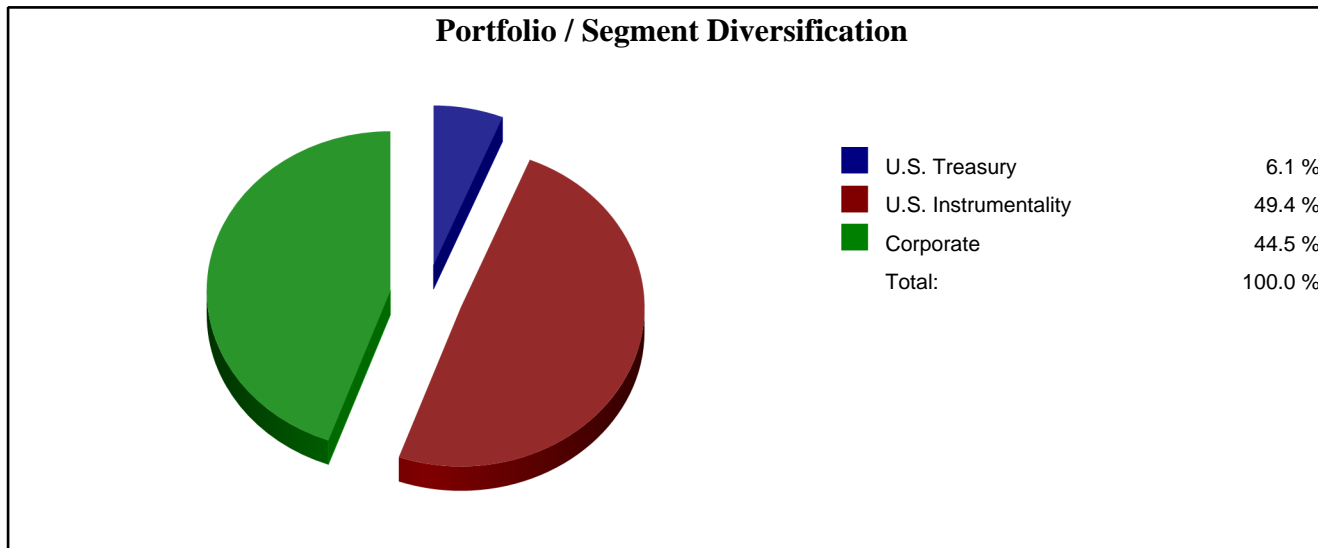


Arapahoe County Treasurer, CO
Recap of Securities Held
January 31, 2014

	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)
U.S. Treasury	7,450,390.63	7,453,235.68	7,437,500.00	(15,735.68)	1,256	1,256	6.13	0.85	3.39
U.S. Instrumentality	60,029,092.70	59,840,583.81	59,521,722.66	(318,861.15)	1,153	1,062	49.36	1.09	2.84
Corporate	54,139,185.80	53,738,026.43	53,953,991.85	215,965.42	585	585	44.52	0.79	1.59
Total	121,618,669.13	121,031,845.92	120,913,214.51	(118,631.41)	906	861	100.00	0.94	2.32

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



Arapahoe County Treasurer, CO
Securities Held
January 31, 2014

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	
U.S. Treasury														
912828TB6	05/31/13	0.750	06/30/17	5,000,000.00	4,991,406.25	4,992,824.13	4,975,000.00	(17,824.13)	0.00	3,211.33	3,314.92	4.10	0.79	
T-Note					0.00	178.67	28,125.00							
912828TG5	12/17/13	0.500	07/31/17	2,500,000.00	2,458,984.38	2,460,411.55	2,462,500.00	2,088.45	6,250.00	1,053.55	34.53	2.02	0.96	
T-Note					0.00	961.79	15,820.00							
TOTAL (U.S. Treasury)				7,500,000.00	7,450,390.63	7,453,235.68	7,437,500.00	(15,735.68)	6,250.00	4,264.88	3,349.45	6.13		
					0.00	1,140.46	43,945.00							
U.S. Instrumentality														
3133XWKV0	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00	3,003,404.14	3,007,839.00	4,434.86	0.00	5,937.50	27,114.58	2.54	1.34	
FHLB					0.00	(2,573.86)	(5,682.00)							
3133XWE70	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00	4,508,797.58	4,539,307.50	30,509.92	0.00	9,375.00	15,000.00	3.78	1.94	
FHLB					0.00	(2,066.10)	(8,325.00)							
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,991,764.33	4,995,875.00	4,110.67	0.00	2,604.17	7,812.50	4.10	0.69	
FHLMC					0.00	254.29	16,780.00							
3135G0UC5	Call	02/26/13	1.000	02/13/17	5,000,000.00	5,011,550.00	5,000,000.00	5,001,115.00	1,115.00	0.00	4,166.66	23,333.33	4.12	1.00
FNMA				02/13/14		0.00	0.00	5,335.00						
3133ECLG7	Call	04/17/13	0.690	04/17/17	5,000,000.00	4,993,750.00	4,994,990.59	4,949,520.00	(45,470.59)	0.00	2,875.00	9,966.67	4.11	0.72
FFCB				04/17/14		0.00	132.62	8,955.00						
3135G0MK6	07/17/12	1.200	07/17/17	5,000,000.00	5,000,000.00	5,000,000.00	4,986,595.00	(13,405.00)	30,000.00	5,000.00	2,333.33	4.11	1.20	
FNMA					0.00	0.00	27,570.00							
3134G4Z20	Call	05/08/13	0.800	08/07/17	5,000,000.00	4,998,750.00	4,998,966.66	4,944,105.00	(54,861.66)	0.00	3,333.33	9,333.33	4.11	0.81
FHLMC				02/07/14		0.00	24.97	32,550.00						
3136G0UA7	Call	08/16/12	0.750V	08/16/17	5,000,000.00	4,997,250.00	4,998,054.22	4,997,910.00	(144.22)	0.00	3,125.00	17,187.50	4.11	1.44
FNMA				08/16/14		0.00	46.69	10,200.00						
3136G0C66	Call	09/19/12	0.950	09/19/17	5,000,000.00	5,014,850.00	5,004,678.77	4,963,760.00	(40,918.77)	0.00	3,958.34	17,416.67	4.12	0.80
FNMA				09/19/14		0.00	(630.61)	36,340.00						
3135G0RT2	01/30/13	0.875	12/20/17	5,000,000.00	4,967,800.00	4,974,420.39	4,934,765.00	(39,655.39)	0.00	3,645.83	4,982.64	4.08	1.01	
FNMA					0.00	559.21	41,205.00							
3133ECJX3	Call	04/15/13	1.040	03/26/18	2,370,000.00	2,371,682.70	2,370,258.50	2,341,721.16	(28,537.34)	0.00	2,054.00	8,558.33	1.95	0.96
FFCB				03/26/14		0.00	(151.20)	31,976.04						
3135G0WB5	Call	04/18/13	1.200	04/18/18	5,000,000.00	5,004,500.00	5,000,000.00	4,927,455.00	(72,545.00)	0.00	5,000.00	17,166.67	4.11	1.20
FNMA				04/18/14		0.00	0.00	47,725.00						
3136G1ML0	Call	05/29/13	0.700V	05/25/18	5,000,000.00	4,994,500.00	4,995,248.63	4,931,755.00	(63,493.63)	0.00	2,916.67	6,416.67	4.11	1.14
FNMA				02/25/14		0.00	93.58	49,175.00						
TOTAL (U.S. Instrumentality)				59,870,000.00	60,029,092.70	59,840,583.81	59,521,722.66	(318,861.15)	30,000.00	53,991.50	166,622.22	49.36		
					0.00	(4,310.41)	293,804.04							

Arapahoe County Treasurer, CO
Securities Held
January 31, 2014

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
Corporate													
59217GAM1 Met Life Glob	01/31/13	2.000	01/09/15	3,000,000.00	3,074,700.00	3,036,083.90	3,046,611.00	10,527.10	30,000.00	5,000.00	3,666.67	2.53	0.70
084670AV0 Berkshire Hathaway	06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00	5,120,989.48	5,147,245.00	26,255.52	0.00	13,333.34	75,555.56	4.37	0.81
63254AAA6 National Australia	10/05/12	2.000	03/09/15	6,500,000.00	6,648,200.00	6,567,150.51	6,611,741.50	44,590.99	0.00	10,833.34	51,277.78	5.47	1.05
59217GAV1 Met Life Glob	02/01/13	1.700	06/29/15	2,000,000.00	2,042,880.00	2,025,054.03	2,030,582.00	5,527.97	0.00	2,833.33	3,022.22	1.68	0.80
96122WAC4 Westpac Banking	10/05/12	1.037V	07/17/15	5,400,000.00	5,459,238.00	5,430,990.52	5,453,875.80	22,885.28	14,400.99	4,837.21	2,332.69	4.49	0.64
63254AAC2 National Australia	09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80	3,461,683.52	3,493,406.00	31,722.48	0.00	4,586.67	26,602.67	2.86	1.17
20271RAB6 Commonwealth BK AU	10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25	1,557,180.89	1,573,401.87	16,220.98	0.00	1,619.80	7,181.08	1.28	1.16
369604BE2 General Electric	10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75	5,482,822.61	5,504,088.68	21,266.07	0.00	3,878.12	14,478.33	4.51	0.76
78008SLD6 ROYAL BANK OF CAN	10/23/12	0.237V	10/23/15	5,000,000.00	5,000,000.00	5,000,000.00	4,978,675.00	(21,325.00)	2,982.50	991.95	262.89	4.11	0.24
78008SPH3 ROYAL BANK OF CAN	11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00	5,006,371.64	5,024,900.00	18,528.36	0.00	3,333.33	10,111.11	4.12	0.73
57629WBP4 MassMutual Global	09/03/13	3.125	04/14/16	1,000,000.00	1,052,980.00	1,044,594.28	1,048,140.00	3,545.72	0.00	2,604.16	9,288.19	0.87	1.06
89236TAL9 Toyota Motor Credit	05/23/13	0.800	05/17/16	5,000,000.00	5,006,500.00	5,004,985.32	5,016,805.00	11,819.68	0.00	3,333.33	8,222.22	4.12	0.76
166764AC4 Chevron Corp	06/25/13	0.889	06/24/16	5,000,000.00	5,000,150.00	5,000,119.73	5,024,520.00	24,400.27	0.00	3,704.16	4,568.47	4.11	0.89
TOTAL (Corporate)				53,370,000.00	54,139,185.80	53,738,026.43	53,953,991.85	215,965.42	47,383.49	60,888.74	216,569.88	44.52	

GRAND TOTAL

120,740,000.00

121,618,669.13

121,031,845.92

120,913,214.51

(118,631.41)

83,633.49

119,145.12

386,541.55

100.00

0.00

(28,903.99)

374,166.28

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