



Maricopa County Treasurer Portfolio Report

Charles "Hos" Hoskins
Treasurer
treasurer.maricopa.gov

GASB 40 Investment Risk Disclosures as of 10/31/2016 ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

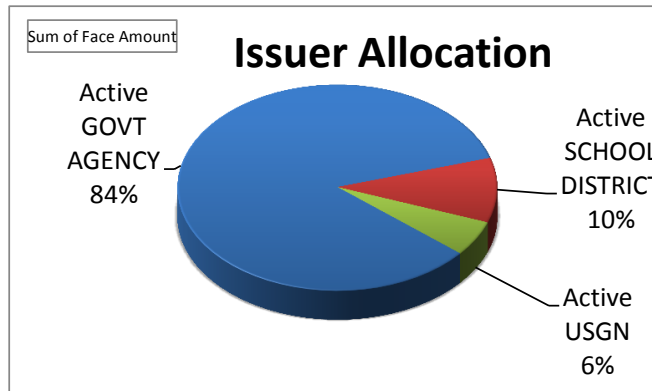
Status Active

Portfolio	Count	% OF TOTAL	PAR	PRINCIPAL	FAIR	YTM	WAM	DURATION
POOL	154	100.00%	\$3,340,947,000	\$3,346,297,819	\$3,346,635,375	0.74%	421	0.84
Available-for-Sale	107	89.83%	\$3,001,232,000	\$2,997,885,081	\$2,999,106,792	0.72%	430	0.83
FIXED INCOME	107	89.83%	\$3,001,232,000	\$2,997,885,081	\$2,999,106,792	0.72%	430	0.83
BONDS	20	12.67%	\$423,163,000	\$423,036,563	\$422,916,030	0.96%	652	1.46
DISCOUNT NOTES	44	45.31%	\$1,513,769,000	\$1,510,535,289	\$1,511,630,889	0.40%	113	0.30
NOTES	37	26.32%	\$879,300,000	\$879,142,331	\$879,165,928	1.14%	897	1.44
US TREASURY	6	5.54%	\$185,000,000	\$185,170,898	\$185,393,945	0.75%	290	0.77
Hold-to-Maturity	47	10.17%	\$339,715,000	\$348,412,738	\$347,528,584	0.93%	342	0.92
COUNTY SCHOOL BONDS	37	3.36%	\$112,215,000	\$120,353,088	\$119,468,934	1.16%	508	1.34
COUNTY SCHOOL TANS	10	6.81%	\$227,500,000	\$228,059,650	\$228,059,650	0.82%	261	0.71
Grand Total	154	100.00%	\$3,340,947,000	\$3,346,297,819	\$3,346,635,375	0.74%	421	0.84

Status Active

Credit Ratings	Count
AA+	7
GOVT AGENCY	7
FANNIE MAE	2
FEDERAL FARM CREDIT B/	1
FEDERAL HOME LOAN BAN	1
FREDDIE MAC	3
Aaa	56
GOVT AGENCY	50
FANNIE MAE	21
FEDERAL FARM CREDIT B/	9
FEDERAL HOME LOAN BAN	9
FREDDIE MAC	11
USGN	6
US TREASURY N/B	6
NR (not rated)	47
SCHOOL DISTRICT	47
P-1	44
GOVT AGENCY	44
FANNIE DISCOUNT NOTE	6
FED FARM CRD DISCOUNT	7
FED HOME LN DISCOUNT N	24
FREDDIE MAC DISCOUNT N	7
Grand Total	154

BENCHMARKS	
BofA Merrill Lynch 1-3 Month US Treasury Index	0.32%
BofA Merrill Lynch 0-1 Year US Treasury Index	0.51%
BofA Merrill Lynch 1-3 Year US Agency Index	0.98%



School Bonds and TANS fair values are amortized cost.
Fixed Income fair value is market value.
Straight-line amortization applied.

Weighted-Average-Maturity (WAM) displayed in DAYS.
Duration displayed in YEARS.



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GASB Statement 31 Investment Accounting & Reporting as of 10/31/2016

ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

Status Active

Portfolio	COUNT	PRINCIPAL	FAIR	MARKET	UNREALIZED GAIN/(LOSS)
POOL	154	\$3,346,297,819	\$3,346,635,375	\$2,999,106,792	\$1,221,710
Available-for-Sale	107	\$2,997,885,081	\$2,999,106,792	\$2,999,106,792	\$1,221,710
FIXED INCOME	107	\$2,997,885,081	\$2,999,106,792	\$2,999,106,792	\$1,221,710
BONDS	20	\$423,036,563	\$422,916,030	\$422,916,030	(\$120,533)
DISCOUNT NOTES	44	\$1,510,535,289	\$1,511,630,889	\$1,511,630,889	\$1,095,599
NOTES	37	\$879,142,331	\$879,165,928	\$879,165,928	\$23,597
US TREASURY	6	\$185,170,898	\$185,393,945	\$185,393,945	\$223,047
Hold-to-Maturity	47	\$348,412,738	\$347,528,584	\$0	\$0
COUNTY SCHOOL BONDS	37	\$120,353,088	\$119,468,934	\$0	\$0
COUNTY SCHOOL TANS	10	\$228,059,650	\$228,059,650	\$0	\$0
Grand Total	154	\$3,346,297,819	\$3,346,635,375	\$2,999,106,792	\$1,221,710

Status Active

Portfolio	COUNT	PAR	PRINCIPAL	AMORTIZATION	INTEREST ACCRUAL
POOL	154	\$3,340,947,000	\$3,346,297,819	\$3,345,410,993	\$14,244,489
Available-for-Sale	107	\$3,001,232,000	\$2,997,885,081	\$2,997,882,409	\$8,253,508
FIXED INCOME	107	\$3,001,232,000	\$2,997,885,081	\$2,997,882,409	\$8,253,508
BONDS	20	\$423,163,000	\$423,036,563	\$423,052,163	\$2,171,428
DISCOUNT NOTES	44	\$1,513,769,000	\$1,510,535,289	\$1,510,535,289	\$971,620
NOTES	37	\$879,300,000	\$879,142,331	\$879,147,919	\$3,737,723
US TREASURY	6	\$185,000,000	\$185,170,898	\$185,147,039	\$1,372,737
Hold-to-Maturity	47	\$339,715,000	\$348,412,738	\$347,528,584	\$5,990,981
COUNTY SCHOOL BONDS	37	\$112,215,000	\$120,353,088	\$119,468,934	\$5,462,063
COUNTY SCHOOL TANS	10	\$227,500,000	\$228,059,650	\$228,059,650	\$528,918
Grand Total	154	\$3,340,947,000	\$3,346,297,819	\$3,345,410,993	\$14,244,489

School Bonds and TANS fair values are amortized cost.
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Straight-line amortization applied.



Maricopa County Treasurer

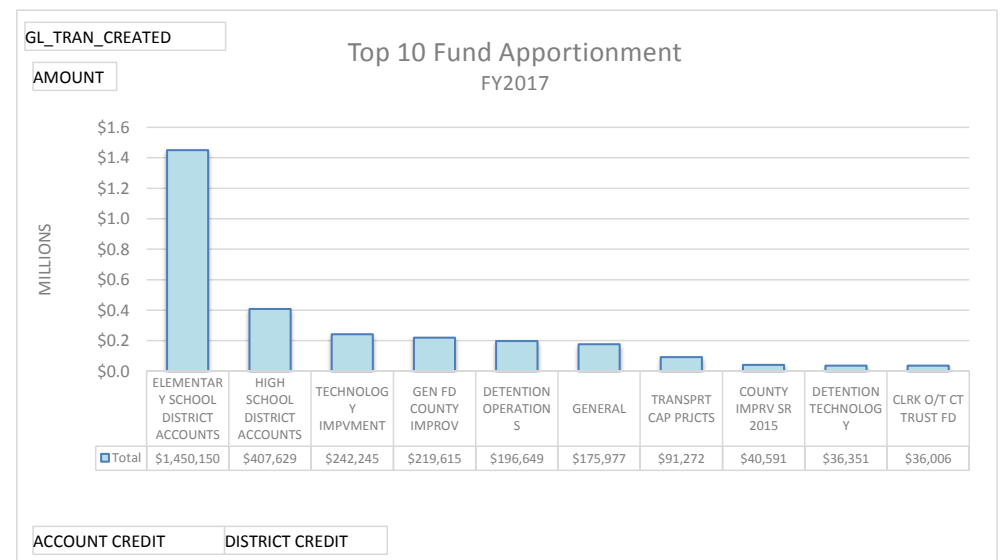
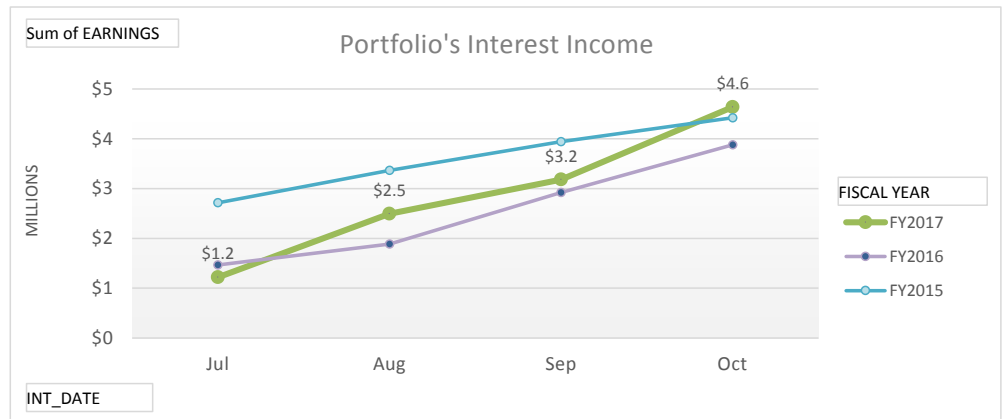
Portfolio Activity and Income

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Transactions	Date 2016		2015	
	Oct	Sep	Oct	Sep
MATURITY				
COUNT	15	14	8	12
AMOUNT	\$438.3M	\$460.1M	\$230.M	\$375.M
CALL				
COUNT	3	3	9	8
AMOUNT	\$75.4M	\$45.2M	\$205.7M	\$192.2M
SALE				
COUNT				2
AMOUNT				\$55.M
PURCHASE				
COUNT	44	10	40	19
AMOUNT	\$1,189.1M	\$194.6M	\$1,241.7M	\$479.2M

Date	INTEREST INCOME
FY2017	
2016	
Oct	\$1,457,086.78
Sep	\$686,002.37
Aug	\$1,275,595.95
Jul	\$1,218,925.44
FY2017 Total	\$4,637,610.54



* Interest income distributed on cash basis.
* Apportionment occurs quarterly.