



Report: Consolidated Municipality of Carson City  
 Account: Carson City-Investment Core FHN  
 Date: 07/01/2022 - 09/30/2022

Portfolio Characteristics		Distribution by Asset Type	Asset Allocation at Policy Level	
	Portfolio		GPA Asset Class	Ending Market Value + Accrued
Par Amount	78,668,624.92		Cash	976.81
Book Value	77,953,978.27		Corporate	14,775,523.40
Market Value	75,323,236.85		FFCB	5,458,655.09
Accrued Balance	196,503.53		FHLB	6,972,240.56
Market Value + Accrued	75,519,740.38		FHLMC	5,334,039.20
Net Unrealized Gain/Loss	-2,630,741.42		FNMA	3,370,538.29
Yield at Cost	1.663		Money Market Fund	42,648.11
Effective Duration	1.385		US Treasury	39,565,118.91
Maturity in Years	1.464			
Footnote: 1		Chart calculated by: Market Value + Accrued		Total 75,519,740.38 100.000%
Compliance Overview		Maturity at Policy Level		Footnotes: 2,3,4
Status	Compliant	Ending Market Value	Activity Summary	Portfolio
As of	09/30/2022	60,000,000	Beginning Book Value	69,683,727.42
		40,000,000	Purchases	14,400,939.87
		20,000,000	Sales	-1,954,198.33
		0	Net Amortization/Accretion Income	73,002.92
		2,055,445.01	Change In Cash	506.39
		22,863,407.79	Net Realized Gain/Loss	0.00
		50,600,887.58	Ending Book Value	77,953,978.27
Reconciliation Status		Rating Distribution		Footnote: 4
Custody Reconciliation Status	Reconciled	AAA	Earnings Summary	Portfolio
Custody Last Reconciled For	04/12/2023	A+	Net Amortization/Accretion Income	73,002.92
Trading System Last Reconciled For	03/01/2023	A-	Interest Earned	209,848.07
		0	Net Realized Gain/Loss	0.00
		5,000,000	Earned Income	282,850.99
		10,000,000	Book Yield	1.666
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1: \* Weighted by: Market Value + Accrued

2: \* Grouped by: GPA Asset Class

3: \* Groups Sorted by: GPA Asset Class

4: \* Weighted by: Ending Market Value + Accrued

5: \* Formula Column: Earned Income = [Interest Earned]+[Net Amortization/Accretion Income]+[Net Realized Gain/Loss]