



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

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 | 1,006,158,000.00 | 985,788,456.52 | 1,006,204,555.70 | 18.29 | 801 | 1.619 |
| Federal Agency Step Ups | 6,000,000.00 | 5,949,000.00 | 6,000,000.00 | 0.11 | 1,396 | 1.550 |
| Federal Agency Callables | 211,600,000.00 | 208,778,296.00 | 211,599,300.00 | 3.85 | 1,240 | 2.366 |
| Federal Agency Discounts | 380,900,000.00 | 379,810,682.11 | 379,526,310.50 | 6.90 | 47 | 2.022 |
| Treasury Notes | 1,597,900,000.00 | 1,558,109,181.16 | 1,591,233,659.04 | 28.93 | 777 | 1.585 |
| Treasury Bills | 87,300,000.00 | 86,664,103.32 | 86,465,728.46 | 1.57 | 111 | 2.138 |
| Corporate Notes | 743,234,000.00 | 733,564,064.97 | 743,694,435.93 | 13.52 | 679 | 2.073 |
| Commercial Paper Discounts | 583,325,000.00 | 580,235,745.25 | 577,953,251.31 | 10.51 | 84 | 2.352 |
| Negotiable Certificates of Deposit | 310,000,000.00 | 310,259,800.00 | 310,000,000.00 | 5.64 | 180 | 2.465 |
| Money Market Funds | 159,663,489.06 | 159,663,489.06 | 159,663,489.06 | 2.90 | 1 | 1.867 |
| Forward Delivery Agreement | 14,986,024.46 | 14,986,024.46 | 14,986,024.46 | 0.27 | 1 | 4.875 |
| NV Local Gov Inv Pool | 131,471,106.62 | 131,471,106.62 | 131,471,106.62 | 2.39 | 1 | 1.990 |
| Asset-Backed Securities- SA | 8,000,000.00 | 7,879,760.00 | 7,997,695.20 | 0.15 | 1,314 | 1.926 |
| Repurchase Agreements | 98,000,000.00 | 98,000,000.00 | 98,000,000.00 | 1.78 | 3 | 1.951 |
| Agency CMOs | 7,797,798.27 | 7,686,235.23 | 7,850,877.21 | 0.14 | 2,004 | 1.707 |
| Agency MBS Pass-Throughs | 6,507,803.34 | 6,464,310.93 | 6,679,862.57 | 0.12 | 1,009 | 0.998 |
| Asset-Backed Securities | 160,720,918.37 | 158,964,713.66 | 160,669,070.09 | 2.92 | 1,481 | 2.099 |
| Investments | 5,513,564,140.12 | 5,434,274,969.29 | 5,499,995,366.15 | 100.00% | 586 | 1.905 |

| Total Earnings | August 31 Month Ending | Fiscal Year To Date |
|---------------------------------|-------------------------------|----------------------------|
| Current Year | 7,301,594.39 | 15,746,156.18 |
| Average Daily Balance | 5,179,126,457.44 | 5,035,747,868.56 |
| Effective Rate of Return | 1.66% | 1.84% |

FTN Financial Main Street Advisors, for Clark County Treasurer

Reporting period 08/01/2018-08/31/2018
Data Updated: SET_CTPM: 09/18/2018 12:08
Run Date: 09/18/2018 - 12:08

Portfolio CCNV
CP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1