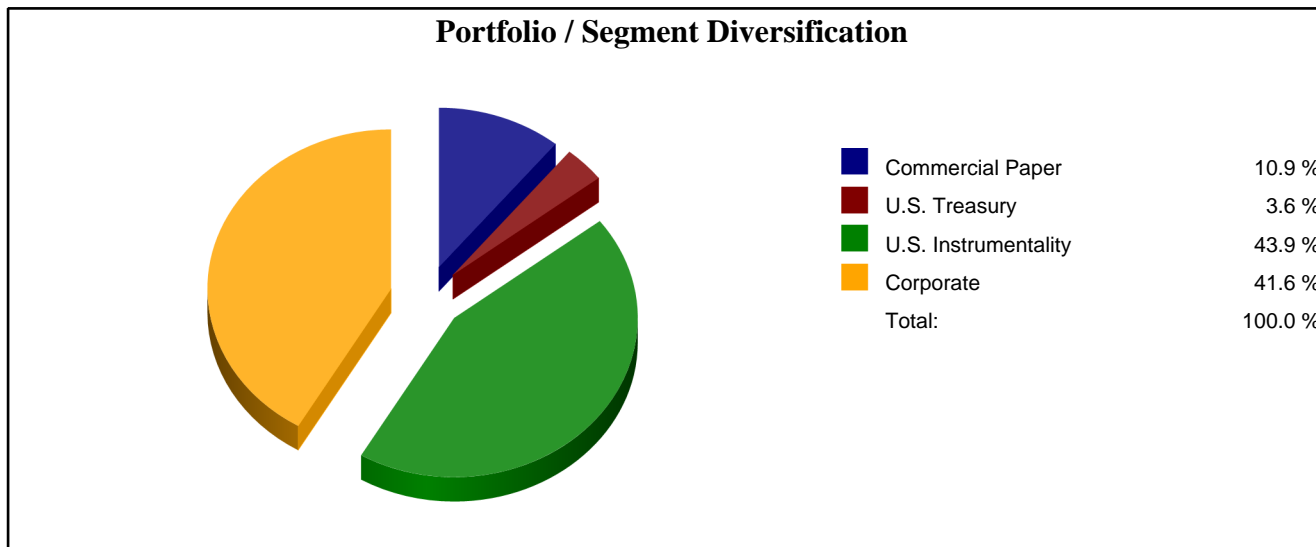


Arapahoe County Treasurer, CO
Recap of Securities Held
August 31, 2013

	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	14,956,176.39	14,985,254.16	14,993,207.50	7,953.34	77	77	10.93	0.44	0.00
U.S. Treasury	4,991,406.25	4,991,942.28	4,915,625.00	(76,317.28)	1,399	1,399	3.65	0.79	3.76
U.S. Instrumentality	60,029,092.70	59,863,013.55	58,842,718.47	(1,020,295.08)	1,306	1,306	43.87	1.07	3.48
Corporate	56,853,572.05	56,552,416.29	56,519,634.27	(32,782.02)	713	713	41.55	0.88	1.93
Total	136,830,247.39	136,392,626.28	135,271,185.24	(1,121,441.04)	929	929	100.00	0.92	2.47

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



Arapahoe County Treasurer, CO
Securities Held
August 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													
4497W0WH7	05/20/13	0.000	09/17/13	2,500,000.00	2,498,083.33	2,499,744.44	2,499,857.50	113.06	0.00	0.00	0.00	1.83	0.23
ING Funding					0.00	495.14	445.00						
4497W0Y10	03/11/13	0.000	11/01/13	5,000,000.00	4,983,680.56	4,995,763.89	4,998,135.00	2,371.11	0.00	0.00	0.00	3.64	0.51
ING Funding					0.00	2,152.78	1,120.00						
4497W0ZH4	03/25/13	0.000	12/17/13	2,500,000.00	2,490,358.33	2,496,136.11	2,498,230.00	2,093.89	0.00	0.00	0.00	1.82	0.53
ING Funding					0.00	1,119.45	727.50						
90262CZH3	03/25/13	0.000	12/17/13	5,000,000.00	4,984,054.17	4,993,609.72	4,996,985.00	3,375.28	0.00	0.00	0.00	3.64	0.44
UBS Finance					0.00	1,851.38	1,275.00						
TOTAL (Commercial Paper)				15,000,000.00	14,956,176.39	14,985,254.16	14,993,207.50	7,953.34	0.00	0.00	0.00	10.93	
					0.00	5,618.75	3,567.50						
U.S. Treasury													
912828TB6	05/31/13	0.750	06/30/17	5,000,000.00	4,991,406.25	4,991,942.28	4,915,625.00	(76,317.28)	0.00	3,158.97	6,419.84	3.65	0.79
T-Note					0.00	178.68	(36,330.00)						
TOTAL (U.S. Treasury)				5,000,000.00	4,991,406.25	4,991,942.28	4,915,625.00	(76,317.28)	0.00	3,158.97	6,419.84	3.65	
					0.00	178.68	(36,330.00)						
U.S. Instrumentality													
3133XWKV0	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00	3,016,107.39	3,035,907.00	19,799.61	0.00	5,937.50	33,052.08	2.26	1.34
FHLB					0.00	(2,573.86)	(5,700.00)						
3133XWE70	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00	4,518,994.77	4,581,657.00	62,662.23	0.00	9,375.00	24,375.00	3.36	1.94
FHLB					0.00	(2,066.10)	(9,333.00)						
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,990,509.29	4,943,325.00	(47,184.29)	0.00	2,604.17	10,416.67	3.65	0.69
FHLMC					0.00	254.29	(25,090.00)						
3135G0UC5	Call	1.000	02/13/17	5,000,000.00	5,011,550.00	5,000,000.00	4,955,610.00	(44,390.00)	25,000.00	4,166.67	2,500.00	3.66	1.00
FNMA			11/13/13		0.00	(825.00)	(26,965.00)						
3133ECLG7	Call	0.690	04/17/17	5,000,000.00	4,993,750.00	4,994,336.07	4,898,790.00	(95,546.07)	0.00	2,875.00	12,841.67	3.65	0.72
FFCB			04/17/14		0.00	132.61	(19,345.00)						
3135G0MK6	07/17/12	1.200	07/17/17	5,000,000.00	5,000,000.00	5,000,000.00	4,883,605.00	(116,395.00)	0.00	5,000.00	7,333.33	3.65	1.20
FNMA					0.00	0.00	(31,040.00)						
3134G42Z0	Call	0.800	08/07/17	5,000,000.00	4,998,750.00	4,998,843.43	4,861,875.00	(136,968.43)	0.00	3,333.34	12,666.67	3.65	0.81
FHLMC			11/07/13		111.11	24.97	(32,400.00)						
3136G0UA7	Call	0.750V	08/16/17	5,000,000.00	4,997,250.00	4,997,823.80	4,937,155.00	(60,668.80)	12,500.00	2,604.17	1,562.50	3.65	1.44
FNMA			08/16/14		0.00	46.69	(26,855.00)						
3136G0C66	Call	0.950	09/19/17	5,000,000.00	5,014,850.00	5,007,791.16	4,884,375.00	(123,416.16)	0.00	3,958.33	21,375.00	3.67	0.80
FNMA			09/19/14		0.00	(630.62)	(37,165.00)						

Arapahoe County Treasurer, CO
Securities Held
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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
3135GORT2 FNMA	01/30/13	0.875	12/20/17	5,000,000.00	4,967,800.00 0.00	4,971,660.39 559.21	4,851,810.00 (39,335.00)	(119,850.39)	0.00	3,645.83	8,628.47	3.63	1.01
3133ECIX3 FFCB	Call 04/15/13	1.040	03/26/18 03/26/14	2,370,000.00	2,371,682.70 1,300.87	2,371,004.74 (151.20)	2,303,239.47 (13,774.44)	(67,765.27)	0.00	2,054.00	10,612.33	1.73	0.96
3135GOWB5 FNMA	Call 04/18/13	1.200	04/18/18 10/18/13	5,000,000.00	5,004,500.00 0.00	5,001,155.74 (762.29)	4,854,550.00 (38,995.00)	(146,605.74)	0.00	5,000.00	22,166.67	3.66	1.02
3136G1ML0 FNMA	Call 05/29/13	0.700V	05/25/18 11/25/13	5,000,000.00	4,994,500.00 0.00	4,994,786.77 93.58	4,850,820.00 (35,695.00)	(143,966.77)	0.00	2,916.66	8,944.44	3.65	1.14
TOTAL (U.S. Instrumentality)				59,870,000.00	60,029,092.70 1,411.98	59,863,013.55 (5,897.72)	58,842,718.47 (341,692.44)	(1,020,295.08)	37,500.00	53,470.67	176,474.83	43.87	

Corporate

64952WAX1 New York Life Global	03/30/11	1.850	12/13/13	2,250,000.00	2,280,161.25 0.00	2,253,141.16 (945.40)	2,259,101.25 (2,810.25)	5,960.09	0.00	3,468.75	9,018.75	1.67	1.34
59217GAM1 Met Life Glob	01/31/13	2.000	01/09/15	3,000,000.00	3,074,700.00 0.00	3,052,226.69 (3,270.77)	3,046,500.00 (8,250.00)	(5,726.69)	0.00	5,000.00	8,666.67	2.25	0.70
084670AV0 Berkshire Hathaway	06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00 0.00	5,170,353.18 (10,001.80)	5,187,595.00 (13,580.00)	17,241.82	80,000.00	13,333.33	8,888.89	3.88	0.81
63254AAA6 National Australia B	10/05/12	2.000	03/09/15	6,500,000.00	6,648,200.00 0.00	6,592,771.53 (5,191.18)	6,620,094.00 (15,431.00)	27,322.47	0.00	10,833.33	62,111.11	4.86	1.05
59217GAV1 Met Life Glob	02/01/13	1.700	06/29/15	2,000,000.00	2,042,880.00 0.00	2,032,526.29 (1,513.98)	2,025,934.00 (5,166.00)	(6,592.29)	0.00	2,833.34	5,855.56	1.49	0.80
96122WAC4 WESTPAC BANKING C	10/05/12	1.068V	07/17/15	5,400,000.00	5,459,238.00 0.00	5,439,919.99 (1,809.24)	5,456,376.00 (3,099.60)	16,456.01	0.00	4,964.34	7,366.44	3.99	0.67
63254AAC2 National Australia B	09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80 0.00	3,467,693.63 (1,217.73)	3,492,528.80 2,215.36	24,835.17	27,520.00	4,586.66	3,669.33	2.54	1.17
20271RAB6 COMMONWEALTH BK	10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25 0.00	1,557,742.63 (113.82)	1,568,540.94 (1,694.95)	10,798.31	0.00	1,619.79	8,800.87	1.14	1.16
369604BE2 GENERAL ELECTRIC	10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75 0.00	5,484,768.73 (394.31)	5,472,968.78 (4,046.02)	(11,799.95)	0.00	3,878.13	18,356.46	4.01	0.76
78008SLD6 ROYAL BANK OF CAN	10/23/12	1.000V	10/23/15	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	4,944,750.00 (3,890.00)	(55,250.00)	0.00	4,166.67	5,277.78	3.65	1.00
78008SPH3 ROYAL BANK OF CAN	11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00 0.00	5,007,904.44 (310.56)	4,994,900.00 (3,670.00)	(13,004.44)	0.00	3,333.33	13,444.44	3.66	0.73
06406HCG2 Bank of New York	Call 08/23/13	0.700	03/04/16 02/03/16	1,500,000.00	1,487,205.00 4,870.83	1,487,329.63 124.63	1,485,430.50 (1,774.50)	(1,899.13)	0.00	233.34	5,104.17	1.09	1.04
89236TAL9 Toyota Motor Credit	05/23/13	0.800	05/17/16	5,000,000.00	5,006,500.00 666.67	5,005,897.71 (184.86)	4,972,705.00 (14,540.00)	(33,192.71)	0.00	3,333.34	11,555.56	3.66	0.76

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166764AC4	06/25/13	0.889	06/24/16	5,000,000.00	5,000,150.00	5,000,140.68	4,992,210.00	(7,930.68)	0.00	3,704.17	8,272.64	3.65	0.89
CHEVRON CORP					123.47	(4.25)	(21,465.00)						
TOTAL (Corporate)				56,120,000.00	56,853,572.05	56,552,416.29	56,519,634.27	(32,782.02)	107,520.00	65,288.52	176,388.67	41.55	
					5,660.97	(24,833.27)	(97,201.96)						

GRAND TOTAL				135,990,000.00	136,830,247.39	136,392,626.28	135,271,185.24	(1,121,441.04)	145,020.00	121,918.16	359,283.34	100.00	
					7,072.95	(24,933.56)	(471,656.90)						

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