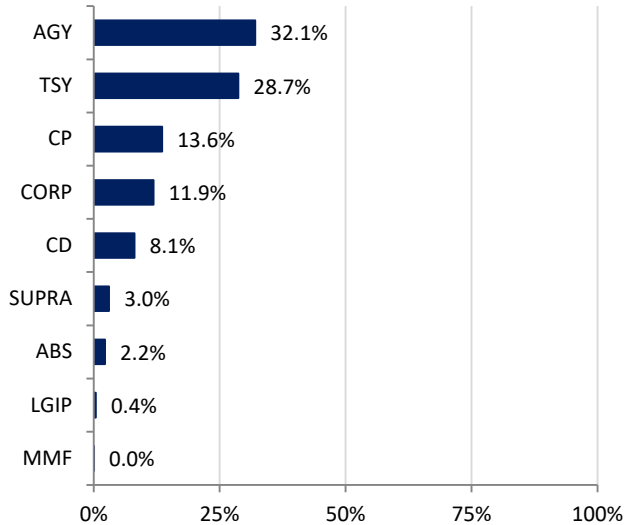
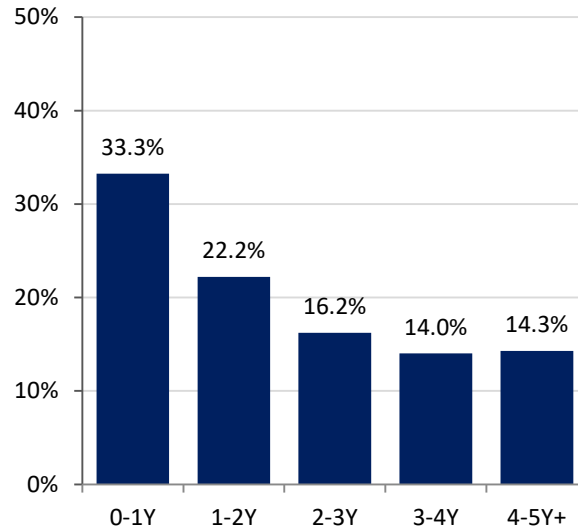


**Southern Nevada Water Authority
Portfolio Summary
As of
2/28/2022**

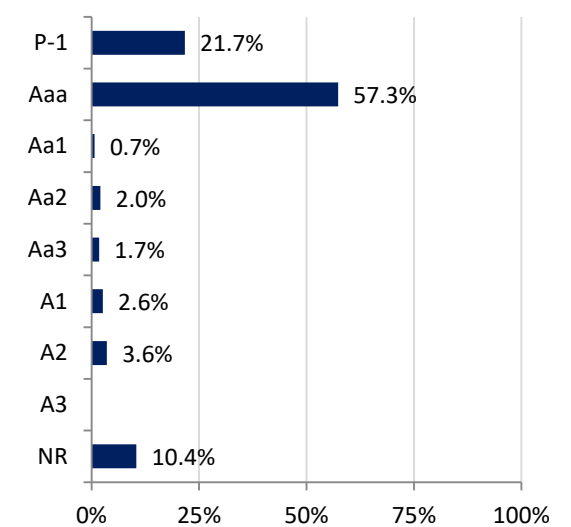
SECTOR ALLOCATION



MATURITY DISTRIBUTION



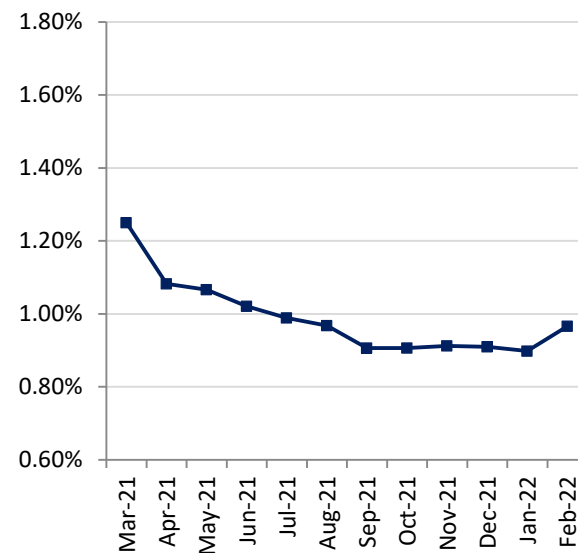
CREDIT QUALITY (MOODY'S)



ACCOUNT SUMMARY

| | 2/28/22 | 1/31/22 |
|---------------------------|------------------------|----------------------|
| Market Value | \$1,332,926,467 | \$970,821,359 |
| Book Value | <u>\$1,348,082,277</u> | <u>\$980,975,747</u> |
| Variance | -\$15,155,809 | -\$10,154,389 |
| Par Value | \$1,348,674,012 | \$980,823,290 |
| Book Yield | 0.97% | 0.90% |
| Years to Maturity | 1.95 | 2.04 |
| Effective Duration | 1.80 | 1.90 |
| Earnings | | |
| Current Month | \$948,100 | |
| Fiscal YTD | \$6,174,443 | |

MONTH-END PORTFOLIO BOOK YIELD



ISSUERS OVER 5%*

| Issuer | % Portfolio |
|---------------|-------------|
| U.S. Treasury | 28.7% |
| FAMCA | 7.8% |
| FHLB | 6.3% |
| FFCB | 5.7% |
| FNMA | 5.4% |
| FHLMC | 5.0% |

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