



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
March 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 | 1,214,958,000.00 | 1,214,395,608.90 | 1,215,533,858.70 | 19.63 | 1,050 | 2.049 |
| Federal Agency Step Ups | 6,000,000.00 | 5,979,420.00 | 6,000,000.00 | 0.10 | 1,184 | 1.550 |
| Federal Agency Callables | 225,000,000.00 | 225,573,940.00 | 224,984,300.00 | 3.63 | 1,984 | 3.128 |
| Federal Agency Discounts | 611,350,000.00 | 608,116,169.00 | 604,919,179.07 | 9.77 | 78 | 2.512 |
| Treasury Notes | 1,661,700,000.00 | 1,642,238,835.00 | 1,650,987,204.19 | 26.66 | 793 | 1.829 |
| Treasury Bills | 95,600,000.00 | 94,489,760.00 | 94,176,396.97 | 1.52 | 178 | 2.528 |
| Corporate Notes | 837,685,000.00 | 835,611,571.61 | 832,122,314.55 | 13.44 | 845 | 2.583 |
| Commercial Paper Discounts | 718,800,000.00 | 715,747,814.00 | 710,785,810.26 | 11.48 | 60 | 2.670 |
| Negotiable Certificates of Deposit | 437,000,000.00 | 437,693,750.00 | 437,000,000.00 | 7.06 | 172 | 2.891 |
| Money Market Funds | 103,940,487.91 | 103,940,487.91 | 103,940,487.91 | 1.68 | 1 | 2.347 |
| Forward Delivery Agreement | 14,985,170.40 | 14,985,170.40 | 14,985,170.40 | 0.24 | 1 | 4.875 |
| NV Local Gov Inv Pool | 103,584,494.71 | 103,584,494.71 | 103,584,494.71 | 1.67 | 1 | 2.518 |
| Asset-Backed Securities- SA | 14,000,000.00 | 13,911,820.00 | 13,921,992.08 | 0.22 | 1,043 | 2.030 |
| Agency CMOs | 10,841,293.71 | 10,781,292.24 | 10,695,255.42 | 0.17 | 1,747 | 2.868 |
| Agency MBS Pass-Throughs | 14,363,834.64 | 14,437,475.21 | 14,450,848.31 | 0.23 | 1,567 | 2.190 |
| Asset-Backed Securities | 154,714,392.99 | 154,382,255.39 | 154,502,691.25 | 2.49 | 1,498 | 2.352 |
| | 6,224,522,674.36 | 6,195,869,864.37 | 6,192,590,003.82 | 100.00% | 680 | 2.313 |

| Investments | March 31 | Month Ending | Fiscal Year To Date |
|---------------------------------|-----------------|-------------------------|----------------------------|
| Total Earnings | | | |
| Current Year | | 9,966,527.89 | 78,539,420.86 |
| Average Daily Balance | | 6,073,981,318.36 | 5,556,618,405.41 |
| Effective Rate of Return | | 1.93% | 1.88% |

FTN Financial Main Street Advisors, for Clark County Treasurer