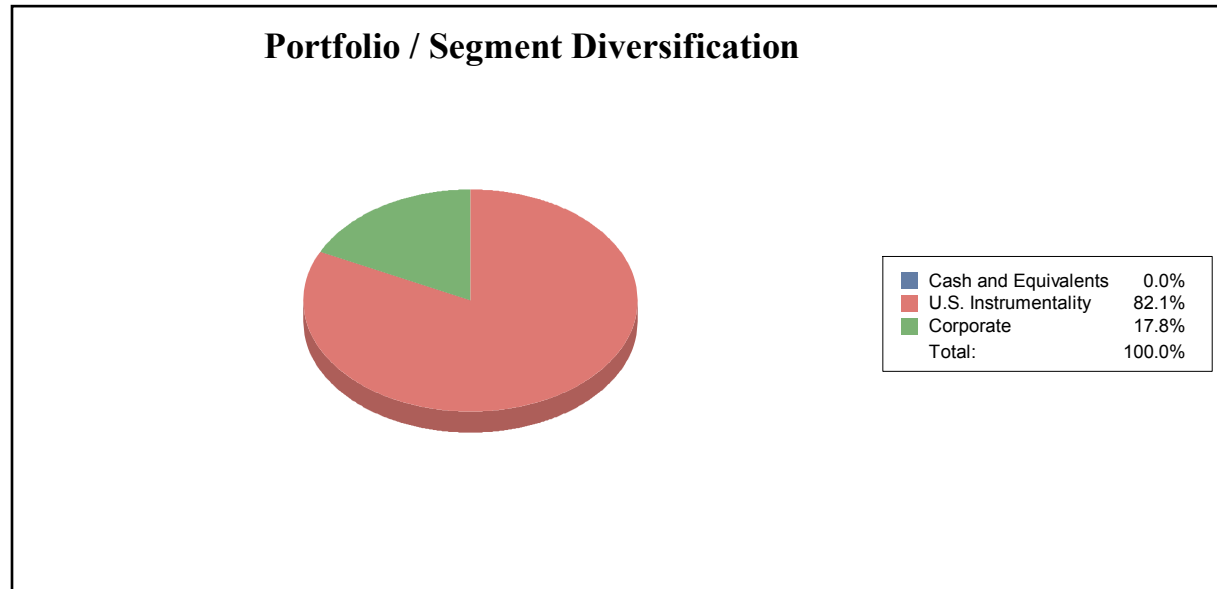


Arapahoe County Treasurer, CO
Recap of Securities Held
August 31, 2011

	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	38,204.08	38,204.08	38,204.08	0.00	1	1	0.04	0.08	0.00
U.S. Instrumentality	79,850,735.30	79,257,229.50	80,656,183.10	1,398,953.60	631	262	82.14	3.21	0.70
Corporate	17,326,519.65	17,193,983.99	17,217,200.11	23,216.12	522	522	17.82	1.23	1.39
TOTAL	97,215,459.03	96,489,417.57	97,911,587.29	1,422,169.72	612	308	100.00	2.86	0.82

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



Arapahoe County Treasurer, CO
Securities Held
August 31, 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
Cash and Equivalents													
CT PLUS	08/31/11	0.080V		38,204.08	38,204.08 0.00	38,204.08 0.00	38,204.08 0.00	0.00	244.66	244.66	0.00	0.04	0.08
TOTAL				38,204.08	38,204.08 0.00	38,204.08 0.00	38,204.08 0.00	0.00	244.66	244.66	0.00	0.04	
U.S. Instrumentality													
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,001,099.89 (2,435.48)	4,008,332.00 (17,604.00)	7,232.11	0.00	18,333.33	101,444.44	4.23	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	789,619.43 170.98	796,192.81 (2,622.80)	6,573.38	0.00	2,880.21	10,752.78	0.80	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,003,120.35 (1,194.21)	5,046,745.00 (16,750.00)	43,624.65	0.00	18,125.00	60,416.67	5.20	4.04
31331QKS5 FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,746,897.57 (474.39)	5,833,714.29 (20,297.09)	86,816.72	0.00	22,501.25	43,502.42	5.93	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,013,344.68 (3,041.80)	4,084,232.00 (16,828.00)	70,887.32	0.00	19,166.67	29,388.89	4.28	4.75
3137EAAR0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,999,448.50 91.91	5,116,680.00 (14,135.00)	117,231.50	0.00	19,791.67	116,111.11	5.14	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,020,598.65 (3,360.83)	5,125,490.00 (15,320.00)	104,891.35	0.00	20,833.33	119,444.44	5.32	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	4,999,650.81 35.96	5,185,300.00 (14,025.00)	185,649.19	0.00	19,791.67	41,562.50	5.14	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,025,232.97 (2,335.00)	5,228,730.00 (15,070.00)	203,497.03	131,250.00	21,875.00	21,875.00	5.28	4.63
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,991,234.96 715.04	5,213,135.00 (11,015.00)	221,900.04	0.00	18,229.17	100,868.06	5.10	4.57
3133XWKV0 FHLB	03/30/11	2.375	03/14/14	3,000,000.00	3,089,670.00 3,166.67	3,076,800.69 (2,573.87)	3,144,357.00 13,380.00	67,556.31	0.00	5,937.50	33,052.08	3.18	1.34
3133XWE70 FHLB	06/21/10	2.500	06/13/14	4,500,000.00	4,596,840.00 0.00	4,567,714.69 (2,066.09)	4,749,192.00 26,275.50	181,477.31	0.00	9,375.00	24,375.00	4.73	1.94
3136FRCX9 FNMA	Call 03/25/11	1.800	08/28/14 11/28/11	4,000,000.00	4,012,500.00 0.00	4,004,435.48 (1,562.50)	4,014,280.00 (3,156.00)	9,844.52	36,000.00	6,400.00	600.00	4.13	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	5,015,075.00 (4,085.00)	15,075.00	0.00	8,333.33	28,611.11	5.14	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	5,029,780.00 22,970.00	29,780.00	0.00	5,208.33	10,763.89	5.14	1.25

Arapahoe County Treasurer, CO

Securities Held

August 31, 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														
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	5,005,620.00 (3,870.00)	5,620.00	0.00	5,208.34	21,354.17	5.14	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	3,011,163.00 11,163.00	11,163.00	0.00	900.00	900.00	3.09	1.20
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	5,018,030.83 (1,989.17)	5,048,165.00 (2,035.00)	30,134.17	0.00	7,812.50	21,614.58	5.17	1.40
TOTAL					79,035,000.00	79,850,735.30 4,729.17	79,257,229.50 (20,019.45)	80,656,183.10 (83,024.39)	1,398,953.60	167,250.00	230,702.30	786,637.14	82.14	
Corporate														
36962G4E1 GE Capital		07/15/10	3.500	08/13/12	4,000,000.00	4,137,960.00 0.00	4,062,989.63 (5,627.32)	4,101,632.00 (18,296.00)	38,642.37	70,000.00	11,666.67	7,000.00	4.26	1.80
87244EAC6 TIAA Global Markets		07/08/11	5.125	10/10/12	3,000,000.00	3,170,460.00 37,583.33	3,150,078.91 (11,487.52)	3,130,437.00 (20,052.00)	(19,641.91)	0.00	12,812.50	60,218.75	3.26	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	2,032,913.54 (2,170.89)	2,035,694.00 (5,912.00)	2,780.46	0.00	3,750.00	9,625.00	2.10	0.95
59217GAA7 Met Life Glob		02/15/11	2.500	01/11/13	3,000,000.00	3,052,080.00 0.00	3,037,264.14 (2,319.65)	3,044,286.00 (11,280.00)	7,021.86	0.00	6,250.00	10,416.67	3.14	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	2,635,303.51 (6,786.89)	2,620,759.86 (21,330.54)	(14,543.65)	62,268.75	7,956.56	1,383.75	2.72	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	2,275,434.26 (945.40)	2,284,391.25 (7,821.00)	8,956.99	0.00	3,468.75	9,018.75	2.35	1.34
TOTAL					16,680,000.00	17,326,519.65 37,583.33	17,193,983.99 (29,337.67)	17,217,200.11 (84,691.54)	23,216.12	132,268.75	45,904.48	97,662.92	17.82	
GRAND TOTAL					95,753,204.08	97,215,459.03 42,312.50	96,489,417.57 (49,357.12)	97,911,587.29 (167,715.93)	1,422,169.72	299,763.41	276,851.44	884,300.06	100.00	

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