



**Clark County Total Portfolio
Portfolio Management
Portfolio Summary
September 30, 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 Coupon	1,668,410,000.00	1,696,186,463.16	1,670,037,246.74	27.51	1,387	2.234
Federal Agency Discounts	86,000,000.00	85,637,580.00	85,003,851.44	1.40	80	2.253
Treasury Notes	1,994,300,000.00	1,996,503,690.96	1,982,083,370.72	32.65	569	1.934
Treasury Bills	332,500,000.00	330,889,898.00	329,072,129.70	5.42	97	2.120
Corporate Notes	896,475,000.00	907,370,252.48	891,750,045.69	14.69	816	2.623
Corporate Floaters	15,000,000.00	15,170,550.00	15,000,000.00	0.25	969	2.897
Commercial Paper Discounts	210,000,000.00	209,460,300.00	209,293,000.17	3.45	46	2.087
Negotiable Certificates of Deposit	320,000,000.00	320,508,700.00	320,000,000.00	5.27	112	2.777
Money Market Funds	193,219,622.41	193,219,622.41	193,219,622.41	3.18	1	1.864
Forward Delivery Agreement	14,974,782.77	14,974,782.77	14,974,782.77	0.25	1	4.875
NV Local Gov Inv Pool	48,317,771.44	48,317,771.44	48,317,771.44	0.80	1	2.297
Asset-Backed Securities- SA	21,000,000.00	21,043,240.00	20,952,617.08	0.35	976	2.140
Agency CMOs	11,590,119.79	11,807,674.53	11,513,743.42	0.19	2,243	3.060
Agency MBS Pass-Throughs	18,404,834.45	18,933,192.91	18,622,211.27	0.31	2,129	2.465
Asset-Backed Securities	260,627,969.50	261,817,652.08	260,397,365.95	4.29	1,555	2.233
	6,090,820,100.36	6,131,841,370.74	6,070,237,758.80	100.00%	784	2.210
Investments						

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	11,594,743.33	32,768,459.06
Average Daily Balance	6,141,515,543.11	5,956,180,483.11
Effective Rate of Return	2.30%	2.18%

FHN Financial Main Street Advisors, for Clark County Treasurer

Reporting period 09/01/2019-09/30/2019
Data Updated: SET_CTPM: 12/13/2019 15:08
Run Date: 12/13/2019 - 15:08

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