

Douglas County Treasurer's Investment Activity

May 31, 2016

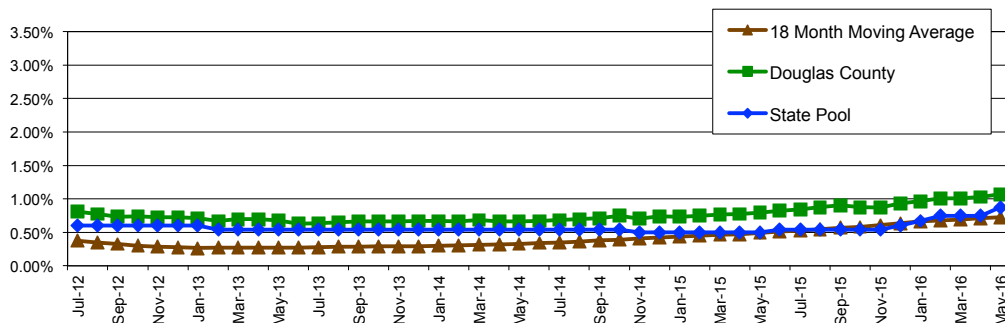
TYPE	INVESTOR	PURCHASED	MATURED	YIELD	AMOUNT
MATURED INVESTMENTS					
CP	Piper Jaffray & Co.	11/20/13	5/3/16	0.530%	\$ 334,000
CP	Wells Fargo Investment	1/17/14	5/3/16	0.550%	\$ 2,000,000
CP	Vining-Sparks	6/18/14	5/9/16	0.581%	\$ 1,000,000
FC	Vining-Sparks	12/19/13	5/13/16	0.760%	\$ 200,000
FM	Seattle NW Securities	5/22/13	5/13/16	0.410%	\$ 2,000,000
FHL	Piper Jaffray & Co.	5/13/15	5/13/16	1.134%	\$ 1,000,000
CP	Piper Jaffray & Co.	10/18/13	5/15/16	0.630%	\$ 500,000
FM	Vining-Sparks	3/14/16	5/19/16	1.249%	\$ 500,000
TOTAL				0.651%	\$ 7,534,000

NEW INVESTMENTS					
FM	CastleOak Sec	5/4/16	10/11/18	1.150%	694,582
FC	UBS Financial Service	5/16/16	5/16/19	1.170%	1,000,000
FM	CastleOak Sec	5/23/16	5/25/18	0.755%	1,001,262
MB	Piper Jaffray & Co.	5/25/16	5/1/20	1.450%	100,000
MB	DA Davidson	5/25/16	4/1/19	1.000%	257,005
FC	Piper Jaffray & Co.	5/25/16	11/25/19	1.300%	2,000,000
MB	DA Davidson	5/26/16	2/1/19	1.400%	724,993
FHL	CastleOak Sec	5/27/16	6/29/18	0.992%	1,995,180
TOTAL				1.122%	\$ 7,773,022

BALANCES				
		BALANCE	YIELD	PERCENT
CHK	Checking	(143,717.49)	0.000%	-0.087%
MMA	Money Market Accounts	32,737.86	0.150%	0.020%
SP	Local Gov. Investment Pool	41,174,294.04	0.875%	24.784%
TCD	Time Certificates of Deposits	71,268.54	0.150%	0.043%
CP	Corporate Bonds	30,688,744.01	1.146%	18.473%
FC	Federal Farm Credit Banks	11,276,395.29	1.168%	6.788%
FHL	Federal Home Loan Banks	19,257,425.94	1.041%	11.592%
FICO	Financing Corporation	6,679,484.63	1.109%	4.021%
FM	Federal Home Loan Mortgage Corp	9,849,450.18	1.100%	5.929%
FN	Federal National Mortgage Association	18,407,002.66	1.198%	11.080%
FAMCA	Fed Agricultural Mortg Corp	7,099,648.37	1.039%	4.274%
PEFCO	Private Export Funding Corp	3,534,154.47	1.196%	2.127%
MB	Municipal Securities	11,942,202.81	1.230%	7.188%
TN	Treasury Notes	3,995,274.94	1.176%	2.405%
TVA	Tennessee Valley Authority	2,267,561.38	1.185%	1.365%
TOTAL		\$ 166,131,928	1.074%	100.00%

The average life of the portfolio was 15.96 months
The market value of the portfolio was \$166,431,928

Yield on 2-Year Treasury Constant Maturities
Moving Averages



Investments 5/31/2016

