



Maricopa County Treasurer Portfolio Report

Charles "Hos" Hoskins
Treasurer
treasurer.maricopa.gov

GASB 40 Investment Risk Disclosures as of 11/30/2016

ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

Status Active

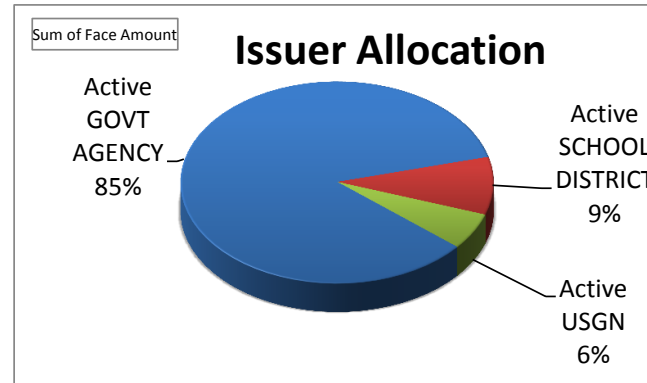
Portfolio	Count	% OF TOTAL	PAR	PRINCIPAL	FAIR	YTM	WAM	DURATION
POOL	165	100.00%	\$3,669,927,000	\$3,674,629,850	\$3,668,425,627	0.75%	412	1.07
Available-for-Sale	118	90.74%	\$3,330,212,000	\$3,326,217,113	\$3,320,897,043	0.73%	422	1.09
FIXED INCOME	118	90.74%	\$3,330,212,000	\$3,326,217,113	\$3,320,897,043	0.73%	422	1.09
BONDS	20	11.53%	\$423,163,000	\$423,036,563	\$421,560,315	0.96%	622	1.46
DISCOUNT NOTES	49	46.53%	\$1,707,749,000	\$1,703,939,977	\$1,705,135,135	0.42%	101	0.28
NOTES	42	26.82%	\$984,300,000	\$984,142,331	\$979,318,194	1.17%	920	2.41
US TREASURY	7	5.86%	\$215,000,000	\$215,098,242	\$214,883,398	0.75%	305	0.82
Hold-to-Maturity	47	9.26%	\$339,715,000	\$348,412,738	\$347,528,584	0.93%	312	0.84
COUNTY SCHOOL BONDS	37	3.06%	\$112,215,000	\$120,353,088	\$119,468,934	1.16%	478	1.26
COUNTY SCHOOL TANS	10	6.20%	\$227,500,000	\$228,059,650	\$228,059,650	0.82%	231	0.63
Grand Total	165	100.00%	\$3,669,927,000	\$3,674,629,850	\$3,668,425,627	0.75%	412	1.07

Status Active

Credit Ratings **Count**

AA+	7
GOVT AGENCY	7
FANNIE MAE	2
FEDERAL FARM CREDIT BANK	1
FEDERAL HOME LOAN BANK	1
FREDDIE MAC	3
Aaa	62
GOVT AGENCY	55
FANNIE MAE	22
FEDERAL FARM CREDIT BANK	9
FEDERAL HOME LOAN BANK	9
FREDDIE MAC	15
USGN	7
US TREASURY N/B	7
NR (not rated)	47
SCHOOL DISTRICT	47
P-1	49
GOVT AGENCY	49
FANNIE DISCOUNT NOTE	7
FED FARM CRD DISCOUNT NT	8
FED HOME LN DISCOUNT NT	24
FREDDIE MAC DISCOUNT NT	10
Grand Total	165

BENCHMARKS	
BofA Merrill Lynch 1-3 Month US Treasury Index	0.32%
BofA Merrill Lynch 0-1 Year US Treasury Index	0.48%
BofA Merrill Lynch 1-3 Year US Agency Index	0.93%



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



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GASB Statement 31 Investment Accounting & Reporting as of 11/30/2016

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Status Active

Portfolio	COUNT	PRINCIPAL	FAIR	MARKET	UNREALIZED GAIN/(LOSS)
POOL	165	\$3,674,629,850	\$3,668,425,627	\$3,320,897,043	(\$5,320,070)
Available-for-Sale	118	\$3,326,217,113	\$3,320,897,043	\$3,320,897,043	(\$5,320,070)
FIXED INCOME	118	\$3,326,217,113	\$3,320,897,043	\$3,320,897,043	(\$5,320,070)
BONDS	20	\$423,036,563	\$421,560,315	\$421,560,315	(\$1,476,247)
DISCOUNT NOTES	49	\$1,703,939,977	\$1,705,135,135	\$1,705,135,135	\$1,195,158
NOTES	42	\$984,142,331	\$979,318,194	\$979,318,194	(\$4,824,137)
US TREASURY	7	\$215,098,242	\$214,883,398	\$214,883,398	(\$214,844)
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	165	\$3,674,629,850	\$3,668,425,627	\$3,320,897,043	(\$5,320,070)

Status Active

Portfolio	COUNT	PAR	PRINCIPAL	AMORTIZATION	INTEREST ACCRUAL
POOL	165	\$3,669,927,000	\$3,674,629,850	\$3,673,748,024	\$16,121,928
Available-for-Sale	118	\$3,330,212,000	\$3,326,217,113	\$3,326,219,440	\$9,720,324
FIXED INCOME	118	\$3,330,212,000	\$3,326,217,113	\$3,326,219,440	\$9,720,324
BONDS	20	\$423,163,000	\$423,036,563	\$423,052,163	\$2,495,666
DISCOUNT NOTES	49	\$1,707,749,000	\$1,703,939,977	\$1,703,939,977	\$1,458,974
NOTES	42	\$984,300,000	\$984,142,331	\$984,152,919	\$4,193,225
US TREASURY	7	\$215,000,000	\$215,098,242	\$215,074,382	\$1,572,459
Hold-to-Maturity	47	\$339,715,000	\$348,412,738	\$347,528,584	\$6,401,604
COUNTY SCHOOL BONDS	37	\$112,215,000	\$120,353,088	\$119,468,934	\$5,717,121
COUNTY SCHOOL TANS	10	\$227,500,000	\$228,059,650	\$228,059,650	\$684,482
Grand Total	165	\$3,669,927,000	\$3,674,629,850	\$3,673,748,024	\$16,121,928

School Bonds and TANS fair values are amortized cost.
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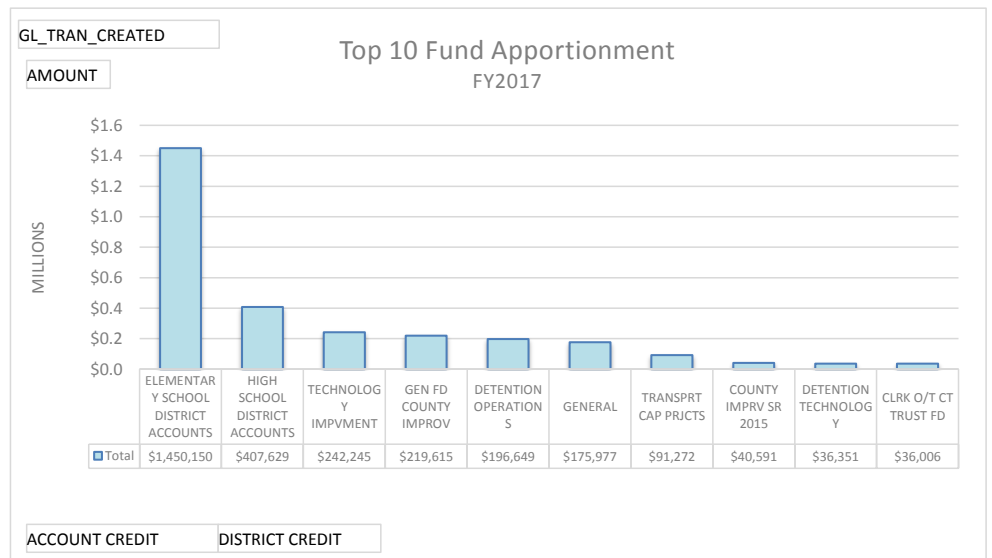
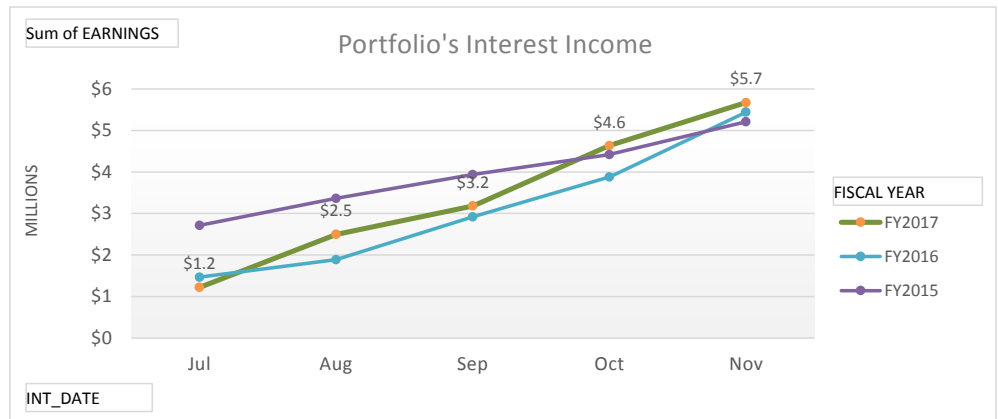
Portfolio Activity and Income

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Transactions	Date 2016		2015	
	Nov	Oct	Nov	Oct
MATURITY				
COUNT	9	15	10	8
AMOUNT	\$288.M	\$438.3M	\$257.2M	\$230.M
CALL				
COUNT	2	3	5	9
AMOUNT	\$55.3M	\$75.4M	\$110.6M	\$205.7M
PARTIAL CALL				
COUNT			1	
AMOUNT			\$8.M	
PURCHASE				
COUNT	22	44	7	40
AMOUNT	\$671.3M	\$1,189.1M	\$189.9M	\$1,241.7M

Date	INTEREST INCOME
FY2017	
2016	
Nov	\$1,036,211.67
Oct	\$1,457,086.78
Sep	\$686,002.37
Aug	\$1,275,595.95
Jul	\$1,218,925.44
FY2017 Total	\$5,673,822.21



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