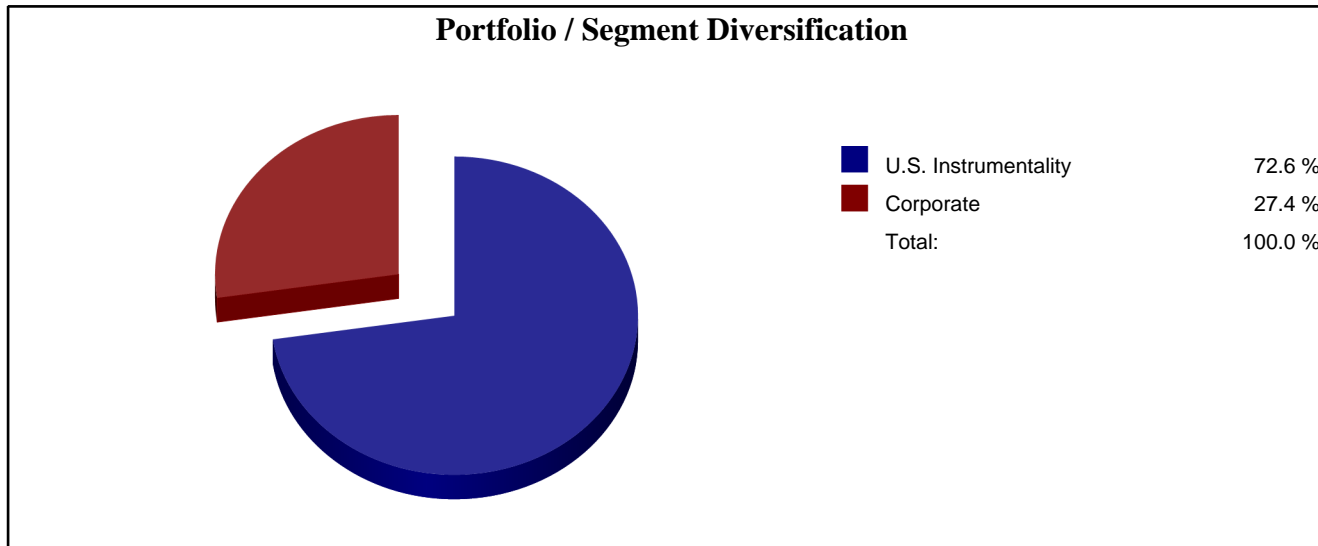


Arapahoe County Treasurer, CO
Recap of Securities Held
January 31, 2012

	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)
U.S. Instrumentality	45,963,197.50	45,642,042.74	46,281,956.00	639,913.26	536	239	72.62	3.16	0.64
Corporate	17,326,519.65	17,039,418.52	17,090,803.63	51,385.11	369	369	27.38	1.23	0.98
Total	63,289,717.15	62,681,461.26	63,372,759.63	691,298.37	490	275	100.00	2.63	0.74

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



Arapahoe County Treasurer, CO
Securities Held
January 31, 2012

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>													
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,999,902.15 91.91	5,021,995.00 (18,115.00)	22,092.85	0.00	19,791.66	96,319.44	7.89	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,004,011.32 (3,360.83)	5,025,900.00 (18,805.00)	21,888.68	0.00	20,833.33	98,611.11	8.17	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	4,999,828.31 35.97	5,095,100.00 (16,935.00)	95,271.69	0.00	19,791.66	21,770.83	7.90	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,013,708.66 (2,334.99)	5,125,860.00 (18,955.00)	112,151.34	0.00	21,875.00	131,250.00	8.11	4.63
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,994,764.04 715.04	5,131,170.00 (14,570.00)	136,405.96	0.00	18,229.17	82,638.89	7.83	4.57
3133XWKV0 FHLB	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00 0.00	3,064,097.44 (2,573.87)	3,124,959.00 2,136.00	60,861.56	0.00	5,937.50	27,114.58	4.88	1.34
3133XWE70 FHLB	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00 0.00	4,557,517.49 (2,066.10)	4,720,266.00 8,482.50	162,748.51	0.00	9,375.00	15,000.00	7.26	1.94
3134G2PM8 FHLMC	Call 06/29/11	1.250	12/29/14 06/29/12	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,014,030.00 (2,970.00)	14,030.00	0.00	5,208.34	5,555.56	7.90	1.25
3134G2WE8 FHLMC	Call 08/22/11	1.200	05/22/15 02/22/12	3,000,000.00	3,000,000.00 0.00	3,000,000.00 0.00	3,001,146.00 (1,821.00)	1,146.00	0.00	3,000.00	6,900.00	4.74	1.20
313373XT4 FHLB	Call 06/14/11	1.875	06/08/15 06/08/12	5,000,000.00	5,023,100.00 0.00	5,008,213.33 (1,989.17)	5,021,530.00 (5,560.00)	13,316.67	0.00	7,812.50	13,802.08	7.94	1.40
TOTAL (U.S. Instrumentality)				45,500,000.00	45,963,197.50 0.00	45,642,042.74 (11,482.04)	46,281,956.00 (87,112.50)	639,913.26	0.00	131,854.16	498,962.49	72.62	
<u>Corporate</u>													
36962G4E1 GE Capital	07/15/10	3.500	08/13/12	4,000,000.00	4,137,960.00 0.00	4,035,216.11 (5,627.31)	4,061,380.00 (4,688.00)	26,163.89	0.00	11,666.66	65,333.33	6.54	1.80
87244EAC6 TIAA Global Markets	07/08/11	5.125	10/10/12	3,000,000.00	3,170,460.00 0.00	3,093,382.43 (11,487.53)	3,090,399.00 (4,866.00)	(2,983.43)	0.00	12,812.50	47,406.25	5.01	0.58
64952WAS2 New York Life Global	03/30/11	2.250	12/14/12	2,000,000.00	2,043,768.00 0.00	2,022,199.13 (2,170.89)	2,028,768.00 2,244.00	6,568.87	0.00	3,750.00	5,875.00	3.23	0.95
59217GAA7 Met Life Glob	02/15/11	2.500	01/11/13	3,000,000.00	3,052,080.00 0.00	3,025,815.52 (2,319.65)	3,039,375.00 3,030.00	13,559.48	37,500.00	6,250.00	4,166.67	4.82	1.57
06406HBK4 Bank of New York	08/08/11	5.125	08/27/13	2,430,000.00	2,642,090.40 0.00	2,592,037.07 (8,766.40)	2,588,596.38 3,159.00	(3,440.69)	0.00	10,378.13	53,274.38	4.17	0.83
64952WAX1 New York Life Global	03/30/11	1.850	12/13/13	2,250,000.00	2,280,161.25 0.00	2,270,768.26 (945.40)	2,282,285.25 12,143.25	11,516.99	0.00	3,468.75	5,550.00	3.60	1.34
TOTAL (Corporate)				16,680,000.00	17,326,519.65 0.00	17,039,418.52 (31,317.18)	17,090,803.63 11,022.25	51,385.11	37,500.00	48,326.04	181,605.63	27.38	

Arapahoe County Treasurer, CO
Securities Held
January 31, 2012

GRAND TOTAL	62,180,000.00	63,289,717.15	62,681,461.26	63,372,759.63	691,298.37	37,500.00	180,180.20	680,568.12	100.00
		0.00	(42,799.22)	(76,090.25)					

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