

Douglas County Treasurer's Investment Activity

May 31, 2017

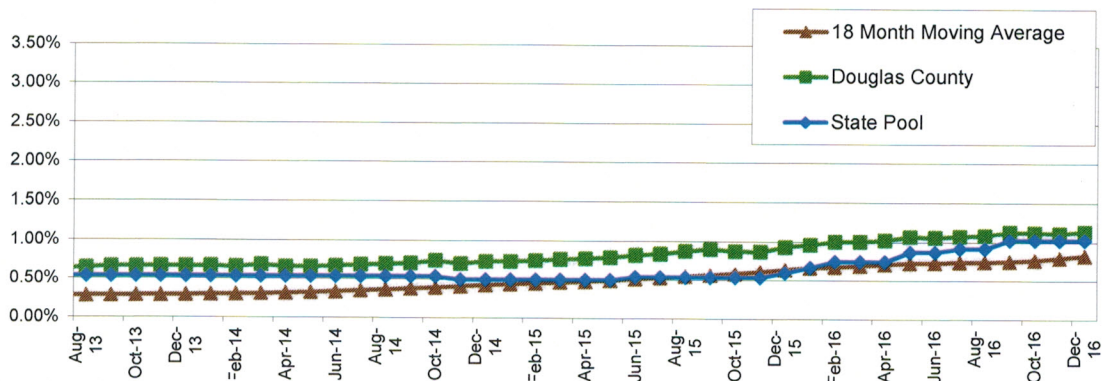
TYPE	INVESTOR	PURCHASED	MATURED	YIELD	AMOUNT
MATURED INVESTMENTS					
CP	Castleok Sec	5/13/2015	5/12/2017	0.935%	\$ 1,000,000
CP	Castleok Sec	3/27/2015	5/16/2017	0.977%	\$ 1,000,000
CP	Castleok Sec	3/11/2014	5/22/2017	1.050%	\$ 1,000,000
TOTAL					\$ 3,000,000

NEW INVESTMENTS					
CP	Vining-Sparks	5/11/2017	5/11/2022	2.310%	\$ 999,500
BA	Piper Jaffray & Co	5/16/2017	1/30/2020	2.106%	\$ 1,003,500
BA	Piper Jaffray & Co	5/30/2017	3/16/2020	2.100%	\$ 1,005,930
BA	Vining-Sparks	5/25/2017	7/27/2021	2.280%	\$ 992,860
TOTAL					\$ 4,001,790

BALANCES				
		BALANCE	YIELD	PERCENT
CHK	Checking	1,479,051.34	0.000%	0.975%
MMA	Money Market Accounts	32,787.00	0.150%	0.022%
BA	Bankers Acceptances	9,502,755.00	2.115%	6.262%
SP	Local Gov. Investment Pool	36,868,008.16	1.030%	24.296%
TCD	Time Certificates of Deposits	821,376.98	1.687%	0.541%
CP	Corporate Bonds	26,104,869.18	1.362%	17.203%
FC	Federal Farm Credit Banks	7,058,440.84	1.220%	4.651%
FHL	Federal Home Loan Banks	16,303,265.35	1.250%	10.744%
FICO	Financing Corporation	5,701,484.63	1.173%	3.757%
FM	Federal Home Loan Mortgage Corp	4,261,300.48	1.380%	2.808%
FN	Federal National Mortgage Association	20,585,468.37	1.186%	13.566%
FAMCA	Fed Agricultural Mortg Corp	4,328,964.26	1.323%	2.853%
PEFCO	Private Export Funding Corp	3,064,405.82	1.285%	2.019%
MB	Municipal Securities	9,572,701.18	1.408%	6.308%
TN	Treasury Notes	4,004,906.16	1.186%	2.639%
TVA	Tennessee Valley Authority	2,056,886.72	1.219%	1.355%
TOTAL		\$ 151,746,671	1.261%	100.00%

The average life of the portfolio was 14.23 months
 The market value of the portfolio was \$154,444,152.67

Yield on 2-Year Treasury Constant Maturities
 Moving Averages



Investments 05/31/2017

