

Arapahoe County Treasurer, CO

Securities Held

January 31, 2009

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
Cash and Equivalents													
CT PLUS	01/31/09	0.690 V		4,656,485.79	4,656,485.79 0.00	4,656,485.79 0.00	4,656,485.79 0.00	0.00	5,182.71	5,182.71	0.00	2.57	0.69
TOTAL				4,656,485.79	4,656,485.79 0.00	4,656,485.79 0.00	4,656,485.79 0.00	0.00	5,182.71	5,182.71	0.00	2.57	
U.S. Instrumentality													
31359MEV1 FNMA	07/20/07	6.375	06/15/09	5,000,000.00	5,107,900.00 0.00	5,020,773.85 (4,805.89)	5,108,435.00 (26,920.00)	87,661.15	0.00	26,562.50	40,729.17	2.82	5.17
3133XGEQ3 FHLB	06/04/08	5.250	08/05/09	10,000,000.00	10,291,500.00 0.00	10,126,293.91 (21,162.76)	10,233,060.00 (48,670.00)	106,766.09	0.00	43,750.00	256,666.67	5.68	2.70
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,035,517.70 (2,393.58)	5,219,465.00 (41,915.00)	183,947.30	0.00	19,791.67	55,416.67	2.80	4.15
3128X7QT4 FHLMC	Call	05/12/08	05/12/10 02/12/09	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,003,170.00 (9,925.00)	3,170.00	0.00	13,541.66	35,659.72	2.76	3.25
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,119,059.24 (7,396.46)	5,380,170.00 (42,630.00)	261,110.76	0.00	29,687.50	45,520.83	2.90	5.22
3136F3J80 FNMA	Call	08/24/07	07/14/10 07/14/10	3,600,000.00	3,450,528.00 0.00	3,525,193.16 4,392.07	3,700,713.60 (21,322.80)	175,520.44	59,760.00	9,960.00	5,644.00	1.90	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,046,896.65 (2,743.02)	5,281,030.00 (48,330.00)	234,133.35	131,250.00	21,875.00	10,937.50	2.81	4.55
3128X7T95 FHLMC	Call	10/06/08	08/18/10 02/18/09	5,000,000.00	5,000,000.00 26,666.67	5,000,000.00 0.00	5,006,650.00 (13,725.00)	6,650.00	0.00	16,666.67	90,555.56	2.76	4.00
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,189,504.98 (7,389.50)	10,435,000.00 (102,000.00)	245,495.02	0.00	31,250.00	118,750.00	5.66	2.84
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,105,131.62 (3,912.46)	4,359,396.00 (61,736.00)	254,264.38	0.00	20,000.00	50,666.67	2.30	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,143,411.15 (5,145.54)	5,461,940.00 (79,510.00)	318,528.85	0.00	25,000.00	38,333.33	2.88	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,995,506.64 157.57	5,402,500.00 (71,170.00)	406,993.36	131,250.00	21,875.00	18,958.33	2.76	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,091,126.90 (3,149.31)	5,410,885.00 (72,320.00)	319,758.10	134,375.00	22,395.83	9,704.86	2.84	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,075,106.88 (2,435.48)	4,367,380.00 (66,748.00)	292,273.12	0.00	18,333.33	83,111.11	2.27	4.70
3128X3H89 FHLMC	Call	09/23/05	11/09/11 11/09/11	790,000.00	777,656.25 0.00	784,423.80 170.98	839,115.09 (12,251.32)	54,691.29	0.00	2,880.21	7,872.57	0.43	4.67

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U.S. Instrumentality													
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,039,408.91 (1,194.21)	5,313,925.00 (76,915.00)	274,516.09	0.00	18,125.00	42,291.67	2.79	4.04
31331QKS5 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,761,312.95 (474.39)	6,167,096.64 (93,689.46)	405,783.69	135,007.50	22,501.25	21,001.17	3.18	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,105,776.22 (3,041.80)	4,404,268.00 (66,640.00)	298,491.78	115,000.00	19,166.66	10,222.22	2.29	4.75
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,996,655.43 91.92	5,355,050.00 (70,480.00)	358,394.57	0.00	19,791.66	96,319.44	2.76	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,122,724.56 (3,360.84)	5,424,925.00 (75,650.00)	302,200.44	0.00	20,833.33	98,611.11	2.85	4.13
3128X4DM0 FHLMC	Call 10/09/07	4.750	06/28/12 06/28/12	5,000,000.00	4,998,000.00 0.00	4,998,558.00 35.96	5,385,970.00 (46,520.00)	387,412.00	0.00	19,791.66	21,770.83	2.76	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,096,186.59 (2,334.99)	5,510,480.00 (37,170.00)	414,293.41	0.00	21,875.00	131,250.00	2.83	4.63
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,969,506.90 715.04	5,372,195.00 (11,550.00)	402,688.10	0.00	18,229.17	82,638.89	2.74	4.57
3128X6NS1 FHLMC	Call 10/15/07	5.050	10/15/12 10/15/09	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,137,125.00 (4,845.00)	137,125.00	0.00	21,041.66	74,347.22	2.76	5.05
3128X6PM2 FHLMC	Call 11/01/07	5.125	10/23/12 10/23/09	5,000,000.00	5,030,100.00 0.00	5,011,006.09 (1,292.39)	5,144,085.00 (4,060.00)	133,078.91	0.00	21,354.16	69,756.94	2.78	4.80
3136F8VL6 FNMA	Call 06/05/08	5.000	11/07/12 02/07/09	10,000,000.00	10,080,400.00 0.00	10,000,000.00 0.00	10,106,700.00 70,020.00	106,700.00	0.00	41,666.67	116,666.67	5.56	5.00
31398AKN1 FNMA	Call 02/12/08	4.550	01/04/13 01/04/10	5,000,000.00	5,122,500.00 0.00	5,059,656.79 (5,487.72)	5,129,970.00 20,345.00	70,313.21	113,750.00	18,958.33	17,062.50	2.83	3.21
3133XQCL4 FHLB	Call 01/13/09	3.720	03/26/13 03/26/10	2,300,000.00	2,361,860.80 25,430.33	2,359,171.20 (2,689.60)	2,356,807.70 (5,053.10)	(2,363.50)	0.00	4,278.00	29,708.33	1.30	1.45
TOTAL				144,435,000.00	146,776,824.10 52,097.00	145,777,910.12 (74,846.40)	152,017,507.03 (1,121,380.68)	6,239,596.91	820,392.50	591,181.92	1,680,173.98	81.00	

Corporate

949746FQ9 Wells Fargo	02/28/08	3.125	04/01/09	2,500,000.00	2,501,725.00 0.00	2,500,255.72 (134.36)	2,503,632.50 (527.50)	3,376.78	0.00	6,510.42	26,041.67	1.38	3.06
931142BE2 Wal-Mart	02/28/08	6.875	08/10/09	2,500,000.00	2,632,800.00 0.00	2,547,697.54 (7,782.23)	2,566,845.00 (8,057.50)	19,147.46	0.00	14,322.92	81,640.63	1.45	3.10
36962GZ31 GE Capital	01/11/08	5.250	10/27/09	3,995,000.00	4,093,157.15 0.00	4,035,162.01 (4,645.61)	4,040,986.45 (21,277.37)	5,824.44	0.00	17,478.12	54,764.79	2.26	3.82

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Corporate													
36962GM27 GE Capital	09/21/07	3.750	12/15/09	3,000,000.00	2,923,050.00 0.00	2,970,106.43 2,923.34	2,990,961.00 (14,166.00)	20,854.57	0.00	9,375.00	14,375.00	1.61	4.97
59217EAQ7 Metropolitan Life Glob	08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,007,788.87 (527.20)	4,842,965.00 46,310.00	(164,823.87)	0.00	18,750.00	53,750.00	2.77	4.37
41011WAA8 John Hancock GLOB F	05/19/08	7.900	07/02/10	5,000,000.00	5,380,950.00 0.00	5,253,966.67 (15,257.68)	5,162,805.00 3,640.00	(91,161.67)	197,500.00	32,916.66	31,819.44	2.97	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,737,947.30 921.96	4,679,528.28 32,635.68	(58,419.02)	0.00	17,835.00	71,340.00	2.61	4.74
89233PW36 Toyota Motor Credit	Call 04/30/08	3.840	04/29/11 04/29/09	2,500,000.00	2,500,000.00 0.00	2,500,000.00 0.00	2,360,545.00 (9,172.50)	(139,455.00)	0.00	8,000.00	24,533.33	1.38	3.84
TOTAL				29,251,000.00	29,776,226.51 0.00	29,552,924.54 (24,501.78)	29,148,268.23 29,384.81	(404,656.31)	197,500.00	125,188.12	358,264.86	16.43	
GRAND TOTAL				178,342,485.79	181,209,536.40 52,097.00	179,987,320.45 (99,348.18)	185,822,261.05 (1,091,995.87)	5,834,940.60	1,023,075.21	721,552.75	2,038,438.84	100.00	

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