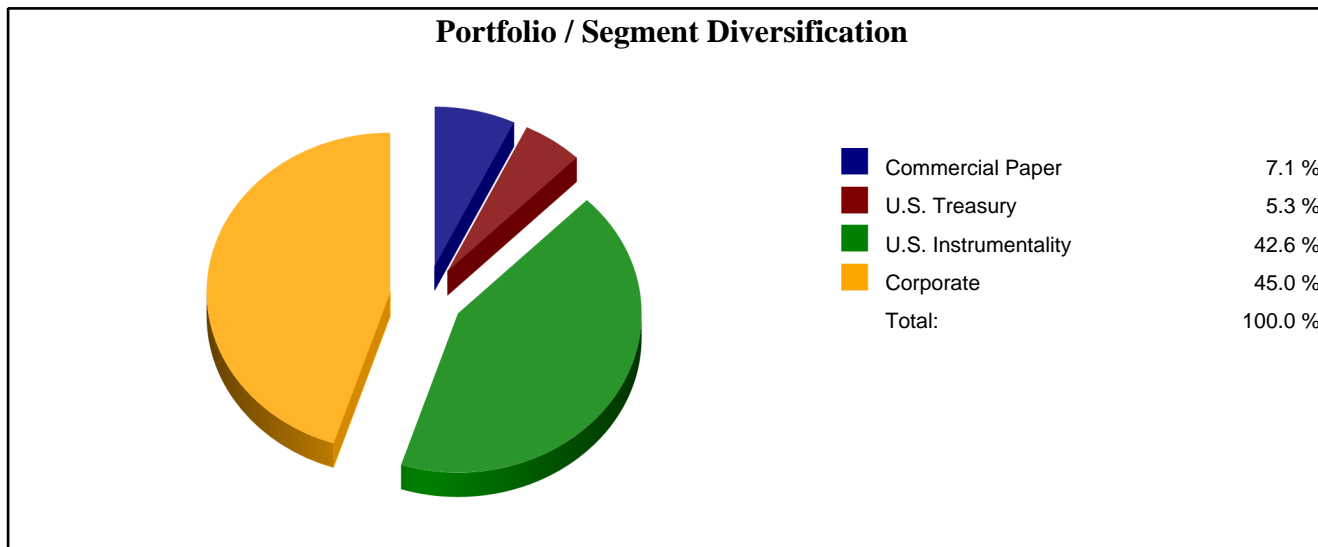


Arapahoe County Treasurer, CO
Recap of Securities Held
February 28, 2014

	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)
Commercial Paper	9,983,000.00	9,984,133.33	9,986,085.00	1,951.67	169	169	7.09	0.35	0.00
U.S. Treasury	7,450,390.63	7,454,265.78	7,447,655.00	(6,610.78)	1,228	1,228	5.29	0.85	3.32
U.S. Instrumentality	60,029,092.70	59,836,690.51	59,564,752.18	(271,938.33)	1,125	1,041	42.63	1.09	2.78
Corporate	63,353,706.80	62,922,305.22	63,122,243.21	199,937.99	627	627	44.99	0.81	1.69
Total	140,816,190.13	140,197,394.84	140,120,735.39	(76,659.45)	838	803	100.00	0.90	2.12

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



Arapahoe County Treasurer, CO
Securities Held
February 28, 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
Commercial Paper													
83365SH55	02/06/14	0.000	08/05/14	5,000,000.00	4,991,500.00	4,992,586.11	4,993,835.00	1,248.89	0.00	0.00	0.00	3.54	0.35
Societe Generale NA					0.00	1,086.11	2,335.00						
83365SHT3	02/28/14	0.000	08/27/14	5,000,000.00	4,991,500.00	4,991,547.22	4,992,250.00	702.78	0.00	0.00	0.00	3.54	0.35
Societe Generale NA					0.00	47.22	750.00						
TOTAL (Commercial Paper)				10,000,000.00	9,983,000.00	9,984,133.33	9,986,085.00	1,951.67	0.00	0.00	0.00	7.09	
					0.00	1,133.33	3,085.00						
U.S. Treasury													
912828TB6	05/31/13	0.750	06/30/17	5,000,000.00	4,991,406.25	4,992,985.52	4,981,250.00	(11,735.52)	0.00	2,900.55	6,215.47	3.54	0.79
T-Note					0.00	161.39	6,250.00						
912828TG5	12/17/13	0.500	07/31/17	2,500,000.00	2,458,984.38	2,461,280.26	2,466,405.00	5,124.74	0.00	966.85	1,001.38	1.75	0.96
T-Note					0.00	868.71	3,905.00						
TOTAL (U.S. Treasury)				7,500,000.00	7,450,390.63	7,454,265.78	7,447,655.00	(6,610.78)	0.00	3,867.40	7,216.85	5.29	
					0.00	1,030.10	10,155.00						
U.S. Instrumentality													
3133XWKV0	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00	3,001,079.36	3,002,085.00	1,005.64	0.00	5,937.50	33,052.08	2.19	1.34
FHLB					0.00	(2,324.78)	(5,754.00)						
3133XWE70	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00	4,506,931.42	4,529,983.50	23,052.08	0.00	9,375.00	24,375.00	3.26	1.94
FHLB					0.00	(1,866.16)	(9,324.00)						
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,991,994.01	4,996,250.00	4,255.99	0.00	2,604.17	10,416.67	3.54	0.69
FHLMC					0.00	229.68	375.00						
3135G0UC5	Call	02/26/13	02/13/17	5,000,000.00	5,011,550.00	5,000,000.00	5,005,560.00	5,560.00	25,000.00	4,166.67	2,500.00	3.56	1.00
FNMA					0.00	0.00	4,445.00						
3133ECLG7	Call	04/17/13	04/17/17	5,000,000.00	4,993,750.00	4,995,110.37	4,957,015.00	(38,095.37)	0.00	2,875.00	12,841.67	3.55	0.72
FFCB					0.00	119.78	7,495.00						
3135G0MK6	07/17/12	1.200	07/17/17	5,000,000.00	5,000,000.00	5,000,000.00	4,991,075.00	(8,925.00)	0.00	5,000.00	7,333.33	3.55	1.20
FNMA					0.00	0.00	4,480.00						
3134G42Z0	Call	05/08/13	08/07/17	5,000,000.00	4,998,750.00	4,998,989.21	4,954,955.00	(44,034.21)	0.00	3,333.34	12,666.67	3.55	0.81
FHLMC					0.00	22.55	10,850.00						
3136G0UA7	Call	08/16/12	08/16/17	5,000,000.00	4,997,250.00	4,998,096.39	4,999,945.00	1,848.61	18,750.00	3,125.00	1,562.50	3.55	1.44
FNMA					0.00	42.17	2,035.00						
3136G0C66	Call	09/19/12	09/19/17	5,000,000.00	5,014,850.00	5,004,109.18	4,969,255.00	(34,854.18)	0.00	3,958.33	21,375.00	3.56	0.80
FNMA					0.00	(569.59)	5,495.00						
3135GORT2	01/30/13	0.875	12/20/17	5,000,000.00	4,967,800.00	4,974,925.49	4,941,615.00	(33,310.49)	0.00	3,645.83	8,628.47	3.53	1.01
FNMA					0.00	505.10	6,850.00						

Arapahoe County Treasurer, CO
Securities Held
February 28, 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
3133ECJX3 FFCB	Call 04/15/13	1.040	03/26/18 03/26/14	2,370,000.00	2,371,682.70 0.00	2,370,121.93 (136.57)	2,345,503.68 3,782.52	(24,618.25)	0.00	2,054.00	10,612.33	1.68	0.96
3135G0WB5 FNMA	Call 04/18/13	1.200	04/18/18 04/18/14	5,000,000.00	5,004,500.00 0.00	5,000,000.00 0.00	4,932,755.00 5,300.00	(67,245.00)	0.00	5,000.00	22,166.67	3.55	1.20
3136G1ML0 FNMA	Call 05/29/13	0.700V	05/25/18 05/25/14	5,000,000.00	4,994,500.00 0.00	4,995,333.15 84.52	4,938,755.00 7,000.00	(56,578.15)	0.00	2,916.66	9,333.33	3.55	1.14
TOTAL (U.S. Instrumentality)				59,870,000.00	60,029,092.70 0.00	59,836,690.51 (3,893.30)	59,564,752.18 43,029.52	(271,938.33)	43,750.00	53,991.50	176,863.72	42.63	

Corporate

59217GAM1 Met Life Glob	01/31/13	2.000	01/09/15	3,000,000.00	3,074,700.00 0.00	3,033,129.66 (2,954.24)	3,041,070.00 (5,541.00)	7,940.34	0.00	5,000.00	8,666.67	2.18	0.70
084670AV0 Berkshire Hathaway	06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00 0.00	5,111,955.60 (9,033.88)	5,134,835.00 (12,410.00)	22,879.40	80,000.00	13,333.33	8,888.89	3.77	0.81
63254AAA6 National Australia	10/05/12	2.000	03/09/15	6,500,000.00	6,648,200.00 0.00	6,562,461.69 (4,688.82)	6,609,349.50 (2,392.00)	46,887.81	0.00	10,833.33	62,111.11	4.72	1.05
59217GAV1 Met Life Glob	02/01/13	1.700	06/29/15	2,000,000.00	2,042,880.00 0.00	2,023,686.56 (1,367.47)	2,028,770.00 (1,812.00)	5,083.44	0.00	2,833.34	5,855.56	1.45	0.80
96122WAC4 Westpac Banking	10/05/12	1.037V	07/17/15	5,400,000.00	5,459,238.00 0.00	5,429,356.37 (1,634.15)	5,450,792.40 (3,083.40)	21,436.03	0.00	4,354.35	6,687.04	3.88	0.64
63254AAC2 National Australia	09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80 0.00	3,460,583.63 (1,099.89)	3,495,955.04 2,549.04	35,371.41	27,520.00	4,586.66	3,669.33	2.47	1.17
20271RAB6 Commonwealth BK AU	10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25 0.00	1,557,078.08 (102.81)	1,572,202.97 (1,198.90)	15,124.89	0.00	1,619.79	8,800.87	1.11	1.16
369604BE2 General Electric	10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75 0.00	5,482,466.46 (356.15)	5,508,769.80 4,681.12	26,303.34	0.00	3,878.13	18,356.46	3.90	0.76
78008SLD6 ROYAL BANK OF CAN	10/23/12	0.237V	10/23/15	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	4,979,705.00 1,030.00	(20,295.00)	0.00	985.83	1,248.72	3.55	0.24
78008SPH3 ROYAL BANK OF CAN	11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00 0.00	5,006,091.13 (280.51)	5,027,025.00 2,125.00	20,933.87	0.00	3,333.33	13,444.44	3.56	0.73
57629WBP4 MassMutual Global	09/03/13	3.125	04/14/16	1,000,000.00	1,052,980.00 0.00	1,043,039.31 (1,554.97)	1,046,976.00 (1,164.00)	3,936.69	0.00	2,604.17	11,892.36	0.75	1.06
89236TAL9 Toyota Motor Credit	05/23/13	0.800	05/17/16	5,000,000.00	5,006,500.00 0.00	5,004,818.35 (166.97)	5,021,680.00 4,875.00	16,861.65	0.00	3,333.34	11,555.56	3.56	0.76
166764AC4 Chevron Corp	06/25/13	0.889	06/24/16	5,000,000.00	5,000,150.00 0.00	5,000,115.89 (3.84)	5,038,580.00 14,060.00	38,464.11	0.00	3,704.17	8,272.64	3.55	0.89
90327QCW7 USAA Capital Corp.	02/07/14	2.250	12/13/16	3,900,000.00	4,053,621.00 30,956.25	4,050,371.33 (3,249.67)	4,001,497.50 (52,123.50)	(48,873.83)	0.00	5,850.00	36,806.25	2.88	0.85

Arapahoe County Treasurer, CO
Securities Held
February 28, 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
89233P5S1	02/04/14	2.050	01/12/17	5,000,000.00	5,160,900.00	5,157,151.16	5,165,035.00	7,883.84	0.00	7,687.50	13,951.39	3.66	0.94
Toyota Motor Credit					6,263.89	(3,748.84)	4,135.00						
TOTAL (Corporate)				62,270,000.00	63,353,706.80	62,922,305.22	63,122,243.21	199,937.99	107,520.00	73,937.27	220,207.29	44.99	
					37,220.14	(30,242.21)	(46,269.64)						

GRAND TOTAL				139,640,000.00	140,816,190.13	140,197,394.84	140,120,735.39	(76,659.45)	151,270.00	131,796.17	404,287.86	100.00	
					37,220.14	(31,972.08)	9,999.88						

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

Arapahoe County Treasurer, CO
GASB 40 - Deposit and Investment Risk Disclosure
February 28, 2014

CUSIP	Type	Coupon	Maturity Date	Call Date	S&P Rating	Moody Rating	Par Value / Shares	Historical Cost	% Portfolio Hist Cost	Market Value	% Portfolio Mkt Value	Weighted Avg Mkt Dur (Yrs)
<u>FNMA</u>												
3135G0UC5	U.S. Instrumentality	1.000	02/13/2017	05/13/2014	AA+	Aaa	5,000,000.00	5,011,550.00	3.56	5,005,560.00	3.57	0.20
3135G0MK6	U.S. Instrumentality	1.200	07/17/2017		AA+	Aaa	5,000,000.00	5,000,000.00	3.55	4,991,075.00	3.56	3.30
3136G0UA7	U.S. Instrumentality	0.750	08/16/2017	08/16/2014	AA+	Aaa	5,000,000.00	4,997,250.00	3.55	4,999,945.00	3.57	3.37
3136G0C66	U.S. Instrumentality	0.950	09/19/2017	09/19/2014	AA+	Aaa	5,000,000.00	5,014,850.00	3.56	4,969,255.00	3.55	3.47
3135G0RT2	U.S. Instrumentality	0.875	12/20/2017		AA+	Aaa	5,000,000.00	4,967,800.00	3.53	4,941,615.00	3.53	3.73
3135G0WB5	U.S. Instrumentality	1.200	04/18/2018	04/18/2014	AA+	Aaa	5,000,000.00	5,004,500.00	3.55	4,932,755.00	3.52	4.00
3136G1ML0	U.S. Instrumentality	0.700	05/25/2018	05/25/2014	AA+	Aaa	5,000,000.00	4,994,500.00	3.55	4,938,755.00	3.52	4.12
ISSUER TOTAL							35,000,000.00	34,990,450.00	24.85	34,778,960.00	24.82	3.17
<u>National Australia</u>												
63254AAA6	Corporate	2.000	03/09/2015		AA-	Aa2	6,500,000.00	6,648,200.00	4.72	6,609,349.50	4.72	1.01
63254AAC2	Corporate	1.600	08/07/2015		AA-	Aa2	3,440,000.00	3,481,520.80	2.47	3,495,955.04	2.49	1.43
ISSUER TOTAL							9,940,000.00	10,129,720.80	7.19	10,105,304.54	7.21	1.16
<u>ROYAL BANK OF CANADA</u>												
78008SLD6	Corporate	0.237	10/23/2015		AA-	Aa3	5,000,000.00	5,000,000.00	3.55	4,979,705.00	3.55	1.65
78008SPH3	Corporate	0.800	10/30/2015		AA-	Aa3	5,000,000.00	5,010,950.00	3.56	5,027,025.00	3.59	1.66
ISSUER TOTAL							10,000,000.00	10,010,950.00	7.11	10,006,730.00	7.14	1.65
<u>Societe Generale NA</u>												
83365SH55	Commercial Paper	0.000	08/05/2014		A-1	P-1	5,000,000.00	4,991,500.00	3.54	4,993,835.00	3.56	0.00
83365SHT3	Commercial Paper	0.000	08/27/2014		A-1	P-1	5,000,000.00	4,991,500.00	3.54	4,992,250.00	3.56	0.00
ISSUER TOTAL							10,000,000.00	9,983,000.00	7.09	9,986,085.00	7.13	0.00
<u>FHLMC</u>												
3134G3S50	U.S. Instrumentality	0.625	11/01/2016		AA+	Aaa	5,000,000.00	4,987,950.00	3.54	4,996,250.00	3.57	2.64
3134G42Z0	U.S. Instrumentality	0.800	08/07/2017	05/07/2014	AA+	Aaa	5,000,000.00	4,998,750.00	3.55	4,954,955.00	3.54	3.37
ISSUER TOTAL							10,000,000.00	9,986,700.00	7.09	9,951,205.00	7.10	3.00
<u>FHLB</u>												
3133XWKV0	U.S. Instrumentality	2.375	03/14/2014		AA+	Aaa	3,000,000.00	3,089,670.00	2.19	3,002,085.00	2.14	0.04
3133XWE70	U.S. Instrumentality	2.500	06/13/2014		AA+	Aaa	4,500,000.00	4,596,840.00	3.26	4,529,983.50	3.23	0.29
ISSUER TOTAL							7,500,000.00	7,686,510.00	5.46	7,532,068.50	5.38	0.19

Arapahoe County Treasurer, CO
GASB 40 - Deposit and Investment Risk Disclosure
February 28, 2014

CUSIP	Type	Coupon	Maturity Date	Call Date	S&P Rating	Moody Rating	Par Value / Shares	Historical Cost	% Portfolio Hist Cost	Market Value	% Portfolio Mkt Value	Weighted Avg Mkt Dur (Yrs)
<u>T-Note</u>												
912828TB6	U.S. Treasury	0.750	06/30/2017		AA+	Aaa	5,000,000.00	4,991,406.25	3.54	4,981,250.00	3.55	3.28
912828TG5	U.S. Treasury	0.500	07/31/2017		AA+	Aaa	2,500,000.00	2,458,984.38	1.75	2,466,405.00	1.76	3.38
ISSUER TOTAL							7,500,000.00	7,450,390.63	5.29	7,447,655.00	5.32	3.32
<u>FFCB</u>												
3133ECLG7	U.S. Instrumentality	0.690	04/17/2017	04/17/2014	AA+	Aaa	5,000,000.00	4,993,750.00	3.55	4,957,015.00	3.54	3.08
3133ECJX3	U.S. Instrumentality	1.040	03/26/2018	03/26/2014	AA+	Aaa	2,370,000.00	2,371,682.70	1.68	2,345,503.68	1.67	3.96
ISSUER TOTAL							7,370,000.00	7,365,432.70	5.23	7,302,518.68	5.21	3.37
<u>General Electric</u>												
369604BE2	Corporate	0.850	10/09/2015		AA+	Aa3	5,475,000.00	5,488,851.75	3.90	5,508,769.80	3.93	1.60
ISSUER TOTAL							5,475,000.00	5,488,851.75	3.90	5,508,769.80	3.93	1.60
<u>Westpac Banking</u>												
96122WAC4	Corporate	1.037	07/17/2015		NR	Aaa	5,400,000.00	5,459,238.00	3.88	5,450,792.40	3.89	1.39
ISSUER TOTAL							5,400,000.00	5,459,238.00	3.88	5,450,792.40	3.89	1.39
<u>Toyota Motor Credit</u>												
89233P5S1	Corporate	2.050	01/12/2017		AA-	Aa3	5,000,000.00	5,160,900.00	3.66	5,165,035.00	3.69	2.79
ISSUER TOTAL							5,000,000.00	5,160,900.00	3.66	5,165,035.00	3.69	2.79
<u>Berkshire Hathaway</u>												
084670AV0	Corporate	3.200	02/11/2015		AA	Aa2	5,000,000.00	5,314,250.00	3.77	5,134,835.00	3.66	0.94
ISSUER TOTAL							5,000,000.00	5,314,250.00	3.77	5,134,835.00	3.66	0.94
<u>Met Life Glob</u>												
59217GAM1	Corporate	2.000	01/09/2015		AA-	Aa3	3,000,000.00	3,074,700.00	2.18	3,041,070.00	2.17	0.86
59217GAV1	Corporate	1.700	06/29/2015		AA-	Aa3	2,000,000.00	2,042,880.00	1.45	2,028,770.00	1.45	1.32
ISSUER TOTAL							5,000,000.00	5,117,580.00	3.63	5,069,840.00	3.62	1.04
<u>Chevron Corp</u>												
166764AC4	Corporate	0.889	06/24/2016		AA	Aa1	5,000,000.00	5,000,150.00	3.55	5,038,580.00	3.60	2.29
ISSUER TOTAL							5,000,000.00	5,000,150.00	3.55	5,038,580.00	3.60	2.29

Arapahoe County Treasurer, CO
GASB 40 - Deposit and Investment Risk Disclosure
February 28, 2014

CUSIP	Type	Coupon	Maturity Date	Call Date	S&P Rating	Moody Rating	Par Value / Shares	Historical Cost	% Portfolio Hist Cost	Market Value	% Portfolio Mkt Value	Weighted Avg Mkt Dur (Yrs)
<u>Toyota Motor Credit Corp</u>												
89236TAL9	Corporate	0.800	05/17/2016		AA-	Aa3	5,000,000.00	5,006,500.00	3.56	5,021,680.00	3.58	2.19
ISSUER TOTAL							5,000,000.00	5,006,500.00	3.56	5,021,680.00	3.58	2.19
<u>USAA Capital Corp.</u>												
90327QCW7	Corporate	2.250	12/13/2016		AA+	Aa1	3,900,000.00	4,053,621.00	2.88	4,001,497.50	2.86	2.68
ISSUER TOTAL							3,900,000.00	4,053,621.00	2.88	4,001,497.50	2.86	2.68
<u>Commonwealth BK AU</u>												
20271RAB6	Corporate	1.250	09/18/2015		AA-	Aa2	1,555,000.00	1,558,965.25	1.11	1,572,202.97	1.12	1.53
ISSUER TOTAL							1,555,000.00	1,558,965.25	1.11	1,572,202.97	1.12	1.53
<u>MassMutual Global</u>												
57629WBP4	Corporate	3.125	04/14/2016		AA+	Aa2	1,000,000.00	1,052,980.00	0.75	1,046,976.00	0.75	2.04
ISSUER TOTAL							1,000,000.00	1,052,980.00	0.75	1,046,976.00	0.75	2.04

GRAND TOTAL	139,640,000.00	140,816,190.13	100.00	140,120,735.39	100.00	2.12
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Highlighted totals are issuers representing 5.00% or more of the portfolio's market value