



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
May 31, 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 | 1,109,800,000.00 | 1,107,262,475.00 | 1,109,602,327.50 | 22.95 | 842 | 1.346 |
| Federal Agency Callables | 59,000,000.00 | 58,855,170.00 | 59,000,000.00 | 1.22 | 387 | 1.062 |
| Federal Agency Discounts | 361,955,000.00 | 361,379,479.10 | 361,061,998.00 | 7.47 | 35 | 0.724 |
| Treasury Notes | 1,587,000,000.00 | 1,582,902,416.10 | 1,581,266,873.19 | 32.71 | 1,162 | 1.486 |
| Corporate Notes | 820,391,000.00 | 821,954,355.91 | 821,666,477.20 | 17.00 | 656 | 1.636 |
| Commercial Paper Discounts | 362,740,000.00 | 362,465,819.00 | 361,571,234.38 | 7.48 | 26 | 1.058 |
| Negotiable Certificates of Deposit | 140,000,000.00 | 140,033,300.00 | 140,000,000.00 | 2.90 | 61 | 1.213 |
| Money Market Funds | 136,288,110.69 | 136,288,110.69 | 136,288,110.69 | 2.82 | 1 | 0.697 |
| 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 | 31,434,470.12 | 31,434,470.12 | 31,434,470.12 | 0.65 | 1 | 0.956 |
| Asset-Backed Securities- SA | 8,000,000.00 | 8,030,560.00 | 7,997,695.20 | 0.17 | 1,771 | 1.926 |
| Repurchase Agreements | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 | 1.03 | 0 | 0.852 |
| Agency CMOs | 16,673,703.19 | 16,680,039.16 | 16,922,016.75 | 0.35 | 922 | 1.143 |
| Agency MBS Pass-Throughs | 6,985,548.93 | 6,963,904.24 | 7,060,344.43 | 0.15 | 1,804 | 1.517 |
| Asset-Backed Securities | 134,329,825.01 | 134,233,251.66 | 134,315,149.22 | 2.78 | 1,385 | 1.521 |
| CD-FDIC | 992,000.00 | 991,942.96 | 992,000.00 | 0.02 | 37 | 0.750 |
| Investments | 4,840,604,727.49 | 4,834,490,363.49 | 4,834,193,766.23 | 100.00% | 743 | 1.356 |

| Total Earnings | May 31 Month Ending | Fiscal Year To Date |
|---------------------------------|----------------------------|----------------------------|
| Current Year | 5,473,063.04 | 56,832,005.66 |
| Average Daily Balance | 4,782,934,139.86 | 4,806,989,455.12 |
| Effective Rate of Return | 1.35% | 1.29% |

FTN Financial Main Street Advisors, for Clark County Treasurer