



Report: Consolidated Municipality of Carson City
 Account: Carson City- Investment Core FHN
 Date: 04/01/2022 - 06/30/2022

Portfolio Characteristics		Distribution by Asset Type		Asset Allocation at Policy Level		
Portfolio		<p>Chart calculated by: Market Value + Accrued</p>		GPA Asset Class		
Par Amount	70,280,357.62			Ending Market Value + Accrued	of Ending Market Value + Accrued	
Book Value	69,683,727.42			Cash	470.42	0.001%
Market Value	68,127,961.08			Corporate	11,474,910.79	16.796%
Accrued Balance	191,403.38			FFCB	5,533,970.61	8.100%
Market Value + Accrued	68,319,364.46			FHLB	5,035,177.40	7.370%
Net Unrealized Gain/Loss	-1,555,766.35			FHLMC	5,357,085.27	7.841%
Yield at Cost	1.382			FNMA	3,390,769.85	4.963%
Effective Duration	1.461			Money Market Fund	404,887.20	0.593%
Maturity in Years	1.533			US Treasury	37,122,092.92	54.336%
Footnote: 1		Maturity at Policy Level		Total		
Compliance Overview				68,319,364.46		
Status	Compliant	Rating Distribution		Footnotes: 2,3,4		
As of	06/30/2022			Activity Summary		
Reconciliation Status				Portfolio		
Custody Reconciliation Status	Reconciled	Ending Market Value + Accrued		Beginning Book Value		
Custody Last Reconciled For	04/12/2023			54,572,808.06		
Trading System Last Reconciled For	03/01/2023			Purchases		
				22,771,832.78		
				Sales		
				-1,937,800.58		
				Net Amortization/Accretion Income		
				26,427.54		
				Change In Cash		
				459.63		
				Net Realized Gain/Loss		
				0.00		
				Ending Book Value		
				69,683,727.42		
				Footnote: 4		
				Earnings Summary		
				Portfolio		
				Net Amortization/Accretion Income		
				26,427.54		
				Interest Earned		
				160,649.32		
				Net Realized Gain/Loss		
				0.00		
				Earned Income		
				187,076.85		
				Book Yield		
				1.386		
				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]