



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

Clark County  
500 S Grand Central Pky  
PO Box 551220  
Las Vegas, NV 89155  
(702)455-5531

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Days to Maturity</b>	<b>YTM 365 Equiv.</b>
Federal Agency Non-Callables	953,158,000.00	934,932,939.84	953,444,845.70	18.24	741	1.489
Federal Agency Step Ups	6,000,000.00	5,947,380.00	6,000,000.00	0.11	1,488	1.550
Federal Agency Callables	224,600,000.00	220,249,946.00	224,599,300.00	4.30	1,229	2.064
Federal Agency Discounts	107,800,000.00	107,426,953.45	107,156,696.00	2.05	43	1.602
Treasury Notes	1,595,125,000.00	1,558,826,562.75	1,588,575,417.04	30.40	861	1.545
Treasury Bills	154,000,000.00	153,359,524.00	153,015,783.46	2.93	28	1.635
Corporate Notes	737,433,000.00	728,233,739.67	739,233,613.63	14.15	669	1.934
Commercial Paper Discounts	874,150,000.00	872,542,983.50	869,014,466.91	16.63	33	1.953
Negotiable Certificates of Deposit	175,000,000.00	174,814,750.00	175,000,000.00	3.35	91	1.928
Money Market Funds	111,712,481.25	111,712,481.25	111,712,481.25	2.14	1	1.715
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	39,291,059.42	39,291,059.42	39,291,059.42	0.75	1	1.830
Asset-Backed Securities- SA	8,000,000.00	7,874,320.00	7,997,695.20	0.15	1,406	1.926
Repurchase Agreements	65,000,000.00	65,000,000.00	65,000,000.00	1.24	0	1.744
Agency CMOs	10,014,644.95	9,901,030.90	10,087,682.84	0.19	1,890	1.636
Agency MBS Pass-Throughs	7,007,787.86	6,962,115.27	7,185,416.45	0.14	1,124	1.035
Asset-Backed Securities	153,686,324.77	151,927,166.10	153,781,371.96	2.94	1,492	1.965
<b>Investments</b>	<b>5,236,979,028.35</b>	<b>5,164,003,682.25</b>	<b>5,226,096,559.96</b>	<b>100.00%</b>	<b>607</b>	<b>1.727</b>

<b>Total Earnings</b>	<b>May 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	6,732,147.06	69,259,729.29
<b>Average Daily Balance</b>	<b>5,167,977,464.64</b>	<b>5,114,954,688.78</b>
<b>Effective Rate of Return</b>	<b>1.53%</b>	<b>1.48%</b>

FTN Financial Main Street Advisors, for Clark County Treasurer

Reporting period 05/01/2018-05/31/2018  
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