

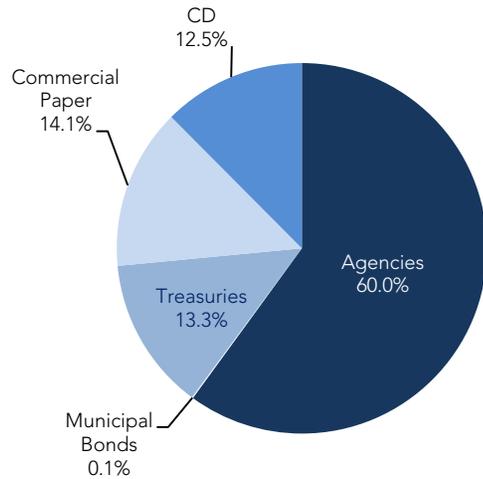


SOUTHERN NEVADA
WATER AUTHORITY

Southern Nevada Water Authority Portfolio Summary

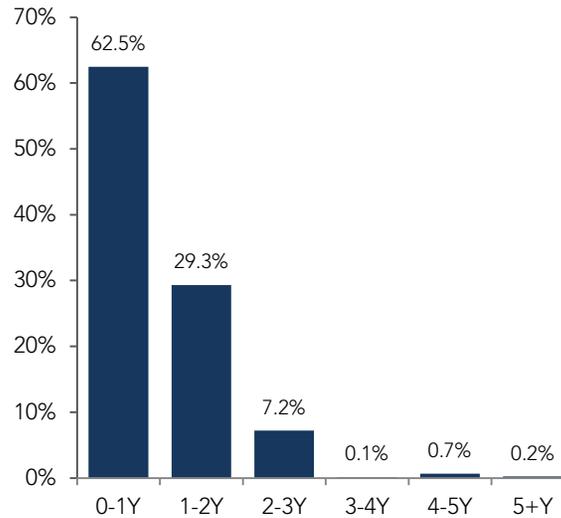
As of
7/31/2016

SECTOR ALLOCATION



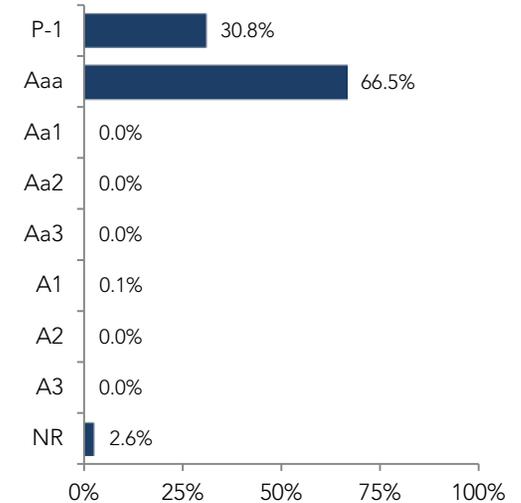
Per Book Value

MATURITY DISTRIBUTION



Per Book Value

CREDIT QUALITY (MOODY'S)

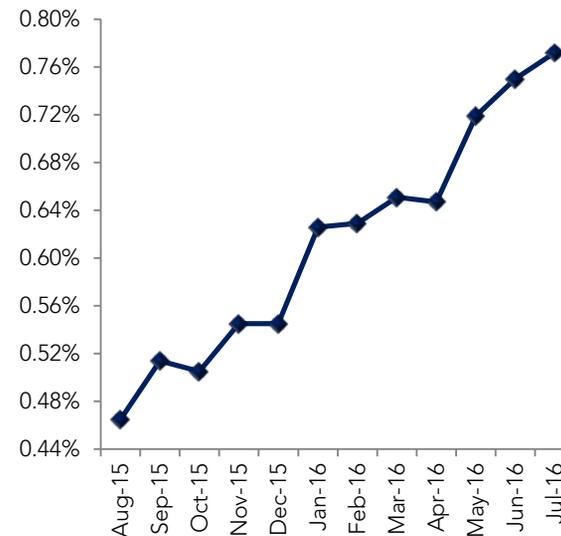


NR: Not Rated

ACCOUNT SUMMARY

	7/31/16	6/30/16
Market Value*	\$924,204,733	\$929,066,451
Book Value*	\$922,966,277	\$927,421,885
Variance	\$1,238,456	\$1,644,567
Par Value*	\$922,959,000	\$927,710,000
Purchase Yield	0.77%	0.75%
Years to Maturity	0.95	0.91
Effective Duration	0.87	0.85
Earnings		
Current Month	\$595,968	
Fiscal YTD	\$595,968	

PORTFOLIO BOOK YIELD HISTORY



ISSUERS OVER 5%*

Issuer	% Portfolio
FHLB	20.0%
FHLMC	15.1%
FFCB	13.9%
US Treasury	13.3%
FNMA	8.3%

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

Per Book Value

*Values Exclude SNWA Cash Balance