



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

Portfolio	
	Portfolio
Par Amount	83,428,822.68
Book Value	83,072,068.36
Market Value	82,350,469.22
Net Unrealized Gain/Loss	-721,599.15
Yield at Cost	3.474
Effective Duration	1.529
Maturity in Years	1.698

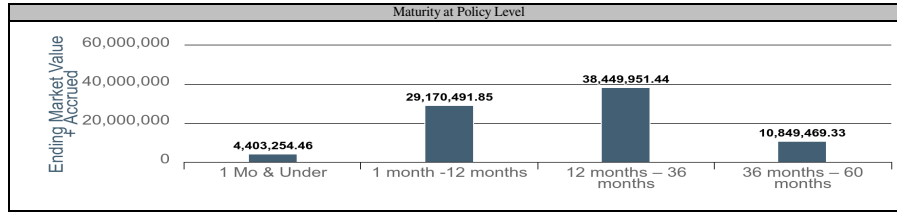
Footnote: 1

Compliance	
Status	Compliant
As of	03/31/2024

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 + Accrued	% of Ending Market Value + Accrued
Cash	3,473.04	0.004%
Money Market Fund	1,125,349.64	1.358%
IADB	1,994,089.73	2.406%
Asset Backed	2,037,657.78	2.459%
FFCB	14,387,905.29	17.361%
Corporate	16,224,448.00	19.577%
FHLB	18,913,729.19	22.823%
US Treasury	28,186,514.41	34.012%
Total	82,873,167.09	100.000%

Footnotes: 2,3,4

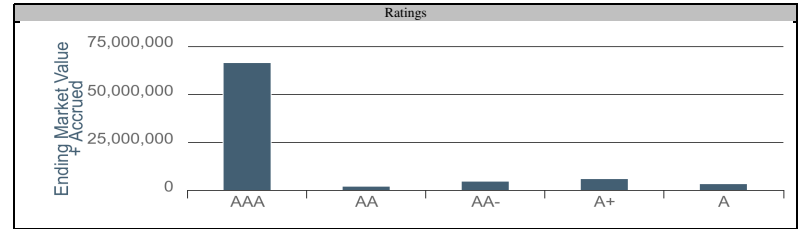
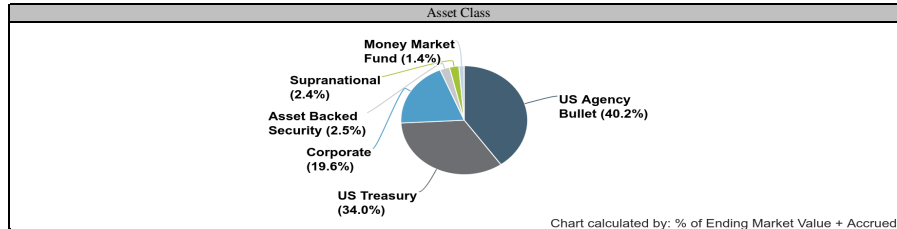


Activity	
	Portfolio
Beginning Book Value	82,378,794.26
Purchases	10,397,672.70
Sales	-2,500,504.17
Net Amortization/Accretion Incur	98,347.37
Net Realized Gain/Loss	0.00
Ending Book Value	83,072,068.36

Footnote: 4

Earnings	
	Portfolio
Net Amortization/Accretion Incur	98,347.37
Interest Earned	586,400.28
Net Realized Gain/Loss	0.00
Earned Income	684,747.65
Book Yield	3.478

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]