



**Clark County Total Portfolio  
Portfolio Management  
Portfolio Summary  
February 29, 2016**

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 Non-Callables       | 1,278,000,000.00        | 1,285,220,250.00        | 1,277,159,147.75        | 26.23                 | 839                     | 1.172                 |
| Federal Agency Callables           | 114,000,000.00          | 114,480,550.00          | 114,038,000.00          | 2.34                  | 1,047                   | 1.340                 |
| Federal Agency Discounts           | 715,500,000.00          | 714,248,943.29          | 712,395,039.47          | 14.63                 | 104                     | 0.393                 |
| Treasury Notes                     | 1,228,000,000.00        | 1,234,739,103.76        | 1,218,846,932.47        | 25.04                 | 963                     | 1.234                 |
| Corporate Notes                    | 725,660,000.00          | 728,041,687.28          | 726,734,386.76          | 14.93                 | 611                     | 1.303                 |
| Commercial Paper Discounts         | 262,750,000.00          | 262,626,130.00          | 262,555,341.59          | 5.39                  | 28                      | 0.444                 |
| Negotiable Certificates of Deposit | 100,000,000.00          | 99,986,750.00           | 100,000,000.00          | 2.05                  | 107                     | 0.623                 |
| Money Market Funds                 | 130,144,846.20          | 130,144,846.20          | 130,144,846.20          | 2.67                  | 1                       | 0.229                 |
| Collateralized Inv Agreements      | 14,867,770.05           | 14,867,770.05           | 14,867,770.05           | 0.31                  | 1                       | 5.375                 |
| Forward Delivery Agreement         | 15,029,263.92           | 15,029,263.92           | 15,029,263.92           | 0.31                  | 1                       | 4.875                 |
| NV Local Gov Inv Pool              | 38,158,267.08           | 38,158,267.08           | 38,158,267.08           | 0.78                  | 1                       | 0.472                 |
| Asset-Backed Securities- SA        | 7,000,000.00            | 7,014,560.00            | 6,999,604.50            | 0.14                  | 920                     | 1.321                 |
| Repurchase Agreements              | 60,000,000.00           | 60,000,000.00           | 60,000,000.00           | 1.23                  | 0                       | 0.365                 |
| Agency CMOs                        | 19,491,876.19           | 19,727,449.76           | 20,050,302.62           | 0.41                  | 1,324                   | 1.129                 |
| Agency MBS Pass-Throughs           | 5,028,427.25            | 5,187,739.60            | 5,174,658.77            | 0.11                  | 2,237                   | 1.609                 |
| Asset-Backed Securities            | 165,993,647.29          | 166,019,090.94          | 166,042,484.90          | 3.41                  | 1,287                   | 1.163                 |
| <b>Investments</b>                 | <b>4,879,624,097.98</b> | <b>4,895,492,401.88</b> | <b>4,868,196,046.08</b> | <b>100.00%</b>        | <b>649</b>              | <b>1.030</b>          |

| <b>Total Earnings</b>           | <b>February 29 Month Ending</b> | <b>Fiscal Year To Date</b> |
|---------------------------------|---------------------------------|----------------------------|
| Current Year                    | 3,934,094.71                    | 28,858,698.74              |
| <b>Average Daily Balance</b>    | <b>4,844,894,143.36</b>         | <b>4,738,495,838.85</b>    |
| <b>Effective Rate of Return</b> | <b>1.02%</b>                    | <b>0.91%</b>               |

FTN Financial Main Street Advisors, for Clark County Treasurer