



Report: Consolidated Municipality of Carson City
 Account: CARSON-Investment Core FHN
 Date: 07/01/2023 - 09/30/2023

Portfolio	
Par Amount	82,358,084.41
Book Value	81,864,222.38
Market Value	80,121,687.97
Net Unrealized Gain/Loss	-1,742,534.42
Yield at Cost	2.841
Effective Duration	1.310
Maturity in Years	1.416

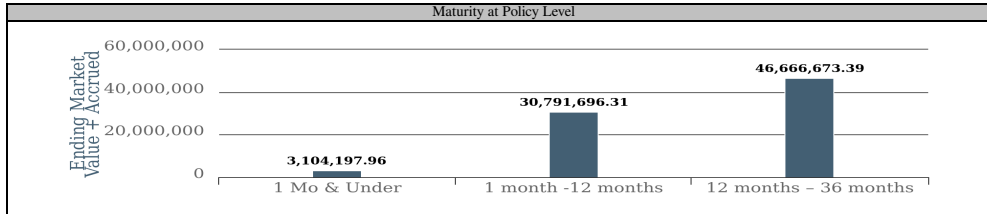
Footnote: 1

Compliance	
Status	Compliant
As of	09/30/2023

Reconciliation	
Custody Reconciliation Stat	Reconciled
Custody Last Reconciled For	03/11/2024
Trading System Last Reconc	02/09/2024

Asset Allocation at Policy Level		
GPA Asset Class	Ending Market Value + Accrued	Ending Market Value + Accrued
Cash	314.20	0.000%
Money Market Fund	107,770.21	0.134%
FNMA	1,986,212.28	2.465%
FHLB	12,498,399.49	15.514%
Corporate	16,980,544.16	21.077%
FFCB	18,424,891.16	22.870%
US Treasury	30,564,436.14	37.939%
Total	80,562,567.65	100.000%

Footnotes: 2,3,4

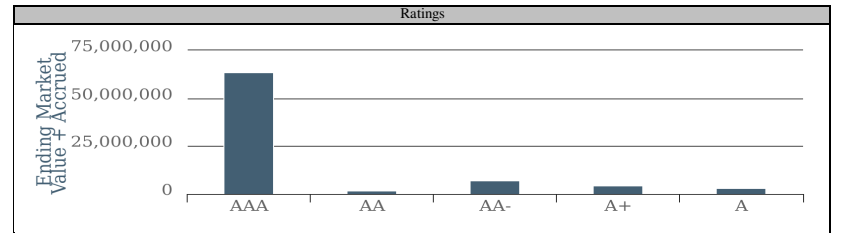
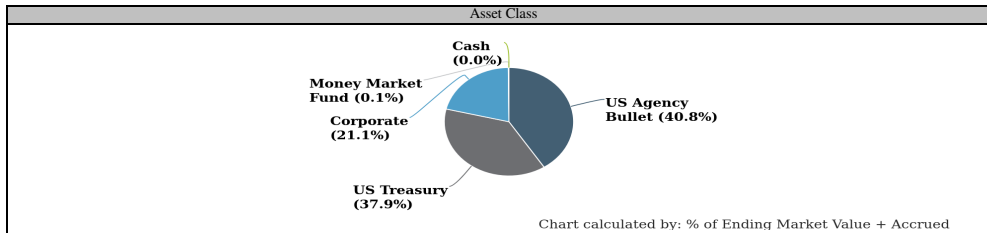


Activity	
Beginning Book Value	78,926,581.43
Purchases	14,361,013.03
Sales	-3,023,836.64
Net Amortization/Accretion Inco	101,070.89
Net Realized Gain/Loss	0.00
Ending Book Value	81,864,222.38

Footnote: 4

Earnings	
Net Amortization/Accretion Inco	101,070.89
Interest Earned	416,336.68
Net Realized Gain/Loss	0.00
Earned Income	517,407.57
Book Yield	2.847

Footnotes: 4,5



- 1: * Weighted by: Market Value
- 2: * Grouped by: GPA Asset Class
- 3: * Groups Sorted by: % of Ending Market Value + Accrued
- 4: * Weighted by: Ending Market Value + Accrued
- 5: * Formula Column: Earned Income = [Interest Earned]+[Net Amortization/Accretion Income]