



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
August 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	1,144,158,000.00	1,143,175,303.54	1,143,960,685.70	21.72	865	1.419
Federal Agency Step Ups	6,000,000.00	5,984,640.00	6,000,000.00	0.11	1,761	1.550
Federal Agency Callables	126,600,000.00	126,512,460.00	126,599,300.00	2.40	1,035	1.528
Federal Agency Discounts	278,600,000.00	277,779,227.89	277,707,771.99	5.27	78	1.087
Treasury Notes	1,629,000,000.00	1,627,117,987.82	1,622,909,103.65	30.81	1,087	1.505
Corporate Notes	843,636,000.00	846,692,637.76	845,596,550.21	16.05	703	1.732
Commercial Paper Discounts	524,800,000.00	523,448,953.00	522,951,529.82	9.93	70	1.292
Negotiable Certificates of Deposit	195,550,000.00	195,561,635.50	195,550,537.96	3.71	95	1.319
Money Market Funds	74,867,732.10	74,867,732.10	74,867,732.10	1.42	1	0.904
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	130,418,752.16	130,418,752.16	130,418,752.16	2.48	1	1.085
Asset-Backed Securities- SA	8,000,000.00	8,042,560.00	7,997,695.20	0.15	1,679	1.926
Repurchase Agreements	130,300,000.00	130,300,000.00	130,300,000.00	2.47	2	1.103
Agency CMOs	13,700,876.38	13,702,897.98	13,905,949.74	0.26	867	1.150
Agency MBS Pass-Throughs	8,621,838.32	8,741,229.93	8,816,609.33	0.17	1,456	1.124
Asset-Backed Securities	144,858,485.90	144,946,837.71	144,928,259.31	2.75	1,461	1.617
Investments	5,274,112,558.71	5,272,293,729.24	5,267,511,351.02	100.00%	725	1.456

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	5,733,365.45	11,645,810.76
Average Daily Balance	4,882,105,298.87	4,767,182,455.39
Effective Rate of Return	1.38%	1.44%

FTN Financial Main Street Advisors, for Clark County Treasurer