

DEPARTMENT OF FINANCIAL SERVICES
1860 Lincoln Street, 11th Floor / Denver, CO 80203
TELEPHONE 303-423-3225
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www.dpsk12.org

To: Mark Ferrandino
Chief Financial Officer

From: Leilani Feier
Senior Treasury Analyst

Date: June 17, 2016

Subject: Quarterly Investment report plus investment summary as of March 31, 2016

Enclosed is the quarterly investment report for the District as of March 31, 2016.

The total value of the district portfolio is \$266,551,742 on a fair value basis.

The amount invested in liquid investments which includes local government investment pools and money market funds was \$136,135,001.40 for the month of March 31, 2016, for the liquid investments, the weighted average yield was 0.52% which compared favorably to the three-month U.S. Treasury bill rate of 0.29%.

Security holdings, including fixed income securities and repurchase agreements totaled \$129,401,155.64.

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.

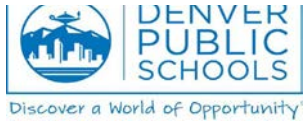
cc: Steve Clawson
Office of the Controller



As of 03/31/2016

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Fund/Investment	Type	\$ Amount	Maturity
Operating Fund			
UMB	GEN	\$1,015,585	N/A
Colotrust 01	LGIP	\$17,972,341	N/A
Colotrust 02	LGIP	\$506,470	N/A
CSAFE	LGIP	\$677,501	N/A
Total		\$20,171,897	
Trust Account			
Colotrust	LGIP	\$1,112,444	N/A
Bond Redemption Fund			
CSAFE	LGIP	\$69,201,288	
1997 Certificate Fund - Interest Account			
Wells Fargo Money Market Fund	MMF	\$7	
TABOR			
Colotrust	LGIP	\$2,050,787	N/A
2009 QSCB Sinking Fund			
Repurchase Agreement	Securities	\$8,990,000	12/1/2024
CSAFE	LGIP	\$869,927	10/3/2016
Total		\$9,859,927	
2010A G.O. Construction Fund			
CSAFE	LGIP	\$491,067	10/3/2016
Repurchase Agreement	Securities	\$6,170,000	12/1/2024
Total		\$6,661,067	
2011B Certificate Fund - Interest Account			
FNMA Discount Note	Securities	\$15,014,560	Various
2011B COP Fee Retention Fund			
Wells Fargo Money Market Fund	MMF	\$5,000	10/3/2016
2012B Building Fund			
Colotrust	LGIP	\$2,499,906	10/3/2016
CSAFE	LGIP	\$13,216,135	10/3/2016
Securities Portfolio	Securities	\$99,226,595	Various
Total		\$114,942,636	
2012 B Byers			



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Fund/Investment	Type	\$ Amount	Maturity
	CSAFE LGIP	\$8,596,905	10/3/2016
2012C Qualified Zone Academy Sinking Fund	CSAFE LGIP	\$2,060,845	10/3/2016
2013B COP Certificate Fund - Interest Account	Wells Fargo Money Market Fund MMF	\$9,425,444	10/3/2016
2013B COP Fee Retention Fund	Wells Fargo Money Market Fund MMF	\$3,000	10/3/2016
2013C COP Certificate Fund - Interest Account	CSAFE MMF	\$1,332,575	10/3/2016
2013C COP Project Fund	Colotrust CSAFE Total	\$3,906,195 <u>\$336,961</u> \$4,243,156	10/3/2016 10/3/2016
2014 A G.O. Bond Project Fund	Colotrust LGIP	\$1,870,204	10/3/2016
TOTAL		\$266,551,742	

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	129,401,156
LGIP & MMF Assets	<u>136,135,001</u>
Total	265,536,157

LGIP/MMF Maturity Date

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

Colotrust Yield	0.52%
CSAFE Yield	0.50%
Wells Fargo MMF Yield	0.03%

Weighted Average Yield Calculation

	Ending Balance	Interest Amount
Operating Fund		
UMB	1,015,584.57	0
Colotrust 01	17,972,341.4	13,278.31
Colotrust 02	506,470.0	224.58
CSAFE	677,500.6	1,360.33
Trust Account		
Colotrust	1,112,443.6	493.15
Bond Redemption Fund		
CSAFE	69,201,288.1	20,601.49
1997 Certificate Fund - Interest Account		
Wells Fargo Money Market Fund	6.6	0..
2008/1997 Escrow		
Resolution Funding Corp. Strips		
TABOR		
Colotrust	2,050,786.8	909.53

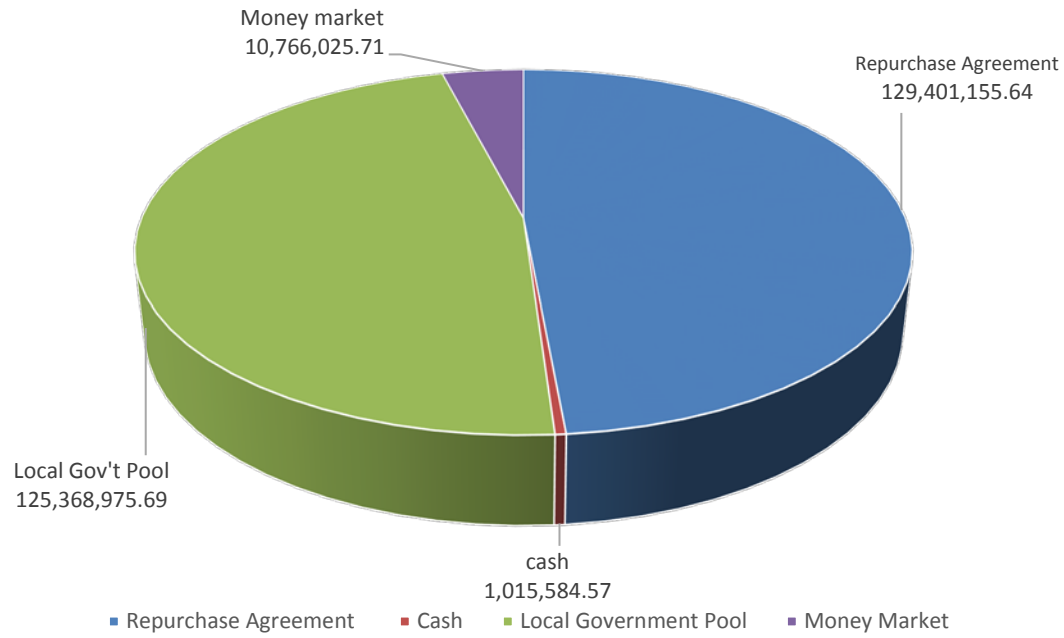
2009 QSCB Sinking Fund		
Repurchase Agreement	8,990,000.0	
CSAFE	869,927.1	370.92
2009 Building Fund		
Colotrust	-	-
2010A G.O. Construction Fund		
CSAFE	491,067.2	209.38
Repurchase Agreement	6,170,000.0	-
2011B Certificate Fund - Interest Account		
Wells Fargo Money Market Fund	15,014,560.5	3,842.59
2011B COP Fee Retention Fund		
Wells Fargo Money Market Fund	5,000.0	1.53
2012B Building Fund		
Colotrust	2,499,905.8	1,502.85
CSAFE	13,216,134.8	5,628.82
Securities Portfolio	99,226,595.2	747,031.47
2012 B Byers		
CSAFE	8,596,905.1	3,665.51
2012C Qualified Zone Academy Sinking Fund		
CSAFE	2,060,845.2	878.69
2013B COP Certificate Fund - Interest Account		
Wells Fargo Money Market Fund	9,425,444.2	2,878.00
Securities Portfolio		

2013B COP Fee Retention Fund

Wells Fargo Money Market Fund	3,000.0	0.92
2013C COP Certificate Fund - Interest Account		
CSAFE	1,332,575.0	568.18
2013C COP Project Fund		
Colotrust	3,906,194.9	1,786.63
CSAFE	336,961.2	143.67
2014 A G.O. Bond Project Fund		
Colotrust	1,870,203.9	880.10
TOTAL	\$ 266,551,742	\$ 806,256.65

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DENVER PUBLIC SCHOOLS
Investment Portfolio
March 31, 2016



Comparative Rates of Return

	12 Month	6 Month	1 Month
Federal Funds Market	0.20%	0.26%	0.36%
3-Month T-Bill	0.12%	0.21%	0.29%
6-Month T-Bill	0.26%	0.36%	0.46%

Source: [FederalReserve.gov](https://www.federalreserve.gov)