

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						GPA Asset Class Endir	g Market Value + Accrue of Endi	ng Market Value + Accru
Par Amount	70,280,357.62		Cash				470.42	0.001%
Book Value	69,683,727.42	(0.001%)				Corporate	11,474,910.79	16.796%
Market Value	68,127,961.08		Money Market			FFCB	5,533,970.61	8.100%
Accrued Balance	191,403.38		Fund (0.593%)			FHLB	5.035,177.40	7.370%
Market Value + Accrued	68,319,364.46		US Agency			FHLMC	5,357,085,27	7.841%
			Callable (2.131%)			FNMA		
Net Unrealized Gain/Loss	-1,555,766.35		` '/ —	US			3,390,769.85	4.963%
Yield at Cost	1.382		Corporate (16.796%)	Treasury (54.336%)		Money Market Fund	404,887.20	0.593%
Effective Duration	1.461					US Treasury	37,122,092.92	54.336%
Maturity in Years	1.533		US Agency Bullet (26.144%)					
						Total	68,319,364.46	100.000%
				Chart calculated by: Marke	t Value + Accrued	Footnotes: 2,3,4		
			Maturity at Policy Level				Activity Summary	
Footnote: 1	ľ						Por	tfolio
Compliance Over	rview	Warket Value				Beginning Book Value		54,572,808.06
		a		46,989,32	21.69	Purchases		22,771,832.78
Status Con	mpliant	>		40,989,32	21.00	Sales		-1,937,800.58
	30/2022	± 6 40,000,000 —				Net Amortization/Accretion Income		26,427.54
		<u> </u>				Change In Cash		459.63
		88	20,924,6	885.16		Net Realized Gain/Loss		0.00
		≥< 20,000,000 —				Ending Book Value		69,683,727.42
		Б+ ipu ipu 0 —				Ending Book value		07,003,727.42
		- Sil	405,357.62					
		ш	1 Mo & Under 1 month -1.	2 months 12 months – 3	36 months			
			T WO & Officer T Inforture 1.	2 1110111115 12 1110111115 = 3	30 1110111115	Footnote: 4		
			Rating Distribution			rootnote: 4	Earnings Summary	
Reconciliation Status			Rating Distribution					tfolio
Reconcination St	tatus					Net Amortization/Accretion Income	101	26,427.54
Custody Reconciliation Status Rec		AAA				Interest Earned		160,649.32
	conciled	A+	_					
	12/2023	A	_			Net Realized Gain/Loss		0.00
Trading System Last Reconciled For 03/0	01/2023	0	0- 0- 0- 0- 0-	0- 0- 0-	0- 0-	Earned Income		187,076.85
		5000	1000 1000 1000 1000 1000 1000	000 000 000 000	0000 0000	Book Yield		1.386
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			Ending Mar + Acc	ket Value				
			+ Acc	iueu		E-strates 4.5		
						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]