



# Maricopa County Treasurer Portfolio Report

Charles "Hos" Hoskins  
Treasurer  
treasurer.maricopa.gov

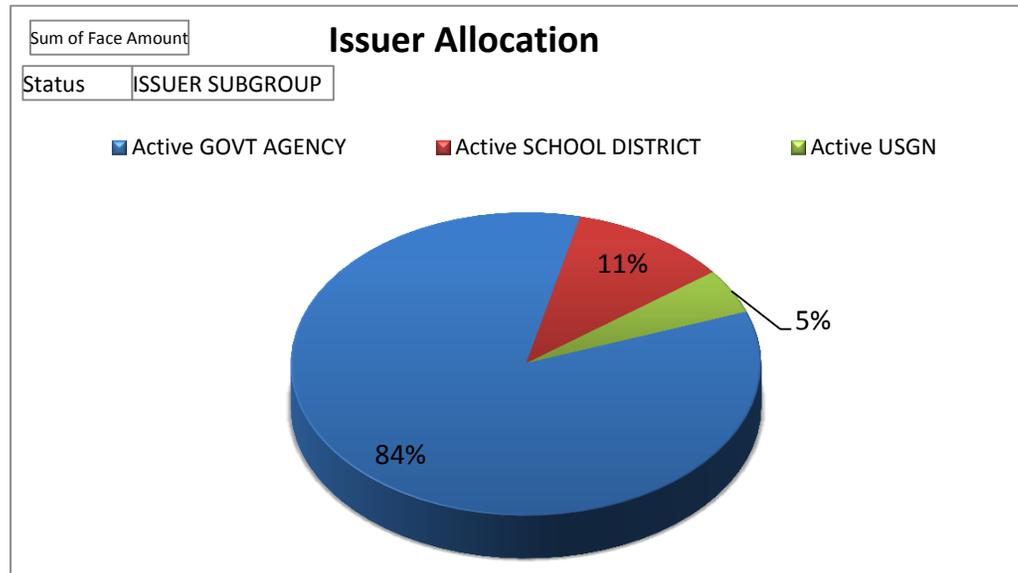
## GASB 40 Investment Risk Disclosures as of 12/31/2015

Status Active

Portfolio	Count	% OF TOTAL	PAR	PRINCIPAL	FAIR	YTM	DTM	DURATION
<b>POOL</b>	<b>163</b>	<b>100.00%</b>	<b>\$3,356,084,000</b>	<b>\$3,365,796,357</b>	<b>\$3,361,249,956</b>	<b>0.58%</b>	<b>388</b>	<b>0.92</b>
<b>Available-for-Sale</b>	<b>112</b>	<b>89.04%</b>	<b>\$2,988,319,000</b>	<b>\$2,986,386,828</b>	<b>\$2,983,255,450</b>	<b>0.57%</b>	<b>396</b>	<b>0.92</b>
FIXED INCOME	112	89.04%	\$2,988,319,000	\$2,986,386,828	\$2,983,255,450	0.57%	396	0.92
<b>BONDS</b>	<b>31</b>	<b>19.59%</b>	<b>\$657,524,000</b>	<b>\$657,416,257</b>	<b>\$655,948,196</b>	<b>0.87%</b>	<b>635</b>	<b>1.43</b>
DISCOUNT NOTES	47	46.85%	\$1,572,370,000	\$1,570,685,524	\$1,570,946,835	0.22%	82	0.22
NOTES	29	17.83%	\$598,425,000	\$598,365,125	\$596,772,138	1.11%	926	2.08
US TREASURY	5	4.77%	\$160,000,000	\$159,919,922	\$159,588,281	0.74%	520	1.40
<b>Hold-to-Maturity</b>	<b>51</b>	<b>10.96%</b>	<b>\$367,765,000</b>	<b>\$379,409,529</b>	<b>\$377,994,505</b>	<b>0.74%</b>	<b>326</b>	<b>0.87</b>
COUNTY SCHOOL BONDS	40	4.09%	\$137,265,000	\$148,370,159	\$146,955,135	1.03%	543	1.43
COUNTY SCHOOL TANS	11	6.87%	\$230,500,000	\$231,039,370	\$231,039,370	0.57%	197	0.54
<b>Grand Total</b>	<b>163</b>	<b>100.00%</b>	<b>\$3,356,084,000</b>	<b>\$3,365,796,357</b>	<b>\$3,361,249,956</b>	<b>0.58%</b>	<b>388</b>	<b>0.92</b>

Status Active

Row Labels	Count
<b>AA+</b>	<b>5</b>
<b>GOVT AGENCY</b>	<b>5</b>
FEDERAL FARM CREDIT BA	1
FEDERAL HOME LOAN BAN	1
FREDDIE MAC	3
<b>Aaa</b>	<b>60</b>
<b>GOVT AGENCY</b>	<b>55</b>
FANNIE MAE	6
FEDERAL FARM CREDIT BA	10
FEDERAL HOME LOAN BAN	19
FREDDIE MAC	20
<b>USGN</b>	<b>5</b>
US TREASURY N/B	5
<b>NR (not rated)</b>	<b>51</b>
<b>SCHOOL DISTRICT</b>	<b>51</b>
<b>P-1</b>	<b>47</b>
<b>GOVT AGENCY</b>	<b>47</b>
FANNIE DISCOUNT NOTE	11
FED FARM CRD DISCOUNT	3
FED HOME LN DISCOUNT N	26
FREDDIE MAC DISCOUNT N	7
<b>Grand Total</b>	<b>163</b>





# Maricopa County Treasurer

## Portfolio Report

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GASB Statement 31 Investment Accounting & Reporting as of 12/31/2015

Status Active

Portfolio	COUNT	PRINCIPAL	FAIR	MARKET	UNREALIZED GAIN
<b>POOL</b>	<b>163</b>	<b>\$3,365,796,357</b>	<b>\$3,361,249,956</b>	<b>\$2,983,255,450</b>	<b>(\$3,131,377)</b>
<b>Available-for-Sale</b>	<b>112</b>	<b>\$2,986,386,828</b>	<b>\$2,983,255,450</b>	<b>\$2,983,255,450</b>	<b>(\$3,131,377)</b>
FIXED INCOME	112	\$2,986,386,828	\$2,983,255,450	\$2,983,255,450	(\$3,131,377)
<b>BONDS</b>	<b>31</b>	<b>\$657,416,257</b>	<b>\$655,948,196</b>	<b>\$655,948,196</b>	<b>(\$1,468,061)</b>
<b>DISCOUNT NOTES</b>	<b>47</b>	<b>\$1,570,685,524</b>	<b>\$1,570,946,835</b>	<b>\$1,570,946,835</b>	<b>\$261,311</b>
<b>NOTES</b>	<b>29</b>	<b>\$598,365,125</b>	<b>\$596,772,138</b>	<b>\$596,772,138</b>	<b>(\$1,592,988)</b>
<b>US TREASURY</b>	<b>5</b>	<b>\$159,919,922</b>	<b>\$159,588,281</b>	<b>\$159,588,281</b>	<b>(\$331,641)</b>
<b>Hold-to-Maturity</b>	<b>51</b>	<b>\$379,409,529</b>	<b>\$377,994,505</b>	<b>\$0</b>	<b>\$0</b>
COUNTY SCHOOL BONDS	40	\$148,370,159	\$146,955,135	\$0	\$0
COUNTY SCHOOL TANS	11	\$231,039,370	\$231,039,370	\$0	\$0
<b>Grand Total</b>	<b>163</b>	<b>\$3,365,796,357</b>	<b>\$3,361,249,956</b>	<b>\$2,983,255,450</b>	<b>(\$3,131,377)</b>

Status Active

Row Labels	COUNT	PAR	PRINCIPAL	AMORTIZATION	INTEREST ACCRUAL
<b>POOL</b>	<b>163</b>	<b>\$3,356,084,000</b>	<b>\$3,365,796,357</b>	<b>\$3,364,366,668</b>	<b>\$10,479,298</b>
<b>Available-for-Sale</b>	<b>112</b>	<b>\$2,988,319,000</b>	<b>\$2,986,386,828</b>	<b>\$2,986,372,163</b>	<b>\$5,191,735</b>
FIXED INCOME	112	\$2,988,319,000	\$2,986,386,828	\$2,986,372,163	\$5,191,735
<b>BONDS</b>	<b>31</b>	<b>\$657,524,000</b>	<b>\$657,416,257</b>	<b>\$657,418,657</b>	<b>\$2,470,238</b>
<b>DISCOUNT NOTES</b>	<b>47</b>	<b>\$1,572,370,000</b>	<b>\$1,570,685,524</b>	<b>\$1,570,685,524</b>	<b>\$799,943</b>
<b>NOTES</b>	<b>29</b>	<b>\$598,425,000</b>	<b>\$598,365,125</b>	<b>\$598,372,575</b>	<b>\$1,921,554</b>
<b>US TREASURY</b>	<b>5</b>	<b>\$160,000,000</b>	<b>\$159,919,922</b>	<b>\$159,895,407</b>	<b>\$0</b>
<b>Hold-to-Maturity</b>	<b>51</b>	<b>\$367,765,000</b>	<b>\$379,409,529</b>	<b>\$377,994,505</b>	<b>\$5,287,563</b>
COUNTY SCHOOL BONDS	40	\$137,265,000	\$148,370,159	\$146,955,135	\$4,696,396
COUNTY SCHOOL TANS	11	\$230,500,000	\$231,039,370	\$231,039,370	\$591,166
<b>Grand Total</b>	<b>163</b>	<b>\$3,356,084,000</b>	<b>\$3,365,796,357</b>	<b>\$3,364,366,668</b>	<b>\$10,479,298</b>



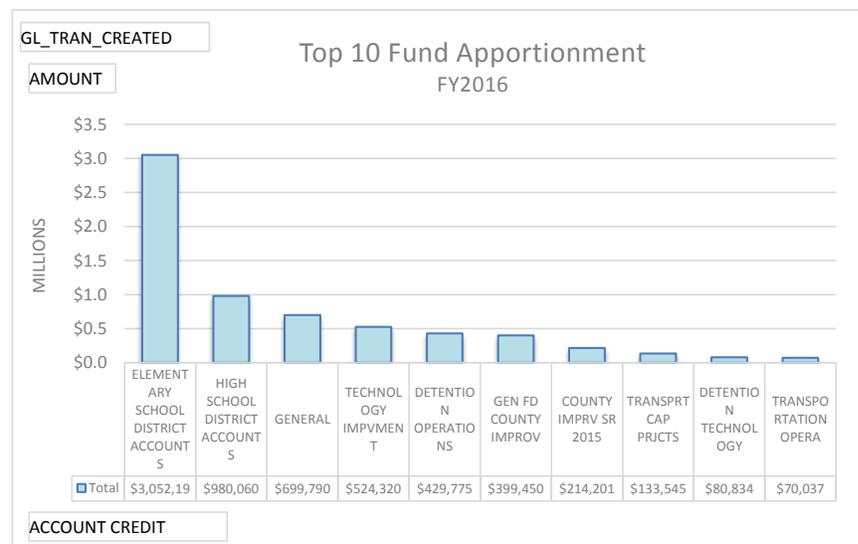
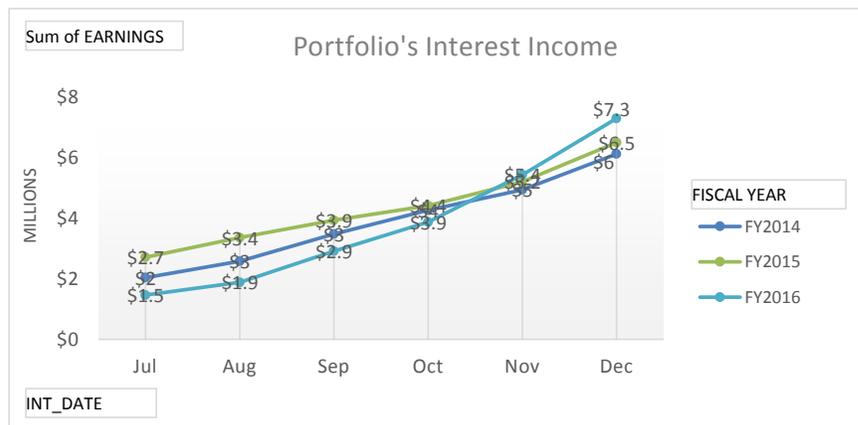
# Maricopa County Treasurer

## Portfolio Activity and Income

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Transactions	Date 2015			2014		
	Dec	Nov	Oct	Dec	Nov	Oct
<b>CALL</b>						
COUNT	1	5	9	3	3	4
AMOUNT	\$10.M	\$110.6M	\$205.7M	\$55.1M	\$70.3M	\$80.3M
<b>MATURITY</b>						
COUNT	14	10	8	15	10	9
AMOUNT	\$444.8M	\$257.2M	\$230.M	\$450.7M	\$318.M	\$280.M
<b>PURCHASE</b>						
COUNT	13	7	40	9	16	30
AMOUNT	\$352.9M	\$189.9M	\$1,241.7M	\$218.7M	\$460.M	\$1,005.8M
<b>PARTIAL CALL</b>						
COUNT		1				
AMOUNT		\$8.M				

Date	INTEREST INCOME
<b>FY2016</b>	
<b>2015</b>	
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
<b>FY2016 Total</b>	<b>\$7,305,743.94</b>



\* Interest income calculated on cash basis.

\* Apportionment occurs quarterly.