



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
November 30, 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	1,017,682,693.28	1,028,291,005.70	20.25	870	1.464
Federal Agency Step Ups	6,000,000.00	5,982,660.00	6,000,000.00	0.12	1,670	1.550
Federal Agency Callables	176,600,000.00	175,032,600.00	176,599,300.00	3.48	1,176	1.650
Federal Agency Discounts	99,900,000.00	99,345,129.00	99,168,960.44	1.95	118	1.187
Treasury Notes	1,714,100,000.00	1,693,620,385.06	1,707,692,232.04	33.63	962	1.493
Corporate Notes	843,636,000.00	841,276,096.88	845,568,306.46	16.65	686	1.783
Commercial Paper Discounts	576,075,000.00	575,442,963.75	574,318,945.63	11.31	29	1.285
Negotiable Certificates of Deposit	257,000,000.00	256,932,090.00	257,006,832.62	5.06	87	1.415
Money Market Funds	112,691,640.36	112,691,640.36	112,691,640.36	2.22	1	0.979
Forward Delivery Agreement	15,000,873.85	15,000,873.85	15,000,873.85	0.30	1	4.875
NV Local Gov Inv Pool	45,217,181.53	45,217,181.53	45,217,181.53	0.89	1	1.189
Asset-Backed Securities- SA	8,000,000.00	7,970,240.00	7,997,695.20	0.16	1,588	1.926
Repurchase Agreements	30,000,000.00	30,000,000.00	30,000,000.00	0.59	0	1.095
Agency CMOs	13,422,067.97	13,341,754.85	13,560,390.22	0.27	1,115	1.272
Agency MBS Pass-Throughs	7,745,741.24	7,790,790.45	7,933,732.72	0.16	1,331	1.085
Asset-Backed Securities	150,213,565.69	149,594,198.12	150,308,316.78	2.96	1,513	1.712
Investments	5,083,760,070.64	5,046,921,297.13	5,077,355,413.55	100.00%	719	1.507

Total Earnings	November 30 Month Ending	Fiscal Year To Date
Current Year	6,474,539.15	30,124,893.95
Average Daily Balance	5,154,173,194.70	5,019,586,599.03
Effective Rate of Return	1.53%	1.43%

FTN Financial Main Street Advisors, for Clark County Treasurer