



Report: Consolidated Municipality of Carson City
Account: CARSON-Investment Core FHN
Date: 04/01/2023 - 06/30/2023

Portfolio	
Portfolio	
Par Amount	79,412,281.22
Book Value	78,926,581.43
Market Value	76,900,441.52
Net Unrealized Gain/Loss	-2,026,139.91
Yield at Cost	2.380
Effective Duration	1.203
Maturity in Years	1.297

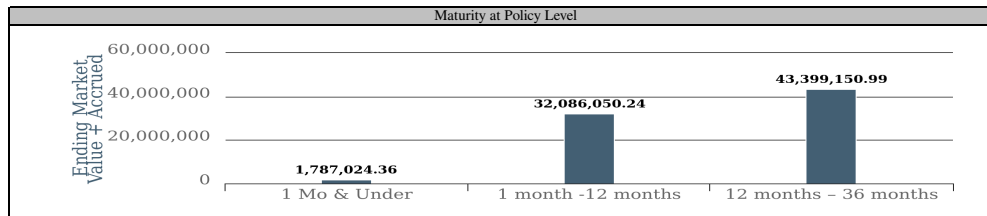
Footnote: 1

Compliance	
Status	Compliant
As of	06/30/2023

Reconciliation	
Custody Reconciliation Stat	Reconciled
Custody Last Reconciled For	03/11/2024
Trading System Last Recon	02/09/2024

Asset Allocation at Policy Level		
GPA Asset Class	Ending Market Value + Accrued	Ending Market Value + Accrued
Cash	920.52	0.001%
Money Market Fund	286,360.70	0.371%
FNMA	3,459,255.86	4.477%
FHLMC	3,475,272.38	4.497%
FHLB	10,487,053.86	13.572%
FFCB	14,030,189.09	18.157%
Corporate	16,924,535.35	21.902%
US Treasury	28,608,637.81	37.023%
Total	77,272,225.59	100.000%

Footnotes: 2,3,4

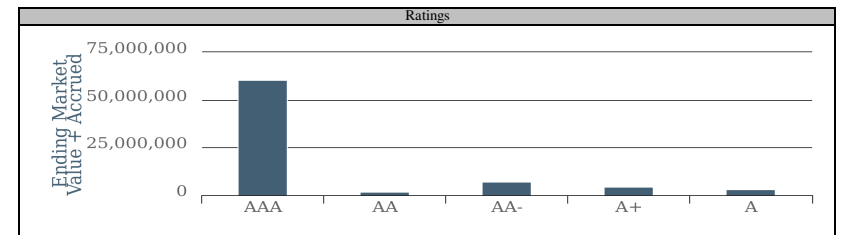
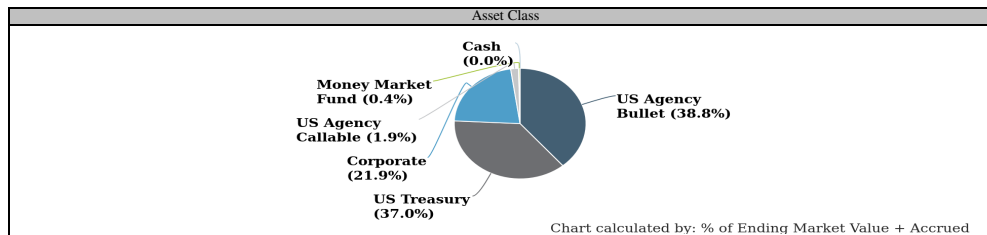


Activity	Portfolio
Beginning Book Value	78,541,863.36
Purchases	5,444,536.30
Sales	1,093,209.36
Net Amortization/Accretion Inco	96,570.53
Net Realized Gain/Loss	0.00
Ending Book Value	78,926,581.43

Footnote: 4

Earnings	Portfolio
Net Amortization/Accretion Inco	96,570.53
Interest Earned	352,431.97
Net Realized Gain/Loss	0.00
Earned Income	449,002.50
Book Yield	2.387

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]