



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
November 30, 2019**

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	1,675,310,000.00	1,701,580,060.25	1,676,972,823.74	26.92	1,400	2.209
Federal Agency Discounts	45,000,000.00	44,732,360.00	44,202,962.22	0.71	53	2.410
Treasury Notes	1,713,700,000.00	1,717,215,578.80	1,702,418,972.08	27.32	564	1.922
Treasury Bills	353,700,000.00	352,500,590.00	350,407,105.20	5.62	34	2.051
Corporate Notes	938,374,000.00	949,971,716.58	934,200,670.91	14.99	766	2.601
Corporate Floaters	15,000,000.00	15,174,450.00	15,000,000.00	0.24	908	2.897
Commercial Paper Discounts	440,000,000.00	436,963,600.00	436,260,608.16	7.00	135	1.894
Negotiable Certificates of Deposit	270,000,000.00	270,396,600.00	270,000,000.00	4.33	163	2.301
Money Market Funds	474,534,105.57	474,534,105.57	474,534,105.57	7.62	1	1.555
Forward Delivery Agreement	14,974,782.77	14,974,782.77	14,974,782.77	0.24	1	4.875
NV Local Gov Inv Pool	13,025,077.93	13,025,077.93	13,025,077.93	0.21	1	1.956
Asset-Backed Securities- SA	15,000,000.00	15,050,310.00	15,028,320.20	0.24	993	2.129
Agency CMOs	11,330,847.51	11,555,365.72	11,251,001.49	0.18	2,156	3.075
Agency MBS Pass-Throughs	17,995,558.03	18,510,883.00	18,202,529.88	0.29	2,044	2.460
Asset-Backed Securities	254,055,433.96	255,231,092.29	253,812,784.81	4.07	1,510	2.245
Investments	6,251,999,805.77	6,291,416,572.91	6,230,291,744.96	100.00%	741	2.125

Total Earnings	November 30 Month Ending	Fiscal Year To Date
Current Year	11,061,245.91	53,650,385.70
Average Daily Balance	6,258,940,323.97	6,087,376,210.52
Effective Rate of Return	2.15%	2.10%

FHN Financial Main Street Advisors, for Clark County Treasurer