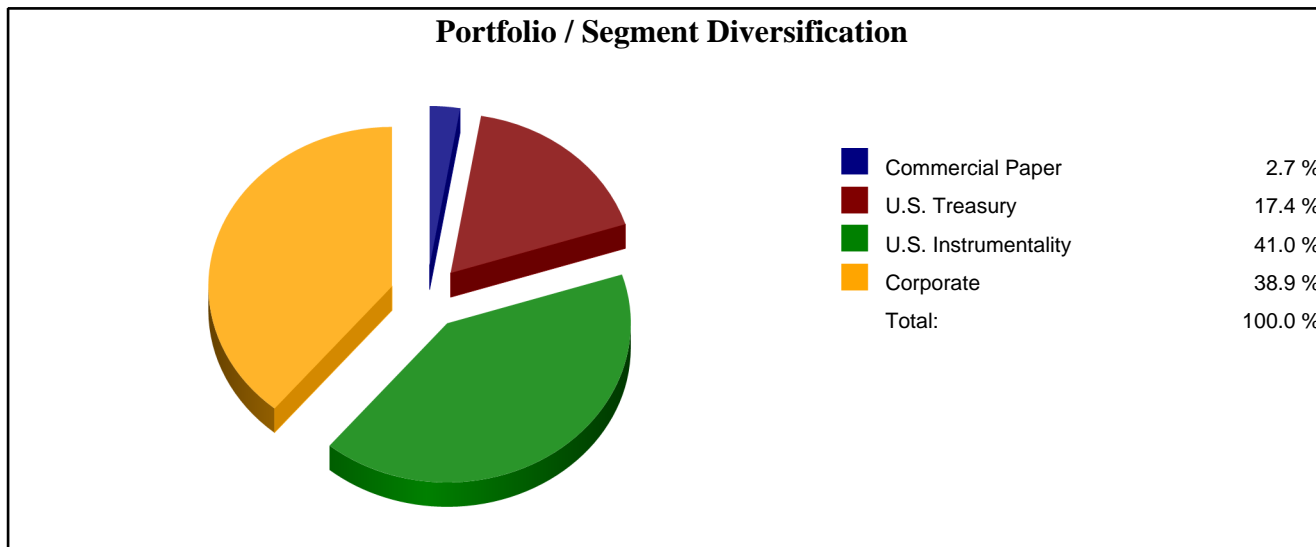


**Arapahoe County Treasurer, CO**  
**Recap of Securities Held**  
**August 31, 2015**

	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	4,990,195.83	4,996,641.67	4,997,750.00	1,108.33	63	63	2.65	0.40	0.00
U.S. Treasury	32,699,218.76	32,653,522.73	32,707,845.00	54,322.27	811	811	17.39	0.91	2.17
U.S. Instrumentality	77,125,282.70	76,990,352.18	76,964,591.39	(25,760.79)	745	591	41.01	0.90	1.59
Corporate	73,241,004.35	72,934,418.93	72,796,974.05	(137,444.88)	440	438	38.95	0.87	1.17
<b>Total</b>	<b>188,055,701.64</b>	<b>187,574,935.51</b>	<b>187,467,160.44</b>	<b>(107,775.07)</b>	<b>620</b>	<b>556</b>	<b>100.00</b>	<b>0.88</b>	<b>1.49</b>

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



**Arapahoe County Treasurer, CO**  
**Securities Held**  
**August 31, 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
<b>Commercial Paper</b>													
4497W1Y26	05/05/15	0.000	11/02/15	5,000,000.00	4,990,195.83	4,996,641.67	4,997,750.00	1,108.33	0.00	0.00	0.00	2.65	0.40
ING Funding					0.00	1,679.17	1,460.00						
<b>TOTAL (Commercial Paper)</b>				5,000,000.00	4,990,195.83	4,996,641.67	4,997,750.00	1,108.33	0.00	0.00	0.00	2.65	
					0.00	1,679.17	1,460.00						
<b>U.S. Treasury</b>													
912828RJ1	05/19/14	1.000	09/30/16	5,000,000.00	5,054,882.81	5,025,062.09	5,029,755.00	4,692.91	0.00	4,234.97	21,038.25	2.69	0.53
T-Note					0.00	(1,966.90)	(3,840.00)						
912828RJ1	08/08/14	1.000	09/30/16	5,000,000.00	5,049,218.75	5,024,797.71	5,029,755.00	4,957.29	0.00	4,234.97	21,038.25	2.68	0.54
T-Note					0.00	(1,946.15)	(3,840.00)						
912828TB6	05/31/13	0.750	06/30/17	5,000,000.00	4,991,406.25	4,996,149.82	5,003,515.00	7,365.18	0.00	3,158.97	6,419.84	2.65	0.79
T-Note					0.00	178.68	(7,030.00)						
912828TG5	12/17/13	0.500	07/31/17	2,500,000.00	2,458,984.38	2,478,313.22	2,488,640.00	10,326.78	0.00	1,052.99	1,086.96	1.31	0.96
T-Note					0.00	961.78	(2,375.00)						
912828G79	03/05/15	1.000	12/15/17	5,000,000.00	4,999,414.06	4,999,517.87	5,013,670.00	14,152.13	0.00	4,234.97	10,655.74	2.66	1.00
T-Note					0.00	17.88	(9,375.00)						
912828RP7	04/14/15	1.750	10/31/18	5,000,000.00	5,119,921.88	5,106,967.36	5,094,920.00	(12,047.36)	0.00	7,370.93	29,483.70	2.72	1.06
T-Note					0.00	(2,868.50)	(9,770.00)						
912828D80	03/13/15	1.625	08/31/19	5,000,000.00	5,025,390.63	5,022,714.66	5,047,590.00	24,875.34	40,625.00	6,846.85	223.21	2.67	1.51
T-Note					0.00	(482.29)	(8,660.00)						
<b>TOTAL (U.S. Treasury)</b>				32,500,000.00	32,699,218.76	32,653,522.73	32,707,845.00	54,322.27	40,625.00	31,134.65	89,945.95	17.39	
					0.00	(6,105.50)	(44,890.00)						
<b>U.S. Instrumentality</b>													
3133EDMC3	06/13/14	0.250	02/26/16	4,500,000.00	4,491,900.00	4,497,685.71	4,498,132.50	446.79	5,625.00	937.50	156.25	2.39	0.36
FFCB					0.00	403.05	(643.50)						
3130A1CD8	Call	08/08/14	09/28/16	5,000,000.00	5,044,000.00	5,002,855.77	5,003,070.00	214.23	0.00	4,687.50	23,906.25	2.68	0.35
FHLB			09/28/15		0.00	(3,278.85)	(2,820.00)						
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,996,497.38	5,006,095.00	9,597.62	0.00	2,604.17	10,416.67	2.65	0.69
FHLMC					0.00	254.29	1,190.00						
3130A3J70	02/27/15	0.625	11/23/16	5,000,000.00	4,999,900.00	4,999,929.29	5,002,935.00	3,005.71	0.00	2,604.16	8,506.94	2.66	0.63
FHLB					0.00	4.88	(1,860.00)						
313371PV2	04/24/14	1.625	12/09/16	5,000,000.00	5,115,050.00	5,055,727.34	5,061,775.00	6,047.66	0.00	6,770.83	18,506.94	2.72	0.74
FHLB					0.00	(3,715.16)	(7,615.00)						
313371PV2	08/19/14	1.625	12/09/16	5,000,000.00	5,105,600.00	5,058,249.11	5,061,775.00	3,525.89	0.00	6,770.83	18,506.94	2.71	0.70
FHLB					0.00	(3,883.27)	(7,615.00)						

**Arapahoe County Treasurer, CO**  
**Securities Held**  
**August 31, 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
3133ECLG7 FFCB	Call 04/17/13	0.690	04/17/17 09/17/15	5,000,000.00	4,993,750.00 0.00	4,997,458.93 132.61	4,984,470.00 (3,795.00)	(12,988.93)	0.00	2,875.00	12,841.67	2.66	0.72
3134G42Z0 FHLMC	Call 05/08/13	0.800	08/07/17 11/07/15	5,000,000.00	4,998,750.00 0.00	4,999,431.38 24.97	4,981,275.00 (4,240.00)	(18,156.38)	0.00	3,333.34	12,666.67	2.66	0.81
3136G0C66 FNMA	09/19/12	0.950	09/19/17	5,000,000.00	5,014,850.00 0.00	5,000,000.00 0.00	5,010,425.00 8,520.00	10,425.00	0.00	3,958.33	21,375.00	2.67	0.95
3135G0RT2 FNMA	01/30/13	0.875	12/20/17	5,000,000.00	4,967,800.00 0.00	4,984,829.02 559.22	4,991,320.00 (7,085.00)	6,490.98	0.00	3,645.83	8,628.47	2.64	1.01
3133ECJX3 FFCB	Call 04/15/13	1.040	03/26/18 09/01/15	2,370,000.00	2,371,682.70 0.00	2,370,000.00 0.00	2,365,963.89 (1,718.25)	(4,036.11)	0.00	2,054.00	10,612.33	1.26	1.04
3135G0WB5 FNMA	Call 04/18/13	1.200	04/18/18 10/18/15	5,000,000.00	5,004,500.00 0.00	5,000,000.00 0.00	5,001,565.00 (5,010.00)	1,565.00	0.00	5,000.00	22,166.67	2.66	1.20
3130A4YH9 FHLB	Call 04/20/15	1.100	04/20/18 04/20/16	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	4,995,000.00 (5,565.00)	(5,000.00)	0.00	4,583.33	20,013.89	2.66	1.10
3130A57L7 FHLB	05/07/15	1.050	09/07/18	5,000,000.00	4,986,950.00 0.00	4,988,202.54 331.87	4,965,720.00 (8,415.00)	(22,482.54)	0.00	4,375.00	16,625.00	2.65	1.13
3133EEK33 FFCB	Call 05/13/15	1.625	05/13/19 05/13/16	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,002,170.00 (3,540.00)	2,170.00	0.00	6,770.83	24,375.00	2.66	1.63
313379EE5 FHLB	05/15/15	1.625	06/14/19	5,000,000.00	5,042,600.00 0.00	5,039,485.71 (885.72)	5,032,900.00 2,580.00	(6,585.71)	0.00	6,770.83	17,378.47	2.68	1.41
<b>TOTAL (U.S. Instrumentality)</b>				<b>76,870,000.00</b>	<b>77,125,282.70</b> <b>0.00</b>	<b>76,990,352.18</b> <b>(10,052.11)</b>	<b>76,964,591.39</b> <b>(47,631.75)</b>	<b>(25,760.79)</b>	<b>5,625.00</b>	<b>67,741.48</b>	<b>246,683.16</b>	<b>41.01</b>	

**Corporate**

20271RAB6 Commonwealth BK AU	10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25 0.00	1,555,062.42 (113.81)	1,555,743.29 (718.41)	680.87	0.00	1,619.79	8,800.87	0.83	1.16
369604BE2 General Electric	10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75 0.00	5,475,483.35 (394.31)	5,476,976.48 (2,255.70)	1,493.13	0.00	3,878.13	18,356.46	2.92	0.76
369604BE2 General Electric	05/21/14	0.850	10/09/15	2,720,000.00	2,737,652.80 0.00	2,721,325.70 (1,081.50)	2,720,981.92 (1,120.64)	(343.78)	0.00	1,926.67	9,119.56	1.46	0.38
78008SLD6 Royal Bank of Canada	10/23/12	0.294V	10/23/15	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	4,997,645.00 1,000.00	(2,355.00)	0.00	1,225.41	1,552.19	2.66	0.29
78008SPH3 Royal Bank of Canada	11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00 0.00	5,000,591.08 (310.57)	5,003,490.00 (1,800.00)	2,898.92	0.00	3,333.33	13,444.44	2.66	0.73
36962G6M1 GE Capital	05/21/14	1.000	12/11/15	2,280,000.00	2,301,568.80 0.00	2,283,828.56 (1,175.10)	2,285,184.72 230.28	1,356.16	0.00	1,900.00	5,066.67	1.22	0.39
57629WBP4 MassMutual Global	09/03/13	3.125	04/14/16	1,000,000.00	1,052,980.00 0.00	1,012,550.82 (1,721.57)	1,015,791.00 23.00	3,240.18	0.00	2,604.17	11,892.36	0.56	1.06

**Arapahoe County Treasurer, CO**  
**Securities Held**  
**August 31, 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
037833AH3 Apple Inc	05/30/14	0.450	05/03/16	4,215,000.00	4,217,739.75	4,215,953.46	4,220,041.14	4,087.68	0.00	1,580.63	6,217.13	2.24	0.42
89236TAL9 Toyota Motor Credit	05/23/13	0.800	05/17/16	5,000,000.00	5,006,500.00	5,001,544.50	5,008,450.00	6,905.50	0.00	3,333.34	11,555.56	2.66	0.76
166764AC4 Chevron Corp	06/25/13	0.889	06/24/16	5,000,000.00	5,000,150.00	5,000,040.68	5,010,805.00	10,764.32	0.00	3,704.17	8,272.64	2.66	0.89
90327QCW7 USAA Capital Corp.	02/07/14	2.250	12/13/16	3,900,000.00	4,053,621.00	3,969,277.16	3,963,063.00	(6,214.16)	0.00	7,312.50	36,806.25	2.16	0.85
89233PSS1 Toyota Motor Credit	02/04/14	2.050	01/12/17	5,000,000.00	5,160,900.00	5,074,826.75	5,071,145.00	(3,681.75)	0.00	8,541.67	13,951.39	2.74	0.94
90331HMH3 US Bank NA	Call 02/11/15	1.375	09/11/17 08/11/17	5,000,000.00	5,034,000.00	5,026,469.30	5,003,235.00	(23,234.30)	0.00	5,729.17	32,465.28	2.68	1.10
166764AL4 Chevron Corp	02/27/15	1.345	11/15/17	5,000,000.00	5,036,200.00	5,029,412.50	4,990,040.00	(39,372.50)	0.00	5,604.17	19,801.39	2.68	1.07
90331HMQ3 US Bank NA	Call 02/24/15	1.350	01/26/18 12/26/17	5,000,000.00	5,007,140.00	5,005,837.43	4,985,065.00	(20,772.43)	0.00	5,625.00	6,562.50	2.66	1.30
459200HK0 IBM Corp	05/27/15	1.250	02/08/18	5,000,000.00	5,008,850.00	5,007,981.12	4,978,170.00	(29,811.12)	31,250.00	5,208.34	3,993.06	2.66	1.18
084670BH0 Berkshire Hathaway	03/09/15	1.550	02/09/18	6,500,000.00	6,564,935.00	6,554,234.10	6,511,147.50	(43,086.60)	50,375.00	8,395.83	6,156.94	3.49	1.20
<b>TOTAL (Corporate)</b>				<b>72,645,000.00</b>	<b>73,241,004.35</b>	<b>72,934,418.93</b>	<b>72,796,974.05</b>	<b>(137,444.88)</b>	<b>81,625.00</b>	<b>71,522.32</b>	<b>214,014.69</b>	<b>38.95</b>	
					<b>0.00</b>	<b>(18,997.37)</b>	<b>(100,387.48)</b>						

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**GRAND TOTAL** **187,015,000.00** **188,055,701.64** **187,574,935.51** **187,467,160.44** **(107,775.07)** **127,875.00** **170,398.45** **550,643.80** **100.00**  
**0.00** **(33,475.81)** **(191,449.23)**

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