



Maricopa County Treasurer

Portfolio Report

Charles "Hos" Hoskins
Treasurer
treasurer.maricopa.gov

ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

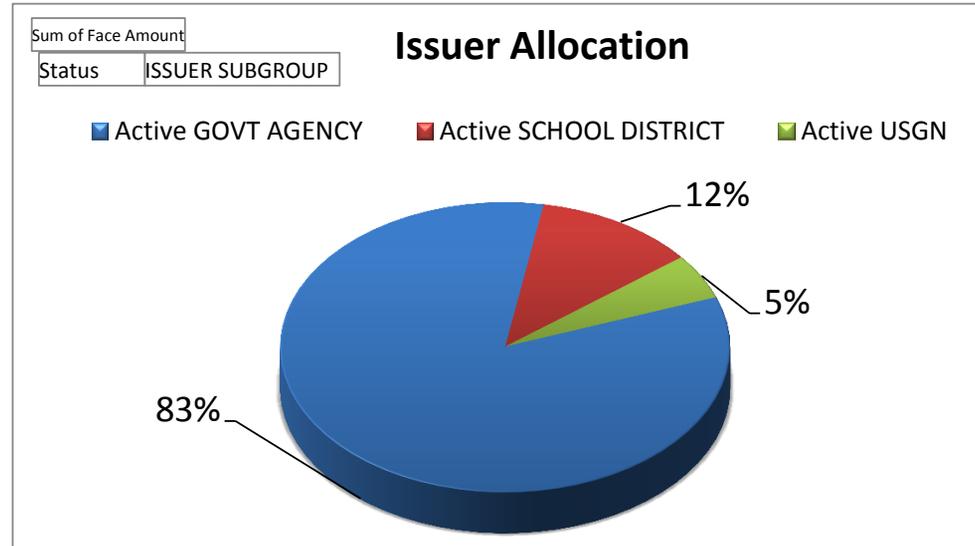
GASB 40 Investment Risk Disclosures as of 02/29/2016

Status Active

Portfolio	Count	% OF TOTAL	PAR	PRINCIPAL	FAIR	YTM	WAM	DURATION
POOL	158	100.00%	\$3,163,114,000	\$3,172,774,483	\$3,171,912,286	0.66%	378	0.77
Available-for-Sale	107	88.37%	\$2,795,349,000	\$2,793,364,954	\$2,793,917,781	0.65%	392	0.77
FIXED INCOME	107	88.37%	\$2,795,349,000	\$2,793,364,954	\$2,793,917,781	0.65%	392	0.77
BONDS	30	20.30%	\$642,224,000	\$642,135,008	\$641,933,988	0.88%	587	1.03
DISCOUNT NOTES	42	43.04%	\$1,361,375,000	\$1,359,619,900	\$1,360,526,588	0.30%	64	0.18
NOTES	30	19.97%	\$631,750,000	\$631,690,125	\$631,402,518	1.13%	884	1.68
US TREASURY	5	5.06%	\$160,000,000	\$159,919,922	\$160,054,688	0.74%	460	1.24
Hold-to-Maturity	51	11.63%	\$367,765,000	\$379,409,529	\$377,994,505	0.74%	266	0.71
COUNTY SCHOOL BONDS	40	4.34%	\$137,265,000	\$148,370,159	\$146,955,135	1.03%	483	1.28
COUNTY SCHOOL TANS	11	7.29%	\$230,500,000	\$231,039,370	\$231,039,370	0.57%	137	0.38
Grand Total	158	100.00%	\$3,163,114,000	\$3,172,774,483	\$3,171,912,286	0.66%	378	0.77

Status Active

Credit Ratings	Count
AA+	5
GOVT AGENCY	5
FEDERAL FARM CREDIT BANK	1
FEDERAL HOME LOAN BANK	1
FREDDIE MAC	3
Aaa	60
GOVT AGENCY	55
FANNIE MAE	6
FEDERAL FARM CREDIT BANK	10
FEDERAL HOME LOAN BANK	18
FREDDIE MAC	21
USGN	5
US TREASURY N/B	5
NR (not rated)	51
SCHOOL DISTRICT	51
P-1	42
GOVT AGENCY	42
FANNIE DISCOUNT NOTE	11
FED FARM CRD DISCOUNT NT	3
FED HOME LN DISCOUNT NT	20
FREDDIE MAC DISCOUNT NT	8
Grand Total	158



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 02/29/2016

Status Active

Portfolio	COUNT	PRINCIPAL	FAIR	MARKET	UNREALIZED GAIN
POOL	158	\$3,172,774,483	\$3,171,912,286	\$2,793,917,781	\$552,826
Available-for-Sale	107	\$2,793,364,954	\$2,793,917,781	\$2,793,917,781	\$552,826
FIXED INCOME	107	\$2,793,364,954	\$2,793,917,781	\$2,793,917,781	\$552,826
BONDS	30	\$642,135,008	\$641,933,988	\$641,933,988	(\$201,020)
DISCOUNT NOTES	42	\$1,359,619,900	\$1,360,526,588	\$1,360,526,588	\$906,688
NOTES	30	\$631,690,125	\$631,402,518	\$631,402,518	(\$287,607)
US TREASURY	5	\$159,919,922	\$160,054,688	\$160,054,688	\$134,766
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	158	\$3,172,774,483	\$3,171,912,286	\$2,793,917,781	\$552,826

Status Active

Portfolio	COUNT	PAR	PRINCIPAL	AMORTIZATION	INTEREST ACCRUAL
POOL	158	\$3,163,114,000	\$3,172,774,483	\$3,171,344,794	\$13,997,632
Available-for-Sale	107	\$2,795,349,000	\$2,793,364,954	\$2,793,350,289	\$7,819,529
FIXED INCOME	107	\$2,795,349,000	\$2,793,364,954	\$2,793,350,289	\$7,819,529
BONDS	30	\$642,224,000	\$642,135,008	\$642,137,408	\$3,160,658
DISCOUNT NOTES	42	\$1,361,375,000	\$1,359,619,900	\$1,359,619,900	\$1,028,496
NOTES	30	\$631,750,000	\$631,690,125	\$631,697,575	\$2,833,908
US TREASURY	5	\$160,000,000	\$159,919,922	\$159,895,407	\$796,467
Hold-to-Maturity	51	\$367,765,000	\$379,409,529	\$377,994,505	\$6,178,103
COUNTY SCHOOL BONDS	40	\$137,265,000	\$148,370,159	\$146,955,135	\$5,367,986
COUNTY SCHOOL TANS	11	\$230,500,000	\$231,039,370	\$231,039,370	\$810,117
Grand Total	158	\$3,163,114,000	\$3,172,774,483	\$3,171,344,794	\$13,997,632

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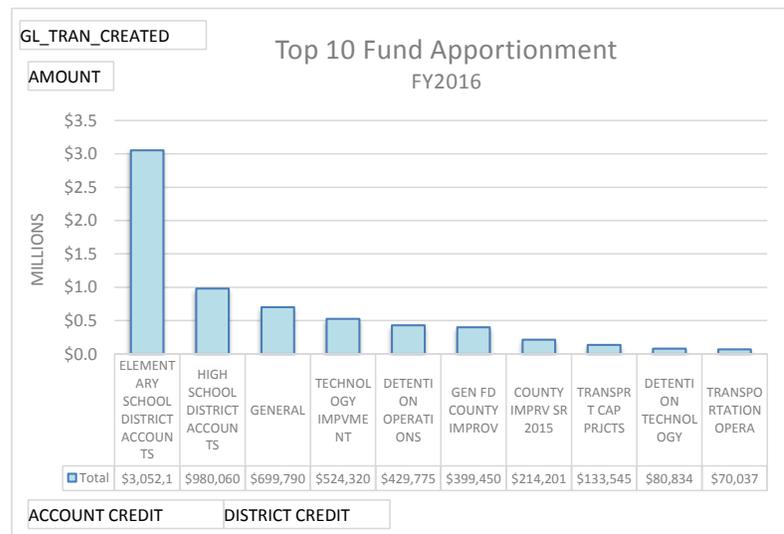
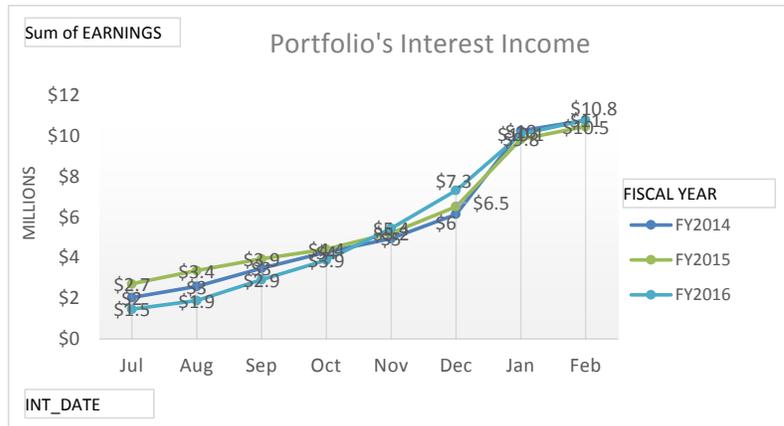
Portfolio Activity and Income

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ALL INVESTMENTS RESTRICTED PURSUANT TO ARS § 35-323

Transactions	Date 2016		2015		
	Feb	Jan	Dec	Feb	Jan
MATURITY					
COUNT	12	12	14	6	11
AMOUNT	\$350.M	\$418.2M	\$444.8M	\$205.M	\$391.5M
CALL					
COUNT	3	2	1	2	1
AMOUNT	\$51.9M	\$20.4M	\$10.M	\$40.2M	\$20.1M
PURCHASE					
COUNT	10	13	13	11	12
AMOUNT	\$301.2M	\$310.5M	\$352.9M	\$299.9M	\$345.7M

Date	INTEREST INCOME
FY2016	
2016	
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	\$10,775,160.43



* Interest income calculated on cash basis.

* Apportionment occurs quarterly.