

Arapahoe County Treasurer, CO

Securities Held

August 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	08/31/09	0.330 V		14,316,649.67	14,316,649.67 0.00	14,316,649.67 0.00	14,316,649.67 0.00	0.00	4,169.70	4,169.70	0.00	7.62	0.33
TOTAL				14,316,649.67	14,316,649.67 0.00	14,316,649.67 0.00	14,316,649.67 0.00	0.00	4,169.70	4,169.70	0.00	7.62	
U.S. Instrumentality													
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,019,148.67 (2,393.59)	5,147,355.00 (13,525.00)	128,206.33	0.00	19,791.66	75,208.33	2.70	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,068,476.96 (7,396.46)	5,263,745.00 (21,230.00)	195,268.04	0.00	29,687.50	75,208.33	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	3,555,229.24 4,392.07	3,685,010.40 (3,121.20)	129,781.16	0.00	9,960.00	15,604.00	1.84	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,028,137.99 (2,743.01)	5,207,770.00 (12,040.00)	179,632.01	0.00	21,875.00	32,812.50	2.71	4.55
3136FHAA3 FNMA	Call 02/19/09	2.000	02/11/11 02/11/10	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,029,835.00 (2,635.00)	29,835.00	50,000.00	8,333.34	5,555.56	2.66	2.00
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,138,970.32 (7,389.50)	10,439,070.00 (11,880.00)	300,099.68	0.00	31,250.00	150,000.00	5.46	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	5,029,765.00 7,225.00	29,765.00	0.00	7,291.67	33,055.56	2.66	1.75
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,078,375.43 (3,912.46)	4,339,476.00 (2,140.00)	261,100.57	0.00	20,000.00	70,666.67	2.22	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,108,222.30 (5,145.54)	5,442,490.00 1,450.00	334,267.70	0.00	25,000.00	63,333.33	2.78	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,996,584.23 157.57	5,371,345.00 (13,045.00)	374,760.77	0.00	21,875.00	40,833.33	2.66	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,069,589.66 (3,149.31)	5,387,440.00 (5,685.00)	317,850.34	0.00	22,395.83	32,100.69	2.74	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,058,451.38 (2,435.48)	4,351,952.00 (1,596.00)	293,500.62	0.00	18,333.33	101,444.44	2.19	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	785,593.09 170.98	842,490.76 2,023.19	56,897.67	0.00	2,880.21	10,752.78	0.41	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,031,242.06 (1,194.21)	5,315,790.00 (8,850.00)	284,547.94	0.00	18,125.00	60,416.67	2.69	4.04
31331QKS5 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,758,068.72 (474.40)	6,160,995.45 (10,840.82)	402,926.73	0.00	22,501.25	43,502.42	3.07	4.59

Arapahoe County Treasurer, CO
Securities Held
August 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
U.S. Instrumentality													
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,084,974.22 (3,041.80)	4,413,776.00 5,544.00	328,801.78	0.00	19,166.67	29,388.89	2.21	4.75
31398AVB5 FNMA	Call 05/22/09	2.125	02/03/12 02/03/10	4,000,000.00	4,018,000.00 0.00	4,010,856.03 (2,171.21)	4,024,296.00 5,760.00	13,439.97	42,500.00	7,083.33	6,611.11	2.14	1.47
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,997,284.02 91.92	5,404,500.00 7,985.00	407,215.98	0.00	19,791.67	116,111.11	2.66	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,099,740.81 (3,360.83)	5,429,580.00 10,925.00	329,839.19	0.00	20,833.33	119,444.44	2.75	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	5,006,585.00 (3,340.00)	6,585.00	0.00	6,250.00	6,458.33	2.66	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	4,998,803.94 35.96	5,421,480.00 3,755.00	422,676.06	0.00	19,791.67	41,562.50	2.66	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,080,218.26 (2,334.99)	5,474,065.00 (10,890.00)	393,846.74	131,250.00	21,875.00	21,875.00	2.73	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	4,995,036.50 36.50	5,007,375.00 12,375.00	12,338.50	0.00	1,458.33	1,458.33	2.66	2.52
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,974,396.87 715.04	5,367,530.00 9,920.00	393,133.13	0.00	18,229.17	100,868.06	2.64	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	5,027,180.00 (18,265.00)	27,180.00	0.00	21,041.67	95,388.89	2.66	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	5,002,167.87 (1,292.38)	5,032,735.00 (18,670.00)	30,567.13	0.00	21,354.17	91,111.11	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	5,022,127.89 (5,487.72)	5,063,930.00 (14,460.00)	41,802.11	0.00	18,958.33	36,020.83	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	2,329,160.93 (4,388.29)	2,343,805.80 (282.90)	14,644.87	0.00	7,130.00	36,838.33	1.26	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	3,905,604.38 (2,150.62)	3,922,781.63 23,111.87	17,177.25	0.00	9,777.25	21,509.95	2.08	2.36
3136F97K3 FNMA	Call 08/19/09	3.250	02/18/14 02/18/10	2,221,000.00	2,226,552.50 200.51	2,226,158.06 (394.44)	2,233,277.69 6,725.19	7,119.63	0.00	2,406.08	2,606.59	1.18	2.74
31331GZF9 FFCB	Call 06/23/09	3.500	06/23/14 06/23/10	5,000,000.00	4,976,350.00 0.00	4,977,256.63 401.51	5,035,800.00 49,005.00	58,543.37	0.00	14,583.34	33,055.56	2.65	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	5,022,450.91 (1,032.61)	5,099,125.00 52,405.00	76,674.09	0.00	14,375.00	25,875.00	2.67	3.20

Arapahoe County Treasurer, CO

Securities Held

August 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
TOTAL				149,541,000.00	151,444,986.60 19,012.96	150,422,327.37 (55,887.30)	156,322,351.73 25,713.33	5,900,024.36	223,750.00	523,404.80	1,596,678.64	80.60	
Corporate													
36962GZ31 GE Capital	01/11/08	5.250	10/27/09	3,995,000.00	4,093,157.15 0.00	4,003,392.06 (4,645.61)	4,021,087.35 (11,973.02)	17,695.29	0.00	17,478.13	72,242.92	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	2,990,098.35 2,923.35	3,022,923.00 (3,201.00)	32,824.65	0.00	9,375.00	23,750.00	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	5,004,183.54 (527.20)	5,064,660.00 3,225.00	60,476.46	0.00	18,750.00	72,500.00	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	5,149,623.77 (15,257.69)	5,142,705.00 16,945.00	(6,918.77)	0.00	32,916.67	64,736.11	2.86	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,744,252.36 921.96	4,821,190.49 (2,059.35)	76,938.13	0.00	17,835.00	89,175.00	2.52	4.74
TOTAL				21,751,000.00	22,141,701.51 0.00	21,891,550.08 (16,585.19)	22,072,565.84 2,936.63	181,015.76	0.00	96,354.80	322,404.03	11.78	
GRAND TOTAL				185,608,649.67	187,903,337.78 19,012.96	186,630,527.12 (72,472.49)	192,711,567.24 28,649.96	6,081,040.12	227,919.70	623,929.30	1,919,082.67	100.00	

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