Maricopa County Treasurer

Portfolio Summary Report

September 2015

Charles "Hos" Hoskins, Treasurer
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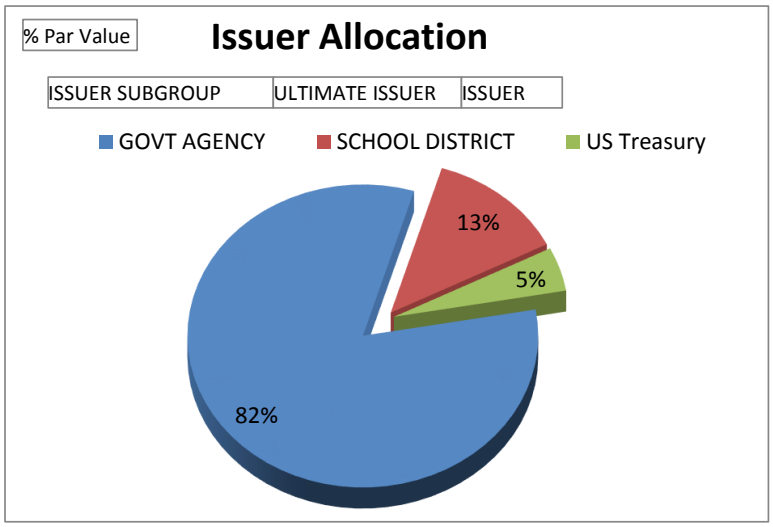
Phoenix, Arizona 85003
treasurer.maricopa.gov

PORTFOLIO (9/30/2015)	% of Total	PAR VALUE	FAIR VALUE	YIELD (YTM)	WAM	DURATION
POOL	100.00%	$2,870,432,000	$2,870,840,261	0.55%	407	0.59
COUNTY SCHOOL BONDS	4.78%	$137,265,000	$137,265,000	1.03%	635	1.68
COUNTY SCHOOL TANS	8.03%	$230,500,000	$230,500,000	0.57%	289	0.79
FIXED INCOME	87.19%	$2,502,667,000	$2,503,075,261	0.53%	405	0.51
Grand Total	100.00%	$2,870,432,000	$2,870,840,261	0.55%	407	0.59

	Date		
	2015	2014	2013
Transactions	Sep	Sep	Sep
CALL			
COUNT	8		2
AMOUNT	$192.2M		$47.9M
MATURITY			
COUNT	12	9	14
AMOUNT	$375.M	$295.4M	$348.M
PURCHASE			
COUNT	19	8	19
AMOUNT	$479.2M	$215.8M	$327.3M
SALE			
COUNT	2	5	
AMOUNT	$55.M	$164.3M	

Month	INTEREST INCOME
FY2016	
2015	
Sep	$1,034,291.23
Aug	$419,331.24
Jul	$1,466,633.28
FY2016 Total	$2,920,255.75
FY2015	
2014	
Sep	$575,576.09
Aug	$650,444.72
Jul	$2,714,824.59
FY2015 Total	$3,940,845.40

Quality Rating	Count
AA+	6
GOVT AGENCY	2
FREDDIE MAC	1
FEDERAL HOME LOAN BANK	1
US Treasury	4
US TREASURY N/B	4
Aaa	53
GOVT AGENCY	53
FEDERAL HOME LOAN BANK	20
FREDDIE MAC	18
FEDERAL FARM CREDIT BANK	11
FANNIE MAE	4
NR (not rated)	51
SCHOOL DISTRICT	51
P-1	41
GOVT AGENCY	41
FED HOME LN DISCOUNT NT	27
FREDDIE MAC DISCOUNT NT	7
FANNIE DISCOUNT NOTE	6
FED FARM CRD DISCOUNT NT	1
Grand Total	151



Fair value and ratings source : Bloomberg