



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
February 28, 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	949,786,783.28	968,407,205.70	18.11	818	1.478
Federal Agency Step Ups	6,000,000.00	5,966,700.00	6,000,000.00	0.11	1,580	1.550
Federal Agency Callables	176,600,000.00	172,309,836.00	176,599,300.00	3.30	1,379	1.931
Federal Agency Discounts	89,900,000.00	89,547,655.00	89,436,528.14	1.67	77	1.362
Treasury Notes	1,638,125,000.00	1,600,773,087.88	1,631,519,518.61	30.51	930	1.535
Treasury Bills	128,900,000.00	128,038,347.38	128,038,347.38	2.39	120	1.590
Corporate Notes	796,643,000.00	787,130,629.79	798,469,587.86	14.93	673	1.867
Commercial Paper Discounts	752,905,000.00	749,341,860.55	747,874,882.17	13.99	84	1.731
Negotiable Certificates of Deposit	325,000,000.00	324,710,500.00	325,000,000.00	6.08	118	1.770
Money Market Funds	78,378,462.15	78,378,462.15	78,378,462.15	1.47	1	1.267
Forward Delivery Agreement	15,000,730.10	15,000,730.10	15,000,730.10	0.28	1	4.875
NV Local Gov Inv Pool	116,206,914.89	116,206,914.89	116,206,914.89	2.17	1	1.498
Asset-Backed Securities- SA	8,000,000.00	7,873,440.00	7,997,695.20	0.15	1,498	1.926
Repurchase Agreements	84,800,000.00	84,800,000.00	84,800,000.00	1.59	2	1.397
Agency CMOs	11,266,160.71	11,153,538.97	11,362,952.90	0.21	1,922	1.619
Agency MBS Pass-Throughs	7,496,578.53	7,435,642.43	7,679,763.48	0.14	1,236	1.067
Asset-Backed Securities	154,224,206.01	152,486,965.88	154,299,849.05	2.89	1,517	1.863
Investments	5,357,604,052.39	5,280,941,094.30	5,347,071,737.63	100.00%	655	1.640

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	5,894,128.19	49,247,473.16
Average Daily Balance	5,156,586,766.54	5,061,803,289.52
Effective Rate of Return	1.49%	1.46%

FTN Financial Main Street Advisors, for Clark County Treasurer

Reporting period 02/01/2018-02/28/2018
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