



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		<p>Chart calculated by: Market Value + Accrued</p>		GPA Asset Class		
Par Amount	78,884,471.70			Cash	808.82	0.001%
Book Value	78,190,098.72			Corporate	16,855,526.41	22.132%
Market Value	75,863,220.80			FFCB	7,500,741.44	9.849%
Accrued Balance	294,637.74			FHLB	4,974,418.60	6.532%
Market Value + Accrued	76,157,858.54			FHLMC	5,373,076.66	7.055%
Net Unrealized Gain/Loss	-2,326,877.92			FNMA	3,388,264.04	4.449%
Yield at Cost	1.834			Money Market Fund	258,662.88	0.340%
Effective Duration	1.259			US Treasury	37,806,359.68	49.642%
Maturity in Years	1.336					
Footnote: 1		Maturity at Policy Level		Total		
Compliance Overview				76,157,858.54 100.000%		
Status	Compliant	Activity Summary		Footnotes: 2,3,4		
As of	12/31/2022	Rating Distribution		Portfolio		
Reconciliation Status				Beginning Book Value 77,953,978.27 Purchases 4,159,104.22 Sales -8,429.45 Net Amortization/Accretion Income 85,613.67 Change In Cash -167.99 Net Realized Gain/Loss 0.00 Ending Book Value 78,190,098.72		
Custody Reconciliation Status	Reconciled	Earnings Summary		Footnote: 4		
Custody Last Reconciled For	04/12/2023	Net Amortization/Accretion Income 85,613.67 Interest Earned 257,337.99 Net Realized Gain/Loss 0.00 Earned Income 342,951.66 Book Yield 1.836		Portfolio		
Trading System Last Reconciled For	03/01/2023	Ending Market Value + Accrued		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]