

Report: Consolidated Municipality of Carson City Account: Carson City-Investment Core FHN

01/01/2021 - 03/31/2021

Portfolio Characteristics		Distribution by Asset Type	Asset Allocation at Policy Level		
	Portfolio		GPA Asset Class	nding Market Value + Accrue of Ending M	arket Value + Accrue
Par Amount	43,084,961.97	Cash	Cash	8.15	0.000%
Book Value	43,166,440.02	(0.000%)	Corporate	8,731,442.88	19.920%
Market Value	43,663,113.45	Money Market	FFĈB	10,320,912.82	23.546%
Accrued Balance	169,385.71	Fund (0.764%)	FHLB	10,316,550.04	23.536%
Market Value + Accrued	43,832,499.17	US Agency	FHLMC	5,512,541.20	12.576%
Net Unrealized Gain/Loss	496,673.43	Callable (3.424%)	FNMA	3,501,259,15	7,988%
Yield at Cost	1.508	us	Money Market Fund	334,953.82	0.764%
Effective Duration	1.480	Treasury (11.669%)	US Treasury	5,114,831.12	11.669%
Maturity in Years	1.577	Corporate Bullet (64.223%)	es freasury	5,111,051112	11.007 /0
Waturity in Tears	1.577	(19.920%)			
			Total	43,832,499.17	100,000%
		Chart calculated by: Market Value + Accrued	Footnotes: 2.3.4	10,002,133117	2001000 /0
		Maturity at Policy Level		Activity Summary	
Footnote: 1	ľ			Portfolio)
	nce Overview	Φ 40.000.000	Beginning Book Value		42,994,266,11
		40,000,000 31,278,755.82 30,000,000 40,000,000 40,000,000 40,000,000 40,000,000 40,000,000 412,218,781.38 40,000,000 412,218,781.38	Purchases		6,524,447.96
Status	Compliant	31,278,755.82	Sales		-334,548.07
As of	03/31/2021	to a contract of the contract	Net Amortization/Accretion Incom	me	-17,726.09
	***************************************	돌당 20,000,000	Change In Cash		0.12
		≅Ö 12,218,781.38	Net Realized Gain/Loss		0.00
		©+ 10,000,000	Ending Book Value		43,166,440.02
		in the state of th	Ending Book value		15,100,110.02
		334,961.97			
		1 Mo & Under 1 month -12 months 12 months – 36 months			
			Footnote: 4		
		Rating Distribution		Earnings Summary	
Reconcili	iation Status			Portfolio)
			Net Amortization/Accretion Incom	me	-17,726.09
Custody Reconciliation Status	Reconciled	AAA]	Interest Earned		197,532.86
Custody Last Reconciled For	04/17/2023	AA+ -	Net Realized Gain/Loss		0.00
Trading System Last Reconciled For		AA -	Earned Income		179,806.77
		A+ -	Book Yield		1.508
		A			1.500
		0 5,000,000 10,000, 15,000, 20,000, 25,000, 30,000, 35,000, 40			
		Ending Market Value			
		Ending Market Value + Accrued			
		, 1001.000	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]