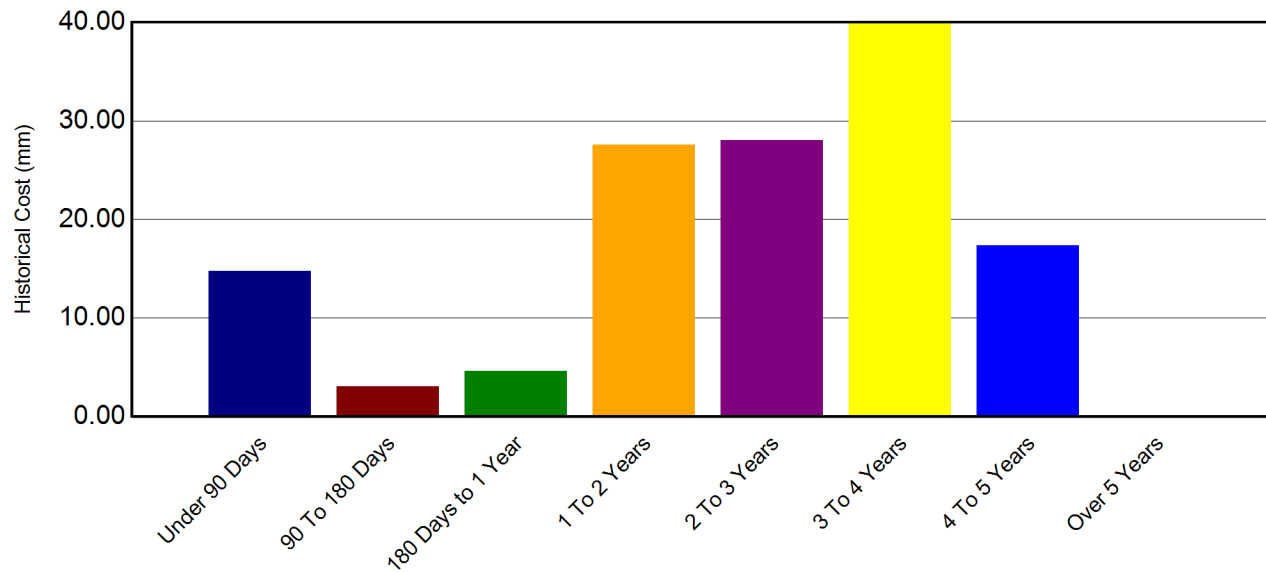


Arapahoe County Treasurer, CO
Maturity Distribution of Securities Held
September 30, 2013

Maturity	Historical Cost	Percent
Under 90 Days	14,738,254.31	10.89 %
90 To 180 Days	3,089,670.00	2.28 %
180 Days to 1 Year	4,596,840.00	3.40 %
1 To 2 Years	27,579,754.05	20.37 %
2 To 3 Years	28,046,636.75	20.72 %
3 To 4 Years	39,995,506.25	29.54 %
4 To 5 Years	17,338,482.70	12.81 %
Over 5 Years	0.00	0.00 %
	135,385,144.06	100.00 %

Maturity Distribution



Arapahoe County Treasurer, CO
Securities Held
September 30, 2013

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													
4497W0Y10	03/11/13	0.000	11/01/13	5,000,000.00	4,983,680.56	4,997,847.22	4,999,285.00	1,437.78	0.00	0.00	0.00	3.68	0.51
ING Funding					0.00	2,083.33	1,150.00						
4497W0ZH4	03/25/13	0.000	12/17/13	2,500,000.00	2,490,358.33	2,497,219.44	2,498,885.00	1,665.56	0.00	0.00	0.00	1.84	0.53
ING Funding					0.00	1,083.33	655.00						
90262CZH3	03/25/13	0.000	12/17/13	5,000,000.00	4,984,054.17	4,995,401.39	4,998,265.00	2,863.61	0.00	0.00	0.00	3.68	0.44
UBS Finance					0.00	1,791.67	1,280.00						
TOTAL (Commercial Paper)				12,500,000.00	12,458,093.06	12,490,468.05	12,496,435.00	5,966.95	0.00	0.00	0.00	9.20	
					0.00	4,958.33	3,085.00						
U.S. Treasury													
912828TB6	05/31/13	0.750	06/30/17	5,000,000.00	4,991,406.25	4,992,115.19	4,961,330.00	(30,785.19)	0.00	3,057.06	9,476.90	3.69	0.79
T-Note					0.00	172.91	45,705.00						
TOTAL (U.S. Treasury)				5,000,000.00	4,991,406.25	4,992,115.19	4,961,330.00	(30,785.19)	0.00	3,057.06	9,476.90	3.69	
					0.00	172.91	45,705.00						
U.S. Instrumentality													
3133XWKV0	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00	3,013,616.56	3,031,104.00	17,487.44	35,625.00	5,937.50	3,364.58	2.28	1.34
FHLB					0.00	(2,490.83)	(4,803.00)						
3133XWE70	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00	4,516,995.32	4,574,461.50	57,466.18	0.00	9,375.00	33,750.00	3.40	1.94
FHLB					0.00	(1,999.45)	(7,195.50)						
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,990,755.38	4,975,800.00	(14,955.38)	0.00	2,604.16	13,020.83	3.68	0.69
FHLMC					0.00	246.09	32,475.00						
3135G0UC5	Call	02/26/13	02/13/17	5,000,000.00	5,011,550.00	5,000,000.00	4,989,685.00	(10,315.00)	0.00	4,166.67	6,666.67	3.70	1.00
FNMA			11/13/13		0.00	0.00	34,075.00						
3133ECLG7	Call	04/17/13	04/17/17	5,000,000.00	4,993,750.00	4,994,464.41	4,929,425.00	(65,039.41)	0.00	2,875.00	15,716.67	3.69	0.72
FFCB			04/17/14		0.00	128.34	30,635.00						
3135G0MK6	07/17/12	1.200	07/17/17	5,000,000.00	5,000,000.00	5,000,000.00	4,994,075.00	(5,925.00)	0.00	5,000.00	12,333.33	3.69	1.20
FNMA					0.00	0.00	110,470.00						
3134G42Z0	Call	05/08/13	08/07/17	5,000,000.00	4,998,750.00	4,998,867.59	4,912,940.00	(85,927.59)	0.00	3,333.33	16,000.00	3.69	0.81
FHLMC			11/07/13		111.11	24.16	51,065.00						
3136G0UA7	Call	08/16/12	08/16/17	5,000,000.00	4,997,250.00	4,997,868.98	4,981,765.00	(16,103.98)	0.00	3,125.00	4,687.50	3.69	1.44
FNMA			08/16/14		0.00	45.18	44,610.00						
3136G0C66	Call	09/19/12	09/19/17	5,000,000.00	5,014,850.00	5,007,180.89	4,935,265.00	(71,915.89)	23,750.00	3,958.33	1,583.33	3.70	0.80
FNMA			09/19/14		0.00	(610.27)	50,890.00						
3135GORT2	01/30/13	0.875	12/20/17	5,000,000.00	4,967,800.00	4,972,201.57	4,914,170.00	(58,031.57)	0.00	3,645.84	12,274.31	3.67	1.01
FNMA					0.00	541.18	62,360.00						

Arapahoe County Treasurer, CO
Securities Held
September 30, 2013

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	
3133ECJX3 FFCB	Call	04/15/13	1.040	03/26/18	2,370,000.00	2,371,682.70	2,370,858.42	2,325,716.55	(45,141.87)	12,324.00	2,054.00	342.33	1.75	0.96
				03/26/14		0.00	(146.32)	22,477.08						
3135G0WB5 FNMA	Call	04/18/13	1.200	04/18/18	5,000,000.00	5,004,500.00	5,000,418.03	4,905,455.00	(94,963.03)	0.00	5,000.00	27,166.67	3.70	1.02
				10/18/13		0.00	(737.71)	50,905.00						
3136G1ML0 FNMA	Call	05/29/13	0.700V	05/25/18	5,000,000.00	4,994,500.00	4,994,877.33	4,901,260.00	(93,617.33)	0.00	2,916.67	11,861.11	3.69	1.14
				11/25/13		0.00	90.56	50,440.00						
TOTAL (U.S. Instrumentality)					59,870,000.00	60,029,092.70	59,858,104.48	59,371,122.05	(486,982.43)	71,699.00	53,991.50	158,767.33	44.34	
						111.11	(4,909.07)	528,403.58						

Corporate

64952WAX1 New York Life Global		03/30/11	1.850	12/13/13	2,250,000.00	2,280,161.25	2,252,226.26	2,256,518.25	4,291.99	0.00	3,468.75	12,487.50	1.68	1.34
						0.00	(914.90)	(2,583.00)						
59217GAM1 Met Life Glob		01/31/13	2.000	01/09/15	3,000,000.00	3,074,700.00	3,049,061.44	3,046,764.00	(2,297.44)	0.00	5,000.00	13,666.67	2.27	0.70
						0.00	(3,165.25)	264.00						
084670AV0 Berkshire Hathaway		06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00	5,160,674.02	5,183,470.00	22,795.98	0.00	13,333.33	22,222.22	3.93	0.81
						0.00	(9,679.16)	(4,125.00)						
63254AAA6 National Australia B		10/05/12	2.000	03/09/15	6,500,000.00	6,648,200.00	6,587,747.80	6,631,482.00	43,734.20	65,000.00	10,833.33	7,944.44	4.91	1.05
						0.00	(5,023.73)	11,388.00						
59217GAV1 Met Life Glob		02/01/13	1.700	06/29/15	2,000,000.00	2,042,880.00	2,031,061.14	2,027,164.00	(3,897.14)	0.00	2,833.33	8,688.89	1.51	0.80
						0.00	(1,465.15)	1,230.00						
96122WAC4 WESTPAC BANKING C		10/05/12	1.068V	07/17/15	5,400,000.00	5,459,238.00	5,438,169.12	5,454,226.80	16,057.68	0.00	4,804.20	12,170.64	4.03	0.67
						0.00	(1,750.87)	(2,149.20)						
63254AAC2 National Australia B		09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80	3,466,515.18	3,495,311.76	28,796.58	0.00	4,586.67	8,256.00	2.57	1.17
						0.00	(1,178.45)	2,782.96						
20271RAB6 COMMONWEALTH BK		10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25	1,557,632.49	1,570,671.29	13,038.80	9,718.75	1,619.79	701.91	1.15	1.16
						0.00	(110.14)	2,130.35						
369604BE2 GENERAL ELECTRIC		10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75	5,484,387.14	5,488,052.40	3,665.26	0.00	3,878.12	22,234.58	4.05	0.76
						0.00	(381.59)	15,083.62						
7800SLD6 ROYAL BANK OF CAN		10/23/12	1.000V	10/23/15	5,000,000.00	5,000,000.00	5,000,000.00	4,975,225.00	(24,775.00)	0.00	4,166.66	9,444.44	3.69	1.00
						0.00	0.00	30,475.00						
7800SPH3 ROYAL BANK OF CAN		11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00	5,007,603.89	5,005,060.00	(2,543.89)	0.00	3,333.34	16,777.78	3.70	0.73
						0.00	(300.55)	10,160.00						
06406HCG2 Bank of New York	Call	08/23/13	0.700	03/04/16	1,500,000.00	1,487,205.00	1,487,745.05	1,486,753.50	(991.55)	5,191.67	875.00	787.50	1.10	1.04
				02/03/16		0.00	415.42	1,323.00						
57629WBP4 MassMutual Global Fu		09/03/13	3.125	04/14/16	1,000,000.00	1,052,980.00	1,051,425.03	1,051,274.00	(151.03)	0.00	2,430.56	14,496.53	0.78	1.06
						12,065.97	(1,554.97)	(1,706.00)						
89236TAL9 Toyota Motor Credit		05/23/13	0.800	05/17/16	5,000,000.00	5,006,500.00	5,005,718.81	4,996,645.00	(9,073.81)	0.00	3,333.33	14,888.89	3.70	0.76
						666.67	(178.90)	23,940.00						

Arapahoe County Treasurer, CO
Securities Held
September 30, 2013

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166764AC4	06/25/13	0.889	06/24/16	5,000,000.00	5,000,150.00	5,000,136.58	5,020,610.00	20,473.42	0.00	3,704.17	11,976.81	3.69	0.89
CHEVRON CORP					123.47	(4.10)	28,400.00						
TOTAL (Corporate)				57,120,000.00	57,906,552.05	57,580,103.95	57,689,228.00	109,124.05	79,910.42	68,200.58	176,744.80	42.77	
					12,856.11	(25,292.34)	116,613.73						

GRAND TOTAL **134,490,000.00** **135,385,144.06** **134,920,791.67** **134,518,115.05** **(402,676.62)** **151,609.42** **125,249.14** **344,989.03** **100.00**

12,967.22 **(25,070.17)** **693,807.31**

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