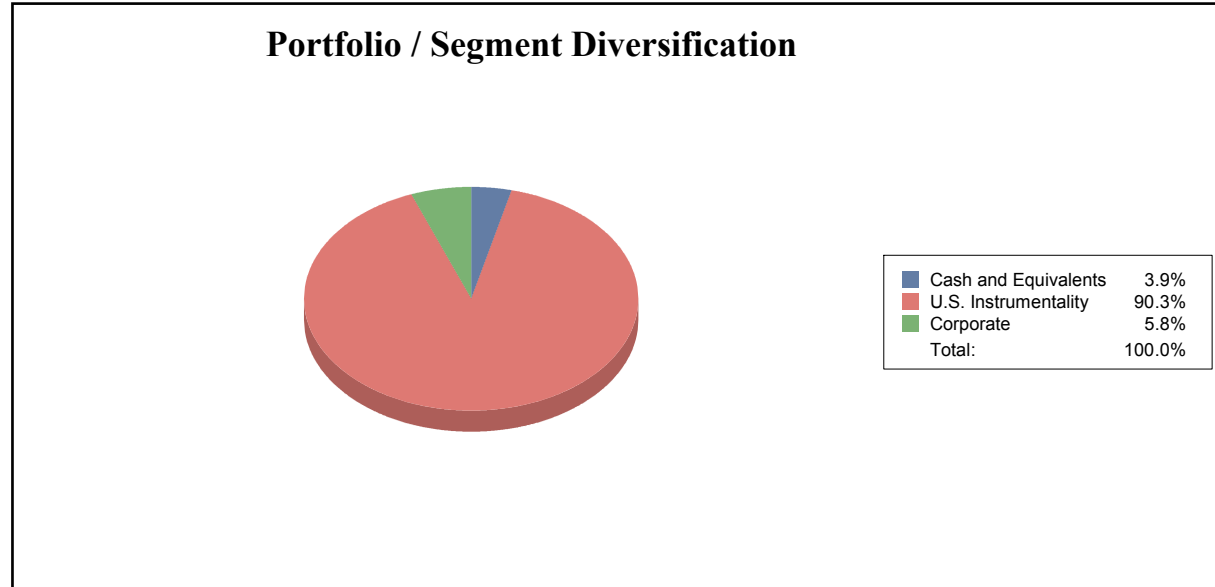


**Arapahoe County Treasurer, CO**  
**Recap of Securities Held**  
**July 31, 2010**

	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	5,990,253.11	5,990,253.11	5,990,253.11	0.00	1	1	3.91	0.25	0.00
U.S. Instrumentality	138,476,065.10	137,444,024.58	141,770,339.15	4,326,314.57	852	393	90.30	3.24	1.04
Corporate	8,882,722.00	8,821,993.26	8,825,515.20	3,521.94	418	418	5.79	1.08	1.10
<b>TOTAL</b>	<b>153,349,040.21</b>	<b>152,256,270.95</b>	<b>156,586,107.46</b>	<b>4,329,836.51</b>	<b>794</b>	<b>379</b>	<b>100.00</b>	<b>3.00</b>	<b>1.01</b>

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



**Arapahoe County Treasurer, CO**

**Securities Held**

**July 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	07/31/10	0.250V		5,990,253.11	5,990,253.11 0.00	5,990,253.11 0.00	5,990,253.11 0.00	0.00	1,512.07	1,512.07	0.00	3.91	0.25
<b>TOTAL</b>				5,990,253.11	5,990,253.11 0.00	5,990,253.11 0.00	5,990,253.11 0.00	0.00	1,512.07	1,512.07	0.00	3.91	
<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	10,059,354.39 (7,389.50)	10,230,870.00 (24,120.00)	171,515.61	0.00	31,250.00	118,750.00	6.69	2.84
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,036,221.82 (3,912.46)	4,178,216.00 (17,516.00)	141,994.18	0.00	20,000.00	50,666.67	2.72	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,052,783.27 (5,145.54)	5,249,520.00 (18,240.00)	196,736.73	0.00	25,000.00	38,333.33	3.41	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,998,281.95 157.57	5,225,485.00 (15,655.00)	227,203.05	131,250.00	21,875.00	18,958.33	3.26	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,035,658.35 (3,149.31)	5,240,060.00 (15,685.00)	204,401.65	134,375.00	22,395.83	9,704.86	3.35	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,032,211.11 (2,435.48)	4,228,960.00 (10,360.00)	196,748.89	0.00	18,333.33	83,111.11	2.68	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	787,435.28 170.98	828,693.41 (1,130.49)	41,258.13	0.00	2,880.21	7,872.57	0.51	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,018,375.42 (1,194.21)	5,253,340.00 (8,275.00)	234,964.58	0.00	18,125.00	42,291.67	3.30	4.04
31331QK55 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,752,957.54 (474.39)	6,088,120.13 (9,950.34)	335,162.59	135,007.50	22,501.25	21,001.17	3.76	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,052,201.25 (3,041.80)	4,300,072.00 (9,584.00)	247,870.75	115,000.00	19,166.66	10,222.22	2.71	4.75
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,998,274.34 91.91	5,334,000.00 (7,660.00)	335,725.66	0.00	19,791.66	96,319.44	3.26	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,063,530.56 (3,360.83)	5,355,225.00 (8,120.00)	291,694.44	0.00	20,833.33	98,611.11	3.37	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	4,999,191.42 35.97	5,387,030.00 (7,740.00)	387,838.58	0.00	19,791.66	21,770.83	3.26	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,055,060.61 (2,334.99)	5,452,230.00 (6,930.00)	397,169.39	0.00	21,875.00	131,250.00	3.35	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	4,996,560.22 141.42	5,002,695.00 (3,400.00)	6,134.78	0.00	6,250.00	32,708.33	3.26	2.52

**Arapahoe County Treasurer, CO**

**Securities Held**

**July 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>U.S. Instrumentality</u></b>													
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,982,100.87 715.04	5,383,730.00 45.00	401,629.13	0.00	18,229.17	82,638.89	3.23	4.57
3136FJ3M1 FNMA	Call 02/11/10	1.000 V	02/11/13 02/11/11	5,000,000.00	4,997,000.00 0.00	4,997,468.07 84.86	5,010,585.00 (1,020.00)	13,116.93	0.00	4,166.67	23,611.11	3.26	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	6,006,265.49 (823.01)	6,044,238.00 (4,914.00)	37,972.51	0.00	9,250.00	38,850.00	3.92	1.69
3136FMUJ1 FNMA	Call 06/08/10	1.000 V	06/03/13 12/03/10	4,000,000.00	3,997,000.00 555.56	3,997,148.49 85.25	4,003,312.00 (1,040.00)	6,163.51	0.00	3,333.33	6,444.44	2.61	2.02
31398AR87 FNMA	Call 06/15/10	2.020	08/20/13 05/20/11	5,000,000.00	5,025,750.00 7,013.89	5,022,179.94 (2,354.72)	5,051,340.00 110.00	29,160.06	0.00	8,416.66	19,919.44	3.28	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	5,446,147.65 (1,624.36)	5,503,327.59 13,710.37	57,179.94	0.00	10,750.83	33,327.58	3.55	2.02
3133XWE70 FHLB	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00 2,500.00	4,594,107.42 (2,066.10)	4,699,606.50 52,272.00	105,499.08	0.00	9,375.00	15,000.00	3.00	1.94
3133XTUE4 FHLB	Call 02/09/10	2.250 V	06/17/14 06/17/11	2,500,000.00	2,539,875.00 0.00	2,525,882.35 (2,507.36)	2,547,955.00 (900.00)	22,072.65	0.00	4,687.50	6,875.00	1.66	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	5,011,325.39 (1,032.60)	5,127,850.00 (3,995.00)	116,524.61	86,250.00	14,375.00	11,500.00	3.28	3.20
3133XV3P4 FHLB	Call 10/15/09	1.500 V	10/15/14 10/15/10	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,011,880.00 (2,550.00)	11,880.00	0.00	6,250.00	22,083.33	3.26	1.50
3133XVGF2 FHLB	Call 11/10/09	1.500 V	11/10/14 11/10/10	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,016,230.00 (1,870.00)	16,230.00	0.00	6,250.00	16,875.00	3.26	1.50
3136FJNN7 FNMA	Call 11/18/09	2.000 V	11/18/14 11/18/11	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,076,725.00 10,735.00	76,725.00	0.00	8,333.34	20,277.78	3.26	2.00
3136FMNY6 FNMA	Call 05/20/10	1.550 V	04/29/15 10/29/10	5,922,000.00	5,924,368.80 5,354.48	5,923,301.38 (453.29)	5,939,043.52 (2,279.97)	15,742.14	0.00	7,649.25	23,457.70	3.86	1.46
<b>TOTAL</b>				<b>136,889,000.00</b>	<b>138,476,065.10</b> <b>42,125.40</b>	<b>137,444,024.58</b> <b>(41,816.95)</b>	<b>141,770,339.15</b> <b>(106,062.43)</b>	<b>4,326,314.57</b>	<b>601,882.50</b>	<b>401,135.68</b>	<b>1,102,431.91</b>	<b>90.30</b>	
<b><u>Corporate</u></b>													
604059AF2 3 M	05/05/10	5.610	12/12/10	4,600,000.00	4,744,762.00 101,790.33	4,687,119.21 (20,305.98)	4,680,371.20 (16,187.40)	(6,748.01)	0.00	22,221.84	164,871.67	3.09	0.46
36962G4E1 GE Capital	07/15/10	3.500	08/13/12	4,000,000.00	4,137,960.00 59,111.11	4,134,874.05 (3,085.95)	4,145,144.00 7,184.00	10,269.95	0.00	6,222.22	65,333.33	2.70	1.80
<b>TOTAL</b>				<b>8,600,000.00</b>	<b>8,882,722.00</b> <b>160,901.44</b>	<b>8,821,993.26</b> <b>(23,391.93)</b>	<b>8,825,515.20</b> <b>(9,003.40)</b>	<b>3,521.94</b>	<b>0.00</b>	<b>28,444.06</b>	<b>230,205.00</b>	<b>5.79</b>	

**Arapahoe County Treasurer, CO**  
**Securities Held**  
**July 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>151,479,253.11</b>	<b>153,349,040.21</b> <b>203,026.84</b>	<b>152,256,270.95</b> <b>(65,208.88)</b>	<b>156,586,107.46</b> <b>(115,065.83)</b>	<b>4,329,836.51</b>	<b>603,394.57</b>	<b>431,091.81</b>	<b>1,332,636.91</b>	<b>100.00</b>	

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