



Report: Consolidated Municipality of Carson City
 Account: Carson City- Investment Core FHN
 Date: 04/01/2021 - 06/30/2021

Portfolio Characteristics		Distribution by Asset Type	Asset Allocation at Policy Level	
	Portfolio		GPA Asset Class	Ending Market Value + Accrued
Par Amount	43,288,686.05		Cash	6.80 0.000%
Book Value	43,348,266.84		Corporate	7,701,646.64 17.571%
Market Value	43,695,521.17		FFCB	10,301,085.38 23.502%
Accrued Balance	135,127.00		FHLB	7,227,448.74 16.489%
Market Value + Accrued	43,830,648.17		FHLMC	5,507,207.67 12.565%
Net Unrealized Gain/Loss	347,254.33		FNMA	3,498,320.18 7.981%
Yield at Cost	1.281		Money Market Fund	163,679.25 0.373%
Effective Duration	1.527		US Treasury	9,431,253.51 21.517%
Maturity in Years	1.621			
Footnote: 1			Total	43,830,648.17 100.000%
Compliance Overview			Footnotes: 2,3,4	
Status	Compliant		Activity Summary	
As of	06/30/2021		Portfolio	
			Beginning Book Value	43,166,440.02
			Purchases	6,067,770.97
			Sales	-1,866,755.49
			Net Amortization/Accretion Income	-19,187.31
			Change In Cash	-1.35
			Net Realized Gain/Loss	0.00
			Ending Book Value	43,348,266.84
Reconciliation Status			Footnote: 4	
Custody Reconciliation Status	Reconciled		Earnings Summary	
Custody Last Reconciled For	04/17/2023		Portfolio	
Trading System Last Reconciled For	03/01/2023		Net Amortization/Accretion Income	-19,187.31
			Interest Earned	173,241.41
			Net Realized Gain/Loss	0.00
			Earned Income	154,054.10
			Book Yield	1.281
			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]