



**Clark County Total Investments
Portfolio Management
Portfolio Summary
May 31, 2012**

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 Non-Callables	2,048,125,000.00	2,061,695,823.75	2,045,566,042.75	40.47	646	1.024
Federal Agency Step Ups	50,000,000.00	50,035,500.00	50,000,000.00	0.99	1,215	1.765
Federal Agency Callables	1,003,600,000.00	1,005,998,758.00	1,003,464,668.00	19.86	1,095	0.840
Federal Agency Floaters	25,000,000.00	25,000,250.00	25,000,000.00	0.49	35	0.203
Federal Agency Discounts	521,055,000.00	520,879,505.80	520,611,571.76	10.30	78	0.126
Treasury Notes	560,000,000.00	562,022,800.00	559,111,518.13	11.06	624	0.625
Treasury Bills	17,000,000.00	16,973,277.87	16,973,277.87	0.34	279	0.169
Corporate Notes	170,000,000.00	175,507,000.00	174,655,050.00	3.46	729	1.672
Commercial Paper Discounts	147,000,000.00	146,948,035.90	146,902,819.16	2.91	51	0.199
Negotiable Certificates of Deposit	145,000,000.00	145,050,700.00	145,000,000.00	2.87	68	0.232
Money Market Funds	111,340,309.48	111,340,309.48	111,340,309.48	2.20	1	0.047
Collateralized Inv Agreements	30,545,360.93	30,545,360.93	30,545,360.93	0.60	1	5.118
NV Local Gov Inv Pool	15,080,333.78	15,080,333.78	15,080,333.78	0.30	1	0.157
Repurchase Agreements	100,500,000.00	100,500,000.00	100,500,000.00	1.99	25	0.153
Collateralized Mortgage Obligations	34,724,868.60	36,027,689.24	35,729,628.08	0.71	2,564	2.087
Asset-Backed Securities	73,427,603.63	73,741,563.04	73,448,020.93	1.45	1,155	1.123
Investments	5,052,398,476.42	5,077,346,907.79	5,053,928,600.87	100.00%	633	0.819
Cash and Accrued Interest						
Accrued Interest at Purchase		450,041.35	450,041.35			
Subtotal		450,041.35	450,041.35			
Total Cash and Investments	5,052,398,476.42	5,077,796,949.14	5,054,378,642.22		633	0.819

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	4,319,221.84	64,229,661.38
Average Daily Balance	4,963,801,224.71	5,035,307,858.99
Effective Rate of Return	1.02%	1.39%

Reporting period 05/01/2012-05/31/2012
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Portfolio CCNV
CP
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