

Douglas County Treasurer's Investment Activity

October 31, 2016

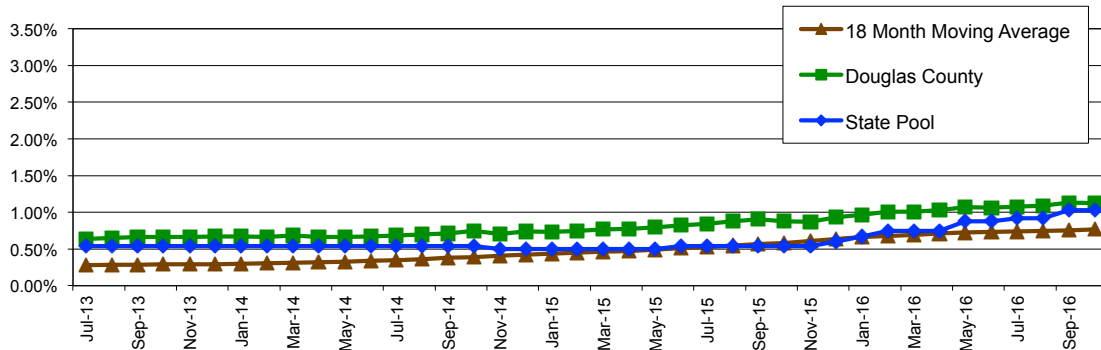
| TYPE | INVESTOR | PURCHASED | MATURED | YIELD | AMOUNT |
|----------------------------|-----------------------|-----------|----------|--------|--------------|
| MATURED INVESTMENTS | | | | | |
| FAMCA | Piper Jaffray & Co. | 10/11/13 | 10/3/16 | 0.830% | \$ 2,000,000 |
| FN | Vining-Sparks | 2/12/16 | 10/7/16 | 0.850% | \$ 1,000,000 |
| CP | Vining-Sparks | 9/5/12 | 10/14/16 | 1.005% | \$ 170,000 |
| FM | UBS Financial Service | 4/26/16 | 10/26/19 | 1.250% | \$ 1,300,000 |
| FM | Vining-Sparks | 11/17/15 | 10/29/16 | 1.250% | \$ 1,000,000 |
| TOTAL | | | | 1.016% | \$ 5,470,000 |

| NEW INVESTMENTS | | | | | |
|------------------------|---------------------|----------|---------|--------|--------------|
| FN | Vining-Sparks | 10/6/16 | 6/30/20 | 1.306% | \$ 936,105 |
| MB | Vining-Sparks | 10/7/16 | 7/1/20 | 1.410% | \$ 611,343 |
| MB | Piper Jaffray & Co. | 10/25/16 | 12/1/21 | 1.230% | \$ 227,302 |
| MB | Piper Jaffray & Co. | 10/25/16 | 12/1/20 | 1.120% | \$ 446,032 |
| TOTAL | | | | 1.289% | \$ 2,220,782 |

| BALANCES | | | | |
|-----------------|---------------------------------------|-----------------------|---------------|----------------|
| | | BALANCE | YIELD | PERCENT |
| CHK | Checking | 277,859.28 | 0.000% | 0.176% |
| MMA | Money Market Accounts | 32,758.45 | 0.150% | 0.021% |
| SP | Local Gov. Investment Pool | 46,796,663.44 | 1.030% | 29.568% |
| TCD | Time Certificates of Deposits | 71,321.86 | 0.150% | 0.045% |
| CP | Corporate Bonds | 31,785,596.19 | 1.194% | 20.083% |
| FC | Federal Farm Credit Banks | 8,108,184.33 | 1.136% | 5.123% |
| FHL | Federal Home Loan Banks | 15,911,328.97 | 1.071% | 10.053% |
| FICO | Financing Corporation | 6,679,484.63 | 1.109% | 4.220% |
| FM | Federal Home Loan Mortgage Corp | 3,267,908.06 | 1.147% | 2.065% |
| FN | Federal National Mortgage Association | 21,110,928.05 | 1.208% | 13.339% |
| FAMCA | Fed Agricultural Mortg Corp | 4,339,321.36 | 1.186% | 2.742% |
| PEFCO | Private Export Funding Corp | 4,036,034.98 | 1.171% | 2.550% |
| MB | Municipal Securities | 8,606,207.70 | 1.335% | 5.438% |
| TN | Treasury Notes | 5,007,539.30 | 1.106% | 3.164% |
| TVA | Tennessee Valley Authority | 2,237,217.23 | 1.186% | 1.414% |
| TOTAL | | \$ 158,268,354 | 1.129% | 100.00% |

The average life of the portfolio was 14.41 months
 The market value of the portfolio was \$158,446,388

Yield on 2-Year Treasury Constant Maturities
 Moving Averages



Investments 10/31/2016

