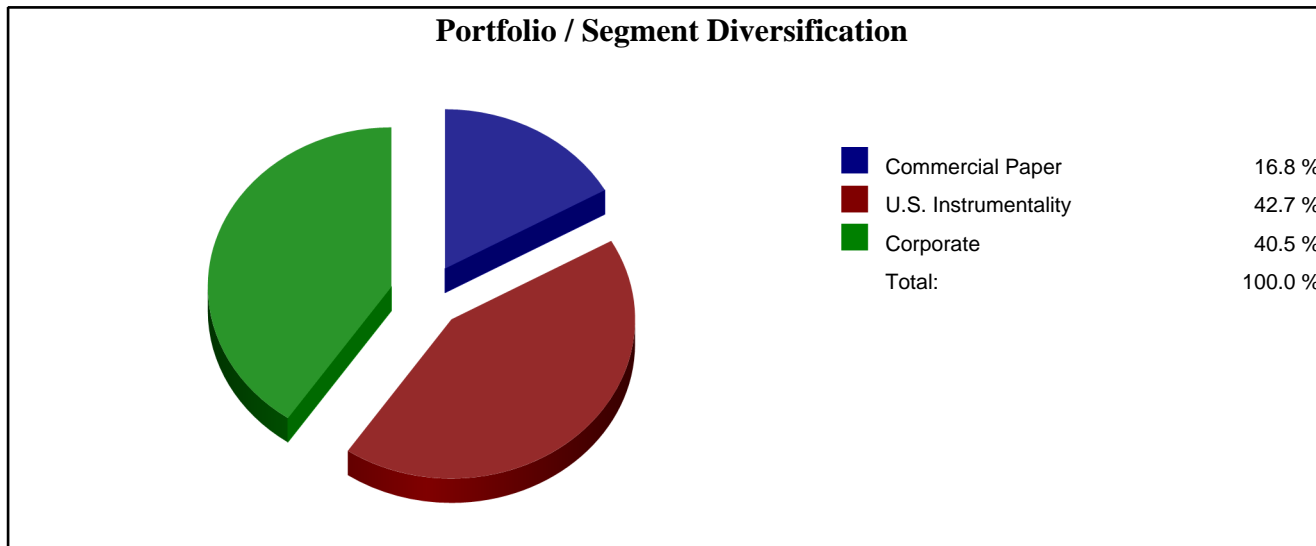


Arapahoe County Treasurer, CO
Recap of Securities Held
March 31, 2013

	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	19,926,120.84	19,959,944.45	19,961,457.50	1,513.05	153	153	16.80	0.54	0.00
U.S. Instrumentality	50,711,433.32	50,550,353.68	50,778,006.80	227,653.12	1,304	459	42.74	1.01	1.24
Corporate	48,001,807.45	47,653,146.78	47,751,737.69	98,590.91	759	759	40.46	0.89	2.05
Total	118,639,361.61	118,163,444.91	118,491,201.99	327,757.08	890	529	100.00	0.89	1.36

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



Arapahoe County Treasurer, CO
Securities Held
March 31, 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													
85324TR16	07/09/12	0.000	04/01/13	5,000,000.00	4,974,138.89	5,000,000.00	4,999,940.00	(60.00)	0.00	0.00	0.00	4.19	0.71
STANDARD CHARTER					0.00	3,013.89	750.00						
4497W0R91	10/15/12	0.000	04/09/13	2,500,000.00	2,493,888.89	2,499,722.22	2,499,850.00	127.78	0.00	0.00	0.00	2.10	0.51
ING Funding					0.00	1,076.39	490.00						
4497W0Y10	03/11/13	0.000	11/01/13	5,000,000.00	4,983,680.56	4,985,138.89	4,986,970.00	1,831.11	0.00	0.00	0.00	4.20	0.51
ING Funding					0.00	1,458.33	3,289.44						
4497W0ZH4	03/25/13	0.000	12/17/13	2,500,000.00	2,490,358.33	2,490,611.11	2,490,832.50	221.39	0.00	0.00	0.00	2.10	0.53
ING Funding					0.00	252.78	474.17						
90262CZH3	03/25/13	0.000	12/17/13	5,000,000.00	4,984,054.17	4,984,472.23	4,983,865.00	(607.23)	0.00	0.00	0.00	4.20	0.44
UBS Finance					0.00	418.06	(189.17)						
TOTAL (Commercial Paper)				20,000,000.00	19,926,120.84	19,959,944.45	19,961,457.50	1,513.05	0.00	0.00	0.00	16.80	
					0.00	6,219.45	4,814.44						
U.S. Instrumentality													
3133XWKV0	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00	3,028,810.64	3,062,868.00	34,057.36	35,625.00	5,937.50	3,364.58	2.60	1.34
FHLB					0.00	(2,573.86)	(4,224.00)						
3133XWE70	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00	4,529,191.96	4,623,484.50	94,292.54	0.00	9,375.00	33,750.00	3.87	1.94
FHLB					0.00	(2,066.10)	(7,159.50)						
3133EAA24	Call	07/27/12	07/26/16	5,000,000.00	4,995,000.00	4,995,849.32	5,000,215.00	4,365.68	0.00	3,041.67	6,590.28	4.21	0.76
FFCB			04/26/13		0.00	106.17	(50.00)						
3136G0GX3	Call	05/24/12	08/24/16	5,000,000.00	4,996,500.00	4,997,203.16	5,006,045.00	8,841.84	0.00	4,166.67	5,138.89	4.21	1.02
FNMA			05/24/13		0.00	69.87	(2,330.00)						
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,989,254.25	5,008,105.00	18,850.75	0.00	2,604.17	14,149.31	4.20	0.69
FHLMC					520.83	254.28	5,090.00						
3135G0UC5	Call	02/26/13	02/13/17	5,000,000.00	5,011,550.00	5,009,212.50	5,013,080.00	3,867.50	0.00	4,166.67	6,666.67	4.22	0.50
FNMA			08/13/13		1,805.56	(2,131.25)	(3,385.00)						
3135G0KP7	Call	06/20/12	05/03/17	3,020,000.00	3,054,023.32	3,023,434.53	3,022,159.30	(1,275.23)	0.00	4,404.16	21,727.22	2.57	0.45
FNMA			05/03/13		0.00	(3,327.20)	425.82						
3135G0MK6	Call	07/17/12	07/17/17	5,000,000.00	5,000,000.00	5,000,000.00	5,014,845.00	14,845.00	0.00	5,000.00	12,333.33	4.21	1.20
FNMA			07/17/13		0.00	0.00	(1,755.00)						
3136G0UA7	Call	08/16/12	08/16/17	5,000,000.00	4,997,250.00	4,997,593.37	5,008,475.00	10,881.63	0.00	2,083.33	3,125.00	4.21	1.44
FNMA			08/16/13		0.00	46.68	(1,860.00)						
3136G0C66	Call	09/19/12	09/19/17	5,000,000.00	5,014,850.00	5,010,903.56	5,020,530.00	9,626.44	23,750.00	3,958.33	1,583.33	4.23	0.80
FNMA			09/19/14		0.00	(630.62)	(1,905.00)						
3135G0RT2	01/30/13	0.875	12/20/17	5,000,000.00	4,967,800.00	4,968,900.39	4,998,200.00	29,299.61	0.00	3,645.84	12,274.31	4.19	1.01

Arapahoe County Treasurer, CO
Securities Held
March 31, 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					4,861.11	559.21	(9,560.00)						
TOTAL (U.S. Instrumentality)				50,520,000.00	50,711,433.32	50,550,353.68	50,778,006.80	227,653.12	59,375.00	48,383.34	120,702.92	42.74	
					7,187.50	(9,692.82)	(26,712.68)						
Corporate													
06406HBK4 Bank of New York	08/08/11	5.125	08/27/13	2,430,000.00	2,642,090.40	2,471,852.51	2,476,223.46	4,370.95	0.00	10,378.13	11,761.88	2.23	0.83
					0.00	(8,766.40)	(9,644.67)						
64952WAX1 New York Life Global	03/30/11	1.850	12/13/13	2,250,000.00	2,280,161.25	2,257,807.16	2,270,349.00	12,541.84	0.00	3,468.75	12,487.50	1.92	1.34
					0.00	(945.40)	(2,659.50)						
59217GAM1 Met Life Glob	01/31/13	2.000	01/09/15	3,000,000.00	3,074,700.00	3,068,369.49	3,073,902.00	5,532.51	0.00	5,000.00	13,666.67	2.59	0.70
					3,666.67	(3,270.76)	(3,684.00)						
084670AV0 Berkshire Hathaway	06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00	5,219,716.89	5,247,490.00	27,773.11	0.00	13,333.33	22,222.22	4.48	0.81
					0.00	(10,001.80)	(16,090.00)						
63254AAA6 National Australia B	10/05/12	2.000	03/09/15	6,500,000.00	6,648,200.00	6,618,392.54	6,662,480.50	44,087.96	65,000.00	10,833.33	7,944.44	5.60	1.05
					0.00	(5,191.19)	(7,819.50)						
59217GAV1 Met Life Glob	02/01/13	1.700	06/29/15	2,000,000.00	2,042,880.00	2,039,998.54	2,042,278.00	2,279.46	0.00	2,833.33	8,688.89	1.72	0.80
					3,022.22	(1,513.99)	(1,828.00)						
96122WAC4 WESTPAC BANKING C	10/05/12	1.103V	07/17/15	5,400,000.00	5,459,238.00	5,448,849.46	5,458,060.80	9,211.34	0.00	4,953.19	12,243.30	4.60	0.71
					0.00	(1,809.24)	(2,484.00)						
63254AAC2 National Australia B	09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80	3,473,703.73	3,500,072.72	26,368.99	0.00	4,586.67	8,256.00	2.93	1.17
					0.00	(1,217.74)	(5,975.28)						
20271RAB6 COMMONWEALTH BK	10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25	1,558,304.38	1,570,411.61	12,107.23	9,718.75	1,619.79	701.91	1.31	1.16
					0.00	(113.81)	2,085.26						
369604BE2 GENERAL ELECTRIC	10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75	5,486,714.84	5,493,264.60	6,549.76	0.00	3,878.12	22,234.58	4.63	0.76
					775.63	(394.31)	1,133.32						
78008SLD6 ROYAL BANK OF CAN	10/23/12	1.000V	10/23/15	5,000,000.00	5,000,000.00	5,000,000.00	4,950,335.00	(49,665.00)	0.00	4,166.66	9,444.44	4.21	1.00
					0.00	0.00	(1,880.00)						
78008SPH3 ROYAL BANK OF CAN	11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00	5,009,437.24	5,006,870.00	(2,567.24)	0.00	3,333.34	16,777.78	4.22	0.73
					111.11	(310.56)	(3,875.00)						
TOTAL (Corporate)				47,050,000.00	48,001,807.45	47,653,146.78	47,751,737.69	98,590.91	74,718.75	68,384.64	146,429.61	40.46	
					7,575.63	(33,535.20)	(52,721.37)						

Arapahoe County Treasurer, CO
Securities Held
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GRAND TOTAL	117,570,000.00	118,639,361.61	118,163,444.91	118,491,201.99	327,757.08	134,093.75	116,767.98	267,132.53	100.00
		14,763.13	(37,008.57)	(74,619.61)					

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