



Maricopa County Treasurer Portfolio Report

Charles "Hos" Hoskins
Treasurer
treasurer.maricopa.gov

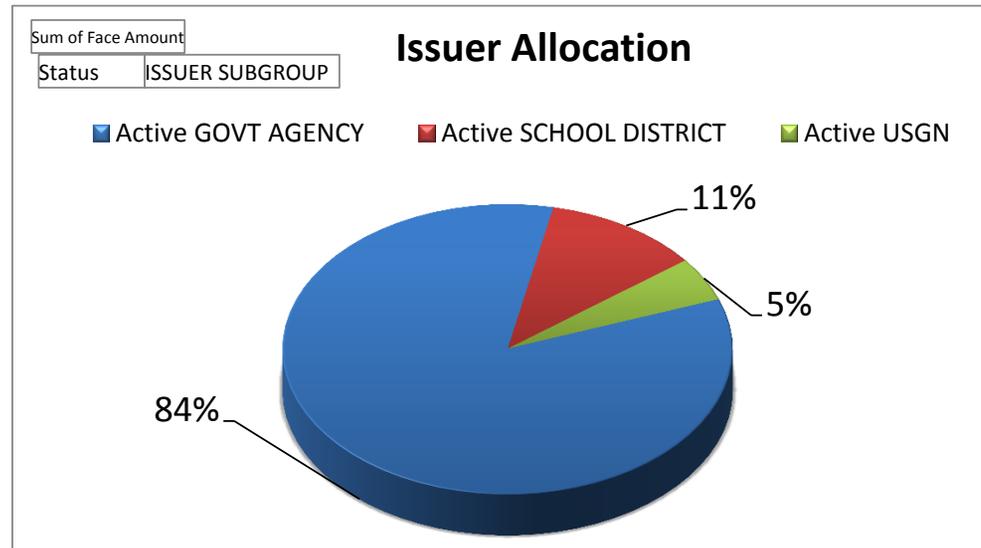
GASB 40 Investment Risk Disclosures as of 01/29/2016

Status Active

Portfolio	Count	% OF TOTAL	PAR	PRINCIPAL	FAIR	YTM	WAM	DURATION
POOL								
Available-for-Sale	112	88.73%	\$2,895,566,000	\$2,893,597,525	\$2,893,068,586	0.62%	406	0.81
FIXED INCOME	112	88.73%	\$2,895,566,000	\$2,893,597,525	\$2,893,068,586	0.62%	406	0.81
BONDS	31	20.29%	\$662,224,000	\$662,119,808	\$661,666,946	0.89%	620	1.07
DISCOUNT NOTES	45	43.82%	\$1,429,917,000	\$1,428,192,671	\$1,428,841,079	0.26%	75	0.20
NOTES	31	19.72%	\$643,425,000	\$643,365,125	\$642,474,624	1.13%	901	1.78
US TREASURY	5	4.90%	\$160,000,000	\$159,919,922	\$160,085,938	0.74%	491	1.32
Hold-to-Maturity	51	11.27%	\$367,765,000	\$379,409,529	\$377,994,505	0.74%	297	0.80
COUNTY SCHOOL BONDS	40	4.21%	\$137,265,000	\$148,370,159	\$146,955,135	1.03%	514	1.37
COUNTY SCHOOL TANS	11	7.06%	\$230,500,000	\$231,039,370	\$231,039,370	0.57%	168	0.46
Grand Total	163	100.00%	\$3,263,331,000	\$3,273,007,054	\$3,271,063,091	0.64%	394	0.81

Status Active

Credit Ratings	Count
AA+	5
GOVT AGENCY	5
FEDERAL FARM CREDIT BA	1
FEDERAL HOME LOAN BAN	1
FREDDIE MAC	3
Aaa	62
GOVT AGENCY	57
FANNIE MAE	6
FEDERAL FARM CREDIT BA	10
FEDERAL HOME LOAN BAN	19
FREDDIE MAC	22
USGN	5
US TREASURY N/B	5
NR (not rated)	51
SCHOOL DISTRICT	51
P-1	45
GOVT AGENCY	45
FANNIE DISCOUNT NOTE	10
FED FARM CRD DISCOUNT	3
FED HOME LN DISCOUNT N	25
FREDDIE MAC DISCOUNT N	7
Grand Total	163



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 01/29/2016

Status Active

Portfolio	COUNT	PRINCIPAL	FAIR	MARKET	UNREALIZED GAIN
POOL					
Available-for-Sale	112	\$2,893,597,525	\$2,893,068,586	\$2,893,068,586	(\$528,939)
FIXED INCOME	112	\$2,893,597,525	\$2,893,068,586	\$2,893,068,586	(\$528,939)
BONDS	31	\$662,119,808	\$661,666,946	\$661,666,946	(\$452,862)
DISCOUNT NOTES	45	\$1,428,192,671	\$1,428,841,079	\$1,428,841,079	\$648,408
NOTES	31	\$643,365,125	\$642,474,624	\$642,474,624	(\$890,501)
US TREASURY	5	\$159,919,922	\$160,085,938	\$160,085,938	\$166,016
Hold-to-Maturity	51	\$379,409,529	\$377,994,505	\$0	\$0
COUNTY SCHOOL BONDS	40	\$148,370,159	\$146,955,135	\$0	\$0
COUNTY SCHOOL TANS	11	\$231,039,370	\$231,039,370	\$0	\$0
Grand Total	163	\$3,273,007,054	\$3,271,063,091	\$2,893,068,586	(\$528,939)

Status Active

Portfolio	COUNT	PAR	PRINCIPAL	AMORTIZATION	INTEREST ACCRUAL
POOL					
Available-for-Sale	112	\$2,895,566,000	\$2,893,597,525	\$2,893,582,860	\$6,850,287
FIXED INCOME	112	\$2,895,566,000	\$2,893,597,525	\$2,893,582,860	\$6,850,287
BONDS	31	\$662,224,000	\$662,119,808	\$662,122,208	\$2,779,227
DISCOUNT NOTES	45	\$1,429,917,000	\$1,428,192,671	\$1,428,192,671	\$898,977
NOTES	31	\$643,425,000	\$643,365,125	\$643,372,575	\$2,473,017
US TREASURY	5	\$160,000,000	\$159,919,922	\$159,895,407	\$699,066
Hold-to-Maturity	51	\$367,765,000	\$379,409,529	\$377,994,505	\$5,717,604
COUNTY SCHOOL BONDS	40	\$137,265,000	\$148,370,159	\$146,955,135	\$5,020,612
COUNTY SCHOOL TANS	11	\$230,500,000	\$231,039,370	\$231,039,370	\$696,993
Grand Total	163	\$3,263,331,000	\$3,273,007,054	\$3,271,577,365	\$12,567,892

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



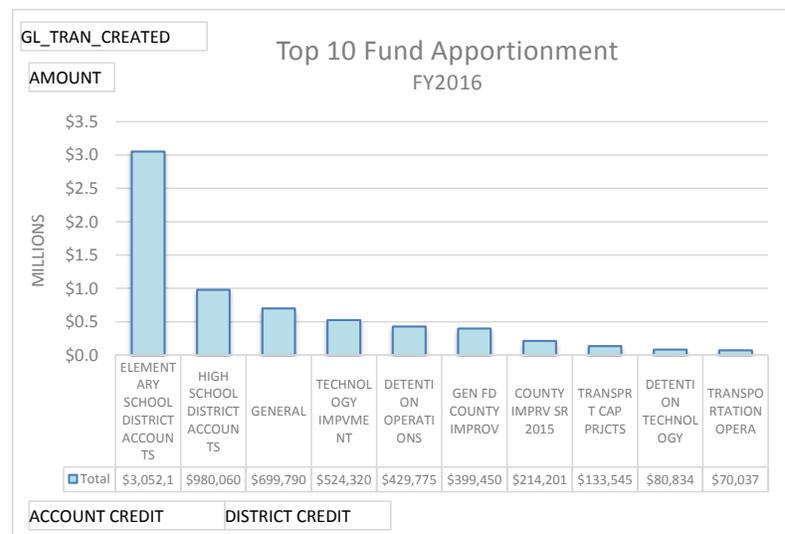
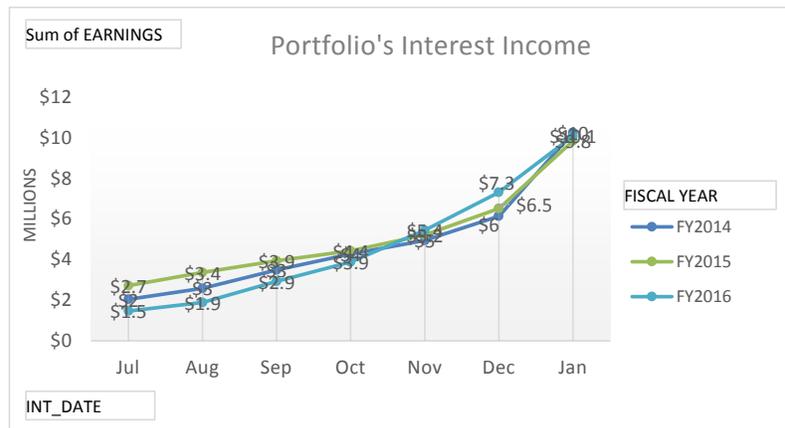
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Portfolio Activity and Income

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Transactions	Date 2016		Date 2015	
	Jan	Dec	Nov	Jan
MATURITY				
COUNT	12	14	10	11
AMOUNT	\$418.2M	\$444.8M	\$257.2M	\$391.5M
CALL				
COUNT	2	1	5	1
AMOUNT	\$20.4M	\$10.M	\$110.6M	\$20.1M
PARTIAL CALL				
COUNT			1	
AMOUNT			\$8.M	
PURCHASE				
COUNT	13	13	7	12
AMOUNT	\$310.5M	\$352.9M	\$189.9M	\$345.7M

Date	INTEREST INCOME
FY2016	
2016	
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	\$10,072,978.82



* Interest income calculated on cash basis.

* Apportionment occurs quarterly.