



**Clark County Total Portfolio  
Portfolio Management  
Portfolio Summary  
May 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	1,788,382,000.00	1,865,259,970.76	1,791,411,871.85	27.93	1,431	2.025
Federal Agency Discounts	147,600,000.00	147,577,210.00	146,617,063.05	2.29	19	1.623
Treasury Notes	1,305,400,000.00	1,336,284,472.00	1,296,459,179.27	20.21	516	1.885
Corporate Notes	963,423,000.00	996,618,999.40	962,704,696.92	15.01	809	2.371
Corporate Floaters	15,000,000.00	15,277,950.00	15,000,000.00	0.23	725	2.897
Commercial Paper Discounts	910,000,000.00	909,754,910.00	904,436,118.02	14.10	47	1.336
Negotiable Certificates of Deposit	386,000,000.00	388,639,610.00	386,192,240.00	6.02	200	1.642
Money Market Funds	582,323,540.00	582,323,540.00	582,323,540.00	9.08	1	0.096
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	341,276.39	341,276.39	341,276.39	0.01	1	0.952
Asset-Backed Securities- SA	7,000,000.00	7,092,260.00	7,030,625.00	0.11	963	2.360
Agency CMOs	10,635,985.69	11,083,062.45	10,547,129.37	0.16	1,899	3.119
Agency MBS Pass-Throughs	17,814,188.19	18,795,237.43	17,985,394.26	0.28	2,209	2.354
Asset-Backed Securities	278,288,351.20	284,842,378.03	277,847,161.05	4.33	1,465	2.169
	<b>6,427,182,043.32</b>	<b>6,578,864,578.31</b>	<b>6,413,869,997.03</b>	<b>100.00%</b>	<b>720</b>	<b>1.762</b>

<b>Total Earnings</b>	<b>May 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	8,924,322.96	117,181,397.27
<b>Average Daily Balance</b>	<b>6,430,467,527.98</b>	<b>6,229,965,240.08</b>
<b>Effective Rate of Return</b>	<b>1.63%</b>	<b>2.04%</b>

FHN Financial Main Street Advisors, for Clark County Treasurer