



Report: Consolidated Municipality of Carson City  
 Account: Carson City- Investment Core FHN  
 Date: 07/01/2021 - 09/30/2021

Portfolio Characteristics		Distribution by Asset Type	Asset Allocation at Policy Level	
	Portfolio		GPA Asset Class	Ending Market Value + Accrued
Par Amount	43,438,914.10		Cash	2.74
Book Value	43,477,732.97		Corporate	7,648,047.87
Market Value	43,713,020.87		FFCB	8,268,972.02
Accrued Balance	127,770.90		FHLB	7,185,149.78
Market Value + Accrued	43,840,791.77		FHLMC	5,506,129.85
Net Unrealized Gain/Loss	235,287.90		FNMA	3,499,721.46
Yield at Cost	1.130		Money Market Fund	163,911.36
Effective Duration	1.479		US Treasury	11,568,856.68
Maturity in Years	1.578			
Footnote: 1				
Compliance Overview				
Status	Compliant			
As of	09/30/2021			
Reconciliation Status				
Custody Reconciliation Status	Reconciled			
Custody Last Reconciled For	04/17/2023			
Trading System Last Reconciled For	03/01/2023			
 Chart calculated by: Market Value + Accrued				
 Maturity at Policy Level				
 Rating Distribution				
GPA Asset Class Ending Market Value + Accrued Total: 43,840,791.77 100.000% Footnotes: 2,3,4				
Activity Summary Portfolio Beginning Book Value: 43,348,266.84 Purchases: 3,298,734.60 Sales: -155,137.26 Net Amortization/Accretion Income: -14,127.15 Change In Cash: -4.06 Net Realized Gain/Loss: 0.00 Ending Book Value: 43,477,732.97  Footnote: 4				
Earnings Summary Portfolio Net Amortization/Accretion Income: -14,127.15 Interest Earned: 149,177.18 Net Realized Gain/Loss: 0.00 Earned Income: 135,050.03 Book Yield: 1.130  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]