



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

Portfolio	
Portfolio	
Par Amount	84,132,034.81
Book Value	83,598,414.40
Market Value	82,979,965.20
Net Unrealized Gain/Loss	-618,449.20
Yield at Cost	3.844
Effective Duration	1.606
Maturity in Years	1.785

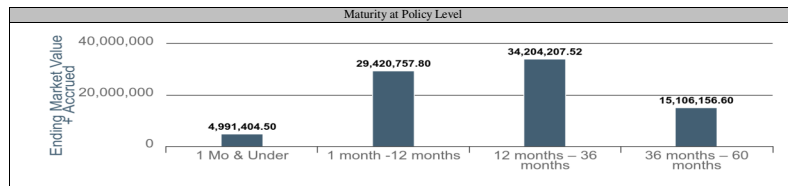
Footnote: 1

Compliance	
Status	Compliant
As of	06/30/2024

Reconciliation	
Custody Reconciliation Status	Reconciled
Custody Last Reconciled For	06/28/2024
Trading System Last Reconciled	06/18/2024

Asset Allocation at Policy Level		
GPA Asset Class	Ending Market Value + Accrual	Ending Market Value + Accrual
Cash	2,270.50	0.003%
Money Market Fund	299,764.31	0.358%
Asset Backed	2,028,937.78	2.423%
IADB	3,769,046.07	4.502%
Corporate	16,336,909.74	19.513%
PFCB	16,925,890.20	20.217%
US Treasury	18,885,709.54	22.558%
FHLB	25,473,998.29	30.427%
Total	83,722,526.43	100.000%

Footnotes: 2,3,4

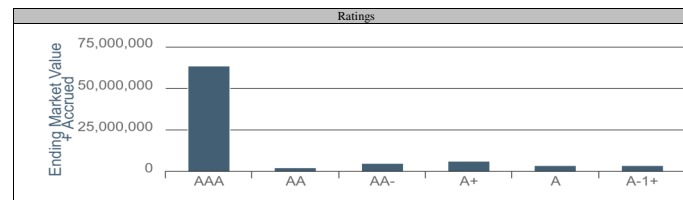
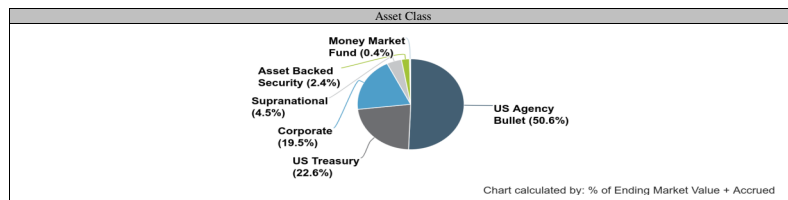


Activity	
Portfolio	
Beginning Book Value	83,072,068.36
Purchases	17,466,989.09
Sales	-7,511,633.97
Net Amortization/Accretion Inco	97,193.45
Net Realized Gain/Loss	0.00
Ending Book Value	83,598,414.40

Footnote: 4

Earnings	
Portfolio	
Net Amortization/Accretion Inco	97,193.45
Interest Earned	662,254.94
Net Realized Gain/Loss	0.00
Earned Income	759,448.39
Book Yield	3.848

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]