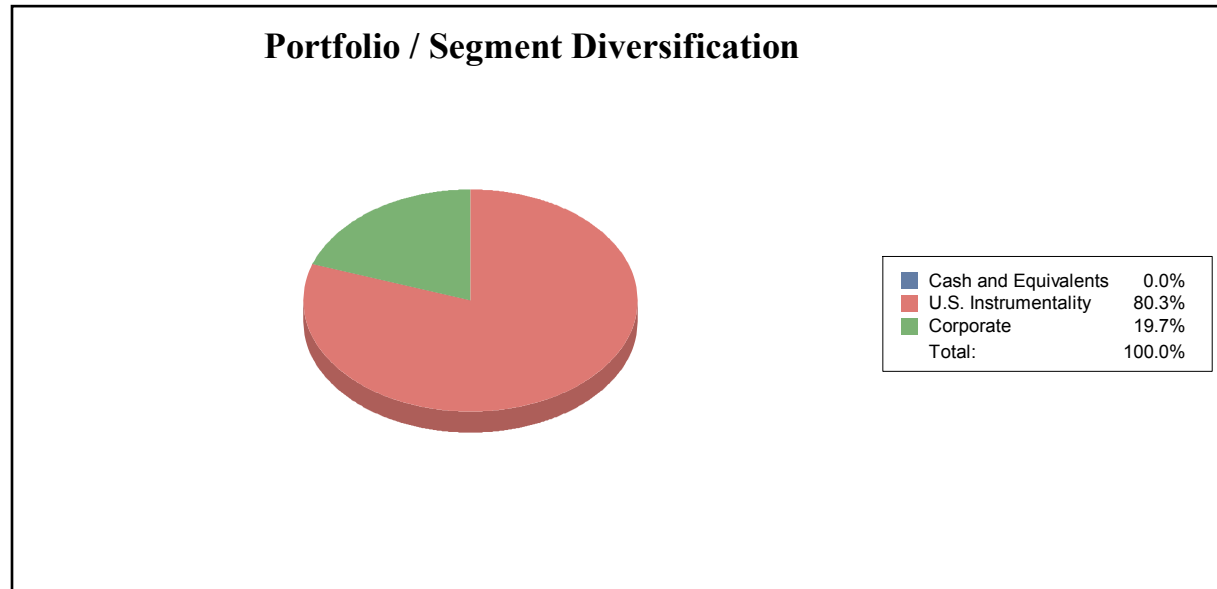


Arapahoe County Treasurer, CO
Recap of Securities Held
October 31, 2011

	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	31,523.37	31,523.37	31,523.37	0.00	1	1	0.04	0.08	0.00
U.S. Instrumentality	70,734,775.30	70,221,528.97	71,236,413.90	1,014,884.93	556	230	80.30	3.26	0.61
Corporate	17,326,519.65	17,132,359.85	17,188,292.54	55,932.69	461	461	19.67	1.23	1.23
TOTAL	88,092,818.32	87,385,412.19	88,456,229.81	1,070,817.62	537	275	100.00	2.86	0.73

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



Arapahoe County Treasurer, CO

Securities Held

October 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	10/31/11	0.080V		31,523.37	31,523.37 0.00	31,523.37 0.00	31,523.37 0.00	0.00	2.17	2.17	0.00	0.04	0.08
TOTAL				31,523.37	31,523.37 0.00	31,523.37 0.00	31,523.37 0.00	0.00	2.17	2.17	0.00	0.04	
U.S. Instrumentality													
3128X3H89 FHLMC	Call	09/23/05	11/09/11 11/09/11	790,000.00	777,656.25 0.00	789,955.88 170.99	790,735.49 (2,567.50)	779.61	0.00	2,880.20	16,513.19	0.88	4.67
31331YER7 FFCB		12/10/07	11/21/11	5,000,000.00	5,055,550.00 0.00	5,000,770.46 (1,194.21)	5,011,800.00 (16,450.00)	11,029.54	0.00	18,125.00	96,666.67	5.74	4.04
31331QKS5 FFCB		09/13/07	01/03/12	5,745,000.00	5,769,071.55 0.00	5,745,964.09 (474.39)	5,790,488.91 (20,400.50)	44,524.82	0.00	22,501.25	88,504.92	6.55	4.59
3134A4JT2 FHLMC		08/31/07	01/15/12	4,000,000.00	4,156,800.00 0.00	4,007,359.20 (3,041.80)	4,046,856.00 (17,612.00)	39,496.80	0.00	19,166.66	67,722.22	4.72	4.75
3137EAAR0 FHLMC		10/16/07	03/05/12	5,000,000.00	4,995,250.00 0.00	4,999,629.37 91.92	5,080,045.00 (17,515.00)	80,415.63	0.00	19,791.66	36,944.44	5.67	4.77
3133XJUT3 FHLB		12/10/07	03/09/12	5,000,000.00	5,168,150.00 0.00	5,013,985.40 (3,360.83)	5,087,065.00 (18,185.00)	73,079.60	0.00	20,833.33	36,111.11	5.87	4.13
3128X4DM0 FHLMC	Call	10/09/07	06/28/12 06/28/12	5,000,000.00	4,998,000.00 0.00	4,999,721.58 35.97	5,147,895.00 (16,700.00)	148,173.42	0.00	19,791.66	81,145.83	5.67	4.76
31331XT36 FFCB		09/13/07	08/01/12	5,000,000.00	5,134,375.00 0.00	5,020,638.31 (2,334.99)	5,185,625.00 (19,675.00)	164,986.69	0.00	21,875.00	65,625.00	5.83	4.63
31359MPF4 FNMA		09/13/07	09/15/12	5,000,000.00	4,957,812.50 0.00	4,992,641.98 715.04	5,179,125.00 (14,725.00)	186,483.02	0.00	18,229.17	27,951.39	5.63	4.57
3133XWKV0 FHLB		03/30/11	03/14/14	3,000,000.00	3,089,670.00 0.00	3,071,736.00 (2,573.86)	3,128,475.00 (4,590.00)	56,739.00	0.00	5,937.50	9,302.08	3.51	1.34
3133XWE70 FHLB		06/21/10	06/13/14	4,500,000.00	4,596,840.00 0.00	4,563,649.14 (2,066.10)	4,719,451.50 (8,154.00)	155,802.36	0.00	9,375.00	43,125.00	5.22	1.94
3136FRCX9 FNMA	Call	03/25/11	08/28/14 11/28/11	4,000,000.00	4,012,500.00 0.00	4,001,360.89 (1,562.50)	4,004,476.00 (4,412.00)	3,115.11	0.00	6,000.00	12,600.00	4.55	1.33
3136FJNN7 FNMA	Call	11/18/09	11/18/14 11/18/11	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,003,270.00 (5,240.00)	3,270.00	0.00	8,333.34	45,277.78	5.68	2.00
3134G2PM8 FHLMC	Call	06/29/11	12/29/14 06/29/12	5,000,000.00	5,000,000.00 0.00	5,000,000.00 0.00	5,018,665.00 (4,570.00)	18,665.00	0.00	5,208.34	21,180.56	5.68	1.25
3134G2WE8 FHLMC	Call	08/22/11	05/22/15 02/22/12	3,000,000.00	3,000,000.00 0.00	3,000,000.00 0.00	3,005,991.00 (1,095.00)	5,991.00	0.00	3,000.00	6,900.00	3.41	1.20

Arapahoe County Treasurer, CO

Securities Held

October 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														
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	5,014,116.67 (1,989.16)	5,036,450.00 (6,015.00)	22,333.33	0.00	7,812.50	37,239.58	5.70	1.40
TOTAL					70,035,000.00	70,734,775.30 1,562.50	70,221,528.97 (17,583.92)	71,236,413.90 (177,906.00)	1,014,884.93	0.00	208,860.61	692,809.77	80.30	
Corporate														
36962G4E1 GE Capital	07/15/10	3.500	08/13/12	4,000,000.00	4,137,960.00 0.00	4,051,916.53 (5,627.31)	4,086,032.00 (2,280.00)	34,115.47	0.00	11,666.66	30,333.33	4.70	1.80	
87244EAC6 TIAA Global Markets	07/08/11	5.125	10/10/12	3,000,000.00	3,170,460.00 0.00	3,127,474.43 (11,487.53)	3,126,288.00 12,729.00	(1,186.43)	76,875.00	12,812.50	8,968.75	3.60	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	2,028,641.78 (2,170.89)	2,030,700.00 5,330.00	2,058.22	0.00	3,750.00	17,125.00	2.32	0.95	
59217GAA7 Met Life Glob	02/15/11	2.500	01/11/13	3,000,000.00	3,052,080.00 0.00	3,032,699.66 (2,319.65)	3,049,020.00 17,130.00	16,320.34	0.00	6,250.00	22,916.67	3.46	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	2,618,053.49 (8,766.40)	2,611,710.54 (3,805.38)	(6,342.95)	0.00	10,378.12	22,140.00	3.00	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	2,273,573.96 (945.40)	2,284,542.00 10,568.25	10,968.04	0.00	3,468.75	15,956.25	2.59	1.34	
TOTAL					16,680,000.00	17,326,519.65 0.00	17,132,359.85 (31,317.18)	17,188,292.54 39,671.87	55,932.69	76,875.00	48,326.03	117,440.00	19.67	
GRAND TOTAL					86,746,523.37	88,092,818.32 1,562.50	87,385,412.19 (48,901.10)	88,456,229.81 (138,234.13)	1,070,817.62	76,877.17	257,188.81	810,249.77	100.00	

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