

STATE OF NEVADA

Report on Count of Money in the State Treasury June 30, 2020



Legislative Auditor
Carson City, Nevada

STATE OF NEVADA
LEGISLATIVE COUNSEL BUREAU

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In accordance with the provisions of Nevada Revised Statutes (NRS) 353.060, we counted the money and securities in the State Treasury on Tuesday, June 30, 2020, and have prepared therefrom Exhibit A with supporting Schedules 1 through 3. This report presents the money and securities in the custody of the State Treasurer as of the close of business, Tuesday, June 30, 2020, in accordance with NRS 353.075.

The Legislative Auditor is required to count the money in the State Treasury at least annually. On the count day, the State Treasurer provided a vault inventory listing to perform our physical examination of the vault's contents. The State Treasurer also provided a listing of the State's holdings with various financial institutions. We confirmed the State Treasurer's account balances directly with these financial institutions and reconciled to the State Controller's records and the state's accounting system. Based on the results of these procedures, we then finalized the *Report on Count of Money in the State Treasury* and filed it with the Office of the Secretary of State, pursuant to NRS 353.075.

Respectfully presented,

A handwritten signature in black ink, appearing to read "Daniel Crossman".

Daniel L. Crossman, CPA
Legislative Auditor

Filed with the Secretary of State:
December 21, 2020

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Exhibit A

Count of Money and Securities

<u>Schedule</u>	<u>Custodian</u>	<u>On Deposit With Financial Institutions (A)</u>	<u>State Owned Securities (B)</u>	<u>Securities Held for Safekeeping</u>
1	State Treasurer	\$ --	\$4,503,581,987.30	\$ --
2	State Treasurer	--	--	2,103,565,856.55
3	Various Financial Institutions	356,975,702.47	--	--
		<u>\$356,975,702.47</u>	<u>\$4,503,581,987.30</u>	<u>\$2,103,565,856.55</u>

Notes: (A) The amounts reported on deposit with financial institutions represent the institution's balance and have not been reduced by outstanding checks or increased by deposits in transit.

(B) Securities are reported at fair market value as determined by the safekeeping entity as of the close of business on June 30, 2020. Fair market value is the amount at which a financial instrument could be exchanged in a current transaction between willing parties, other than in a forced or liquidation sale.

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Schedule 1

State Owned Securities

Summary of State Owned Securities	Amount
Total Treasurer's Pooled Investments (page 9)	\$ 3,640,516,498.02
Total Other State Owned Securities (page 10)	382,754,653.47
Total Municipal Bond Bank (page 11)	83,680,000.00
Total Water Pollution Control Revolving Fund - Sewer Bonds (page 13)	225,427,576.39
Total Safe Drinking Water Revolving Fund - Water Bonds (page 17)	<u>171,203,259.42</u>
Total State Owned Securities	<u>\$ 4,503,581,987.30</u>

Schedule 1

State Owned Securities

TREASURER'S POOLED INVESTMENTS

	<u>Maturity Date</u>	<u>Interest Rate</u>	<u>Amount</u>	<u>Totals</u>
Washington Federal Bank				
<u>Certificate of Deposit</u>				
Washington Federal	08/20/20	1.530%	\$ 25,000,000.00	
				<u>\$ 25,000,000.00</u>
BNY Mellon Bank Safekeeping				
<u>Negotiable Certificates of Deposit</u>				
Agricultural Bank	07/01/20	0.630%	\$ 20,000,200.00	
Agricultural Bank	10/05/20	0.720%	32,019,200.00	
Agricultural Bank	09/29/20	0.490%	53,998,380.00	
Agricultural Bank	09/10/20	0.420%	18,996,960.00	
Agricultural Bank	10/01/20	0.500%	28,000,000.00	
Agricultural Bank	10/29/20	0.420%	31,000,000.00	
Mitsubishi	08/10/20	0.190%	49,999,500.00	
Mitsubishi	08/11/20	0.200%	45,000,000.00	
Mizuho Bank	07/21/20	0.170%	60,001,800.00	
Sumitomo Mitsui Bank	07/31/20	0.190%	100,005,000.00	
Sumitomo Mitsui Bank	07/30/20	0.180%	60,002,400.00	
Sumitomo Mitsui Bank	07/31/20	0.180%	25,001,000.00	
Sumitomo Mitsui Trust Bank	07/01/20	0.360%	50,000,500.00	
Sumitomo Mitsui Trust Bank	07/31/20	0.160%	37,000,740.00	
Sumitomo Mitsui Trust Bank	07/28/20	0.160%	37,001,110.00	
Sumitomo Mitsui Trust Bank	07/31/20	0.170%	50,001,500.00	
Toronto Dominion Bank	07/23/20	0.170%	50,000,500.00	
				<u>\$ 748,028,790.00</u>
<u>Money Market Mutual Funds</u>				
Goldman Sachs		0.147%	\$ 703,412,592.80	
Goldman Sachs		0.147%	160,279,398.85	
				<u>\$ 863,691,991.65</u>
<u>U.S. Government Agency Securities</u>				
Federal Farm Credit Bank	02/03/22	1.540%	\$ 15,070,500.00	
Federal Home Loan Bank	12/11/24	2.000%	25,084,250.00	
Federal Home Loan Bank	12/23/20	1.625%	18,126,540.00	
Federal Home Loan Mortgage Corporation	09/29/20	1.625%	18,312,962.88	
Federal Home Loan Mortgage Corporation	06/18/25	2.000%	25,157,250.00	
Federal National Mortgage Association	09/24/26	1.875%	5,650,680.00	
Federal National Mortgage Association	04/25/22	1.500%	493,777.75	
Federal National Mortgage Association	10/01/23	2.500%	273,219.26	
Federal National Mortgage Association	07/01/25	2.500%	1,421,297.59	
				<u>\$ 109,590,477.48</u>

State Owned Securities

TREASURER'S POOLED INVESTMENTS

	<u>Maturity Date</u>	<u>Interest Rate</u>	<u>Amount</u>	<u>Totals</u>
BNY Mellon Bank Safekeeping				
<u>U.S. Treasury Notes</u>				
U.S. Treasury Note	11/30/20	1.625%	\$ 11,064,460.00	
U.S. Treasury Note	07/31/20	2.625%	25,050,500.00	
U.S. Treasury Note	07/31/23	2.750%	26,970,750.00	
U.S. Treasury Note	09/30/24	2.125%	26,988,250.00	
U.S. Treasury Note	08/15/27	2.250%	27,320,867.00	
U.S. Treasury Note	11/30/21	1.875%	13,195,013.10	
U.S. Treasury Note	02/15/25	2.000%	12,003,518.81	
U.S. Treasury Note	08/31/20	1.375%	6,598,038.30	
U.S. Treasury Note	09/30/22	1.750%	18,497,956.95	
U.S. Treasury Note	01/31/21	1.375%	3,065,949.60	
U.S. Treasury Note	02/15/26	1.625%	12,024,214.80	
U.S. Treasury Note	02/28/21	1.125%	12,913,678.55	
U.S. Treasury Note	03/31/21	1.250%	8,003,917.00	
U.S. Treasury Note	05/15/26	1.625%	3,263,265.60	
U.S. Treasury Note	02/15/22	2.000%	16,554,842.40	
U.S. Treasury Note	05/15/22	1.750%	9,198,850.55	
U.S. Treasury Note	11/15/22	1.625%	6,206,280.00	
U.S. Treasury Note	02/15/27	2.250%	11,896,795.50	
U.S. Treasury Note	11/15/23	2.750%	18,006,334.50	
U.S. Treasury Note	05/15/24	2.500%	36,992,340.00	
U.S. Treasury Note	07/31/20	1.625%	6,237,476.00	
U.S. Treasury Note	11/15/27	2.250%	2,066,668.75	
U.S. Treasury Note	05/15/28	2.875%	678,592.00	
U.S. Treasury Note	08/15/28	2.875%	14,537,282.50	
U.S. Treasury Note	10/31/23	2.875%	2,178,120.00	
U.S. Treasury Note	11/15/28	3.125%	1,057,892.50	
U.S. Treasury Note	11/30/20	2.000%	2,508,276.60	
U.S. Treasury Note	08/31/21	2.000%	18,713,673.25	
U.S. Treasury Note	11/15/24	2.250%	6,675,101.00	
U.S. Treasury Note	08/15/25	2.000%	8,537,850.75	
U.S. Treasury Note	11/15/25	2.250%	12,531,610.00	
U.S. Treasury Note	12/31/20	1.750%	3,552,248.25	
U.S. Treasury Note	09/30/21	1.125%	7,791,476.00	
U.S. Treasury Note	08/15/22	1.625%	2,139,034.50	
U.S. Treasury Note	11/15/26	2.000%	9,349,895.75	
U.S. Treasury Note	12/31/21	2.000%	5,958,166.00	
U.S. Treasury Note	02/15/23	2.000%	471,465.00	
U.S. Treasury Note	05/15/23	1.750%	12,900,525.00	
U.S. Treasury Note	07/31/20	2.000%	4,431,681.75	
U.S. Treasury Note	08/15/23	2.500%	4,074,170.00	
U.S. Treasury Note	08/31/20	2.125%	3,034,740.50	
U.S. Treasury Note	05/15/27	2.375%	9,819,429.00	
U.S. Treasury Note	05/15/25	2.125%	13,355,481.15	
U.S. Treasury Note	10/31/20	1.375%	3,202,536.70	
				<u>\$ 461,619,215.61</u>

State Owned Securities

TREASURER'S POOLED INVESTMENTS

	<u>Maturity Date</u>	<u>Interest Rate</u>	<u>Amount</u>	<u>Totals</u>
BNY Mellon Bank Safekeeping				
<u>Corporate Obligations</u>				
American Express Company	02/27/23	3.400%	\$ 1,117,993.25	
American Express Credit Corp.	05/05/21	2.250%	765,373.70	
American Honda Finance Corp.	09/10/24	2.150%	20,893,800.00	
American Honda Finance Corp.	01/10/23	2.050%	5,927,169.30	
Apple Inc.	02/23/21	2.250%	2,123,058.00	
Apple Inc.	09/12/22	2.100%	5,189,400.00	
Apple Inc.	02/23/23	2.850%	902,649.00	
Apple Inc.	05/11/22	2.300%	1,423,675.00	
Bank of America Corp.	04/01/24	4.000%	5,550,050.00	
Bank of America Corp.	07/01/20	5.625%	1,525,000.00	
Bank of America Corp.	07/01/20	5.625%	10,052,000.00	
Bank of America Corp.	01/24/22	5.700%	1,405,677.00	
Bank of America Corp.	01/11/23	3.300%	18,810,810.00	
Bank of America Corp.	01/20/23	3.124%	20,300,896.00	
Bank of America Corp.	07/21/23	2.816%	5,193,450.00	
Bank of America Corp.	12/20/23	3.004%	5,723,684.09	
Bank of America Corp.	03/05/24	3.550%	21,504,268.32	
Bank of America Corp.	05/17/22	3.499%	7,897,584.30	
Bank of New York Mellon Corp.	11/27/20	2.450%	840,686.35	
Bank of New York Mellon Corp.	04/28/23	3.500%	1,458,270.00	
Bank of Nova Scotia	03/22/21	2.450%	10,153,000.00	
Bank of Nova Scotia	03/07/22	2.700%	5,181,050.00	
Bank of Nova Scotia	07/14/20	2.150%	7,004,270.00	
Bank of Nova Scotia	01/08/21	2.500%	10,113,300.00	
Bank of Nova Scotia	04/20/21	3.125%	5,111,050.00	
Berkshire Hathaway Finance Corp.	05/15/22	3.000%	708,027.75	
Berkshire Hathaway Inc.	03/15/23	2.750%	1,482,656.00	
Boeing Company	10/30/21	2.350%	1,290,988.50	
Boeing Company	10/30/20	1.650%	1,490,072.08	
Chevron Corp.	03/03/22	2.411%	772,125.00	
Chevron Corp.	11/17/20	2.419%	326,979.25	
Chubb INA Holdings Inc.	11/03/20	2.300%	1,180,675.25	
Cintas Corp.	06/01/21	4.300%	1,273,544.35	
Cisco Systems Inc.	02/28/21	2.200%	2,090,193.00	
Citibank	10/20/20	2.125%	7,277,985.00	
Citibank	07/23/21	3.400%	11,456,747.50	
Citibank	01/23/24	3.650%	18,493,900.32	
Citibank	02/19/22	3.165%	2,032,180.00	
Coca Cola Company	04/01/23	2.500%	1,483,454.00	
Coca Cola Company	10/27/20	1.875%	1,708,432.00	
Deere & Co.	06/08/22	2.600%	5,190,550.00	
John Deere Capital Corp.	09/11/20	2.450%	1,154,646.00	
Duke Energy Carolinas LLC	03/15/23	3.050%	1,489,418.00	
Eli Lilly & Company	05/15/22	2.350%	2,777,907.25	
Estee Lauder	05/10/21	1.700%	1,010,710.00	

State Owned Securities

TREASURER'S POOLED INVESTMENTS

	<u>Maturity Date</u>	<u>Interest Rate</u>	<u>Amount</u>	<u>Totals</u>
BNY Mellon Bank Safekeeping				
<u>Corporate Obligations (cont.)</u>				
Exxon Mobil Corp.	03/01/23	2.726%	\$ 1,472,842.00	
Goldman Sachs	09/15/20	2.750%	1,754,392.50	
Goldman Sachs	04/26/22	3.000%	2,956,144.00	
Home Depot Inc.	04/01/23	2.700%	1,478,470.00	
Honeywell International Inc.	11/01/21	1.850%	1,019,010.00	
HSBC Bank USA	08/24/20	4.875%	27,945,055.46	
HSBC Bank USA	08/24/20	4.875%	7,492,201.30	
HSBC Bank USA	08/07/20	2.750%	10,022,400.00	
Intel Corp.	07/29/20	2.450%	2,203,630.00	
Johnson & Johnson	03/01/23	2.050%	1,484,109.00	
JP Morgan Chase	08/15/21	2.295%	2,595,413.10	
JP Morgan Chase	07/22/20	4.400%	2,204,664.00	
JP Morgan Chase	02/01/24	3.875%	12,195,920.00	
JP Morgan Chase	10/29/20	2.550%	6,717,083.30	
JP Morgan Chase	03/01/21	2.550%	7,801,235.45	
JP Morgan Chase	06/07/21	2.400%	8,543,220.00	
JP Morgan Chase	07/22/20	4.400%	12,848,180.52	
JP Morgan Chase	10/15/20	4.250%	1,314,716.00	
JP Morgan Chase	01/24/22	4.500%	3,714,480.00	
JP Morgan Chase	09/23/22	3.250%	1,425,546.00	
JP Morgan Chase	06/18/22	3.514%	6,090,228.60	
Massmutual Global Funding	04/13/22	2.500%	1,349,387.00	
Merck & Co Inc.	05/18/23	2.800%	1,438,479.00	
Metropolitan Life Global Funding	04/08/22	2.650%	1,040,240.00	
Microsoft Corp.	05/01/23	2.375%	1,447,861.25	
Microsoft Corp.	11/03/20	2.000%	3,012,210.00	
Morgan Stanley	05/19/22	2.750%	1,486,699.50	
Morgan Stanley	07/24/20	5.500%	2,607,956.00	
Morgan Stanley	11/17/21	2.625%	1,490,498.50	
Morgan Stanley	07/24/20	5.500%	2,209,741.18	
Oracle Corp.	07/15/20	3.875%	2,202,838.00	
Oracle Corp.	02/15/23	2.625%	1,051,740.00	
Pacificcorp	06/15/21	3.850%	860,622.00	
Peco Energy	09/15/21	1.700%	2,262,736.40	
Pepsico Inc.	10/14/20	2.150%	1,757,070.00	
Pepsico Inc.	05/02/22	2.250%	1,518,701.10	
Pepsico Inc.	04/15/21	2.000%	4,051,280.00	
Philip Morris	11/15/23	3.600%	5,509,500.00	
PNC Financial Services Group	08/11/20	4.375%	10,884,436.92	
PNC Financial Services Group	03/08/22	3.300%	756,283.75	
PNC Bank	11/05/20	2.450%	2,337,438.75	
Pricoa Global Funding	06/03/21	2.200%	1,524,630.00	
Principal Life Global Funding	11/21/21	2.375%	1,493,171.20	
Procter & Gamble Company	08/11/22	2.150%	1,660,992.00	
Protective Life Global Funding	11/25/20	2.700%	1,009,230.00	

State Owned Securities

TREASURER'S POOLED INVESTMENTS

	<u>Maturity Date</u>	<u>Interest Rate</u>	<u>Amount</u>	<u>Totals</u>
BNY Mellon Bank Safekeeping				
<u>Corporate Obligations (cont.)</u>				
Public Service Electric & Gas	03/15/21	1.900%	\$ 1,514,310.00	
Royal Bank of Canada	10/05/23	3.700%	8,250,071.58	
San Diego Gas & Electric	08/15/21	3.000%	766,252.50	
Southern California Edison	02/01/22	2.400%	3,447,520.65	
Starbucks Corp.	02/04/21	2.100%	2,283,708.90	
Sumitomo Mitsui Banking Corp.	07/23/20	2.650%	4,219,393.92	
TJX COS Inc.	06/15/21	2.750%	178,283.00	
Toronto Dominion Bank	06/12/24	2.650%	10,034,140.16	
Toyota Motor Credit Corp.	04/08/21	1.900%	3,908,281.44	
Toyota Motor Credit Corp.	09/08/22	0.798%	30,958,150.00	
Truist Financial Corp.	04/01/22	2.750%	1,036,710.00	
Truist Financial Corp.	12/06/23	3.750%	5,476,050.00	
United Parcel Service Inc.	01/15/21	3.125%	638,838.90	
Unitedhealth Group Inc.	07/15/20	2.700%	8,292,207.95	
Unitedhealth Group Inc.	10/15/22	2.375%	680,095.00	
Unitedhealth Group Inc.	08/15/24	2.375%	9,478,145.00	
US Bancorp	03/15/22	3.000%	3,991,043.25	
US Bancorp	07/15/22	2.950%	5,443,467.82	
Visa Inc.	12/14/20	2.200%	860,634.45	
Visa Inc.	12/14/22	2.800%	739,263.00	
Walmart Inc.	10/25/20	3.250%	4,358,389.00	
Walmart Inc.	04/11/23	2.550%	1,476,986.00	
Wells Fargo	01/22/21	3.000%	5,072,900.00	
Wells Fargo	07/22/20	2.600%	28,935,258.00	
Wells Fargo	03/04/21	2.500%	18,591,139.95	
Wells Fargo	07/26/21	2.100%	9,156,690.00	
Wells Fargo	08/14/23	3.550%	5,424,900.00	
Wells Fargo	07/22/22	2.625%	17,710,770.00	
Wells Fargo	01/24/24	3.750%	13,111,800.00	
Wells Fargo	03/04/21	2.500%	15,209,550.00	
Wells Fargo	01/15/21	2.600%	15,181,350.00	
				<u>\$ 655,528,339.81</u>
<u>Agency Asset Backed Securities</u>				
Small Business Administration Pool	10/25/20	3.575%	\$ 12,379.58	
Small Business Administration Pool	11/25/21	2.575%	12,415.41	
Small Business Administration Pool	12/25/21	3.825%	141,115.31	
Small Business Administration Pool	10/25/22	4.248%	95,694.32	
Small Business Administration Pool	09/25/20	4.325%	203.87	
Small Business Administration Pool	11/25/22	3.625%	40,042.61	
Small Business Administration Pool	06/25/21	4.325%	300,625.23	
Small Business Administration Pool	04/25/21	4.179%	104,707.97	
Small Business Administration Pool	09/25/20	3.575%	21,381.07	
Small Business Administration Pool	05/25/22	3.575%	202,688.02	
Small Business Administration Pool	06/25/22	3.892%	97,981.17	
Small Business Administration Pool	04/25/21	4.325%	53,677.79	

State Owned Securities

TREASURER'S POOLED INVESTMENTS

	<u>Maturity Date</u>	<u>Interest Rate</u>	<u>Amount</u>	<u>Totals</u>
BNY Mellon Bank Safekeeping				
<u>Agency Asset Backed Securities (cont.)</u>				
Small Business Administration Pool	08/25/20	4.125%	\$ 1,259.50	
Small Business Administration Pool	08/25/22	3.575%	275,143.87	
Small Business Administration Pool	01/25/22	4.325%	23,389.11	
Small Business Administration Pool	01/25/23	4.251%	99,339.54	
Small Business Administration Pool	03/25/23	4.035%	94,927.46	
Small Business Administration Pool	01/25/22	3.575%	14,207.91	
Small Business Administration Pool	03/25/22	3.663%	119,542.43	
Small Business Administration Pool	12/25/22	4.195%	91,622.81	
Small Business Administration Pool	11/25/22	3.450%	641,425.50	
Small Business Administration Pool	12/25/21	3.869%	276,071.22	
Small Business Administration Pool	09/25/22	4.298%	53,566.78	
Small Business Administration Pool	01/25/23	3.856%	270,527.95	
Small Business Administration Pool	11/25/22	4.325%	21,314.71	
Small Business Administration Pool	04/25/22	4.176%	524,934.33	
Small Business Administration Pool	05/25/23	3.255%	112,257.09	
Small Business Administration Pool	09/25/23	3.930%	206,383.16	
Small Business Administration Pool	07/25/21	4.325%	39,167.63	
Small Business Administration Pool	12/25/22	2.575%	77,628.56	
Small Business Administration Pool	10/25/23	4.273%	169,500.19	
Small Business Administration Pool	05/25/22	4.302%	577,468.35	
				<u>\$ 4,772,590.45</u>
<u>Commercial Paper</u>				
BNP Paribas	09/01/20	0.180%	\$ 49,987,487.50	
BNP Paribas	09/04/20	0.200%	49,985,700.00	
BNP Paribas	09/10/20	0.230%	49,981,800.00	
Exxon Corp.	07/30/20	0.430%	99,986,667.00	
Exxon Corp.	08/28/20	0.210%	49,984,676.50	
Koch Industries	07/31/20	0.200%	38,996,608.17	
Mitsubishi International Corp.	08/14/20	0.700%	39,990,250.00	
Mitsubishi International Corp.	09/01/20	0.190%	49,982,412.50	
Mufg Bank	07/31/20	0.170%	168,973,514.32	
Mufg Bank	08/24/20	0.240%	19,993,216.60	
Toyota Motor Corp.	07/30/20	0.630%	1,999,783.34	
Toyota Motor Corp.	07/01/20	0.122%	28,999,911.26	
Toyota Motor Corp.	08/31/20	0.290%	34,989,089.80	
Toyota Motor Corp.	10/01/20	0.240%	39,978,816.80	
Toyota Motor Corp.	11/03/20	1.400%	45,958,462.00	
Toyota Motor Corp.	12/11/20	1.288%	2,496,697.23	
				<u>\$ 772,285,093.02</u>
<u>TOTAL TREASURER'S POOLED INVESTMENTS</u>				<u>\$ 3,640,516,498.02</u>

State Owned Securities

OTHER STATE OWNED SECURITIES	Maturity Date	Interest Rate	Amount	Totals
State Treasurer's Vault				
<u>Services to the Blind and Visually Impaired</u>				
9600 Shares of General Electric Co. No Par Stock			\$ 65,568.00	<u>\$ 65,568.00</u>
<u>Division of Insurance</u>				
Government National Mortgage Association	08/15/24		\$ 250,000.00	<u>\$ 250,000.00</u>
State Permanent School Fund				
BNY Mellon Bank Safekeeping				
<u>Money Market Mutual Funds</u>				
Goldman Sachs		0.147%	\$ 10,579,381.39	<u>\$ 10,579,381.39</u>
<u>U.S. Government Agency Securities</u>				
Federal Agricultural Mortgage Corporation	11/16/20	1.580%	\$ 12,491,875.00	
Federal Farm Credit Bank	08/12/21	0.160%	9,996,600.00	
Federal Farm Credit Bank	03/03/21	0.180%	9,988,400.00	
Federal Farm Credit Bank	08/12/21	0.230%	9,998,500.00	
Federal Home Loan Bank	06/11/21	2.250%	11,206,690.00	
Federal Home Loan Bank	07/07/21	1.875%	13,443,021.40	
Federal Home Loan Bank	12/10/21	2.625%	10,343,600.00	
Federal Home Loan Bank	10/02/20	0.150%	9,998,800.00	
Federal Home Loan Bank	07/06/20	1.530%	13,999,720.00	
Federal Home Loan Mortgage Corporation	10/27/22	0.500%	9,501,045.00	
Federal Home Loan Mortgage Corporation	10/28/22	0.420%	15,002,400.00	
Federal Home Loan Mortgage Corporation	11/21/22	0.340%	9,993,600.00	
Federal National Mortgage Association	04/13/21	2.500%	10,182,700.00	<u>\$ 146,146,951.40</u>
<u>U.S. Treasury Notes</u>				
U.S. Treasury Note	09/30/20	1.375%	\$ 11,032,670.00	
U.S. Treasury Note	02/28/21	1.125%	11,067,430.00	
U.S. Treasury Note	12/31/20	1.750%	12,596,625.00	<u>\$ 34,696,725.00</u>
Vanguard Funds				
<u>Mutual Funds</u>				
Institutional Index Fund			\$ 134,542,315.99	
S&P Mid-Cap 400 Index Fund			19,576,830.32	
S&P Small-Cap 600 Index Fund			9,275,912.37	<u>\$ 163,395,058.68</u>
Nevada Capital Investment Corporation¹			\$ 27,620,969.00	<u>\$ 27,620,969.00</u>
<u>TOTAL OTHER STATE OWNED SECURITIES</u>				<u>\$ 382,754,653.47</u>

¹ The Nevada Capital Investment Corporation (NCIC) is supported through commitments from the State of Nevada Permanent School Fund. NCIC has a 99% equity interest in the Silver State Opportunities Fund LLC (SSOF). The above represents the fair value of investments and other assets reported by the SSOF as of June 30, 2020, with the total equity of NCIC shown in total. NCIC's total equity at June 30, 2020, includes an investment in Accion 2017G LLC, with a fair market value of \$1,153,113.

State Owned Securities

MUNICIPAL BOND BANK

	<u>Amount</u>	<u>Totals</u>
State Treasurer's Vault		
<u>General Obligation</u>		
Sewer Bond Series 2012B Carson City 2.640%, due through 2031	\$ 2,620,000.00	
Water Bond Series 2012A Carson City 3.040%, due through 2031	10,805,000.00	
Water Bond Series 2012A Douglas County 2.254%, due through 2024	1,055,000.00	
Water Bond Series 2012 Indian Hills General Improvement District 2.678%, due through 2026	925,000.00	
Water Refunding Bond Series 2013 Southern Nevada Water Authority 3.000%, due through 2027	21,720,000.00	
Water Refunding Bond Series 2013 Moapa Valley Water District 1.620%, due through 2022	385,000.00	
Water Refunding Bond Series 2013 City of Wells 2.181%, due through 2026	400,000.00	
Water Refunding Bond Series 2015B City of Fernley 3.223%, due through 2038	32,905,000.00	
Water Refunding Bond Series 2015 Moapa Valley Water District 1.819%, due through 2026	1,060,000.00	
Sewer Refunding Bond Series 2015B City of Fallon 3.074%, due through 2035	6,195,000.00	
Sewer Bond Series 2017B Carson City 2.716%, due through 2037	5,610,000.00	
<u>TOTAL MUNICIPAL BOND BANK</u>		<u>\$ 83,680,000.00</u>

State Owned Securities

WATER POLLUTION CONTROL REVOLVING FUND - SEWER BONDS

	<u>Amount</u>	<u>Totals</u>
State Treasurer's Vault		
<u>General Obligation</u>		
Series 2002 Incline Village General Improvement District 3.144%, due through 2023	\$ 365,371.34	
Series 2006 Incline Village General Improvement District 2.725%, due through 2026	1,141,607.44	
Series 2006 Douglas County Lake Tahoe Sewer Authority 3.238%, due through 2026	343,865.99	
Series 2006 Douglas County Lake Tahoe Sewer Authority 3.238%, due through 2026	147,601.79	
Series 2007 Douglas County Lake Tahoe Sewer Authority 2.875%, due through 2027	333,253.06	
Series 2009 Minden Gardnerville Sanitation District due through 2029	733,083.00	
Series 2010 City of Henderson due through 2030	873,366.21	
Series 2009C Clark County Water Reclamation District due through 2029	2,950,022.09	
Series 2009 City of Mesquite 2.863%, due through 2029	11,995,797.16	
Series 2010F Carson City 2.390%, due through 2030	1,743,955.85	
Series 2011A Clark County Water Reclamation District 3.188%, due through 2031	27,650,917.38	
Series 2015 Lyon County 2.380%, due through 2035	8,058,639.64	
Series 2015A City of Fernley 2.350%, due through 2038	5,026,480.00	
Series 2014 Lyon County 2.610%, due through 2034	1,609,990.01	

State Owned Securities

WATER POLLUTION CONTROL REVOLVING FUND – SEWER BONDS

	<u>Amount</u>	<u>Totals</u>
State Treasurer's Vault		
<u>General Obligation (cont.)</u>		
Series 2015 Washoe County 2.340%, due through 2026	\$ 7,352,375.85	
Series 2012A Clark County Water Reclamation District 2.356%, due through 2032	23,264,047.02	
Series 2016B City of Sparks 1.250%, due through 2029	16,312,885.46	
Series 2016 City of Reno 1.610%, due through 2025	23,862,871.44	
Series 2014 Carson City 2.790%, due through 2034	21,184,779.80	
Series 2015A Carson City 2.370%, due through 2035	10,609,971.57	
Series 2017A City of North Las Vegas 2.210%, due through 2036	45,519,697.03	
Series 2017 City of Fernley 2.430%, due through 2037	1,350,430.34	
Series 2018A City of Hawthorne 2.230%, due through 2038	968,148.41	
Series 2016 Douglas County 2.050%, due through 2036	4,768,686.11	
Series 2018B City of North Las Vegas 2.130%, due through 2038	3,345,731.71	
Series 2019 Douglas County Lake Tahoe Sewer Authority 2.080%, due through 2039	1,102,261.20	
Series 2020 City of Reno 1.420%, due through 2039	2,616,551.45	
Series 2020 Washoe County 1.690%, due through 2049	195,188.04	
<u>TOTAL WATER POLLUTION CONTROL REVOLVING FUND</u> <u>– SEWER BONDS</u>		<u>\$ 225,427,576.39</u>

State Owned Securities

SAFE DRINKING WATER REVOLVING FUND - WATER BONDS

	<u>Amount</u>	<u>Totals</u>
State Treasurer's Vault		
<u>General Obligation</u>		
Series 2001 Southern Nevada Water Authority 3.460%, due through 2021	\$ 1,010,257.07	
Series 2000 City of Henderson 3.650%, due through 2023	1,098,406.34	
Series 2000 Gardnerville Ranchos General Improvement District 3.860%, due through 2023	763,130.40	
Series 2003 Kingsbury General Improvement District 3.190%, due through 2023	897,964.91	
Series 2003 Big Bend Water District 3.190%, due through 2025	1,248,280.50	
Series 2003 Gardnerville Ranchos General Improvement District 3.580%, due through 2025	403,659.29	
Series 2000 Indian Hills General Improvement District 3.860%, due through 2023	142,484.08	
Series 2004 Incline Village General Improvement District 3.082%, due through 2025	570,930.41	
Series 2003 Indian Hills General Improvement District 3.460%, due through 2026	636,787.59	
Series 2005 Truckee Meadows Water Authority 3.210%, due through 2025	1,543,918.49	
Series 2004 Big Bend Water District 3.200%, due through 2024	1,020,675.99	
Series 2005D Douglas County 2.990%, due through 2025	256,402.11	
Series 2006 Round Hill General Improvement District 2.940%, due through 2026	262,206.18	
Series 2009A Truckee Meadows Water Authority due through 2029	1,174,852.80	

State Owned Securities

SAFE DRINKING WATER REVOLVING FUND - WATER BONDS

	<u>Amount</u>	<u>Totals</u>
State Treasurer's Vault		
<u>General Obligation (cont.)</u>		
Series 2008 Moapa Valley Water District 2.780%, due through 2028	\$ 775,824.20	
Series 2009 Carson City due through 2029	1,745,945.92	
Series 2010A Douglas County - Foothill 2.840%, due through 2030	681,258.86	
Series 2007 Kingsbury General Improvement District 2.960%, due through 2027	1,579,728.21	
Series 2008 Sierra Estates General Improvement District 3.090%, due through 2028	112,452.60	
Series 2009 Douglas County 3.270%, due through 2029	1,427,361.73	
Series 2012 Incline Village General Improvement District 2.390%, due through 2032	2,007,028.89	
Series 2009 Southern Nevada Water Authority due through 2029	1,202,133.80	
Series 2010E Carson City 2.530%, due through 2030	14,609,324.21	
Series 2011A Douglas County - ZWUD 3.210%, due through 2031	677,352.00	
Series 2010 Indian Hills General Improvement District 2.570%, due through 2030	738,395.15	
Series 2010 Kingsbury General Improvement District 2.850%, due through 2030	1,910,889.44	
Series 2011 Round Hill General Improvement District 2.940%, due through 2031	558,161.51	
Series 2010A Truckee Meadows Water Authority 3.250%, due through 2030	2,861,846.98	

State Owned Securities

SAFE DRINKING WATER REVOLVING FUND - WATER BONDS

	<u>Amount</u>	<u>Totals</u>
State Treasurer's Vault		
<u>General Obligation (cont.)</u>		
Series 2014 Sun Valley General Improvement District 2.570%, due through 2026	\$ 3,243,644.72	
Series 2014 Sun Valley General Improvement District 2.570%, due through 2028	1,595,188.70	
Series 2012B Douglas County 2.488%, due through 2032	803,397.60	
Series 2012 Kingsbury General Improvement District 2.390%, due through 2032	8,248,516.04	
Series 2014 Truckee Meadows Water Authority 2.810%, due through 2025	4,670,879.02	
Series 2015 Virgin Valley Water District 2.340%, due through 2033	10,586,450.00	
Series 2014 Carson City 2.790%, due through 2034	5,015,251.66	
Series 2016A City of Fallon 2.230%, due through 2025	603,757.00	
Series 2016A City of Fallon 2.230%, due through 2027	770,043.00	
Series 2015 Kingsbury General Improvement District 2.280%, due through 2035	4,926,434.77	
Series 2016 Topaz Ranch Estates General Improvement District 2.080%, due through 2036	326,894.35	
Series 2017 Lovelock Meadows Water District 2.510%, due through 2042	3,998,915.10	
Series 2017 Moapa Valley Water District 2.060%, due through 2037	2,471,455.24	
Series 2015B Truckee Meadows Water Authority 2.620%, due through 2035	7,792,840.87	

State Owned Securities

SAFE DRINKING WATER REVOLVING FUND - WATER BONDS

	<u>Amount</u>	<u>Totals</u>
State Treasurer's Vault		
<u>General Obligation (cont.)</u>		
Series 2014 Las Vegas Valley Water District 2.570%, due through 2034	\$ 17,506,988.30	
Series 2018B Carson City 3.030%, due through 2038	10,198,745.40	
Series 2014 Douglas County 2.560%, due through 2034	769,690.21	
Series 2019 West Wendover 2.160%, due through 2038	2,121,603.16	
Series 2017C Las Vegas Valley Water District 2.410%, due through 2037	14,624,674.24	
Series 2016C Las Vegas Valley Water District 1.780%, due through 2036	14,237,765.12	
Series 2018C City of North Las Vegas 2.130%, due through 2038	1,714,143.39	
Series 2018D City of North Las Vegas 2.590%, due through 2038	13,058,321.87	
<u>TOTAL SAFE DRINKING WATER REVOLVING FUND</u> <u>- WATER BONDS</u>		<u>\$ 171,203,259.42</u>

Schedule 2

Securities Held for Safekeeping

<u>Program</u>	<u>Amount</u>
Local Government Investment Pool ⁽¹⁾	\$ 1,754,723,749.05
Nevada Enhanced Savings Term ⁽²⁾	40,504,895.22
Nevada Higher Education Prepaid Tuition Trust Fund ⁽³⁾	<u>308,337,212.28</u>
Total Securities Held for Safekeeping	<u><u>\$ 2,103,565,856.55</u></u>

Purpose of Securities:

- ⁽¹⁾ To pool local governments' money with the State Treasurer for purpose of investments per NRS 355.167.
- ⁽²⁾ To pool local governments' money with the State Treasurer for purpose of long-term investments per NRS 355.165.
- ⁽³⁾ To invest funds on behalf of the participants in the Prepaid Tuition Program per NRS 353B.160.

Schedule 3

Amounts on Deposit With Financial Institutions

	<u>Amount</u>	<u>Totals</u>
<u>Wells Fargo</u>		
Treasurer's Main Depository	\$ 159,567,970.05	
Attorney General Revolving	4,136.45	
DETR Benefit	187,935,066.55	
HHS Welfare Division	9,255,557.95	
		<u>\$ 356,762,731.00</u>
<u>Nevada Bank and Trust</u>		
Treasury Depository Account	\$ 77,826.07	
		<u>\$ 77,826.07</u>
<u>Nevada State Bank</u>		
Treasury Depository Account	\$ 75,506.10	
		<u>\$ 75,506.10</u>
<u>Washington Federal</u>		
Treasury Depository Account	\$ 59,639.30	
		<u>\$ 59,639.30</u>
Total on Deposit		<u>\$ 356,975,702.47</u>