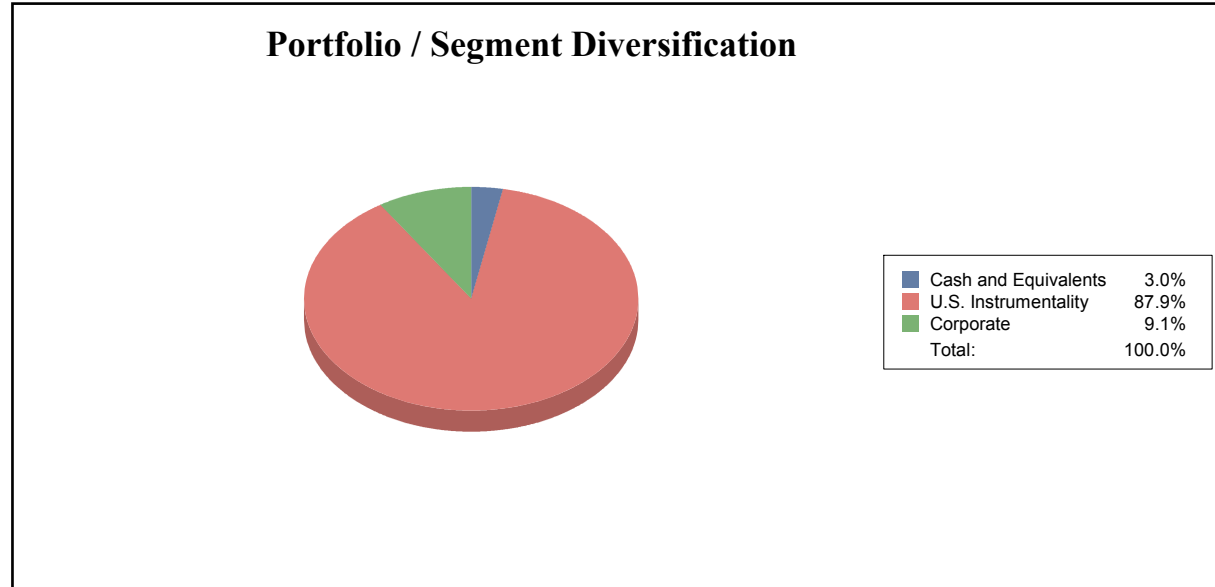


Arapahoe County Treasurer, CO
Recap of Securities Held
April 30, 2010

	Historical Cost	Amortized Cost	Fair Value	Unrealized Gain (Loss)	Weighted Average Final Maturity (Days)	Weighted Average Effective Maturity (Days)	% Portfolio/Segment	Weighted Average Yield *	Weighted Average Market Duration (Years)
Cash and Equivalents	4,931,285.49	4,931,285.49	4,931,285.49	0.00	1	1	2.96	0.20	0.00
U.S. Instrumentality	146,317,448.30	145,057,592.99	149,502,507.55	4,444,914.56	789	413	87.94	3.61	1.09
Corporate	15,125,494.36	14,782,033.05	14,878,954.40	96,921.35	72	72	9.09	4.39	0.20
TOTAL	166,374,228.15	164,770,911.53	169,312,747.44	4,541,835.91	701	370	100.00	3.58	0.98

* Weighted Average Yield is calculated on a "yield to worst" basis.



Arapahoe County Treasurer, CO

Securities Held

April 30, 2010

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>Cash and Equivalents</u>													
CT PLUS	04/30/10	0.200V		4,931,285.49	4,931,285.49 0.00	4,931,285.49 0.00	4,931,285.49 0.00	0.00	904.10	904.10	0.00	2.96	0.20
TOTAL				4,931,285.49	4,931,285.49 0.00	4,931,285.49 0.00	4,931,285.49 0.00	0.00	904.10	904.10	0.00	2.96	
<u>U.S. Instrumentality</u>													
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,000,463.27 (2,316.38)	5,002,495.00 (19,975.00)	2,031.73	0.00	19,791.67	114,791.67	3.05	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,010,736.80 (7,157.87)	5,040,535.00 (30,565.00)	29,798.20	0.00	29,687.50	134,583.33	3.16	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	3,589,515.71 4,250.39	3,621,193.20 (9,237.60)	31,677.49	0.00	9,960.00	35,524.00	2.07	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,006,724.80 (2,654.53)	5,050,630.00 (22,195.00)	43,905.20	0.00	21,875.00	76,562.50	3.06	4.55
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,081,284.52 (7,151.14)	10,295,700.00 (24,090.00)	214,415.48	187,500.00	31,250.00	25,000.00	6.17	2.84
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,047,832.99 (3,786.26)	4,224,696.00 (16,912.00)	176,863.01	0.00	20,000.00	110,666.67	2.51	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,068,053.90 (4,979.56)	5,301,010.00 (21,135.00)	232,956.10	0.00	25,000.00	113,333.33	3.14	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,997,814.32 152.49	5,268,275.00 (15,065.00)	270,460.68	0.00	21,875.00	84,583.33	3.00	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,045,004.70 (3,047.72)	5,282,810.00 (15,320.00)	237,805.30	0.00	22,395.83	76,892.36	3.09	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,039,438.97 (2,356.91)	4,255,056.00 (14,196.00)	215,617.03	0.00	18,333.33	28,111.11	2.47	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	786,927.85 165.46	830,428.25 (1,820.16)	43,500.40	0.00	2,880.20	16,513.19	0.47	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,021,919.52 (1,155.69)	5,268,380.00 (7,260.00)	246,460.48	0.00	18,125.00	96,666.67	3.04	4.04
31331QK55 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,754,365.41 (459.09)	6,102,597.53 (8,542.81)	348,232.12	0.00	22,501.25	88,504.92	3.47	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,061,228.54 (2,943.68)	4,313,388.00 (13,496.00)	252,159.46	0.00	19,166.66	67,722.22	2.50	4.75
3137EAAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,998,001.56 88.95	5,331,940.00 (12,540.00)	333,938.44	0.00	19,791.66	36,944.44	3.00	4.77

Arapahoe County Treasurer, CO

Securities Held

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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>													
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,073,504.64 (3,252.42)	5,361,015.00 (8,660.00)	287,510.36	0.00	20,833.33	36,111.11	3.11	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	4,999,084.69 34.81	5,366,675.00 (10,030.00)	367,590.31	0.00	19,791.66	81,145.83	3.00	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,061,990.26 (2,259.67)	5,434,875.00 (1,775.00)	372,884.74	0.00	21,875.00	65,625.00	3.09	4.63
3133XUL27 FHLB	Call 08/24/09	1.500V	08/24/12 08/24/10	5,000,000.00	4,995,000.00 0.00	4,996,140.51 136.86	5,011,705.00 (2,635.00)	15,564.49	0.00	6,250.00	13,958.33	3.00	2.52
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,979,978.81 691.97	5,347,400.00 (1,925.00)	367,421.19	0.00	18,229.17	27,951.39	2.98	4.57
3136FJ3M1 FNMA	Call 02/11/10	1.000V	02/11/13 02/11/11	5,000,000.00	4,997,000.00 0.00	4,997,216.24 82.12	5,009,220.00 6,795.00	12,003.76	0.00	4,166.67	11,111.11	3.00	2.01
31398AK35 FNMA	Call 04/20/10	1.850	03/25/13 03/25/11	6,000,000.00	6,009,000.00 7,708.33	6,008,707.96 (292.04)	5,994,228.00 (14,772.00)	(14,479.96)	0.00	3,391.67	11,100.00	3.61	1.69
3128X82Y7 FHLMC	Call 07/24/09	3.020	09/25/13 06/25/10	3,885,000.00	3,908,310.00 0.00	3,888,815.63 (2,081.25)	3,899,693.07 (9,662.00)	10,877.44	0.00	9,777.25	11,732.70	2.35	2.36
31331GYT0 FFCB	Call 09/17/09	3.750	06/17/14 06/17/10	5,000,000.00	5,085,600.00 0.00	5,014,737.00 (9,406.59)	5,022,665.00 (16,155.00)	7,928.00	0.00	15,625.00	69,791.67	3.06	1.44
3133XTUE4 FHLB	Call 02/09/10	2.250V	06/17/14 06/17/11	2,500,000.00	2,539,875.00 8,125.00	2,533,323.53 (2,426.47)	2,553,282.50 5,765.00	19,958.97	0.00	4,687.50	20,937.50	1.53	1.06
31331GZF9 FFCB	Call 06/23/09	3.500	06/23/14 06/23/10	5,000,000.00	4,976,350.00 0.00	4,980,390.96 388.55	5,023,520.00 (14,680.00)	43,129.04	0.00	14,583.33	62,222.22	2.99	3.60
31331GZQ5 FFCB	Call 07/24/09	3.450	07/07/14 07/07/11	5,000,000.00	5,023,750.00 0.00	5,014,389.90 (999.30)	5,176,695.00 16,890.00	162,305.10	0.00	14,375.00	54,625.00	3.02	3.20
3133XV3P4 FHLB	Call 10/15/09	1.500V	10/15/14 10/15/10	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,022,575.00 2,045.00	22,575.00	37,500.00	6,250.00	3,333.33	3.01	1.50
3133XVGF2 FHLB	Call 11/10/09	1.500V	11/10/14 11/10/10	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,026,145.00 5,935.00	26,145.00	0.00	6,250.00	35,625.00	3.01	1.50
3136FJNN7 FNMA	Call 11/18/09	2.000V	11/18/14 11/18/11	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,063,680.00 31,190.00	63,680.00	0.00	8,333.34	45,277.78	3.01	2.00
TOTAL				144,520,000.00	146,317,448.30 15,833.33	145,057,592.99 (52,734.97)	149,502,507.55 (244,023.57)	4,444,914.56	225,000.00	477,052.02	1,656,947.71	87.94	

Corporate

59217EAQ7 Metropolitan Life Glob	08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,000,068.03 (510.18)	5,000,000.00 (11,355.00)	(68.03)	0.00	18,750.00	110,000.00	3.01	4.37
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Arapahoe County Treasurer, CO

Securities Held

April 30, 2010

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													
41011WAA8 John Hancock GLOB F	05/19/08	7.900	07/02/10	5,000,000.00	5,380,950.00 0.00	5,030,515.37 (14,765.51)	5,052,090.00 (26,770.00)	21,574.63	0.00	32,916.66	130,569.44	3.23	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,751,449.65 892.23	4,826,864.40 (9,131.52)	75,414.75	107,010.00	17,835.00	17,835.00	2.85	4.74
TOTAL				14,756,000.00	15,125,494.36 0.00	14,782,033.05 (14,383.46)	14,878,954.40 (47,256.52)	96,921.35	107,010.00	69,501.66	258,404.44	9.09	
GRAND TOTAL				164,207,285.49	166,374,228.15 15,833.33	164,770,911.53 (67,118.43)	169,312,747.44 (291,280.09)	4,541,835.91	332,914.10	547,457.78	1,915,352.15	100.00	

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