

Arapahoe County Treasurer, CO

Securities Held

June 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	06/30/09	0.370 V		12,019,525.96	12,019,525.96 0.00	12,019,525.96 0.00	12,019,525.96 0.00	0.00	10,299.21	10,299.21	0.00	6.42	0.37
TOTAL				12,019,525.96	12,019,525.96 0.00	12,019,525.96 0.00	12,019,525.96 0.00	0.00	10,299.21	10,299.21	0.00	6.42	
Commercial Paper													
90262CU70 UBS Finance	04/07/09	0.000	07/07/09	5,000,000.00	4,984,643.75 0.00	4,998,987.50 5,062.50	4,999,775.00 1,540.00	787.50	0.00	0.00	0.00	2.66	1.24
TOTAL				5,000,000.00	4,984,643.75 0.00	4,998,987.50 5,062.50	4,999,775.00 1,540.00	787.50	0.00	0.00	0.00	2.66	
U.S. Instrumentality													
3133XGEQ3 FHLB	06/04/08	5.250	08/05/09	10,000,000.00	10,291,500.00 0.00	10,023,893.44 (20,480.10)	10,047,260.00 (40,790.00)	23,366.56	0.00	43,750.00	212,916.67	5.49	2.70
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,023,935.84 (2,316.37)	5,180,235.00 (10,190.00)	156,299.16	0.00	19,791.67	35,625.00	2.71	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,083,269.89 (7,157.87)	5,317,360.00 (18,260.00)	234,090.11	178,125.00	29,687.50	15,833.33	2.80	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	3,546,445.10 4,250.39	3,699,140.40 (918.00)	152,695.30	0.00	9,960.00	55,444.00	1.84	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,033,624.02 (2,654.52)	5,242,030.00 (11,830.00)	208,405.98	0.00	21,875.00	120,312.50	2.72	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	5,034,830.00 (2,355.00)	34,830.00	0.00	8,333.33	38,888.89	2.67	2.00
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,153,749.32 (7,151.13)	10,455,980.00 (33,100.00)	302,230.68	0.00	31,250.00	87,500.00	5.48	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	5,017,505.00 (6,065.00)	17,505.00	0.00	7,291.66	18,472.22	2.67	1.75
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,086,200.35 (3,786.26)	4,347,468.00 (32,856.00)	261,267.65	0.00	20,000.00	30,666.67	2.23	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,118,513.38 (4,979.56)	5,450,555.00 (55,775.00)	332,041.62	150,000.00	25,000.00	13,333.33	2.79	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,996,269.09 152.49	5,387,890.00 (27,705.00)	391,620.91	0.00	21,875.00	128,333.33	2.66	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,075,888.29 (3,047.72)	5,396,455.00 (27,795.00)	320,566.71	0.00	22,395.84	121,684.03	2.74	4.56

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U.S. Instrumentality													
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,063,322.33 (2,356.91)	4,358,156.00 (18,664.00)	294,833.67	0.00	18,333.34	64,777.78	2.20	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	785,251.13 165.46	840,458.88 (3,857.57)	55,207.75	0.00	2,880.21	4,992.36	0.42	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,033,630.48 (1,155.69)	5,324,410.00 (23,075.00)	290,779.52	0.00	18,125.00	24,166.67	2.70	4.04
31331QKS5 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,759,017.51 (459.09)	6,173,847.02 (28,730.74)	414,829.51	0.00	22,501.25	133,507.42	3.08	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,091,057.82 (2,943.68)	4,412,924.00 (24,568.00)	321,866.18	0.00	19,166.67	106,055.56	2.22	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	4,015,198.44 (2,101.17)	4,023,168.00 (6,060.00)	7,969.56	0.00	7,083.33	34,944.44	2.14	1.47
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,997,100.19 88.95	5,396,810.00 (25,955.00)	399,709.81	0.00	19,791.67	76,527.78	2.67	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,106,462.48 (3,252.41)	5,425,920.00 (22,760.00)	319,457.52	0.00	20,833.34	77,777.78	2.76	4.13
3128X8YL0 FHLMC	Call 05/07/09	1.250 V	04/30/12 07/30/09	5,000,000.00	5,000,000.00 1,215.28	5,000,000.00 0.00	5,002,005.00 (2,105.00)	2,005.00	0.00	5,208.34	10,590.28	2.67	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	4,998,732.02 34.80	5,412,935.00 (23,760.00)	414,202.98	118,750.00	19,791.67	1,979.17	2.67	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,084,888.24 (2,259.67)	5,484,675.00 (26,045.00)	399,786.76	0.00	21,875.00	109,375.00	2.74	4.63
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,972,966.79 691.98	5,357,210.00 (22,905.00)	384,243.21	0.00	18,229.16	64,409.72	2.65	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	5,064,345.00 (18,055.00)	64,345.00	0.00	21,041.67	53,305.56	2.67	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	5,004,752.63 (1,250.69)	5,070,550.00 (18,300.00)	65,797.37	0.00	21,354.17	48,402.78	2.68	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	5,033,103.32 (5,310.70)	5,093,160.00 (14,540.00)	60,056.68	0.00	18,958.34	111,854.17	2.73	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	2,337,937.52 (4,246.73)	2,351,453.30 (4,825.40)	13,515.78	0.00	7,130.00	22,578.33	1.26	1.45
31331GZF9 FFCB	Call 06/23/09	3.500	06/23/14 06/23/10	5,000,000.00	4,976,350.00 0.00	4,976,453.61 103.61	5,039,710.00 63,360.00	63,256.39	0.00	3,888.89	3,888.89	2.66	3.60

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TOTAL				143,435,000.00	145,582,874.10 29,173.61	144,401,663.23 (71,422.59)	150,408,445.60 (488,484.71)	6,006,782.37	446,875.00	527,402.05	1,828,143.66	77.70	
Corporate													
931142BE2 Wal-Mart	02/28/08	6.875	08/10/09	2,500,000.00	2,632,800.00 0.00	2,510,041.59 (7,531.19)	2,515,245.00 (13,715.00)	5,203.41	0.00	14,322.92	67,317.71	1.41	3.10
36962GZ31 GE Capital	01/11/08	5.250	10/27/09	3,995,000.00	4,093,157.15 0.00	4,012,683.27 (4,495.75)	4,040,519.03 (10,798.49)	27,835.76	0.00	17,478.13	37,286.67	2.18	3.82
36962GM27 GE Capital	09/21/07	3.750	12/15/09	3,000,000.00	2,923,050.00 0.00	2,984,251.65 2,829.04	3,025,539.00 (4,077.00)	41,287.35	56,250.00	9,375.00	5,000.00	1.56	4.97
59217EAQ7 Metropolitan Life Glob	08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,005,237.93 (510.19)	5,055,260.00 (125.00)	50,022.07	0.00	18,750.00	35,000.00	2.67	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	5,180,139.15 (14,765.50)	5,126,760.00 14,430.00	(53,379.15)	0.00	32,916.67	196,402.78	2.87	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,742,408.43 892.23	4,833,732.06 153,105.15	91,323.63	0.00	17,835.00	53,505.00	2.53	4.74
TOTAL				24,251,000.00	24,774,501.51 0.00	24,434,762.02 (23,581.36)	24,597,055.09 138,819.66	162,293.07	56,250.00	110,677.72	394,512.16	13.22	
GRAND TOTAL				184,705,525.96	187,361,545.32 29,173.61	185,854,938.71 (89,941.45)	192,024,801.65 (348,125.05)	6,169,862.94	513,424.21	648,378.98	2,222,655.82	100.00	

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