

**Arapahoe County Treasurer, CO**

**Securities Held**

**March 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
<b>Cash and Equivalents</b>													
CT PLUS	03/31/09	0.560 V		69,903,751.19	69,903,751.19 0.00	69,903,751.19 0.00	69,903,751.19 0.00	0.00	41,849.28	41,849.28	0.00	28.36	0.56
<b>TOTAL</b>				69,903,751.19	69,903,751.19 0.00	69,903,751.19 0.00	69,903,751.19 0.00	0.00	41,849.28	41,849.28	0.00	28.36	
<b>U.S. Instrumentality</b>													
31359MEV1 FNMA	07/20/07	6.375	06/15/09	5,000,000.00	5,107,900.00 0.00	5,011,627.16 (4,805.89)	5,060,010.00 (22,050.00)	48,382.84	0.00	26,562.50	93,854.17	2.07	5.17
3133XGEQ3 FHLB	06/04/08	5.250	08/05/09	10,000,000.00	10,291,500.00 0.00	10,086,016.39 (21,162.77)	10,163,190.00 (31,790.00)	77,173.61	0.00	43,750.00	81,666.67	4.18	2.70
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,030,962.17 (2,393.58)	5,199,830.00 465.00	168,867.83	0.00	19,791.67	95,000.00	2.06	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,104,982.09 (7,396.47)	5,364,630.00 (1,960.00)	259,647.91	0.00	29,687.50	104,895.83	2.13	5.22
3136F3J80 FNMA	Call 08/24/07	3.320	07/14/10 07/14/10	3,600,000.00	3,450,528.00 0.00	3,533,552.26 4,392.07	3,696,782.40 11,091.60	163,230.14	0.00	9,960.00	25,564.00	1.40	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,041,676.08 (2,743.01)	5,262,040.00 6,920.00	220,363.92	0.00	21,875.00	54,687.50	2.06	4.55
3136FHAA3 FNMA	Call 02/19/09	2.000	02/11/11 02/11/10	5,000,000.00	5,000,000.00 2,222.22	5,000,000.00 0.00	5,015,165.00 15,665.00	15,165.00	0.00	8,333.33	13,888.89	2.03	2.00
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,175,441.09 (7,389.50)	10,447,550.00 18,200.00	272,108.91	0.00	31,250.00	181,250.00	4.16	2.84
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,097,685.32 (3,912.46)	4,386,736.00 9,380.00	289,050.68	0.00	20,000.00	90,666.67	1.69	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,133,618.03 (5,145.54)	5,483,130.00 14,320.00	349,511.97	0.00	25,000.00	88,333.33	2.12	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,995,806.54 157.58	5,402,315.00 (9,005.00)	406,508.46	0.00	21,875.00	62,708.33	2.03	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,085,133.04 (3,149.32)	5,411,120.00 (11,260.00)	325,986.96	0.00	22,395.84	54,496.53	2.09	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,070,471.63 (2,435.47)	4,370,832.00 (16,516.00)	300,360.37	110,000.00	18,333.34	9,777.78	1.67	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	784,749.22 170.98	842,088.65 (1,103.63)	57,339.43	0.00	2,880.21	13,632.99	0.32	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,037,136.06 (1,194.21)	5,325,410.00 (2,955.00)	288,273.94	0.00	18,125.00	78,541.67	2.05	4.04

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<b>U.S. Instrumentality</b>													
31331QKS5 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,760,410.08 (474.39)	6,177,816.81 2,338.21	417,406.73	0.00	22,501.25	66,003.67	2.34	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,099,986.98 (3,041.81)	4,437,348.00 15,204.00	337,361.02	0.00	19,166.67	48,555.56	1.69	4.75
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,996,830.37 91.92	5,417,010.00 11,105.00	420,179.63	118,750.00	19,791.67	17,152.78	2.03	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,116,328.14 (3,360.83)	5,433,430.00 11,540.00	317,101.86	125,000.00	20,833.34	15,277.78	2.10	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	4,998,626.45 35.96	5,412,475.00 (10,405.00)	413,848.55	0.00	19,791.67	61,354.17	2.03	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,091,742.57 (2,334.99)	5,441,690.00 (20,635.00)	349,947.43	0.00	21,875.00	43,750.00	2.08	4.63
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,970,867.79 715.04	5,397,690.00 (6,220.00)	426,822.21	109,375.00	18,229.16	9,722.22	2.01	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	5,105,285.00 (22,260.00)	105,285.00	0.00	21,041.67	116,430.56	2.03	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	5,008,546.40 (1,292.38)	5,111,620.00 (22,095.00)	103,073.60	0.00	21,354.17	112,465.28	2.04	4.80
3136F8VL6 FNMA	Call 06/05/08	5.000	11/07/12 05/07/09	10,000,000.00	10,080,400.00 0.00	10,000,000.00 0.00	10,040,980.00 (37,240.00)	40,980.00	0.00	41,666.67	200,000.00	4.09	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	5,049,212.43 (5,487.71)	5,115,185.00 (3,200.00)	65,972.57	0.00	18,958.34	54,979.17	2.08	3.21
3133XQCL4 FHLB	Call 01/13/09	3.720	03/26/13 03/26/10	2,300,000.00	2,361,860.80 0.00	2,350,819.28 (4,388.30)	2,353,477.30 8,599.70	2,658.02	42,780.00	7,130.00	1,188.33	0.96	1.45
31331GGU7 FFCB	Call 02/12/09	4.000	12/23/13 06/23/09	5,000,000.00	5,037,750.00 27,222.22	5,023,917.94 (8,933.21)	5,020,850.00 5,735.00	(3,067.94)	0.00	16,666.66	54,444.44	2.04	1.90
<b>TOTAL</b>				<b>144,435,000.00</b>	<b>146,814,574.10</b> <b>29,444.44</b>	<b>145,656,145.51</b> <b>(85,478.29)</b>	<b>151,895,686.16</b> <b>(88,131.12)</b>	<b>6,239,540.65</b>	<b>505,905.00</b>	<b>588,825.66</b>	<b>1,850,288.32</b>	<b>59.56</b>	

**Corporate**

949746FQ9 Wells Fargo	02/28/08	3.125	04/01/09	2,500,000.00	2,501,725.00 0.00	2,500,000.00 (134.36)	2,500,000.00 (1,717.50)	0.00	0.00	6,510.42	39,062.50	1.01	3.06
931142BE2 Wal-Mart	02/28/08	6.875	08/10/09	2,500,000.00	2,632,800.00 0.00	2,532,886.20 (7,782.23)	2,546,685.00 (9,015.00)	13,798.80	0.00	14,322.92	24,348.96	1.07	3.10
36962GZ31 GE Capital	01/11/08	5.250	10/27/09	3,995,000.00	4,093,157.15 0.00	4,026,320.37 (4,645.61)	3,998,707.36 (23,402.71)	(27,613.01)	0.00	17,478.12	89,721.04	1.66	3.82

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<b>Corporate</b>													
36962GM27 GE Capital	09/21/07	3.750	12/15/09	3,000,000.00	2,923,050.00 0.00	2,975,670.22 2,923.34	2,999,145.00 (3,465.00)	23,474.78	0.00	9,375.00	33,125.00	1.19	4.97
59217EAQ7 Metropolitan Life Glob	08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,006,785.50 (527.20)	4,979,745.00 (6,130.00)	(27,040.50)	0.00	18,750.00	91,250.00	2.03	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	5,224,927.84 (15,257.69)	5,142,260.00 (21,670.00)	(82,667.84)	0.00	32,916.67	97,652.78	2.18	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,739,702.01 921.96	4,693,220.80 19,176.19	(46,481.21)	0.00	17,835.00	107,010.00	1.92	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	2,358,997.50 (43,292.50)	(141,002.50)	0.00	8,000.00	40,533.33	1.01	3.84
<b>TOTAL</b>				29,251,000.00	29,776,226.51 0.00	29,506,292.14 (24,501.79)	29,218,760.66 (89,516.52)	(287,531.48)	0.00	125,188.13	522,703.61	12.08	
<b>GRAND TOTAL</b>				<b>243,589,751.19</b>	<b>246,494,551.80</b> <b>29,444.44</b>	<b>245,066,188.84</b> <b>(109,980.08)</b>	<b>251,018,198.01</b> <b>(177,647.64)</b>	<b>5,952,009.17</b>	<b>547,754.28</b>	<b>755,863.07</b>	<b>2,372,991.93</b>	<b>100.00</b>	

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