



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
October 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	1,450,500,000.00	1,455,802,030.00	1,449,761,539.30	29.46	864	1.206
Federal Agency Callables	116,000,000.00	116,087,710.00	115,995,680.00	2.36	837	1.308
Federal Agency Discounts	203,786,000.00	203,508,766.90	203,117,191.63	4.13	105	0.505
Treasury Notes	1,374,100,000.00	1,380,582,630.00	1,369,220,382.24	27.83	1,044	1.270
Corporate Notes	735,166,000.00	738,394,504.86	736,382,403.55	14.97	562	1.374
Corporate Floaters	10,000,000.00	10,010,300.00	10,015,300.00	0.20	106	0.976
Commercial Paper Discounts	414,400,000.00	413,662,695.00	413,451,728.37	8.40	67	0.738
Negotiable Certificates of Deposit	111,000,000.00	111,051,990.00	110,999,999.83	2.26	199	1.145
Money Market Funds	138,970,765.98	138,970,765.98	138,970,765.98	2.82	1	0.320
Collateralized Inv Agreements	14,867,770.05	14,867,770.05	14,867,770.05	0.30	1	5.375
Forward Delivery Agreement	15,015,959.34	15,015,959.34	15,015,959.34	0.31	1	4.875
NV Local Gov Inv Pool	121,595,272.60	121,595,272.60	121,595,272.60	2.47	1	0.633
Repurchase Agreements	26,000,000.00	26,000,000.00	26,000,000.00	0.53	5	0.398
Agency CMOs	20,264,126.67	20,376,752.80	20,595,439.87	0.42	1,139	1.164
Agency MBS Pass-Throughs	5,939,131.49	5,950,047.71	5,982,460.94	0.12	2,012	1.446
Asset-Backed Securities	167,605,033.12	167,864,863.38	167,616,376.07	3.41	1,324	1.320
CD-FDIC	992,000.00	993,031.68	992,000.00	0.02	249	0.750
Investments	4,926,202,059.25	4,940,735,090.30	4,920,580,269.77	100.00%	716	1.166

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	4,984,696.38	20,867,520.05
Average Daily Balance	4,887,423,505.92	4,712,143,839.96
Effective Rate of Return	1.20%	1.31%

FTN Financial Main Street Advisors, for Clark County Treasurer