



Report: Consolidated Municipality of Carson City
 Account: Carson City- Investment Core GPA
 Date: 10/01/2023 - 12/31/2023

Portfolio	
	Portfolio
Par Amount	82,735,577.85
Book Value	82,378,794.26
Market Value	81,828,344.30
Net Unrealized Gain/Loss	-550,449.96
Yield at Cost	3.230
Effective Duration	1.383
Maturity in Years	1.540

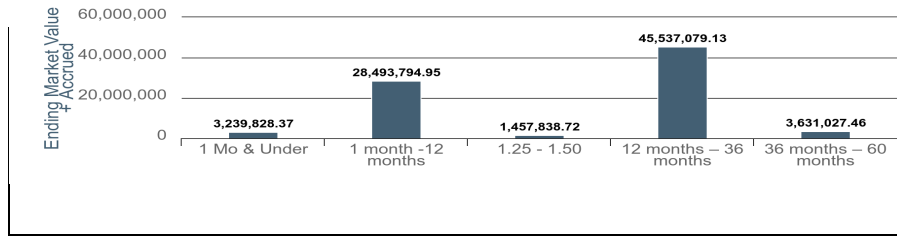
Footnote: 1

Compliance	
Status	Compliant
As of	12/31/2023

Reconciliation	
Custody Reconciliation Status	Reconciled
Custody Last Reconciled For	04/23/2024
Trading System Last Reconciled	04/12/2024

Asset Allocation at Policy Level		
GPA Asset Class	Ending Market Value + Accrual	% of Ending Market Value + Accrual
Cash	5,714.84	0.007%
Money Market Fund	1,479,863.01	1.797%
Asset Backed	2,061,877.78	2.504%
FHLLB	15,764,896.52	19.142%
Corporate	16,249,593.10	19.730%
FFCB	18,779,501.46	22.802%
US Treasury	28,018,121.91	34.019%
Total	82,359,568.62	100.000%

Footnotes: 2,3,4

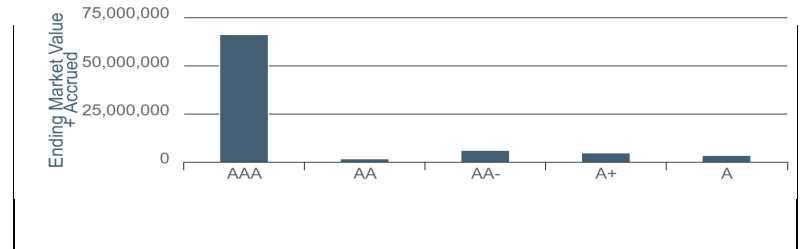
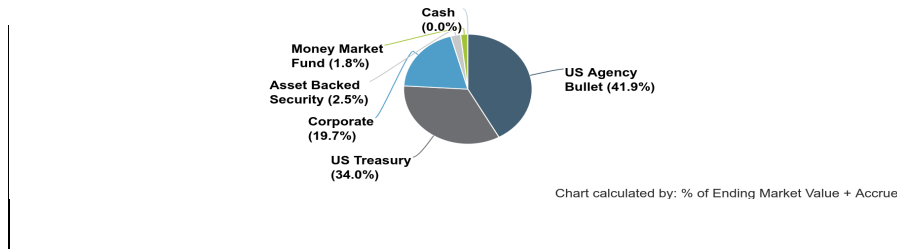


Activity	
	Portfolio
Beginning Book Value	81,864,222.38
Purchases	9,430,335.98
Sales	-26,938.80
Net Amortization/Accretion Incur	105,774.06
Net Realized Gain/Loss	0.00
Ending Book Value	82,378,794.26

Footnote: 4

Earnings	
	Portfolio
Net Amortization/Accretion Incur	105,774.06
Interest Earned	519,791.46
Net Realized Gain/Loss	0.00
Earned Income	625,565.52
Book Yield	3.237

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]