



**DEPARTMENT OF FINANCIAL SERVICES**  
1860 Lincoln Street, 11<sup>th</sup> Floor / Denver, CO 80203  
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[www.dpsk12.org](http://www.dpsk12.org)

To: Mark Ferrandino  
Chief Financial Officer

From: Leilani Feier  
Senior Treasury Analyst

Date: August 26, 2016

Subject: Quarterly Investment report plus investment summary as of June 30, 2016

Enclosed is the quarterly investment report for the District as of June 30, 2016.

The total value of the district portfolio is \$402,311,987 on a fair value basis.

The amount invested in liquid investments which includes local government investment pools and money market funds was \$317,764,233.76. For the month of June 30, 2016, for the liquid investments, the weighted average yield was 0.55% which compared favorably to the three-month U.S. Treasury bill rate of 0.27%

Security holdings, including fixed income securities and repurchase agreements totaled \$80,166,236.

The amounts listed in this report do not include money invested in ProComp, retiree life insurance trust, forward delivery agreements or donated stock.

All assets that are invested in are compliance with applicable Colorado state revised statutes and with the District's investment policy.

cc: Steve Clawson  
Office of the Controller



As of 06/30/2016

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Fund/Investment	Type	\$ Amount	Maturity
<b>Operating Fund</b>			
UMB	GEN	\$4,381,518	N/A
Colostrust 01	LGIP	\$127,059,958	N/A
Colostrust 02	LGIP	\$506,470	N/A
CSAFE	LGIP	\$406,530	N/A
Total		\$132,354,477	
<b>Trust Account</b>			
Colostrust	LGIP	\$1,114,038	N/A
<b>Bond Redemption Fund</b>			
CSAFE	LGIP	\$99,983,005	
<b>1997 Certificate Fund - Interest Account</b>			
Wells Fargo Money Market Fund	MMF	\$7	
<b>2008/1997 Escrow FUND</b>			
CSAFE Resolution Funding Corp. Strips	Securities	\$30,237,137	<u>N/A</u> Various
<b>TABOR</b>			
Colostrust	LGIP	\$2,054,637	N/A
<b>2009 QSCB Sinking Fund</b>			
Repurchase Agreement	Securities	\$8,990,000	12/1/2024
CSAFE	LGIP	\$1,049,821	10/3/2016
Total		\$10,039,821	
<b>2010A G.O. Construction Fund</b>			
CSAFE	LGIP	\$620,489	10/3/2016
Repurchase Agreement	Securities	\$6,170,000	12/1/2024
Total		\$6,790,489	
<b>2011B Certificate Fund - Interest Account</b>			
FNMA Discount Note	Securities	\$1,536,506	10/3/2016
<b>2011B COP Fee Retention Fund</b>			
Wells Fargo Money Market Fund	MMF	\$2,500	10/3/2016
<b>2012B Building Fund</b>			
Colostrust	LGIP	\$29,885,483	10/3/2016
CSAFE	LGIP	\$38,283,441	10/3/2016
Securities Portfolio	Securities	\$33,232,594	Various
Total		\$101,401,517	
<b>2012 B Byers</b>			



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Fund/Investment		Type	\$ Amount	Maturity
	CSAFE	LGIP	\$8,608,220	10/3/2016
<b>2012C Qualified Zone Academy Sinking Fund</b>				
	CSAFE	LGIP	\$2,063,558	10/3/2016
<b>2013B COP Certificate Fund - Interest Account</b>				
	Wells Fargo Money Market Fund	MMF	\$14,624	10/3/2016
<b>2013C COP Certificate Fund - Interest Account</b>				
	CSAFE	MMF	\$5,573	10/3/2016
<b>2013C COP Project Fund</b>				
	Colotrust	LGIP	\$3,905,746	10/3/2016
	CSAFE	LGIP	\$337,405	10/3/2016
	Total		\$4,243,151	
<b>2014 A G.O. Bond Project Fund</b>				
	Colotrust	LGIP	\$1,862,730	10/3/2016
<b>TOTAL</b>			<b>\$402,311,987</b>	

**Notes:**

CSAFE and Colotrust are local government investment pools (LGIP).  
 The yield for LGIPs and money market funds (MMF) is the average monthly yield.  
 The value for MMF and LGIP is based on amortized cost.  
 The securities portfolio value reflects market value.

Security Assets	80,166,236
LGIP & MMF Assets	<u>320,067,570</u>
Total	400,233,806

**LGIP/MMF Maturity Date**

10/3/2016 Enter date the first business day after the end of the month

<b>Colotrust Yield</b>	0.60%
<b>CSAFE Yield</b>	0.55%
<b>Wells Fargo MMF Yield</b>	0.10%

**Weighted Average Yield Calculation**

<b>Operating Fund</b>	<b>Ending Balance</b>	<b>Interest Amount</b>
UMB	4,381,517.73	0
Colotrust 01	127,059,958.4	37,818.35
Colotrust 02	506,470.0	250.21
CSAFE	406,530.5	4,246.96
<b>Trust Account</b>		
Colotrust	1,114,038.3	520.21
<b>Bond Redemption Fund</b>		
CSAFE	99,983,004.6	22,721.12
<b>1997 Certificate Fund - Interest Account</b>		
Wells Fargo Money Market Fund	6.6	-
<b>2008/1997 Escrow</b>		
Resolution Funding Corp. Strips	30,237,136.6	-
<b>TABOR</b>		
Colotrust	2,054,637.4	1,014.75

<b>2009 QSCB Sinking Fund</b>		
Repurchase Agreement	8,990,000.0	-
CSAFE	1,049,821.0	470.54
<b>2009 Building Fund</b>		
Colotrust	-	-
<b>2010A G.O. Construction Fund</b>		
CSAFE	620,489.2	278.11
Repurchase Agreement	6,170,000.0	-
<b>2011B Certificate Fund - Interest Account</b>		
Wells Fargo Money Market Fund	1,536,505.5	3,842.59
<b>2011B COP Fee Retention Fund</b>		
Wells Fargo Money Market Fund	2,500.0	0.73
<b>2012B Building Fund</b>		
Colotrust	29,885,482.5	5,642.97
CSAFE	38,283,440.6	6,292.88
Securities Portfolio	33,232,593.7	267,324.77
<b>2012 B Byers</b>		
CSAFE	8,608,220.2	3,858.29
<b>2012C Qualified Zone Academy Sinking Fund</b>		
CSAFE	2,063,557.7	924.91
<b>2013B COP Certificate Fund - Interest Account</b>		
Wells Fargo Money Market Fund	14,623.7	1,270.26
Securities Portfolio		
<b>2013C COP Certificate Fund - Interest Account</b>		
CSAFE	5,572.7	280.80
<b>2013C COP Project Fund</b>		

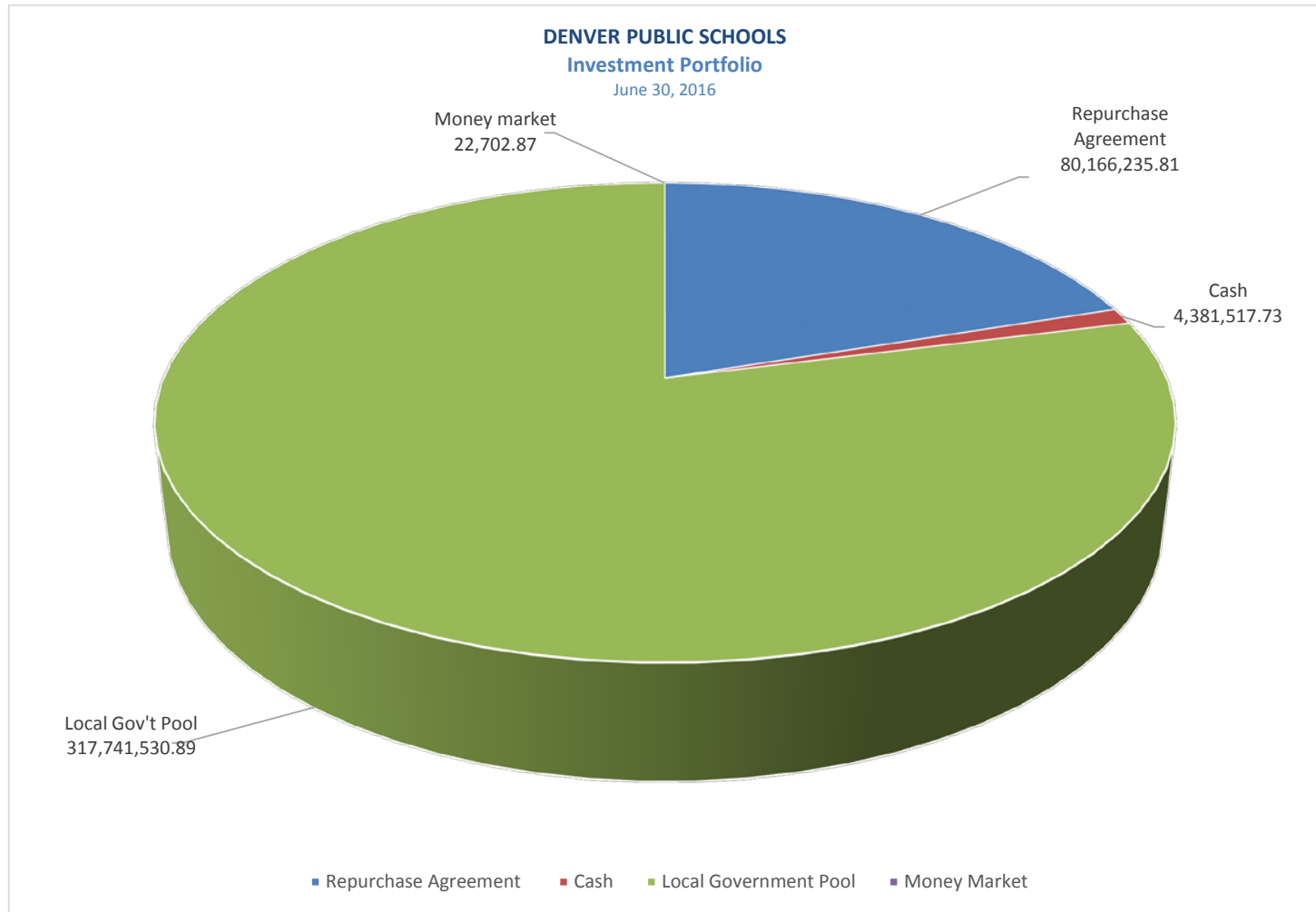
Colotrust	3,905,746.4	1,928.99
CSAFE	337,404.7	151.23

**2014 A G.O. Bond Project Fund**

Colotrust	1,862,729.6	919.96
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<b>TOTAL</b>	<b>\$ 402,311,987.30</b>	<b>\$ 359,758.63</b>
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Money Market Funds	Repurchase Agreement	Cash	Local Government Pool	Money Market
22,702.87	80,166,235.81	4,381,517.73	317,741,530.89	22,702.87



**Comparative Rates of Return**

	<b>12 Month</b>	<b>6 Month</b>	<b>1 Month</b>
<b>Federal Funds Market</b>	0.26%	0.37%	0.38%
<b>3-Month T-Bill</b>	0.05%	0.35%	0.27%
<b>6-Month T-Bill</b>	0.16%	0.42%	0.40%