

Investment Report for Month Ending
May 31, 2024



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Building a Stronger Community



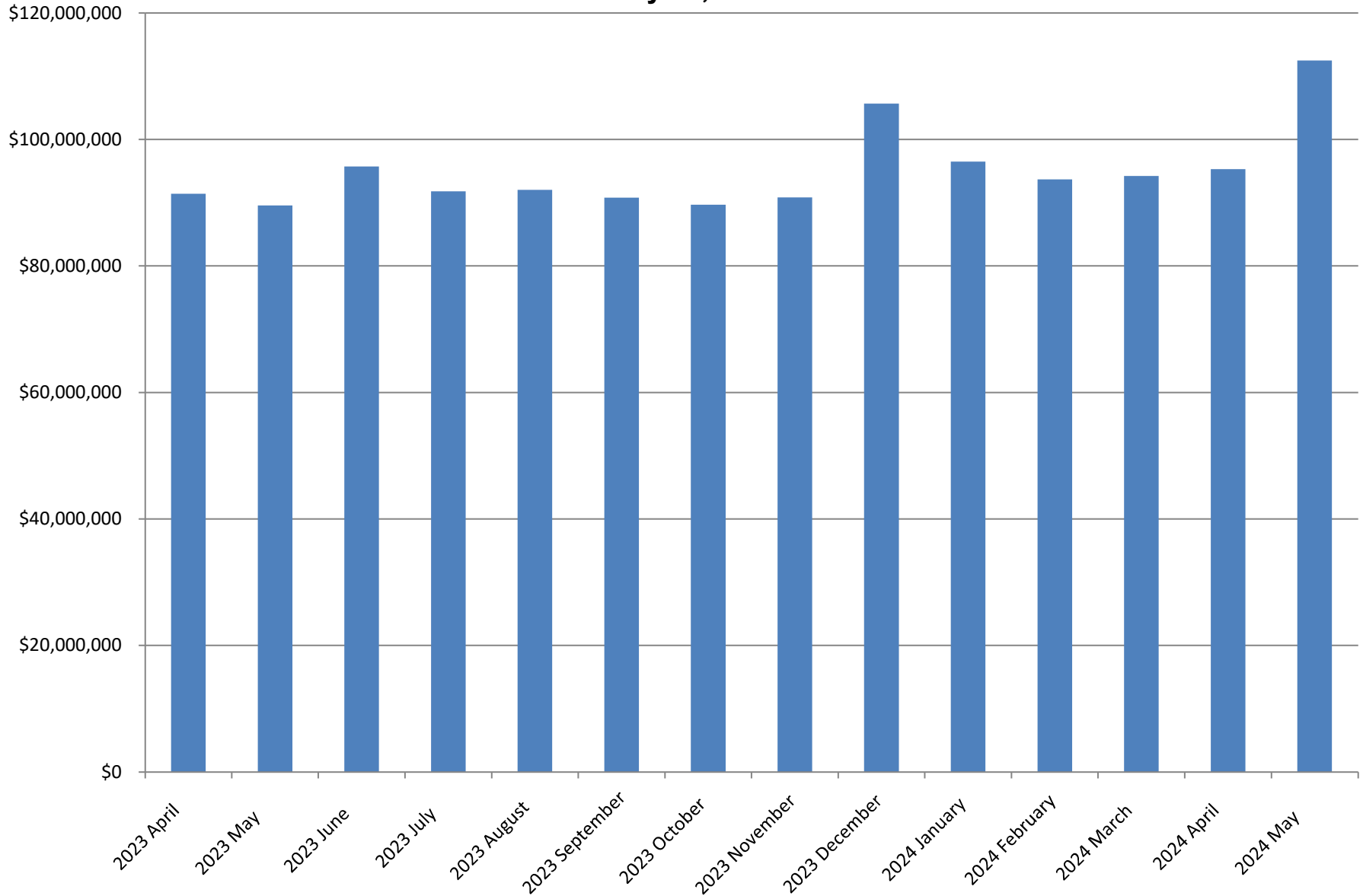
SAN JUAN COUNTY
Portfolio Management
Portfolio Summary
May 31, 2024

| 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 | 12.44 | 787 | 146 | 4.594 | 4.658 |
| Certificates of Deposit - Brokered | 8,250,000.00 | 8,100,270.00 | 8,250,000.00 | 7.33 | 1,215 | 484 | 2.422 | 2.456 |
| Managed Pool Accounts | 15,399,793.78 | 15,399,793.78 | 15,399,793.78 | 13.69 | 1 | 1 | 1.447 | 1.467 |
| Negotiable | 1,750,000.00 | 1,724,247.50 | 1,749,911.52 | 1.56 | 1,276 | 261 | 0.951 | 0.964 |
| Federal Agency Coupon Securities | 26,550,000.00 | 25,972,371.21 | 26,545,677.48 | 23.60 | 1,201 | 370 | 2.070 | 2.099 |
| Treasury Coupon Securities | 17,180,000.00 | 16,858,478.50 | 17,104,100.26 | 15.20 | 842 | 362 | 3.256 | 3.301 |
| Treasury Discounts -Amortizing | 5,000,000.00 | 4,936,110.00 | 4,938,654.43 | 4.39 | 269 | 90 | 5.150 | 5.221 |
| Pass Through Securities (GNMA/CMO) | 53,338.55 | 52,318.56 | 53,338.55 | 0.05 | 8,208 | 4,584 | 2.152 | 2.182 |
| Money Market | 1,478,486.98 | 1,478,486.98 | 1,478,486.98 | 1.31 | 2,944 | 550 | 4.790 | 4.857 |
| Business Market Rate-Public Funds | 5,250,141.58 | 5,250,141.58 | 5,250,141.58 | 4.67 | 1 | 1 | 4.192 | 4.250 |
| Public Funds | 17,731,574.55 | 17,731,574.55 | 17,731,574.55 | 15.76 | 4,757 | 2,129 | 4.340 | 4.400 |
| Investments | 112,643,335.44 | 111,503,792.66 | 112,501,679.13 | 100.00% | 1,423 | 549 | 3.115 | 3.159 |
| Cash and Accrued Interest | | | | | | | | |
| Accrued Interest at Purchase | | 34,154.43 | 34,154.43 | | | | | |
| Subtotal | | 34,154.43 | 34,154.43 | | | | | |
| Total Cash and Investments | 112,643,335.44 | 111,537,947.09 | 112,535,833.56 | | 1,423 | 549 | 3.115 | 3.159 |

| Total Earnings | May 31 Month Ending | Fiscal Year To Date |
|---------------------------------|----------------------------|----------------------------|
| Current Year | 288,549.81 | 2,722,019.03 |
| Average Daily Balance | 108,928,978.98 | 95,973,279.40 |
| Effective Rate of Return | 3.12% | 3.08% |

Carol Taulbee 07/16/24
 CAROL TAULBEE, TREASURER

SAN JUAN COUNTY
Portfolio Management
Portfolio Summary
Book Value History
May 31, 2024



SAN JUAN COUNTY Portfolio Management Portfolio Details - Investments May 31, 2024

| 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 | | | | | | | | | | | | |
| 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 | 88 | 08/28/2024 |
| 0236088823 | 10735 | CITIZEN'S BANK | | 01/11/2024 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | 5.000 | 5.069 | 40 | 07/11/2024 |
| 0236125623 | 10742 | CITIZEN'S BANK | | 04/09/2024 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | 4.900 | 4.968 | 38 | 07/09/2024 |
| 0239120123 | 10743 | CITIZEN'S BANK | | 04/29/2024 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.500 | 4.500 | 4.563 | 697 | 04/29/2026 |
| 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 | 12 | 06/13/2024 |
| 5802517192 | 10741 | VECTRA BANK | | 04/04/2024 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.640 | 4.640 | 4.704 | 125 | 10/04/2024 |
| 5802535137 | 10747 | VECTRA BANK | | 05/23/2024 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 3.920 | 3.920 | 3.974 | 22 | 06/23/2024 |
| Subtotal and Average | | | 13,935,483.87 | | 14,000,000.00 | 14,000,000.00 | 14,000,000.00 | 4.594 | 4.658 | 146 | | |
| Certificates of Deposit - Brokered | | | | | | | | | | | | |
| 29278TQD5 | 10539 | MORETON CAPITAL MARKETS | | 07/24/2020 | 250,000.00 | 248,182.50 | 250,000.00 | 0.450 | 0.444 | 0.450 | 53 | 07/24/2024 |
| 32022RNV5 | 10540 | MORETON CAPITAL MARKETS | | 08/19/2020 | 250,000.00 | 247,272.50 | 250,000.00 | 0.350 | 0.345 | 0.350 | 79 | 08/19/2024 |
| 549104VE4 | 10548 | MORETON CAPITAL MARKETS | | 12/30/2020 | 250,000.00 | 242,880.00 | 250,000.00 | 0.350 | 0.345 | 0.350 | 212 | 12/30/2024 |
| 45581ECD1 | 10551 | MORETON CAPITAL MARKETS | | 02/11/2021 | 250,000.00 | 241,510.00 | 250,000.00 | 0.350 | 0.345 | 0.350 | 255 | 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 | 270 | 02/26/2025 |
| 74339JAD7 | 10566 | MORETON CAPITAL MARKETS | | 03/10/2021 | 250,000.00 | 240,507.50 | 250,000.00 | 0.350 | 0.345 | 0.350 | 282 | 03/10/2025 |
| 02772JCQ1 | 10579 | MORETON CAPITAL MARKETS | | 04/30/2021 | 250,000.00 | 239,247.50 | 250,000.00 | 0.500 | 0.493 | 0.500 | 333 | 04/30/2025 |
| 27004PBU6 | 10584 | MORETON CAPITAL MARKETS | | 06/30/2021 | 250,000.00 | 249,060.00 | 250,000.00 | 0.400 | 0.395 | 0.400 | 27 | 06/28/2024 |
| 740367NS2 | 10585 | MORETON CAPITAL MARKETS | | 06/30/2021 | 250,000.00 | 249,050.00 | 250,000.00 | 0.400 | 0.395 | 0.400 | 27 | 06/28/2024 |
| 795451AA1 | 10591 | MORETON CAPITAL MARKETS | | 07/23/2021 | 250,000.00 | 248,267.50 | 250,000.00 | 0.550 | 0.542 | 0.550 | 51 | 07/22/2024 |
| 38149MXA6 | 10592 | MORETON CAPITAL MARKETS | | 07/28/2021 | 250,000.00 | 248,045.00 | 250,000.00 | 0.500 | 0.493 | 0.500 | 58 | 07/29/2024 |
| 88413QDB1 | 10596 | MORETON CAPITAL MARKETS | | 09/08/2021 | 250,000.00 | 235,995.00 | 250,000.00 | 0.650 | 0.641 | 0.650 | 464 | 09/08/2025 |
| 89235MLR0 | 10600 | MORETON CAPITAL MARKETS | | 09/23/2021 | 250,000.00 | 236,050.00 | 250,000.00 | 0.800 | 0.789 | 0.800 | 479 | 09/23/2025 |
| 14042TED5 | 10612 | MORETON CAPITAL MARKETS | | 11/24/2021 | 250,000.00 | 244,485.00 | 250,000.00 | 0.800 | 0.789 | 0.800 | 177 | 11/25/2024 |
| 70320KBN0 | 10633 | MORETON CAPITAL MARKETS | | 01/31/2022 | 250,000.00 | 238,452.50 | 250,000.00 | 1.000 | 0.986 | 1.000 | 425 | 07/31/2025 |
| 07371CZZ5 | 10634 | MORETON CAPITAL MARKETS | | 02/09/2022 | 250,000.00 | 243,210.00 | 250,000.00 | 1.250 | 1.233 | 1.250 | 249 | 02/05/2025 |
| 07371AWR0 | 10635 | MORETON CAPITAL MARKETS | | 02/09/2022 | 250,000.00 | 243,210.00 | 250,000.00 | 1.250 | 1.233 | 1.250 | 249 | 02/05/2025 |
| 428548BJ9 | 10643 | MORETON CAPITAL MARKETS | | 04/08/2022 | 250,000.00 | 237,432.50 | 250,000.00 | 2.250 | 2.219 | 2.250 | 676 | 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 | 345 | 05/12/2025 |
| 30259XAZ5 | 10671 | MORETON CAPITAL MARKETS | | 08/26/2022 | 250,000.00 | 240,925.00 | 250,000.00 | 3.300 | 3.255 | 3.300 | 816 | 08/26/2026 |
| 316077EM4 | 10673 | MORETON CAPITAL MARKETS | | 10/26/2022 | 250,000.00 | 248,367.50 | 250,000.00 | 4.700 | 4.636 | 4.700 | 877 | 10/26/2026 |
| 61768UB30 | 10680 | MORETON CAPITAL MARKETS | | 11/18/2022 | 250,000.00 | 249,947.50 | 250,000.00 | 5.050 | 4.981 | 5.050 | 900 | 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 | 569 | 12/22/2025 |
| 107003DD4 | 10715 | MORETON CAPITAL MARKETS | | 08/31/2023 | 250,000.00 | 249,597.50 | 250,000.00 | 5.200 | 5.129 | 5.200 | 272 | 02/28/2025 |
| 25665QBS3 | 10718 | MORETON CAPITAL MARKETS | | 09/13/2023 | 250,000.00 | 249,450.00 | 250,000.00 | 5.100 | 5.030 | 5.100 | 380 | 06/16/2025 |
| 54066QAG5 | 10719 | MORETON CAPITAL MARKETS | | 10/04/2023 | 250,000.00 | 250,232.50 | 250,000.00 | 5.300 | 5.227 | 5.300 | 489 | 10/03/2025 |
| 307811HR3 | 10721 | MORETON CAPITAL MARKETS | | 10/17/2023 | 250,000.00 | 250,470.00 | 250,000.00 | 5.500 | 5.425 | 5.500 | 1,234 | 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 | 506 | 10/20/2025 |

SAN JUAN COUNTY Portfolio Management Portfolio Details - Investments May 31, 2024

| 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 | | | | | | | | | | | | |
| 89839KAL9 | 10723 | MORETON CAPITAL MARKETS | | 11/29/2023 | 250,000.00 | 247,760.00 | 250,000.00 | 4.550 | 4.488 | 4.550 | 1,276 | 11/29/2027 |
| 32026U4T0 | 10725 | MORETON CAPITAL MARKETS | | 12/28/2023 | 250,000.00 | 244,815.00 | 250,000.00 | 4.100 | 4.044 | 4.100 | 940 | 12/28/2026 |
| 401081EV2 | 10732 | MORETON CAPITAL MARKETS | | 01/12/2024 | 250,000.00 | 242,410.00 | 250,000.00 | 3.900 | 3.847 | 3.900 | 1,320 | 01/12/2028 |
| 43719LAN5 | 10733 | MORETON CAPITAL MARKETS | | 01/16/2024 | 250,000.00 | 244,810.00 | 250,000.00 | 4.100 | 4.044 | 4.100 | 958 | 01/15/2027 |
| 05890QBF0 | 10744 | MORETON CAPITAL MARKETS | | 05/14/2024 | 250,000.00 | 248,627.50 | 250,000.00 | 4.800 | 4.734 | 4.800 | 712 | 05/14/2026 |
| Subtotal and Average | | | 8,145,161.29 | | 8,250,000.00 | 8,100,270.00 | 8,250,000.00 | 2.422 | 2.456 | 484 | | |
| Managed Pool Accounts | | | | | | | | | | | | |
| LGIP POOL-4101 | 10282 | NM LOCAL GOV'T INVEST POOL | | | 15,399,793.78 | 15,399,793.78 | 15,399,793.78 | 1.467 | 1.447 | 1.467 | 1 | |
| Subtotal and Average | | | 13,280,284.03 | | 15,399,793.78 | 15,399,793.78 | 15,399,793.78 | 1.447 | 1.467 | 1 | | |
| Negotiable | | | | | | | | | | | | |
| 489642CJ5 | 10550 | MORETON CAPITAL MARKETS | | 02/02/2021 | 250,000.00 | 241,770.00 | 250,000.00 | 0.300 | 0.295 | 0.299 | 242 | 01/29/2025 |
| 05600XBJ8 | 10563 | MORETON CAPITAL MARKETS | | 02/04/2021 | 250,000.00 | 244,262.50 | 250,000.00 | 0.500 | 0.400 | 0.405 | 177 | 11/25/2024 |
| 501798QG0 | 10564 | MORETON CAPITAL MARKETS | | 02/04/2021 | 250,000.00 | 242,240.00 | 249,916.14 | 0.250 | 0.151 | 0.153 | 228 | 01/15/2025 |
| 649447UP2 | 10582 | MORETON CAPITAL MARKETS | | 06/28/2021 | 250,000.00 | 249,890.00 | 249,999.88 | 0.350 | 0.353 | 0.358 | 2 | 06/03/2024 |
| 90348JM64 | 10583 | MORETON CAPITAL MARKETS | | 06/28/2021 | 250,000.00 | 249,417.50 | 249,995.50 | 0.350 | 0.376 | 0.381 | 16 | 06/17/2024 |
| 05580AD50 | 10614 | MORETON CAPITAL MARKETS | | 11/19/2021 | 250,000.00 | 246,700.00 | 250,000.00 | 0.650 | 0.301 | 0.305 | 101 | 09/10/2024 |
| 06610QFA4 | 10701 | MORETON CAPITAL MARKETS | | 04/28/2023 | 250,000.00 | 249,967.50 | 250,000.00 | 4.900 | 4.782 | 4.848 | 1,061 | 04/28/2027 |
| Subtotal and Average | | | 1,749,900.91 | | 1,750,000.00 | 1,724,247.50 | 1,749,911.52 | 0.951 | 0.964 | 261 | | |
| 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 | 331 | 04/28/2025 |
| 3133EMXS6 | 10577 | Federal Farm Credit Bank | | 04/29/2021 | 1,000,000.00 | 960,190.00 | 1,000,000.00 | 0.720 | 0.710 | 0.720 | 331 | 04/28/2025 |
| 3133EMZT2 | 10580 | Federal Farm Credit Bank | | 05/19/2021 | 1,250,000.00 | 1,197,787.50 | 1,250,000.00 | 0.680 | 0.671 | 0.680 | 352 | 05/19/2025 |
| 3133ENCE8 | 10610 | Federal Farm Credit Bank | | 10/27/2021 | 1,500,000.00 | 1,418,400.00 | 1,500,000.00 | 0.990 | 0.976 | 0.990 | 513 | 10/27/2025 |
| 3133ENEH9 | 10611 | Federal Farm Credit Bank | | 11/18/2021 | 1,250,000.00 | 1,181,862.50 | 1,250,000.00 | 1.130 | 1.115 | 1.130 | 534 | 11/17/2025 |
| 3133EPCR4 | 10694 | Federal Farm Credit Bank | | 03/09/2023 | 1,000,000.00 | 996,360.00 | 1,000,000.00 | 4.750 | 4.685 | 4.750 | 646 | 03/09/2026 |
| 3133EPW68 | 10727 | Federal Farm Credit Bank | | 01/25/2024 | 1,000,000.00 | 985,650.00 | 996,027.03 | 4.125 | 4.128 | 4.185 | 600 | 01/22/2026 |
| 3130ALKG8 | 10570 | Federal Home Loan Bank | | 03/17/2021 | 1,000,000.00 | 964,350.00 | 1,000,000.00 | 0.625 | 0.616 | 0.625 | 289 | 03/17/2025 |
| 3130ALKG8 | 10571 | Federal Home Loan Bank | | 03/17/2021 | 500,000.00 | 482,175.00 | 500,000.00 | 0.625 | 0.616 | 0.625 | 289 | 03/17/2025 |
| 3130ALKU7 | 10572 | Federal Home Loan Bank | | 03/24/2021 | 500,000.00 | 492,125.00 | 500,000.00 | 0.500 | 0.493 | 0.500 | 115 | 09/24/2024 |
| 3130AM2N1 | 10576 | Federal Home Loan Bank | | 04/29/2021 | 500,000.00 | 500,000.00 | 500,000.00 | 1.000 | 0.633 | 0.641 | 150 | 10/29/2024 |
| 3130AM2B7 | 10578 | Federal Home Loan Bank | | 04/29/2021 | 500,000.00 | 483,200.00 | 500,000.00 | 1.250 | 0.829 | 0.841 | 332 | 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 | 212 | 12/30/2024 |
| 3130AMXJ6 | 10588 | Federal Home Loan Bank | | 06/30/2021 | 500,000.00 | 491,755.00 | 500,000.00 | 0.500 | 0.493 | 0.500 | 121 | 09/30/2024 |
| 3130AMX31 | 10589 | Federal Home Loan Bank | | 06/30/2021 | 1,000,000.00 | 956,080.00 | 1,000,000.00 | 0.750 | 0.740 | 0.750 | 394 | 06/30/2025 |
| 3130AMXH0 | 10590 | Federal Home Loan Bank | | 06/30/2021 | 1,000,000.00 | 973,470.00 | 1,000,000.00 | 0.600 | 0.592 | 0.600 | 212 | 12/30/2024 |

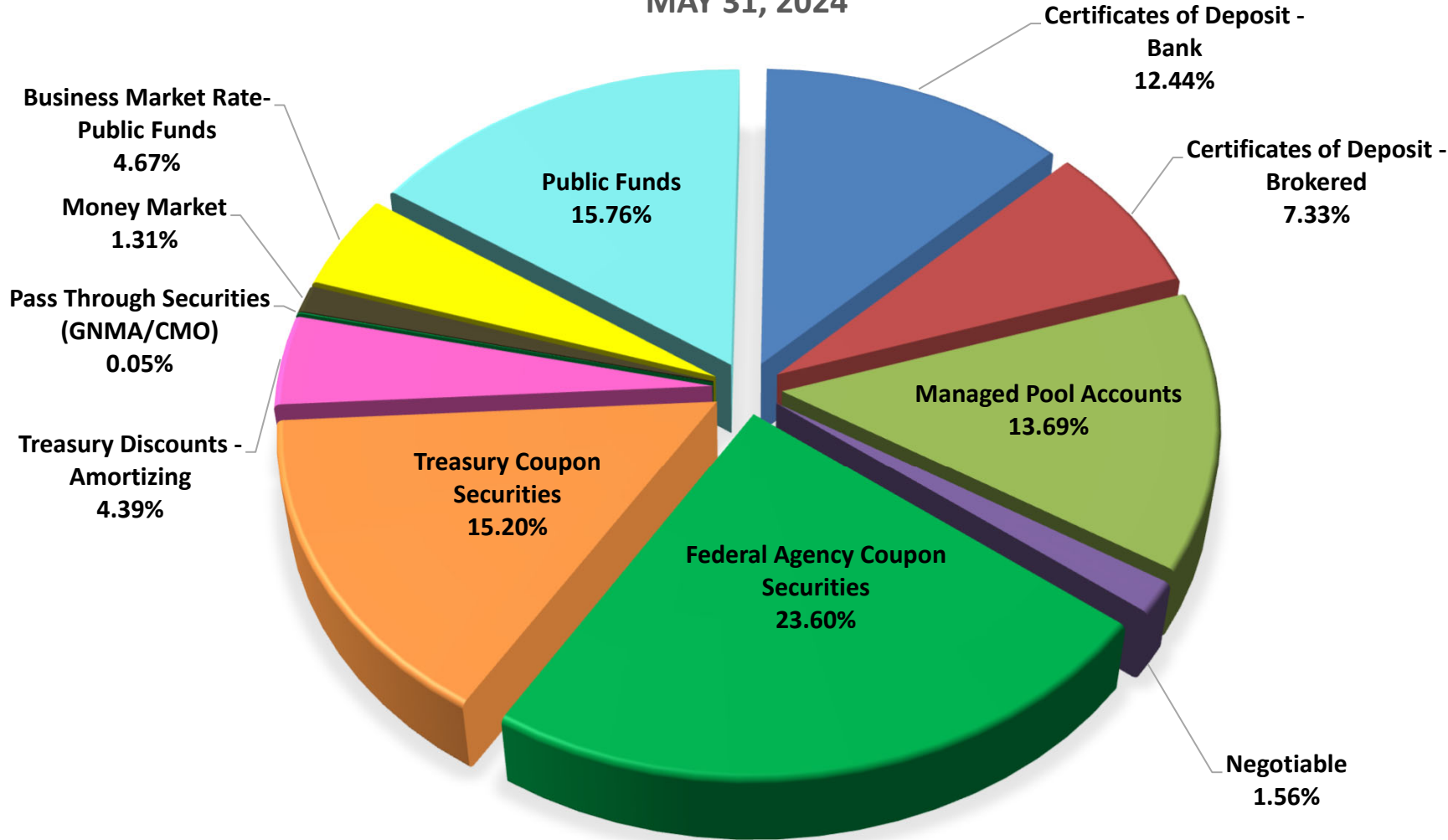
SAN JUAN COUNTY
Portfolio Management
Portfolio Details - Investments
May 31, 2024

| 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 | 948,320.00 | 1,000,000.00 | 0.700 | 0.690 | 0.700 | 451 | 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 | 142 | 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 | 271 | 02/27/2025 |
| 3130ARCU3 | 10642 | Federal Home Loan Bank | | 03/30/2022 | 1,300,000.00 | 1,237,444.00 | 1,300,000.00 | 2.250 | 2.219 | 2.250 | 667 | 03/30/2026 |
| 3130ARFF3 | 10645 | Federal Home Loan Bank | | 03/28/2022 | 500,000.00 | 500,000.00 | 500,000.00 | 3.000 | 2.458 | 2.492 | 300 | 03/28/2025 |
| 3130ASEQ8 | 10666 | Federal Home Loan Bank | | 06/30/2022 | 1,250,000.00 | 1,249,437.21 | 1,249,437.21 | 3.300 | 3.255 | 3.300 | 394 | 06/30/2025 |
| 3130AWE22 | 10705 | Federal Home Loan Bank | | 06/22/2023 | 1,000,000.00 | 999,620.00 | 999,899.20 | 5.080 | 5.111 | 5.182 | 38 | 07/09/2024 |
| 3130AWZM5 | 10714 | Federal Home Loan Bank | | 08/29/2023 | 1,000,000.00 | 998,950.00 | 999,772.41 | 5.250 | 5.178 | 5.250 | 195 | 12/13/2024 |
| 3134GWTU0 | 10542 | Federal Home Loan Mtg Corp | | 09/28/2020 | 500,000.00 | 498,300.00 | 500,000.00 | 0.375 | 0.370 | 0.375 | 27 | 06/28/2024 |
| 3134GXYM0 | 10659 | Federal Home Loan Mtg Corp | | 06/28/2022 | 750,000.00 | 748,680.00 | 749,929.69 | 3.125 | 3.082 | 3.125 | 27 | 06/28/2024 |
| 3134GXYG3 | 10660 | Federal Home Loan Mtg Corp | | 06/30/2022 | 1,250,000.00 | 1,221,225.00 | 1,250,000.00 | 3.500 | 3.452 | 3.500 | 577 | 12/30/2025 |
| 3134GXZE7 | 10662 | Federal Home Loan Mtg Corp | | 07/12/2022 | 1,000,000.00 | 988,970.00 | 1,000,000.00 | 4.000 | 3.945 | 4.000 | 310 | 04/07/2025 |
| 3134H1WA7 | 10738 | Federal Home Loan Mtg Corp | | 04/10/2024 | 1,000,000.00 | 998,020.00 | 1,000,611.94 | 5.300 | 5.197 | 5.269 | 832 | 09/11/2026 |
| Subtotal and Average | | | 26,545,482.88 | | 26,550,000.00 | 25,972,371.21 | 26,545,677.48 | | 2.070 | 2.099 | 370 | |
| Treasury Coupon Securities | | | | | | | | | | | | |
| 91282CAJ0 | 10593 | U.S. Treasury | | 08/16/2021 | 500,000.00 | 470,955.00 | 497,844.80 | 0.250 | 0.592 | 0.600 | 456 | 08/31/2025 |
| 9128286Z8 | 10624 | U.S. Treasury | | 12/03/2021 | 500,000.00 | 498,650.00 | 500,388.65 | 1.750 | 0.750 | 0.760 | 29 | 06/30/2024 |
| 9128283P3 | 10625 | U.S. Treasury | | 12/03/2021 | 500,000.00 | 491,400.00 | 503,871.46 | 2.250 | 0.888 | 0.900 | 213 | 12/31/2024 |
| 912828YH7 | 10626 | U.S. Treasury | | 12/03/2021 | 500,000.00 | 493,775.00 | 501,110.65 | 1.500 | 0.809 | 0.820 | 121 | 09/30/2024 |
| 91282CDH1 | 10630 | U.S. Treasury | | 01/06/2022 | 650,000.00 | 636,883.00 | 649,210.83 | 0.750 | 1.006 | 1.020 | 167 | 11/15/2024 |
| 91282CAJ0 | 10632 | U.S. Treasury | | 01/06/2022 | 700,000.00 | 659,337.00 | 691,841.60 | 0.250 | 1.191 | 1.208 | 456 | 08/31/2025 |
| 912828YV6 | 10637 | U.S. Treasury | | 02/24/2022 | 1,000,000.00 | 981,290.00 | 999,380.12 | 1.500 | 1.606 | 1.628 | 182 | 11/30/2024 |
| 9128285T3 | 10654 | U.S. Treasury | | 06/13/2022 | 1,250,000.00 | 1,204,837.50 | 1,240,156.84 | 2.625 | 3.112 | 3.155 | 578 | 12/31/2025 |
| 912828D56 | 10661 | U.S. Treasury | | 06/30/2022 | 1,580,000.00 | 1,570,441.00 | 1,578,442.88 | 2.375 | 2.342 | 2.375 | 75 | 08/15/2024 |
| 9128282Y5 | 10681 | U.S. Treasury | | 12/15/2022 | 1,000,000.00 | 989,640.00 | 999,249.98 | 2.125 | 4.120 | 4.177 | 121 | 09/30/2024 |
| 9128284R8 | 10682 | U.S. Treasury | | 12/15/2022 | 1,000,000.00 | 977,550.00 | 989,606.95 | 2.875 | 3.926 | 3.980 | 364 | 05/31/2025 |
| 91282CGD7 | 10687 | U.S. Treasury | | 02/27/2023 | 1,000,000.00 | 993,770.00 | 997,277.66 | 4.250 | 4.322 | 4.382 | 213 | 12/31/2024 |
| 91282CFW6 | 10692 | U.S. Treasury | | 03/31/2023 | 500,000.00 | 496,055.00 | 504,278.17 | 4.500 | 3.821 | 3.874 | 532 | 11/15/2025 |
| 91282CHN4 | 10726 | U.S. Treasury | | 01/25/2024 | 500,000.00 | 497,795.00 | 516,871.73 | 4.750 | 4.419 | 4.480 | 425 | 07/31/2025 |
| 91282CGU9 | 10728 | U.S. Treasury | | 01/25/2024 | 500,000.00 | 494,575.00 | 496,846.97 | 3.875 | 4.596 | 4.660 | 303 | 03/31/2025 |
| 91282CHH7 | 10729 | U.S. Treasury | | 01/25/2024 | 500,000.00 | 492,675.00 | 499,023.07 | 4.125 | 4.167 | 4.225 | 744 | 06/15/2026 |
| 91282CHH7 | 10730 | U.S. Treasury | | 01/25/2024 | 1,000,000.00 | 985,350.00 | 998,900.16 | 4.125 | 4.124 | 4.181 | 744 | 06/15/2026 |
| 91282CDZ1 | 10734 | U.S. Treasury | | 02/26/2024 | 1,000,000.00 | 973,920.00 | 976,579.58 | 1.500 | 4.862 | 4.930 | 259 | 02/15/2025 |
| 91282CFK2 | 10736 | U.S. Treasury | | 03/07/2024 | 1,000,000.00 | 980,080.00 | 985,268.03 | 3.500 | 4.635 | 4.699 | 471 | 09/15/2025 |
| 91282CEY3 | 10739 | U.S. Treasury | | 04/10/2024 | 1,000,000.00 | 976,880.00 | 980,245.89 | 3.000 | 4.768 | 4.834 | 409 | 07/15/2025 |
| 91282CHM6 | 10740 | U.S. Treasury | | 04/10/2024 | 1,000,000.00 | 992,620.00 | 997,704.24 | 4.500 | 4.549 | 4.612 | 774 | 07/15/2026 |
| Subtotal and Average | | | 18,318,361.11 | | 17,180,000.00 | 16,858,478.50 | 17,104,100.26 | | 3.256 | 3.301 | 362 | |

SAN JUAN COUNTY
Portfolio Management
Portfolio Details - Investments
May 31, 2024

| 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 Discounts -Amortizing | | | | | | | | | | | | |
| 912797FS1 | 10703 | U.S. Treasury | | 06/22/2023 | 1,000,000.00 | 998,540.00 | 998,373.65 | 4.879 | 5.134 | 5.205 | 12 | 06/13/2024 |
| 912797GB7 | 10712 | U.S. Treasury | | 07/13/2023 | 1,000,000.00 | 994,440.00 | 994,378.33 | 5.060 | 5.335 | 5.409 | 40 | 07/11/2024 |
| 912797HE0 | 10731 | U.S. Treasury | | 01/25/2024 | 1,000,000.00 | 978,380.00 | 980,615.78 | 4.591 | 4.800 | 4.867 | 152 | 10/31/2024 |
| 912797GL5 | 10737 | U.S. Treasury | | 03/07/2024 | 1,000,000.00 | 986,370.00 | 986,693.33 | 4.990 | 5.204 | 5.276 | 96 | 09/05/2024 |
| 912797HE0 | 10745 | U.S. Treasury | | 05/24/2024 | 1,000,000.00 | 978,380.00 | 978,593.34 | 5.070 | 5.273 | 5.346 | 152 | 10/31/2024 |
| | | Subtotal and Average | 4,687,751.08 | | 5,000,000.00 | 4,936,110.00 | 4,938,654.43 | | 5.150 | 5.221 | 90 | |
| Pass Through Securities (GNMA/CMO) | | | | | | | | | | | | |
| 36225CVG8 | 10075 | Government Nationa Mortgage As | | 06/30/2014 | 4,628.87 | 4,563.09 | 4,628.87 | 4.000 | 3.887 | 3.941 | 2,971 | 07/20/2032 |
| 36225DF82 | 10076 | Government Nationa Mortgage As | | 06/30/2014 | 7,902.13 | 7,784.47 | 7,902.13 | 1.625 | 1.576 | 1.598 | 3,793 | 10/20/2034 |
| 36225EF64 | 10077 | Government Nationa Mortgage As | | 06/30/2014 | 40,807.55 | 39,971.00 | 40,807.55 | 2.125 | 2.066 | 2.095 | 4,920 | 11/20/2037 |
| | | Subtotal and Average | 53,516.67 | | 53,338.55 | 52,318.56 | 53,338.55 | | 2.152 | 2.182 | 4,584 | |
| Money Market | | | | | | | | | | | | |
| 7K500033 | 10433 | MORETON CAPITAL MARKETS | | 08/31/2017 | 1,395,023.49 | 1,395,023.49 | 1,395,023.49 | 5.110 | 5.040 | 5.110 | 456 | 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 | 83,463.49 | 83,463.49 | 83,463.49 | 0.625 | 0.616 | 0.625 | 2,128 | 03/30/2030 |
| | | Subtotal and Average | 1,370,386.99 | | 1,478,486.98 | 1,478,486.98 | 1,478,486.98 | | 4.790 | 4.857 | 550 | |
| Business Market Rate-Public Funds | | | | | | | | | | | | |
| 5792444613 | 10689 | VECTRA BANK | | 02/14/2023 | 5,250,141.58 | 5,250,141.58 | 5,250,141.58 | 4.250 | 4.192 | 4.250 | 1 | |
| | | Subtotal and Average | 5,231,886.09 | | 5,250,141.58 | 5,250,141.58 | 5,250,141.58 | | 4.192 | 4.250 | 1 | |
| Public Funds | | | | | | | | | | | | |
| 62761315043 | 10391 | WASHINGTON FEDERAL | | 03/22/2017 | 17,731,574.55 | 17,731,574.55 | 17,731,574.55 | 4.400 | 4.340 | 4.400 | 2,129 | 03/31/2030 |
| | | Subtotal and Average | 15,610,764.07 | | 17,731,574.55 | 17,731,574.55 | 17,731,574.55 | | 4.340 | 4.400 | 2,129 | |
| | | Total and Average | 108,928,978.98 | | 112,643,335.44 | 111,503,792.66 | 112,501,679.13 | | 3.115 | 3.159 | 549 | |

**BOOK VALUE BY INVESTMENT TYPE
MAY 31, 2024**



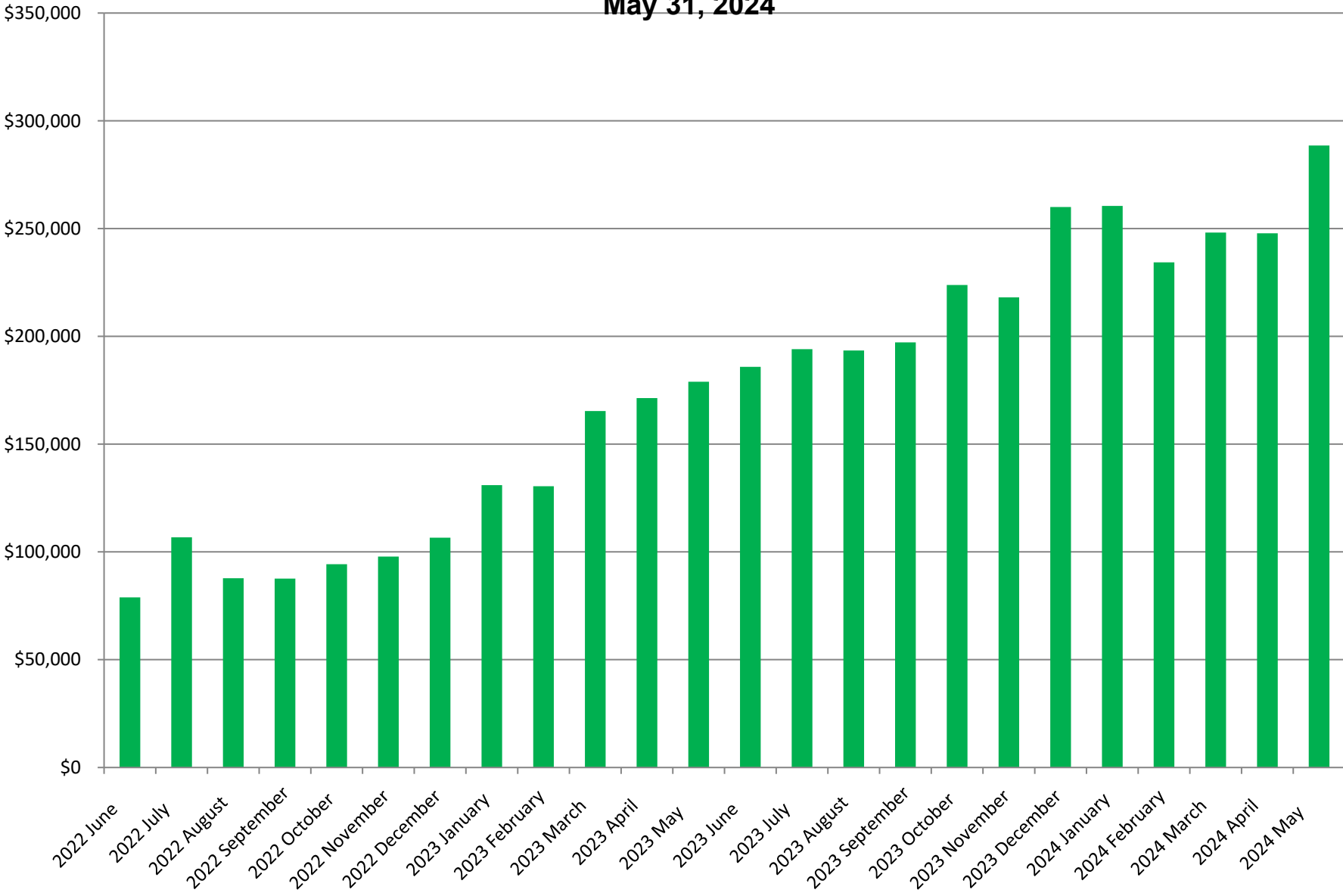
SAN JUAN COUNTY
Portfolio Management
Activity By Type
May 1, 2024 through May 31, 2024

| CUSIP | Investment # | Issuer | Stated Rate | Transaction Date | Purchases or Deposits | Redemptions or Withdrawals | Balance |
|--|--------------|--------------------------------|-------------|------------------|-----------------------|----------------------------|----------------------|
| Certificates of Deposit - Bank | | | | | | | |
| 5801589283 | 10702 | VECTRA BANK | 4.640 | 05/22/2024 | 0.00 | 2,000,000.00 | |
| 5802535137 | 10747 | VECTRA BANK | 3.920 | 05/23/2024 | 2,000,000.00 | 0.00 | |
| | | Subtotal | | | 2,000,000.00 | 2,000,000.00 | 14,000,000.00 |
| Certificates of Deposit - Brokered | | | | | | | |
| 05890QBF0 | 10744 | MORETON CAPITAL MARKETS | 4.800 | 05/14/2024 | 250,000.00 | 0.00 | |
| | | Subtotal | | | 250,000.00 | 0.00 | 8,250,000.00 |
| Managed Pool Accounts (Monthly Summary) | | | | | | | |
| LGIP POOL-4101 | 10282 | NM LOCAL GOV'T INVEST POOL | 1.467 | | 10,023,493.41 | 0.00 | |
| | | Subtotal | | | 10,023,493.41 | 0.00 | 15,399,793.78 |
| Negotiable | | | | | | | |
| | | Subtotal | | | | | 1,749,911.52 |
| Federal Agency Coupon Securities | | | | | | | |
| | | Subtotal | | | | | 26,545,677.48 |
| Treasury Coupon Securities | | | | | | | |
| 91282CER8 | 10656 | U.S. Treasury | 2.500 | 05/31/2024 | 0.00 | 1,259,000.00 | |
| | | Subtotal | | | 0.00 | 1,259,000.00 | 17,104,100.26 |
| Treasury Discounts -Amortizing | | | | | | | |
| 912797FH5 | 10704 | U.S. Treasury | 4.898 | 05/16/2024 | 0.00 | 1,000,000.00 | |
| 912797HE0 | 10745 | U.S. Treasury | 5.070 | 05/24/2024 | 977,466.67 | 0.00 | |
| | | Subtotal | | | 977,466.67 | 1,000,000.00 | 4,938,654.43 |
| Pass Through Securities (GNMA/CMO) | | | | | | | |
| 36225CVG8 | 10075 | Government Nationa Mortgage As | 4.000 | 05/20/2024 | 0.00 | 40.88 | |
| 36225DF82 | 10076 | Government Nationa Mortgage As | 1.625 | 05/20/2024 | 0.00 | 59.11 | |
| 36225EF64 | 10077 | Government Nationa Mortgage As | 2.125 | 05/20/2024 | 0.00 | 190.63 | |
| | | Subtotal | | | 0.00 | 290.62 | 53,338.55 |
| Money Market | | | | | | | |
| 7K500033 | 10433 | MORETON CAPITAL MARKETS | 5.110 | | 1,116,317.58 | 0.00 | |
| 323-56513 | 10601 | RBC- WEALTH MANAGEMENT | 0.625 | | 1,831.57 | 1,006,270.00 | |
| | | Subtotal | | | 1,118,149.15 | 1,006,270.00 | 1,478,486.98 |

SAN JUAN COUNTY
Portfolio Management
Activity By Type
May 1, 2024 through May 31, 2024

| CUSIP | Investment # | Issuer | Stated Rate | Transaction Date | Purchases or Deposits | Redemptions or Withdrawals | Balance |
|--|--------------|--------------------|-------------|------------------|-----------------------|----------------------------|-----------------------|
| Business Market Rate-Public Funds | | | | | | | |
| 5792444613 | 10689 | VECTRA BANK | 4.250 | | 18,864.01 | 0.00 | |
| | | Subtotal | | | 18,864.01 | 0.00 | 5,250,141.58 |
| Public Funds | | | | | | | |
| 62761315043 | 10391 | WASHINGTON FEDERAL | 4.400 | | 8,058,170.83 | 0.00 | |
| | | Subtotal | | | 8,058,170.83 | 0.00 | 17,731,574.55 |
| | | Total | | | 22,446,144.07 | 5,265,560.62 | 112,501,679.13 |

Earnings History
May 31, 2024



San Juan County Issuer Collateral Pool Report
 May 31, 2024

| 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 | 05/31/24 | 250,000.00 |
| | 3133EEUL2 | 10/01/16 | 06/20/31 | 3,360,000.00 | 0.9085800 | 05/31/24 | 3,052,828.80 |
| | 38381DU32 | 12/01/23 | 10/16/63 | 4,221,992.89 | 0.6737100 | 05/31/24 | 2,844,398.83 |
| | 3137B5M59 | 07/01/22 | 10/15/46 | 1,812,986.90 | 0.8096440 | 05/31/24 | 1,467,873.97 |
| | 3137AT3A8 | 08/01/23 | 08/15/27 | 1,500,000.00 | 0.9687380 | 05/31/24 | 1,453,107.00 |
| | | | | <u>11,144,979.79</u> | | | <u>9,068,208.60</u> |
| | | | | | Collateral Basis: | | \$ 9,068,208.60 |
| | | | | | Collateral Required | | \$ 8,160,000.00 |
| Vectra Bank | Total Par Value = | 18,535,548.72 | for 5 Investments | | | | |
| | FDIC | 11/01/14 | 01/01/30 | 500,000.00 | 1.0000000 | 05/31/24 | 500,000.00 |
| | 36179QBY6 | 09/01/19 | 04/20/44 | 280,124.25 | 0.9988784 | 05/31/24 | 280,438.80 |
| | 3140J8NQ2 | 04/01/20 | 06/01/48 | 175,971.74 | 1.0715836 | 05/31/24 | 164,216.53 |
| | 36179UJG8 | 08/01/20 | 12/20/48 | 279,904.44 | 0.9912726 | 05/31/24 | 282,368.79 |
| | 36179UMW9 | 08/01/20 | 02/20/49 | 295,046.31 | 1.0164952 | 05/31/24 | 290,258.43 |
| | 31336SMW5 | 09/01/21 | 01/01/33 | 279,585.02 | 1.0077796 | 05/31/24 | 277,426.76 |
| | 36179RCF4 | 10/01/21 | 04/20/45 | 80,924.65 | 1.0143269 | 05/31/24 | 79,781.63 |
| | 36179RCF4 | 10/01/21 | 04/20/45 | 80,728.00 | 1.0143268 | 05/31/24 | 79,587.76 |
| | 31336SL22 | 11/01/21 | 01/01/33 | 185,463.60 | 1.0047643 | 05/31/24 | 184,584.19 |
| | 36179S6H5 | 07/01/22 | 05/20/47 | 615,085.40 | 1.0061215 | 05/31/24 | 611,343.08 |
| | 3133N3YV0 | 12/01/22 | 02/01/52 | 4,064,926.61 | 1.2833916 | 05/31/24 | 3,167,331.43 |
| | 36179RUG2 | 12/01/22 | 12/20/30 | 1,150,855.30 | 1.0585485 | 05/31/24 | 1,087,201.31 |
| | 83164LT35 | 01/01/23 | 10/25/24 | 60,503.20 | 1.0055622 | 05/31/24 | 60,168.53 |
| | 83165A2F0 | 01/01/23 | 03/25/42 | 901,652.33 | 0.9348484 | 05/31/24 | 964,490.40 |
| | 36179UPK2 | 01/01/23 | 03/20/49 | 660,951.92 | 1.0166604 | 05/31/24 | 650,120.66 |
| | 3617JULGT9 | 06/01/23 | 02/20/51 | 777,309.66 | 1.2536960 | 05/31/24 | 620,014.47 |
| | 3618F42U4 | 09/01/23 | 09/20/53 | 3,529,647.90 | 1.0104949 | 05/31/24 | 3,492,989.33 |
| | 31307RG82 | 10/01/23 | 06/01/31 | 545,919.33 | 1.0853471 | 05/31/24 | 502,990.53 |
| | 31307SUT8 | 10/01/23 | 12/01/31 | 505,012.81 | 1.0927637 | 05/31/24 | 462,142.72 |
| | 3133A1N81 | 10/01/23 | 01/01/50 | 665,840.01 | 1.1793188 | 05/31/24 | 564,597.15 |
| | 3133N2TB2 | 10/01/23 | 10/01/50 | 771,000.96 | 1.3856403 | 05/31/24 | 556,422.14 |
| | 38380CEC3 | 10/01/23 | 04/20/46 | 564,754.70 | 1.1128514 | 05/31/24 | 507,484.39 |
| | 38380CED1 | 10/01/23 | 04/20/46 | 564,754.70 | 1.1055675 | 05/31/24 | 510,827.86 |
| | 38380TYN0 | 10/01/23 | 10/20/46 | 487,511.00 | 1.1103185 | 05/31/24 | 439,073.13 |
| | 31418D2C5 | 12/01/23 | 05/01/51 | 7,354,725.38 | 1.3363004 | 05/31/24 | 5,503,796.36 |
| | | | | <u>25,378,199.22</u> | | | <u>21,839,656.38</u> |
| | | | | | Collateral Basis: | | \$ 21,839,656.38 |
| | | | | | Collateral Required | | \$ 19,091,615.18 |
| Washington Federal | Total Par Value = | 17,731,574.55 | for 1 Investment | | | | |
| | FDIC | 03/01/16 | 01/01/30 | 250,000.00 | 1.0000000 | 05/31/24 | 250,000.00 |
| | 8316A0J43 | 12/01/23 | 01/25/33 | 10,000,000.00 | 0.8754418 | 05/31/24 | 8,754,418.00 |
| | | | | <u>10,250,000.00</u> | | | <u>9,004,418.00</u> |
| | | | | | Collateral Basis: | | \$ 9,004,418.00 |
| | | | | | Collateral Required | | \$ 8,865,787.28 |
| Wells Fargo Bank | Total Par Value = | 11,075,025.46 | for 2 Investments | | | | |
| | FDIC | 08/01/05 | 01/01/30 | 250,000.00 | 1.0000000 | 05/31/24 | 250,000.00 |
| | 3132A5FL4 | 02/13/24 | 08/01/46 | 1,179,258.00 | 5.9449134 | 05/31/24 | 198,364.20 |
| | 3133N3X82 | 02/13/24 | 07/01/51 | 302,585.00 | 1.5800396 | 05/31/24 | 191,504.69 |
| | 31418DZV7 | 11/01/23 | 06/01/51 | 49,950,290.00 | 1.5788258 | 05/31/24 | 31,637,620.46 |
| | 36179WR26 | 12/01/23 | 11/20/51 | 3,485,909.00 | 1.4797901 | 05/31/24 | 2,355,677.98 |
| | 31418CDL5 | 02/01/24 | 11/01/46 | 8,812,771.00 | 5.2966111 | 05/31/24 | 1,663,850.86 |
| | 36179WNE4 | 02/01/24 | 09/20/51 | 3,810.00 | 1.5286839 | 05/31/24 | 2,492.34 |
| | 36179XAA4 | 02/01/24 | 06/20/52 | 363,700.00 | 1.1936032 | 05/31/24 | 304,707.63 |
| | 31418DYR7 | 04/01/24 | 04/01/51 | 586,223.00 | 1.6128168 | 05/31/24 | 363,477.73 |
| | 36179YAR5 | 04/01/24 | 06/20/53 | 681,809.00 | 1.0581036 | 05/31/24 | 644,368.85 |
| | 3132DWA5V | 05/01/24 | 01/01/51 | 195,246.00 | 1.7204499 | 05/31/24 | 113,485.43 |
| | | | | <u>65,811,601.00</u> | | | <u>37,725,550.17</u> |
| | | | | | Collateral Basis: | | \$ 37,725,550.17 |
| | | | | | Collateral Required | | \$ 11,075,025.46 |