



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
February 29, 2020**

Clark County
500 S Grand Central Pky
PO Box 551220
Las Vegas, NV 89155
(702)455-5531

Investments	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	YTM 365 Equiv.
Federal Agency Coupon	1,746,785,000.00	1,800,588,709.88	1,748,713,396.24	27.59	1,408	2.144
Federal Agency Discounts	247,300,000.00	246,006,900.38	245,737,234.71	3.88	91	1.658
Treasury Notes	1,664,400,000.00	1,683,435,083.50	1,654,369,609.03	26.10	510	1.871
Treasury Bills	20,000,000.00	19,936,600.00	19,817,985.00	0.31	18	1.920
Corporate Notes	956,368,000.00	980,104,982.48	952,693,047.93	15.03	897	2.568
Corporate Floaters	15,000,000.00	15,241,950.00	15,000,000.00	0.24	817	2.897
Commercial Paper Discounts	465,000,000.00	462,862,450.00	460,341,594.44	7.26	114	1.858
Negotiable Certificates of Deposit	445,000,000.00	446,323,100.00	445,000,000.00	7.02	188	2.032
Money Market Funds	365,934,770.26	365,934,770.26	365,934,770.26	5.77	1	1.510
Forward Delivery Agreement	14,973,701.85	14,973,701.85	14,973,701.85	0.24	1	4.875
NV Local Gov Inv Pool	87,033,662.85	87,033,662.85	87,033,662.85	1.37	1	1.740
Asset-Backed Securities- SA	15,000,000.00	15,068,200.00	15,028,320.20	0.24	902	2.129
Agency CMOs	10,991,357.30	11,329,588.33	10,907,151.12	0.17	2,030	3.096
Agency MBS Pass-Throughs	16,587,813.67	17,309,184.65	16,746,284.60	0.26	1,989	2.545
Asset-Backed Securities	286,830,418.89	291,019,474.23	286,579,771.49	4.52	1,514	2.157
	6,357,204,724.82	6,457,168,358.41	6,338,876,529.72	100.00%	763	2.058

Total Earnings	February 29 Month Ending	Fiscal Year To Date
Current Year	10,991,751.04	87,107,703.69
Average Daily Balance	6,260,361,154.91	6,147,896,960.38
Effective Rate of Return	2.21%	2.12%

FHN Financial Main Street Advisors, for Clark County Treasurer