



Maricopa County Treasurer Portfolio Report

Charles "Hos" Hoskins
Treasurer
treasurer.maricopa.gov

GASB 40 Investment Risk Disclosures as of 12/30/2016

ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

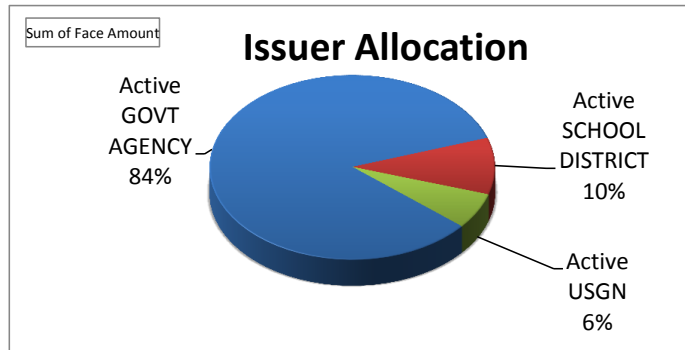
Status Active

Portfolio	Count	% OF TOTAL	PAR	PRINCIPAL	FAIR	YTM	WAM	DURATION
POOL	157	100.00%	\$3,418,458,000	\$3,423,303,583	\$3,416,385,936	0.80%	426	1.10
Available-for-Sale	110	90.06%	\$3,078,743,000	\$3,074,890,846	\$3,068,857,353	0.79%	442	1.14
FIXED INCOME	110	90.06%	\$3,078,743,000	\$3,074,890,846	\$3,068,857,353	0.79%	442	1.14
BONDS	20	12.53%	\$428,163,000	\$428,011,918	\$426,238,885	0.99%	626	1.63
DISCOUNT NOTES	40	41.72%	\$1,426,280,000	\$1,422,638,354	\$1,424,255,697	0.46%	92	0.25
NOTES	43	29.53%	\$1,009,300,000	\$1,009,142,331	\$1,003,505,544	1.18%	894	2.28
US TREASURY	7	6.29%	\$215,000,000	\$215,098,242	\$214,857,227	0.75%	275	0.74
Hold-to-Maturity	47	9.94%	\$339,715,000	\$348,412,738	\$347,528,584	0.93%	282	0.76
COUNTY SCHOOL BONDS	37	3.28%	\$112,215,000	\$120,353,088	\$119,468,934	1.16%	448	1.18
COUNTY SCHOOL TANS	10	6.66%	\$227,500,000	\$228,059,650	\$228,059,650	0.82%	201	0.55
Grand Total	157	100.00%	\$3,418,458,000	\$3,423,303,583	\$3,416,385,936	0.80%	426	1.10

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	63
GOVT AGENCY	56
FANNIE MAE	22
FEDERAL FARM CREDIT BANK	10
FEDERAL HOME LOAN BANK	8
FREDDIE MAC	16
USGN	7
US TREASURY N/B	7
NR (not rated)	47
SCHOOL DISTRICT	47
P-1	40
GOVT AGENCY	40
FANNIE DISCOUNT NOTE	6
FED FARM CRD DISCOUNT NT	7
FED HOME LN DISCOUNT NT	18
FREDDIE MAC DISCOUNT NT	9
Grand Total	157

BENCHMARKS	
BofA Merrill Lynch 1-3 Month US Treasury Index	0.59%
BofA Merrill Lynch 0-1 Year US Treasury Index	0.71%
BofA Merrill Lynch 1-3 Year US Agency Index	1.30%



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 12/30/2016

ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

Status Active

Portfolio	COUNT	PRINCIPAL	FAIR	MARKET	UNREALIZED GAIN/(LOSS)
POOL	157	\$3,423,303,583	\$3,416,385,936	\$3,068,857,353	(\$6,033,493)
Available-for-Sale	110	\$3,074,890,846	\$3,068,857,353	\$3,068,857,353	(\$6,033,493)
FIXED INCOME	110	\$3,074,890,846	\$3,068,857,353	\$3,068,857,353	(\$6,033,493)
BONDS	20	\$428,011,918	\$426,238,885	\$426,238,885	(\$1,773,033)
DISCOUNT NOTES	40	\$1,422,638,354	\$1,424,255,697	\$1,424,255,697	\$1,617,342
NOTES	43	\$1,009,142,331	\$1,003,505,544	\$1,003,505,544	(\$5,636,787)
US TREASURY	7	\$215,098,242	\$214,857,227	\$214,857,227	(\$241,016)
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	157	\$3,423,303,583	\$3,416,385,936	\$3,068,857,353	(\$6,033,493)

Status Active

Portfolio	COUNT	PAR	PRINCIPAL	AMORTIZATION	INTEREST ACCRUAL
POOL	157	\$3,418,458,000	\$3,423,303,583	\$3,422,310,684	\$17,170,200
Available-for-Sale	110	\$3,078,743,000	\$3,074,890,846	\$3,074,782,100	\$10,349,178
FIXED INCOME	110	\$3,078,743,000	\$3,074,890,846	\$3,074,782,100	\$10,349,178
BONDS	20	\$428,163,000	\$428,011,918	\$428,027,518	\$2,439,951
DISCOUNT NOTES	40	\$1,426,280,000	\$1,422,638,354	\$1,422,638,354	\$1,788,806
NOTES	43	\$1,009,300,000	\$1,009,142,331	\$1,009,114,294	\$4,916,380
US TREASURY	7	\$215,000,000	\$215,098,242	\$215,001,934	\$1,204,041
Hold-to-Maturity	47	\$339,715,000	\$348,412,738	\$347,528,584	\$6,821,022
COUNTY SCHOOL BONDS	37	\$112,215,000	\$120,353,088	\$119,468,934	\$5,980,975
COUNTY SCHOOL TANS	10	\$227,500,000	\$228,059,650	\$228,059,650	\$840,047
Grand Total	157	\$3,418,458,000	\$3,423,303,583	\$3,422,310,684	\$17,170,200

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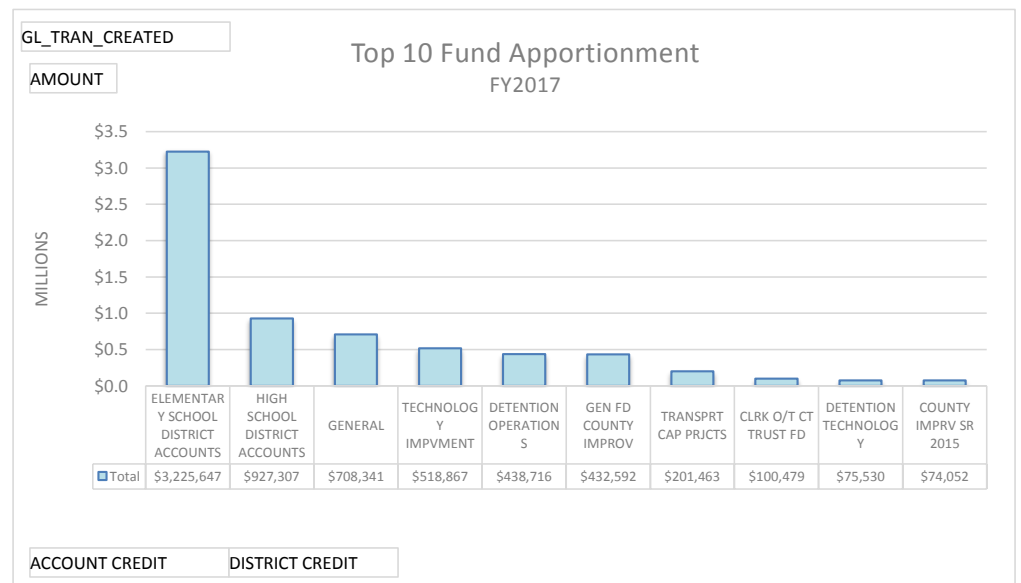
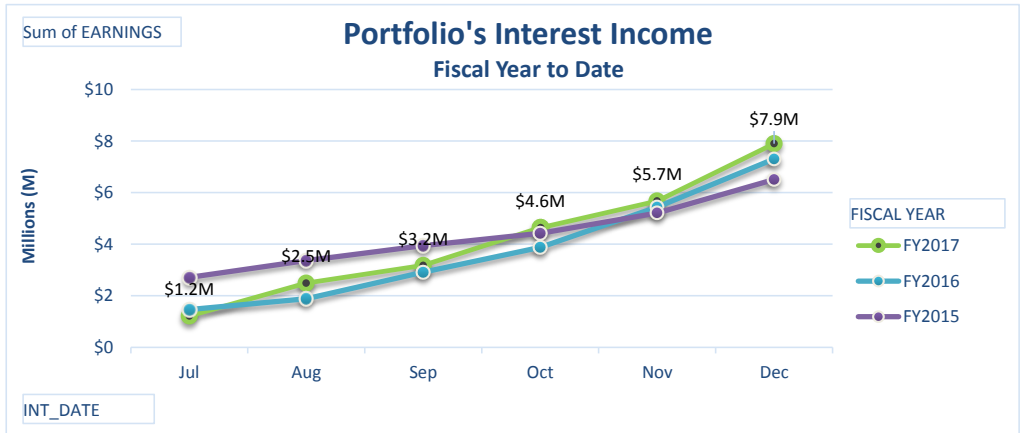
Portfolio Activity and Income

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Transactions	Date 2016		2015	
	Dec	Nov	Dec	Nov
MATURITY				
COUNT	15	9	14	10
AMOUNT	\$456.8M	\$288.M	\$444.8M	\$257.2M
CALL				
COUNT		2	1	5
AMOUNT		\$55.3M	\$10.M	\$110.6M
PARTIAL CALL				
COUNT				1
AMOUNT				\$8.M
PURCHASE				
COUNT	5	22	13	7
AMOUNT	\$129.9M	\$671.3M	\$352.9M	\$189.9M

Date	INTEREST INCOME
FY2017	
2016	
Dec	\$2,224,651.17
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	\$7,898,473.38



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