



Report: Consolidated Municipality of Carson City
 Account: Carson City- Investment Core FHN
 Date: 01/01/2024 - 03/31/2024

Portfolio	
	Portfolio
Par Amount	85,468,452.21
Book Value	84,708,971.11
Market Value	83,161,789.39
Net Unrealized Gain/Loss	-1,547,181.72
Yield at Cost	3.266
Effective Duration	2.072
Maturity in Years	2.374

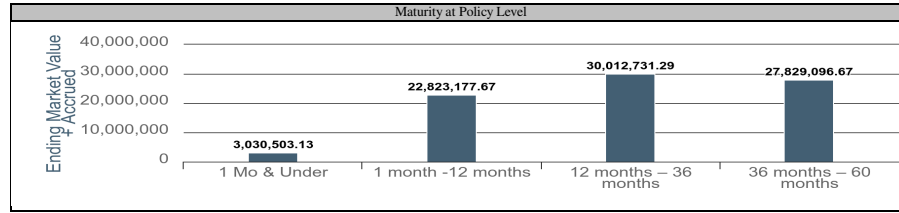
Footnote: 1

Compliance	
Status	Compliant
As of	03/31/2024

Reconciliation	
Status	Reconciled
Last Reconciled For	04/23/2024

Asset Allocation at Policy Level		
GPA Asset Class	Ending Market Value + Accrued	Ending Market Value + Accrued
IADB	2,013,683.23	2.406%
FNMA	2,900,954.52	3.466%
Other	3,049,994.22	3.644%
PEFCO	3,749,682.46	4.480%
FHLMC	3,922,891.47	4.687%
US Treasury Bill	7,218,161.16	8.624%
Bank Deposit	8,395,676.84	10.031%
US Treasury	10,590,100.71	12.653%
Corporate	11,407,178.65	13.629%
FHLB	15,192,333.42	18.152%
Total	83,695,508.75	100.000%

Footnotes: 2,3,4

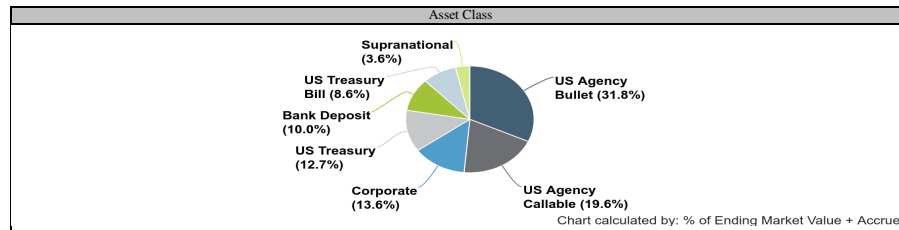


Activity	
	Portfolio
Beginning Book Value	84,223,792.52
Purchases	32,801,599.89
Sales	-17,336,339.76
Net Amortization/Accretion Incur	129,446.95
Net Realized Gain/Loss	4,447.58
Ending Book Value	84,708,971.11

Footnote: 4

Earnings	
	Portfolio
Net Amortization/Accretion Incur	129,446.95
Interest Earned	541,399.34
Net Realized Gain/Loss	4,447.58
Earned Income	670,846.29
Book Yield	3.272

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]