



Report: Consolidated Municipality of Carson City
 Account: CARSON-Investment Core GPA
 Date: 10/01/2019 - 12/31/2019

| Portfolio | |
|--------------------------|---------------|
| | Portfolio |
| Par Amount | 41,965,175.21 |
| Book Value | 42,047,908.14 |
| Market Value | 42,454,152.05 |
| Net Unrealized Gain/Loss | 406,243.91 |
| Yield at Cost | 2.415 |
| Effective Duration | 1.359 |
| Maturity in Years | 1.429 |

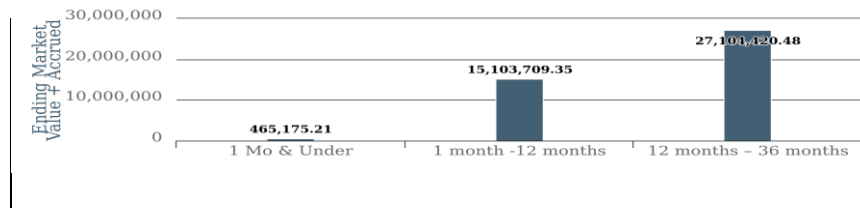
Footnote: 1

| Compliance | |
|------------|------------|
| Status | Compliant |
| As of | 12/31/2019 |

| Reconciliation | |
|--------------------------------|------------|
| Custody Reconciliation Status | Reconciled |
| Custody Last Reconciled For | 08/28/2023 |
| Trading System Last Reconciled | 08/29/2023 |

| Asset Allocation at Policy Level | | |
|----------------------------------|------------------------------|-------------------------------|
| GPA Asset Class | Ending Market Value + Accrue | of Ending Market Value + Accr |
| Cash | 563.60 | 0.001% |
| Money Market Fund | 464,611.61 | 1.089% |
| FHLMC | 5,040,755.52 | 11.812% |
| Corporate | 5,112,043.83 | 11.979% |
| FFCB | 6,612,763.98 | 15.496% |
| US Treasury | 12,111,918.45 | 28.383% |
| FHLB | 13,330,648.04 | 31.239% |
| Total | 42,673,305.04 | 100.000% |

Footnotes: 2,3,4

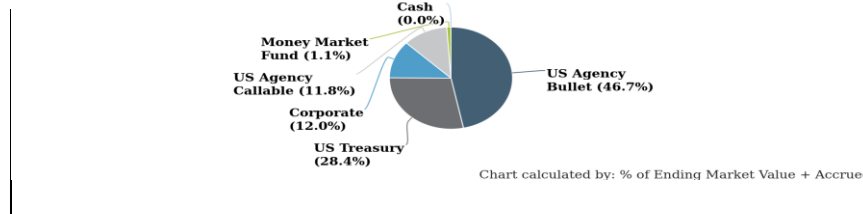


| Activity | |
|---------------------------------|---------------|
| | Portfolio |
| Beginning Book Value | 36,867,260.78 |
| Purchases | 12,240,262.82 |
| Sales | -5,076,790.84 |
| Net Amortization/Accretion Inco | 17,149.27 |
| Net Realized Gain/Loss | 0.00 |
| Ending Book Value | 42,047,908.14 |

Footnote: 4

| Earnings | |
|---------------------------------|------------|
| | Portfolio |
| Net Amortization/Accretion Inco | 17,149.27 |
| Interest Earned | 229,070.56 |
| Net Realized Gain/Loss | 0.00 |
| Earned Income | 246,219.83 |
| Book Yield | 2.416 |

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]