Deschutes County

Total Investment Portfolio As Of 10/31/2016

Portfolio Breakdown: Par Value by Investment Type

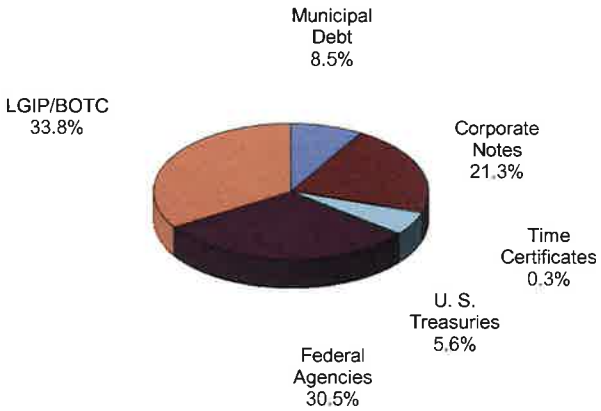
Municipal Debt	$ 12,260,000	**8.52%**
Corporate Notes	30,597,000	**21.26%**
Time Certificates	440,000	**0.31%**
U. S. Treasuries	8,000,000	**5.56%**
Federal Agencies	43,967,000	**30.54%**
LGIP/BOTC	48,687,122	**33.82%**
Total Investments	**$ 143,951,122**	**100.00%**

Investments By County Function		Investment Income Fiscal Year 2016-17 Oct-16	Y-T-D
General	$ 143,951,122	$ 130,371	$ 556,933
		-	-
Total Investments	$ 143,951,122		
Total Investment Income		130,371	556,933
Less Fee: 5% of Invest. Income		(6,519)	(27,847)
Investment Income - Net		**$ 123,852**	**$ 529,086**
Prior Year Comparison	**Oct-15**	**$ 92,329**	**$ 352,524**

Yield Percentages

	Current Month	Prior Month
BOTC / LGIP ▶	1.03%	1.03%
Investments ▶	1.15%	1.12%
Average ▶	1.11%	1.09%

Total Portfolio: By Investment Types



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. ▶	0.84%
LGIP Rate ▶	1.03%
36 Month Treasu ▶	1.00%

Months to Maturity

0 to 30 Days	36.08%
Under 1 Year	58.01%
Under 5 Years	100.00%

Weighted Average Maturity

Max 2 Years	.91 Years

Deschutes County Investments
Portfolio Management
Portfolio Details - Investments
October 31, 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	30	AA+		0.860	0.860	200,000	199,978	200,000	- -
54465AEY4	Los Angeles County Redev	CASTLE	8/24/2016	12/1/2016	30	AA		1.000	0.775	3,050,000	3,049,756	3,050,566	- -
06406HCA5	Bank of New York Mellon Corp	CASTLE	4/23/2014	1/17/2017	77	A+	A1	2.400	1.067	2,000,000	2,003,660	2,005,530	12/18/2016
3130A7BYO	Federal Home Loan Bank	PJ	2/17/2016	2/17/2017	108	AA	Aaa	0.720	0.720	2,000,000	2,000,360	2,000,000	11/17/2016
984135AB9	Berkshire Hathaway Inc	CASTLE	4/10/2015	4/1/2017	151	AA	Aa2	5.150	1.060	370,000	376,216	376,223	- -
984135AB9	Berkshire Hathaway Inc	CASTLE	8/7/2015	4/1/2017	151	AA	Aa2	5.150	1.100	1,875,000	1,906,500	1,906,259	- -
91159HHD5	US Bancorp	CASTLE	4/23/2015	5/15/2017	195	A+	A1	1.650	0.882	1,000,000	1,002,200	1,003,605	4/15/2017
961214CH4	Westpac	CASTLE	4/7/2015	5/19/2017	199	AA-	Aa2	1.200	1.061	2,000,000	2,001,300	2,001,507	- -
WASH FED CD	Washington Federal CD		5/20/2015	5/22/2017	202			0.900	0.913	200,000	200,000	200,000	- -
3136FPYB7	Federal National Mtg Assn	VINISP	2/7/2014	5/23/2017	203	AA+	Aaa	2.050	0.885	1,460,000	1,472,249	1,469,382	- -
31771CS97	FICO Strip	CASTLE	12/9/2014	6/6/2017	217		Aaa	1.019	1.065	1,028,000	1,023,292	1,021,685	- -
89233GTC0	Toyota CP	CASTLE	9/20/2016	6/12/2017	223	A1	P1	1.200	1.239	3,000,000	2,976,600	2,977,700	- -
48125LRD6	JPMorgan Chase - Corporate N	CASTLE	6/10/2016	6/14/2017	225	A+	Aa3	1.256	1.220	1,000,000	1,001,000	1,000,000	- -
929903DT6	Wells Fargo Corporate Note	CASTLE	11/23/2015	6/15/2017	226	A+	A2	5.750	1.320	2,000,000	2,053,860	2,054,374	- -
064058AA8	Bank of New York Mellon Corp	CASTLE	6/6/2016	6/20/2017	231	A	A1	1.969	1.141	1,000,000	1,005,710	1,005,217	- -
2927OCYZ2	Bonneville Power Administratio	CASTLE	4/24/2014	7/1/2017	242	AA-	Aa1	1.197	1.171	670,000	671,119	670,116	- -
84247PHS3	Southern CA Public Power Autho	CASTLE	6/17/2014	7/1/2017	242	AA-		1.145	1.180	1,000,000	1,000,860	999,770	- -
3137EADV8	Federal Home Loan Mtg Corp	MBS	5/29/2015	7/14/2017	255		Aaa	0.750	0.787	1,000,000	1,001,070	999,742	- -
005158VE7	Ada County SD	PJ	6/1/2015	8/15/2017	287	AA+	Aa1	3.000	0.930	1,000,000	1,017,580	1,016,121	- -
675371AT5	Oceanside California Pension	PJ	5/20/2016	8/15/2017	287	AA		1.806	1.000	500,000	502,825	503,150	- -
3130A62S5	Federal Home Loan Bank	CASTLE	7/24/2015	8/28/2017	300		Aaa	0.750	0.858	1,000,000	1,001,010	999,118	- -
912828TM2	U.S. Treasury	CASTLE	9/10/2014	8/31/2017	303	AAA	Aaa	0.625	1.061	1,000,000	999,530	996,447	- -
912828TM2	U.S. Treasury	CASTLE	2/19/2015	8/31/2017	303	AAA	Aaa	0.625	0.920	1,000,000	999,530	997,592	- -
94974BGB0	Wells Fargo Corporate Note	DA DAV	3/8/2016	9/8/2017	311	A	A2	1.400	1.450	461,000	461,051	460,806	- -
313383JB8	Federal Home Loan Bank	VINISP	12/26/2013	9/27/2017	330	AA+	Aaa	1.000	1.250	1,000,000	1,002,870	997,794	- -
912828PA2	U.S. Treasury	CASTLE	9/10/2015	9/30/2017	333	AAA	Aaa	1.875	0.803	2,000,000	2,021,320	2,019,330	- -
31771JMR8	FICO Strip	CASTLE	10/22/2015	10/6/2017	339			0.751	0.781	2,000,000	1,981,580	1,985,852	- -
31771KAD90	FICO Strip	DA DAV	12/10/2014	11/30/2017	394			1.205	1.267	2,000,000	1,977,860	1,973,617	- -
427542KW4	Hermiston OR	DA DAV	9/21/2016	12/1/2017	395	AA-		2.000	0.901	590,000	595,452	596,973	- -
494751DH0	King County Washington FPD	PJ	12/15/2015	12/1/2017	395	AA+		1.220	1.218	230,000	230,688	230,000	- -
3696045BC6	General Electric - Corporate N	CASTLE	9/6/2016	12/6/2017	400	AA+	A1	5.250	1.050	1,000,000	1,044,220	1,045,644	- -
SYS10520	Lewis & Clark Bank		6/8/2016	12/8/2017	402			1.000	1.000	240,000	240,000	240,000	- -
88059FAZ4	Tennessee Valley Authority	CASTLE	11/21/2014	12/15/2017	409	AA+		1.205	1.268	1,059,000	1,047,086	1,044,498	- -
961214BZ5	Westpac	CASTLE	3/5/2015	1/12/2018	437	AA-	Aa2	1.600	1.490	2,000,000	2,004,020	2,002,563	- -
94988J5A1	Wells Fargo Corporate Note	CASTLE	1/29/2016	1/22/2018	447		Aa2	1.650	1.580	1,000,000	1,003,400	1,000,841	- -
92976WBH8	Wachovia Corp	CASTLE	2/26/2016	2/1/2018	457	A	A2	5.750	1.690	1,000,000	1,052,130	1,049,714	- -
31771EAL5	FICO Strip	CASTLE	2/24/2015	2/8/2018	464			1.252	1.318	1,260,000	1,245,926	1,239,660	- -
31771EAL5	FICO Strip	CASTLE	2/25/2015	2/8/2018	464			1.257	1.323	740,000	731,734	728,006	- -
3130A77L3	Federal Home Loan Bank	CASTLE	2/16/2016	2/16/2018	472	AA+	Aaa	1.000	1.000	3,000,000	2,996,190	3,000,000	11/16/2016
3134G8M71	Federal Home Loan Mtg Corp	CASTLE	2/26/2016	2/26/2018	482	AA+		1.050	1.050	3,000,000	3,000,060	3,000,000	11/26/2016
06050TLY6	Bank of America - Corporate	CASTLE	5/14/2015	3/26/2018	510	A	A1	1.650	1.570	2,000,000	2,005,420	2,002,192	- -
06050TLY6	Bank of America - Corporate	CASTLE	5/21/2015	3/26/2018	510	A	A1	1.650	1.540	1,000,000	1,002,710	1,001,501	- -
06050TLY6	Bank of America - Corporate	CASTLE	5/27/2016	3/26/2018	510	A	A1	1.650	1.620	1,000,000	1,002,710	1,000,406	- -
68607VG66	Oregon State Lottery	DA DAV	6/12/2015	4/1/2018	516	AAA	AA2	5.000	1.120	610,000	645,697	642,911	- -
68607VA96	Oregon State Lottery	DA DAV	6/13/2016	4/1/2018	516	AAA	AA2	1.353	0.970	200,000	201,260	201,072	- -
084664BE0	Berkshire Hathaway Inc	CASTLE	9/4/2015	5/15/2018	560	AA+	Aa2	5.400	1.590	1,107,000	1,176,608	1,170,267	- -
3133ECQ56	Federal Farm Credit Bank	CASTLE	9/28/2016	5/22/2018	567	AA+	Aaa	1.080	1.080	1,000,000	998,340	1,000,000	- -
98385XAP1	XTO Energy Inc	CASTLE	8/4/2015	6/15/2018	591	AAA	Aaa	5.500	1.500	1,000,000	1,066,280	1,063,271	- -
904121NCO	Umatilla School District	PJ	5/7/2015	6/15/2018	591	AA+		1.430	1.430	750,000	753,473	750,000	- -
166764AE0	Chevron Corp	CASTLE	4/15/2016	6/24/2018	600	AA-	Aa2	1.718	1.191	2,000,000	2,013,680	2,017,076	5/24/2018
166764AE0	Chevron Corp	CASTLE	10/11/2016	6/24/2018	600	AA-	Aa2	1.718	1.259	1,000,000	1,006,840	1,007,436	- -
939307HF4	Hillsboro SD Pension Bonds	PJ	3/30/2015	6/30/2018	606		Aa3	1.732	1.650	985,000	994,545	986,296	- -
938429M46	Washington County SD Municipal	PJ	9/6/2016	6/30/2018	606		Aa3	1.585	0.999	250,000	251,775	252,404	- -
88059EMT8	Tennessee Valley Authority	DA DAV	2/22/2016	7/15/2018	621			1.021	1.065	500,000	490,820	491,192	- -
3133EGNU5	Federal Farm Credit Bank	CASTLE	8/1/2016	7/27/2018	633	AA+	Aaa	0.960	0.960	1,000,000	998,700	1,000,000	7/27/2017
3134G9Q67	Federal Home Loan Mtg Corp	CASTLE	7/27/2016	7/27/2018	633	AA+	Aaa	1.050	1.050	3,000,000	3,000,540	3,000,000	1/27/2017
3134GAKF0	Federal Home Loan Mtg Corp	CASTLE	10/18/2016	9/12/2018	680	AA+	Aaa	1.110	1.110	3,000,000	2,997,600	3,000,000	12/12/2016
3134G8UN7	Federal Home Loan Mtg Corp	CASTLE	3/30/2016	9/28/2018	696	AA+	Aaa	1.200	1.200	2,000,000	2,000,060	2,000,000	12/28/2016
3134G9YA9	Federal Home Loan Mtg Corp	CASTLE	6/28/2016	9/28/2018	696	AA+	Aaa	1.010	1.000	2,520,000	2,512,616	2,520,180	12/28/2016
3134GAND3	Federal Home Loan Mtg Corp	CASTLE	9/28/2016	9/28/2018	696	AA+	Aaa	1.050	1.050	4,000,000	3,990,560	4,000,000	3/28/2017
89236TAY1	Toyota Mtr Cred - Corp N	CASTLE	1/5/2016	10/24/2018	722	AA-	Aa3	2.000	1.770	784,000	793,745	787,463	- -
912828WD8	U.S. Treasury	CASTLE	12/1/2015	10/31/2018	729	AAA	Aaa	1.250	1.223	1,000,000	1,007,070	1,000,535	- -
427542KX2	Hermiston OR	DA DAV	9/21/2016	12/1/2018	760	AA-		3.000	1.001	605,000	626,393	629,864	- -
912828A75	U.S. Treasury	CASTLE	6/8/2015	12/31/2018	790	AAA	Aaa	1.500	1.324	1,000,000	1,012,420	1,003,697	- -
3135GOK44	Federal National Mtg Assn	CASTLE	5/17/2016	5/16/2019	926	AA+	Aaa	1.250	1.221	2,000,000	2,000,020	2,001,442	11/16/2016
250351FJ7	Deschutes County Ore Sch Dist	PJ	8/16/2016	6/15/2019	956		Aa1	1.360	1.360	245,000	244,373	245,000	- -
3137EAB1	Federal Home Loan Mtg Corp	CASTLE	7/20/2016	7/19/2019	990	AA+	Aaa	0.875	0.957	1,000,000	995,500	997,807	- -
3135GON33	Federal National Mtg Assn	CASTLE	8/18/2016	8/2/2019	1004	AA+	Aaa	0.875	1.000	1,000,000	994,930	996,610	- -
313586RC5	Federal National Mtg Assn	CASTLE	12/4/2015	10/9/2019	1072	AA-		1.891	2.031	1,400,000	1,341,256	1,321,168	- -
313586RC5	Federal National Mtg Assn	CASTLE	3/17/2016	10/9/2019	1072	AA-		1.665	1.774	600,000	574,824	570,253	- -
313586RC5	Federal National Mtg Assn	CASTLE	8/8/2016	10/9/2019	1072	AA-		1.252	1.318	400,000	383,216	385,087	- -
912828F62	U.S. Treasury	CASTLE	10/11/2016	10/31/2019	1094	AAA	Aaa	1.500	1.008	2,000,000	2,028,520	2,028,975	- -
594918AY0	Microsoft Corp	CASTLE	8/8/2016	2/12/2020	1198	AAA	Aaa	1.850	1.298	1,000,000	1,011,460	1,017,659	1/12/2020
686053DH9	Oregon School Boards Assoc	DA DAV	11/2/2015	6/30/2020	1337	AA	Aa2	5.373	2.050	875,000	988,059	976,086	- -
686053DH9	Oregon School Boards Assoc	CASTLE	6/24/2016	6/30/2020	1337	AA	Aa2	5.373	1.570	500,000	564,605	567,259	- -
	Local Govt Investment Pool							1.030	1.030	39,904,851	39,904,851	39,904,851	- -
	Bank of the Cascades							1.030	1.030	8,782,272	8,782,272	8,782,272	- -
										143,951,123	144,465,538	144,391,631	