

Douglas County Treasurer's Investment Activity

May 31, 2015

TYPE	INVESTOR	PURCHASED	MATURED	YIELD	AMOUNT
MATURED INVESTMENTS					
FHL	CastleOak Sec	9/14/12	5/7/15	1.050%	2,000,000
PEFCO	Piper Jaffray & Co.	2/3/14	5/15/15	0.230%	1,024,000
FN	Vining-Sparks	3/5/14	5/19/15	0.775%	1,000,000
FHL	Vining-Sparks	10/9/14	5/22/15	1.430%	500,000
FHL	CastleOak Sec	5/12/14	5/27/15	0.500%	1,300,000
FHL	Wells Fargo Investments	2/28/14	5/28/15	0.850%	2,000,000
FC	Seattle NW Sec	6/28/13	5/28/15	0.355%	2,000,000
FHL	Seattle NW Sec	8/24/12	5/28/15	0.427%	500,000
TOTAL				0.688%	\$ 10,324,000

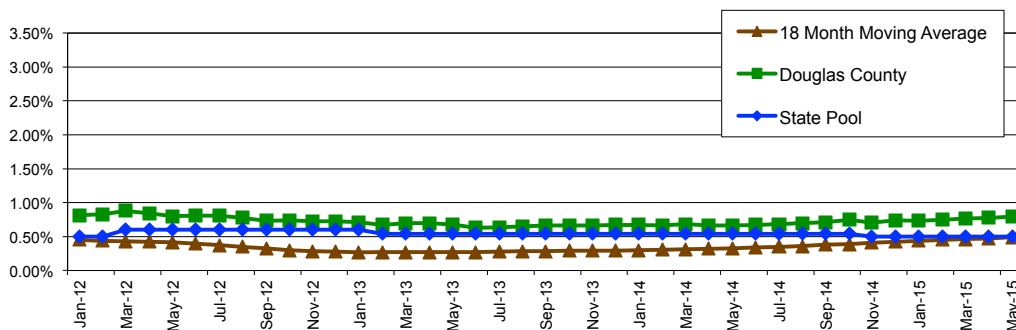
NEW INVESTMENTS					
FN	Vining-Sparks	5/5/15	1/30/19	1.400%	\$ 994,550
MB	Vining-Sparks	5/8/15	6/30/18	1.250%	\$ 673,266
CP	CastleOak Sec	5/13/15	5/12/17	0.935%	\$ 999,310
FHL	Piper Jaffray & Co.	5/13/15	8/13/18	1.134%	\$ 999,688
TVA	CastleOak Sec	5/21/15	10/15/18	1.239%	\$ 1,016,950
FHL	CastleOak Sec	5/21/15	9/7/18	1.167%	\$ 1,992,460
CP	Vining-Sparks	5/27/15	3/3/19	1.610%	\$ 403,762
FC	Vining-Sparks	5/28/15	2/28/19	1.540%	\$ 1,000,000
TOTAL				1.247%	\$ 8,079,985

BALANCES				
		BALANCE	YIELD	PERCENT
CHK	Checking	32,763.89	0.000%	0.020%
MMA	Money Market Accounts	32,688.66	0.150%	0.020%
SP	Local Gov. Investment Pool	39,901,225.79	0.500%	24.244%
TCD	Time Certificates of Deposits	1,071,186.16	0.117%	0.651%
CP	Corporate Bonds	31,570,957.31	1.029%	19.182%
FC	Federal Farm Credit Banks	14,563,944.55	0.704%	8.849%
FHL	Federal Home Loan Banks	21,207,289.11	0.786%	12.885%
FICO	Financing Corporation	3,355,491.33	0.972%	2.039%
FM	Federal Home Loan Mortgage Corp	11,536,503.81	0.697%	7.010%
FN	Federal National Mortgage Association	19,162,290.85	1.019%	11.643%
FAMCA	Fed Agricultural Mortg Corp	5,789,602.09	0.822%	3.518%
PEFCO	Private Export Funding Corp	1,306,004.97	0.722%	0.794%
MB	Municipal Securities	9,710,367.23	1.060%	5.900%
TN	Treasury Notes	985,604.37	1.101%	0.599%
TVA	Tennessee Valley Authority	4,357,074.13	0.747%	2.647%
TOTAL		\$ 164,582,994	0.794%	100.00%

The average life of the portfolio was 14.73 months

The market value of the portfolio was \$164,708,122

Yield on 2-Year Treasury Constant Maturities
Moving Averages



Investments 5/31/2015

