



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 06/30/2016

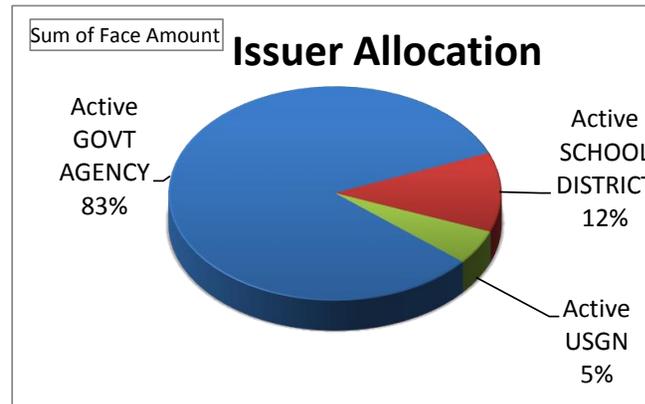
Status Active

| Portfolio | Count | % OF TOTAL | PAR | PRINCIPAL | FAIR | YTM | WAM | DURATION |
|---------------------------|------------|----------------|------------------------|------------------------|------------------------|--------------|------------|-------------|
| POOL | 153 | 100.00% | \$3,057,703,000 | \$3,067,210,309 | \$3,068,561,473 | 0.70% | 342 | 0.39 |
| Available-for-Sale | 103 | 88.00% | \$2,690,853,000 | \$2,688,715,780 | \$2,691,481,968 | 0.69% | 369 | 0.40 |
| FIXED INCOME | 103 | 88.00% | \$2,690,853,000 | \$2,688,715,780 | \$2,691,481,968 | 0.69% | 369 | 0.40 |
| BONDS | 19 | 12.50% | \$382,259,000 | \$382,143,115 | \$382,686,995 | 0.93% | 547 | 0.56 |
| DISCOUNT NOTES | 46 | 45.33% | \$1,386,169,000 | \$1,384,324,443 | \$1,385,177,928 | 0.37% | 67 | 0.18 |
| NOTES | 33 | 24.93% | \$762,425,000 | \$762,328,300 | \$763,211,576 | 1.14% | 835 | 0.59 |
| US TREASURY | 5 | 5.23% | \$160,000,000 | \$159,919,922 | \$160,405,469 | 0.74% | 338 | 0.91 |
| Hold-to-Maturity | 50 | 12.00% | \$366,850,000 | \$378,494,529 | \$377,079,505 | 0.74% | 145 | 0.38 |
| COUNTY SCHOOL BONDS | 39 | 4.46% | \$136,350,000 | \$147,455,159 | \$146,040,135 | 1.02% | 363 | 0.96 |
| COUNTY SCHOOL TANS | 11 | 7.54% | \$230,500,000 | \$231,039,370 | \$231,039,370 | 0.57% | 15 | 0.04 |
| Grand Total | 153 | 100.00% | \$3,057,703,000 | \$3,067,210,309 | \$3,068,561,473 | 0.70% | 342 | 0.39 |

Status Active

| Credit Ratings | Count |
|--------------------------|------------|
| AA+ | 7 |
| GOVT AGENCY | 7 |
| FEDERAL FARM CREDIT BANK | 1 |
| FEDERAL HOME LOAN BANK | 2 |
| FREDDIE MAC | 4 |
| Aaa | 50 |
| GOVT AGENCY | 45 |
| FANNIE MAE | 8 |
| FEDERAL FARM CREDIT BANK | 8 |
| FEDERAL HOME LOAN BANK | 8 |
| FREDDIE MAC | 21 |
| USGN | 5 |
| US TREASURY N/B | 5 |
| NR (not rated) | 50 |
| SCHOOL DISTRICT | 50 |
| P-1 | 46 |
| GOVT AGENCY | 46 |
| FANNIE DISCOUNT NOTE | 9 |
| FED FARM CRD DISCOUNT NT | 3 |
| FED HOME LN DISCOUNT NT | 34 |
| Grand Total | 153 |

| BENCHMARKS | |
|--|-------|
| BofA Merrill Lynch 1-3 Month US Treasury Index | 0.35% |
| BofA Merrill Lynch 0-1 Year US Treasury Index | 0.41% |
| BofA Merrill Lynch 1-3 Year US Agency Index | 0.79% |



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.



Maricopa County Treasurer

Portfolio Report

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ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

GASB Statement 31 Investment Accounting & Reporting as of 06/30/2016

Status Active

| Portfolio | COUNT | PRINCIPAL | FAIR | MARKET | UNREALIZED GAIN/(LOSS) |
|---------------------------|------------|------------------------|------------------------|------------------------|------------------------|
| POOL | 153 | \$3,067,210,309 | \$3,068,561,473 | \$2,691,481,968 | \$2,766,188 |
| Available-for-Sale | 103 | \$2,688,715,780 | \$2,691,481,968 | \$2,691,481,968 | \$2,766,188 |
| FIXED INCOME | 103 | \$2,688,715,780 | \$2,691,481,968 | \$2,691,481,968 | \$2,766,188 |
| BONDS | 19 | \$382,143,115 | \$382,686,995 | \$382,686,995 | \$543,880 |
| DISCOUNT NOTES | 46 | \$1,384,324,443 | \$1,385,177,928 | \$1,385,177,928 | \$853,485 |
| NOTES | 33 | \$762,328,300 | \$763,211,576 | \$763,211,576 | \$883,276 |
| US TREASURY | 5 | \$159,919,922 | \$160,405,469 | \$160,405,469 | \$485,547 |
| 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 | 153 | \$3,067,210,309 | \$3,068,561,473 | \$2,691,481,968 | \$2,766,188 |

Status Active

| Portfolio | COUNT | PAR | PRINCIPAL | AMORTIZATION | INTEREST ACCRUAL |
|---------------------------|------------|------------------------|------------------------|------------------------|---------------------|
| POOL | 153 | \$3,057,703,000 | \$3,067,210,309 | \$3,065,814,357 | \$15,623,847 |
| Available-for-Sale | 103 | \$2,690,853,000 | \$2,688,715,780 | \$2,688,734,852 | \$7,641,664 |
| FIXED INCOME | 103 | \$2,690,853,000 | \$2,688,715,780 | \$2,688,734,852 | \$7,641,664 |
| BONDS | 19 | \$382,259,000 | \$382,143,115 | \$382,178,597 | \$2,266,978 |
| DISCOUNT NOTES | 46 | \$1,386,169,000 | \$1,384,324,443 | \$1,384,324,443 | \$622,164 |
| NOTES | 33 | \$762,425,000 | \$762,328,300 | \$762,335,750 | \$4,044,574 |
| US TREASURY | 5 | \$160,000,000 | \$159,919,922 | \$159,896,062 | \$707,948 |
| Hold-to-Maturity | 50 | \$366,850,000 | \$378,494,529 | \$377,079,505 | \$7,982,183 |
| COUNTY SCHOOL BONDS | 39 | \$136,350,000 | \$147,455,159 | \$146,040,135 | \$6,726,867 |
| COUNTY SCHOOL TANS | 11 | \$230,500,000 | \$231,039,370 | \$231,039,370 | \$1,255,316 |
| Grand Total | 153 | \$3,057,703,000 | \$3,067,210,309 | \$3,065,814,357 | \$15,623,847 |

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