



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
January 31, 2019**

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 | 1,197,958,000.00 | 1,188,486,433.56 | 1,197,799,478.70 | 19.99 | 967 | 1.960 |
| Federal Agency Step Ups | 6,000,000.00 | 5,922,720.00 | 6,000,000.00 | 0.10 | 1,243 | 1.550 |
| Federal Agency Callables | 225,000,000.00 | 225,298,050.00 | 224,991,800.00 | 3.76 | 1,394 | 2.943 |
| Federal Agency Discounts | 596,150,000.00 | 593,104,947.71 | 590,677,414.92 | 9.86 | 79 | 2.495 |
| Treasury Notes | 1,470,400,000.00 | 1,445,473,808.00 | 1,462,423,221.51 | 24.41 | 847 | 1.743 |
| Treasury Bills | 13,000,000.00 | 12,864,783.10 | 12,864,783.10 | 0.21 | 139 | 2.493 |
| Corporate Notes | 836,860,000.00 | 830,097,055.71 | 832,433,502.75 | 13.89 | 808 | 2.481 |
| Commercial Paper Discounts | 591,000,000.00 | 586,998,380.00 | 583,434,345.30 | 9.74 | 91 | 2.714 |
| Negotiable Certificates of Deposit | 485,000,000.00 | 485,405,000.00 | 485,000,000.00 | 8.10 | 172 | 2.821 |
| Money Market Funds | 198,697,353.31 | 198,697,353.31 | 198,697,353.31 | 3.32 | 1 | 2.311 |
| Forward Delivery Agreement | 14,985,170.40 | 14,985,170.40 | 14,985,170.40 | 0.25 | 1 | 4.875 |
| NV Local Gov Inv Pool | 106,136,609.16 | 106,136,609.16 | 106,136,609.16 | 1.77 | 1 | 2.448 |
| Asset-Backed Securities- SA | 14,000,000.00 | 13,873,660.00 | 13,921,992.08 | 0.23 | 1,102 | 2.030 |
| Repurchase Agreements | 79,000,000.00 | 79,000,000.00 | 79,000,000.00 | 1.32 | 2 | 2.546 |
| Agency CMOs | 11,290,313.58 | 11,155,658.43 | 11,156,813.64 | 0.19 | 1,790 | 2.809 |
| Agency MBS Pass-Throughs | 14,649,013.20 | 14,624,362.54 | 14,738,912.28 | 0.25 | 1,618 | 2.179 |
| Asset-Backed Securities | 156,741,154.38 | 155,764,708.91 | 156,689,643.57 | 2.62 | 1,444 | 2.261 |
| | 6,016,867,614.03 | 5,967,888,700.83 | 5,990,951,040.72 | 100.00% | 644 | 2.258 |

| Investments | January 31 | Month Ending | Fiscal Year To Date |
|---------------------------------|-------------------------|--------------|-------------------------|
| Total Earnings | | | |
| Current Year | 9,742,509.08 | | 59,930,816.59 |
| Average Daily Balance | 5,908,032,087.45 | | 5,445,764,434.99 |
| Effective Rate of Return | 1.94% | | 1.87% |

FTN Financial Main Street Advisors, for Clark County Treasurer