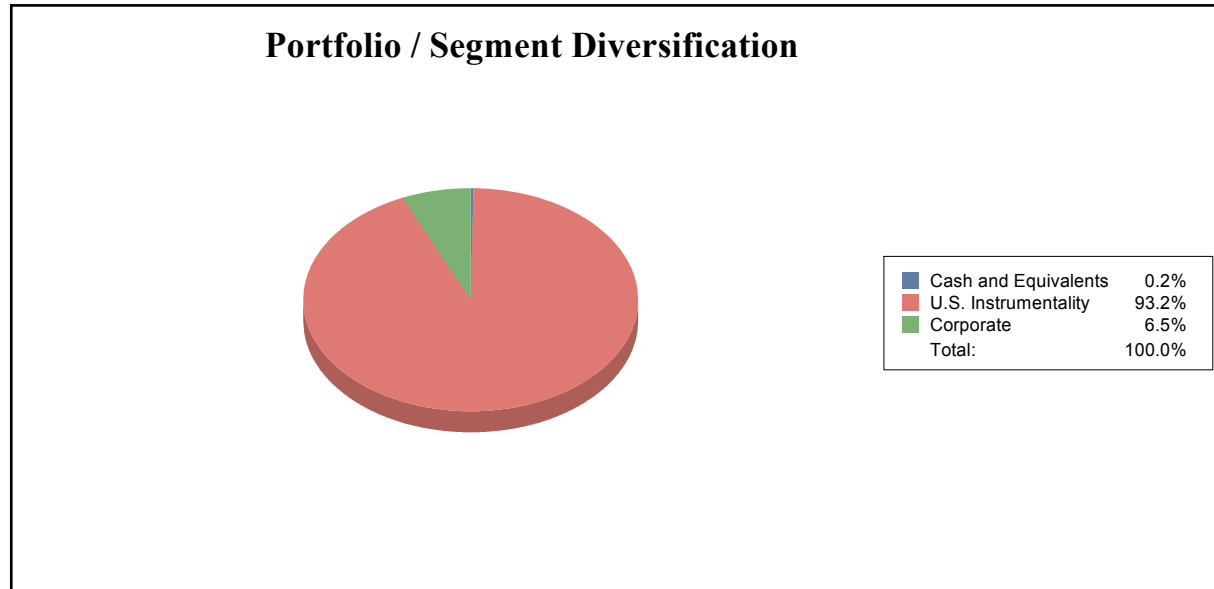


Arapahoe County Treasurer, CO
Recap of Securities Held
October 31, 2010

	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	315,167.47	315,167.47	315,167.47	0.00	1	1	0.23	0.20	0.00
U.S. Instrumentality	126,566,576.30	125,409,052.99	129,117,151.88	3,708,098.89	716	343	93.23	3.36	0.92
Corporate	8,882,722.00	8,745,029.93	8,790,417.40	45,387.47	326	326	6.54	1.08	0.87
TOTAL	135,764,465.77	134,469,250.39	138,222,736.75	3,753,486.36	689	341	100.00	3.20	0.91

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



Arapahoe County Treasurer, CO

Securities Held

October 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
<u>Cash and Equivalents</u>													
CT PLUS	10/31/10	0.200V		315,167.47	315,167.47 0.00	315,167.47 0.00	315,167.47 0.00	0.00	94.56	94.56	0.00	0.23	0.20
TOTAL				315,167.47	315,167.47 0.00	315,167.47 0.00	315,167.47 0.00	0.00	94.56	94.56	0.00	0.23	
<u>U.S. Instrumentality</u>													
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,037,424.25 (7,389.51)	10,156,510.00 (23,540.00)	119,085.75	187,500.00	31,250.00	25,000.00	7.56	2.84
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,024,610.64 (3,912.46)	4,124,216.00 (17,276.00)	99,605.36	0.00	20,000.00	110,666.67	3.07	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,037,512.64 (5,145.54)	5,180,705.00 (22,005.00)	143,192.36	0.00	25,000.00	113,333.33	3.85	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,998,749.59 157.58	5,168,765.00 (18,445.00)	170,015.41	0.00	21,875.00	84,583.33	3.68	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,026,312.00 (3,149.32)	5,182,045.00 (19,010.00)	155,733.00	0.00	22,395.83	76,892.36	3.79	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,024,983.25 (2,435.48)	4,181,920.00 (15,012.00)	156,936.75	0.00	18,333.33	28,111.11	3.03	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	787,942.71 170.98	822,221.73 (2,005.81)	34,279.02	0.00	2,880.20	16,513.19	0.57	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,014,831.31 (1,194.21)	5,213,315.00 (12,050.00)	198,483.69	0.00	18,125.00	96,666.67	3.72	4.04
31331QKS5 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,751,549.67 (474.39)	6,039,488.70 (13,615.65)	287,939.03	0.00	22,501.25	88,504.92	4.25	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,043,173.97 (3,041.80)	4,257,308.00 (13,276.00)	214,134.03	0.00	19,166.66	67,722.22	3.06	4.75
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,998,547.13 91.92	5,296,060.00 (11,360.00)	297,512.87	0.00	19,791.66	36,944.44	3.68	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,053,556.48 (3,360.83)	5,315,305.00 (11,590.00)	261,748.52	0.00	20,833.33	36,111.11	3.81	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	4,999,298.14 35.96	5,361,440.00 (7,580.00)	362,141.86	0.00	19,791.66	81,145.83	3.68	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,048,130.96 (2,334.99)	5,422,800.00 (2,900.00)	374,669.04	0.00	21,875.00	65,625.00	3.78	4.63
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,984,222.94 715.05	5,369,255.00 (2,090.00)	385,032.06	0.00	18,229.17	27,951.39	3.65	4.57

Arapahoe County Treasurer, CO

Securities Held

October 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	
U.S. Instrumentality														
3136FJ3M1 FNMA	Call	02/11/10	1.000V	02/11/13 02/11/11	5,000,000.00	4,997,000.00 0.00	4,997,719.89 84.85	5,007,435.00 (520.00)	9,715.11	0.00	4,166.67	11,111.11	3.68	2.01
31398AK35 FNMA	Call	04/20/10	1.850	03/25/13 03/25/11	6,000,000.00	6,009,000.00 0.00	6,003,823.01 (823.01)	6,029,916.00 (3,630.00)	26,092.99	0.00	9,250.00	11,100.00	4.43	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	3,997,401.47 85.25	4,001,028.00 (412.00)	3,626.53	0.00	3,333.33	16,444.44	2.94	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	5,015,191.74 (2,354.72)	5,036,130.00 (2,810.00)	20,938.26	0.00	8,416.66	19,919.44	3.70	1.46
31331JLY7 FFCB	Call	06/21/10	2.375	04/28/14 04/28/11	5,432,000.00	5,448,296.00 0.00	5,441,326.97 (1,624.36)	5,481,371.45 (4,644.36)	40,044.48	64,505.00	10,750.83	1,075.08	4.01	2.02
3133XWE70 FHLB		06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00 2,500.00	4,587,975.77 (2,066.10)	4,738,536.00 14,220.00	150,560.23	0.00	9,375.00	43,125.00	3.39	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	2,518,441.18 (2,507.35)	2,534,205.00 (2,080.00)	15,763.82	0.00	4,687.50	20,937.50	1.87	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	5,008,260.87 (1,032.61)	5,094,935.00 (5,730.00)	86,674.13	0.00	14,375.00	54,625.00	3.70	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	4,008,066.41 (839.12)	4,026,976.00 8,608.00	18,909.59	0.00	5,000.00	10,833.33	2.95	1.25
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	5,001,535.00 (4,220.00)	1,535.00	0.00	6,250.00	35,625.00	3.68	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	5,073,730.00 5,235.00	73,730.00	0.00	8,333.34	45,277.78	3.68	2.00
TOTAL					124,967,000.00	126,566,576.30 3,055.56	125,409,052.99 (42,344.21)	129,117,151.88 (187,738.82)	3,708,098.89	252,005.00	385,986.42	1,225,845.25	93.23	
Corporate														
604059AF2 3 M		05/05/10	5.610	12/12/10	4,600,000.00	4,744,762.00 101,790.33	4,626,856.30 (20,305.98)	4,625,617.40 (17,710.00)	(1,238.90)	0.00	22,221.83	230,820.33	3.49	0.46
36962G4E1 GE Capital		07/15/10	3.500	08/13/12	4,000,000.00	4,137,960.00 0.00	4,118,173.63 (5,627.32)	4,164,800.00 4,296.00	46,626.37	0.00	11,666.66	30,333.33	3.05	1.80
TOTAL					8,600,000.00	8,882,722.00 101,790.33	8,745,029.93 (25,933.30)	8,790,417.40 (13,414.00)	45,387.47	0.00	33,888.49	261,153.66	6.54	

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GRAND TOTAL				133,882,167.47	135,764,465.77 104,845.89	134,469,250.39 (68,277.51)	138,222,736.75 (201,152.82)	3,753,486.36	252,099.56	419,969.47	1,486,998.91	100.00	

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