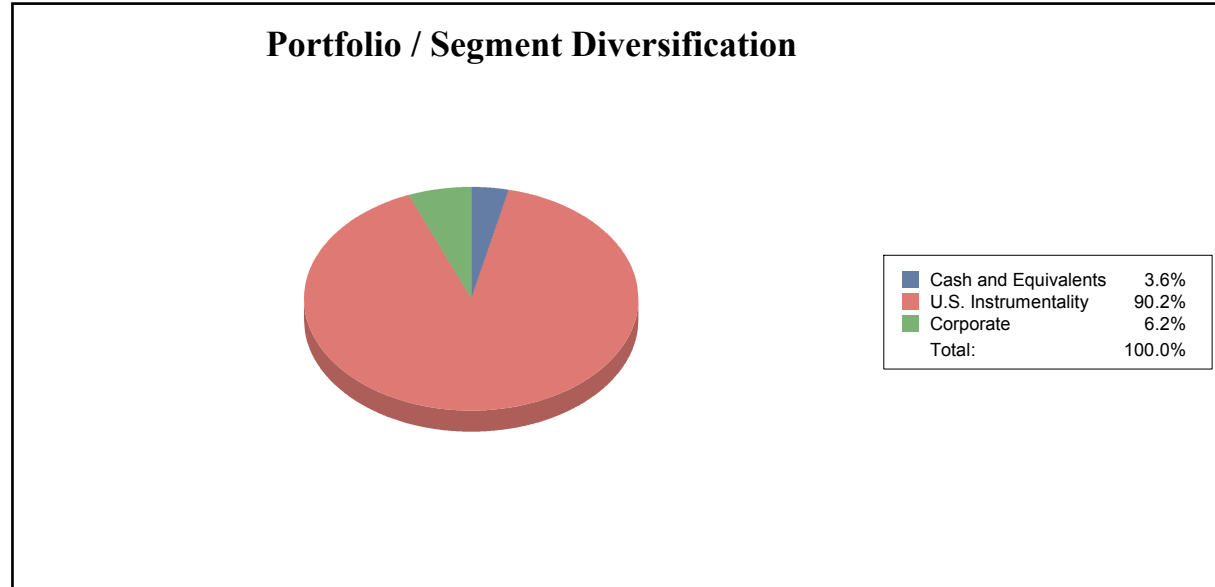


Arapahoe County Treasurer, CO
Recap of Securities Held
June 30, 2010

	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	5,895,860.81	5,895,860.81	5,895,860.81	0.00	1	1	3.62	0.23	0.00
U.S. Instrumentality	147,016,493.10	146,085,326.95	150,490,747.38	4,405,420.43	833	401	90.17	3.32	1.06
Corporate	10,125,712.00	9,707,917.37	9,696,558.60	(11,358.77)	78	78	6.21	2.40	0.22
TOTAL	163,038,065.91	161,689,105.13	166,083,166.79	4,394,061.66	756	366	100.00	3.15	0.97

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



Arapahoe County Treasurer, CO
Securities Held
June 30, 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	
Cash and Equivalents														
CT PLUS	06/30/10	0.230V		5,895,860.81	5,895,860.81 0.00	5,895,860.81 0.00	5,895,860.81 0.00	0.00	2,634.14	2,634.14	0.00	3.62	0.23	
TOTAL				5,895,860.81	5,895,860.81 0.00	5,895,860.81 0.00	5,895,860.81 0.00	0.00	2,634.14	2,634.14	0.00	3.62		
U.S. Instrumentality														
3136F3J80 FNMA	Call	08/24/07	3.320	07/14/10 07/14/10	3,600,000.00	3,450,528.00 0.00	3,598,158.16 4,250.38	3,603,880.80 (8,866.80)	5,722.64	0.00	9,960.00	55,444.00	2.12	4.88
31331XL42 FFCB		10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,001,327.26 (2,654.53)	5,010,465.00 (20,810.00)	9,137.74	0.00	21,875.00	120,312.50	3.12	4.55
31331TZN4 FFCB		03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,066,743.89 (7,151.13)	10,254,990.00 (15,990.00)	188,246.11	0.00	31,250.00	87,500.00	6.30	2.84
31359MJH7 FNMA		08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,040,134.28 (3,786.25)	4,195,732.00 (12,648.00)	155,597.72	0.00	20,000.00	30,666.67	2.56	4.73
3134A4FM1 FHLMC		10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,057,928.81 (4,979.55)	5,267,760.00 (14,315.00)	209,831.19	150,000.00	25,000.00	13,333.33	3.20	4.66
31331XK35 FFCB		07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,998,124.38 152.49	5,241,140.00 (9,975.00)	243,015.62	0.00	21,875.00	128,333.33	3.06	5.29
31331VJ80 FFCB		10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,038,807.66 (3,047.73)	5,255,745.00 (9,895.00)	216,937.34	0.00	22,395.84	121,684.03	3.15	4.56
3134A4HF4 FHLMC		08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,034,646.59 (2,356.91)	4,239,320.00 (6,444.00)	204,673.41	0.00	18,333.34	64,777.78	2.52	4.70
3128X3H89 FHLMC	Call	09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	787,264.30 165.47	829,823.90 (107.44)	42,559.60	0.00	2,880.21	4,992.36	0.48	4.67
31331YER7 FFCB		12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,019,569.63 (1,155.68)	5,261,615.00 405.00	242,045.37	0.00	18,125.00	24,166.67	3.10	4.04
31331QKS5 FFCB		09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,753,431.93 (459.09)	6,098,070.47 2,780.58	344,638.54	0.00	22,501.25	133,507.42	3.54	4.59
3134A4JT2 FHLMC		08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,055,243.05 (2,943.68)	4,309,656.00 (1,224.00)	254,412.95	0.00	19,166.67	106,055.56	2.55	4.75
3137EAAR0 FHLMC		10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,998,182.43 88.95	5,341,660.00 5,665.00	343,477.57	0.00	19,791.67	76,527.78	3.06	4.77
3133XJUT3 FHLB		12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,066,891.39 (3,252.42)	5,363,345.00 4,300.00	296,453.61	0.00	20,833.34	77,777.78	3.17	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	4,999,155.45 34.80	5,394,770.00 15,515.00	395,614.55	118,750.00	19,791.67	1,979.17	3.07	4.76

Arapahoe County Treasurer, CO

Securities Held

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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>U.S. Instrumentality</u>													
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,057,395.60 (2,259.67)	5,459,160.00 17,265.00	401,764.40	0.00	21,875.00	109,375.00	3.15	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	4,996,418.80 136.87	5,006,095.00 (2,140.00)	9,676.20	0.00	6,250.00	26,458.33	3.06	2.52
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,981,385.83 691.97	5,383,685.00 22,095.00	402,299.17	0.00	18,229.16	64,409.72	3.04	4.57
3136FJ3M1 FNMA	Call 02/11/10	1.000V	02/11/13 02/11/11	5,000,000.00	4,997,000.00 0.00	4,997,383.21 82.12	5,011,605.00 1,955.00	14,221.79	0.00	4,166.66	19,444.44	3.06	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	6,007,088.50 (796.46)	6,049,152.00 22,902.00	42,063.50	0.00	9,250.00	29,600.00	3.69	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	3,997,063.24 63.24	4,004,352.00 7,352.00	7,288.76	0.00	2,555.55	3,111.11	2.45	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	5,024,534.66 (1,215.34)	5,051,230.00 25,480.00	26,695.34	0.00	4,488.89	11,502.78	3.08	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	5,447,772.01 (523.99)	5,489,617.22 41,321.22	41,845.21	0.00	3,583.61	22,576.75	3.34	2.02
3133XWE70 FHLB	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00 2,500.00	4,596,173.52 (666.48)	4,647,334.50 50,494.50	51,160.98	0.00	3,125.00	5,625.00	2.82	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	2,528,389.71 (2,426.47)	2,548,855.00 (3,502.50)	20,465.29	28,125.00	4,687.50	2,187.50	1.56	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	5,012,357.99 (999.30)	5,131,845.00 (50,495.00)	119,487.01	0.00	14,375.00	83,375.00	3.08	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	5,014,430.00 (3,890.00)	14,430.00	0.00	6,250.00	15,833.33	3.07	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	5,018,100.00 (3,890.00)	18,100.00	0.00	6,250.00	10,625.00	3.07	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	5,065,990.00 (21,990.00)	65,990.00	0.00	8,333.33	11,944.44	3.07	2.00
3136FMNY6 FNMA	Call 05/20/10	1.550V	04/29/15 10/29/10	5,922,000.00	5,924,368.80 5,354.48	5,923,754.67 (438.66)	5,941,323.49 (4,293.45)	17,568.82	0.00	7,649.25	15,808.45	3.63	1.46
TOTAL				145,489,000.00	147,016,493.10 42,125.40	146,085,326.95 (35,447.05)	150,490,747.38 27,054.11	4,405,420.43	296,875.00	414,847.94	1,478,935.23	90.17	

Corporate

41011WAA8 John Hancock GLOB F	05/19/08	7.900	07/02/10	5,000,000.00	5,380,950.00 0.00	5,000,492.18 (14,765.51)	5,000,000.00 (25,620.00)	(492.18)	0.00	32,916.67	196,402.78	3.30	4.11
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Arapahoe County Treasurer, CO
Securities Held
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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
Corporate													
604059AF2 3 M	05/05/10	5.610	12/12/10	4,600,000.00	4,744,762.00 101,790.33	4,707,425.19 (19,650.95)	4,696,558.60 (16,951.00)	(10,866.59)	0.00	21,505.00	142,649.83	2.91	0.46
TOTAL				9,600,000.00	10,125,712.00 101,790.33	9,707,917.37 (34,416.46)	9,696,558.60 (42,571.00)	(11,358.77)	0.00	54,421.67	339,052.61	6.21	
GRAND TOTAL				160,984,860.81	163,038,065.91 143,915.73	161,689,105.13 (69,863.51)	166,083,166.79 (15,516.89)	4,394,061.66	299,509.14	471,903.75	1,817,987.84	100.00	

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