



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
May 31, 2016**

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	1,368,000,000.00	1,373,217,790.80	1,367,859,017.20	28.46	879	1.176
Federal Agency Callables	114,000,000.00	114,213,830.00	114,033,680.00	2.37	970	1.341
Federal Agency Discounts	409,000,000.00	408,163,412.39	406,309,222.12	8.45	99	0.471
Treasury Notes	1,442,100,000.00	1,446,559,595.00	1,434,696,249.44	29.85	1,011	1.223
Corporate Notes	784,199,000.00	788,174,605.71	785,740,552.40	16.35	564	1.290
Commercial Paper Discounts	226,000,000.00	225,976,390.00	225,848,703.66	4.70	8	0.439
Negotiable Certificates of Deposit	70,000,000.00	70,019,100.00	70,000,000.00	1.46	129	0.812
Money Market Funds	87,826,479.89	87,826,479.89	87,826,479.89	1.83	1	0.245
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	31,259,127.62	31,259,127.62	31,259,127.62	0.65	1	0.520
Asset-Backed Securities- SA	7,000,000.00	7,009,450.00	6,999,604.50	0.15	828	1.321
Repurchase Agreements	50,000,000.00	50,000,000.00	50,000,000.00	1.04	0	0.314
Agency CMOs	24,167,213.33	24,319,723.28	24,685,495.02	0.51	1,303	1.149
Agency MBS Pass-Throughs	1,194,030.75	1,228,824.81	1,226,586.75	0.03	1,546	1.641
Asset-Backed Securities	170,395,340.19	170,618,682.18	170,432,678.55	3.55	1,289	1.240
Investments	4,815,038,225.75	4,828,484,045.65	4,806,814,431.12	100.00%	731	1.110

Total Earnings	May 31 Month Ending	Fiscal Year To Date
Current Year	5,965,911.82	43,691,822.02
Average Daily Balance	4,775,969,833.47	4,776,923,502.20
Effective Rate of Return	1.47%	0.99%

FTN Financial Main Street Advisors, for Clark County Treasurer