

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

Date: 10/01/2020 - 12/31/2020

Portfolio Characteristics		Distribution by Asset Type Asset Allocation at Policy Level				
Portfolio		, , , , , , , , , , , , , , , , , , ,	GPA Asset Class			
Par Amount	40,639,559.07	Commercial	Asset Backed	2,063,668.33	4.888%	
Book Value	40,714,826.30	Paper (2.364%)	Bank Deposit	8.898.968.65	21.078%	
Market Value	42,047,356,38	Asset Backed	Commercial Paper	997,979.11	2.364%	
Accrued Balance	172,357.87	Security (4.888%)	Corporate	6.659.916.17	15.774%	
Market Value + Accrued	42,219,714.25	US Agency	FAMCA	2.013.585.86	4.769%	
Net Unrealized Gain/Loss	1,332,530.08	Callable (9.483%) Bullet (41.990%)	FFCB	9,451,578,59	22.387%	
Yield at Cost	1.986	Corporate	FHLB	4,733,092.64	11.211%	
Effective Duration	2.017	(15.774%)	FHLMC	2,000,675.01	4.739%	
Maturity in Years	2,396		FNMA	3,532,954.38	8.368%	
maturity in Tours	2.570		Other	922,559.07	2.185%	
		Bank Deposit (21.078%)	Total	42.219.714.25	100.000%	
		Chart calculated by: Market Value + Accrue		42,217,714.20	100.000 /2	
		Maturity at Policy Level	1 00th0tes. 2,5,4	Activity Summary		
Footnote: 1		mainly in Forey Level		Portfo	alio	
	liance Overview	0 20 000 000	Beginning Book Value	2 01 110	40,519,151.07	
Comp	mance over the tr	30,000,000	Purchases		3,272,571.58	
Status	Compliant	20,978,329.52	Sales		-1,334,995.79	
As of	12/31/2020	₩₩ 20,000,000 ————————————————————————————	Net Amortization/Accretion Inco	ome	1,098.59	
713 01	12/31/2020	기업 기계	Change In Cash	Sinc	-7.14	
		₹ 10,000,000	Net Realized Gain/Loss		1,008.00	
		54	Ending Book Value		40,714,826.30	
		1,421,500.08	Ending Book value		40,714,020.30	
		30,000,000 20,978,329.52 20,000,000 9,046.219.78 10,773,664.87				
		1 Mo & Under 1 month -12 12 months – 36 36 months – 60 months months months				
			Footnote: 4			
		Rating Distribution		Earnings Summary		
Recor	nciliation Status			Portfo		
		AAA	Net Amortization/Accretion Inco	ome	1,098.59	
Status	Reconciled	A+ = -	Interest Earned		204,516.25	
Last Reconciled For	04/17/2023	A-1+	Net Realized Gain/Loss		1,008.00	
			Earned Income		206,622.83	
			Book Yield		1.986	
		2 to 10 10 10 10 10 10 10 10 10 10 10 10 10				
		Ending Market Value + Accrued				
		₽Accrued				
			Footnotes: 4,5			
1 · * Weighted by Market Value + Accrued						

- I: * 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]