



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
October 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	1,028,158,000.00	1,021,614,041.28	1,028,291,005.70	19.15	900	1.464
Federal Agency Step Ups	6,000,000.00	5,982,660.00	6,000,000.00	0.11	1,700	1.550
Federal Agency Callables	176,600,000.00	175,624,100.00	176,599,300.00	3.29	1,206	1.650
Federal Agency Discounts	147,550,000.00	146,943,770.50	146,733,413.56	2.73	106	1.148
Treasury Notes	1,721,600,000.00	1,707,734,500.06	1,715,184,028.92	31.94	988	1.491
Corporate Notes	843,636,000.00	844,179,165.13	845,631,600.96	15.75	700	1.771
Commercial Paper Discounts	655,575,000.00	654,549,826.75	653,235,268.00	12.17	42	1.296
Negotiable Certificates of Deposit	255,000,000.00	254,981,600.00	255,006,806.27	4.75	77	1.343
Money Market Funds	72,453,402.07	72,453,402.07	72,453,402.07	1.35	1	0.932
Forward Delivery Agreement	15,000,873.85	15,000,873.85	15,000,873.85	0.28	1	4.875
NV Local Gov Inv Pool	126,593,627.44	126,593,627.44	126,593,627.44	2.36	1	1.154
Asset-Backed Securities- SA	8,000,000.00	7,988,320.00	7,997,695.20	0.15	1,618	1.926
Repurchase Agreements	145,100,000.00	145,100,000.00	145,100,000.00	2.70	1	1.088
Agency CMOs	14,033,559.28	13,975,016.01	14,182,567.98	0.26	1,129	1.268
Agency MBS Pass-Throughs	7,829,868.42	7,888,101.43	8,019,481.06	0.15	1,362	1.091
Asset-Backed Securities	153,096,448.19	152,776,625.64	153,193,624.42	2.85	1,527	1.703
Investments	5,376,226,779.25	5,353,385,630.16	5,369,222,695.43	100.00%	703	1.484

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	6,037,868.07	23,650,720.81
Average Daily Balance	5,288,667,838.10	4,986,760,600.08
Effective Rate of Return	1.34%	1.41%

FTN Financial Main Street Advisors, for Clark County Treasurer