

Arapahoe County Treasurer, CO
Securities Held
September 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
Cash and Equivalents													
CT PLUS	09/30/09	0.320V		14,245,228.56	14,245,228.56 0.00	14,245,228.56 0.00	14,245,228.56 0.00	0.00	3,852.85	3,852.85	0.00	7.22	0.32
TOTAL				14,245,228.56	14,245,228.56 0.00	14,245,228.56 0.00	14,245,228.56 0.00	0.00	3,852.85	3,852.85	0.00	7.22	
U.S. Instrumentality													
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,016,832.30 (2,316.37)	5,132,045.00 (15,310.00)	115,212.70	0.00	19,791.67	95,000.00	2.57	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,061,319.09 (7,157.87)	5,238,135.00 (25,610.00)	176,815.91	0.00	29,687.50	104,895.83	2.66	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	3,559,479.63 4,250.39	3,678,051.60 (6,958.80)	118,571.97	0.00	9,960.00	25,564.00	1.75	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,025,483.46 (2,654.53)	5,189,630.00 (18,140.00)	164,146.54	0.00	21,875.00	54,687.50	2.58	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	5,025,545.00 (4,290.00)	25,545.00	0.00	8,333.33	13,888.89	2.53	2.00
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,131,819.19 (7,151.13)	10,431,170.00 (7,900.00)	299,350.81	0.00	31,250.00	181,250.00	5.20	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	5,030,565.00 800.00	30,565.00	0.00	7,291.66	40,347.22	2.53	1.75
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,074,589.18 (3,786.25)	4,330,904.00 (8,572.00)	256,314.82	0.00	20,000.00	90,666.67	2.11	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,103,242.75 (4,979.55)	5,432,135.00 (10,355.00)	328,892.25	0.00	25,000.00	88,333.33	2.65	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,996,736.72 152.49	5,365,190.00 (6,155.00)	368,453.28	0.00	21,875.00	62,708.33	2.53	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,066,541.94 (3,047.72)	5,381,385.00 (6,055.00)	314,843.06	0.00	22,395.84	54,496.53	2.60	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	4,504,000.50 4,000.50	4,000.50	0.00	2,875.00	2,875.00	2.28	1.00
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,056,094.47 (2,356.91)	4,350,716.00 (1,236.00)	294,621.53	110,000.00	18,333.34	9,777.78	2.08	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	785,758.56 165.47	843,584.91 1,094.15	57,826.35	0.00	2,880.21	13,632.99	0.39	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,030,086.37 (1,155.69)	5,319,780.00 3,990.00	289,693.63	0.00	18,125.00	78,541.67	2.56	4.04

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<u>U.S. Instrumentality</u>													
31331QKSS FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,757,609.64 (459.08)	6,166,981.74 5,986.29	409,372.10	0.00	22,501.25	66,003.67	2.92	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,082,030.54 (2,943.68)	4,416,972.00 3,196.00	334,941.46	0.00	19,166.67	48,555.56	2.11	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	4,008,754.86 (2,101.17)	4,023,116.00 (1,180.00)	14,361.14	0.00	7,083.33	13,694.44	2.04	1.47
3137EAAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,997,372.97 88.95	5,414,300.00 9,800.00	416,927.03	118,750.00	19,791.67	17,152.78	2.53	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,096,488.39 (3,252.42)	5,443,725.00 14,145.00	347,236.61	125,000.00	20,833.34	15,277.78	2.62	4.13
3128X8YL0 FHLMC	Call 05/07/09	1.500V	04/30/12 10/30/09	5,000,000.00	5,000,000.00 1,215.28	5,000,000.00 0.00	5,003,895.00 (2,690.00)	3,895.00	0.00	6,250.00	12,708.33	2.53	1.50
3128X4DM0 FHLMC	Call 10/09/07	4.750	06/28/12 06/28/12	5,000,000.00	4,998,000.00 0.00	4,998,838.75 34.81	5,432,640.00 11,160.00	433,801.25	0.00	19,791.67	61,354.17	2.53	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,077,958.59 (2,259.67)	5,482,245.00 8,180.00	404,286.41	0.00	21,875.00	43,750.00	2.60	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	4,995,173.36 136.86	5,020,645.00 13,270.00	25,471.64	0.00	6,250.00	7,708.33	2.53	2.52
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,975,088.85 691.98	5,375,385.00 7,855.00	400,296.15	109,375.00	18,229.16	9,722.22	2.51	4.57
3128X6NS1 FHLMC	Call 10/15/07	5.050	10/15/12 10/15/09	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,008,785.00 (18,395.00)	8,785.00	0.00	21,041.67	116,430.56	2.53	5.05
3128X6PM2 FHLMC	Call 11/01/07	5.125	10/23/12 10/23/09	5,000,000.00	5,030,100.00 0.00	5,000,917.17 (1,250.70)	5,014,055.00 (18,680.00)	13,137.83	0.00	21,354.17	112,465.28	2.55	4.80
31398AKN1 FNMA	Call 02/12/08	4.550	01/04/13 01/04/10	5,000,000.00	5,122,500.00 0.00	5,016,817.20 (5,310.69)	5,048,790.00 (15,140.00)	31,972.80	0.00	18,958.34	54,979.17	2.59	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	2,324,914.19 (4,246.74)	2,338,821.70 (4,984.10)	13,907.51	42,780.00	7,130.00	1,188.33	1.20	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	3,903,523.13 (2,081.25)	3,930,435.08 7,653.45	26,911.95	29,331.75	9,777.25	1,955.45	1.98	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	2,225,247.81 (910.25)	2,235,036.72 1,759.03	9,788.91	0.00	6,015.21	8,621.80	1.13	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	5,081,210.26 (4,389.74)	5,080,170.00 (5,430.00)	(1,040.26)	0.00	7,291.67	54,166.67	2.58	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	4,977,645.18 388.55	5,053,295.00 17,495.00	75,649.82	0.00	14,583.33	47,638.89	2.52	3.60

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U.S. Instrumentality														
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	5,021,451.61 (999.30)	5,121,900.00 22,775.00	100,448.39	0.00	14,375.00	40,250.00	2.54	3.20
TOTAL					159,041,000.00	161,030,586.60 56,436.62	159,949,026.16 (58,901.21)	165,864,030.25 (43,921.48)	5,915,004.09	535,236.75	541,972.28	1,650,289.17	81.57	
Corporate														
36962GZ31 GE Capital		01/11/08	5.250	10/27/09	3,995,000.00	4,093,157.15 0.00	3,998,896.31 (4,495.75)	4,005,638.69 (15,448.66)	6,742.38	0.00	17,478.12	89,721.04	2.07	3.82
36962GM27 GE Capital		09/21/07	3.750	12/15/09	3,000,000.00	2,923,050.00 0.00	2,992,927.39 2,829.04	3,016,506.00 (6,417.00)	23,578.61	0.00	9,375.00	33,125.00	1.48	4.97
59217EAQ7 Metropolitan Life Glob		08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,003,673.35 (510.19)	5,063,345.00 (1,315.00)	59,671.65	0.00	18,750.00	91,250.00	2.54	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	5,134,858.27 (14,765.50)	5,198,630.00 55,925.00	63,771.73	0.00	32,916.67	97,652.78	2.73	4.11
44982XAA5 ING Global		09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,745,144.59 892.23	4,813,966.13 (7,224.36)	68,821.54	0.00	17,835.00	107,010.00	2.40	4.74
TOTAL					21,751,000.00	22,141,701.51 0.00	21,875,499.91 (16,050.17)	22,098,085.82 25,519.98	222,585.91	0.00	96,354.79	418,758.82	11.22	
GRAND TOTAL					195,037,228.56	197,417,516.67 56,436.62	196,069,754.63 (74,951.38)	202,207,344.63 (18,401.50)	6,137,590.00	539,089.60	642,179.92	2,069,047.99	100.00	

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