

Arapahoe County Treasurer, CO
Securities Held
May 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	05/31/09	0.450 V		51,835,157.58	51,835,157.58 0.00	51,835,157.58 0.00	51,835,157.58 0.00	0.00	19,273.75	19,273.75	0.00	22.31	0.45
TOTAL				51,835,157.58	51,835,157.58 0.00	51,835,157.58 0.00	51,835,157.58 0.00	0.00	19,273.75	19,273.75	0.00	22.31	
Commercial Paper													
90262CU70 UBS Finance	04/07/09	0.000	07/07/09	5,000,000.00	4,984,643.75 0.00	4,993,925.00 5,231.25	4,998,235.00 5,235.00	4,310.00	0.00	0.00	0.00	2.15	1.24
TOTAL				5,000,000.00	4,984,643.75 0.00	4,993,925.00 5,231.25	4,998,235.00 5,235.00	4,310.00	0.00	0.00	0.00	2.15	
U.S. Instrumentality													
31359MEV1 FNMA	07/20/07	6.375	06/15/09	5,000,000.00	5,107,900.00 0.00	5,002,170.40 (4,805.89)	4,971,965.00 (65,670.00)	(30,205.40)	0.00	26,562.50	146,979.17	2.20	5.17
3133XGEG3 FHLB	06/04/08	5.250	08/05/09	10,000,000.00	10,291,500.00 0.00	10,044,373.54 (21,162.76)	10,088,050.00 (43,940.00)	43,676.46	0.00	43,750.00	169,166.67	4.43	2.70
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,026,252.21 (2,393.59)	5,190,425.00 (2,870.00)	164,172.79	118,750.00	19,791.66	15,833.33	2.18	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,090,427.76 (7,396.46)	5,335,620.00 (11,645.00)	245,192.24	0.00	29,687.50	164,270.83	2.26	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	3,542,194.71 4,392.06	3,700,058.40 3,632.40	157,863.69	0.00	9,960.00	45,484.00	1.49	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,036,278.54 (2,743.02)	5,253,860.00 1,325.00	217,581.46	0.00	21,875.00	98,437.50	2.19	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	5,037,185.00 7,740.00	37,185.00	0.00	8,333.34	30,555.56	2.15	2.00
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,160,900.45 (7,389.50)	10,489,080.00 42,540.00	328,179.55	0.00	31,250.00	56,250.00	4.42	2.84
31398AWL2 FNMA	Call 04/15/09	1.750	04/15/11 04/15/10	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,023,570.00 16,325.00	23,570.00	0.00	7,291.67	11,180.56	2.15	1.75
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,089,986.61 (3,912.46)	4,380,324.00 (5,956.00)	290,337.39	120,000.00	20,000.00	10,666.67	1.80	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,123,492.94 (5,145.54)	5,506,330.00 23,255.00	382,837.06	0.00	25,000.00	138,333.33	2.25	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,996,116.60 157.58	5,415,595.00 19,255.00	419,478.40	0.00	21,875.00	106,458.33	2.15	5.29

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U.S. Instrumentality													
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,078,936.01 (3,149.31)	5,424,250.00 19,375.00	345,313.99	0.00	22,395.83	99,288.19	2.21	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,065,679.24 (2,435.48)	4,376,820.00 4,968.00	311,140.76	0.00	18,333.33	46,444.44	1.77	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	785,085.67 170.99	844,316.45 1,388.82	59,230.78	17,281.25	2,880.21	2,112.15	0.33	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,034,786.17 (1,194.20)	5,347,485.00 25,400.00	312,698.83	108,750.00	18,125.00	6,041.67	2.18	4.04
31331QKS5 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,759,476.60 (474.39)	6,202,577.76 31,304.50	443,101.16	0.00	22,501.25	111,006.17	2.48	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,094,001.50 (3,041.80)	4,437,492.00 68.00	343,490.50	0.00	19,166.67	86,888.89	1.79	4.75
31398AVB5 FNMA	Call 05/22/09	2.125	02/03/12 02/03/10	4,000,000.00	4,018,000.00 25,736.11	4,017,299.61 (700.39)	4,029,228.00 11,228.00	11,928.39	0.00	2,125.00	27,861.11	1.73	1.47
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,997,011.24 91.92	5,422,765.00 1,575.00	425,753.76	0.00	19,791.67	56,736.11	2.15	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,109,714.89 (3,360.84)	5,448,680.00 (3,715.00)	338,965.11	0.00	20,833.33	56,944.44	2.22	4.13
3128X8YL0 FHLMC	Call 05/07/09	1.250V	04/30/12 07/30/09	5,000,000.00	5,000,000.00 1,215.28	5,000,000.00 0.00	5,004,110.00 4,110.00	4,110.00	0.00	4,166.66	5,381.94	2.15	1.25
3128X4DM0 FHLMC	Call 10/09/07	4.750	06/28/12 06/28/12	5,000,000.00	4,998,000.00 0.00	4,998,697.22 35.97	5,436,695.00 18,315.00	437,997.78	0.00	19,791.67	100,937.50	2.15	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,087,147.91 (2,334.99)	5,510,720.00 78,060.00	423,572.09	0.00	21,875.00	87,500.00	2.21	4.63
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,972,274.81 715.04	5,380,115.00 (1,950.00)	407,840.19	0.00	18,229.17	46,180.56	2.13	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	5,082,400.00 (18,180.00)	82,400.00	0.00	21,041.67	32,263.89	2.15	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	5,006,003.32 (1,292.39)	5,088,850.00 (18,380.00)	82,846.68	0.00	21,354.17	27,048.61	2.16	4.80
31398AKN1 FNMA	Call 02/12/08	4.550	01/04/13 01/04/10	5,000,000.00	5,122,500.00 0.00	5,038,414.02 (5,487.71)	5,107,700.00 (8,715.00)	69,285.98	0.00	18,958.33	92,895.83	2.20	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	2,342,184.25 (4,388.30)	2,356,278.70 (4,784.00)	14,094.45	0.00	7,130.00	15,448.33	1.02	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	5,006,339.69 (8,933.21)	5,009,215.00 (10,445.00)	2,875.31	0.00	16,666.67	87,777.78	2.17	1.90

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TOTAL				148,435,000.00	150,752,174.10 56,395.83	149,505,245.91 (86,178.67)	155,901,760.31 113,614.72	6,396,514.40	364,781.25	560,742.30	1,982,373.56	64.88	
Corporate													
931142BE2 Wal-Mart	02/28/08	6.875	08/10/09	2,500,000.00	2,632,800.00 0.00	2,517,572.78 (7,782.23)	2,528,960.00 (8,500.00)	11,387.22	0.00	14,322.91	52,994.79	1.13	3.10
36962GZ31 GE Capital	01/11/08	5.250	10/27/09	3,995,000.00	4,093,157.15 0.00	4,017,179.02 (4,645.61)	4,051,317.52 12,895.86	34,138.50	0.00	17,478.12	19,808.54	1.76	3.82
36962GM27 GE Capital	09/21/07	3.750	12/15/09	3,000,000.00	2,923,050.00 0.00	2,981,422.61 2,923.35	3,029,616.00 17,001.00	48,193.39	0.00	9,375.00	51,875.00	1.26	4.97
59217EAQ7 Metropolitan Life Glob	08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,005,748.12 (527.19)	5,055,385.00 83,225.00	49,636.88	112,500.00	18,750.00	16,250.00	2.16	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	5,194,904.65 (15,257.69)	5,112,330.00 (2,640.00)	(82,574.65)	0.00	32,916.67	163,486.11	2.32	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,741,516.20 921.96	4,680,626.91 (2,573.00)	(60,889.29)	0.00	17,835.00	35,670.00	2.04	4.74
TOTAL				24,251,000.00	24,774,501.51 0.00	24,458,343.38 (24,367.41)	24,458,235.43 99,408.86	(107.95)	112,500.00	110,677.70	340,084.44	10.66	
GRAND TOTAL				229,521,157.58	232,346,476.94 56,395.83	230,792,671.87 (105,314.83)	237,193,388.32 218,258.58	6,400,716.45	496,555.00	690,693.75	2,322,458.00	100.00	

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