



**Clark County Total Portfolio  
Portfolio Management  
Portfolio Summary  
December 31, 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	1,376,000,000.00	1,368,549,070.00	1,375,455,528.50	27.64	838	1.221
Federal Agency Callables	116,000,000.00	115,836,300.00	115,995,680.00	2.33	776	1.308
Federal Agency Discounts	145,986,000.00	145,719,789.06	145,455,962.05	2.92	120	0.590
Treasury Notes	1,349,000,000.00	1,339,510,347.00	1,344,014,448.11	27.01	1,001	1.282
Treasury Bills	8,000,000.00	7,982,140.00	7,980,299.78	0.16	137	0.616
Corporate Notes	750,506,000.00	749,866,544.75	751,436,671.70	15.10	573	1.454
Corporate Floaters	10,000,000.00	10,006,300.00	10,015,300.00	0.20	45	1.026
Commercial Paper Discounts	402,900,000.00	401,998,949.00	401,607,040.62	8.07	72	0.900
Negotiable Certificates of Deposit	180,000,000.00	180,018,950.00	180,000,000.00	3.62	166	1.190
Money Market Funds	345,782,932.86	345,782,932.86	345,782,932.86	6.95	1	0.435
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	0.30	1	4.875
NV Local Gov Inv Pool	82,299,318.68	82,299,318.68	82,299,318.68	1.65	1	0.645
Agency CMOs	19,584,231.54	19,617,616.43	19,894,207.45	0.40	1,066	1.152
Agency MBS Pass-Throughs	7,966,215.94	7,917,838.59	8,051,472.72	0.16	1,957	1.517
Asset-Backed Securities	157,733,068.91	157,262,084.95	157,736,378.26	3.17	1,305	1.362
CD-FDIC	992,000.00	991,938.00	992,000.00	0.02	188	0.750
<b>Investments</b>	<b>4,982,633,497.32</b>	<b>4,963,243,848.71</b>	<b>4,976,600,970.12</b>	<b>100.00%</b>	<b>671</b>	<b>1.192</b>

<b>Total Earnings</b>	<b>December 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	5,020,511.63	30,348,657.66
<b>Average Daily Balance</b>	<b>4,789,077,295.59</b>	<b>4,740,282,900.12</b>
<b>Effective Rate of Return</b>	<b>1.23%</b>	<b>1.27%</b>

FTN Financial Main Street Advisors, for Clark County Treasurer