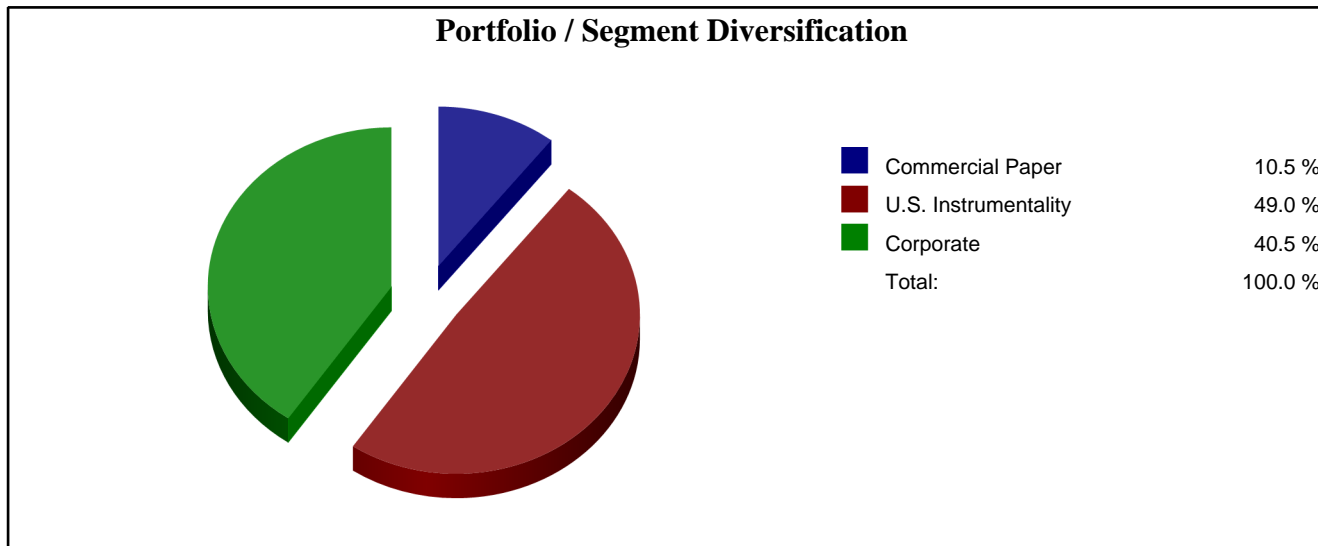


Arapahoe County Treasurer, CO
Recap of Securities Held
April 30, 2013

	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	12,458,093.06	12,465,180.56	12,472,612.50	7,431.94	213	213	10.51	0.48	0.00
U.S. Instrumentality	58,086,366.02	57,914,616.38	58,203,521.55	288,905.17	1,365	434	49.00	1.01	1.17
Corporate	48,001,807.45	47,620,693.36	47,783,504.17	162,810.81	729	729	40.49	0.89	1.97
Total	118,546,266.53	118,000,490.30	118,459,638.22	459,147.92	986	530	100.00	0.91	1.37

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



Arapahoe County Treasurer, CO
Securities Held
April 30, 2013

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														
4497W0Y10	03/11/13	0.000	11/01/13	5,000,000.00	4,983,680.56	4,987,222.23	4,990,290.00	3,067.77	0.00	0.00	0.00	4.20	0.51	
ING Funding					0.00	2,083.34	3,320.00							
4497W0ZH4	03/25/13	0.000	12/17/13	2,500,000.00	2,490,358.33	2,491,694.44	2,493,037.50	1,343.06	0.00	0.00	0.00	2.10	0.53	
ING Funding					0.00	1,083.33	2,205.00							
90262CZH3	03/25/13	0.000	12/17/13	5,000,000.00	4,984,054.17	4,986,263.89	4,989,285.00	3,021.11	0.00	0.00	0.00	4.20	0.44	
UBS Finance					0.00	1,791.66	5,420.00							
TOTAL (Commercial Paper)				12,500,000.00	12,458,093.06	12,465,180.56	12,472,612.50	7,431.94	0.00	0.00	0.00	10.51		
					0.00	4,958.33	10,945.00							
U.S. Instrumentality														
3133XWKV0	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00	3,026,319.81	3,057,972.00	31,652.19	0.00	5,937.50	9,302.08	2.61	1.34	
FHLB					0.00	(2,490.83)	(4,896.00)							
3133XWE70	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00	4,527,192.51	4,616,694.00	89,501.49	0.00	9,375.00	43,125.00	3.88	1.94	
FHLB					0.00	(1,999.45)	(6,790.50)							
3136G0GX3	Call	05/24/12	1.000	08/24/16	5,000,000.00	4,996,500.00	4,997,270.77	5,002,540.00	5,269.23	0.00	4,166.67	9,305.56	4.21	1.02
FNMA				05/24/13		0.00	67.61	(3,505.00)						
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,989,500.34	5,019,670.00	30,169.66	0.00	2,604.16	16,753.47	4.21	0.69	
FHLMC					520.83	246.09	11,565.00							
3135G0UC5	Call	02/26/13	1.000	02/13/17	5,000,000.00	5,011,550.00	5,007,150.00	5,012,000.00	4,850.00	0.00	4,166.66	10,833.33	4.23	0.50
FNMA				08/13/13		1,805.56	(2,062.50)	(1,080.00)						
3133ECLG7	Call	04/17/13	0.690	04/17/17	5,000,000.00	4,993,750.00	4,993,809.89	5,000,680.00	6,870.11	0.00	1,341.67	1,341.67	4.21	0.72
FFCB				04/17/14		0.00	59.89	6,930.00						
3135G0KP7	Call	06/20/12	1.750	05/03/17	3,020,000.00	3,054,023.32	3,020,214.66	3,020,078.52	(136.14)	0.00	4,404.17	26,131.39	2.58	0.45
FNMA				05/03/13		0.00	(3,219.87)	(2,080.78)						
3135G0MK6	Call	07/17/12	1.200	07/17/17	5,000,000.00	5,000,000.00	5,000,000.00	5,011,485.00	11,485.00	0.00	5,000.00	17,333.33	4.22	1.20
FNMA				07/17/13		0.00	0.00	(3,360.00)						
3136G0UA7	Call	08/16/12	0.500V	08/16/17	5,000,000.00	4,997,250.00	4,997,638.55	5,000,190.00	2,551.45	0.00	2,083.33	5,208.33	4.22	1.44
FNMA				08/16/13		0.00	45.18	(8,285.00)						
3136G0C66	Call	09/19/12	0.950	09/19/17	5,000,000.00	5,014,850.00	5,010,293.29	5,037,880.00	27,586.71	0.00	3,958.34	5,541.67	4.23	0.80
FNMA				09/19/14		0.00	(610.27)	17,350.00						
3135G0RT2	01/30/13	0.875	12/20/17	5,000,000.00	4,967,800.00	4,969,441.57	5,032,945.00	63,503.43	0.00	3,645.83	15,920.14	4.19	1.01	
FNMA					4,861.11	541.18	34,745.00							
3133ECJX3	Call	04/15/13	1.040	03/26/18	2,370,000.00	2,371,682.70	2,371,604.66	2,377,392.03	5,787.37	0.00	1,095.46	2,396.33	2.00	0.96
FFCB				03/26/14		1,300.87	(78.04)	5,709.33						
3135G0WB5	Call	04/18/13	1.200	04/18/18	5,000,000.00	5,004,500.00	5,004,180.33	5,013,995.00	9,814.67	0.00	2,166.67	2,166.67	4.22	1.02

Arapahoe County Treasurer, CO
Securities Held
April 30, 2013

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
FNMA			10/18/13		0.00	(319.67)	9,495.00						
TOTAL (U.S. Instrumentality)				57,890,000.00	58,086,366.02	57,914,616.38	58,203,521.55	288,905.17	0.00	49,945.46	165,358.97	49.00	
					8,488.37	(9,820.68)	55,797.05						
Corporate													
06406HBK4	08/08/11	5.125	08/27/13	2,430,000.00	2,642,090.40	2,463,368.89	2,467,125.54	3,756.65	0.00	10,378.12	22,140.00	2.23	0.83
Bank of New York					0.00	(8,483.62)	(9,097.92)						
64952WAX1	03/30/11	1.850	12/13/13	2,250,000.00	2,280,161.25	2,256,892.26	2,270,207.25	13,314.99	0.00	3,468.75	15,956.25	1.92	1.34
New York Life Global					0.00	(914.90)	(141.75)						
59217GAM1	01/31/13	2.000	01/09/15	3,000,000.00	3,074,700.00	3,065,204.24	3,059,502.00	(5,702.24)	0.00	5,000.00	18,666.67	2.59	0.70
Met Life Glob					3,666.67	(3,165.25)	(14,400.00)						
084670AV0	06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00	5,210,037.73	5,245,055.00	35,017.27	0.00	13,333.34	35,555.56	4.48	0.81
Berkshire Hathaway					0.00	(9,679.16)	(2,435.00)						
63254AAA6	10/05/12	2.000	03/09/15	6,500,000.00	6,648,200.00	6,613,368.81	6,669,455.00	56,086.19	0.00	10,833.34	18,777.78	5.61	1.05
National Australia B					0.00	(5,023.73)	6,974.50						
59217GAV1	02/01/13	1.700	06/29/15	2,000,000.00	2,042,880.00	2,038,533.39	2,039,636.00	1,102.61	0.00	2,833.33	11,522.22	1.72	0.80
Met Life Glob					3,022.22	(1,465.15)	(2,642.00)						
96122WAC4	10/05/12	1.103V	07/17/15	5,400,000.00	5,459,238.00	5,447,098.59	5,466,922.20	19,823.61	14,890.50	4,963.50	2,316.30	4.61	0.71
WESTPAC BANKING C					0.00	(1,750.87)	8,861.40						
63254AAC2	09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80	3,472,525.28	3,511,896.00	39,370.72	0.00	4,586.67	12,842.67	2.94	1.17
National Australia B					0.00	(1,178.45)	11,823.28						
20271RAB6	10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25	1,558,194.23	1,573,737.75	15,543.52	0.00	1,619.79	2,321.70	1.32	1.16
COMMONWEALTH BK					0.00	(110.15)	3,326.14						
369604BE2	10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75	5,486,333.25	5,506,552.43	20,219.18	23,268.75	3,878.13	2,843.96	4.63	0.76
GENERAL ELECTRIC					0.00	(381.59)	13,287.83						
78008SLD6	10/23/12	1.000V	10/23/15	5,000,000.00	5,000,000.00	5,000,000.00	4,952,915.00	(47,085.00)	12,500.00	4,166.67	1,111.11	4.22	1.00
ROYAL BANK OF CAN					0.00	0.00	2,580.00						
78008SPH3	11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00	5,009,136.69	5,020,500.00	11,363.31	20,000.00	3,333.33	111.11	4.23	0.73
ROYAL BANK OF CAN					0.00	(300.55)	13,630.00						
TOTAL (Corporate)				47,050,000.00	48,001,807.45	47,620,693.36	47,783,504.17	162,810.81	70,659.25	68,394.97	144,165.33	40.49	
					6,688.89	(32,453.42)	31,766.48						

Arapahoe County Treasurer, CO
Securities Held
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GRAND TOTAL	117,440,000.00	118,546,266.53	118,000,490.30	118,459,638.22	459,147.92	70,659.25	118,340.43	309,524.30	100.00
		15,177.26	(37,315.77)	98,508.53					

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