

Arapahoe County Treasurer, CO
Securities Held
October 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>Cash and Equivalents</u>													
CT PLUS	10/31/09	0.310V		7,323,050.68	7,323,050.68 0.00	7,323,050.68 0.00	7,323,050.68 0.00	0.00	2,608.07	2,608.07	0.00	4.15	0.31
TOTAL				7,323,050.68	7,323,050.68 0.00	7,323,050.68 0.00	7,323,050.68 0.00	0.00	2,608.07	2,608.07	0.00	4.15	
<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	5,014,438.72 (2,393.58)	5,114,470.00 (17,575.00)	100,031.28	0.00	19,791.67	114,791.67	2.87	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,053,922.62 (7,396.47)	5,210,855.00 (27,280.00)	156,932.38	0.00	29,687.50	134,583.33	2.98	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	3,563,871.70 4,392.07	3,671,262.00 (6,789.60)	107,390.30	0.00	9,960.00	35,524.00	1.96	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,022,740.45 (2,743.01)	5,171,730.00 (17,900.00)	148,989.55	0.00	21,875.00	76,562.50	2.89	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	5,019,345.00 (6,200.00)	19,345.00	0.00	8,333.33	22,222.22	2.83	2.00
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,124,429.68 (7,389.51)	10,429,540.00 (1,630.00)	305,110.32	187,500.00	31,250.00	25,000.00	5.82	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	5,025,160.00 (5,405.00)	25,160.00	43,750.00	7,291.67	3,888.89	2.83	1.75
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,070,676.72 (3,912.46)	4,313,796.00 (17,108.00)	243,119.28	0.00	20,000.00	110,666.67	2.36	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,098,097.21 (5,145.54)	5,415,590.00 (16,545.00)	317,492.79	0.00	25,000.00	113,333.33	2.96	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,996,894.29 157.57	5,361,410.00 (3,780.00)	364,515.71	0.00	21,875.00	84,583.33	2.83	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,063,392.62 (3,149.32)	5,377,385.00 (4,000.00)	313,992.38	0.00	22,395.83	76,892.36	2.91	4.56
3133XUNH2 FHLB	Call 09/08/09	1.000V	09/08/11 12/08/09	4,500,000.00	4,500,000.00 0.00	4,500,000.00 0.00	4,502,223.00 (1,777.50)	2,223.00	0.00	3,750.00	6,625.00	2.55	1.00
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,053,659.00 (2,435.47)	4,334,240.00 (16,476.00)	280,581.00	0.00	18,333.33	28,111.11	2.33	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	785,929.54 170.98	843,321.05 (263.86)	57,391.51	0.00	2,880.20	16,513.19	0.44	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,028,892.16 (1,194.21)	5,322,040.00 2,260.00	293,147.84	0.00	18,125.00	96,666.67	2.87	4.04

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U.S. Instrumentality													
31331QKSS FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,757,135.24 (474.40)	6,169,618.69 2,636.95	412,483.45	0.00	22,501.25	88,504.92	3.27	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,078,988.74 (3,041.80)	4,412,164.00 (4,808.00)	333,175.26	0.00	19,166.66	67,722.22	2.36	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	4,006,583.66 (2,171.20)	4,016,908.00 (6,208.00)	10,324.34	0.00	7,083.34	20,777.78	2.28	1.47
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,997,464.89 91.92	5,413,770.00 (530.00)	416,305.11	0.00	19,791.66	36,944.44	2.83	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,093,127.56 (3,360.83)	5,437,645.00 (6,080.00)	344,517.44	0.00	20,833.33	36,111.11	2.93	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	4,998,874.71 35.96	5,436,435.00 3,795.00	437,560.29	0.00	19,791.66	81,145.83	2.83	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,075,623.60 (2,334.99)	5,494,550.00 12,305.00	418,926.40	0.00	21,875.00	65,625.00	2.91	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	4,995,314.78 141.42	5,025,295.00 4,650.00	29,980.22	0.00	6,250.00	13,958.33	2.83	2.52
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,975,803.89 715.04	5,376,730.00 1,345.00	400,926.11	0.00	18,229.17	27,951.39	2.81	4.57
31398AKN1 FNMA	Call 02/12/08	4.550	01/04/13 01/04/10	5,000,000.00	5,122,500.00 0.00	5,011,329.48 (5,487.72)	5,032,310.00 (16,480.00)	20,980.52	0.00	18,958.33	73,937.50	2.90	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	2,320,525.89 (4,388.30)	2,332,869.30 (5,952.40)	12,343.41	0.00	7,130.00	8,318.33	1.34	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	3,901,372.50 (2,150.63)	3,934,626.99 4,191.91	33,254.49	0.00	9,777.25	11,732.70	2.22	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	2,224,307.23 (940.58)	2,236,984.54 1,947.82	12,677.31	0.00	6,015.21	14,637.01	1.26	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	5,071,490.11 (9,720.15)	5,081,405.00 1,235.00	9,914.89	0.00	15,625.00	69,791.67	2.88	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	4,978,046.69 401.51	5,060,715.00 7,420.00	82,668.31	0.00	14,583.33	62,222.22	2.82	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	5,020,419.00 (1,032.61)	5,136,740.00 14,840.00	116,321.00	0.00	14,375.00	54,625.00	2.85	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	5,002,385.00 2,385.00	2,385.00	0.00	3,333.33	3,333.33	2.83	1.50
TOTAL				149,041,000.00	151,000,486.60 55,221.34	149,883,352.68 (64,756.31)	155,713,518.57 (123,776.68)	5,830,165.89	231,250.00	505,868.05	1,683,303.05	85.61	

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Corporate													
36962GM27 GE Capital	09/21/07	3.750	12/15/09	3,000,000.00	2,923,050.00 0.00	2,995,850.74 2,923.35	3,010,950.00 (5,556.00)	15,099.26	0.00	9,375.00	42,500.00	1.66	4.97
59217EAQ7 Metropolitan Life Glob	08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,003,146.16 (527.19)	5,059,700.00 (3,645.00)	56,553.84	0.00	18,750.00	110,000.00	2.84	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	5,119,600.58 (15,257.69)	5,200,195.00 1,565.00	80,594.42	0.00	32,916.66	130,569.44	3.05	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,746,066.55 921.96	4,862,667.57 48,701.44	116,601.02	107,010.00	17,835.00	17,835.00	2.68	4.74
TOTAL				17,756,000.00	18,048,544.36 0.00	17,864,664.03 (11,939.57)	18,133,512.57 41,065.44	268,848.54	107,010.00	78,876.66	300,904.44	10.23	
GRAND TOTAL				174,120,050.68	176,372,081.64 55,221.34	175,071,067.39 (76,695.88)	181,170,081.82 (82,711.24)	6,099,014.43	340,868.07	587,352.78	1,984,207.49	100.00	

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