/05/2025 |
| 07371AWR0 | 10635 | MORETON CAPITAL MARKETS | | 02/09/2022 | 250,000.00 | 235,255.00 | 250,000.00 | 1.250 | 1.233 | 1.250 | 462 | 02/05/2025 |
| 428548BJ9 | 10643 | MORETON CAPITAL MARKETS | | 04/08/2022 | 250,000.00 | 230,962.50 | 250,000.00 | 2.250 | 2.219 | 2.250 | 889 | 04/08/2026 |
| 254673D29 | 10651 | MORETON CAPITAL MARKETS | | 05/11/2022 | 250,000.00 | 250,000.00 | 250,000.00 | 2.950 | 2.910 | 2.950 | 558 | 05/12/2025 |
| 06251A4F4 | 10664 | MORETON CAPITAL MARKETS | | 06/24/2022 | 250,000.00 | 248,145.00 | 250,000.00 | 3.050 | 3.008 | 3.050 | 55 | 12/26/2023 |
| 30259XAZ5 | 10671 | MORETON CAPITAL MARKETS | | 08/26/2022 | 250,000.00 | 235,955.00 | 250,000.00 | 3.300 | 3.255 | 3.300 | 1,029 | 08/26/2026 |
| 316077EM4 | 10673 | MORETON CAPITAL MARKETS | | 10/26/2022 | 250,000.00 | 245,592.50 | 250,000.00 | 4.700 | 4.636 | 4.700 | 1,090 | 10/26/2026 |
| 61768UB30 | 10680 | MORETON CAPITAL MARKETS | | 11/18/2022 | 250,000.00 | 248,167.50 | 250,000.00 | 5.050 | 4.981 | 5.050 | 1,113 | 11/18/2026 |
| 02007GH22 | 10684 | MORETON CAPITAL MARKETS | | 12/22/2022 | 250,000.00 | 250,000.00 | 250,000.00 | 4.650 | 4.586 | 4.650 | 782 | 12/22/2025 |

Portfolio SANJ
AP
PM (PRF_PM2) 7.3.11

SAN JUAN COUNTY
Portfolio Management
Portfolio Details - Investments
October 31, 2023

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 360 | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|---------------------|---------------|---------------------|---------------------|---------------------|-------------|--------------|--------------|------------------|---------------|
| Certificates of Deposit - Brokered | | | | | | | | | | | | |
| 107003DD4 | 10715 | MORETON CAPITAL MARKETS | | 08/31/2023 | 250,000.00 | 248,822.50 | 250,000.00 | 5.200 | 5.129 | 5.200 | 485 | 02/28/2025 |
| 25665QBS3 | 10718 | MORETON CAPITAL MARKETS | | 09/13/2023 | 250,000.00 | 250,000.00 | 250,000.00 | 5.100 | 5.030 | 5.100 | 593 | 06/16/2025 |
| 54066QAG5 | 10719 | MORETON CAPITAL MARKETS | | 10/04/2023 | 250,000.00 | 250,000.00 | 250,000.00 | 5.300 | 5.227 | 5.300 | 702 | 10/03/2025 |
| 307811HR3 | 10721 | MORETON CAPITAL MARKETS | | 10/17/2023 | 250,000.00 | 250,000.00 | 250,000.00 | 5.500 | 5.425 | 5.500 | 1,447 | 10/18/2027 |
| 81425PBK6 | 10722 | MORETON CAPITAL MARKETS | | 10/20/2023 | 250,000.00 | 250,000.00 | 250,000.00 | 5.250 | 5.178 | 5.250 | 719 | 10/20/2025 |
| Subtotal and Average | | | 8,145,161.29 | | 8,250,000.00 | 7,949,557.50 | 8,250,000.00 | | 1.970 | 1.997 | 519 | |
| Managed Pool Accounts | | | | | | | | | | | | |
| LGIP POOL-4101 | 10282 | NM LOCAL GOV'T INVEST POOL | | | 2,233,569.78 | 2,233,569.78 | 2,233,569.78 | 1.467 | 1.447 | 1.467 | 1 | |
| Subtotal and Average | | | 2,224,136.42 | | 2,233,569.78 | 2,233,569.78 | 2,233,569.78 | | 1.447 | 1.467 | 1 | |
| Negotiable | | | | | | | | | | | | |
| 489642CJ5 | 10550 | MORETON CAPITAL MARKETS | | 02/02/2021 | 250,000.00 | 232,222.50 | 250,000.00 | 0.300 | 0.295 | 0.299 | 455 | 01/29/2025 |
| 05600XBJ8 | 10563 | MORETON CAPITAL MARKETS | | 02/04/2021 | 250,000.00 | 235,010.00 | 250,000.00 | 0.400 | 0.374 | 0.379 | 390 | 11/25/2024 |
| 501798QG0 | 10564 | MORETON CAPITAL MARKETS | | 02/04/2021 | 250,000.00 | 232,637.50 | 249,837.80 | 0.250 | 0.151 | 0.153 | 441 | 01/15/2025 |
| 649447UP2 | 10582 | MORETON CAPITAL MARKETS | | 06/28/2021 | 250,000.00 | 240,550.00 | 249,987.37 | 0.350 | 0.353 | 0.358 | 215 | 06/03/2024 |
| 90348JM64 | 10583 | MORETON CAPITAL MARKETS | | 06/28/2021 | 250,000.00 | 239,972.50 | 249,935.59 | 0.350 | 0.376 | 0.381 | 229 | 06/17/2024 |
| 05580AD50 | 10614 | MORETON CAPITAL MARKETS | | 11/19/2021 | 250,000.00 | 237,837.50 | 250,000.00 | 0.650 | 0.301 | 0.305 | 314 | 09/10/2024 |
| 06610QFA4 | 10701 | MORETON CAPITAL MARKETS | | 04/28/2023 | 250,000.00 | 247,287.50 | 250,000.00 | 4.900 | 4.837 | 4.904 | 1,274 | 04/28/2027 |
| Subtotal and Average | | | 1,749,750.14 | | 1,750,000.00 | 1,665,517.50 | 1,749,760.76 | | 0.955 | 0.969 | 474 | |
| Federal Agency Coupon Securities | | | | | | | | | | | | |
| 3133EMXR8 | 10575 | Federal Farm Credit Bank | | 04/28/2021 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.610 | 0.602 | 0.610 | 544 | 04/28/2025 |
| 3133EMXS6 | 10577 | Federal Farm Credit Bank | | 04/29/2021 | 1,000,000.00 | 928,500.00 | 1,000,000.00 | 0.720 | 0.710 | 0.720 | 544 | 04/28/2025 |
| 3133EMZT2 | 10580 | Federal Farm Credit Bank | | 05/19/2021 | 1,250,000.00 | 1,157,525.00 | 1,250,000.00 | 0.680 | 0.671 | 0.680 | 565 | 05/19/2025 |
| 3133ENCE8 | 10610 | Federal Farm Credit Bank | | 10/27/2021 | 1,500,000.00 | 1,376,370.00 | 1,500,000.00 | 0.990 | 0.976 | 0.990 | 726 | 10/27/2025 |
| 3133ENEH9 | 10611 | Federal Farm Credit Bank | | 11/18/2021 | 1,250,000.00 | 1,149,700.00 | 1,250,000.00 | 1.130 | 1.115 | 1.130 | 747 | 11/17/2025 |
| 3133EPCR4 | 10694 | Federal Farm Credit Bank | | 03/09/2023 | 1,000,000.00 | 999,050.00 | 1,000,000.00 | 4.750 | 4.685 | 4.750 | 859 | 03/09/2026 |
| 3130ALKG8 | 10570 | Federal Home Loan Bank | | 03/17/2021 | 1,000,000.00 | 930,650.00 | 1,000,000.00 | 0.625 | 0.616 | 0.625 | 502 | 03/17/2025 |
| 3130ALKG8 | 10571 | Federal Home Loan Bank | | 03/17/2021 | 500,000.00 | 465,325.00 | 500,000.00 | 0.625 | 0.616 | 0.625 | 502 | 03/17/2025 |
| 3130ALKU7 | 10572 | Federal Home Loan Bank | | 03/24/2021 | 500,000.00 | 474,560.00 | 500,000.00 | 0.500 | 0.493 | 0.500 | 328 | 09/24/2024 |
| 3130AM2N1 | 10576 | Federal Home Loan Bank | | 04/29/2021 | 500,000.00 | 500,000.00 | 500,000.00 | 0.875 | 0.633 | 0.641 | 363 | 10/29/2024 |
| 3130AM2B7 | 10578 | Federal Home Loan Bank | | 04/29/2021 | 500,000.00 | 467,935.00 | 500,000.00 | 1.000 | 0.829 | 0.841 | 545 | 04/29/2025 |
| 3130AMW65 | 10586 | Federal Home Loan Bank | | 06/30/2021 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 0.500 | 0.493 | 0.500 | 425 | 12/30/2024 |
| 3130AMZV7 | 10587 | Federal Home Loan Bank | | 07/22/2021 | 500,000.00 | 489,955.00 | 500,000.00 | 0.350 | 0.345 | 0.350 | 82 | 01/22/2024 |
| 3130AMXJ6 | 10588 | Federal Home Loan Bank | | 06/30/2021 | 500,000.00 | 474,250.00 | 500,000.00 | 0.500 | 0.493 | 0.500 | 334 | 09/30/2024 |
| 3130AMX31 | 10589 | Federal Home Loan Bank | | 06/30/2021 | 1,000,000.00 | 922,800.00 | 1,000,000.00 | 0.750 | 0.740 | 0.750 | 607 | 06/30/2025 |
| 3130AMXHO | 10590 | Federal Home Loan Bank | | 06/30/2021 | 1,000,000.00 | 939,030.00 | 1,000,000.00 | 0.600 | 0.592 | 0.600 | 425 | 12/30/2024 |

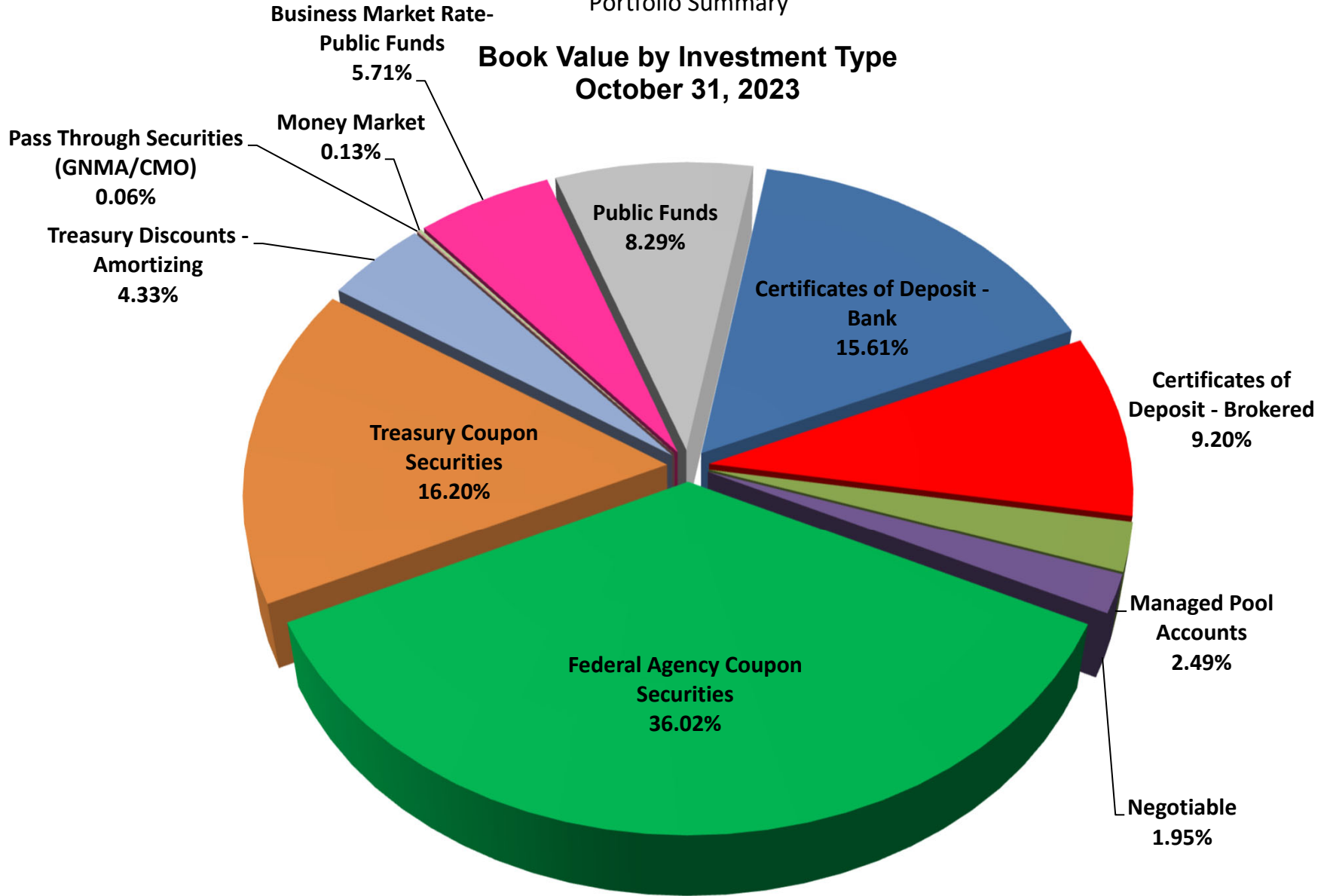
SAN JUAN COUNTY Portfolio Management Portfolio Details - Investments October 31, 2023

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 360 | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|----------------------------|----------------------|---------------|----------------------|----------------------|----------------------|--------------|--------------|------------|------------------|---------------|
| Federal Agency Coupon Securities | | | | | | | | | | | | |
| 3130ANKS8 | 10595 | Federal Home Loan Bank | | 08/26/2021 | 1,000,000.00 | 917,100.00 | 1,000,000.00 | 0.700 | 0.690 | 0.700 | 664 | 08/26/2025 |
| 3130APAA3 | 10598 | Federal Home Loan Bank | | 10/21/2021 | 500,000.00 | 500,000.00 | 500,000.00 | 0.555 | 0.547 | 0.555 | 355 | 10/21/2024 |
| 3130AQXS7 | 10638 | Federal Home Loan Bank | | 02/28/2022 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 1.820 | 1.795 | 1.820 | 484 | 02/27/2025 |
| 3130ARCU3 | 10642 | Federal Home Loan Bank | | 03/30/2022 | 1,300,000.00 | 1,215,539.00 | 1,300,000.00 | 2.250 | 2.219 | 2.250 | 880 | 03/30/2026 |
| 3130ARE31 | 10644 | Federal Home Loan Bank | | 03/30/2022 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 2.000 | 1.973 | 2.000 | 148 | 03/28/2024 |
| 3130ARFF3 | 10645 | Federal Home Loan Bank | | 03/28/2022 | 500,000.00 | 500,000.00 | 500,000.00 | 2.500 | 2.458 | 2.492 | 513 | 03/28/2025 |
| 3130AAHE1 | 10658 | Federal Home Loan Bank | | 06/16/2022 | 1,000,000.00 | 991,540.00 | 999,269.74 | 2.500 | 2.466 | 2.500 | 37 | 12/08/2023 |
| 3130ASEY1 | 10665 | Federal Home Loan Bank | | 06/29/2022 | 1,250,000.00 | 1,250,000.00 | 1,250,000.00 | 3.000 | 2.959 | 3.000 | 58 | 12/29/2023 |
| 3130ASEQ8 | 10666 | Federal Home Loan Bank | | 06/30/2022 | 1,250,000.00 | 1,249,133.39 | 1,249,133.39 | 3.300 | 3.255 | 3.300 | 607 | 06/30/2025 |
| 3130AV3G5 | 10688 | Federal Home Loan Bank | | 02/27/2023 | 1,000,000.00 | 998,580.00 | 1,000,000.00 | 5.125 | 5.054 | 5.124 | 114 | 02/23/2024 |
| 3130AVAJ1 | 10693 | Federal Home Loan Bank | | 03/06/2023 | 1,000,000.00 | 998,960.00 | 1,000,000.00 | 5.250 | 5.178 | 5.250 | 126 | 03/06/2024 |
| 3130AWE22 | 10705 | Federal Home Loan Bank | | 06/22/2023 | 1,000,000.00 | 996,660.00 | 999,342.18 | 5.080 | 5.111 | 5.182 | 251 | 07/09/2024 |
| 3130AWZM5 | 10714 | Federal Home Loan Bank | | 08/29/2023 | 1,000,000.00 | 999,523.49 | 999,523.49 | 5.250 | 5.178 | 5.250 | 408 | 12/13/2024 |
| 3134GWTU0 | 10542 | Federal Home Loan Mtg Corp | | 09/28/2020 | 500,000.00 | 479,365.00 | 500,000.00 | 0.375 | 0.370 | 0.375 | 240 | 06/28/2024 |
| 3134GXAY0 | 10599 | Federal Home Loan Mtg Corp | | 09/30/2021 | 1,000,000.00 | 989,690.00 | 1,000,000.00 | 0.300 | 0.296 | 0.300 | 12 | 11/13/2023 |
| 3134GXTW4 | 10650 | Federal Home Loan Mtg Corp | | 05/31/2022 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 3.000 | 2.959 | 3.000 | 27 | 11/28/2023 |
| 3134GXYM0 | 10659 | Federal Home Loan Mtg Corp | | 06/28/2022 | 750,000.00 | 735,412.50 | 749,382.81 | 3.125 | 3.082 | 3.125 | 240 | 06/28/2024 |
| 3134GXYG3 | 10660 | Federal Home Loan Mtg Corp | | 06/30/2022 | 1,250,000.00 | 1,204,487.50 | 1,250,000.00 | 3.500 | 3.452 | 3.500 | 790 | 12/30/2025 |
| 3134GXZE7 | 10662 | Federal Home Loan Mtg Corp | | 07/12/2022 | 1,000,000.00 | 978,190.00 | 1,000,000.00 | 4.000 | 3.945 | 4.000 | 523 | 04/07/2025 |
| Subtotal and Average | | | 32,296,263.91 | | 32,300,000.00 | 31,279,830.88 | 32,296,651.61 | 2.088 | 2.117 | 440 | | |
| Treasury Coupon Securities | | | | | | | | | | | | |
| 91282CAJ0 | 10593 | U.S. Treasury | | 08/16/2021 | 500,000.00 | 456,425.00 | 496,838.10 | 0.250 | 0.592 | 0.600 | 669 | 08/31/2025 |
| 9128285U0 | 10622 | U.S. Treasury | | 12/03/2021 | 500,000.00 | 501,651.14 | 501,651.14 | 2.625 | 0.592 | 0.600 | 60 | 12/31/2023 |
| 9128286Z8 | 10624 | U.S. Treasury | | 12/03/2021 | 500,000.00 | 485,235.00 | 503,243.23 | 1.750 | 0.750 | 0.760 | 242 | 06/30/2024 |
| 9128283P3 | 10625 | U.S. Treasury | | 12/03/2021 | 500,000.00 | 481,135.00 | 507,742.93 | 2.250 | 0.888 | 0.900 | 426 | 12/31/2024 |
| 912828YH7 | 10626 | U.S. Treasury | | 12/03/2021 | 500,000.00 | 480,020.00 | 503,065.76 | 1.500 | 0.809 | 0.820 | 334 | 09/30/2024 |
| 912828W71 | 10629 | U.S. Treasury | | 12/03/2021 | 500,000.00 | 490,565.00 | 502,935.32 | 2.125 | 0.682 | 0.691 | 151 | 03/31/2024 |
| 91282CDH1 | 10630 | U.S. Treasury | | 01/06/2022 | 650,000.00 | 616,076.50 | 648,204.28 | 0.750 | 1.006 | 1.020 | 380 | 11/15/2024 |
| 91282CDR9 | 10631 | U.S. Treasury | | 01/06/2022 | 650,000.00 | 639,970.50 | 649,962.29 | 0.750 | 0.775 | 0.786 | 60 | 12/31/2023 |
| 91282CAJ0 | 10632 | U.S. Treasury | | 01/06/2022 | 700,000.00 | 638,995.00 | 688,030.77 | 0.250 | 1.191 | 1.208 | 669 | 08/31/2025 |
| 912828YV6 | 10637 | U.S. Treasury | | 02/24/2022 | 1,000,000.00 | 955,080.00 | 998,654.65 | 1.500 | 1.606 | 1.628 | 395 | 11/30/2024 |
| 9128285T3 | 10654 | U.S. Treasury | | 06/13/2022 | 1,250,000.00 | 1,192,337.50 | 1,236,529.52 | 2.625 | 3.112 | 3.155 | 791 | 12/31/2025 |
| 91282CER8 | 10656 | U.S. Treasury | | 06/13/2022 | 1,259,000.00 | 1,232,195.89 | 1,255,834.41 | 2.500 | 2.466 | 2.500 | 212 | 05/31/2024 |
| 912828D56 | 10661 | U.S. Treasury | | 06/30/2022 | 1,580,000.00 | 1,535,681.00 | 1,574,020.65 | 2.375 | 2.342 | 2.375 | 288 | 08/15/2024 |
| 9128282Y5 | 10681 | U.S. Treasury | | 12/15/2022 | 1,000,000.00 | 966,450.00 | 987,839.04 | 2.125 | 4.120 | 4.177 | 334 | 09/30/2024 |
| 9128284R8 | 10682 | U.S. Treasury | | 12/15/2022 | 1,000,000.00 | 964,690.00 | 983,525.30 | 2.875 | 3.926 | 3.980 | 577 | 05/31/2025 |
| 91282CBR1 | 10683 | U.S. Treasury | | 12/15/2022 | 1,000,000.00 | 972,850.00 | 985,170.72 | 0.250 | 4.356 | 4.417 | 135 | 03/15/2024 |

SAN JUAN COUNTY
Portfolio Management
Portfolio Details - Investments
October 31, 2023

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM 360 | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|--------------|--------------|------------------|---------------|
| Treasury Coupon Securities | | | | | | | | | | | | |
| 91282CGD7 | 10687 | U.S. Treasury | | 02/27/2023 | 1,000,000.00 | 987,700.00 | 994,555.33 | 4.250 | 4.322 | 4.382 | 426 | 12/31/2024 |
| 91282CFW6 | 10692 | U.S. Treasury | | 03/31/2023 | 500,000.00 | 496,855.00 | 505,991.04 | 4.500 | 3.821 | 3.874 | 745 | 11/15/2025 |
| Subtotal and Average | | | 14,520,898.04 | | 14,589,000.00 | 14,093,912.53 | 14,523,794.48 | | 2.398 | 2.432 | 386 | |
| Treasury Discounts -Amortizing | | | | | | | | | | | | |
| 912797FS1 | 10703 | U.S. Treasury | | 06/22/2023 | 1,000,000.00 | 959,180.00 | 969,505.87 | 4.879 | 5.134 | 5.205 | 225 | 06/13/2024 |
| 912797FH5 | 10704 | U.S. Treasury | | 06/22/2023 | 1,000,000.00 | 962,900.00 | 973,197.24 | 4.898 | 5.140 | 5.211 | 197 | 05/16/2024 |
| 912797GB7 | 10712 | U.S. Treasury | | 07/13/2023 | 1,000,000.00 | 955,350.00 | 964,442.91 | 5.060 | 5.335 | 5.409 | 253 | 07/11/2024 |
| 912797GZ4 | 10717 | U.S. Treasury | | 10/05/2023 | 1,000,000.00 | 977,761.81 | 977,761.81 | 5.165 | 5.392 | 5.467 | 155 | 04/04/2024 |
| Subtotal and Average | | | 3,750,938.65 | | 4,000,000.00 | 3,855,191.81 | 3,884,907.83 | | 5.250 | 5.323 | 207 | |
| Pass Through Securities (GNMA/CMO) | | | | | | | | | | | | |
| 36225CVG8 | 10075 | Government Nationa Mortgage As | | 06/30/2014 | 4,933.16 | 4,769.68 | 4,933.16 | 4.000 | 3.887 | 3.941 | 3,184 | 07/20/2032 |
| 36225DF82 | 10076 | Government Nationa Mortgage As | | 06/30/2014 | 8,639.18 | 8,337.85 | 8,639.18 | 1.625 | 1.576 | 1.598 | 4,006 | 10/20/2034 |
| 36225EF64 | 10077 | Government Nationa Mortgage As | | 06/30/2014 | 42,169.56 | 40,487.42 | 42,169.56 | 2.125 | 2.066 | 2.095 | 5,133 | 11/20/2037 |
| Subtotal and Average | | | 55,931.02 | | 55,741.90 | 53,594.95 | 55,741.90 | | 2.151 | 2.181 | 4,786 | |
| Money Market | | | | | | | | | | | | |
| 7K500033 | 10433 | MORETON CAPITAL MARKETS | | 08/31/2017 | 91,030.32 | 91,030.32 | 91,030.32 | 5.120 | 5.050 | 5.120 | 669 | 08/31/2025 |
| 19-SM2350 | 10155 | US Bank Moneymarket | | 06/30/2014 | 0.00 | 0.00 | 0.00 | 0.490 | 0.483 | 0.490 | 0 | 06/30/2024 |
| 323-56513 | 10601 | RBC- WEALTH MANAGEMENT | | 03/02/2021 | 27,684.81 | 27,684.81 | 27,684.81 | 0.625 | 0.616 | 0.625 | 2,341 | 03/30/2030 |
| Subtotal and Average | | | -429,823.47 | | 118,715.13 | 118,715.13 | 118,715.13 | | 4.016 | 4.072 | 1,059 | |
| Business Market Rate-Public Funds | | | | | | | | | | | | |
| 5792444613 | 10689 | VECTRA BANK | | 02/14/2023 | 5,115,702.05 | 5,115,702.05 | 5,115,702.05 | 3.000 | 2.959 | 3.000 | 1 | |
| Subtotal and Average | | | 5,101,014.94 | | 5,115,702.05 | 5,115,702.05 | 5,115,702.05 | | 2.959 | 3.000 | 1 | |
| Public Funds | | | | | | | | | | | | |
| 62761315043 | 10391 | WASHINGTON FEDERAL | | 03/22/2017 | 7,436,144.67 | 7,436,144.67 | 7,436,144.67 | 3.072 | 3.030 | 3.072 | 2,342 | 03/31/2030 |
| Subtotal and Average | | | 10,311,170.10 | | 7,436,144.67 | 7,436,144.67 | 7,436,144.67 | | 3.030 | 3.072 | 2,342 | |
| Total and Average | | | 91,660,924.91 | | 89,848,873.53 | 87,801,736.80 | 89,664,988.21 | | 2.730 | 2.768 | 514 | |

**Book Value by Investment Type
October 31, 2023**



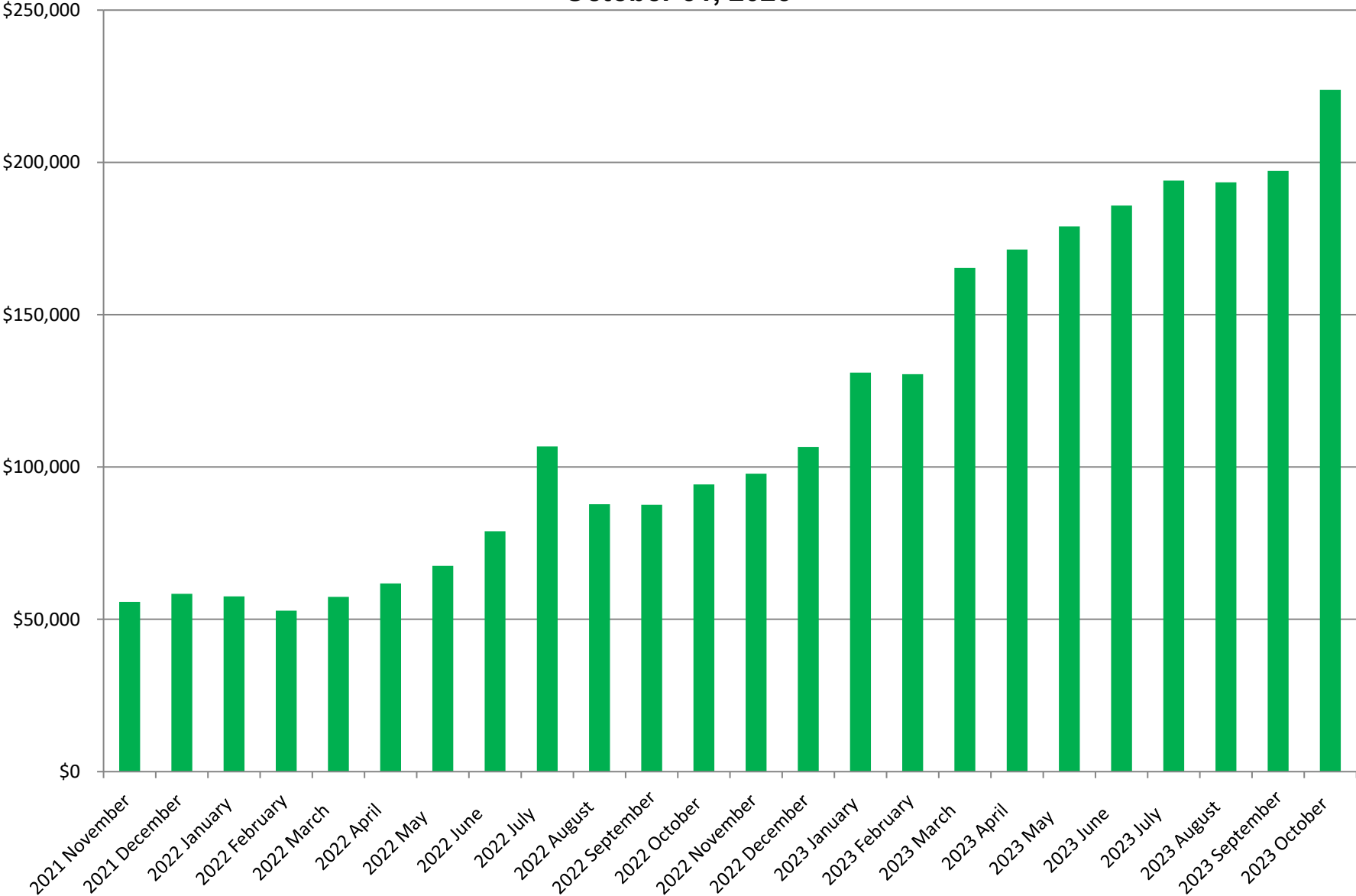
SAN JUAN COUNTY
Portfolio Management
Activity By Type
October 1, 2023 through October 31, 2023

| CUSIP | Investment # | Issuer | Stated Rate | Transaction Date | Purchases or Deposits | Redemptions or Withdrawals | Balance |
|--|--------------|--------------------------------|-------------|------------------|-----------------------|----------------------------|----------------------|
| Certificates of Deposit - Bank | | | | | | | |
| 0234404124 | 10604 | CITIZEN'S BANK | 0.350 | 10/04/2023 | 0.00 | 2,000,000.00 | |
| 0236098523 | 10724 | CITIZEN'S BANK | 5.000 | 10/05/2023 | 2,000,000.00 | 0.00 | |
| Subtotal | | | | | 2,000,000.00 | 2,000,000.00 | 14,000,000.00 |
| Certificates of Deposit - Brokered | | | | | | | |
| 87164YC93 | 10607 | MORETON CAPITAL MARKETS | 0.400 | 10/10/2023 | 0.00 | 250,000.00 | |
| 4581ECU3 | 10608 | MORETON CAPITAL MARKETS | 0.300 | 10/18/2023 | 0.00 | 250,000.00 | |
| 54066QAG5 | 10719 | MORETON CAPITAL MARKETS | 5.300 | 10/04/2023 | 250,000.00 | 0.00 | |
| 307811HR3 | 10721 | MORETON CAPITAL MARKETS | 5.500 | 10/17/2023 | 250,000.00 | 0.00 | |
| 81425PBK6 | 10722 | MORETON CAPITAL MARKETS | 5.250 | 10/20/2023 | 250,000.00 | 0.00 | |
| Subtotal | | | | | 750,000.00 | 500,000.00 | 8,250,000.00 |
| Managed Pool Accounts (Monthly Summary) | | | | | | | |
| LGIP POOL-4101 | 10282 | NM LOCAL GOV'T INVEST POOL | 1.467 | | 9,747.81 | 0.00 | |
| Subtotal | | | | | 9,747.81 | 0.00 | 2,233,569.78 |
| Negotiable | | | | | | | |
| Subtotal | | | | | | | 1,749,760.76 |
| Federal Agency Coupon Securities | | | | | | | |
| Subtotal | | | | | | | 32,296,651.61 |
| Treasury Coupon Securities | | | | | | | |
| Subtotal | | | | | | | 14,523,794.48 |
| Treasury Discounts -Amortizing | | | | | | | |
| 912797GZ4 | 10717 | U.S. Treasury | 5.165 | 10/05/2023 | 973,888.06 | 0.00 | |
| Subtotal | | | | | 973,888.06 | 0.00 | 3,884,907.83 |
| Pass Through Securities (GNMA/CMO) | | | | | | | |
| 36225CVG8 | 10075 | Government Nationa Mortgage As | 4.000 | 10/20/2023 | 0.00 | 47.61 | |
| 36225DF82 | 10076 | Government Nationa Mortgage As | 1.625 | 10/20/2023 | 0.00 | 73.33 | |
| 36225EF64 | 10077 | Government Nationa Mortgage As | 2.125 | 10/20/2023 | 0.00 | 187.62 | |
| Subtotal | | | | | 0.00 | 308.56 | 55,741.90 |
| Money Market | | | | | | | |
| 7K500033 | 10433 | MORETON CAPITAL MARKETS | 5.120 | | 560,478.19 | 0.00 | |

SAN JUAN COUNTY
Portfolio Management
Activity By Type
October 1, 2023 through October 31, 2023

| CUSIP | Investment # | Issuer | Stated Rate | Transaction Date | Purchases or Deposits | Redemptions or Withdrawals | Balance |
|--|--------------|------------------------|-------------|------------------|-----------------------|----------------------------|----------------------|
| Money Market | | | | | | | |
| 323-56513 | 10601 | RBC- WEALTH MANAGEMENT | 0.625 | | 6,345.03 | 0.00 | |
| | | Subtotal | | | 566,823.22 | 0.00 | 118,715.13 |
| Business Market Rate-Public Funds | | | | | | | |
| 5792444613 | 10689 | VECTRA BANK | 3.000 | | 15,176.68 | 0.00 | |
| | | Subtotal | | | 15,176.68 | 0.00 | 5,115,702.05 |
| Public Funds | | | | | | | |
| 62761315043 | 10391 | WASHINGTON FEDERAL | 3.072 | | 29,140.39 | 3,000,000.00 | |
| | | Subtotal | | | 29,140.39 | 3,000,000.00 | 7,436,144.67 |
| | | Total | | | 4,344,776.16 | 5,500,308.56 | 89,664,988.21 |

Earnings History
October 31, 2023



San Juan County Issuer Collateral Pool Report

October 31, 2023

| Issuer | Cusip | Collateral Assigned | Collateral Maturity | Collateral Par/Book Value | Collateral Market Price | Collateral Market Date | Collateral Market Value |
|---------------------------|--------------------------|----------------------|--------------------------|---------------------------|----------------------------|------------------------|-------------------------|
| Citizens Bank | Total Par Value = | 8,000,000.00 | for 4 Investments | | | | |
| | FDIC | 07/01/03 | 01/01/30 | 250,000.00 | 1.0000000 | 10/31/23 | 250,000.00 |
| | 3133EEUL2 | 10/01/16 | 06/20/31 | 3,360,000.00 | 0.8736100 | 10/31/23 | 2,935,329.60 |
| | 91282CED9 | 05/01/22 | 03/15/25 | 3,000,000.00 | 0.9547300 | 10/31/23 | 2,864,190.00 |
| | 3137BSM59 | 07/01/22 | 10/15/46 | 1,904,973.40 | 0.7856580 | 10/31/23 | 1,496,657.59 |
| | 3137AT3A8 | 08/01/23 | 08/15/27 | 1,500,000.00 | 0.9407996 | 10/31/23 | 1,411,199.40 |
| | | | | <u>10,014,973.40</u> | | | <u>8,957,376.59</u> |
| | | | | | Collateral Basis: | | \$ 8,957,376.59 |
| | | | | | Collateral Required | | \$ 8,160,000.00 |
| Vectra Bank | Total Par Value = | 22,252,235.96 | for 5 Investments | | | | |
| | FDIC | 11/01/14 | 01/01/30 | 500,000.00 | 1.0000000 | 10/31/23 | 500,000.00 |
| | 36179QBY6 | 09/01/19 | 04/20/44 | 285,479.59 | 1.0156492 | 10/31/23 | 281,080.89 |
| | 36179URE4 | 01/01/19 | 04/20/49 | 258,706.00 | 1.0390178 | 10/31/23 | 248,990.92 |
| | 3140J8NQ2 | 04/01/20 | 06/01/48 | 195,279.98 | 1.0816585 | 10/31/23 | 180,537.55 |
| | 36179UJG8 | 08/01/20 | 12/20/48 | 323,921.73 | 1.0160203 | 10/31/23 | 318,814.24 |
| | 36179UMW9 | 08/01/20 | 02/20/49 | 299,399.17 | 1.0349067 | 10/31/23 | 289,300.64 |
| | 31336SMW5 | 09/01/21 | 01/01/33 | 323,157.04 | 1.0185070 | 10/31/23 | 317,285.06 |
| | 36179RCF4 | 10/01/21 | 04/20/45 | 82,597.08 | 1.0216758 | 10/31/23 | 80,844.71 |
| | 36179RCF4 | 10/01/21 | 04/20/45 | 82,396.37 | 1.0216757 | 10/31/23 | 80,648.26 |
| | 31336SL22 | 11/01/21 | 01/01/33 | 245,503.76 | 1.0141968 | 10/31/23 | 242,067.19 |
| | 36179S6H5 | 07/01/22 | 05/20/47 | 670,495.30 | 1.0244486 | 10/31/23 | 654,493.82 |
| | 3133N3YV0 | 12/01/22 | 02/01/52 | 4,218,822.56 | 1.3434046 | 10/31/23 | 3,140,396.00 |
| | 36179RUG2 | 12/01/22 | 12/20/30 | 1,332,296.50 | 1.0623589 | 10/31/23 | 1,254,092.68 |
| | 83164LT35 | 01/01/23 | 10/25/24 | 177,123.20 | 0.9980138 | 10/31/23 | 177,475.70 |
| | 83165A2F0 | 01/01/23 | 03/25/42 | 960,954.93 | 0.9280951 | 10/31/23 | 1,035,405.71 |
| | 36179UPK2 | 01/01/23 | 03/20/49 | 671,911.42 | 1.0351337 | 10/31/23 | 649,105.95 |
| | 3133GBMJ0 | 02/01/23 | 01/01/36 | 5,159,924.90 | 1.2105558 | 10/31/23 | 4,262,442.70 |
| | 3133G9C31 | 02/01/23 | 07/01/35 | 2,596,994.33 | 1.0916485 | 10/31/23 | 2,378,965.80 |
| | 36179ULGT9 | 06/01/23 | 02/20/51 | 789,383.17 | 1.2939101 | 10/31/23 | 610,075.75 |
| | 3618F42U4 | 09/01/23 | 09/20/53 | 3,556,412.64 | 1.0507295 | 10/31/23 | 3,384,708.18 |
| | 31307RG82 | 10/01/23 | 06/01/31 | 2,553,230.00 | 4.6477991 | 10/31/23 | 549,341.73 |
| | 31307SUT8 | 10/01/23 | 12/01/31 | 2,038,302.00 | 4.1449605 | 10/31/23 | 491,754.26 |
| | 3133A1N81 | 10/01/23 | 01/01/50 | 1,242,633.00 | 2.2824557 | 10/31/23 | 544,428.10 |
| | 3133N2TB2 | 10/01/23 | 10/01/50 | 1,000,953.00 | 1.8485424 | 10/31/23 | 541,482.31 |
| | 38380CEC3 | 10/01/23 | 04/20/46 | 10,000,000.00 | 18.8307494 | 10/31/23 | 531,046.31 |
| | 38380CED1 | 10/01/23 | 04/20/46 | 10,000,000.00 | 18.6972161 | 10/31/23 | 534,838.98 |
| | 38380TYN0 | 10/01/23 | 10/20/46 | 10,000,000.00 | 22.1999709 | 10/31/23 | 450,451.04 |
| | | | | <u>59,565,877.67</u> | | | <u>23,730,074.48</u> |
| | | | | | Collateral Basis: | | \$ 23,730,074.48 |
| | | | | | Collateral Required | | \$ 22,919,803.04 |
| Washington Federal | Total Par Value = | 7,436,144.67 | for 1 Investment | | | | |
| | FDIC | 03/01/16 | 01/01/30 | 250,000.00 | 1.0000000 | 10/31/23 | 250,000.00 |
| | 3138ELKM4 | 03/01/17 | 10/01/42 | 20,250,000.00 | 0.1128174 | 10/31/23 | 2,284,553.00 |
| | 3132JPPA4 | 12/01/22 | 10/01/43 | 22,000,000.00 | 0.0601018 | 10/31/23 | 1,322,239.00 |
| | | | | <u>42,500,000.00</u> | | | <u>3,856,792.00</u> |
| | | | | | Collateral Basis: | | \$ 3,856,792.00 |
| | | | | | Collateral Required | | \$ 3,718,072.34 |
| Wells Fargo Bank | Total Par Value = | 8,785,864.93 | for 2 Investments | | | | |
| | FDIC | 08/01/05 | 01/01/30 | 250,000.00 | 1.0000000 | 10/31/23 | 250,000.00 |
| | 36179XYH5 | 03/01/23 | 10/20/52 | 16,768,894.00 | 1.1551387 | 10/31/23 | 14,516,779.85 |
| | 36179XQX7 | 04/01/23 | 01/20/53 | 2,702,627.00 | 1.0787613 | 10/31/23 | 2,505,305.87 |
| | 31418DHK1 | 04/01/23 | 11/01/49 | 66,324,341.00 | 4.0785700 | 10/31/23 | 14,241,186.11 |
| | 36179XBU9 | 05/01/23 | 07/20/52 | 228,934.00 | 1.1813869 | 10/31/23 | 193,784.10 |
| | 36179XFJ0 | 05/01/23 | 09/20/52 | 3,074,137.00 | 1.1397109 | 10/31/23 | 2,697,295.36 |
| | 36179XNFB | 05/01/23 | 12/20/52 | 1,686,247.00 | 1.1157478 | 10/31/23 | 1,511,315.56 |
| | 36179XX50 | 06/01/23 | 04/20/53 | 279,434.00 | 1.0869914 | 10/31/23 | 257,071.02 |
| | 36179X2K1 | 06/01/23 | 05/20/53 | 1,382,902.00 | 1.0827149 | 10/31/23 | 1,277,254.03 |
| | | | | <u>92,697,516.00</u> | | | <u>37,449,991.90</u> |
| | | | | | Collateral Basis: | | \$ 37,449,991.90 |
| | | | | | Collateral Required | | \$ 8,785,864.93 |