

Arapahoe County Treasurer, CO
Securities Held
April 30, 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	04/30/09	0.520 V		36,948,776.54	36,948,776.54 0.00	36,948,776.54 0.00	36,948,776.54 0.00	0.00	16,313.18	16,313.18	0.00	16.91	0.52
TOTAL				36,948,776.54	36,948,776.54 0.00	36,948,776.54 0.00	36,948,776.54 0.00	0.00	16,313.18	16,313.18	0.00	16.91	
Commercial Paper													
90262CU70 UBS Finance	04/07/09	0.000	07/07/09	5,000,000.00	4,984,643.75 0.00	4,988,693.75 4,050.00	4,993,000.00 8,356.25	4,306.25	0.00	0.00	0.00	2.28	1.24
TOTAL				5,000,000.00	4,984,643.75 0.00	4,988,693.75 4,050.00	4,993,000.00 8,356.25	4,306.25	0.00	0.00	0.00	2.28	
U.S. Instrumentality													
31359MEV1 FNMA	07/20/07	6.375	06/15/09	5,000,000.00	5,107,900.00 0.00	5,006,976.29 (4,650.87)	5,037,635.00 (22,375.00)	30,658.71	0.00	26,562.50	120,416.67	2.34	5.17
3133XGEQ3 FHLB	06/04/08	5.250	08/05/09	10,000,000.00	10,291,500.00 0.00	10,065,536.30 (20,480.09)	10,131,990.00 (31,200.00)	66,453.70	0.00	43,750.00	125,416.67	4.71	2.70
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,028,645.80 (2,316.37)	5,193,295.00 (6,535.00)	164,649.20	0.00	19,791.67	114,791.67	2.32	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,097,824.22 (7,157.87)	5,347,265.00 (17,365.00)	249,440.78	0.00	29,687.50	134,583.33	2.40	5.22
3136F3J80 FNMA	Call	08/24/07	07/14/10 07/14/10	3,600,000.00	3,450,528.00 0.00	3,537,802.65 4,250.39	3,696,426.00 (356.40)	158,623.35	0.00	9,960.00	35,524.00	1.58	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,039,021.56 (2,654.52)	5,252,535.00 (9,505.00)	213,513.44	0.00	21,875.00	76,562.50	2.33	4.55
3136FHAA3 FNMA	Call	02/19/09	02/11/11 02/11/10	5,000,000.00	5,000,000.00 2,222.22	5,000,000.00 0.00	5,029,445.00 14,280.00	29,445.00	0.00	8,333.33	22,222.22	2.29	2.00
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,168,289.95 (7,151.14)	10,446,540.00 (1,010.00)	278,250.05	187,500.00	31,250.00	25,000.00	4.70	2.84
31398AWL2 FNMA	Call	04/15/09	04/15/11 04/15/10	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,007,245.00 7,245.00	7,245.00	0.00	3,888.89	3,888.89	2.29	1.75
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,093,899.07 (3,786.25)	4,386,280.00 (456.00)	292,380.93	0.00	20,000.00	110,666.67	1.91	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,128,638.48 (4,979.55)	5,483,075.00 (55.00)	354,436.52	0.00	25,000.00	113,333.33	2.39	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,995,959.02 152.48	5,396,340.00 (5,975.00)	400,380.98	0.00	21,875.00	84,583.33	2.28	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,082,085.32 (3,047.72)	5,404,875.00 (6,245.00)	322,789.68	0.00	22,395.83	76,892.36	2.35	4.56

Arapahoe County Treasurer, CO

Securities Held

April 30, 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
<u>U.S. Instrumentality</u>													
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,068,114.72 (2,356.91)	4,371,852.00 1,020.00	303,737.28	0.00	18,333.33	28,111.11	1.88	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	784,914.68 165.46	842,927.63 838.98	58,012.95	0.00	2,880.20	16,513.19	0.36	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,035,980.37 (1,155.69)	5,322,085.00 (3,325.00)	286,104.63	0.00	18,125.00	96,666.67	2.31	4.04
31331QKS5 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,759,950.99 (459.09)	6,171,273.26 (6,543.55)	411,322.27	0.00	22,501.25	88,504.92	2.64	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,097,043.30 (2,943.68)	4,437,424.00 76.00	340,380.70	0.00	19,166.66	67,722.22	1.90	4.75
3137EAAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,996,919.32 88.95	5,421,190.00 4,180.00	424,270.68	0.00	19,791.66	36,944.44	2.29	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,113,075.73 (3,252.41)	5,452,395.00 18,965.00	339,319.27	0.00	20,833.33	36,111.11	2.37	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	4,998,661.25 34.80	5,418,380.00 5,905.00	419,718.75	0.00	19,791.66	81,145.83	2.29	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,089,482.90 (2,259.67)	5,432,660.00 (9,030.00)	343,177.10	0.00	21,875.00	65,625.00	2.35	4.63
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,971,559.77 691.98	5,382,065.00 (15,625.00)	410,505.23	0.00	18,229.17	27,951.39	2.27	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	5,100,580.00 (4,705.00)	100,580.00	126,250.00	21,041.66	11,222.22	2.29	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	5,007,295.71 (1,250.69)	5,107,230.00 (4,390.00)	99,934.29	128,125.00	21,354.16	5,694.44	2.30	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	10,007,870.00 (33,110.00)	7,870.00	0.00	41,666.67	241,666.67	4.61	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	5,043,901.73 (5,310.70)	5,116,415.00 1,230.00	72,513.27	0.00	18,958.33	73,937.50	2.34	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	2,346,572.55 (4,246.73)	2,361,062.70 7,585.40	14,490.15	0.00	7,130.00	8,318.33	1.08	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	5,015,272.90 (8,645.04)	5,019,660.00 (1,190.00)	4,387.10	0.00	16,666.67	71,111.11	2.31	1.90
TOTAL				149,435,000.00	151,814,574.10 29,444.44	150,573,424.58 (82,720.93)	156,778,015.59 (117,670.57)	6,204,591.01	441,875.00	592,714.47	2,001,127.79	69.47	

Corporate

Arapahoe County Treasurer, CO
Securities Held
April 30, 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
Corporate													
931142BE2 Wal-Mart	02/28/08	6.875	08/10/09	2,500,000.00	2,632,800.00 0.00	2,525,355.01 (7,531.19)	2,537,460.00 (9,225.00)	12,104.99	0.00	14,322.92	38,671.88	1.20	3.10
36962GZ31 GE Capital	01/11/08	5.250	10/27/09	3,995,000.00	4,093,157.15 0.00	4,021,824.63 (4,495.74)	4,038,421.66 39,714.30	16,597.03	104,868.75	17,478.13	2,330.42	1.87	3.82
36962GM27 GE Capital	09/21/07	3.750	12/15/09	3,000,000.00	2,923,050.00 0.00	2,978,499.26 2,829.04	3,012,615.00 13,470.00	34,115.74	0.00	9,375.00	42,500.00	1.34	4.97
59217EAQ7 Metropolitan Life Glob	08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,006,275.31 (510.19)	4,972,160.00 (7,585.00)	(34,115.31)	0.00	18,750.00	110,000.00	2.29	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	5,210,162.34 (14,765.50)	5,114,970.00 (27,290.00)	(95,192.34)	0.00	32,916.66	130,569.44	2.46	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,740,594.24 892.23	4,683,199.91 (10,020.89)	(57,394.33)	107,010.00	17,835.00	17,835.00	2.17	4.74
TOTAL				24,251,000.00	24,774,501.51 0.00	24,482,710.79 (23,581.35)	24,358,826.57 (936.59)	(123,884.22)	211,878.75	110,677.71	341,906.74	11.34	
GRAND TOTAL				215,634,776.54	218,522,495.90 29,444.44	216,993,605.66 (102,252.28)	223,078,618.70 (110,250.91)	6,085,013.04	670,066.93	719,705.36	2,343,034.53	100.00	

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