



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
December 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	968,158,000.00	956,412,096.28	968,407,205.70	18.35	877	1.478
Federal Agency Step Ups	6,000,000.00	5,966,700.00	6,000,000.00	0.11	1,639	1.550
Federal Agency Callables	176,600,000.00	174,701,736.00	176,599,300.00	3.35	1,438	1.931
Federal Agency Discounts	78,900,000.00	78,528,418.00	78,265,089.89	1.48	114	1.203
Treasury Notes	1,591,200,000.00	1,568,875,833.00	1,584,908,333.56	30.03	1,004	1.524
Corporate Notes	795,386,000.00	792,592,823.83	797,314,470.36	15.10	696	1.816
Commercial Paper Discounts	657,575,000.00	654,762,501.25	654,019,276.17	12.39	86	1.577
Negotiable Certificates of Deposit	210,000,000.00	209,851,500.00	210,000,000.00	3.98	188	1.675
Money Market Funds	335,498,524.69	335,498,524.69	335,498,524.69	6.36	1	1.200
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	93,296,470.94	93,296,470.94	93,296,470.94	1.77	1	1.233
Asset-Backed Securities- SA	8,000,000.00	7,950,080.00	7,997,695.20	0.15	1,557	1.926
Repurchase Agreements	178,000,000.00	178,000,000.00	178,000,000.00	3.37	1	1.469
Agency CMOs	13,725,520.08	13,668,309.53	13,851,626.43	0.26	1,752	1.534
Agency MBS Pass-Throughs	7,663,681.91	7,698,534.53	7,850,089.13	0.15	1,298	1.079
Asset-Backed Securities	151,415,514.92	150,629,021.17	151,492,612.72	2.87	1,533	1.766
Investments	5,286,419,586.39	5,243,433,423.07	5,278,501,568.64	100.00%	690	1.570

Total Earnings	December 31 Month Ending	Fiscal Year To Date
Current Year	6,706,508.23	36,833,470.84
Average Daily Balance	5,062,644,167.34	5,026,840,863.25
Effective Rate of Return	1.56%	1.45%

FTN Financial Main Street Advisors, for Clark County Treasurer