



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 07/29/2016

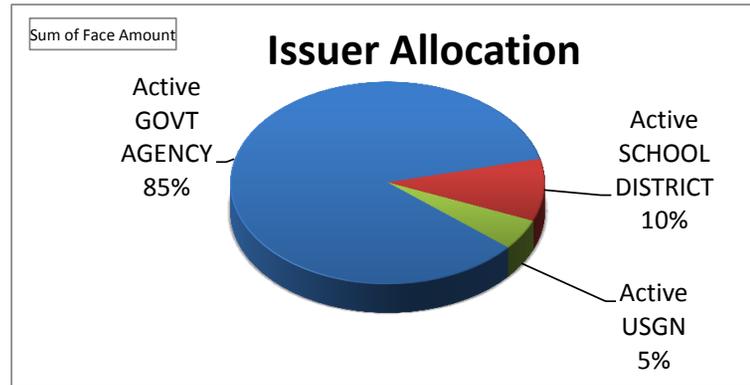
Status Active

Portfolio	Count	% OF TOTAL	PAR	PRINCIPAL	FAIR	YTM	WAM	DURATION
POOL	144	100.00%	\$3,266,004,000	\$3,270,820,976	\$3,272,296,711	0.72%	403	0.60
Available-for-Sale	108	90.02%	\$2,940,184,000	\$2,937,012,862	\$2,939,374,305	0.70%	404	0.55
FIXED INCOME	108	90.02%	\$2,940,184,000	\$2,937,012,862	\$2,939,374,305	0.70%	404	0.55
BONDS	22	14.65%	\$478,590,000	\$478,430,348	\$478,685,035	0.93%	678	1.24
DISCOUNT NOTES	48	46.97%	\$1,534,169,000	\$1,531,334,293	\$1,532,249,768	0.41%	101	0.27
NOTES	33	23.50%	\$767,425,000	\$767,328,300	\$768,136,768	1.13%	861	0.62
US TREASURY	5	4.90%	\$160,000,000	\$159,919,922	\$160,302,734	0.74%	309	0.83
Hold-to-Maturity	36	9.98%	\$325,820,000	\$333,808,115	\$332,922,406	0.92%	391	1.06
COUNTY SCHOOL BONDS	26	3.01%	\$98,320,000	\$105,748,465	\$104,862,756	1.14%	475	1.27
COUNTY SCHOOL TANS	10	6.97%	\$227,500,000	\$228,059,650	\$228,059,650	0.82%	355	0.96
Grand Total	144	100.00%	\$3,266,004,000	\$3,270,820,976	\$3,272,296,711	0.72%	403	0.60

Status Active

Credit Ratings	Count
AA+	6
GOVT AGENCY	6
FEDERAL FARM CREDIT BANK	1
FEDERAL HOME LOAN BANK	1
FREDDIE MAC	4
Aaa	54
GOVT AGENCY	49
FANNIE MAE	13
FEDERAL FARM CREDIT BANK	11
FEDERAL HOME LOAN BANK	9
FREDDIE MAC	16
USGN	5
US TREASURY N/B	5
NR (not rated)	36
SCHOOL DISTRICT	36
P-1	48
GOVT AGENCY	48
FANNIE DISCOUNT NOTE	8
FED FARM CRD DISCOUNT NT	5
FED HOME LN DISCOUNT NT	34
FREDDIE MAC DISCOUNT NT	1
Grand Total	144

BENCHMARKS	
BofA Merrill Lynch 1-3 Month US Treasury Index	0.35%
BofA Merrill Lynch 0-1 Year US Treasury Index	0.45%
BofA Merrill Lynch 1-3 Year US Agency Index	0.86%



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 07/29/2016

Status Active

Portfolio	COUNT	PRINCIPAL	FAIR	MARKET	UNREALIZED GAIN/(LOSS)
POOL	144	\$3,270,820,976	\$3,272,296,711	\$2,939,374,305	\$2,361,443
Available-for-Sale	108	\$2,937,012,862	\$2,939,374,305	\$2,939,374,305	\$2,361,443
FIXED INCOME	108	\$2,937,012,862	\$2,939,374,305	\$2,939,374,305	\$2,361,443
BONDS	22	\$478,430,348	\$478,685,035	\$478,685,035	\$254,687
DISCOUNT NOTES	48	\$1,531,334,293	\$1,532,249,768	\$1,532,249,768	\$915,476
NOTES	33	\$767,328,300	\$768,136,768	\$768,136,768	\$808,468
US TREASURY	5	\$159,919,922	\$160,302,734	\$160,302,734	\$382,813
Hold-to-Maturity	36	\$333,808,115	\$332,922,406	\$0	\$0
COUNTY SCHOOL BONDS	26	\$105,748,465	\$104,862,756	\$0	\$0
COUNTY SCHOOL TANS	10	\$228,059,650	\$228,059,650	\$0	\$0
Grand Total	144	\$3,270,820,976	\$3,272,296,711	\$2,939,374,305	\$2,361,443

Status Active

Portfolio	COUNT	PAR	PRINCIPAL	AMORTIZATION	INTEREST ACCRUAL
POOL	144	\$3,266,004,000	\$3,270,820,976	\$3,269,954,339	\$12,002,766
Available-for-Sale	108	\$2,940,184,000	\$2,937,012,862	\$2,937,031,934	\$7,042,027
FIXED INCOME	108	\$2,940,184,000	\$2,937,012,862	\$2,937,031,934	\$7,042,027
BONDS	22	\$478,590,000	\$478,430,348	\$478,465,829	\$1,703,837
DISCOUNT NOTES	48	\$1,534,169,000	\$1,531,334,293	\$1,531,334,293	\$718,771
NOTES	33	\$767,425,000	\$767,328,300	\$767,335,750	\$3,819,352
US TREASURY	5	\$160,000,000	\$159,919,922	\$159,896,062	\$800,067
Hold-to-Maturity	36	\$325,820,000	\$333,808,115	\$332,922,406	\$4,960,739
COUNTY SCHOOL BONDS	26	\$98,320,000	\$105,748,465	\$104,862,756	\$4,794,462
COUNTY SCHOOL TANS	10	\$227,500,000	\$228,059,650	\$228,059,650	\$166,277
Grand Total	144	\$3,266,004,000	\$3,270,820,976	\$3,269,954,339	\$12,002,766

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



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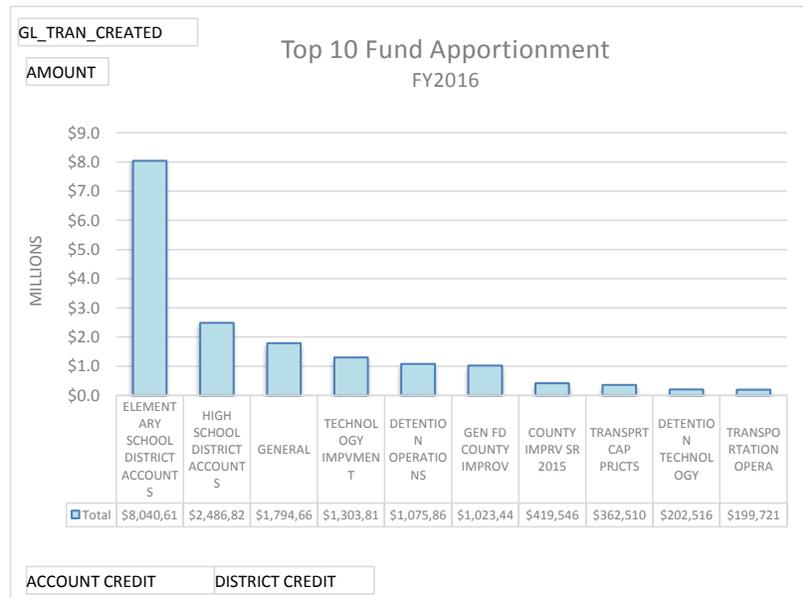
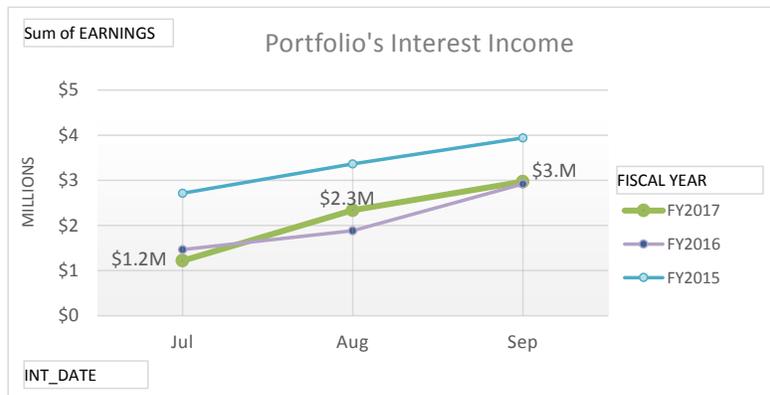
Portfolio Activity and Income

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Transactions	Date 2016		2015	
	Jul	Jun	Jul	Jun
MATURITY				
COUNT	40	23	43	21
AMOUNT	\$788.M	\$731.4M	\$739.5M	\$786.4M
CALL				
COUNT	11	14	2	15
AMOUNT	\$202.5M	\$304.3M	\$37.3M	\$266.3M
PARTIAL CALL				
COUNT				3
AMOUNT				\$9.6M
PURCHASE				
COUNT	42	17	32	32
AMOUNT	\$1,194.7M	\$452.8M	\$871.8M	\$992.7M

Date	INTEREST INCOME
FY2017	
2016	
Jul	\$1,218,914.83
FY2017 Total	\$1,218,914.83



* Interest income calculated on cash basis.
* Apportionment occurs quarterly.