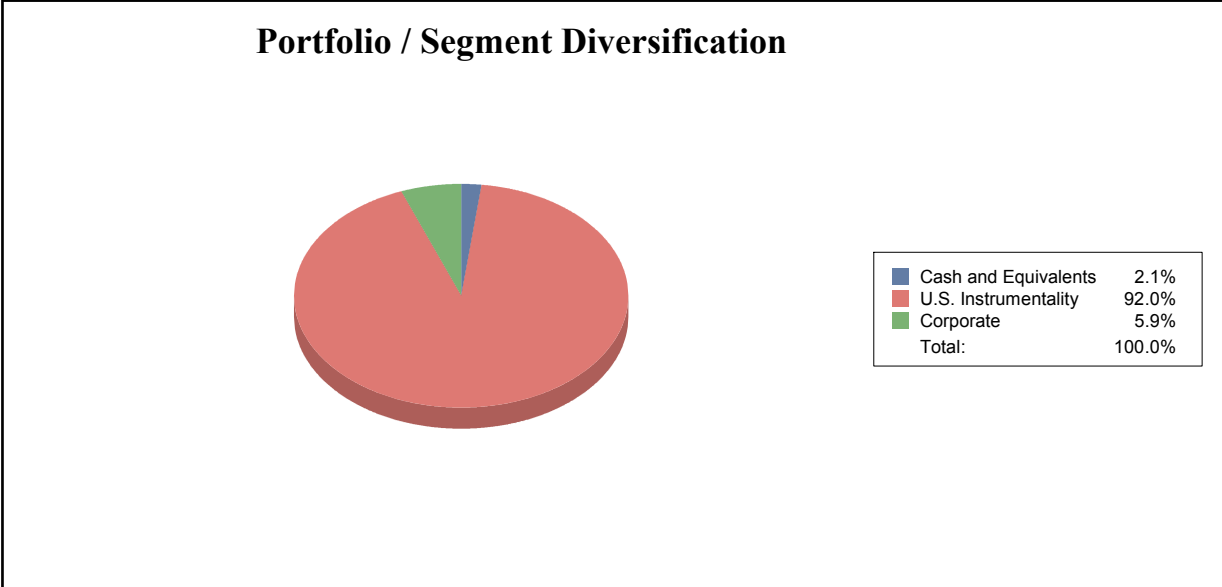


**Arapahoe County Treasurer, CO**  
**Recap of Securities Held**  
**August 31, 2010**

	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	3,070,311.04	3,070,311.04	3,070,311.04	0.00	1	1	2.05	0.25	0.00
U.S. Instrumentality	137,490,945.10	136,415,223.58	140,467,909.59	4,052,686.01	843	376	92.00	3.21	1.00
Corporate	8,882,722.00	8,796,059.97	8,820,127.20	24,067.23	387	387	5.94	1.08	1.03
<b>TOTAL</b>	<b>149,443,978.14</b>	<b>148,281,594.59</b>	<b>152,358,347.83</b>	<b>4,076,753.24</b>	<b>799</b>	<b>369</b>	<b>100.00</b>	<b>3.02</b>	<b>0.98</b>

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



**Arapahoe County Treasurer, CO**

**Securities Held  
August 31, 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
<b><u>Cash and Equivalents</u></b>													
CT PLUS	08/31/10	0.250V		3,070,311.04	3,070,311.04 0.00	3,070,311.04 0.00	3,070,311.04 0.00	0.00	825.97	825.97	0.00	2.05	0.25
<b>TOTAL</b>				3,070,311.04	3,070,311.04 0.00	3,070,311.04 0.00	3,070,311.04 0.00	0.00	825.97	825.97	0.00	2.05	
<b><u>U.S. Instrumentality</u></b>													
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,051,964.89 (7,389.50)	10,205,910.00 (24,960.00)	153,945.11	0.00	31,250.00	150,000.00	6.87	2.84
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,032,309.36 (3,912.46)	4,160,132.00 (18,084.00)	127,822.64	0.00	20,000.00	70,666.67	2.79	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,047,637.73 (5,145.54)	5,226,420.00 (23,100.00)	178,782.27	0.00	25,000.00	63,333.33	3.50	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,998,439.52 157.57	5,207,250.00 (18,235.00)	208,810.48	0.00	21,875.00	40,833.33	3.34	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,032,509.04 (3,149.31)	5,221,595.00 (18,465.00)	189,085.96	0.00	22,395.83	32,100.69	3.44	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,029,775.64 (2,435.47)	4,213,268.00 (15,692.00)	183,492.36	0.00	18,333.33	101,444.44	2.75	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	787,606.26 170.98	826,382.66 (2,310.75)	38,776.40	0.00	2,880.21	10,752.78	0.52	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,017,181.21 (1,194.21)	5,239,800.00 (13,540.00)	222,618.79	0.00	18,125.00	60,416.67	3.38	4.04
31331QK55 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,752,483.15 (474.39)	6,070,580.64 (17,539.49)	318,097.49	0.00	22,501.25	43,502.42	3.86	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,049,159.45 (3,041.80)	4,284,084.00 (15,988.00)	234,924.55	0.00	19,166.67	29,388.89	2.78	4.75
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,998,366.26 91.92	5,318,435.00 (15,565.00)	320,068.74	0.00	19,791.67	116,111.11	3.34	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,060,169.73 (3,360.83)	5,339,415.00 (15,810.00)	279,245.27	0.00	20,833.33	119,444.44	3.46	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	4,999,227.38 35.96	5,374,655.00 (12,375.00)	375,427.62	0.00	19,791.67	41,562.50	3.34	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,052,725.62 (2,334.99)	5,438,955.00 (13,275.00)	386,229.38	131,250.00	21,875.00	21,875.00	3.44	4.63
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,982,815.92 715.05	5,373,245.00 (10,485.00)	390,429.08	0.00	18,229.17	100,868.06	3.32	4.57

**Arapahoe County Treasurer, CO**

**Securities Held  
August 31, 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	
<b>U.S. Instrumentality</b>														
3136FJ3M1 FNMA	Call	02/11/10	1.000V	02/11/13 02/11/11	5,000,000.00	4,997,000.00 0.00	4,997,552.92 84.85	5,009,245.00 (1,340.00)	11,692.08	25,000.00	4,166.67	2,777.78	3.34	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	6,005,442.48 (823.01)	6,039,126.00 (5,112.00)	33,683.52	0.00	9,250.00	48,100.00	4.02	1.69
3136FMUJ1 FNMA	Call	06/08/10	1.000V	06/03/13 12/03/10	4,000,000.00	3,997,000.00 555.56	3,997,233.73 85.24	4,002,300.00 (1,012.00)	5,066.27	0.00	3,333.34	9,777.78	2.67	2.02
31398AR87 FNMA	Call	06/15/10	2.020	08/20/13 05/20/11	5,000,000.00	5,025,750.00 0.00	5,019,825.22 (2,354.72)	5,045,455.00 (5,885.00)	25,629.78	25,250.00	8,416.67	3,086.11	3.36	1.46
31331JLY7 FFCB	Call	06/21/10	2.375	04/28/14 04/28/11	5,432,000.00	5,448,296.00 18,993.14	5,444,523.29 (1,624.36)	5,495,608.72 (7,718.87)	51,085.43	0.00	10,750.84	44,078.42	3.65	2.02
3133XWE70 FHLB		06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00 2,500.00	4,592,041.32 (2,066.10)	4,676,305.50 (23,301.00)	84,264.18	0.00	9,375.00	24,375.00	3.08	1.94
3133XTUE4 FHLB	Call	02/09/10	2.250V	06/17/14 06/17/11	2,500,000.00	2,539,875.00 0.00	2,523,375.00 (2,507.35)	2,541,282.50 (6,672.50)	17,907.50	0.00	4,687.50	11,562.50	1.70	1.06
31331GZQ5 FFCB	Call	07/24/09	3.450	07/07/14 07/07/11	5,000,000.00	5,023,750.00 0.00	5,010,292.78 (1,032.61)	5,113,455.00 (14,395.00)	103,162.22	0.00	14,375.00	25,875.00	3.36	3.20
31398A2Y7 FNMA	Call	08/26/10	1.500	08/26/14 08/26/11	4,000,000.00	4,009,880.00 0.00	4,009,717.59 (162.41)	4,022,636.00 12,756.00	12,918.41	0.00	833.33	833.33	2.68	1.25
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	5,006,475.00 (5,405.00)	6,475.00	0.00	6,250.00	28,333.33	3.35	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	5,010,420.00 (5,810.00)	10,420.00	0.00	6,250.00	23,125.00	3.35	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	5,072,660.00 (4,065.00)	72,660.00	0.00	8,333.33	28,611.11	3.35	2.00
3136FMNY6 FNMA	Call	05/20/10	1.550V	04/29/15 10/29/10	5,922,000.00	5,924,368.80 5,354.48	5,922,848.09 (453.29)	5,932,813.57 (6,229.95)	9,965.48	0.00	7,649.25	31,106.95	3.96	1.46
<b>TOTAL</b>					135,889,000.00	137,490,945.10 35,111.51	136,415,223.58 (42,120.78)	140,467,909.59 (309,614.56)	4,052,686.01	181,500.00	395,719.06	1,283,942.64	92.00	
<b>Corporate</b>														
604059AF2 3 M		05/05/10	5.610	12/12/10	4,600,000.00	4,744,762.00 101,790.33	4,666,813.23 (20,305.98)	4,663,075.20 (17,296.00)	(3,738.03)	0.00	22,221.83	187,093.50	3.17	0.46
36962G4E1 GE Capital		07/15/10	3.500	08/13/12	4,000,000.00	4,137,960.00 0.00	4,129,246.74 (5,627.31)	4,157,052.00 11,908.00	27,805.26	70,000.00	11,666.67	7,000.00	2.77	1.80
<b>TOTAL</b>					8,600,000.00	8,882,722.00 101,790.33	8,796,059.97 (25,933.29)	8,820,127.20 (5,388.00)	24,067.23	70,000.00	33,888.50	194,093.50	5.94	

**Arapahoe County Treasurer, CO**  
**Securities Held**  
**August 31, 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
<b>GRAND TOTAL</b>				<b>147,559,311.04</b>	<b>149,443,978.14</b> <b>136,901.84</b>	<b>148,281,594.59</b> <b>(68,054.07)</b>	<b>152,358,347.83</b> <b>(315,002.56)</b>	<b>4,076,753.24</b>	<b>252,325.97</b>	<b>430,433.53</b>	<b>1,478,036.14</b>	<b>100.00</b>	

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