



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	of Ending Market Value + Accrued	
Par Amount	43,288,686.05	Chart calculated by: Market Value + Accrued		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
				Footnotes: 2,3,4			
Compliance Overview		Maturity at Policy Level		Activity Summary			
				Portfolio			
Status	Compliant			Beginning Book Value	43,166,440.02		
As of	06/30/2021			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		
						Footnote: 4	
Reconciliation Status		Rating Distribution		Earnings Summary			
				Portfolio			
Custody Reconciliation Status	Reconciled			Net Amortization/Accretion Income	-19,187.31		
Custody Last Reconciled For	04/17/2023			Interest Earned	173,241.41		
Trading System Last Reconciled For	03/01/2023			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]