



Report: Consolidated Municipality of Carson City
Account: CARSON-Investment Core FHN
Date: 04/01/2024 - 06/30/2024

Portfolio	Portfolio
Par Amount	86,261,972.89
Book Value	85,455,646.33
Market Value	83,957,707.11
Net Unrealized Gain/Loss	-1,497,939.22
Yield at Cost	3.519
Effective Duration	2.025
Maturity in Years	2.328

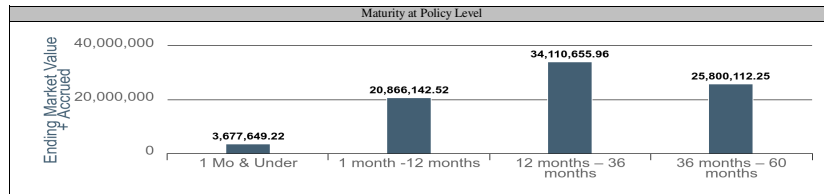
Footnote: 1

Compliance	
Status	Compliant
As of	06/30/2024

Reconciliation	
Status	Reconciled
Last Reconciled For	06/28/2024

GPA Asset Class	Asset Allocation at Policy Level	
	Ending Market Value + Accrued	% of Ending Market Value + Accrued
IADB	2,022,380.01	2.395%
PEFCO	3,743,563.68	4.433%
FHLMC	3,906,984.25	4.626%
FNMA	4,910,359.12	5.814%
Other	5,169,779.62	6.121%
US Treasury	7,659,420.49	9.069%
Commercial Paper	7,996,475.57	9.468%
Bank Deposit	8,123,806.12	9.619%
Corporate	11,470,346.75	13.582%
FFCB	14,243,764.96	16.866%
Total	84,454,559.94	100.000%

Footnotes: 2,3,4

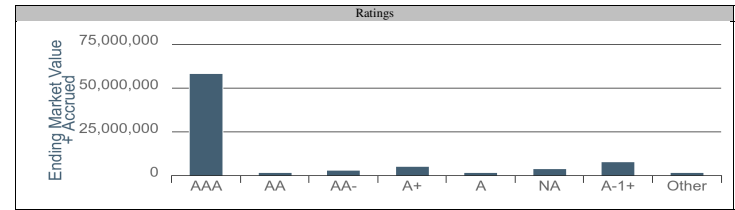
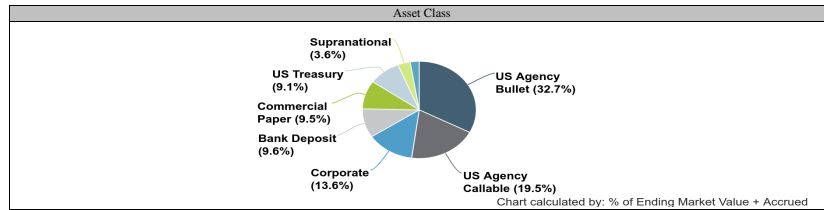


Activity	Portfolio
Beginning Book Value	84,708,971.11
Purchases	25,070,405.60
Sales	-12,421,199.14
Net Amortization/Accretion Incor	147,643.07
Net Realized Gain/Loss	0.00
Ending Book Value	85,455,646.33

Footnote: 4

Earnings	
	Portfolio
Net Amortization/Accretion Incor	147,643.07
Interest Earned	577,984.27
Net Realized Gain/Loss	0.00
Earned Income	725,627.35
Book Yield	3.522

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]