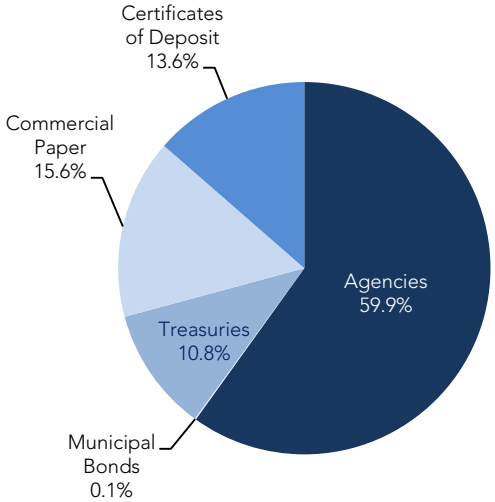
Southern Nevada Water Authority
Portfolio Summary
As of
9/30/2016

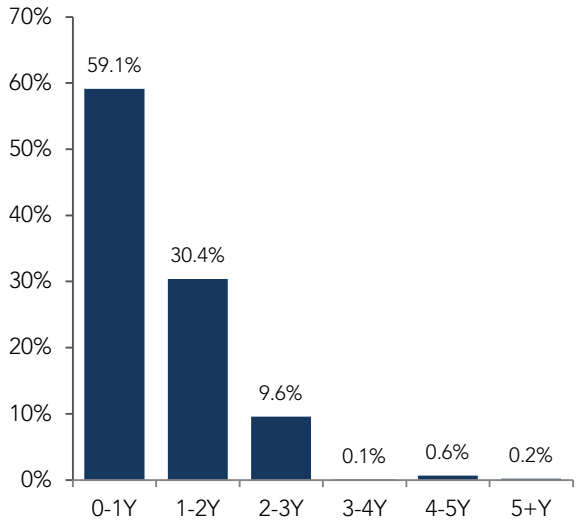
SOUTHERN NEVADA WATER AUTHORITY

SECTOR ALLOCATION



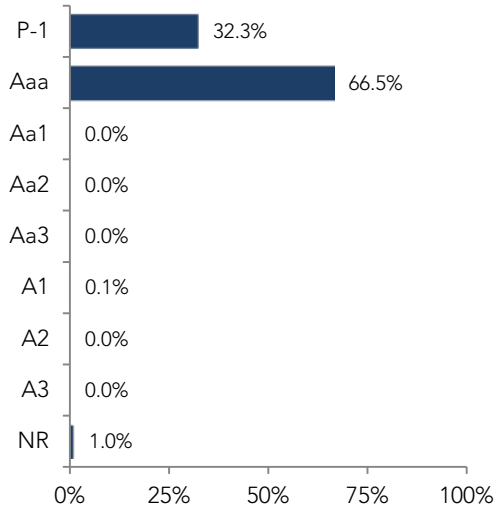
Per Book Value

MATURITY DISTRIBUTION



Per Book Value

CREDIT QUALITY (MOODY'S)



NR: Not Rated

ACCOUNT SUMMARY

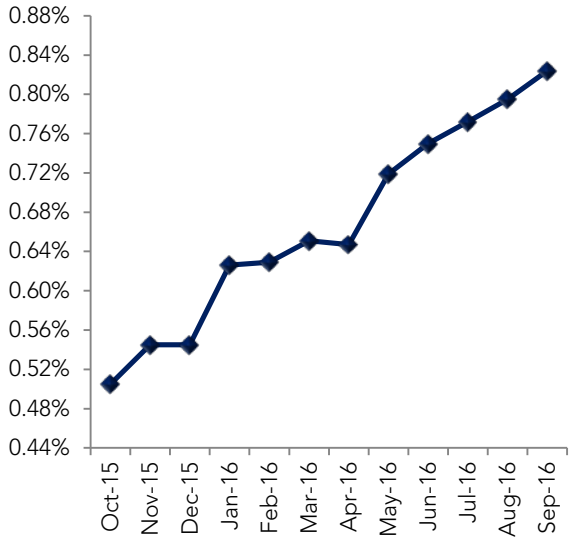
	9/30/16	8/31/16
Market Value*	$957,980,313	$959,217,397
Book Value*	$957,412,399	$958,954,349
Variance	$567,915	$263,049
Par Value*	$957,534,000	$958,959,000
Purchase Yield	0.82%	0.80%
Years to Maturity	0.93	0.91
Effective Duration	0.86	0.83

Earnings

Current Month	$653,730
Fiscal YTD	$2,064,741

*Values Exclude SNWA Cash Balance

PORTFOLIO BOOK YIELD HISTORY



ISSUERS OVER 5%*

Issuer	% Portfolio
FHLB	19.2%
FHLMC	16.6%
FFCB	14.6%
US Treasury	10.8%
FNMA	8.5%

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

Per Book Value