

Arapahoe County Treasurer, CO
Securities Held
March 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
Commercial Paper													
83365SH55	02/06/14	0.000	08/05/14	5,000,000.00	4,991,500.00	4,994,050.00	4,995,645.00	1,595.00	0.00	0.00	0.00	3.50	0.35
Societe Generale NA					0.00	1,463.89	1,810.00						
83365SHT3	02/28/14	0.000	08/27/14	5,000,000.00	4,991,500.00	4,993,011.11	4,994,435.00	1,423.89	0.00	0.00	0.00	3.50	0.35
Societe Generale NA					0.00	1,463.89	2,185.00						
4497W1JF4	03/17/14	0.000	09/15/14	5,000,000.00	4,992,922.22	4,993,505.55	4,993,140.00	(365.55)	0.00	0.00	0.00	3.50	0.28
ING Funding					0.00	583.33	217.78						
TOTAL (Commercial Paper)				15,000,000.00	14,975,922.22	14,980,566.66	14,983,220.00	2,653.34	0.00	0.00	0.00	10.49	
					0.00	3,511.11	4,212.78						
U.S. Treasury													
912828TB6	05/31/13	0.750	06/30/17	5,000,000.00	4,991,406.25	4,993,164.19	4,954,295.00	(38,869.19)	0.00	3,211.33	9,426.80	3.50	0.79
T-Note					0.00	178.67	(26,955.00)						
912828TG5	12/17/13	0.500	07/31/17	2,500,000.00	2,458,984.38	2,462,242.05	2,452,345.00	(9,897.05)	0.00	1,070.44	2,071.82	1.72	0.96
T-Note					0.00	961.79	(14,060.00)						
TOTAL (U.S. Treasury)				7,500,000.00	7,450,390.63	7,455,406.24	7,406,640.00	(48,766.24)	0.00	4,281.77	11,498.62	5.22	
					0.00	1,140.46	(41,015.00)						
U.S. Instrumentality													
3133XWE70	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00	4,504,865.33	4,521,739.50	16,874.17	0.00	9,375.00	33,750.00	3.22	1.94
FHLB					0.00	(2,066.09)	(8,244.00)						
3134G3S50	10/24/12	0.625	11/01/16	5,000,000.00	4,987,950.00	4,992,248.30	4,987,990.00	(4,258.30)	0.00	2,604.16	13,020.83	3.49	0.69
FHLMC					0.00	254.29	(8,260.00)						
3135G0UC5	Call	02/26/13	02/13/17	5,000,000.00	5,011,550.00	5,000,000.00	4,994,885.00	(5,115.00)	0.00	4,166.67	6,666.67	3.51	1.00
FNMA			05/13/14		0.00	0.00	(10,675.00)						
3133ECLG7	Call	04/17/13	04/17/17	5,000,000.00	4,993,750.00	4,995,242.98	4,982,270.00	(12,972.98)	0.00	2,875.00	15,716.67	3.50	0.72
FFCB			04/17/14		0.00	132.61	25,255.00						
3135G0MK6	07/17/12	1.200	07/17/17	5,000,000.00	5,000,000.00	5,000,000.00	4,968,350.00	(31,650.00)	0.00	5,000.00	12,333.33	3.50	1.20
FNMA					0.00	0.00	(22,725.00)						
3134G42Z0	Call	05/08/13	08/07/17	5,000,000.00	4,998,750.00	4,999,014.18	4,928,860.00	(70,154.18)	0.00	3,333.33	16,000.00	3.50	0.81
FHLMC			05/07/14		0.00	24.97	(26,095.00)						
3136G0UA7	Call	08/16/12	08/16/17	5,000,000.00	4,997,250.00	4,998,143.07	4,994,370.00	(3,773.07)	0.00	3,125.00	4,687.50	3.50	1.44
FNMA			08/16/14		0.00	46.68	(5,575.00)						
3136G0C66	Call	09/19/12	09/19/17	5,000,000.00	5,014,850.00	5,003,478.56	4,945,260.00	(58,218.56)	23,750.00	3,958.33	1,583.33	3.51	0.80
FNMA			09/19/14		0.00	(630.62)	(23,995.00)						
3135GORT2	01/30/13	0.875	12/20/17	5,000,000.00	4,967,800.00	4,975,484.71	4,916,900.00	(58,584.71)	0.00	3,645.84	12,274.31	3.48	1.01
FNMA					0.00	559.22	(24,715.00)						

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3133ECJX3 FFCB	Call	04/15/13	1.040	03/26/18	2,370,000.00	2,371,682.70	2,370,000.00	2,325,536.43	(44,463.57)	12,324.00	2,054.00	342.33	1.66	1.04
				04/01/14		0.00	(121.93)	(19,967.25)						
3135G0WB5 FNMA	Call	04/18/13	1.200	04/18/18	5,000,000.00	5,004,500.00	5,000,000.00	4,909,625.00	(90,375.00)	0.00	5,000.00	27,166.67	3.51	1.20
				04/18/14		0.00	0.00	(23,130.00)						
3136G1ML0 FNMA	Call	05/29/13	0.700V	05/25/18	5,000,000.00	4,994,500.00	4,995,426.73	4,918,450.00	(76,976.73)	0.00	2,916.67	12,250.00	3.50	1.14
				05/25/14		0.00	93.58	(20,305.00)						
TOTAL (U.S. Instrumentality)					56,870,000.00	56,939,422.70	56,833,903.86	56,394,235.93	(439,667.93)	36,074.00	48,054.00	155,791.64	39.90	
						0.00	(1,707.29)	(168,431.25)						

Corporate

59217GAM1 Met Life Glob	01/31/13	2.000	01/09/15	3,000,000.00	3,074,700.00	3,029,858.90	3,036,246.00	6,387.10	0.00	5,000.00	13,666.67	2.15	0.70
					0.00	(3,270.76)	(4,824.00)						
084670AV0 Berkshire Hathaway	06/12/12	3.200	02/11/15	5,000,000.00	5,314,250.00	5,101,953.80	5,123,250.00	21,296.20	0.00	13,333.33	22,222.22	3.72	0.81
					0.00	(10,001.80)	(11,585.00)						
63254AAA6 National Australia	10/05/12	2.000	03/09/15	6,500,000.00	6,648,200.00	6,557,270.51	6,602,719.50	45,448.99	65,000.00	10,833.33	7,944.44	4.66	1.05
					0.00	(5,191.18)	(6,630.00)						
59217GAV1 Met Life Glob	02/01/13	1.700	06/29/15	2,000,000.00	2,042,880.00	2,022,172.57	2,026,458.00	4,285.43	0.00	2,833.33	8,688.89	1.43	0.80
					0.00	(1,513.99)	(2,312.00)						
96122WAC4 Westpac Banking	10/05/12	1.037V	07/17/15	5,400,000.00	5,459,238.00	5,427,547.13	5,447,908.80	20,361.67	0.00	4,820.89	11,507.93	3.83	0.64
					0.00	(1,809.24)	(2,883.60)						
63254AAC2 National Australia	09/14/12	1.600	08/07/15	3,440,000.00	3,481,520.80	3,459,365.90	3,487,558.00	28,192.10	0.00	4,586.67	8,256.00	2.44	1.17
					0.00	(1,217.73)	(8,397.04)						
20271RAB6 Commonwealth BK AU	10/03/12	1.250	09/18/15	1,555,000.00	1,558,965.25	1,556,964.27	1,571,330.61	14,366.34	9,718.75	1,619.79	701.91	1.09	1.16
					0.00	(113.81)	(872.36)						
369604BE2 General Electric	10/15/12	0.850	10/09/15	5,475,000.00	5,488,851.75	5,482,072.15	5,500,091.93	18,019.78	0.00	3,878.12	22,234.58	3.85	0.76
					0.00	(394.31)	(8,677.87)						
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	4,980,660.00	(19,340.00)	0.00	985.84	2,234.56	3.50	0.24
					0.00	0.00	955.00						
78008SPH3 ROYAL BANK OF CAN	11/01/12	0.800	10/30/15	5,000,000.00	5,010,950.00	5,005,780.56	5,017,520.00	11,739.44	0.00	3,333.34	16,777.78	3.51	0.73
					0.00	(310.57)	(9,505.00)						
57629WBP4 MassMutual Global	09/03/13	3.125	04/14/16	1,000,000.00	1,052,980.00	1,041,317.74	1,048,057.00	6,739.26	0.00	2,604.17	14,496.53	0.74	1.06
					0.00	(1,721.57)	1,081.00						
89236TAL9 Toyota Motor Credit	05/23/13	0.800	05/17/16	5,000,000.00	5,006,500.00	5,004,633.49	5,019,265.00	14,631.51	0.00	3,333.33	14,888.89	3.51	0.76
					0.00	(184.86)	(2,415.00)						
166764AC4 Chevron Corp	06/25/13	0.889	06/24/16	5,000,000.00	5,000,150.00	5,000,111.64	5,026,775.00	26,663.36	0.00	3,704.17	11,976.81	3.50	0.89
					0.00	(4.25)	(11,805.00)						
90327QCW7 USAA Capital Corp.	02/07/14	2.250	12/13/16	3,900,000.00	4,053,621.00	4,045,792.24	3,985,694.70	(60,097.54)	43,875.00	7,312.50	243.75	2.84	0.85
					0.00	(4,579.09)	(15,802.80)						

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89233P5S1	02/04/14	2.050	01/12/17	5,000,000.00	5,160,900.00	5,152,502.61	5,133,110.00	(19,392.61)	0.00	8,541.67	22,493.06	3.62	0.94
Toyota Motor Credit					6,263.89	(4,648.55)	(31,925.00)						
TOTAL (Corporate)				62,270,000.00	63,353,706.80	62,887,343.51	63,006,644.54	119,301.03	118,593.75	76,720.48	178,334.02	44.39	
					6,263.89	(34,961.71)	(115,598.67)						

GRAND TOTAL **141,640,000.00** **142,719,442.35** **142,157,220.27** **141,790,740.47** **(366,479.80)** **154,667.75** **129,056.25** **345,624.28** **100.00**

6,263.89 **(32,017.43)** **(320,832.14)**

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

Arapahoe County Treasurer, CO
GASB 40 - Deposit and Investment Risk Disclosure
March 31, 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	3.51	4,994,885.00	3.52	2.82
3135G0MK6	U.S. Instrumentality	1.200	07/17/2017		AA+	Aaa	5,000,000.00	5,000,000.00	3.50	4,968,350.00	3.50	3.21
3136G0UA7	U.S. Instrumentality	0.750	08/16/2017	08/16/2014	AA+	Aaa	5,000,000.00	4,997,250.00	3.50	4,994,370.00	3.52	3.28
3136G0C66	U.S. Instrumentality	0.950	09/19/2017	09/19/2014	AA+	Aaa	5,000,000.00	5,014,850.00	3.51	4,945,260.00	3.49	3.40
3135G0RT2	U.S. Instrumentality	0.875	12/20/2017		AA+	Aaa	5,000,000.00	4,967,800.00	3.48	4,916,900.00	3.47	3.63
3135G0WB5	U.S. Instrumentality	1.200	04/18/2018	04/18/2014	AA+	Aaa	5,000,000.00	5,004,500.00	3.51	4,909,625.00	3.46	3.91
3136G1ML0	U.S. Instrumentality	0.700	05/25/2018	05/25/2014	AA+	Aaa	5,000,000.00	4,994,500.00	3.50	4,918,450.00	3.47	4.03
ISSUER TOTAL							35,000,000.00	34,990,450.00	24.52	34,647,840.00	24.44	3.47
<u>National Australia</u>												
63254AAA6	Corporate	2.000	03/09/2015		AA-	Aa2	6,500,000.00	6,648,200.00	4.66	6,602,719.50	4.66	0.93
63254AAC2	Corporate	1.600	08/07/2015		AA-	Aa2	3,440,000.00	3,481,520.80	2.44	3,487,558.00	2.46	1.33
ISSUER TOTAL							9,940,000.00	10,129,720.80	7.10	10,090,277.50	7.12	1.07
<u>ROYAL BANK OF CANADA</u>												
78008SLD6	Corporate	0.237	10/23/2015		AA-	Aa3	5,000,000.00	5,000,000.00	3.50	4,980,660.00	3.51	1.56
78008SPH3	Corporate	0.800	10/30/2015		AA-	Aa3	5,000,000.00	5,010,950.00	3.51	5,017,520.00	3.54	1.57
ISSUER TOTAL							10,000,000.00	10,010,950.00	7.01	9,998,180.00	7.05	1.56
<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	3.50	4,995,645.00	3.52	0.00
83365SHT3	Commercial Paper	0.000	08/27/2014		A-1	P-1	5,000,000.00	4,991,500.00	3.50	4,994,435.00	3.52	0.00
ISSUER TOTAL							10,000,000.00	9,983,000.00	6.99	9,990,080.00	7.05	0.00
<u>FHLMC</u>												
3134G3S50	U.S. Instrumentality	0.625	11/01/2016		AA+	Aaa	5,000,000.00	4,987,950.00	3.49	4,987,990.00	3.52	2.55
3134G42Z0	U.S. Instrumentality	0.800	08/07/2017	05/07/2014	AA+	Aaa	5,000,000.00	4,998,750.00	3.50	4,928,860.00	3.48	3.28
ISSUER TOTAL							10,000,000.00	9,986,700.00	7.00	9,916,850.00	6.99	2.92
<u>T-Note</u>												
912828TB6	U.S. Treasury	0.750	06/30/2017		AA+	Aaa	5,000,000.00	4,991,406.25	3.50	4,954,295.00	3.49	3.20
912828TG5	U.S. Treasury	0.500	07/31/2017		AA+	Aaa	2,500,000.00	2,458,984.38	1.72	2,452,345.00	1.73	3.29
ISSUER TOTAL							7,500,000.00	7,450,390.63	5.22	7,406,640.00	5.22	3.23

Arapahoe County Treasurer, CO
GASB 40 - Deposit and Investment Risk Disclosure
March 31, 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>FFCB</u>												
3133ECLG7	U.S. Instrumentality	0.690	04/17/2017	04/17/2014	AA+	Aaa	5,000,000.00	4,993,750.00	3.50	4,982,270.00	3.51	3.00
3133ECJX3	U.S. Instrumentality	1.040	03/26/2018	04/01/2014	AA+	Aaa	2,370,000.00	2,371,682.70	1.66	2,325,536.43	1.64	3.88
ISSUER TOTAL							7,370,000.00	7,365,432.70	5.16	7,307,806.43	5.15	3.28
<u>General Electric</u>												
369604BE2	Corporate	0.850	10/09/2015		AA+	Aa3	5,475,000.00	5,488,851.75	3.85	5,500,091.93	3.88	1.51
ISSUER TOTAL							5,475,000.00	5,488,851.75	3.85	5,500,091.93	3.88	1.51
<u>Westpac Banking</u>												
96122WAC4	Corporate	1.037	07/17/2015		NR	Aaa	5,400,000.00	5,459,238.00	3.83	5,447,908.80	3.84	1.30
ISSUER TOTAL							5,400,000.00	5,459,238.00	3.83	5,447,908.80	3.84	1.30
<u>Toyota Motor Credit</u>												
89233P5S1	Corporate	2.050	01/12/2017		AA-	Aa3	5,000,000.00	5,160,900.00	3.62	5,133,110.00	3.62	2.69
ISSUER TOTAL							5,000,000.00	5,160,900.00	3.62	5,133,110.00	3.62	2.69
<u>Berkshire Hathaway</u>												
084670AV0	Corporate	3.200	02/11/2015		AA	Aa2	5,000,000.00	5,314,250.00	3.72	5,123,250.00	3.61	0.85
ISSUER TOTAL							5,000,000.00	5,314,250.00	3.72	5,123,250.00	3.61	0.85
<u>Met Life Glob</u>												
59217GAM1	Corporate	2.000	01/09/2015		AA-	Aa3	3,000,000.00	3,074,700.00	2.15	3,036,246.00	2.14	0.77
59217GAV1	Corporate	1.700	06/29/2015		AA-	Aa3	2,000,000.00	2,042,880.00	1.43	2,026,458.00	1.43	1.23
ISSUER TOTAL							5,000,000.00	5,117,580.00	3.59	5,062,704.00	3.57	0.95
<u>Chevron Corp</u>												
166764AC4	Corporate	0.889	06/24/2016		AA	Aa1	5,000,000.00	5,000,150.00	3.50	5,026,775.00	3.55	2.20
ISSUER TOTAL							5,000,000.00	5,000,150.00	3.50	5,026,775.00	3.55	2.20
<u>Toyota Motor Credit Corp</u>												
89236TAL9	Corporate	0.800	05/17/2016		AA-	Aa3	5,000,000.00	5,006,500.00	3.51	5,019,265.00	3.54	2.10
ISSUER TOTAL							5,000,000.00	5,006,500.00	3.51	5,019,265.00	3.54	2.10

Arapahoe County Treasurer, CO
GASB 40 - Deposit and Investment Risk Disclosure
March 31, 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>ING Funding</u>												
4497W1JF4	Commercial Paper	0.000	09/15/2014		A-1	P-1	5,000,000.00	4,992,922.22	3.50	4,993,140.00	3.52	0.00
ISSUER TOTAL							5,000,000.00	4,992,922.22	3.50	4,993,140.00	3.52	0.00
<u>FHLB</u>												
3133XWE70	U.S. Instrumentality	2.500	06/13/2014		AA+	Aaa	4,500,000.00	4,596,840.00	3.22	4,521,739.50	3.19	0.20
ISSUER TOTAL							4,500,000.00	4,596,840.00	3.22	4,521,739.50	3.19	0.20
<u>USAA Capital Corp.</u>												
90327QCW7	Corporate	2.250	12/13/2016		AA+	Aa1	3,900,000.00	4,053,621.00	2.84	3,985,694.70	2.81	2.62
ISSUER TOTAL							3,900,000.00	4,053,621.00	2.84	3,985,694.70	2.81	2.62
<u>Commonwealth BK AU</u>												
20271RAB6	Corporate	1.250	09/18/2015		AA-	Aa2	1,555,000.00	1,558,965.25	1.09	1,571,330.61	1.11	1.45
ISSUER TOTAL							1,555,000.00	1,558,965.25	1.09	1,571,330.61	1.11	1.45
<u>MassMutual Global</u>												
57629WBP4	Corporate	3.125	04/14/2016		AA+	Aa2	1,000,000.00	1,052,980.00	0.74	1,048,057.00	0.74	1.96
ISSUER TOTAL							1,000,000.00	1,052,980.00	0.74	1,048,057.00	0.74	1.96

GRAND TOTAL	141,640,000.00	142,719,442.35	100.00	141,790,740.47	100.00	2.11
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Highlighted totals are issuers representing 5.00% or more of the portfolio's market value