



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 of Ending Market Value + Accrued
Par Amount	43,438,914.10	Chart calculated by: Market Value + Accrued		Cash	2.74 0.000%
Book Value	43,477,732.97			Corporate	7,648,047.87 17.445%
Market Value	43,713,020.87			FFCB	8,268,972.02 18.861%
Accrued Balance	127,770.90			FHLB	7,185,149.78 16.389%
Market Value + Accrued	43,840,791.77			FHLMC	5,506,129.85 12.559%
Net Unrealized Gain/Loss	235,287.90			FNMA	3,499,721.46 7.983%
Yield at Cost	1.130			Money Market Fund	163,911.36 0.374%
Effective Duration	1.479			US Treasury	11,568,856.68 26.388%
Maturity in Years	1.578				
Footnote: 1		Maturity at Policy Level		Footnotes: 2,3,4	
Compliance Overview				Activity Summary	
				Portfolio	
Status	Compliant			Beginning Book Value	43,348,266.84
As of	09/30/2021			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	
Reconciliation Status		Rating Distribution		Earnings Summary	
				Portfolio	
Custody Reconciliation Status	Reconciled			Net Amortization/Accretion Income	-14,127.15
Custody Last Reconciled For	04/17/2023			Interest Earned	149,177.18
Trading System Last Reconciled For	03/01/2023			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]