



Maricopa County Treasurer

Portfolio Report

Royce T. Flora
Treasurer
treasurer.maricopa.gov

GASB 40 Investment Risk Disclosures as of 02/28/2017

ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

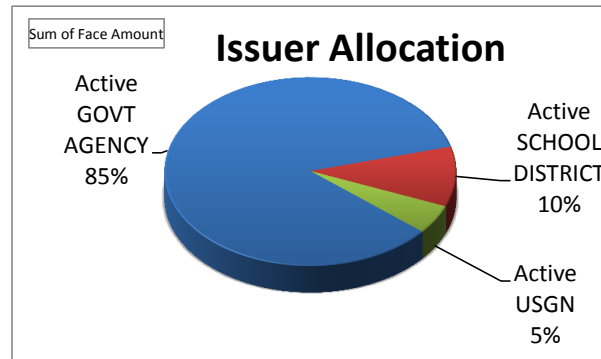
Status Active

Portfolio	Count	% OF TOTAL	PAR	PRINCIPAL	FAIR	YTM	BENCHMARK	WAM	DURATION
POOL	160	100.00%	\$3,301,178,000	\$3,306,349,814	\$3,302,474,706	0.90%	0.70%	449	1.08
Available-for-Sale	113	89.71%	\$2,961,463,000	\$2,957,937,076	\$2,954,946,122	0.89%		475	1.14
FIXED INCOME	113	89.71%	\$2,961,463,000	\$2,957,937,076	\$2,954,946,122	0.89%		475	1.14
BONDS	20	12.36%	\$408,163,000	\$408,011,918	\$406,844,285	1.04%	1.31%	628	1.59
DISCOUNT NOTES	36	37.38%	\$1,234,000,000	\$1,230,579,639	\$1,232,845,286	0.53%	0.55%	67	0.18
NOTES	51	34.97%	\$1,154,300,000	\$1,154,140,831	\$1,150,252,644	1.23%	1.31%	863	1.99
US TREASURY	6	5.00%	\$165,000,000	\$165,204,688	\$165,003,906	0.93%	1.31%	435	1.17
Hold-to-Maturity	47	10.29%	\$339,715,000	\$348,412,738	\$347,528,584	0.93%		222	0.60
COUNTY SCHOOL BONDS	37	3.40%	\$112,215,000	\$120,353,088	\$119,468,934	1.16%	0.70%	388	1.02
COUNTY SCHOOL TANS	10	6.89%	\$227,500,000	\$228,059,650	\$228,059,650	0.82%	0.55%	141	0.39
Grand Total	160	100.00%	\$3,301,178,000	\$3,306,349,814	\$3,302,474,706	0.90%		449	1.08

Status Active

BENCHMARKS		FEB 2017
BofA Merrill Lynch 1-3 Month US Treasury Index		0.55%
BofA Merrill Lynch 0-1 Year US Treasury Index		0.70%
BofA Merrill Lynch 1-3 Year US Agency Index		1.31%

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	70
GOVT AGENCY	64
FANNIE MAE	26
FEDERAL FARM CREDIT BANK	9
FEDERAL HOME LOAN BANK	9
FREDDIE MAC	20
USGN	6
US TREASURY N/B	6
NR (not rated)	47
SCHOOL DISTRICT	47
P-1	36
GOVT AGENCY	36
FANNIE DISCOUNT NOTE	7
FED FARM CRD DISCOUNT NT	7
FED HOME LN DISCOUNT NT	16
FREDDIE MAC DISCOUNT NT	6
Grand Total	160



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



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GASB Statement 31 Investment Accounting & Reporting as of 02/28/201

ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

Status Active

Portfolio	COUNT	PRINCIPAL	FAIR	MARKET	UNREALIZED GAIN/(LOSS)
POOL	160	\$3,306,349,814	\$3,302,474,706	\$2,954,946,122	(\$2,990,954)
Available-for-Sale	113	\$2,957,937,076	\$2,954,946,122	\$2,954,946,122	(\$2,990,954)
FIXED INCOME	113	\$2,957,937,076	\$2,954,946,122	\$2,954,946,122	(\$2,990,954)
BONDS	20	\$408,011,918	\$406,844,285	\$406,844,285	(\$1,167,633)
DISCOUNT NOTES	36	\$1,230,579,639	\$1,232,845,286	\$1,232,845,286	\$2,265,647
NOTES	51	\$1,154,140,831	\$1,150,252,644	\$1,150,252,644	(\$3,888,187)
US TREASURY	6	\$165,204,688	\$165,003,906	\$165,003,906	(\$200,781)
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	160	\$3,306,349,814	\$3,302,474,706	\$2,954,946,122	(\$2,990,954)

Status Active

Portfolio	COUNT	PAR	PRINCIPAL	AMORTIZATION	INTEREST ACCRUAL
POOL	160	\$3,301,178,000	\$3,306,349,814	\$3,305,376,535	\$13,904,701
Available-for-Sale	113	\$2,961,463,000	\$2,957,937,076	\$2,957,847,952	\$6,262,433
FIXED INCOME	113	\$2,961,463,000	\$2,957,937,076	\$2,957,847,952	\$6,262,433
BONDS	20	\$408,163,000	\$408,011,918	\$408,032,268	\$833,605
DISCOUNT NOTES	36	\$1,234,000,000	\$1,230,579,639	\$1,230,579,639	\$2,218,748
NOTES	51	\$1,154,300,000	\$1,154,140,831	\$1,154,112,919	\$2,936,868
US TREASURY	6	\$165,000,000	\$165,204,688	\$165,123,126	\$273,211
Hold-to-Maturity	47	\$339,715,000	\$348,412,738	\$347,528,584	\$7,642,268
COUNTY SCHOOL BONDS	37	\$112,215,000	\$120,353,088	\$119,468,934	\$6,491,093
COUNTY SCHOOL TANS	10	\$227,500,000	\$228,059,650	\$228,059,650	\$1,151,175
Grand Total	160	\$3,301,178,000	\$3,306,349,814	\$3,305,376,535	\$13,904,701