



Report: Consolidated Municipality of Carson City
Account: Carson City- Investment Core GPA
Date: 10/01/2022 - 12/31/2022

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	73,435,879.96	<p>Chart calculated by: Market Value + Accrued</p>		Bank Deposit	7,221,083.92 10.245%
Book Value	73,366,606.30			Commercial Paper	3,263,875.49 4.631%
Market Value	70,267,652.96			Corporate	9,250,171.78 13.124%
Accrued Balance	215,280.81			FFCB	6,875,322.85 9.755%
Market Value + Accrued	70,482,933.77			FHLB	16,863,651.54 23.926%
Net Unrealized Gain/Loss	-3,098,953.33			FNMA	1,821,334.35 2.584%
Yield at Cost	2.151			Money Market Fund	4,218,932.61 5.986%
Effective Duration	1.422			Other	2,902,458.30 4.118%
Maturity in Years	1.586			PEFCO	1,976,661.18 2.804%
				US Treasury	14,106,027.76 20.013%
				Total	70,482,933.77 100.000%
Footnote: 1		Maturity at Policy Level		Footnotes: 2,3,4	
Compliance Overview				Activity Summary	
Status	Compliant			Portfolio	
As of	12/31/2022			Beginning Book Value	68,025,982.70
				Purchases	17,874,023.26
				Sales	-9,163,596.19
				Net Amortization/Accretion Income	123,378.67
				Change In Cash	1,002,817.86
				Net Realized Gain/Loss	0.00
				Ending Book Value	73,366,606.30
				Footnote: 4	
				Earnings Summary	
Reconciliation Status				Portfolio	
Status	Reconciled			Net Amortization/Accretion Income	123,378.67
Last Reconciled For	04/12/2023			Interest Earned	246,858.19
				Net Realized Gain/Loss	0.00
				Earned Income	370,236.86
				Book Yield	2.151
				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]