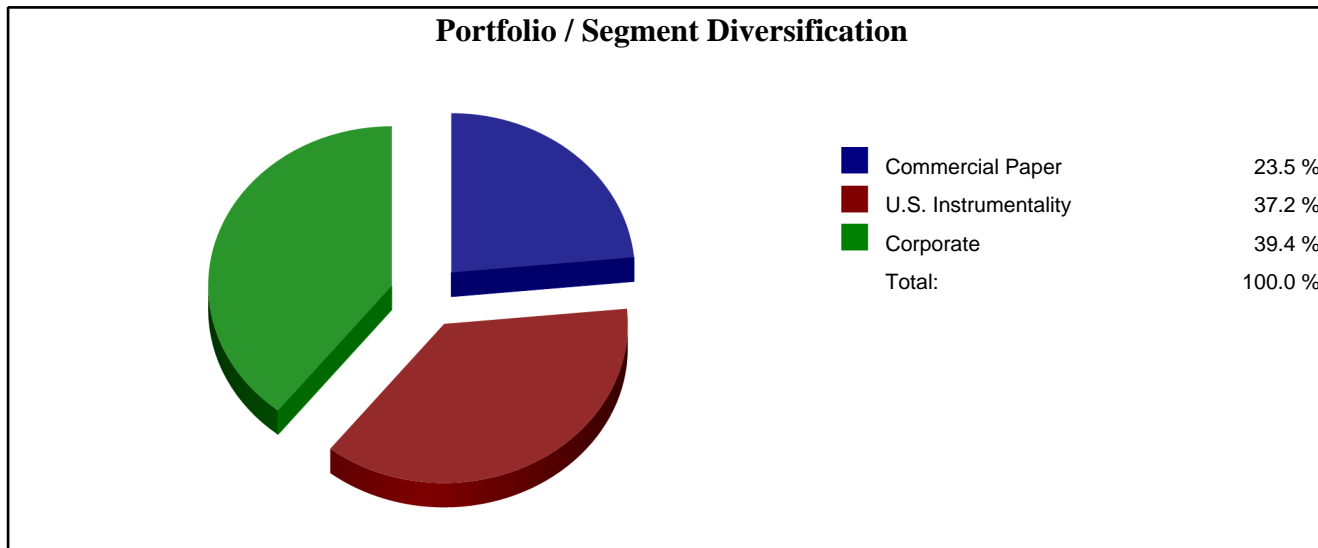


Arapahoe County Treasurer, CO
Recap of Securities Held
December 31, 2012

	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	27,405,412.50	27,471,284.03	27,488,642.50	17,358.47	64	64	23.48	0.59	0.00
U.S. Instrumentality	43,382,083.32	43,245,817.23	43,466,652.45	220,835.22	1,318	504	37.17	1.06	1.36
Corporate	45,936,307.45	45,628,996.06	45,646,865.78	17,869.72	798	798	39.35	0.96	2.14
Total	116,723,803.27	116,346,097.32	116,602,160.73	256,063.41	819	516	100.00	0.91	1.35

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



Arapahoe County Treasurer, CO
Securities Held
December 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														
48802XHQ2	08/01/12	0.000	01/28/13	2,500,000.00	2,493,250.00	2,498,987.50	2,499,672.50	685.00	0.00	0.00	0.00	2.14	0.55	
KELLS FUNDING LLC					0.00	1,162.50	447.50							
74977KPB9	08/09/12	0.000	02/11/13	5,000,000.00	4,987,600.00	4,997,266.67	4,999,065.00	1,798.33	0.00	0.00	0.00	4.27	0.49	
Rabobank USA					0.00	2,066.67	930.00							
9612COPR4	06/01/12	0.000	02/25/13	5,000,000.00	4,979,825.00	4,995,875.00	4,999,030.00	3,155.00	0.00	0.00	0.00	4.27	0.55	
WESTPAC BKNG COR					0.00	2,325.00	820.00							
4497W0Q68	09/07/12	0.000	03/06/13	5,000,000.00	4,984,250.00	4,994,400.00	4,997,680.00	3,280.00	0.00	0.00	0.00	4.27	0.64	
ING Funding					0.00	2,712.50	1,975.00							
4497W0QF8	09/18/12	0.000	03/15/13	2,500,000.00	2,492,459.72	2,496,907.64	2,498,617.50	1,709.86	0.00	0.00	0.00	2.14	0.62	
ING Funding					0.00	1,313.20	1,097.50							
85324TR16	07/09/12	0.000	04/01/13	5,000,000.00	4,974,138.89	4,991,250.00	4,996,695.00	5,445.00	0.00	0.00	0.00	4.26	0.71	
STANDARD CHARTER					0.00	3,013.89	2,030.00							
4497WOR91	10/15/12	0.000	04/09/13	2,500,000.00	2,493,888.89	2,496,597.22	2,497,882.50	1,285.28	0.00	0.00	0.00	2.14	0.51	
ING Funding					0.00	1,076.39	1,467.50							
TOTAL (Commercial Paper)				27,500,000.00	27,405,412.50	27,471,284.03	27,488,642.50	17,358.47	0.00	0.00	0.00	23.48		
					0.00	13,670.15	8,767.50							
U.S. Instrumentality														
3133XWKV0	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00	3,036,283.14	3,077,874.00	41,590.86	0.00	5,937.50	21,177.08	2.65	1.34	
FHLB					0.00	(2,573.86)	(3,414.00)							
3133XWE70	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00	4,535,190.31	4,646,650.50	111,460.19	56,250.00	9,375.00	5,625.00	3.94	1.94	
FHLB					0.00	(2,066.10)	(5,305.50)							
3133EADK1	Call	06/14/12	0.850	02/22/16	2,650,000.00	2,650,000.00	2,652,652.65	2,652.65	0.00	1,877.08	8,071.46	2.27	0.85	
FFCB					0.00	0.00	(1,425.70)							
3133EAA24	Call	07/27/12	0.730	07/26/16	5,000,000.00	4,995,000.00	4,995,541.10	5,000,255.00	4,713.90	0.00	3,041.67	15,715.28	4.28	0.76
FFCB					101.39	106.17	100.00							
3136G0GX3	Call	05/24/12	1.000	08/24/16	5,000,000.00	4,996,500.00	4,997,000.32	5,014,810.00	17,809.68	0.00	4,166.67	17,638.89	4.28	1.02
FNMA					0.00	69.86	(2,940.00)							
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,988,516.00	5,002,070.00	13,554.00	0.00	2,604.17	6,336.81	4.27	0.69	
FHLMC					520.83	254.29	(11,310.00)							
3135G0KP7	Call	06/20/12	1.750	05/03/17	3,020,000.00	3,054,023.32	3,033,094.15	3,019,290.30	(13,803.85)	0.00	4,404.16	8,514.72	2.62	0.45
FNMA					0.00	(3,327.20)	(21,411.80)							
3135G0MK6	Call	07/17/12	1.200	07/17/17	5,000,000.00	5,000,000.00	5,000,000.00	5,021,160.00	21,160.00	0.00	5,000.00	27,333.33	4.28	1.20
FNMA					0.00	0.00	(4,335.00)							
3136G0UA7	Call	08/16/12	0.500V	08/16/17	5,000,000.00	4,997,250.00	4,997,457.83	5,010,865.00	13,407.17	0.00	2,083.33	9,375.00	4.28	1.44
FNMA					0.00	46.69	180.00							

Arapahoe County Treasurer, CO
Securities Held
December 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
3136G0C66 FNMA	Call 09/19/12	0.950	09/19/17 09/19/14	5,000,000.00	5,014,850.00 0.00	5,012,734.38 (630.62)	5,021,025.00 (13,125.00)	8,290.62	0.00	3,958.33	13,458.33	4.30	0.80
TOTAL (U.S. Instrumentality)				43,170,000.00	43,382,083.32 622.22	43,245,817.23 (8,120.77)	43,466,652.45 (62,987.00)	220,835.22	56,250.00	42,447.91	133,245.90	37.17	

Corporate

59217GAA7 Met Life Glob	02/15/11	2.500	01/11/13	3,000,000.00	3,052,080.00 0.00	3,000,748.28 (2,319.65)	3,001,365.00 (4,746.00)	616.72	0.00	6,250.00	35,416.67	2.61	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	2,497,303.35 (8,766.41)	2,505,184.20 (8,371.35)	7,880.85	0.00	10,378.12	42,896.25	2.26	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	2,260,551.86 (945.40)	2,274,950.25 (4,497.75)	14,398.39	20,812.50	3,468.75	2,081.25	1.95	1.34
084670AV0 Berkshire Hathaway	06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00 0.00	5,248,754.36 (10,001.80)	5,263,590.00 (11,895.00)	14,835.64	0.00	13,333.33	62,222.22	4.55	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	6,633,463.73 (5,191.19)	6,655,064.00 7,156.50	21,600.27	0.00	10,833.33	40,444.44	5.70	1.05
96122WAC4 WESTPAC BANKING C	10/05/12	1.130V	07/17/15	5,400,000.00	5,459,238.00 0.00	5,454,102.09 (1,809.24)	5,442,309.00 (1,809.00)	(11,793.09)	0.00	5,255.66	12,884.85	4.68	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	3,477,239.09 (1,217.73)	3,491,403.92 (9,821.20)	14,164.83	0.00	4,586.67	22,016.00	2.98	1.17
20271RAB6 COMMONWEALTH BK	10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25 809.90	1,558,634.81 (113.82)	1,571,863.98 2,957.61	13,229.17	0.00	1,619.79	5,561.28	1.34	1.16
369604BE2 GENERAL ELECTRIC	10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75 775.63	5,487,859.61 (394.31)	5,493,850.43 16,682.33	5,990.82	0.00	3,878.13	10,600.21	4.70	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	4,953,455.00 (1,720.00)	(46,545.00)	0.00	4,166.66	9,444.44	4.28	1.00
78008SPH3 ROYAL BANK OF CAN	11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00 111.11	5,010,338.88 (310.57)	4,993,830.00 (5,590.00)	(16,508.88)	0.00	3,333.34	6,777.78	4.29	0.73
TOTAL (Corporate)				45,050,000.00	45,936,307.45 16,742.42	45,628,996.06 (31,070.12)	45,646,865.78 (21,653.86)	17,869.72	20,812.50	67,103.78	250,345.39	39.35	

GRAND TOTAL **115,720,000.00** **116,723,803.27** **116,346,097.32** **116,602,160.73** **256,063.41** **77,062.50** **109,551.69** **383,591.29** **100.00**

17,364.64 **(25,520.74)** **(75,873.36)**

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