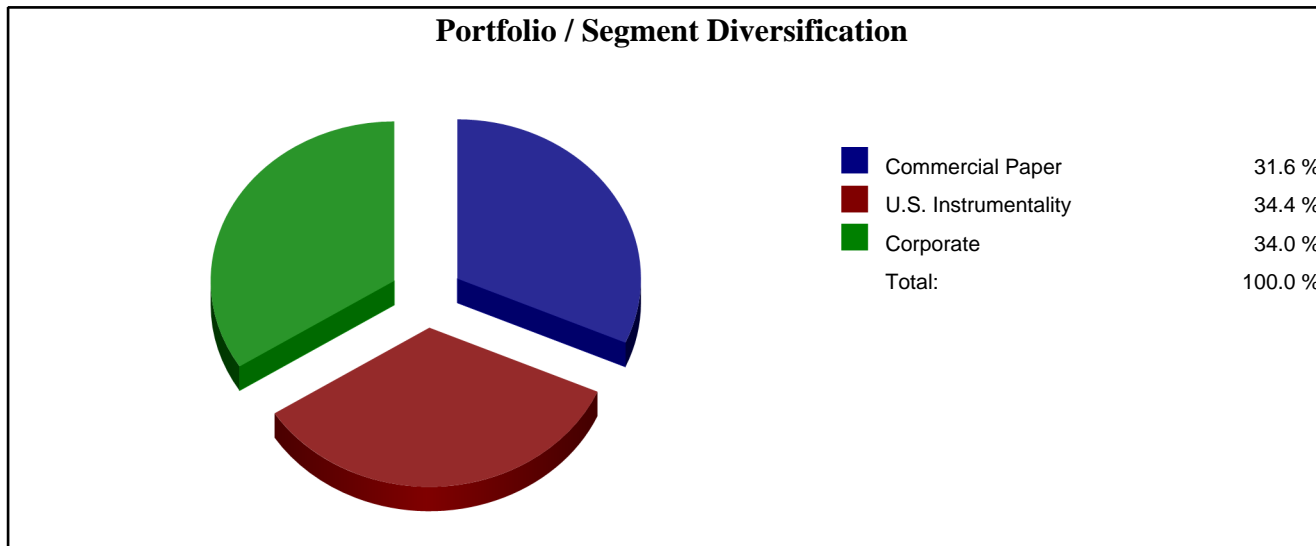


Arapahoe County Treasurer, CO
Recap of Securities Held
October 31, 2012

	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	39,872,427.77	39,941,998.63	39,964,947.50	22,948.87	90	90	31.59	0.59	0.00
U.S. Instrumentality	43,382,083.32	43,261,796.80	43,482,808.91	221,012.11	1,379	609	34.37	1.06	1.65
Corporate	42,969,125.45	42,682,195.28	42,761,507.94	79,312.66	792	792	34.04	0.99	2.13
Total	126,223,636.54	125,885,990.71	126,209,264.35	323,273.64	772	508	100.00	0.89	1.29

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



Arapahoe County Treasurer, CO
Securities Held
October 31, 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													
74977KL56 Rabobank USA	05/04/12	0.000	11/05/12	2,500,000.00	2,493,833.33 0.00	2,499,866.67 1,033.34	2,499,955.00 550.00	88.33	0.00	0.00	0.00	1.98	0.49
0527M0LD7 Autobahn Funding	05/18/12	0.000	11/13/12	5,000,000.00	4,982,348.61 0.00	4,998,816.67 3,056.95	4,999,515.00 990.00	698.33	0.00	0.00	0.00	3.95	0.72
96442LLF2 WHITE POINT FDG IN	07/18/12	0.000	11/15/12	5,000,000.00	4,990,833.33 0.00	4,998,930.56 2,368.06	4,999,440.00 1,000.00	509.44	0.00	0.00	0.00	3.95	0.56
48802XHQ2 KELLS FUNDING LLC	08/01/12	0.000	01/28/13	2,500,000.00	2,493,250.00 0.00	2,496,700.00 1,162.50	2,498,517.50 1,287.50	1,817.50	0.00	0.00	0.00	1.98	0.55
74977KPB9 Rabobank USA	08/09/12	0.000	02/11/13	5,000,000.00	4,987,600.00 0.00	4,993,200.00 2,066.67	4,997,090.00 3,165.00	3,890.00	0.00	0.00	0.00	3.95	0.49
9612C0PR4 WESTPAC BKNG COR	06/01/12	0.000	02/25/13	5,000,000.00	4,979,825.00 0.00	4,991,300.00 2,325.00	4,997,125.00 2,750.00	5,825.00	0.00	0.00	0.00	3.95	0.55
4497W0Q68 ING Funding	09/07/12	0.000	03/06/13	5,000,000.00	4,984,250.00 0.00	4,989,062.50 2,712.50	4,992,895.00 5,945.00	3,832.50	0.00	0.00	0.00	3.95	0.64
4497W0QF8 ING Funding	09/18/12	0.000	03/15/13	2,500,000.00	2,492,459.72 0.00	2,494,323.61 1,313.20	2,495,970.00 3,110.00	1,646.39	0.00	0.00	0.00	1.97	0.62
85324TR16 STANDARD CHARTER	07/09/12	0.000	04/01/13	5,000,000.00	4,974,138.89 0.00	4,985,319.45 3,013.89	4,989,995.00 6,515.00	4,675.55	0.00	0.00	0.00	3.94	0.71
4497W0R91 ING Funding	10/15/12	0.000	04/09/13	2,500,000.00	2,493,888.89 0.00	2,494,479.17 590.28	2,494,445.00 556.11	(34.17)	0.00	0.00	0.00	1.98	0.51
TOTAL (Commercial Paper)				40,000,000.00	39,872,427.77 0.00	39,941,998.63 19,642.39	39,964,947.50 25,868.61	22,948.87	0.00	0.00	0.00	31.59	
U.S. Instrumentality													
3133XWKV0 FHLB	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00 0.00	3,041,347.83 (2,573.86)	3,085,899.00 (7,047.00)	44,551.17	0.00	5,937.50	9,302.08	2.45	1.34
3133XWE70 FHLB	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00 0.00	4,539,255.86 (2,066.09)	4,658,850.00 (12,609.00)	119,594.14	0.00	9,375.00	43,125.00	3.64	1.94
3133EADK1 FFCB	Call 06/14/12	0.850	02/22/16 02/22/13	2,650,000.00	2,650,000.00 0.00	2,650,000.00 0.00	2,656,611.75 (1,158.05)	6,611.75	0.00	1,877.08	4,317.29	2.10	0.85
3133EAA24 FFCB	Call 07/27/12	0.730	07/26/16 11/26/12	5,000,000.00	4,995,000.00 101.39	4,995,332.19 106.16	4,999,075.00 (2,840.00)	3,742.81	0.00	3,041.66	9,631.94	3.96	0.76
3136G0GX3 FNMA	Call 05/24/12	1.000	08/24/16 05/24/13	5,000,000.00	4,996,500.00 0.00	4,996,862.85 69.87	5,017,245.00 (4,450.00)	20,382.15	0.00	4,166.67	9,305.56	3.96	1.02
3134G3S50 FHLMC	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00 520.83	4,988,015.62 65.62	4,985,125.00 (2,825.00)	(2,890.62)	0.00	607.64	1,128.47	3.95	0.69

Arapahoe County Treasurer, CO
Securities Held
October 31, 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
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	3,039,641.22 (3,327.20)	3,044,033.16 (2,995.84)	4,391.94	0.00	4,404.17	26,131.39	2.42	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	5,021,750.00 (3,290.00)	21,750.00	0.00	5,000.00	17,333.33	3.96	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	4,997,365.96 46.68	5,006,480.00 1,525.00	9,114.04	0.00	2,083.33	5,208.33	3.96	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	5,013,975.27 (630.62)	5,007,740.00 (6,520.00)	(6,235.27)	0.00	3,958.34	5,541.67	3.97	0.80
TOTAL (U.S. Instrumentality)				43,170,000.00	43,382,083.32 7,522.08	43,261,796.80 (8,309.44)	43,482,808.91 (42,209.89)	221,012.11	0.00	40,451.39	131,025.06	34.37	

Corporate

64952WAS2 New York Life Global	03/30/11	2.250	12/14/12	2,000,000.00	2,043,768.00 0.00	2,003,011.24 (2,170.89)	2,004,482.00 (3,324.00)	1,470.76	0.00	3,750.00	17,125.00	1.62	0.95
59217GAA7 Met Life Glob	02/15/11	2.500	01/11/13	3,000,000.00	3,052,080.00 0.00	3,005,312.76 (2,319.65)	3,011,313.00 (5,148.00)	6,000.24	0.00	6,250.00	22,916.67	2.42	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	2,514,553.37 (8,766.41)	2,524,043.43 (10,616.67)	9,490.06	0.00	10,378.12	22,140.00	2.09	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	2,262,412.16 (945.40)	2,281,063.50 (2,731.50)	18,651.34	0.00	3,468.75	15,956.25	1.81	1.34
084670AV0 Berkshire Hathaway	06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00 0.00	5,268,435.32 (10,001.79)	5,288,365.00 (15,470.00)	19,929.68	0.00	13,333.34	35,555.56	4.21	0.81
63254AAA6 National Australia B	10/05/12	2.000	03/09/15	6,500,000.00	6,648,200.00 9,388.89	6,643,678.64 (4,521.36)	6,703,047.00 54,847.00	59,368.36	0.00	9,388.89	18,777.78	5.27	1.05
96122WAC4 WESTPAC BANKING C	10/05/12	1.130V	07/17/15	5,400,000.00	5,459,238.00 0.00	5,457,662.21 (1,575.79)	5,446,045.80 (13,192.20)	(11,616.41)	17,320.38	4,802.24	2,543.06	4.33	0.74
63254AAC2 National Australia B	09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80 5,656.89	3,479,635.28 (1,217.73)	3,496,718.72 22,112.32	17,083.44	0.00	4,586.67	12,842.67	2.76	1.17
20271RAB6 COMMONWEALTH BK	10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25 809.90	1,558,858.78 (106.47)	1,568,920.36 9,955.11	10,061.58	0.00	1,511.80	2,321.70	1.24	1.16
369604BE2 GENERAL ELECTRIC	10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75 775.63	5,488,635.52 (216.23)	5,485,594.13 (3,257.62)	(3,041.39)	0.00	2,068.33	2,843.96	4.35	0.76
7800SLD6 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	4,951,915.00 (48,085.00)	(48,085.00)	0.00	1,111.11	1,111.11	3.96	1.00
TOTAL (Corporate)				42,050,000.00	42,969,125.45 16,631.31	42,682,195.28 (31,841.72)	42,761,507.94 (14,910.56)	79,312.66	17,320.38	60,649.25	154,133.76	34.04	