

**Arapahoe County Treasurer, CO**  
**Securities Held**  
**November 30, 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
<b>Cash and Equivalents</b>													
CT PLUS	11/30/09	0.300 V		3,397,240.61	3,397,240.61 0.00	3,397,240.61 0.00	3,397,240.61 0.00	0.00	1,193.48	1,193.48	0.00	1.97	0.30
<b>TOTAL</b>				3,397,240.61	3,397,240.61 0.00	3,397,240.61 0.00	3,397,240.61 0.00	0.00	1,193.48	1,193.48	0.00	1.97	
<b>U.S. Instrumentality</b>													
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,012,122.35 (2,316.37)	5,096,765.00 (17,705.00)	84,642.65	118,750.00	19,791.66	15,833.33	2.93	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,046,764.75 (7,157.87)	5,185,055.00 (25,800.00)	138,290.25	0.00	29,687.50	164,270.83	3.04	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	3,568,122.09 4,250.39	3,663,637.20 (7,624.80)	95,515.11	0.00	9,960.00	45,484.00	2.00	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,020,085.93 (2,654.52)	5,152,485.00 (19,245.00)	132,399.07	0.00	21,875.00	98,437.50	2.95	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	5,016,785.00 (2,560.00)	16,785.00	0.00	8,333.34	30,555.56	2.89	2.00
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,117,278.55 (7,151.13)	10,428,940.00 (600.00)	311,661.45	0.00	31,250.00	56,250.00	5.94	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	5,020,435.00 (4,725.00)	20,435.00	0.00	7,291.67	11,180.56	2.89	1.75
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,066,890.47 (3,786.25)	4,319,996.00 6,200.00	253,105.53	120,000.00	20,000.00	10,666.67	2.41	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,093,117.66 (4,979.55)	5,414,935.00 (655.00)	321,817.34	0.00	25,000.00	138,333.33	3.02	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,997,046.78 152.49	5,364,580.00 3,170.00	367,533.22	0.00	21,875.00	106,458.33	2.89	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,060,344.90 (3,047.72)	5,381,755.00 4,370.00	321,410.10	0.00	22,395.83	99,288.19	2.97	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,051,302.09 (2,356.91)	4,337,224.00 2,984.00	285,921.91	0.00	18,333.33	46,444.44	2.38	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	786,095.01 165.47	844,915.27 1,594.22	58,820.26	17,281.25	2,880.21	2,112.15	0.45	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,027,736.48 (1,155.68)	5,347,630.00 25,590.00	319,893.52	108,750.00	18,125.00	6,041.67	2.93	4.04
31331QKS5 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,756,676.16 (459.08)	6,200,176.35 30,557.65	443,500.19	0.00	22,501.25	111,006.17	3.34	4.59

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<b>U.S. Instrumentality</b>													
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,076,045.06 (2,943.68)	4,409,780.00 (2,384.00)	333,734.94	0.00	19,166.67	86,888.89	2.41	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	4,004,482.49 (2,101.17)	4,011,420.00 (5,488.00)	6,937.51	0.00	7,083.33	27,861.11	2.32	1.47
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,997,553.84 88.95	5,431,840.00 18,070.00	434,286.16	0.00	19,791.67	56,736.11	2.89	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,089,875.15 (3,252.41)	5,456,660.00 19,015.00	366,784.85	0.00	20,833.33	56,944.44	2.99	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	4,998,909.51 34.80	5,462,000.00 25,565.00	463,090.49	0.00	19,791.67	100,937.50	2.89	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,073,363.93 (2,259.67)	5,525,915.00 31,365.00	452,551.07	0.00	21,875.00	87,500.00	2.97	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	4,995,451.64 136.86	5,027,615.00 2,320.00	32,163.36	0.00	6,250.00	20,208.33	2.89	2.52
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,976,495.87 691.98	5,432,300.00 55,570.00	455,804.13	0.00	18,229.17	46,180.56	2.87	4.57
3133XQCL4 FHLB	Call 01/13/09	3.720	03/26/13 03/26/10	2,300,000.00	2,361,860.80 0.00	2,316,279.16 (4,246.73)	2,325,746.20 (7,123.10)	9,467.04	0.00	7,130.00	15,448.33	1.37	1.45
3128X82Y7 FHLMC	Call 07/24/09	3.020	09/25/13 06/25/10	3,885,000.00	3,908,310.00 0.00	3,899,291.25 (2,081.25)	3,943,271.12 8,644.13	43,979.87	0.00	9,777.25	21,509.95	2.26	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	2,223,396.98 (910.25)	2,234,714.68 (2,269.86)	11,317.70	0.00	6,015.21	20,652.22	1.29	2.74
31331GYT0 FFCB	Call 09/17/09	3.750	06/17/14 06/17/10	5,000,000.00	5,085,600.00 46,875.00	5,062,083.52 (9,406.59)	5,092,215.00 10,810.00	30,131.48	0.00	15,625.00	85,416.67	2.94	1.44
31331GZF9 FFCB	Call 06/23/09	3.500	06/23/14 06/23/10	5,000,000.00	4,976,350.00 0.00	4,978,435.24 388.55	5,081,850.00 21,135.00	103,414.76	0.00	14,583.34	76,805.56	2.88	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	5,019,419.71 (999.29)	5,194,320.00 57,580.00	174,900.29	0.00	14,375.00	69,000.00	2.91	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	5,027,670.00 25,285.00	27,670.00	0.00	6,250.00	9,583.33	2.89	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	5,027,180.00 27,180.00	27,180.00	0.00	4,375.00	4,375.00	2.89	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	5,049,640.00 49,640.00	49,640.00	0.00	3,611.11	3,611.11	2.89	2.00

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<b>TOTAL</b>				149,541,000.00	151,377,986.60 55,221.34	150,314,666.57 (57,356.63)	156,509,450.82 330,465.24	6,194,784.25	364,781.25	494,062.54	1,732,021.84	87.59	
<b>Corporate</b>													
36962GM27 GE Capital	09/21/07	3.750	12/15/09	3,000,000.00	2,923,050.00 0.00	2,998,679.78 2,829.04	3,003,006.00 (7,944.00)	4,326.22	0.00	9,375.00	51,875.00	1.69	4.97
59217EAQ7 Metropolitan Life Glob	08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,002,635.97 (510.19)	5,054,205.00 (5,495.00)	51,569.03	112,500.00	18,750.00	16,250.00	2.90	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	5,104,835.08 (14,765.50)	5,182,310.00 (17,885.00)	77,474.92	0.00	32,916.67	163,486.11	3.11	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,746,958.78 892.23	4,867,209.55 4,541.98	120,250.77	0.00	17,835.00	35,670.00	2.74	4.74
<b>TOTAL</b>				17,756,000.00	18,048,544.36 0.00	17,853,109.61 (11,554.42)	18,106,730.55 (26,782.02)	253,620.94	112,500.00	78,876.67	267,281.11	10.44	
<b>GRAND TOTAL</b>				<b>170,694,240.61</b>	<b>172,823,771.57 55,221.34</b>	<b>171,565,016.79 (68,911.05)</b>	<b>178,013,421.98 303,683.22</b>	<b>6,448,405.19</b>	<b>478,474.73</b>	<b>574,132.69</b>	<b>1,999,302.95</b>	<b>100.00</b>	

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