



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 of Ending Market Value + Accrued
Par Amount	78,668,624.92			Cash	976.81 0.001%
Book Value	77,953,978.27			Corporate	14,775,523.40 19.565%
Market Value	75,323,236.85			FFCB	5,458,655.09 7.228%
Accrued Balance	196,503.53			FHLB	6,972,240.56 9.232%
Market Value + Accrued	75,519,740.38			FHLMC	5,334,039.20 7.063%
Net Unrealized Gain/Loss	-2,630,741.42			FNMA	3,370,538.29 4.463%
Yield at Cost	1.663			Money Market Fund	42,648.11 0.056%
Effective Duration	1.385			US Treasury	39,565,118.91 52.390%
Maturity in Years	1.464			Total	75,519,740.38 100.000%
Footnote: 1		Chart calculated by: Market Value + Accrued		Footnotes: 2,3,4	
Compliance Overview		Maturity at Policy Level		Activity Summary	
Status	Compliant			Portfolio	
As of	09/30/2022			Beginning Book Value	69,683,727.42
				Purchases	14,400,939.87
				Sales	-1,954,198.33
				Net Amortization/Accretion Income	73,002.92
				Change In Cash	506.39
				Net Realized Gain/Loss	0.00
				Ending Book Value	77,953,978.27
				Footnote: 4	
Reconciliation Status		Rating Distribution		Earnings Summary	
Custody Reconciliation Status	Reconciled			Portfolio	
Custody Last Reconciled For	04/12/2023			Net Amortization/Accretion Income	73,002.92
Trading System Last Reconciled For	03/01/2023			Interest Earned	209,848.07
				Net Realized Gain/Loss	0.00
				Earned Income	282,850.99
				Book Yield	1.666
				Footnotes: 4,5	

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]