



Maricopa County Treasurer

Portfolio Report

Charles "Hos" Hoskins
Treasurer
treasurer.maricopa.gov

ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

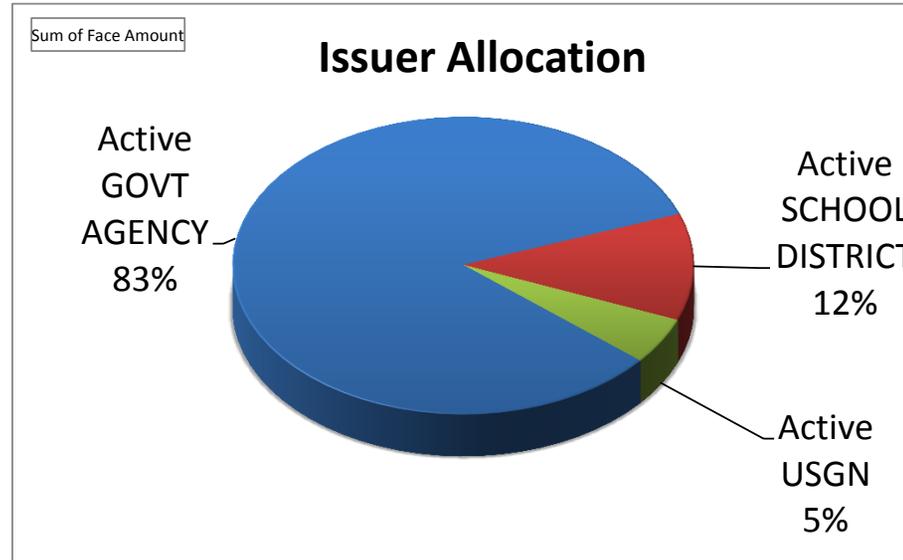
GASB 40 Investment Risk Disclosures as of 03/31/2016

Status Active

Portfolio	Count	% OF TOTAL	PAR	PRINCIPAL	FAIR	YTM	WAM	DURATION
POOL	157	100.00%	\$3,153,154,000	\$3,162,833,324	\$3,163,070,171	0.68%	364	0.55
Available-for-Sale	107	88.37%	\$2,786,304,000	\$2,784,338,795	\$2,785,990,666	0.67%	381	0.54
FIXED INCOME	107	88.37%	\$2,786,304,000	\$2,784,338,795	\$2,785,990,666	0.67%	381	0.54
BONDS	30	20.37%	\$642,224,000	\$642,135,008	\$642,087,945	0.88%	556	0.78
DISCOUNT NOTES	41	42.02%	\$1,325,080,000	\$1,323,335,365	\$1,324,456,266	0.33%	54	0.15
NOTES	31	20.90%	\$659,000,000	\$658,948,500	\$659,240,010	1.13%	856	0.94
US TREASURY	5	5.07%	\$160,000,000	\$159,919,922	\$160,206,445	0.74%	429	1.16
Hold-to-Maturity	50	11.63%	\$366,850,000	\$378,494,529	\$377,079,505	0.74%	236	0.63
COUNTY SCHOOL BONDS	39	4.32%	\$136,350,000	\$147,455,159	\$146,040,135	1.02%	454	1.20
COUNTY SCHOOL TANS	11	7.31%	\$230,500,000	\$231,039,370	\$231,039,370	0.57%	106	0.29
Grand Total	157	100.00%	\$3,153,154,000	\$3,162,833,324	\$3,163,070,171	0.68%	364	0.55

Status Active

Credit Ratings	Count
AA+	5
GOVT AGENCY	5
FEDERAL FARM CREDIT BA	1
FEDERAL HOME LOAN BAN	1
FREDDIE MAC	3
Aaa	61
GOVT AGENCY	56
FANNIE MAE	6
FEDERAL FARM CREDIT BA	10
FEDERAL HOME LOAN BAN	18
FREDDIE MAC	22
USGN	5
US TREASURY N/B	5
NR (not rated)	50
SCHOOL DISTRICT	50
P-1	41
GOVT AGENCY	41
FANNIE DISCOUNT NOTE	10
FED FARM CRD DISCOUNT	3
FED HOME LN DISCOUNT N	21
FREDDIE MAC DISCOUNT N	7
Grand Total	157



School Bonds and TANS fair values are amortized cost.
Fixed Income fair value is market value.
Straight-line amortization applied.

Weighted-Average-Maturity (WAM) displayed in DAYS.
Duration displayed in YEARS.



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GASB Statement 31 Investment Accounting & Reporting as of 03/31/2016

Status Active

Portfolio	COUNT	PRINCIPAL	FAIR	MARKET	UNREALIZED GAIN
POOL	157	\$3,162,833,324	\$3,163,070,171	\$2,785,990,666	\$1,651,871
Available-for-Sale	107	\$2,784,338,795	\$2,785,990,666	\$2,785,990,666	\$1,651,871
FIXED INCOME	107	\$2,784,338,795	\$2,785,990,666	\$2,785,990,666	\$1,651,871
BONDS	30	\$642,135,008	\$642,087,945	\$642,087,945	(\$47,063)
DISCOUNT NOTES	41	\$1,323,335,365	\$1,324,456,266	\$1,324,456,266	\$1,120,901
NOTES	31	\$658,948,500	\$659,240,010	\$659,240,010	\$291,510
US TREASURY	5	\$159,919,922	\$160,206,445	\$160,206,445	\$286,523
Hold-to-Maturity	50	\$378,494,529	\$377,079,505	\$0	\$0
COUNTY SCHOOL BONDS	39	\$147,455,159	\$146,040,135	\$0	\$0
COUNTY SCHOOL TANS	11	\$231,039,370	\$231,039,370	\$0	\$0
Grand Total	157	\$3,162,833,324	\$3,163,070,171	\$2,785,990,666	\$1,651,871

Status Active

Portfolio	COUNT	PAR	PRINCIPAL	AMORTIZATION	INTEREST ACCRUAL
POOL	157	\$3,153,154,000	\$3,162,833,324	\$3,161,415,095	\$15,438,423
Available-for-Sale	107	\$2,786,304,000	\$2,784,338,795	\$2,784,335,590	\$8,813,089
FIXED INCOME	107	\$2,786,304,000	\$2,784,338,795	\$2,784,335,590	\$8,813,089
BONDS	30	\$642,224,000	\$642,135,008	\$642,148,868	\$3,592,407
DISCOUNT NOTES	41	\$1,325,080,000	\$1,323,335,365	\$1,323,335,365	\$1,128,346
NOTES	31	\$659,000,000	\$658,948,500	\$658,955,950	\$3,198,467
US TREASURY	5	\$160,000,000	\$159,919,922	\$159,895,407	\$893,869
Hold-to-Maturity	50	\$366,850,000	\$378,494,529	\$377,079,505	\$6,625,334
COUNTY SCHOOL BONDS	39	\$136,350,000	\$147,455,159	\$146,040,135	\$5,702,093
COUNTY SCHOOL TANS	11	\$230,500,000	\$231,039,370	\$231,039,370	\$923,241
Grand Total	157	\$3,153,154,000	\$3,162,833,324	\$3,161,415,095	\$15,438,423

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



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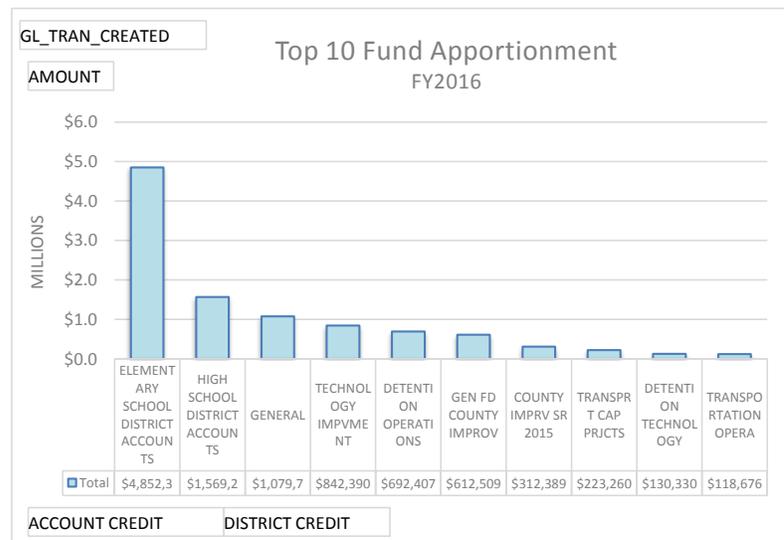
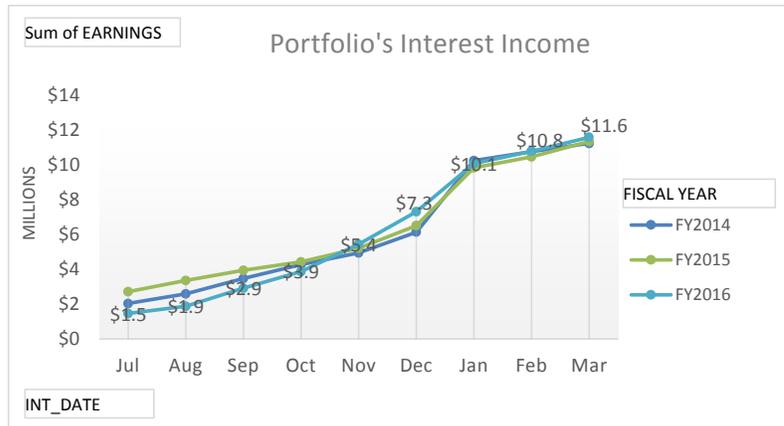
Portfolio Activity and Income

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ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

Transactions	Date 2016		2015	
	Mar	Feb	Mar	Feb
MATURITY				
COUNT	12	12	11	6
AMOUNT	\$360.4M	\$350.M	\$334.5M	\$205.M
CALL				
COUNT	3	3	5	2
AMOUNT	\$37.9M	\$51.9M	\$105.4M	\$40.2M
PARTIAL CALL				
COUNT			1	
AMOUNT			\$20.M	
PURCHASE				
COUNT	14	10	14	11
AMOUNT	\$387.8M	\$301.2M	\$381.8M	\$299.9M

Date	INTEREST INCOME
FY2016	
2016	
Mar	\$800,992.19
Feb	\$702,181.61
Jan	\$2,767,234.88
2015	
Dec	\$1,864,752.05
Nov	\$1,562,498.63
Oct	\$958,237.51
Sep	\$1,034,291.23
Aug	\$419,331.24
Jul	\$1,466,633.28
FY2016 Total	\$11,576,152.62



* Interest income calculated on cash basis.

* Apportionment occurs quarterly.