

Report: Consolidated Municipality of Carson City Account: Carson City- Investment Core FHN Date: 10/01/2021 - 12/31/2021

Portfolio Characteristics		Distribution by Asset Type		Asset Allocation at Policy Level		
Portfolio		7		GPA Asset Class Ending Market Value + Accrue of Ending Market Value + Accrue		
Par Amount 51,5	,107.92	Cash	Cash	1.60	0.000%	
Book Value 51,6	,331.62	(0.000%)	Corporate	8,667,843.66	16.785%	
Market Value 51,5	,568.13	Money Market	FFCB	7,233,182.54	14.007%	
Accrued Balance	,591.76	Fund (0.147%)	FHLB	7,136,113.67	13.819%	
Market Value + Accrued 51,6	,159.89	US Agency Callable (2.894%) Bullet (42.270%)	FHLMC	5,476,955.85	10.606%	
Net Unrealized Gain/Loss	,763.49	Callable (2.894%) Bullet (42.270%)	FNMA	3,476,901.95	6.733%	
Yield at Cost	0.951	Corporate	Money Market Fund	76,106.32	0.147%	
Effective Duration	1.511	(16.785%)	US Treasury	19,574,054.29	37.904%	
Maturity in Years	1.587	110				
		US Treasury (37.904%)				
		Treated (crises to)	Total	51,641,159.89	100.000%	
		Chart calculated by: Market Value + Accrued	Footnotes: 2,3,4	2-,0 1-,-2-10-		
		Maturity at Policy Level		Activity Summary		
Footnote: 1				Portfolio		
Compliance Overview	9 40,000,000	35,330,255.36	Beginning Book Value		43,477,732.97	
	alt	33,330,233.30	Purchases		19,312,857.59	
Status Compliant	Warket V8 900,000,000 900,000,000 900,000		Sales		-8,168,759.81	
As of 12/31/2021	ne Ge		Net Amortization/Accretion Income		-8,497.99	
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	₽ĕ	15,225,211.52	Net Realized Gain/Loss		0.00	
	24 10,000,000		Ending Book Value		51,613,331.62	
	ij	1,085,693.00				
	Ending 10,000,000					
		1 Mo & Under 1 month -12 months 12 months – 36 months				
			Footnote: 4			
		Rating Distribution		Earnings Summary		
Reconciliation Status				Portfolio		
	AAA		Net Amortization/Accretion Income		-8,497.99	
Custody Reconciliation Status Reconciled	A+		Interest Earned		131,917.50	
Custody Last Reconciled For 04/17/2023	A		Net Realized Gain/Loss		0.00	
Trading System Last Reconciled For 03/01/2023			Earned Income		123,419.51	
		conservation to the state of th	Book Yield		0.951	
		Ending Market Value + Accrued				
		· / toolded				
1: * Weighted by: 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]