



# Maricopa County Treasurer

## Portfolio Summary Report

### October 2015

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PORTFOLIO (10/31/2015)	% of Total	PAR VALUE	FAIR VALUE	YIELD (YTM)	WAM	DURATION
<b>POOL</b>	<b>100.00%</b>	<b>\$3,642,802,000</b>	<b>\$3,652,826,399</b>	<b>0.50%</b>	<b>367</b>	<b>0.62</b>
<b>COUNTY SCHOOL BONDS</b>	<b>3.77%</b>	<b>\$137,265,000</b>	<b>\$146,955,135</b>	<b>1.03%</b>	<b>605</b>	<b>1.60</b>
IMPROVEMENT BONDS	37.26%	\$51,150,000	\$51,279,459	1.36%	767	2.04
REFUNDING BONDS	62.74%	\$86,115,000	\$95,675,676	0.83%	509	1.34
<b>COUNTY SCHOOL TANS</b>	<b>6.33%</b>	<b>\$230,500,000</b>	<b>\$231,039,370</b>	<b>0.57%</b>	<b>259</b>	<b>0.70</b>
<b>FIXED INCOME</b>	<b>89.90%</b>	<b>\$3,275,037,000</b>	<b>\$3,274,831,894</b>	<b>0.47%</b>	<b>364</b>	<b>0.58</b>
BONDS	17.68%	\$579,024,000	\$579,520,145	0.83%	655	0.88
DISCOUNT NOTES	60.17%	\$1,970,638,000	\$1,969,589,051	0.18%	109	0.30
NOTES	22.15%	\$725,375,000	\$725,722,698	0.98%	826	1.09
<b>Grand Total</b>	<b>100.00%</b>	<b>\$3,642,802,000</b>	<b>\$3,652,826,399</b>	<b>0.50%</b>	<b>367</b>	<b>0.62</b>

<sup>1</sup> Fair Value

\* County School Bonds & TANS fair values are amortized cost.

\* Fixed Income fair value is market value.

<sup>2</sup> Weighted-Average-Maturity (WAM) is displayed in DAYS.

<sup>3</sup> Duration is displayed in YEARS.

Transactions	Date				Month	INTEREST INCOME
	2015		2014			
	Oct	Sep	Oct	Sep		
<b>CALL</b>						
COUNT	9	8	4		Oct	\$958,237.51
AMOUNT	\$205.7M	\$192.2M	\$80.3M		Sep	\$1,034,291.23
					Aug	\$419,331.24
					Jul	\$1,466,633.28
<b>MATURITY</b>					<b>FY2016 Total</b>	<b>\$3,878,493.26</b>
COUNT	8	12	9	9	FY2015	
AMOUNT	\$230.M	\$375.M	\$280.M	\$295.4M	2014	
<b>PURCHASE</b>					Oct	\$482,060.35
COUNT	40	19	30	8	Sep	\$575,576.09
AMOUNT	\$1,241.7M	\$479.2M	\$1,005.8M	\$215.8M	Aug	\$650,444.72
<b>SALE</b>					Jul	\$2,714,824.59
COUNT		2		5	<b>FY2015 Total</b>	<b>\$4,422,905.75</b>
AMOUNT		\$55.M		\$164.3M		

Quality Rating	Count
<b>Aaa</b>	<b>53</b>
<b>GOVT AGENCY</b>	<b>53</b>
FREDDIE MAC	22
FEDERAL HOME LOAN BANK	18
FEDERAL FARM CREDIT BANK	8
FANNIE MAE	5
<b>P-1</b>	<b>61</b>
<b>GOVT AGENCY</b>	<b>61</b>
FED HOME LN DISCOUNT NT	38
FANNIE DISCOUNT NOTE	12
FREDDIE MAC DISCOUNT NT	8
FED FARM CRD DISCOUNT NT	3
<b>NR (not rated)</b>	<b>51</b>
<b>SCHOOL DISTRICT</b>	<b>51</b>
<b>AA+</b>	<b>8</b>
<b>GOVT AGENCY</b>	<b>4</b>
FREDDIE MAC	3
FEDERAL FARM CREDIT BANK	1
<b>US TREASURY</b>	<b>4</b>
US TREASURY N/B	4
<b>Grand Total</b>	<b>173</b>

