



Maricopa County Treasurer Portfolio Report

Royce T. Flora
Treasurer
treasurer.maricopa.gov

GASB 40 Investment Risk Disclosures as of 01/31/2017

ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

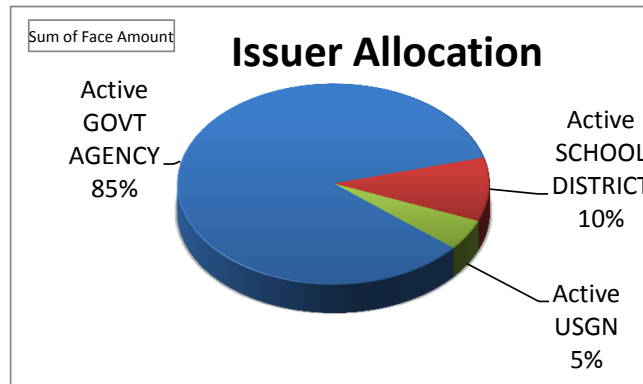
Status Active

Portfolio	Count	% OF TOTAL	PAR	PRINCIPAL	FAIR	YTM	WAM	DURATION
POOL	157	100.00%	\$3,300,928,000	\$3,305,968,144	\$3,301,832,801	0.88%	454	1.08
Available-for-Sale	110	89.71%	\$2,961,213,000	\$2,957,555,406	\$2,954,304,217	0.87%	477	1.13
FIXED INCOME	110	89.71%	\$2,961,213,000	\$2,957,555,406	\$2,954,304,217	0.87%	477	1.13
BONDS	20	12.37%	\$408,163,000	\$408,011,918	\$406,856,950	1.04%	656	1.60
DISCOUNT NOTES	37	39.19%	\$1,293,750,000	\$1,290,196,470	\$1,292,223,376	0.51%	79	0.22
NOTES	47	33.15%	\$1,094,300,000	\$1,094,142,331	\$1,090,128,188	1.22%	883	2.01
US TREASURY	6	5.00%	\$165,000,000	\$165,204,688	\$165,095,703	0.93%	463	1.25
Hold-to-Maturity	47	10.29%	\$339,715,000	\$348,412,738	\$347,528,584	0.93%	250	0.67
COUNTY SCHOOL BONDS	37	3.40%	\$112,215,000	\$120,353,088	\$119,468,934	1.16%	416	1.10
COUNTY SCHOOL TANS	10	6.89%	\$227,500,000	\$228,059,650	\$228,059,650	0.82%	169	0.46
Grand Total	157	100.00%	\$3,300,928,000	\$3,305,968,144	\$3,301,832,801	0.88%	454	1.08

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	66
GOVT AGENCY	60
FANNIE MAE	25
FEDERAL FARM CREDIT BANK	9
FEDERAL HOME LOAN BANK	9
FREDDIE MAC	17
USGN	6
US TREASURY N/B	6
NR (not rated)	47
SCHOOL DISTRICT	47
P-1	37
GOVT AGENCY	37
FANNIE DISCOUNT NOTE	6
FED FARM CRD DISCOUNT NT	7
FED HOME LN DISCOUNT NT	15
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	0.68%
BofA Merrill Lynch 1-3 Year US Agency Index	1.29%



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 01/31/20

ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

Status Active

Portfolio	COUNT	PRINCIPAL	FAIR	MARKET	UNREALIZED GAIN/(LOSS)
POOL	157	\$3,305,968,144	\$3,301,832,801	\$2,954,304,217	(\$3,251,189)
Available-for-Sale	110	\$2,957,555,406	\$2,954,304,217	\$2,954,304,217	(\$3,251,189)
FIXED INCOME	110	\$2,957,555,406	\$2,954,304,217	\$2,954,304,217	(\$3,251,189)
BONDS	20	\$408,011,918	\$406,856,950	\$406,856,950	(\$1,154,968)
DISCOUNT NOTES	37	\$1,290,196,470	\$1,292,223,376	\$1,292,223,376	\$2,026,906
NOTES	47	\$1,094,142,331	\$1,090,128,188	\$1,090,128,188	(\$4,014,143)
US TREASURY	6	\$165,204,688	\$165,095,703	\$165,095,703	(\$108,984)
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	\$3,305,968,144	\$3,301,832,801	\$2,954,304,217	(\$3,251,189)

Status Active

Portfolio	COUNT	PAR	PRINCIPAL	AMORTIZATION	INTEREST ACCRUAL
POOL	157	\$3,300,928,000	\$3,305,968,144	\$3,304,994,741	\$18,710,790
Available-for-Sale	110	\$2,961,213,000	\$2,957,555,406	\$2,957,466,157	\$11,451,184
FIXED INCOME	110	\$2,961,213,000	\$2,957,555,406	\$2,957,466,157	\$11,451,184
BONDS	20	\$408,163,000	\$408,011,918	\$408,032,268	\$2,446,632
DISCOUNT NOTES	37	\$1,293,750,000	\$1,290,196,470	\$1,290,196,470	\$2,059,664
NOTES	47	\$1,094,300,000	\$1,094,142,331	\$1,094,114,294	\$5,870,128
US TREASURY	6	\$165,000,000	\$165,204,688	\$165,123,126	\$1,074,760
Hold-to-Maturity	47	\$339,715,000	\$348,412,738	\$347,528,584	\$7,259,606
COUNTY SCHOOL BONDS	37	\$112,215,000	\$120,353,088	\$119,468,934	\$6,253,624
COUNTY SCHOOL TANS	10	\$227,500,000	\$228,059,650	\$228,059,650	\$1,005,982
Grand Total	157	\$3,300,928,000	\$3,305,968,144	\$3,304,994,741	\$18,710,790

School Bonds and TANS fair values are amortized cost.
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