



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
July 31, 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	1,953,580,000.00	2,036,323,156.86	1,956,671,284.01	33.20	1,358	1.834
Federal Agency Discounts	149,000,000.00	148,885,397.50	148,868,539.16	2.53	208	0.146
Treasury Notes	1,181,400,000.00	1,210,091,388.00	1,172,995,077.63	19.90	504	1.874
Treasury Bills	111,300,000.00	111,220,497.00	111,199,582.43	1.89	141	0.181
Corporate Notes	967,237,000.00	1,005,716,687.62	967,730,939.66	16.42	811	2.349
Corporate Floaters	15,000,000.00	15,292,950.00	15,000,000.00	0.25	664	2.897
Commercial Paper Discounts	447,000,000.00	446,817,850.00	445,357,300.15	7.56	74	0.737
Negotiable Certificates of Deposit	500,000,000.00	501,745,250.00	500,000,000.00	8.48	191	1.251
Money Market Funds	235,734,088.59	235,734,088.59	235,734,088.59	4.00	1	0.044
Forward Delivery Agreement	14,971,072.62	14,971,072.62	14,971,072.62	0.25	1	4.875
NV Local Gov Inv Pool	27,000,122.51	27,000,122.51	27,000,122.51	0.46	1	0.743
Asset-Backed Securities- SA	7,000,000.00	7,072,520.00	7,030,625.00	0.12	902	2.360
Agency CMOs	10,365,080.25	10,797,969.38	10,272,634.09	0.17	1,805	3.138
Agency MBS Pass-Throughs	17,292,113.37	18,314,174.42	17,450,739.40	0.30	2,118	2.339
Asset-Backed Securities	264,423,058.75	271,770,193.56	263,915,778.49	4.48	1,407	2.175
	5,901,302,536.09	6,061,753,318.06	5,894,197,783.74	100.00%	789	1.674

Investments	July 31 Month Ending	Fiscal Year To Date
Total Earnings	8,998,908.16	8,998,908.16
Current Year	8,998,908.16	8,998,908.16
Average Daily Balance	5,934,617,509.78	5,934,617,509.78
Effective Rate of Return	1.79%	1.79%

FHN Financial Main Street Advisors, for Clark County Treasurer