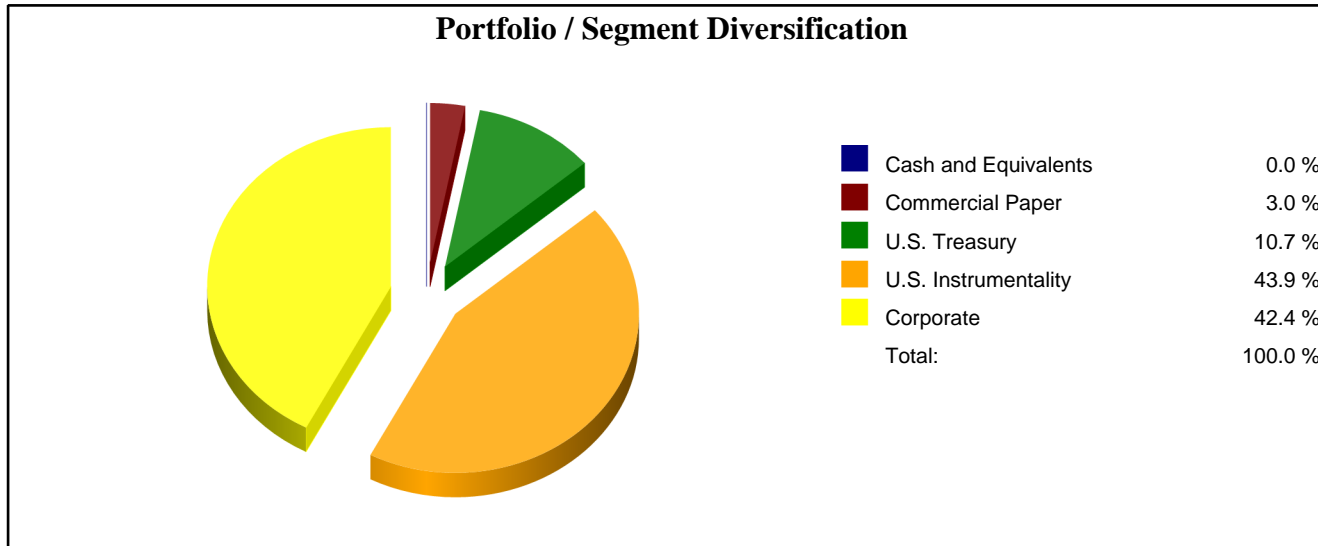


Arapahoe County Treasurer, CO
Recap of Securities Held
January 31, 2015

	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)
Cash and Equivalents	6,250.00	6,250.00	6,250.00	0.00	2	2	0.00	0.00	0.00
Commercial Paper	4,989,245.83	4,996,455.55	4,997,250.00	794.45	89	89	3.04	0.29	0.00
U.S. Treasury	17,554,492.19	17,543,283.73	17,614,057.50	70,773.77	728	728	10.69	0.67	1.98
U.S. Instrumentality	72,086,582.70	72,021,063.35	72,086,533.48	65,470.13	881	527	43.91	0.83	1.43
Corporate	69,535,968.15	68,782,029.12	68,892,168.74	110,139.62	313	313	42.36	0.76	0.85
Total	164,172,538.87	163,349,081.75	163,596,259.72	247,177.97	600	444	100.00	0.77	1.20

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



Arapahoe County Treasurer, CO
Securities Held
January 31, 2015

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
<u>Cash and Equivalents</u>													
Int Receivable	01/31/15	0.000	02/02/15	6,250.00	6,250.00	6,250.00	6,250.00	0.00	0.00	0.00	0.00	0.00	0.00
					0.00	0.00	0.00						
TOTAL (Cash and Equivalents)				6,250.00	6,250.00	6,250.00	6,250.00	0.00	0.00	0.00	0.00	0.00	
					0.00	0.00	0.00						
<u>Commercial Paper</u>													
90262DRW7	08/06/14	0.000	04/30/15	5,000,000.00	4,989,245.83	4,996,455.55	4,997,250.00	794.45	0.00	0.00	0.00	3.04	0.29
UBS Finance					0.00	1,248.61	1,085.00						
TOTAL (Commercial Paper)				5,000,000.00	4,989,245.83	4,996,455.55	4,997,250.00	794.45	0.00	0.00	0.00	3.04	
					0.00	1,248.61	1,085.00						
<u>U.S. Treasury</u>													
912828RJ1	05/19/14	1.000	09/30/16	5,000,000.00	5,054,882.81	5,038,513.14	5,051,560.00	13,046.86	0.00	4,258.24	17,032.97	3.08	0.53
T-Note					0.00	(1,966.90)	15,820.00						
912828RJ1	08/08/14	1.000	09/30/16	5,000,000.00	5,049,218.75	5,038,106.86	5,051,560.00	13,453.14	0.00	4,258.24	17,032.97	3.08	0.54
T-Note					0.00	(1,946.15)	15,820.00						
912828TB6	05/31/13	0.750	06/30/17	5,000,000.00	4,991,406.25	4,994,927.90	5,018,750.00	23,822.10	0.00	3,211.33	3,314.92	3.04	0.79
T-Note					0.00	178.68	39,060.00						
912828TG5	12/17/13	0.500	07/31/17	2,500,000.00	2,458,984.38	2,471,735.83	2,492,187.50	20,451.67	6,250.00	1,053.55	34.53	1.50	0.96
T-Note					0.00	961.79	21,092.50						
TOTAL (U.S. Treasury)				17,500,000.00	17,554,492.19	17,543,283.73	17,614,057.50	70,773.77	6,250.00	12,781.36	37,415.39	10.69	
					0.00	(2,772.58)	91,792.50						
<u>U.S. Instrumentality</u>													
3133EDMC3	06/13/14	0.250	02/26/16	4,500,000.00	4,491,900.00	4,494,929.37	4,502,110.50	7,181.13	0.00	937.50	4,843.75	2.74	0.36
FFCB					0.00	403.05	7,929.00						
3130A1CD8	Call	08/08/14	09/28/16	5,000,000.00	5,044,000.00	5,025,278.85	5,028,985.00	3,706.15	0.00	4,687.50	19,218.75	3.07	0.35
FHLB			09/28/15		0.00	(3,278.84)	1,590.00						
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,994,758.37	4,999,310.00	4,551.63	0.00	2,604.17	7,812.50	3.04	0.69
FHLMC					0.00	254.29	9,840.00						
313371PV2	04/24/14	1.625	12/09/16	5,000,000.00	5,115,050.00	5,081,134.22	5,098,095.00	16,960.78	0.00	6,770.83	11,736.11	3.12	0.74
FHLB					0.00	(3,715.16)	15,385.00						
313371PV2	08/19/14	1.625	12/09/16	5,000,000.00	5,105,600.00	5,084,805.69	5,098,095.00	13,289.31	0.00	6,770.83	11,736.11	3.11	0.70
FHLB					0.00	(3,883.28)	15,385.00						
3133ECLG7	Call	04/17/13	04/17/17	5,000,000.00	4,993,750.00	4,996,552.02	4,986,070.00	(10,482.02)	0.00	2,875.00	9,966.67	3.04	0.72
FFCB			02/17/15		0.00	132.62	28,530.00						

Arapahoe County Treasurer, CO
Securities Held
January 31, 2015

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
3134G57G4 FHLMC	Call 06/30/14	1.020	06/30/17 03/31/15	5,000,000.00	4,996,250.00 0.00	4,996,989.05 106.07	5,006,835.00 13,400.00	9,845.95	0.00	4,250.00	4,391.67	3.04	1.05
3135G0MK6 FNMA	07/17/12	1.200	07/17/17	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,005,935.00 10,300.00	5,935.00	30,000.00	5,000.00	2,333.33	3.05	1.20
3134G42Z0 FHLMC	Call 05/08/13	0.800	08/07/17 02/07/15	5,000,000.00	4,998,750.00 0.00	4,999,260.63 24.97	4,987,145.00 26,855.00	(12,115.63)	0.00	3,333.33	9,333.33	3.04	0.81
3136G0C66 FNMA	09/19/12	0.950	09/19/17	5,000,000.00	5,014,850.00 0.00	5,000,000.00 0.00	4,988,275.00 22,560.00	(11,725.00)	0.00	3,958.34	17,416.67	3.05	0.95
3135GORT2 FNMA	01/30/13	0.875	12/20/17	5,000,000.00	4,967,800.00 0.00	4,981,004.71 559.22	5,002,245.00 57,190.00	21,240.29	0.00	3,645.83	4,982.64	3.03	1.01
3133ECJX3 FFCB	Call 04/15/13	1.040	03/26/18 02/01/15	2,370,000.00	2,371,682.70 0.00	2,370,000.00 0.00	2,370,127.98 17,348.40	127.98	0.00	2,054.00	8,558.33	1.44	1.04
3135G0WB5 FNMA	Call 04/18/13	1.200	04/18/18 04/18/15	5,000,000.00	5,004,500.00 0.00	5,000,000.00 0.00	5,001,975.00 48,355.00	1,975.00	0.00	5,000.00	17,166.67	3.05	1.20
3136G1ML0 FNMA	Call 05/29/13	0.700V	05/25/18 02/25/15	5,000,000.00	4,994,500.00 0.00	4,996,350.44 93.58	5,001,435.00 31,625.00	5,084.56	0.00	2,916.67	6,416.67	3.04	1.14
3130A2LR5 FHLB	Call 07/30/14	0.625V	07/30/18 07/30/15	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,009,895.00 9,610.00	9,895.00	15,625.00	2,604.17	86.81	3.05	0.63
TOTAL (U.S. Instrumentality)				71,870,000.00	72,086,582.70 0.00	72,021,063.35 (9,303.48)	72,086,533.48 315,902.40	65,470.13	45,625.00	57,408.17	136,000.01	43.91	

Corporate

084670AV0 Berkshire Hathaway	06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00 0.00	5,003,226.39 (10,001.79)	5,002,815.00 (11,565.00)	(411.39)	0.00	13,333.34	75,555.56	3.24	0.81
63254AAA6 National Australia	10/05/12	2.000	03/09/15	6,500,000.00	6,648,200.00 0.00	6,506,028.47 (5,191.19)	6,510,725.00 (7,598.50)	4,696.53	0.00	10,833.34	51,277.78	4.05	1.05
59217GAV1 Met Life Glob	02/01/13	1.700	06/29/15	2,000,000.00	2,042,880.00 0.00	2,007,228.06 (1,513.99)	2,010,846.00 120.00	3,617.94	0.00	2,833.33	3,022.22	1.24	0.80
96122WAC4 Westpac Banking	10/05/12	1.057V	07/17/15	5,400,000.00	5,459,238.00 0.00	5,409,688.19 (1,809.23)	5,418,144.00 (3,396.60)	8,455.81	14,650.43	4,803.47	1,901.88	3.33	0.66
63254AAC2 National Australia	09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80 0.00	3,447,345.69 (1,217.73)	3,458,524.40 (1,386.32)	11,178.71	0.00	4,586.67	26,602.67	2.12	1.17
20271RAB6 Commonwealth BK AU	10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25 0.00	1,555,840.78 (113.82)	1,562,921.17 864.58	7,080.39	0.00	1,619.80	7,181.08	0.95	1.16
369604BE2 General Electric	10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75 0.00	5,478,179.92 (394.31)	5,493,428.85 3,761.32	15,248.93	0.00	3,878.12	14,478.33	3.34	0.76
369604BE2 General Electric	05/21/14	0.850	10/09/15	2,720,000.00	2,737,652.80 0.00	2,728,721.74 (1,081.49)	2,729,155.52 1,868.64	433.78	0.00	1,926.67	7,192.89	1.67	0.38

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
78008SLD6 Royal Bank of Canada	10/23/12	0.257V	10/23/15	5,000,000.00	5,000,000.00	5,000,000.00	4,990,875.00	(9,125.00)	2,882.50	983.20	285.67	3.05	0.26
					0.00	0.00	885.00						
78008SPH3 Royal Bank of Canada	11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00	5,002,714.96	5,013,535.00	10,820.04	0.00	3,333.33	10,111.11	3.05	0.73
					0.00	(310.57)	1,450.00						
36962G6M1 GE Capital	05/21/14	1.000	12/11/15	2,280,000.00	2,301,568.80	2,291,864.74	2,290,533.60	(1,331.14)	0.00	1,900.00	3,166.67	1.40	0.39
					0.00	(1,175.10)	339.72						
57629WBP4 MassMutual Global	09/03/13	3.125	04/14/16	1,000,000.00	1,052,980.00	1,024,324.15	1,031,095.00	6,770.85	0.00	2,604.16	9,288.19	0.64	1.06
					0.00	(1,721.57)	1,062.00						
037833AH3 Apple Inc	05/30/14	0.450	05/03/16	4,215,000.00	4,217,739.75	4,216,778.50	4,219,185.50	2,407.00	0.00	1,580.62	4,636.50	2.57	0.42
					0.00	(120.64)	7,877.84						
89236TAL9 Toyota Motor Credit	05/23/13	0.800	05/17/16	5,000,000.00	5,006,500.00	5,002,808.72	5,017,270.00	14,461.28	0.00	3,333.33	8,222.22	3.05	0.76
					0.00	(184.86)	8,320.00						
166764AC4 Chevron Corp	06/25/13	0.889	06/24/16	5,000,000.00	5,000,150.00	5,000,069.73	5,028,265.00	28,195.27	0.00	3,704.16	4,568.47	3.05	0.89
					0.00	(4.24)	14,235.00						
90327QCW7 USAA Capital Corp.	02/07/14	2.250	12/13/16	3,900,000.00	4,053,621.00	4,000,592.21	3,996,809.70	(3,782.51)	0.00	7,312.50	29,493.75	2.47	0.85
					0.00	(4,579.09)	6,957.60						
89233P5S1 Toyota Motor Credit	02/04/14	2.050	01/12/17	5,000,000.00	5,160,900.00	5,106,616.87	5,118,040.00	11,423.13	51,250.00	8,541.66	5,409.72	3.14	0.94
					0.00	(4,648.55)	24,385.00						
TOTAL (Corporate)				68,485,000.00	69,535,968.15	68,782,029.12	68,892,168.74	110,139.62	68,782.93	77,107.70	262,394.71	42.36	
					0.00	(34,068.17)	48,180.28						

GRAND TOTAL				162,861,250.00	164,172,538.87	163,349,081.75	163,596,259.72	247,177.97	120,657.93	147,297.23	435,810.11	100.00	
					0.00	(44,895.62)	456,960.18						

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