



**Clark County Total Portfolio  
Portfolio Management  
Portfolio Summary  
March 31, 2020**

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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Days to Maturity</b>	<b>YTM 365 Equiv.</b>
Federal Agency Coupon	1,770,785,000.00	1,845,405,372.19	1,773,227,931.24	27.20	1,431	2.069
Federal Agency Discounts	237,300,000.00	237,270,931.00	235,969,901.38	3.62	63	1.623
Treasury Notes	1,629,400,000.00	1,664,566,522.00	1,619,603,398.09	24.84	488	1.871
Corporate Notes	988,452,000.00	999,592,606.60	985,113,747.81	15.11	867	2.559
Corporate Floaters	15,000,000.00	14,994,150.00	15,000,000.00	0.23	786	2.897
Commercial Paper Discounts	584,500,000.00	582,516,065.00	579,691,437.30	8.89	89	1.731
Negotiable Certificates of Deposit	395,000,000.00	395,723,250.00	395,000,000.00	6.06	180	1.944
Money Market Funds	438,604,082.00	438,604,082.00	438,604,082.00	6.73	1	0.295
Forward Delivery Agreement	14,973,701.85	14,973,701.85	14,973,701.85	0.23	1	4.875
NV Local Gov Inv Pool	110,125,310.03	110,125,310.03	110,125,310.03	1.69	1	1.740
Asset-Backed Securities- SA	15,000,000.00	15,050,300.00	15,028,320.20	0.23	871	2.129
Agency CMOs	10,891,578.55	11,266,194.02	10,806,127.81	0.17	1,988	3.102
Agency MBS Pass-Throughs	15,917,000.43	16,735,732.09	16,049,804.29	0.25	2,009	2.615
Asset-Backed Securities	310,703,042.49	311,947,401.04	310,268,903.72	4.76	1,394	2.038
	<b>6,536,651,715.35</b>	<b>6,658,771,617.82</b>	<b>6,519,462,665.72</b>	<b>100.00%</b>	<b>741</b>	<b>1.925</b>

<b>Total Earnings</b>	<b>March 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	9,965,788.77	97,072,045.64
<b>Average Daily Balance</b>	<b>6,494,329,477.00</b>	<b>6,186,949,353.16</b>
<b>Effective Rate of Return</b>	<b>1.81%</b>	<b>2.08%</b>

FHN Financial Main Street Advisors, for Clark County Treasurer