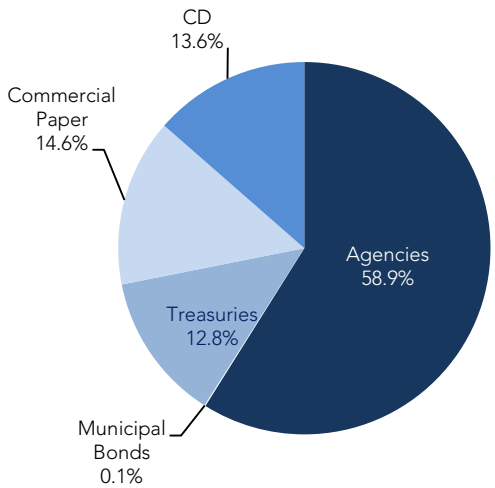
Southern Nevada Water Authority
Portfolio Summary
As of
8/31/2016

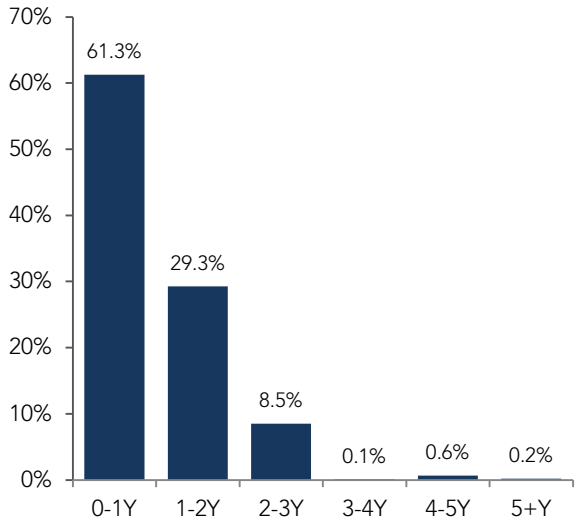
SOUTHERN NEVADA WATER AUTHORITY

SECTOR ALLOCATION



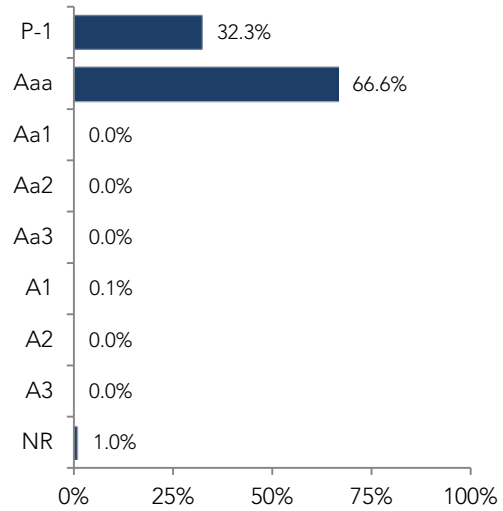
Per Book Value

MATURITY DISTRIBUTION



Per Book Value

CREDIT QUALITY (MOODY'S)



NR: Not Rated

ACCOUNT SUMMARY

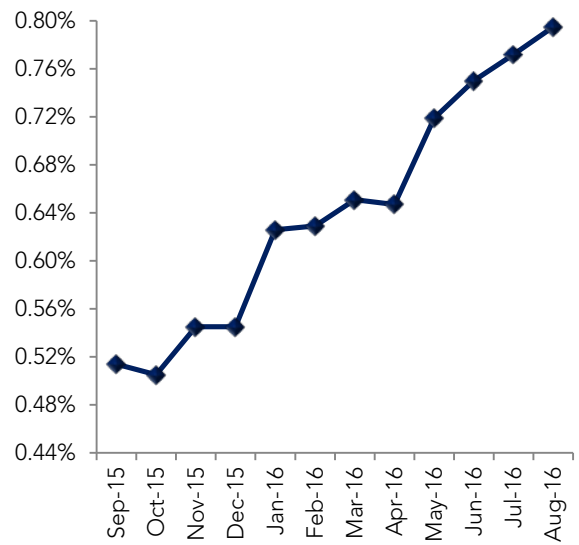
	8/31/16	7/31/16
Market Value*	$959,217,397	$924,204,733
Book Value*	$958,954,349	$922,966,277
Variance	$263,049	$1,238,456
Par Value*	$958,959,000	$922,959,000
Purchase Yield	0.80%	0.77%
Years to Maturity	0.91	0.95
Effective Duration	0.83	0.87

Earnings

Current Month	$815,043
Fiscal YTD	$1,411,011

*Values Exclude SNWA Cash Balance

PORTFOLIO BOOK YIELD HISTORY



ISSUERS OVER 5%*

Issuer	% Portfolio
FHLB	20.3%
FHLMC	14.6%
FFCB	14.5%
US Treasury	12.8%
FNMA	8.5%

*Issuers in portfolio that make up more than 5% of portfolio

Per Book Value