



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
January 31, 2018**

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	968,158,000.00	951,503,523.28	968,407,205.70	18.44	846	1.478
Federal Agency Step Ups	6,000,000.00	5,966,700.00	6,000,000.00	0.11	1,608	1.550
Federal Agency Callables	176,600,000.00	172,890,636.00	176,599,300.00	3.36	1,407	1.931
Federal Agency Discounts	114,000,000.00	113,647,881.11	113,484,669.99	2.16	69	1.310
Treasury Notes	1,646,125,000.00	1,612,438,608.63	1,639,487,643.61	31.22	954	1.535
Treasury Bills	86,000,000.00	85,416,235.04	85,416,235.04	1.63	145	1.546
Corporate Notes	785,713,000.00	779,246,238.27	787,549,666.21	15.00	710	1.855
Commercial Paper Discounts	720,375,000.00	716,552,791.50	715,520,130.96	13.62	103	1.715
Negotiable Certificates of Deposit	304,000,000.00	303,875,760.00	303,998,320.00	5.79	136	1.699
Money Market Funds	86,314,908.92	86,314,908.92	86,314,908.92	1.64	1	1.214
Forward Delivery Agreement	15,000,730.10	15,000,730.10	15,000,730.10	0.29	1	4.875
NV Local Gov Inv Pool	128,860,272.27	128,860,272.27	128,860,272.27	2.45	1	1.375
Asset-Backed Securities- SA	8,000,000.00	7,912,400.00	7,997,695.20	0.15	1,526	1.926
Repurchase Agreements	44,800,000.00	44,800,000.00	44,800,000.00	0.85	3	1.340
Agency CMOs	12,361,103.55	12,255,528.31	12,473,407.55	0.24	1,827	1.572
Agency MBS Pass-Throughs	7,579,283.54	7,563,784.41	7,764,064.07	0.15	1,265	1.073
Asset-Backed Securities	152,302,870.90	150,999,547.85	152,378,837.13	2.90	1,520	1.788
	5,262,190,169.28	5,195,245,545.69	5,252,053,086.75	100.00%	688	1.621

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	6,462,229.77	43,325,582.65
Average Daily Balance	5,183,711,324.25	5,049,459,394.84
Effective Rate of Return	1.47%	1.46%

FTN Financial Main Street Advisors, for Clark County Treasurer