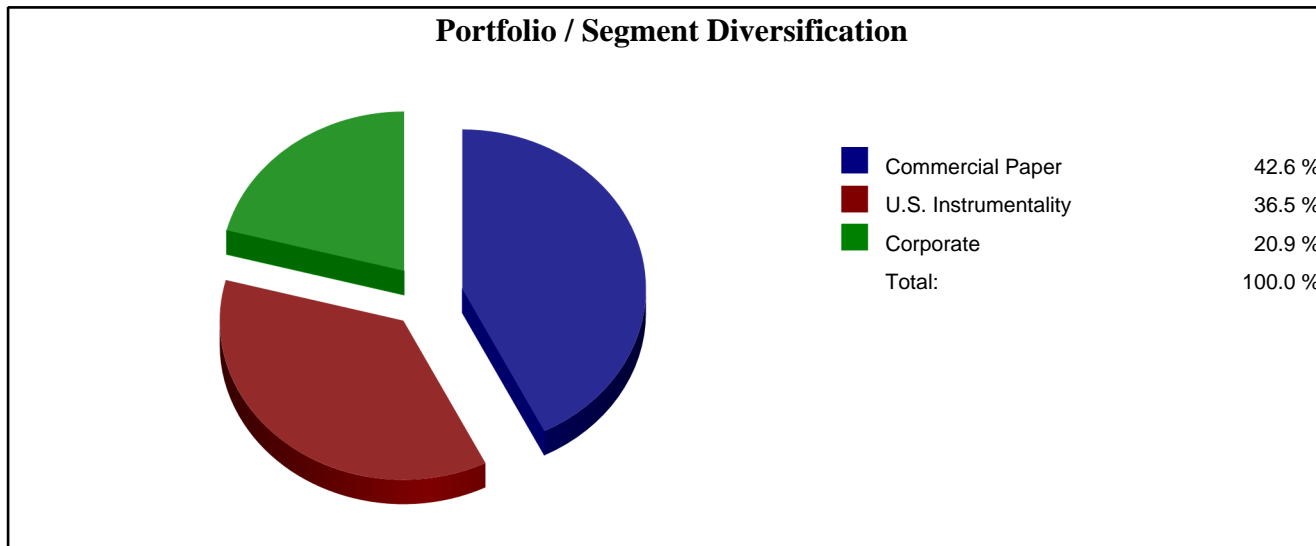


Arapahoe County Treasurer, CO
Recap of Securities Held
September 30, 2012

	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	44,857,122.22	44,927,126.38	44,944,690.00	17,563.62	99	99	42.63	0.60	0.00
U.S. Instrumentality	38,394,133.32	38,282,156.24	38,537,068.80	254,912.56	1,400	352	36.48	1.11	0.96
Corporate	21,984,330.45	21,562,117.09	21,623,866.50	61,749.41	482	482	20.89	1.01	1.29
Total	105,235,585.99	104,771,399.71	105,105,625.30	334,225.59	653	271	100.00	0.87	0.62

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



Arapahoe County Treasurer, CO
Securities Held
September 30, 2012

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													
4497W0KA5	04/13/12	0.000	10/10/12	2,500,000.00	2,491,875.00	2,499,593.75	2,499,855.00	261.25	0.00	0.00	0.00	2.37	0.66
ING Funding					0.00	1,354.17	577.50						
74977KKB4	04/12/12	0.000	10/11/12	2,500,000.00	2,493,427.78	2,499,638.89	2,499,837.50	198.61	0.00	0.00	0.00	2.37	0.53
Rabobank USA					0.00	1,083.33	570.00						
48802WNH7	05/04/12	0.000	10/15/12	2,500,000.00	2,493,280.56	2,499,426.39	2,499,807.50	381.11	0.00	0.00	0.00	2.37	0.60
KELLS FUNDING LLC					0.00	1,229.17	462.50						
74977KL56	05/04/12	0.000	11/05/12	2,500,000.00	2,493,833.33	2,498,833.33	2,499,405.00	571.67	0.00	0.00	0.00	2.37	0.49
Rabobank USA					0.00	1,000.00	715.00						
0527M0LD7	05/18/12	0.000	11/13/12	5,000,000.00	4,982,348.61	4,995,759.72	4,998,525.00	2,765.28	0.00	0.00	0.00	4.73	0.72
Autobahn Funding					0.00	2,958.33	1,485.00						
96442LLF2	07/18/12	0.000	11/15/12	5,000,000.00	4,990,833.33	4,996,562.50	4,998,440.00	1,877.50	0.00	0.00	0.00	4.74	0.56
WHITE POINT FDG IN					0.00	2,291.67	1,520.00						
48802XHQ2	08/01/12	0.000	01/28/13	2,500,000.00	2,493,250.00	2,495,537.50	2,497,230.00	1,692.50	0.00	0.00	0.00	2.37	0.55
KELLS FUNDING LLC					0.00	1,125.00	1,710.00						
74977KPB9	08/09/12	0.000	02/11/13	5,000,000.00	4,987,600.00	4,991,133.33	4,993,925.00	2,791.67	0.00	0.00	0.00	4.74	0.49
Rabobank USA					0.00	2,000.00	4,470.00						
9612C0PR4	06/01/12	0.000	02/25/13	5,000,000.00	4,979,825.00	4,988,975.00	4,994,375.00	5,400.00	0.00	0.00	0.00	4.73	0.55
WESTPAC BKNG COR					0.00	2,250.00	2,525.00						
4497W0Q68	09/07/12	0.000	03/06/13	5,000,000.00	4,984,250.00	4,986,350.00	4,986,950.00	600.00	0.00	0.00	0.00	4.74	0.64
ING Funding					0.00	2,100.00	2,700.00						
4497W0QF8	09/18/12	0.000	03/15/13	2,500,000.00	2,492,459.72	2,493,010.41	2,492,860.00	(150.41)	0.00	0.00	0.00	2.37	0.62
ING Funding					0.00	550.69	400.28						
85324TR16	07/09/12	0.000	04/01/13	5,000,000.00	4,974,138.89	4,982,305.56	4,983,480.00	1,174.44	0.00	0.00	0.00	4.73	0.71
STANDARD CHARTER					0.00	2,916.67	5,520.00						
TOTAL (Commercial Paper)				45,000,000.00	44,857,122.22	44,927,126.38	44,944,690.00	17,563.62	0.00	0.00	0.00	42.63	
					0.00	20,859.03	22,655.28						

U.S. Instrumentality

3133XWKV0	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00	3,043,921.69	3,092,946.00	49,024.31	35,625.00	5,937.50	3,364.58	2.94	1.34
FHLB					0.00	(2,490.84)	(4,077.00)						
3133XWE70	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00	4,541,321.95	4,671,459.00	130,137.05	0.00	9,375.00	33,750.00	4.37	1.94
FHLB					0.00	(1,999.45)	(5,895.00)						
3133EADK1	Call	06/14/12	0.850	02/22/16	2,650,000.00	2,650,000.00	2,657,769.80	7,769.80	0.00	1,877.08	2,440.21	2.52	0.85
FFCB				02/22/13		0.00	(1,274.65)						
3133EAA24	Call	07/27/12	0.730	07/26/16	5,000,000.00	4,995,000.00	5,001,915.00	6,688.97	0.00	3,041.67	6,590.28	4.75	0.76
FFCB				10/26/12		101.39	(220.00)						

Arapahoe County Treasurer, CO
Securities Held
September 30, 2012

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
3136G0GX3 FNMA	Call 05/24/12	1.000	08/24/16 05/24/13	5,000,000.00	4,996,500.00 0.00	4,996,792.98 67.61	5,021,695.00 (2,245.00)	24,902.02	0.00	4,166.67	5,138.89	4.75	1.02
3135G0KP7 FNMA	Call 06/20/12	1.750	05/03/17 05/03/13	3,020,000.00	3,054,023.32 6,899.86	3,042,968.42 (3,219.88)	3,047,029.00 (2,899.20)	4,060.58	0.00	4,404.16	21,727.22	2.90	0.45
3135G0MK6 FNMA	Call 07/17/12	1.200	07/17/17 07/17/13	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,025,040.00 (1,035.00)	25,040.00	0.00	5,000.00	12,333.33	4.75	1.20
3136G0UA7 FNMA	Call 08/16/12	0.500V	08/16/17 08/16/13	5,000,000.00	4,997,250.00 0.00	4,997,319.28 45.18	5,004,955.00 775.00	7,635.72	0.00	2,083.33	3,125.00	4.75	1.44
3136G0C66 FNMA	Call 09/19/12	0.950	09/19/17 09/19/14	5,000,000.00	5,014,850.00 0.00	5,014,605.89 (244.11)	5,014,260.00 (590.00)	(345.89)	0.00	1,583.33	1,583.33	4.77	0.80
TOTAL (U.S. Instrumentality)				38,170,000.00	38,394,133.32 7,001.25	38,282,156.24 (7,738.75)	38,537,068.80 (17,460.85)	254,912.56	35,625.00	37,468.74	90,052.84	36.48	

Corporate

87244EAC6 TIAA Global Markets	07/08/11	5.125	10/10/12	3,000,000.00	3,170,460.00 0.00	3,003,335.09 (11,116.95)	3,002,703.00 (10,323.00)	(632.09)	0.00	12,812.50	73,031.25	3.01	0.58
64952WAS2 New York Life Global	03/30/11	2.250	12/14/12	2,000,000.00	2,043,768.00 0.00	2,005,182.13 (2,100.87)	2,007,806.00 (2,778.00)	2,623.87	0.00	3,750.00	13,375.00	1.94	0.95
59217GAA7 Met Life Glob	02/15/11	2.500	01/11/13	3,000,000.00	3,052,080.00 0.00	3,007,632.41 (2,244.83)	3,016,461.00 (3,645.00)	8,828.59	0.00	6,250.00	16,666.67	2.90	1.57
06406HBK4 Bank of New York	08/08/11	5.125	08/27/13	2,430,000.00	2,642,090.40 0.00	2,523,319.78 (8,483.61)	2,534,660.10 (7,584.03)	11,340.32	0.00	10,378.13	11,761.88	2.51	0.83
64952WAX1 New York Life Global	03/30/11	1.850	12/13/13	2,250,000.00	2,280,161.25 0.00	2,263,357.56 (914.90)	2,283,795.00 (2,344.50)	20,437.44	0.00	3,468.75	12,487.50	2.17	1.34
084670AV0 Berkshire Hathaway	06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00 0.00	5,278,437.11 (9,679.16)	5,303,835.00 (11,490.00)	25,397.89	0.00	13,333.33	22,222.22	5.05	0.81
63254AAC2 National Australia B	09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80 5,656.89	3,480,853.01 (667.79)	3,474,606.40 (6,914.40)	(6,246.61)	0.00	2,599.11	8,256.00	3.31	1.17
TOTAL (Corporate)				21,120,000.00	21,984,330.45 5,656.89	21,562,117.09 (35,208.11)	21,623,866.50 (45,078.93)	61,749.41	0.00	52,591.82	157,800.52	20.89	

GRAND TOTAL

104,290,000.00 **105,235,585.99** **104,771,399.71** **105,105,625.30** **334,225.59** **35,625.00** **90,060.56** **247,853.36** **100.00**

12,658.14 **(22,087.83)** **(39,884.50)**

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