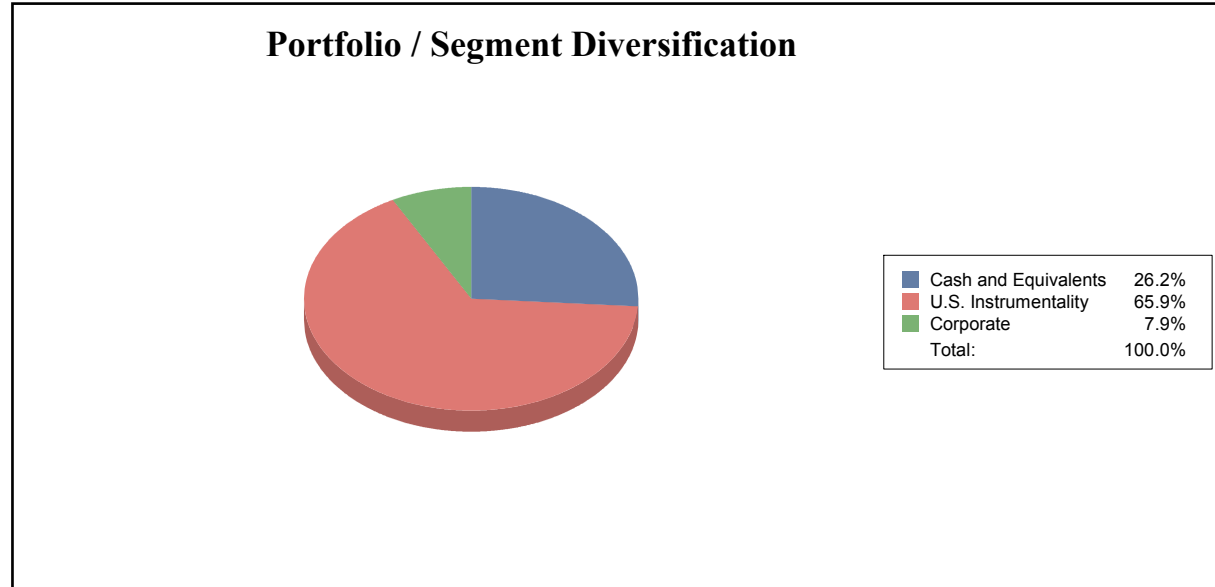


Arapahoe County Treasurer, CO
Recap of Securities Held
June 30, 2011

	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	38,168,131.46	38,168,131.46	38,168,131.46	0.00	1	1	26.20	0.11	0.00
U.S. Instrumentality	96,017,515.30	95,300,690.79	96,850,046.58	1,549,355.79	639	313	65.90	3.37	0.84
Corporate	11,513,969.25	11,430,728.09	11,504,922.50	74,194.41	568	568	7.90	1.50	1.51
TOTAL	145,699,616.01	144,899,550.34	146,523,100.54	1,623,550.20	466	252	100.00	2.37	0.67

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



Arapahoe County Treasurer, CO

Securities Held

June 30, 2011

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	06/30/11	0.110V		38,168,131.46	38,168,131.46 0.00	38,168,131.46 0.00	38,168,131.46 0.00	0.00	3,372.72	3,372.72	0.00	26.20	0.11
TOTAL				38,168,131.46	38,168,131.46 0.00	38,168,131.46 0.00	38,168,131.46 0.00	0.00	3,372.72	3,372.72	0.00	26.20	
<u>U.S. Instrumentality</u>													
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,999,979.67 152.49	5,003,600.00 (20,660.00)	3,620.33	0.00	21,875.00	128,333.33	3.43	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,001,727.04 (3,047.73)	5,012,450.00 (21,900.00)	10,722.96	0.00	22,395.84	121,684.03	3.53	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,005,970.84 (2,356.91)	4,044,376.00 (18,112.00)	38,405.16	0.00	18,333.34	64,777.78	2.82	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	789,277.47 165.47	801,772.58 (2,714.44)	12,495.11	0.00	2,880.21	4,992.36	0.53	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,005,508.77 (1,155.69)	5,082,595.00 (16,425.00)	77,086.23	0.00	18,125.00	24,166.67	3.47	4.04
31331QKS5 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,747,846.35 (459.09)	5,875,986.00 (19,998.35)	128,139.65	0.00	22,501.25	133,507.42	3.96	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,019,428.29 (2,943.67)	4,119,968.00 (18,636.00)	100,539.71	0.00	19,166.67	106,055.56	2.85	4.75
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,999,264.67 88.95	5,150,805.00 (20,485.00)	151,540.33	0.00	19,791.67	76,527.78	3.43	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,027,320.31 (3,252.42)	5,161,820.00 (21,550.00)	134,499.69	0.00	20,833.34	77,777.78	3.55	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	4,999,578.89 34.81	5,218,640.00 (20,765.00)	219,061.11	118,750.00	19,791.67	1,979.17	3.43	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,029,902.96 (2,259.67)	5,264,985.00 (22,360.00)	235,082.04	0.00	21,875.00	109,375.00	3.52	4.63
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,989,804.88 691.98	5,241,265.00 (18,690.00)	251,460.12	0.00	18,229.16	64,409.72	3.40	4.57
3133XWKV0 FHLB	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00 3,166.67	3,081,948.42 (2,490.83)	3,124,413.00 216.00	42,464.58	0.00	5,937.50	21,177.08	2.12	1.34
3133XWE70 FHLB	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00 0.00	4,571,846.88 (1,999.45)	4,705,128.00 (2,209.50)	133,281.12	56,250.00	9,375.00	5,625.00	3.16	1.94
31331GZQ5 FFCB	Call 07/24/09	3.450	07/07/14 07/07/11	5,000,000.00	5,023,750.00 0.00	5,000,199.86 (999.30)	5,002,340.00 (11,140.00)	2,140.14	0.00	14,375.00	83,375.00	3.45	3.20

Arapahoe County Treasurer, CO
Securities Held
June 30, 2011

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														
31398A2Y7 FNMA	Call	08/26/10	1.500	08/26/14 08/26/11	4,000,000.00	4,009,880.00 0.00	4,001,515.84 (812.05)	4,007,828.00 (4,204.00)	6,312.16	0.00	5,000.00	20,833.33	2.75	1.25
3136FRCX9 FNMA	Call	03/25/11	1.800	08/28/14 11/28/11	4,000,000.00	4,012,500.00 5,000.00	4,007,560.48 (1,512.10)	4,023,940.00 (4,844.00)	16,379.52	0.00	6,000.00	24,200.00	2.75	1.33
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	5,027,775.00 (6,655.00)	27,775.00	0.00	8,333.33	11,944.44	3.43	2.00
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	4,962,705.00 (37,295.00)	0.00	347.22	347.22	3.43	1.25	
313373JB9 FHLB	Call	04/28/11	1.250V	04/28/15 10/28/11	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,015,590.00 (5,680.00)	15,590.00	0.00	5,208.33	10,937.50	3.43	1.25
313373XT4 FHLB	Call	06/14/11	1.875	06/08/15 06/08/12	5,000,000.00	5,023,100.00 1,562.50	5,022,009.17 (1,090.83)	5,002,065.00 (21,035.00)	(19,944.17)	0.00	4,427.08	5,989.58	3.45	1.40
TOTAL					95,035,000.00	96,017,515.30 9,729.17	95,300,690.79 (23,246.04)	96,850,046.58 (315,142.29)	1,549,355.79	175,000.00	284,801.61	1,098,015.75	65.90	
Corporate														
36962G4E1 GE Capital		07/15/10	3.500	08/13/12	4,000,000.00	4,137,960.00 0.00	4,074,244.26 (5,445.79)	4,120,784.00 (5,152.00)	46,539.74	0.00	11,666.67	53,666.67	2.84	1.80
64952WAS2 New York Life Global		03/30/11	2.250	12/14/12	2,000,000.00	2,043,768.00 0.00	2,037,255.32 (2,100.87)	2,041,248.00 (4,450.00)	3,992.68	22,500.00	3,750.00	2,125.00	1.40	0.95
59217GAA7 MET LIFE GLOB		02/15/11	2.500	01/11/13	3,000,000.00	3,052,080.00 7,083.33	3,041,903.45 (2,244.83)	3,054,312.00 (5,121.00)	12,408.55	0.00	6,250.00	35,416.67	2.09	1.57
64952WAX1 New York Life Global		03/30/11	1.850	12/13/13	2,250,000.00	2,280,161.25 0.00	2,277,325.06 (914.90)	2,288,578.50 (1,426.50)	11,253.44	20,812.50	3,468.75	2,081.25	1.56	1.34
TOTAL					11,250,000.00	11,513,969.25 7,083.33	11,430,728.09 (10,706.39)	11,504,922.50 (16,149.50)	74,194.41	43,312.50	25,135.42	93,289.59	7.90	
GRAND TOTAL					144,453,131.46	145,699,616.01 16,812.50	144,899,550.34 (33,952.43)	146,523,100.54 (331,291.79)	1,623,550.20	221,685.22	313,309.75	1,191,305.34	100.00	

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