

Report: Consolidated Municipality of Carson City
Account: Carson City- Investment Core FHN
Date: 10/01/2022 - 12/31/2022

Portfolio Characteristics		Distribution by Asset Type		Asset Allocation at Policy Level		
Portfolio Par Amount 78,884,471.70		, ,,		GPA Asset Class Ending Market Value + Accrueé of Ending Market Value + Accrue		
				Cash	808.82	0.001%
Book Value	78,190,098.72	Cash (0.001%)-		Corporate	16.855.526.41	22.132%
Market Value 75,863,220.80 Accrued Balance 294,637.74		Money Market		FFCB	7.500.741.44	9.849%
				FHLB	4.974.418.60	6.532%
Market Value + Accrued				FHLMC		7.055%
	76,157,858.54	US Agency	_		5,373,076.66	
Net Unrealized Gain/Loss	-2,326,877.92	Callable (1.915%)	s easury (49.642%)	FNMA	3,388,264.04	4.449%
Yield at Cost	1.834	Corporate	easury (45.042 %)	Money Market Fund	258,662.88	0.340%
Effective Duration	1.259	(22.132%)		US Treasury	37,806,359.68	49.642%
Maturity in Years	1.336	US Agency				
		Bullet (25.970%)				
				Total	76,157,858.54	100.000%
			Chart calculated by: Market Value + Accrued	Footnotes: 2,3,4		
		Maturity at Policy Level			Activity Summary	
Footnote: 1		•			Portfolio	
Compliance	e Overview	Φ 60,000,000		Beginning Book Value		77,953,978.27
		00,000,000		Purchases		4,159,104.22
Status	Compliant	/al	45,123,112.28	Sales		-8,429.45
As of	12/31/2022	40,000,000		Net Amortization/Accretion Income		85,613.67
713 01	12/31/2022	60,000,000 45,123,112.28 190 40,000,000 30,775,274.56		Change In Cash		-167.99
				Net Realized Gain/Loss		0.00
		≥₹ 20,000,000		Ending Book Value		78.190.098.72
		259,471.70		Ending Book Value		/8,190,098./2
		259.471.70				
		<u> </u>				
		1 Mo & Under 1 month -12 month	ns 12 months – 36 months			
				Footnote: 4		
		Rating Distribution			Earnings Summary	
Reconciliation Status					Portfolio	
		AAA		Net Amortization/Accretion Income	·	85,613.67
Custody Reconciliation Status	Reconciled	AA-		Interest Earned		257,337.99
Custody Last Reconciled For	04/12/2023	/ V A =		Net Realized Gain/Loss		0.00
Trading System Last Reconciled For	03/01/2023			Earned Income		342,951.66
			00 00 00 00 00	Book Yield		1.836
		6, 60, 45, 60, 65, 60, 65, 60, 60, 60,	150 150 150 150 150 150 150 150 150 150			
			V 0 0 0			
1	Ending Market Value		/alue			
		Ending Market \ + Accrued	raiuc			
		,		Footnotes: 4.5		
				roomotes: 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]