



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																																												
Par Amount	73,435,879.96			Bank Deposit	7,221,083.92																																												
Book Value	73,366,606.30			Commercial Paper	3,263,875.49																																												
Market Value	70,267,652.96			Corporate	9,250,171.78																																												
Accrued Balance	215,280.81			FFCB	6,875,322.85																																												
Market Value + Accrued	70,482,933.77			FHLB	16,863,651.54																																												
Net Unrealized Gain/Loss	-3,098,953.33			FNMA	1,821,334.35																																												
Yield at Cost	2.151			Money Market Fund	4,218,932.61																																												
Effective Duration	1.422			Other	2,902,458.30																																												
Maturity in Years	1.586			PEFCO	1,976,661.18																																												
Footnote: 1		<p>Chart calculated by: Market Value + Accrued</p> <table border="1"> <thead> <tr> <th>Asset Type</th> <th>Percentage</th> </tr> </thead> <tbody> <tr> <td>US Treasury</td> <td>20.013%</td> </tr> <tr> <td>US Agency Bullet</td> <td>18.106%</td> </tr> <tr> <td>US Agency Callable</td> <td>16.636%</td> </tr> <tr> <td>Corporate</td> <td>13.124%</td> </tr> <tr> <td>Bank Deposit</td> <td>10.245%</td> </tr> <tr> <td>US Agency Discount Note</td> <td>8.432%</td> </tr> <tr> <td>Money Market Fund</td> <td>5.986%</td> </tr> <tr> <td>Other</td> <td>7.458%</td> </tr> </tbody> </table>		Asset Type	Percentage	US Treasury	20.013%	US Agency Bullet	18.106%	US Agency Callable	16.636%	Corporate	13.124%	Bank Deposit	10.245%	US Agency Discount Note	8.432%	Money Market Fund	5.986%	Other	7.458%	Asset Allocation at Policy Level <table border="1"> <thead> <tr> <th>GPA Asset Class</th> <th>Ending Market Value + Accrued</th> </tr> </thead> <tbody> <tr> <td>Bank Deposit</td> <td>7,221,083.92</td> </tr> <tr> <td>Commercial Paper</td> <td>3,263,875.49</td> </tr> <tr> <td>Corporate</td> <td>9,250,171.78</td> </tr> <tr> <td>FFCB</td> <td>6,875,322.85</td> </tr> <tr> <td>FHLB</td> <td>16,863,651.54</td> </tr> <tr> <td>FNMA</td> <td>1,821,334.35</td> </tr> <tr> <td>Money Market Fund</td> <td>4,218,932.61</td> </tr> <tr> <td>Other</td> <td>2,902,458.30</td> </tr> <tr> <td>PEFCO</td> <td>1,976,661.18</td> </tr> <tr> <td>US Treasury</td> <td>14,106,027.76</td> </tr> <tr> <td>Total</td> <td>70,482,933.77</td> </tr> <tr> <td>Footnotes: 2,3,4</td> <td>100.000%</td> </tr> </tbody> </table>		GPA Asset Class	Ending Market Value + Accrued	Bank Deposit	7,221,083.92	Commercial Paper	3,263,875.49	Corporate	9,250,171.78	FFCB	6,875,322.85	FHLB	16,863,651.54	FNMA	1,821,334.35	Money Market Fund	4,218,932.61	Other	2,902,458.30	PEFCO	1,976,661.18	US Treasury	14,106,027.76	Total	70,482,933.77	Footnotes: 2,3,4	100.000%
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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]