Deschutes County

Total Investment Portfolio As Of 11/30/2016

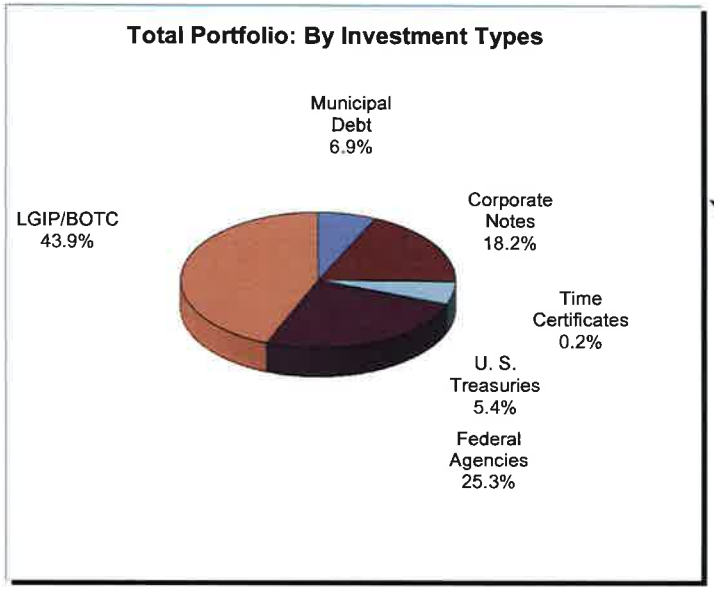
Portfolio Breakdown: Par Value by Investment Type

Municipal Debt	$ 12,760,000	**6.88%**
Corporate Notes	33,827,000	**18.25%**
Time Certificates	440,000	**0.24%**
U. S. Treasuries	10,000,000	**5.40%**
Federal Agencies	46,967,000	**25.34%**
LGIP/BOTC	81,359,443	**43.89%**
Total Investments	**$ 185,353,443**	**100.00%**

Investments By County Function		Investment Income Fiscal Year 2016-17 Nov-16	Y-T-D
General	$ 185,353,443	$ 171,961	$ 728,895
		-	-
Total Investments	$ 185,353,443		
Total Investment Income		171,961	728,895
Less Fee: 5% of Invest. Income		(8,598)	(36,445)
Investment Income - Net		**$ 163,363**	**$ 692,450**
Prior Year Comparison	**Nov-15**	**$ 111,125**	**$ 463,649**

Yield Percentages

	Current Month	Prior Month
BOTC / LGIP ▶	1.03%	1.03%
Investments ▶	1.18%	1.15%
Average ▶	1.11%	1.11%



Category Maximums:	
U.S. Treasuries	100%
LGIP ($47,012,858)	100%
Federal Agencies	75%
Banker's Acceptances	25%
Time Certificates	50%
Municipal Debt	25%
Corporate Debt	25%

Term Minimums	
0 - 30 days	10%
Under 1 Year	25%
Under 5 Years	100%

Comparators

24 Month Treas. ▶	1.10%
LGIP Rate ▶	1.03%
36 Month Treasu ▶	1.38%

Months to Maturity

0 to 30 Days	45.65%
Under 1 Year	62.15%
Under 5 Years	100.00%

Weighted Average Maturity

Max 2 Years	.79 Years

Deschutes County Investments
Portfolio Management
Portfolio Details - Investments
November 30, 2016

CUSIP	Security	Broker	Purchase Date	Maturity Date	Days To Maturity	Ratings S&P	Ratings Moody's	Coupon Rate	YTM 365	Par Value	Market Value	Book Value	Call Date
494751DG2	King County Washington FPD	PJ	12/15/2015	12/1/2016	0	AA+		0.860	0.860	200,000	200,000	200,000	- -
54465AEY4	Los Angeles County Redev	CASTLE	8/24/2016	12/1/2016	0	AA		1.000	0.775	3,050,000	3,050,000	3,050,000	- -
06406HCA5	Bank of New York Mellon Corp	CASTLE	4/23/2014	1/17/2017	47	A+	A1	2.400	1.067	2,000,000	2,001,140	2,003,347	12/18/2016
91159HHD5	US Bancorp	CASTLE	4/23/2015	5/15/2017	165	A+	A1	1.650	0.882	1,000,000	1,002,130	1,002,945	4/15/2017
961214CH4	Westpac	CASTLE	4/7/2015	5/19/2017	169	AA-	Aa2	1.200	1.061	2,000,000	2,000,440	2,001,279	- -
WASH FED CD	Washington Federal CD		5/20/2015	5/22/2017	172			0.900	0.913	200,000	200,000	200,000	- -
3136FPYB7	Federal National Mtg Assn	VINISP	2/7/2014	5/23/2017	173	AA+	Aaa	2.050	0.885	1,460,000	1,469,928	1,467,989	- -
31771CS97	FICO Strip	CASTLE	12/9/2014	6/6/2017	187		Aaa	1.019	1.065	1,028,000	1,023,179	1,022,558	- -
89233GTC0	Toyota CP	CASTLE	9/20/2016	6/12/2017	193	A-1	P-1	1.200	1.239	3,000,000	2,980,710	2,980,700	- -
48125LRD6	JPMorgan Chase - Corporate N	CASTLE	6/10/2016	6/14/2017	195	A+	Aa3	1.256	1.220	1,000,000	1,001,410	1,000,000	- -
929903DT6	Wells Fargo Corporate Note	CASTLE	11/23/2015	6/15/2017	196	A+	A2	5.750	1.320	2,000,000	2,045,920	2,047,092	- -
2927OCYZ2	Bonneville Power Administratio	CASTLE	4/24/2014	7/1/2017	212	AA-	Aa1	1.197	1.171	670,000	670,717	670,102	- -
84247PHS3	Southern CA Public Power Autho	CASTLE	6/17/2014	7/1/2017	212	AA-		1.145	1.180	1,000,000	1,000,370	999,798	- -
3137EADV8	Federal Home Loan Mtg Corp	MBS	5/29/2015	7/14/2017	225		Aaa	0.750	0.787	1,000,000	1,000,240	999,773	- -
459056JW8	International Bonds for Recons	CASTLE	11/29/2016	7/15/2017	226	AAA	Aaa	9.250	1.165	1,450,000	1,521,790	1,522,433	- -
005158VE7	Ada County SD	PJ	6/1/2015	8/15/2017	257	AA+	Aa1	3.000	0.930	1,000,000	1,014,170	1,014,418	- -
675371AT5	Oceanside California Pension	PJ	5/20/2016	8/15/2017	257	AA		1.806	1.000	500,000	502,230	502,817	- -
3130A62S5	Federal Home Loan Bank	CASTLE	7/24/2015	8/28/2017	270		Aaa	0.750	0.858	1,000,000	999,500	999,207	- -
912828TM2	U.S. Treasury	CASTLE	9/10/2014	8/31/2017	273	AAA	Aaa	0.625	1.061	1,000,000	998,750	996,799	- -
912828TM2	U.S. Treasury	CASTLE	2/19/2015	8/31/2017	273	AAA	Aaa	0.625	0.920	1,000,000	998,750	997,830	- -
94974BGB0	Wells Fargo Corporate Note	DA DAV	3/8/2016	9/8/2017	281	A	A2	1.400	1.450	461,000	460,617	460,825	- -
313383JB8	Federal Home Loan Bank	VINISP	12/26/2013	9/27/2017	300	AA+	Aaa	1.000	1.250	1,000,000	1,001,430	997,997	- -
912828PA2	U.S. Treasury	CASTLE	9/10/2015	9/30/2017	303	AAA	Aaa	1.875	0.803	2,000,000	2,017,260	2,017,588	- -
31771JMR8	FICO Strip	CASTLE	10/22/2015	10/6/2017	309			0.751	0.781	2,000,000	1,980,760	1,987,104	- -
31771KAD90	FICO Strip	DA DAV	12/10/2014	11/30/2017	364			1.205	1.267	2,000,000	1,981,520	1,975,626	- -
427542KW4	Hermiston OR	DA DAV	9/21/2016	12/1/2017	365	AA-		2.000	0.901	590,000	593,876	596,436	- -
494751DH0	King County Washington FPD	PJ	12/15/2015	12/1/2017	365	AA+		1.220	1.218	230,000	230,315	230,000	- -
3696045BC6	General Electric - Corporate N	CASTLE	9/6/2016	12/6/2017	370	AA+	A1	5.250	1.050	1,000,000	1,040,600	1,042,178	- -
SYS10520	Lewis & Clark Bank		6/8/2016	12/8/2017	372			1.000	1.000	240,000	240,000	240,000	- -
88059FAZ4	Tennessee Valley Authority	CASTLE	11/21/2014	12/15/2017	379	AA+		1.205	1.268	1,059,000	1,045,297	1,045,562	- -
961214BZ5	Westpac	CASTLE	3/5/2015	1/12/2018	407	AA-	Aa2	1.600	1.490	2,000,000	1,999,280	2,002,385	- -
94988J5A1	Wells Fargo Corporate Note	CASTLE	1/29/2016	1/22/2018	417		Aa2	1.650	1.580	1,000,000	1,000,930	1,000,784	- -
90331HMQ3	U S Bank - Corp Note	CASTLE	11/18/2016	1/26/2018	421	AA-	A1	1.350	1.316	2,850,000	2,849,031	2,851,103	12/26/2017
92976WBH8	Wachovia Corp	CASTLE	2/26/2016	2/1/2018	427	A	A2	5.750	1.690	1,000,000	1,045,460	1,046,399	- -
31771EAL5	FICO Strip	CASTLE	2/24/2015	2/8/2018	434			1.252	1.318	1,260,000	1,242,902	1,240,975	- -
31771EAL5	FICO Strip	CASTLE	2/25/2015	2/8/2018	434			1.257	1.323	740,000	729,958	728,782	- -
3130A7TL3	Federal Home Loan Bank	CASTLE	2/16/2016	2/16/2018	442	AA+	Aaa	1.000	1.000	3,000,000	2,986,890	3,000,000	2/16/2017
3134G8M71	Federal Home Loan Mtg Corp	CASTLE	2/26/2016	2/26/2018	452	AA+		1.050	1.050	3,000,000	2,991,240	3,000,000	2/26/2017
06050TLY6	Bank of America - Corporate	CASTLE	5/14/2015	3/26/2018	480	A	A1	1.650	1.570	2,000,000	2,000,100	2,002,062	- -
06050TLY6	Bank of America - Corporate	CASTLE	5/21/2015	3/26/2018	480	A	A1	1.650	1.540	1,000,000	1,000,050	1,001,412	- -
06050TLY6	Bank of America - Corporate	CASTLE	5/27/2016	3/26/2018	480	A	A1	1.650	1.620	1,000,000	1,000,050	1,000,382	- -
68607VG66	Oregon State Lottery	DA DAV	6/12/2015	4/1/2018	486	AAA	AA2	5.000	1.120	610,000	640,805	640,975	- -
68607VA96	Oregon State Lottery	DA DAV	6/13/2016	4/1/2018	486	AAA	AA2	1.353	0.970	200,000	200,764	201,009	- -
912828XA3	U.S. Treasury	PJ	11/30/2016	5/15/2018	530	AA+	Aaa	1.000	1.000	2,000,000	1,999,140	2,000,000	- -
084664BE0	Berkshire Hathaway Inc	CASTLE	9/4/2015	5/15/2018	530	AA+	Aa2	5.400	1.590	1,107,000	1,167,564	1,166,841	- -
084664BE0	Berkshire Hathaway Inc	CASTLE	11/25/2016	5/15/2018	530	AA+	Aa2	5.400	1.431	500,000	527,355	528,484	- -
98385XAP1	XTO Energy Inc	CASTLE	8/4/2015	6/15/2018	561	AAA	Aaa	5.500	1.500	1,000,000	1,058,840	1,060,021	- -
904121NCO	Umatilla School District	PJ	5/7/2015	6/15/2018	561	AA+		1.430	1.430	750,000	750,338	750,000	- -
166764AE0	Chevron Corp	CASTLE	4/15/2016	6/24/2018	570	AA-	Aa2	1.718	1.191	2,000,000	2,005,840	2,016,212	5/24/2018
166764AE0	Chevron Corp	CASTLE	10/11/2016	6/24/2018	570	AA-	Aa2	1.718	1.259	1,000,000	1,002,920	1,007,040	- -
939307HF4	Hillsboro SD Pension Bonds	PJ	3/30/2015	6/30/2018	576		Aa3	1.732	1.650	985,000	990,053	986,231	- -
938429M46	Washington County SD Municipal	PJ	9/6/2016	6/30/2018	576		Aa3	1.585	0.999	250,000	250,983	252,284	- -
88059EMT8	Tennessee Valley Authority	DA DAV	2/22/2016	7/15/2018	591			1.021	1.065	500,000	489,145	491,618	- -
3133EGNU5	Federal Farm Credit Bank	CASTLE	8/1/2016	7/27/2018	603	AA+	Aaa	0.960	0.960	1,000,000	994,410	1,000,000	7/27/2017
3134G9Q67	Federal Home Loan Mtg Corp	CASTLE	7/27/2016	7/27/2018	603	AA+	Aaa	1.050	1.050	3,000,000	2,991,690	3,000,000	1/27/2017
3134GAKF0	Federal Home Loan Mtg Corp	CASTLE	10/18/2016	9/12/2018	650	AA+	Aaa	1.110	1.110	3,000,000	2,994,900	3,000,000	12/12/2016
3134G8UN7	Federal Home Loan Mtg Corp	CASTLE	3/30/2016	9/28/2018	666	AA+	Aaa	1.200	1.200	2,000,000	1,991,140	2,000,000	12/28/2016
3134G9YA9	Federal Home Loan Mtg Corp	CASTLE	6/28/2016	9/28/2018	666	AA+	Aaa	1.010	1.000	2,520,000	2,500,898	2,520,085	12/28/2016
3134GAND3	Federal Home Loan Mtg Corp	CASTLE	9/28/2016	9/28/2018	666	AA+	Aaa	1.050	1.050	4,000,000	3,975,480	4,000,000	3/28/2017
3133EFJP3	Federal Farm Credit Bank	CASTLE	11/4/2016	10/15/2018	683	AA+	Aaa	1.100	1.100	5,000,000	4,969,400	5,000,000	- -
89236TAY1	Toyota Mtr Cred - Corp N	CASTLE	1/5/2016	10/24/2018	692	AA-	Aa3	2.000	1.770	784,000	788,876	787,317	- -
912828WD8	U.S. Treasury	CASTLE	12/1/2015	10/31/2018	699			1.250	1.223	1,000,000	1,002,580	1,000,513	- -
427542KX2	Hermiston OR	DA DAV	9/21/2016	12/1/2018	730	AA-		3.000	1.001	605,000	622,007	628,870	- -
31771EAN1	FICO Strip	CASTLE	11/3/2016	12/27/2018	756			0.984	1.025	1,000,000	974,080	979,335	- -
912828A75	U.S. Treasury	CASTLE	6/8/2015	12/31/2018	760	AAA	Aaa	1.500	1.324	1,000,000	1,007,270	1,003,557	- -
250351FJ7	Deschutes County Ore Sch Dist	PJ	8/16/2016	6/15/2019	926		AA1	1.360	1.360	245,000	242,109	245,000	- -
3137EAB1	Federal Home Loan Mtg Corp	CASTLE	7/20/2016	7/19/2019	960	AA+	Aaa	0.875	0.957	1,000,000	986,860	997,874	- -
3135GON33	Federal National Mtg Assn	CASTLE	8/18/2016	8/2/2019	974	AA+	Aaa	0.875	1.000	1,000,000	986,390	996,712	- -
06406HCW7	Bank of New York Mellon Corp	CASTLE	11/3/2016	9/11/2019	1014	A	A1	2.300	1.532	1,675,000	1,692,839	1,709,774	8/11/2019
313586RC5	Federal National Mtg Assn	CASTLE	12/4/2015	10/9/2019	1042	AA-		1.891	2.031	1,400,000	1,327,578	1,323,374	- -
313586RC5	Federal National Mtg Assn	CASTLE	3/17/2016	10/9/2019	1042	AA-		1.665	1.774	600,000	568,962	571,085	- -
313586RC5	Federal National Mtg Assn	CASTLE	8/8/2016	10/9/2019	1042	AA-		1.252	1.318	400,000	379,308	385,504	- -
3135G0R39	Federal National Mtg Assn	CASTLE	11/10/2016	10/24/2019	1057	AA+	Aaa	1.000	1.173	2,000,000	1,972,700	1,990,197	- -
912828F62	U.S. Treasury	CASTLE	10/11/2016	10/31/2019	1064	AAA	Aaa	1.500	1.008	2,000,000	2,006,180	2,028,180	- -
594918AY0	Microsoft Corp	CASTLE	8/8/2016	2/12/2020	1168	AAA	Aaa	1.850	1.298	1,000,000	1,000,330	1,017,210	1/12/2020
686053DH9	Oregon School Boards Assoc	DA DAV	11/2/2015	6/30/2020	1307	AA	Aa2	5.373	2.050	875,000	972,851	973,787	- -
686053DH9	Oregon School Boards Assoc	CASTLE	6/24/2016	6/30/2020	1307	AA	Aa2	5.373	1.570	500,000	555,915	565,729	- -
492244DV7	Kern Community College	CASTLE	11/15/2016	11/1/2020	1431	AA-		2.893	1.800	500,000	515,400	520,567	- -
	Local Govt Investment Pool							1.030	1.030	76,685,953	76,685,953	76,685,953	- -
	Bank of the Cascades							1.030	1.030	4,673,491	4,673,491	4,673,491	- -
										185,353,443	185,582,282	185,851,515	