



# Maricopa County Treasurer

## Portfolio Summary Report

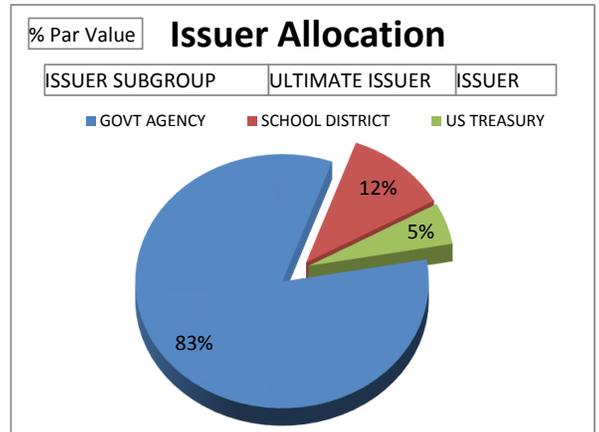
July 2015

Charles "Hos" Hoskins, Treasurer  
 301 West Jefferson St., Rm. 100  
 Phoenix, Arizona 85003  
 treasurer.maricopa.gov

PORTFOLIO (7/31/2015)	% of Total	PAR VALUE	FAIR VALUE	YIELD (YTM)	WAM	DURATION
<b>POOL</b>	<b>99.69%</b>	<b>\$3,206,350,000.00</b>	<b>\$3,205,632,303</b>	<b>0.50%</b>	<b>397</b>	<b>0.78</b>
COUNTY SCHOOL BONDS	4.28%	\$137,265,000.00	\$137,265,000	1.03%	696	1.85
COUNTY SCHOOL TANS	7.19%	\$230,500,000.00	\$230,500,000	0.57%	350	0.95
FIXED INCOME	88.53%	\$2,838,585,000.00	\$2,837,867,303	0.47%	387	0.72
<b>INDIVIDUAL INVESTMENT</b>	<b>0.31%</b>	<b>\$10,000,000.00</b>	<b>\$10,002,400</b>	<b>1.14%</b>	<b>741</b>	<b>0.02</b>
ELDERLY ASSIST	100.00%	\$10,000,000.00	\$10,002,400	1.14%	741	0.02
<b>Grand Total</b>	<b>100.00%</b>	<b>\$3,216,350,000.00</b>	<b>\$3,215,634,703</b>	<b>0.50%</b>	<b>398</b>	<b>0.78</b>

Quality Rating	Count
<b>AA+</b>	<b>1</b>
<b>GOVT AGENCY</b>	<b>1</b>
FEDERAL HOME LOAN BANK	1
<b>Aaa</b>	<b>60</b>
<b>GOVT AGENCY</b>	<b>55</b>
FREDDIE MAC	21
FEDERAL HOME LOAN BANK	19
FEDERAL FARM CREDIT BANK	11
FANNIE MAE	4
<b>US TREASURY</b>	<b>5</b>
US TREASURY N/B	5
<b>NR (not rated)</b>	<b>51</b>
<b>SCHOOL DISTRICT</b>	<b>51</b>
<b>P-1</b>	<b>46</b>
<b>GOVT AGENCY</b>	<b>46</b>
FED HOME LN DISCOUNT NT	31
FREDDIE MAC DISCOUNT NT	10
FANNIE DISCOUNT NOTE	3
FED FARM CRD DISCOUNT NT	1
FEDERAL HOME LOAN BANK	1
<b>Grand Total</b>	<b>158</b>

Month	INTEREST INCOME
<b>FY2016</b>	
<b>2015</b>	
Jul	\$1,466,633.28
<b>FY2016 Total</b>	<b>\$1,466,633.28</b>
<b>FY2015</b>	
<b>2014</b>	
Jul	\$2,714,824.59
<b>FY2015 Total</b>	<b>\$2,714,824.59</b>



Transactions	Date			
	2015	2014	2013	Grand Total
	Jul	Jul	Jul	
<b>CALL</b>				
COUNT	2	3		5
AMOUNT	\$37.3M	\$78.2M		\$115.6M
<b>MATURITY</b>				
COUNT	43	40	47	130
AMOUNT	\$739.5M	\$416.5M	\$789.4M	\$1,945.5M
<b>PURCHASE</b>				
COUNT	32	29	43	104
AMOUNT	\$871.8M	\$596.4M	\$799.5M	\$2,267.6M
<b>SALE</b>				
COUNT		2	1	3
AMOUNT		\$40.1M	\$25.1M	\$65.3M
<b>PARTIAL SALE</b>				
COUNT		1		1
AMOUNT		\$10.M		\$10.M

Fair value and ratings source : Bloomberg