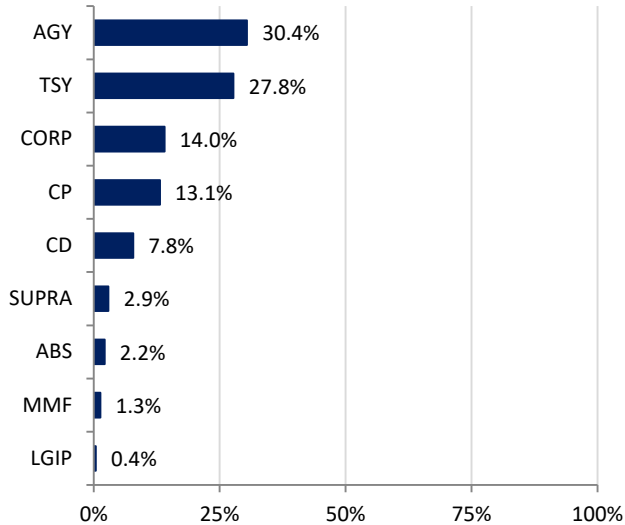
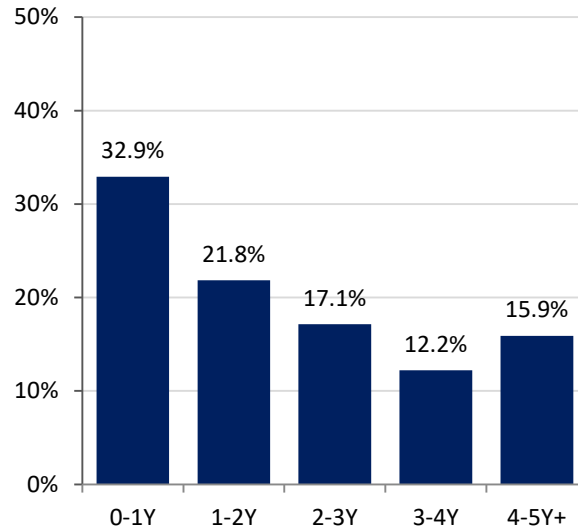


**Southern Nevada Water Authority  
Portfolio Summary  
As of  
3/31/2022**

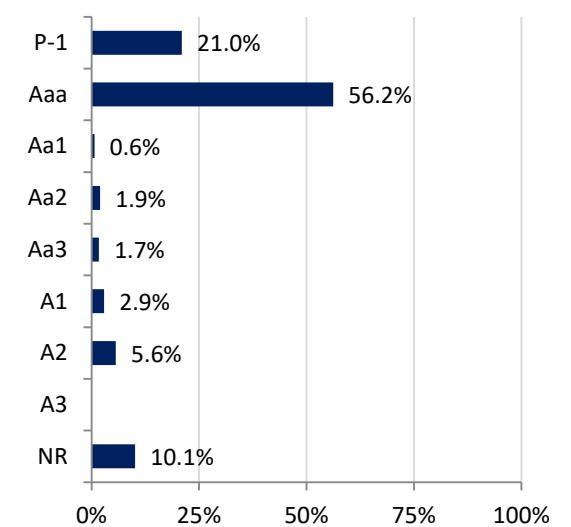
**SECTOR ALLOCATION**



**MATURITY DISTRIBUTION**



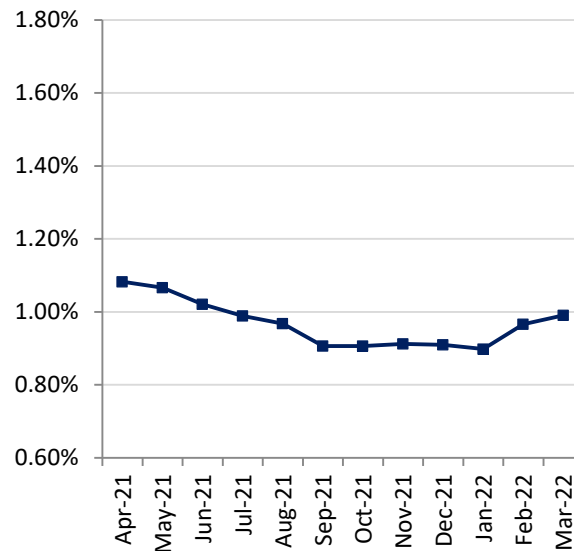
**CREDIT QUALITY (MOODY'S)**



**ACCOUNT SUMMARY**

	<b>3/31/22</b>	<b>2/28/22</b>
<b>Market Value</b>	\$1,362,201,682	\$1,332,926,467
<b>Book Value</b>	\$1,394,139,680	\$1,348,082,277
<b>Variance</b>	-\$31,937,997	-\$15,155,809
<b>Par Value</b>	\$1,395,112,684	\$1,348,674,012
<b>Book Yield</b>	0.99%	0.97%
<b>Years to Maturity</b>	1.92	1.95
<b>Effective Duration</b>	1.80	1.80
<b>Earnings</b>		
<b>Current Month</b>	\$1,134,035	
<b>Fiscal YTD</b>	\$7,308,478	

**MONTH-END PORTFOLIO BOOK YIELD**



**ISSUERS OVER 5%\***

<b>Issuer</b>	<b>% Portfolio</b>
U.S. Treasury	27.8%
FAMCA	7.5%
FHLB	6.1%
FNMA	5.2%

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