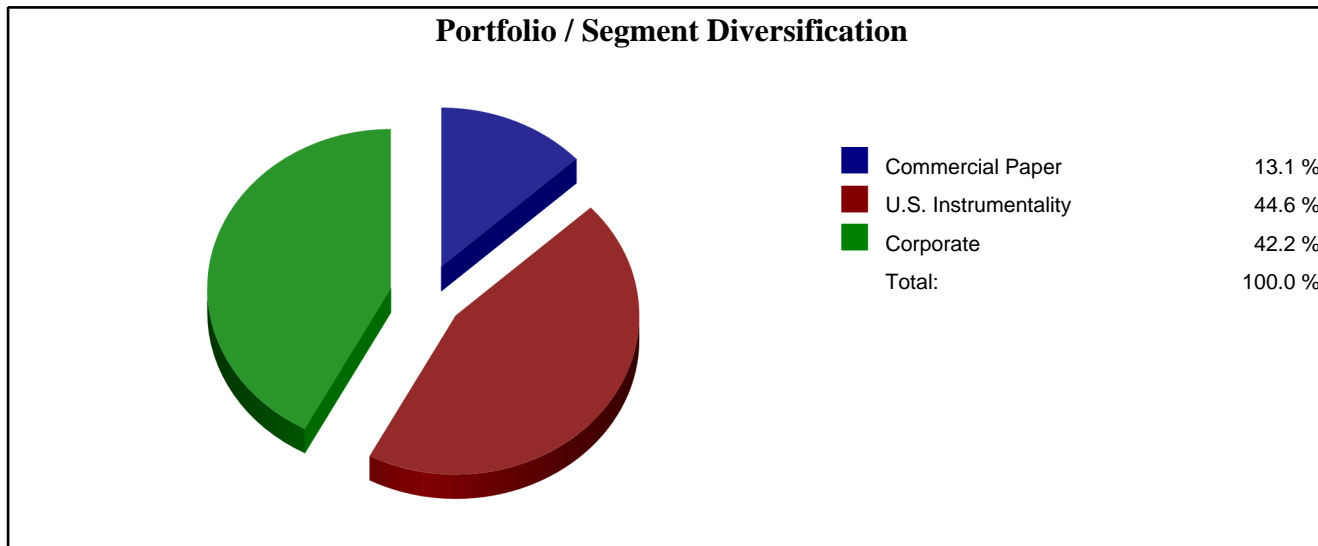


Arapahoe County Treasurer, CO
Recap of Securities Held
February 28, 2013

	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	14,944,737.50	14,994,601.38	14,998,212.50	3,611.12	22	22	13.15	0.64	0.00
U.S. Instrumentality	50,711,433.32	50,560,046.50	50,804,719.48	244,672.98	1,335	487	44.62	1.01	1.32
Corporate	48,001,807.45	47,686,681.98	47,804,459.06	117,777.08	790	790	42.23	0.90	2.13
Total	113,657,978.27	113,241,329.86	113,607,391.04	366,061.18	932	554	100.00	0.92	1.49

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



Arapahoe County Treasurer, CO
Securities Held
February 28, 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													
4497W0Q68	09/07/12	0.000	03/06/13	5,000,000.00	4,984,250.00	4,999,562.50	4,999,860.00	297.50	0.00	0.00	0.00	4.39	0.64
ING Funding					0.00	2,450.00	955.00						
4497W0QF8	09/18/12	0.000	03/15/13	2,500,000.00	2,492,459.72	2,499,406.94	2,499,802.50	395.56	0.00	0.00	0.00	2.19	0.62
ING Funding					0.00	1,186.11	515.00						
85324TR16	07/09/12	0.000	04/01/13	5,000,000.00	4,974,138.89	4,996,986.11	4,999,190.00	2,203.89	0.00	0.00	0.00	4.38	0.71
STANDARD CHARTER					0.00	2,722.22	1,025.00						
4497W0R91	10/15/12	0.000	04/09/13	2,500,000.00	2,493,888.89	2,498,645.83	2,499,360.00	714.17	0.00	0.00	0.00	2.19	0.51
ING Funding					0.00	972.22	767.50						
TOTAL (Commercial Paper)				15,000,000.00	14,944,737.50	14,994,601.38	14,998,212.50	3,611.12	0.00	0.00	0.00	13.15	
					0.00	7,330.55	3,262.50						
U.S. Instrumentality													
3133XWKV0	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00	3,031,384.50	3,067,092.00	35,707.50	0.00	5,937.50	33,052.08	2.72	1.34
FHLB					0.00	(2,324.78)	(5,889.00)						
3133XWE70	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00	4,531,258.06	4,630,644.00	99,385.94	0.00	9,375.00	24,375.00	4.04	1.94
FHLB					0.00	(1,866.15)	(8,145.00)						
3133EAA24	Call	07/27/12	07/26/16	5,000,000.00	4,995,000.00	4,995,743.15	5,000,265.00	4,521.85	0.00	3,041.67	3,548.61	4.39	0.76
FFCB			03/26/13		0.00	95.89	(80.00)						
3136G0GX3	Call	05/24/12	08/24/16	5,000,000.00	4,996,500.00	4,997,133.29	5,008,375.00	11,241.71	25,000.00	4,166.66	972.22	4.40	1.02
FNMA			05/24/13		0.00	63.10	(4,195.00)						
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,988,999.97	5,003,015.00	14,015.03	0.00	2,604.17	11,545.14	4.39	0.69
FHLMC					520.83	229.68	14,185.00						
3135G0UC5	Call	02/26/13	02/13/17	5,000,000.00	5,011,550.00	5,011,343.75	5,016,465.00	5,121.25	0.00	694.44	2,500.00	4.41	0.50
FNMA			08/13/13		1,805.56	(206.25)	4,915.00						
3135G0KP7	Call	06/20/12	05/03/17	3,020,000.00	3,054,023.32	3,026,761.73	3,021,733.48	(5,028.25)	0.00	4,404.17	17,323.06	2.69	0.45
FNMA			05/03/13		0.00	(3,005.22)	16,594.90						
3135G0MK6	Call	07/17/12	07/17/17	5,000,000.00	5,000,000.00	5,000,000.00	5,016,600.00	16,600.00	0.00	5,000.00	7,333.33	4.40	1.20
FNMA			07/17/13		0.00	0.00	(1,010.00)						
3136G0UA7	Call	08/16/12	08/16/17	5,000,000.00	4,997,250.00	4,997,546.69	5,010,335.00	12,788.31	12,500.00	2,083.34	1,041.67	4.40	1.44
FNMA			08/16/13		0.00	42.17	1,890.00						
3136G0C66	Call	09/19/12	09/19/17	5,000,000.00	5,014,850.00	5,011,534.18	5,022,435.00	10,900.82	0.00	3,958.33	21,375.00	4.41	0.80
FNMA			09/19/14		0.00	(569.59)	27,365.00						
3135G0RT2	01/30/13	0.875	12/20/17	5,000,000.00	4,967,800.00	4,968,341.18	5,007,760.00	39,418.82	0.00	3,645.83	8,628.47	4.37	1.01
FNMA					4,861.11	505.10	28,090.00						
TOTAL (U.S. Instrumentality)				50,520,000.00	50,711,433.32	50,560,046.50	50,804,719.48	244,672.98	37,500.00	44,911.11	131,694.58	44.62	
					7,187.50	(7,036.05)	73,720.90						

Arapahoe County Treasurer, CO
Securities Held
February 28, 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
Corporate													
06406HBK4	08/08/11	5.125	08/27/13	2,430,000.00	2,642,090.40	2,480,618.91	2,485,868.13	5,249.22	62,268.75	10,378.12	1,383.75	2.32	0.83
Bank of New York					0.00	(7,918.04)	(8,453.97)						
64952WAX1	03/30/11	1.850	12/13/13	2,250,000.00	2,280,161.25	2,258,752.56	2,273,008.50	14,255.94	0.00	3,468.75	9,018.75	2.01	1.34
New York Life Global					0.00	(853.90)	(2,324.25)						
59217GAM1	01/31/13	2.000	01/09/15	3,000,000.00	3,074,700.00	3,071,640.25	3,077,586.00	5,945.75	0.00	5,000.00	8,666.67	2.71	0.70
Met Life Glob					3,666.67	(2,954.24)	594.00						
084670AV0	06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00	5,229,718.69	5,263,580.00	33,861.31	80,000.00	13,333.33	8,888.89	4.68	0.81
Berkshire Hathaway					0.00	(9,033.88)	4,210.00						
63254AAA6	10/05/12	2.000	03/09/15	6,500,000.00	6,648,200.00	6,623,583.73	6,670,300.00	46,716.27	0.00	10,833.33	62,111.11	5.85	1.05
National Australia B					9,388.89	(4,688.81)	11,095.50						
59217GAV1	02/01/13	1.700	06/29/15	2,000,000.00	2,042,880.00	2,041,512.53	2,044,106.00	2,593.47	0.00	2,833.34	5,855.56	1.80	0.80
Met Life Glob					3,022.22	(1,367.47)	1,226.00						
96122WAC4	10/05/12	1.130V	07/17/15	5,400,000.00	5,459,238.00	5,450,658.70	5,460,544.80	9,886.10	0.00	4,747.05	7,290.11	4.80	0.74
WESTPAC BANKING C					0.00	(1,634.16)	18,435.60						
63254AAC2	09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80	3,474,921.47	3,506,048.00	31,126.53	27,520.00	4,586.66	3,669.33	3.06	1.17
National Australia B					0.00	(1,099.89)	(1,393.20)						
20271RAB6	10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25	1,558,418.19	1,568,326.35	9,908.16	0.00	1,619.79	8,800.87	1.37	1.16
COMMONWEALTH BK					809.90	(102.81)	(3,234.40)						
369604BE2	10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75	5,487,109.15	5,492,131.28	5,022.13	0.00	3,878.13	18,356.46	4.83	0.76
GENERAL ELECTRIC					775.63	(356.15)	8,163.23						
78008SLD6	10/23/12	1.000V	10/23/15	5,000,000.00	5,000,000.00	5,000,000.00	4,952,215.00	(47,785.00)	0.00	4,166.67	5,277.78	4.40	1.00
ROYAL BANK OF CAN					0.00	0.00	3,585.00						
78008SPH3	11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00	5,009,747.80	5,010,745.00	997.20	0.00	3,333.33	13,444.44	4.41	0.73
ROYAL BANK OF CAN					111.11	(280.52)	5,080.00						
TOTAL (Corporate)				47,050,000.00	48,001,807.45	47,686,681.98	47,804,459.06	117,777.08	169,788.75	68,178.50	152,763.72	42.23	
					17,774.42	(30,289.87)	36,983.51						

GRAND TOTAL				112,570,000.00	113,657,978.27	113,241,329.86	113,607,391.04	366,061.18	207,288.75	113,089.61	284,458.30	100.00	
					24,961.92	(29,995.37)	113,966.91						

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