

**Arapahoe County Treasurer, CO**  
**Securities Held**  
**January 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
<b><u>Cash and Equivalents</u></b>													
CT PLUS	01/31/10	0.250V		2,032,516.23	2,032,516.23 0.00	2,032,516.23 0.00	2,032,516.23 0.00	0.00	500.87	500.87	0.00	1.21	0.25
<b>TOTAL</b>				2,032,516.23	2,032,516.23 0.00	2,032,516.23 0.00	2,032,516.23 0.00	0.00	500.87	500.87	0.00	1.21	
<b><u>U.S. Instrumentality</u></b>													
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,007,335.18 (2,393.58)	5,061,425.00 (17,275.00)	54,089.82	0.00	19,791.67	55,416.67	3.01	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,031,971.82 (7,396.46)	5,130,870.00 (24,795.00)	98,898.18	0.00	29,687.50	45,520.83	3.12	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	3,576,906.22 4,392.07	3,649,453.20 (3,952.80)	72,546.98	59,760.00	9,960.00	5,644.00	2.05	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,014,599.90 (2,743.01)	5,116,170.00 (12,670.00)	101,570.10	131,250.00	21,875.00	10,937.50	3.02	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	5,002,385.00 (6,545.00)	2,385.00	0.00	8,333.33	47,222.22	2.97	2.00
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,102,499.55 (7,389.50)	10,374,150.00 5,270.00	271,650.45	0.00	31,250.00	118,750.00	6.09	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	5,011,010.00 (4,220.00)	11,010.00	0.00	7,291.67	25,763.89	2.97	1.75
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,059,065.54 (3,912.46)	4,280,068.00 (2,288.00)	221,002.46	0.00	20,000.00	50,666.67	2.47	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,082,826.58 (5,145.54)	5,370,200.00 9,425.00	287,373.42	0.00	25,000.00	38,333.33	3.10	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,997,361.93 157.57	5,320,150.00 3,620.00	322,788.07	131,250.00	21,875.00	18,958.33	2.96	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,054,046.28 (3,149.31)	5,335,520.00 3,695.00	281,473.72	134,375.00	22,395.83	9,704.86	3.05	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,046,431.14 (2,435.47)	4,300,972.00 5,692.00	254,540.86	0.00	18,333.33	83,111.11	2.44	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	786,436.97 170.98	837,818.70 2,220.69	51,381.73	0.00	2,880.21	7,872.57	0.46	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,025,348.06 (1,194.21)	5,300,930.00 11,990.00	275,581.94	0.00	18,125.00	42,291.67	3.00	4.04
31331QKSS FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,755,727.37 (474.39)	6,142,548.26 14,213.13	386,820.89	135,007.50	22,501.25	21,001.17	3.42	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	4,069,961.45 (3,041.80)	4,366,120.00 11,564.00	296,158.55	115,000.00	19,166.66	10,222.22	2.47	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	4,000,140.08 (2,171.20)	4,000,408.00 (5,228.00)	267.92	0.00	7,083.34	42,027.78	2.38	1.47
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,997,737.67 91.91	5,385,665.00 22,530.00	387,927.33	0.00	19,791.66	96,319.44	2.96	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,083,153.48 (3,360.83)	5,401,140.00 12,215.00	317,986.52	0.00	20,833.33	98,611.11	3.07	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	4,998,981.44 35.96	5,415,285.00 32,470.00	416,303.56	0.00	19,791.66	21,770.83	2.97	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,068,693.95 (2,334.99)	5,473,590.00 25,535.00	404,896.05	0.00	21,875.00	131,250.00	3.05	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	4,995,734.49 141.42	5,019,985.00 2,975.00	24,250.51	0.00	6,250.00	32,708.33	2.96	2.52
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,977,925.95 715.04	5,383,005.00 29,060.00	405,079.05	0.00	18,229.17	82,638.89	2.94	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	2,307,502.57 (4,388.29)	2,311,999.10 (6,136.40)	4,496.53	0.00	7,130.00	29,708.33	1.40	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	3,894,990.00 (2,150.63)	3,924,790.17 8,725.71	29,800.17	0.00	9,777.25	41,064.45	2.32	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	2,221,515.81 (940.58)	2,224,064.98 (5,219.35)	2,549.17	0.00	6,015.21	32,682.63	1.32	2.74
31331GYT0 FFCB	Call 09/17/09	3.750	06/17/14 06/17/10	5,000,000.00	5,085,600.00 0.00	5,042,643.22 (9,720.15)	5,064,390.00 10,090.00	21,746.78	0.00	15,625.00	22,916.67	3.02	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	4,979,238.25 401.50	5,052,620.00 19,440.00	73,381.75	0.00	14,583.33	18,472.22	2.95	3.60
31331GZQ5 FFCB	Call 07/24/09	3.450	07/07/14 07/07/11	5,000,000.00	5,023,750.00 0.00	5,017,354.49 (1,032.61)	5,152,800.00 51,275.00	135,445.51	86,250.00	14,375.00	11,500.00	2.98	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	5,014,870.00 24,300.00	14,870.00	0.00	6,250.00	22,083.33	2.97	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	5,011,980.00 21,530.00	11,980.00	0.00	6,250.00	16,875.00	2.97	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	5,010,490.00 40,580.00	10,490.00	0.00	8,333.34	20,277.78	2.97	2.00
<b>TOTAL</b>				149,541,000.00	151,377,986.60 200.51	150,196,129.39 (59,268.56)	155,446,872.41 280,085.98	5,250,743.02	792,892.50	500,659.74	1,312,323.83	89.82	

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<b>Corporate</b>													
59217EAQ7 Metropolitan Life Glob	08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,001,581.58 (527.20)	5,035,395.00 (9,265.00)	33,813.42	0.00	18,750.00	53,750.00	2.97	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	5,074,319.70 (15,257.69)	5,135,795.00 (21,705.00)	61,475.30	197,500.00	32,916.66	31,819.44	3.19	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,748,802.71 921.96	4,864,717.40 5,112.70	115,914.69	0.00	17,835.00	71,340.00	2.81	4.74
<b>TOTAL</b>				14,756,000.00	15,125,494.36 0.00	14,824,703.99 (14,862.93)	15,035,907.40 (25,857.30)	211,203.41	197,500.00	69,501.66	156,909.44	8.97	
<b>GRAND TOTAL</b>				<b>166,329,516.23</b>	<b>168,535,997.19</b> <b>200.51</b>	<b>167,053,349.61</b> <b>(74,131.49)</b>	<b>172,515,296.04</b> <b>254,228.68</b>	<b>5,461,946.43</b>	<b>990,893.37</b>	<b>570,662.27</b>	<b>1,469,233.27</b>	<b>100.00</b>	

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