



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
September 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	1,065,158,000.00	1,060,538,253.28	1,065,288,445.70	20.50	906	1.457
Federal Agency Step Ups	6,000,000.00	5,982,660.00	6,000,000.00	0.12	1,731	1.550
Federal Agency Callables	176,600,000.00	175,779,300.00	176,599,300.00	3.40	1,237	1.650
Federal Agency Discounts	142,700,000.00	142,069,561.00	141,815,581.22	2.73	136	1.157
Treasury Notes	1,698,000,000.00	1,687,966,523.00	1,691,717,072.41	32.55	1,028	1.494
Corporate Notes	838,386,000.00	839,877,507.70	840,412,407.71	16.17	687	1.740
Commercial Paper Discounts	559,575,000.00	558,274,564.75	557,342,493.70	10.73	64	1.306
Negotiable Certificates of Deposit	224,000,000.00	223,998,250.00	224,006,832.62	4.31	114	1.383
Money Market Funds	138,165,116.76	138,165,116.76	138,165,116.76	2.66	1	0.912
Forward Delivery Agreement	15,000,873.85	15,000,873.85	15,000,873.85	0.29	1	4.875
NV Local Gov Inv Pool	76,506,957.23	76,506,957.23	76,506,957.23	1.47	1	1.111
Asset-Backed Securities- SA	8,000,000.00	8,005,040.00	7,997,695.20	0.15	1,649	1.926
Repurchase Agreements	88,000,000.00	88,000,000.00	88,000,000.00	1.69	1	1.101
Agency CMOs	14,901,710.06	14,864,685.64	15,062,028.47	0.29	1,147	1.266
Agency MBS Pass-Throughs	8,394,926.37	8,460,003.03	8,587,594.99	0.17	1,419	1.114
Asset-Backed Securities	143,934,758.42	143,696,809.70	144,030,122.65	2.77	1,483	1.640
Investments	5,203,323,342.69	5,187,186,105.94	5,196,532,522.51	100.00%	740	1.483

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	5,967,359.40	17,612,993.07
Average Daily Balance	5,128,584,619.82	4,885,030,987.27
Effective Rate of Return	1.42%	1.43%

FTN Financial Main Street Advisors, for Clark County Treasurer