



Report: Consolidated Municipality of Carson City
 Account: Carson City- Investment Core GPA
 Date: 07/01/2021 - 09/30/2021

Portfolio Characteristics		Distribution by Asset Type		Asset Allocation at Policy Level	
Portfolio				GPA Asset Class	Ending Market Value + Accrued / of Ending Market Value + Accrued
Par Amount	51,277,455.87	<p>Chart calculated by: Market Value + Accrued</p>		Asset Backed	1,536,906.94 2.946%
Book Value	51,286,070.88			Bank Deposit	8,479,432.89 16.254%
Market Value	52,000,481.84			Corporate	8,515,622.16 16.323%
Accrued Balance	168,046.30			FHCB	8,289,711.06 15.890%
Market Value + Accrued	52,168,528.14			FHLB	9,237,006.26 17.706%
Net Unrealized Gain/Loss	714,410.96			FHLMC	1,987,300.42 3.809%
Yield at Cost	1.517			FNMA	3,511,364.64 6.731%
Effective Duration	2.043			Money Market Fund	1,672,015.84 3.205%
Maturity in Years	2.394			Other	11.46 0.000%
				PEFCO	2,001,239.13 3.836%
		Total	52,168,528.14	100.000%	
Footnote: 1		Maturity at Policy Level		Activity Summary	
Compliance Overview				Portfolio	
Status	Compliant			Beginning Book Value	51,097,609.84
As of	09/30/2021			Purchases	10,776,850.41
				Sales	-6,956,034.31
				Net Amortization/Accretion Income	2,412.65
				Change In Cash	-10.63
				Net Realized Gain/Loss	242.93
				Ending Book Value	51,286,070.88
				Footnote: 4	
Reconciliation Status		Rating Distribution		Earnings Summary	
				Portfolio	
Status	Reconciled			Net Amortization/Accretion Income	2,412.65
Last Reconciled For	04/17/2023			Interest Earned	194,197.83
				Net Realized Gain/Loss	242.93
				Earned Income	196,853.41
				Book Yield	1.517
				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]