



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
February 28, 2017**

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	1,266,800,000.00	1,261,620,213.00	1,266,226,322.50	25.82	852	1.281
Federal Agency Callables	66,000,000.00	65,837,610.00	65,995,680.00	1.35	453	1.034
Federal Agency Discounts	277,086,000.00	276,452,621.96	276,236,307.64	5.63	107	0.604
Treasury Notes	1,445,000,000.00	1,436,023,020.00	1,440,006,978.37	29.36	1,107	1.394
Treasury Bills	8,000,000.00	7,982,140.00	7,980,299.78	0.16	78	0.616
Corporate Notes	772,411,000.00	773,028,900.06	773,281,480.27	15.77	544	1.489
Corporate Floaters	8,000,000.00	8,015,440.00	7,988,640.00	0.16	1,080	2.049
Commercial Paper Discounts	512,300,000.00	511,547,548.00	510,920,693.82	10.42	54	0.860
Negotiable Certificates of Deposit	170,000,000.00	170,071,050.00	170,000,000.00	3.47	116	1.197
Money Market Funds	111,505,716.94	111,505,716.94	111,505,716.94	2.27	1	0.480
Collateralized Inv Agreements	14,867,770.05	14,867,770.05	14,867,770.05	0.30	1	5.375
Forward Delivery Agreement	15,015,069.55	15,015,069.55	15,015,069.55	0.31	1	4.875
NV Local Gov Inv Pool	67,397,804.95	67,397,804.95	67,397,804.95	1.37	1	0.810
Asset-Backed Securities- SA	7,000,000.00	7,012,040.00	6,998,659.50	0.14	1,420	1.745
Agency CMOs	18,094,224.62	18,106,918.00	18,377,401.17	0.37	1,014	1.150
Agency MBS Pass-Throughs	7,766,218.72	7,706,980.58	7,847,727.48	0.16	1,900	1.514
Asset-Backed Securities	142,603,968.77	142,203,576.23	142,589,380.02	2.91	1,315	1.407
CD-FDIC	992,000.00	992,426.56	992,000.00	0.02	129	0.750
Investments	4,910,839,773.60	4,895,386,845.88	4,904,227,932.04	100.00%	701	1.262

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	5,006,436.10	40,903,267.59
Average Daily Balance	4,821,159,654.33	4,767,931,204.10
Effective Rate of Return	1.35%	1.29%

FTN Financial Main Street Advisors, for Clark County Treasurer