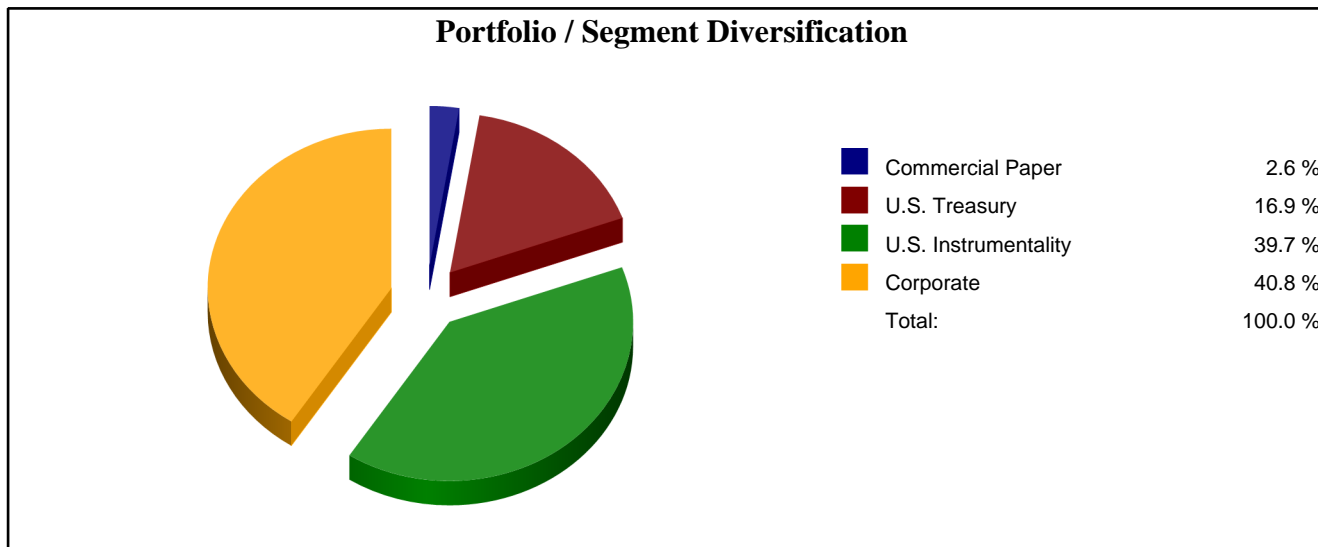


Arapahoe County Treasurer, CO
Recap of Securities Held
April 30, 2015

	Historical Cost	Amortized Cost	Fair Value	Unrealized Gain (Loss)	Weighted Average Final Maturity (Days)	Weighted Average Effective Maturity (Days)	% Portfolio/Segment	Weighted Average Yield *	Weighted Average Market Duration (Years)
Commercial Paper	4,992,222.22	4,995,822.22	4,997,135.00	1,312.78	95	95	2.57	0.32	0.00
U.S. Treasury	32,699,218.76	32,677,747.79	32,776,567.50	98,819.71	934	934	16.86	0.91	2.50
U.S. Instrumentality	77,086,482.70	76,994,263.25	77,011,591.23	17,327.98	796	583	39.74	0.81	1.57
Corporate	79,215,793.15	78,851,937.64	78,943,587.91	91,650.27	468	464	40.83	0.85	1.24
Total	193,993,716.83	193,519,770.90	193,728,881.64	209,110.74	667	581	100.00	0.83	1.55

* Weighted Average Yield is calculated on a "yield to worst" basis.



Arapahoe County Treasurer, CO
Securities Held
April 30, 2015

CUSIP/ Description	Purchase Date	Rate/ Coupon	Maturity/ Call Date	Par Value/ Shares	Historical Cost/ Accrued Interest Purchased	Amortized Cost/ Accretion (Amortization)	Fair Value/ Change In Fair Value	Unrealized Gain (Loss)	Interest Received	Interest Earned	Total Accrued Interest	% Port Cost	Yield
Commercial Paper													
4497W1V37	02/09/15	0.000	08/03/15	5,000,000.00	4,992,222.22	4,995,822.22	4,997,135.00	1,312.78	0.00	0.00	0.00	2.57	0.32
ING Funding					0.00	1,333.33	1,560.00						
TOTAL (Commercial Paper)				5,000,000.00	4,992,222.22	4,995,822.22	4,997,135.00	1,312.78	0.00	0.00	0.00	2.57	
					0.00	1,333.33	1,560.00						
U.S. Treasury													
912828RJ1	05/19/14	1.000	09/30/16	5,000,000.00	5,054,882.81	5,032,866.24	5,040,625.00	7,758.76	0.00	4,098.36	4,234.97	2.61	0.53
T-Note					0.00	(1,903.45)	(2,345.00)						
912828RJ1	08/08/14	1.000	09/30/16	5,000,000.00	5,049,218.75	5,032,519.53	5,040,625.00	8,105.47	0.00	4,098.36	4,234.97	2.60	0.54
T-Note					0.00	(1,883.37)	(2,345.00)						
912828TB6	05/31/13	0.750	06/30/17	5,000,000.00	4,991,406.25	4,995,440.87	5,009,375.00	13,934.13	0.00	3,107.73	12,534.53	2.57	0.79
T-Note					0.00	172.91	(780.00)						
912828TG5	12/17/13	0.500	07/31/17	2,500,000.00	2,458,984.38	2,474,497.10	2,489,452.50	14,955.40	0.00	1,035.91	3,107.73	1.27	0.96
T-Note					0.00	930.77	(977.50)						
912828G79	03/05/15	1.000	12/15/17	5,000,000.00	4,999,414.06	4,999,446.93	5,023,440.00	23,993.07	0.00	4,120.88	18,818.68	2.58	1.00
T-Note					10,989.01	17.30	(3,515.00)						
912828RP7	04/14/15	1.750	10/31/18	5,000,000.00	5,119,921.88	5,118,348.83	5,110,940.00	(7,408.83)	43,750.00	4,105.17	237.77	2.64	1.06
T-Note					0.00	(1,573.05)	(8,981.88)						
912828D80	03/13/15	1.625	08/31/19	5,000,000.00	5,025,390.63	5,024,628.29	5,062,110.00	37,481.71	0.00	6,623.64	13,688.86	2.59	1.51
T-Note					2,870.24	(466.74)	(10,935.00)						
TOTAL (U.S. Treasury)				32,500,000.00	32,699,218.76	32,677,747.79	32,776,567.50	98,819.71	43,750.00	27,190.05	56,857.51	16.86	
					13,859.25	(4,705.63)	(29,879.38)						
U.S. Instrumentality													
3133EDMC3	06/13/14	0.250	02/26/16	4,500,000.00	4,491,900.00	4,496,086.52	4,499,140.50	3,053.98	0.00	937.50	2,031.25	2.32	0.36
FFCB					0.00	390.05	837.00						
3130A1CD8	Call	08/08/14	09/28/16	5,000,000.00	5,044,000.00	5,015,865.38	5,017,245.00	1,379.62	0.00	4,687.50	5,156.25	2.60	0.35
FHLB			09/28/15		0.00	(3,173.08)	150.00						
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,995,488.43	5,003,935.00	8,446.57	0.00	2,604.17	15,625.00	2.57	0.69
FHLMC					0.00	246.09	(1,950.00)						
3130A3J70	02/27/15	0.625	11/23/16	5,000,000.00	4,999,900.00	4,999,909.92	5,005,355.00	5,445.08	0.00	2,604.17	14,236.11	2.58	0.63
FHLB					8,680.56	4.72	580.00						
313371PV2	04/24/14	1.625	12/09/16	5,000,000.00	5,115,050.00	5,070,468.13	5,084,080.00	13,611.87	0.00	6,770.83	32,048.61	2.64	0.74
FHLB					0.00	(3,595.31)	(1,705.00)						
313371PV2	08/19/14	1.625	12/09/16	5,000,000.00	5,105,600.00	5,073,656.94	5,084,080.00	10,423.06	0.00	6,770.83	32,048.61	2.63	0.70
FHLB					0.00	(3,758.01)	(1,705.00)						

Arapahoe County Treasurer, CO
Securities Held
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CUSIP/ Description	Purchase Date	Rate/ Coupon	Maturity/ Call Date	Par Value/ Shares	Historical Cost/ Accrued Interest Purchased	Amortized Cost/ Accretion (Amortization)	Fair Value/ Change In Fair Value	Unrealized Gain (Loss)	Interest Received	Interest Earned	Total Accrued Interest	% Port Cost	Yield	
3133ECLG7 FFCB	Call	04/17/13	0.690	04/17/17	5,000,000.00	4,993,750.00	4,996,932.75	4,989,525.00	(7,407.75)	17,250.00	2,875.00	1,341.67	2.57	0.72
				05/17/15		0.00	128.34	500.00						
3134G57G4 FHLMC	Call	06/30/14	1.020	06/30/17	5,000,000.00	4,996,250.00	4,997,293.57	5,006,870.00	9,576.43	0.00	4,250.00	17,141.67	2.58	1.05
				06/30/15		0.00	102.65	(1,465.00)						
3134G42Z0 FHLMC	Call	05/08/13	0.800	08/07/17	5,000,000.00	4,998,750.00	4,999,332.31	4,982,125.00	(17,207.31)	0.00	3,333.33	19,333.33	2.58	0.81
				05/07/15		0.00	24.16	1,740.00						
3136G0C66 FNMA		09/19/12	0.950	09/19/17	5,000,000.00	5,014,850.00	5,000,000.00	4,987,945.00	(12,055.00)	0.00	3,958.34	5,541.67	2.59	0.95
						0.00	0.00	6,795.00						
3135G0RT2 FNMA		01/30/13	0.875	12/20/17	5,000,000.00	4,967,800.00	4,982,610.20	4,995,900.00	13,289.80	0.00	3,645.83	15,920.14	2.56	1.01
						0.00	541.18	(4,410.00)						
3133ECJX3 FFCB	Call	04/15/13	1.040	03/26/18	2,370,000.00	2,371,682.70	2,370,000.00	2,366,750.73	(3,249.27)	0.00	2,054.00	2,396.33	1.22	1.04
				05/01/15		0.00	0.00	255.96						
3135G0WB5 FNMA	Call	04/18/13	1.200	04/18/18	5,000,000.00	5,004,500.00	5,000,000.00	4,985,410.00	(14,590.00)	30,000.00	5,000.00	2,166.67	2.58	1.20
				07/18/15		0.00	0.00	(3,810.00)						
3130A4YH9 FHLB	Call	04/20/15	1.100	04/20/18	5,000,000.00	5,000,000.00	5,000,000.00	4,996,415.00	(3,585.00)	0.00	1,680.56	1,680.56	2.58	1.10
				04/20/16		0.00	0.00	(3,585.00)						
3136G1ML0 FNMA	Call	05/29/13	0.700V	05/25/18	5,000,000.00	4,994,500.00	4,996,619.10	5,001,410.00	4,790.90	0.00	2,916.67	15,166.67	2.57	1.14
				05/25/15		0.00	90.56	(1,900.00)						
3130A2LR5 FHLB	Call	07/30/14	0.625V	07/30/18	5,000,000.00	5,000,000.00	5,000,000.00	5,005,405.00	5,405.00	0.00	2,604.17	7,899.31	2.58	0.63
				07/30/15		0.00	0.00	(1,120.00)						
TOTAL (U.S. Instrumentality)					76,870,000.00	77,086,482.70	76,994,263.25	77,011,591.23	17,327.98	47,250.00	56,692.90	189,733.85	39.74	
						8,680.56	(8,998.65)	(10,792.04)						

Corporate

59217GAV1 Met Life Glob		02/01/13	1.700	06/29/15	2,000,000.00	2,042,880.00	2,002,881.46	2,004,434.00	1,552.54	0.00	2,833.33	11,522.22	1.05	0.80
						0.00	(1,465.15)	(1,766.00)						
96122WAC4 Westpac Banking		10/05/12	1.077V	07/17/15	5,400,000.00	5,459,238.00	5,404,493.92	5,407,662.60	3,168.68	13,788.63	4,797.54	2,261.70	2.81	0.68
						0.00	(1,750.87)	(3,628.80)						
63254AAC2 National Australia		09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80	3,443,849.61	3,451,410.48	7,560.87	0.00	4,586.67	12,842.67	1.79	1.17
						0.00	(1,178.45)	(3,013.44)						
20271RAB6 Commonwealth BK AU		10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25	1,555,514.01	1,559,618.35	4,104.34	0.00	1,619.79	2,321.70	0.80	1.16
						0.00	(110.15)	(917.45)						
369604BE2 General Electric		10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75	5,477,047.87	5,487,099.75	10,051.88	23,268.75	3,878.13	2,843.96	2.83	0.76
						0.00	(381.59)	(5,146.50)						
369604BE2 General Electric		05/21/14	0.850	10/09/15	2,720,000.00	2,737,652.80	2,725,616.80	2,726,011.20	394.40	11,560.00	1,926.67	1,412.89	1.41	0.38
						0.00	(1,046.61)	(2,556.80)						
78008SLD6 Royal Bank of Canada		10/23/12	0.276V	10/23/15	5,000,000.00	5,000,000.00	5,000,000.00	4,993,765.00	(6,235.00)	3,213.75	1,091.97	306.39	2.58	0.28
						0.00	0.00	670.00						

Arapahoe County Treasurer, CO
Securities Held
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CUSIP/ Description	Purchase Date	Rate/ Coupon	Maturity/ Call Date	Par Value/ Shares	Historical Cost/ Accrued Interest Purchased	Amortized Cost/ Accretion (Amortization)	Fair Value/ Change In Fair Value	Unrealized Gain (Loss)	Interest Received	Interest Earned	Total Accrued Interest	% Port Cost	Yield
78008SPH3 Royal Bank of Canada	11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00	5,001,823.33	5,010,850.00	9,026.67	20,000.00	3,333.33	111.11	2.58	0.73
					0.00	(300.55)	(455.00)						
36962G6M1 GE Capital	05/21/14	1.000	12/11/15	2,280,000.00	2,301,568.80	2,288,491.06	2,287,945.80	(545.26)	0.00	1,900.00	8,866.67	1.19	0.39
					0.00	(1,137.19)	(1,167.36)						
57629WBP4 MassMutual Global	09/03/13	3.125	04/14/16	1,000,000.00	1,052,980.00	1,019,381.57	1,024,243.00	4,861.43	15,625.00	2,604.16	1,475.69	0.54	1.06
					0.00	(1,666.04)	(1,300.00)						
037833AH3 Apple Inc	05/30/14	0.450	05/03/16	4,215,000.00	4,217,739.75	4,216,432.14	4,217,537.43	1,105.29	0.00	1,580.63	9,378.38	2.17	0.42
					0.00	(116.75)	1,593.27						
89236TAL9 Toyota Motor Credit	05/23/13	0.800	05/17/16	5,000,000.00	5,006,500.00	5,002,277.98	5,010,705.00	8,427.02	0.00	3,333.33	18,222.22	2.58	0.76
					0.00	(178.90)	(5,500.00)						
166764AC4 Chevron Corp	06/25/13	0.889	06/24/16	5,000,000.00	5,000,150.00	5,000,057.53	5,019,560.00	19,502.47	0.00	3,704.16	15,680.97	2.58	0.89
					0.00	(4.11)	(2,920.00)						
90327QCW7 USAA Capital Corp.	02/07/14	2.250	12/13/16	3,900,000.00	4,053,621.00	3,987,445.80	3,984,813.30	(2,632.50)	0.00	7,312.50	7,556.25	2.09	0.85
					0.00	(4,431.38)	(7,332.00)						
89233P5S1 Toyota Motor Credit	02/04/14	2.050	01/12/17	5,000,000.00	5,160,900.00	5,093,271.02	5,106,305.00	13,033.98	0.00	8,541.66	31,034.72	2.66	0.94
					0.00	(4,498.60)	160.00						
90331HMH3 US Bank NA	Call 02/11/15	1.375	09/11/17	5,000,000.00	5,034,000.00	5,031,054.82	5,025,315.00	(5,739.82)	0.00	5,729.17	9,548.61	2.59	1.10
			08/11/17		0.00	(1,118.43)	(4,830.00)						
166764AL4 Chevron Corp	02/27/15	1.345	11/15/17	5,000,000.00	5,036,200.00	5,033,901.01	5,031,325.00	(2,576.01)	0.00	5,604.17	30,449.31	2.60	1.07
					18,493.75	(1,094.76)	(9,440.00)						
90331HMQ3 US Bank NA	Call 02/24/15	1.350	01/26/18	5,000,000.00	5,007,140.00	5,006,685.14	5,016,350.00	9,664.86	0.00	5,625.00	17,625.00	2.58	1.30
			12/26/17		5,062.50	(206.75)	(3,165.00)						
084670BH0 Berkshire Hathaway	03/09/15	1.550	02/09/18	6,500,000.00	6,564,935.00	6,561,712.57	6,578,637.00	16,924.43	0.00	8,395.83	22,948.61	3.38	1.20
					8,395.83	(1,824.02)	(429.00)						
TOTAL (Corporate)				78,485,000.00	79,215,793.15	78,851,937.64	78,943,587.91	91,650.27	87,456.13	78,398.04	206,409.07	40.83	
					31,952.08	(22,510.30)	(51,144.08)						

GRAND TOTAL				192,855,000.00	193,993,716.83	193,519,770.90	193,728,881.64	209,110.74	178,456.13	162,280.99	453,000.43	100.00	
					54,491.89	(34,881.25)	(90,255.50)						

V = variable rate, current rate shown, average rate for Cash & Equivalents