

Arapahoe County Treasurer, CO
Securities Held
July 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	07/31/09	0.320 V		13,592,355.07	13,592,355.07 0.00	13,592,355.07 0.00	13,592,355.07 0.00	0.00	5,279.54	5,279.54	0.00	7.05	0.32
TOTAL				13,592,355.07	13,592,355.07 0.00	13,592,355.07 0.00	13,592,355.07 0.00	0.00	5,279.54	5,279.54	0.00	7.05	
U.S. Instrumentality													
3133XGEQ3 FHLB	06/04/08	5.250	08/05/09	10,000,000.00	10,291,500.00 0.00	10,002,730.68 (21,162.76)	10,002,740.00 (44,520.00)	9.32	0.00	43,750.00	256,666.67	5.34	2.70
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,021,542.26 (2,393.58)	5,160,880.00 (19,355.00)	139,337.74	0.00	19,791.67	55,416.67	2.63	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,075,873.42 (7,396.47)	5,284,975.00 (32,385.00)	209,101.58	0.00	29,687.50	45,520.83	2.72	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	3,550,837.17 4,392.07	3,688,131.60 (11,008.80)	137,294.43	59,760.00	9,960.00	5,644.00	1.79	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,030,881.00 (2,743.02)	5,219,810.00 (22,220.00)	188,929.00	131,250.00	21,875.00	10,937.50	2.64	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	5,032,470.00 (2,360.00)	32,470.00	0.00	8,333.33	47,222.22	2.59	2.00
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,146,359.82 (7,389.50)	10,450,950.00 (5,030.00)	304,590.18	0.00	31,250.00	118,750.00	5.32	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	5,022,540.00 5,035.00	22,540.00	0.00	7,291.67	25,763.89	2.59	1.75
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,082,287.89 (3,912.46)	4,341,616.00 (5,852.00)	259,328.11	0.00	20,000.00	50,666.67	2.16	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,113,367.84 (5,145.54)	5,441,040.00 (9,515.00)	327,672.16	0.00	25,000.00	38,333.33	2.71	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,996,426.66 157.57	5,384,390.00 (3,500.00)	387,963.34	131,250.00	21,875.00	18,958.33	2.59	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,072,738.97 (3,149.32)	5,393,125.00 (3,330.00)	320,386.03	134,375.00	22,395.83	9,704.86	2.67	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,060,886.86 (2,435.47)	4,353,548.00 (4,608.00)	292,661.14	0.00	18,333.33	83,111.11	2.13	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	785,422.11 170.98	840,467.57 8.69	55,045.46	0.00	2,880.21	7,872.57	0.40	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,032,436.27 (1,194.21)	5,324,640.00 230.00	292,203.73	0.00	18,125.00	42,291.67	2.62	4.04

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U.S. Instrumentality													
31331QKS5 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,758,543.12 (474.39)	6,171,836.27 (2,010.75)	413,293.15	135,007.50	22,501.25	21,001.17	2.99	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,088,016.02 (3,041.80)	4,408,232.00 (4,692.00)	320,215.98	115,000.00	19,166.66	10,222.22	2.16	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	4,013,027.24 (2,171.20)	4,018,536.00 (4,632.00)	5,508.76	0.00	7,083.34	42,027.78	2.08	1.47
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,997,192.10 91.91	5,396,515.00 (295.00)	399,322.90	0.00	19,791.66	96,319.44	2.59	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,103,101.64 (3,360.84)	5,418,655.00 (7,265.00)	315,553.36	0.00	20,833.33	98,611.11	2.68	4.13
3128X8YL0 FHLMC	Call 05/07/09	1.500V	04/30/12 10/30/09	5,000,000.00	5,000,000.00 1,215.28	5,000,000.00 0.00	5,009,925.00 7,920.00	9,925.00	0.00	5,243.05	15,833.33	2.59	1.50
3128X4DM0 FHLMC	Call 10/09/07	4.750	06/28/12 06/28/12	5,000,000.00	4,998,000.00 0.00	4,998,767.98 35.96	5,417,725.00 4,790.00	418,957.02	0.00	19,791.66	21,770.83	2.59	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,082,553.25 (2,334.99)	5,484,955.00 280.00	402,401.75	0.00	21,875.00	131,250.00	2.66	4.63
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,973,681.83 715.04	5,357,610.00 400.00	383,928.17	0.00	18,229.17	82,638.89	2.57	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	5,045,445.00 (18,900.00)	45,445.00	0.00	21,041.66	74,347.22	2.59	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	5,003,460.25 (1,292.38)	5,051,405.00 (19,145.00)	47,944.75	0.00	21,354.16	69,756.94	2.61	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	5,027,615.61 (5,487.71)	5,078,390.00 (14,770.00)	50,774.39	113,750.00	18,958.33	17,062.50	2.66	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	2,333,549.22 (4,388.30)	2,344,088.70 (7,364.60)	10,539.48	0.00	7,130.00	29,708.33	1.22	1.45
3128X82Y7 FHLMC	Call 07/24/09	3.020	09/25/13 06/25/10	3,885,000.00	3,908,310.00 9,451.34	3,907,755.00 (555.00)	3,899,669.76 (8,640.24)	(8,085.24)	0.00	2,281.36	11,732.70	2.03	2.36
31331GZF9 FFCB	Call 06/23/09	3.500	06/23/14 06/23/10	5,000,000.00	4,976,350.00 0.00	4,976,855.12 401.51	4,986,795.00 (52,915.00)	9,939.88	0.00	14,583.33	18,472.22	2.58	3.60
31331GZQ5 FFCB	Call 07/24/09	3.450	07/07/14 07/07/11	5,000,000.00	5,023,750.00 8,145.83	5,023,483.52 (266.48)	5,046,720.00 22,970.00	23,236.48	0.00	3,354.17	11,500.00	2.60	3.20
TOTAL				152,320,000.00	154,514,934.10 46,770.78	153,259,392.85 (74,330.38)	159,077,825.90 (262,679.70)	5,818,433.05	820,392.50	543,766.67	1,569,115.00	80.11	

Corporate

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Corporate													
931142BE2 Wal-Mart	02/28/08	6.875	08/10/09	2,500,000.00	2,632,800.00 0.00	2,502,259.36 (7,782.23)	2,502,265.00 (12,980.00)	5.64	0.00	14,322.92	81,640.63	1.36	3.10
36962GZ31 GE Capital	01/11/08	5.250	10/27/09	3,995,000.00	4,093,157.15 0.00	4,008,037.67 (4,645.60)	4,033,060.37 (7,458.66)	25,022.70	0.00	17,478.12	54,764.79	2.12	3.82
36962GM27 GE Capital	09/21/07	3.750	12/15/09	3,000,000.00	2,923,050.00 0.00	2,987,175.00 2,923.35	3,026,124.00 585.00	38,949.00	0.00	9,375.00	14,375.00	1.52	4.97
59217EAQ7 Metropolitan Life Glob	08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,004,710.74 (527.19)	5,061,435.00 6,175.00	56,724.26	0.00	18,750.00	53,750.00	2.60	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	5,164,881.46 (15,257.69)	5,125,760.00 (1,000.00)	(39,121.46)	197,500.00	32,916.66	31,819.44	2.79	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,743,330.40 921.97	4,823,249.84 (10,482.22)	79,919.44	0.00	17,835.00	71,340.00	2.45	4.74
TOTAL				24,251,000.00	24,774,501.51 0.00	24,410,394.63 (24,367.39)	24,571,894.21 (25,160.88)	161,499.58	197,500.00	110,677.70	307,689.86	12.84	
GRAND TOTAL				190,163,355.07	192,881,790.68 46,770.78	191,262,142.55 (98,697.77)	197,242,075.18 (287,840.58)	5,979,932.63	1,023,172.04	659,723.91	1,876,804.86	100.00	

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