

Arapahoe County Treasurer, CO

**Securities Held
February 28, 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
<u>Cash and Equivalents</u>													
CT PLUS	02/28/10	0.220V		2,949,667.59	2,949,667.59 0.00	2,949,667.59 0.00	2,949,667.59 0.00	0.00	481.35	481.35	0.00	1.78	0.22
TOTAL				2,949,667.59	2,949,667.59 0.00	2,949,667.59 0.00	2,949,667.59 0.00	0.00	481.35	481.35	0.00	1.78	
<u>U.S. Instrumentality</u>													
31331XWL2 FFCB	11/15/07	4.750	05/07/10	5,000,000.00	5,069,800.00 0.00	5,005,173.23 (2,161.95)	5,042,320.00 (19,105.00)	37,146.77	0.00	19,791.66	75,208.33	3.06	4.15
31359MFS7 FNMA	07/20/07	7.125	06/15/10	5,000,000.00	5,253,150.00 0.00	5,025,291.14 (6,680.68)	5,101,720.00 (29,150.00)	76,428.86	0.00	29,687.50	75,208.33	3.17	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	3,580,873.25 3,967.03	3,640,914.00 (8,539.20)	60,040.75	0.00	9,960.00	15,604.00	2.08	4.88
31331XL42 FFCB	10/04/07	5.250	07/16/10	5,000,000.00	5,089,900.00 0.00	5,012,122.34 (2,477.56)	5,095,935.00 (20,235.00)	83,812.66	0.00	21,875.00	32,812.50	3.07	4.55
31331TZN4 FFCB	03/28/08	3.750	04/07/11	10,000,000.00	10,263,400.00 0.00	10,095,825.16 (6,674.39)	10,355,200.00 (18,950.00)	259,374.84	0.00	31,250.00	150,000.00	6.19	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	5,006,365.00 (4,645.00)	6,365.00	0.00	7,291.67	33,055.56	3.02	1.75
31359MJH7 FNMA	08/31/07	6.000	05/15/11	4,000,000.00	4,170,760.00 0.00	4,055,531.71 (3,533.83)	4,265,600.00 (14,468.00)	210,068.29	0.00	20,000.00	70,666.67	2.52	4.73
3134A4FM1 FHLMC	10/09/07	6.000	06/15/11	5,000,000.00	5,223,250.00 0.00	5,078,179.00 (4,647.58)	5,353,155.00 (17,045.00)	274,976.00	0.00	25,000.00	63,333.33	3.15	4.66
31331XK35 FFCB	07/20/07	5.250	07/05/11	5,000,000.00	4,992,650.00 0.00	4,997,504.25 142.32	5,306,735.00 (13,415.00)	309,230.75	0.00	21,875.00	40,833.33	3.01	5.29
31331VJ80 FFCB	10/04/07	5.375	07/18/11	5,000,000.00	5,140,500.00 0.00	5,051,201.74 (2,844.54)	5,321,940.00 (13,580.00)	270,738.26	0.00	22,395.83	32,100.69	3.10	4.56
3134A4HF4 FHLMC	08/31/07	5.500	09/15/11	4,000,000.00	4,115,960.00 0.00	4,044,231.36 (2,199.78)	4,292,148.00 (8,824.00)	247,916.64	0.00	18,333.33	101,444.44	2.48	4.70
3128X3H89 FHLMC	Call 09/23/05	4.375	11/09/11 11/09/11	790,000.00	777,656.25 0.00	786,591.40 154.43	837,192.23 (626.47)	50,600.83	0.00	2,880.21	10,752.78	0.47	4.67
31331YER7 FFCB	12/10/07	4.350	11/21/11	5,000,000.00	5,055,550.00 0.00	5,024,269.42 (1,078.64)	5,296,630.00 (4,300.00)	272,360.58	0.00	18,125.00	60,416.67	3.05	4.04
31331QKSS FFCB	09/13/07	4.700	01/03/12	5,745,000.00	5,769,071.55 0.00	5,755,298.89 (428.48)	6,138,653.15 (3,895.11)	383,354.26	0.00	22,501.25	43,502.42	3.48	4.59
3134A4JT2 FHLMC	08/31/07	5.750	01/15/12	4,000,000.00	4,156,800.00 0.00	4,067,214.02 (2,747.43)	4,361,216.00 (4,904.00)	294,001.98	0.00	19,166.67	29,388.89	2.51	4.75

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<u>U.S. Instrumentality</u>													
3137EAA0 FHLMC	10/16/07	4.750	03/05/12	5,000,000.00	4,995,250.00 0.00	4,997,820.69 83.02	5,387,600.00 1,935.00	389,779.31	0.00	19,791.67	116,111.11	3.01	4.77
3133XJUT3 FHLB	12/10/07	5.000	03/09/12	5,000,000.00	5,168,150.00 0.00	5,080,117.89 (3,035.59)	5,405,530.00 4,390.00	325,412.11	0.00	20,833.33	119,444.44	3.12	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	4,999,013.92 32.48	5,421,570.00 6,285.00	422,556.08	0.00	19,791.67	41,562.50	3.02	4.76
31331XT36 FFCB	09/13/07	5.250	08/01/12	5,000,000.00	5,134,375.00 0.00	5,066,584.92 (2,109.03)	5,476,750.00 3,160.00	410,165.08	131,250.00	21,875.00	21,875.00	3.10	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	4,995,862.23 127.74	5,017,890.00 (2,095.00)	22,027.77	37,500.00	6,250.00	1,458.33	3.01	2.52
31359MPF4 FNMA	09/13/07	4.375	09/15/12	5,000,000.00	4,957,812.50 0.00	4,978,571.79 645.84	5,388,850.00 5,845.00	410,278.21	0.00	18,229.17	100,868.06	2.99	4.57
3136FJ3M1 FNMA	Call 02/11/10	1.000V	02/11/13 02/11/11	5,000,000.00	4,997,000.00 0.00	4,997,049.27 49.27	5,011,645.00 14,645.00	14,595.73	0.00	2,777.78	2,777.78	3.01	2.01
3133XQCL4 FHLB	Call 01/13/09	3.720	03/26/13 03/26/10	2,300,000.00	2,361,860.80 0.00	2,303,538.95 (3,963.62)	2,305,329.10 (6,670.00)	1,790.15	0.00	7,130.00	36,838.33	1.42	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	3,893,047.50 (1,942.50)	3,918,904.40 (5,885.77)	25,856.90	0.00	9,777.25	50,841.70	2.36	2.36
31331GYT0 FFCB	Call 09/17/09	3.750	06/17/14 06/17/10	5,000,000.00	5,085,600.00 0.00	5,033,863.74 (8,779.48)	5,052,795.00 (11,595.00)	18,931.26	0.00	15,625.00	38,541.67	3.07	1.44
3133XTUE4 FHLB	Call 02/09/10	2.250V	06/17/14 06/17/11	2,500,000.00	2,539,875.00 8,125.00	2,538,257.35 (1,617.65)	2,554,150.00 14,275.00	15,892.65	0.00	3,437.50	11,562.50	1.53	1.06
31331GZF9 FFCB	Call 06/23/09	3.500	06/23/14 06/23/10	5,000,000.00	4,976,350.00 0.00	4,979,600.90 362.65	5,049,890.00 (2,730.00)	70,289.10	0.00	14,583.34	33,055.56	3.00	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	5,016,421.81 (932.68)	5,179,585.00 26,785.00	163,163.19	0.00	14,375.00	25,875.00	3.03	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	5,024,980.00 10,110.00	24,980.00	0.00	6,250.00	28,333.33	3.02	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	5,027,950.00 15,970.00	27,950.00	0.00	6,250.00	23,125.00	3.02	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	5,055,330.00 44,840.00	55,330.00	0.00	8,333.33	28,611.11	3.02	2.00
TOTAL				145,820,000.00	147,670,309.10 8,125.00	146,459,057.87 (52,290.63)	151,694,471.88 (62,417.55)	5,235,414.01	168,750.00	485,443.16	1,515,209.36	89.09	

Corporate

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Corporate													
59217EAQ7 Metropolitan Life Glob	08/05/08	4.500	05/05/10	5,000,000.00	5,010,850.00 0.00	5,001,105.41 (476.17)	5,024,180.00 (11,215.00)	23,074.59	0.00	18,750.00	72,500.00	3.02	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	5,060,538.57 (13,781.13)	5,109,065.00 (26,730.00)	48,526.43	0.00	32,916.67	64,736.11	3.25	4.11
44982XAA5 ING Global	09/11/08	4.500	10/01/10	4,756,000.00	4,733,694.36 0.00	4,749,635.46 832.75	4,852,185.34 (12,532.06)	102,549.88	0.00	17,835.00	89,175.00	2.86	4.74
TOTAL				14,756,000.00	15,125,494.36 0.00	14,811,279.44 (13,424.55)	14,985,430.34 (50,477.06)	174,150.90	0.00	69,501.67	226,411.11	9.13	
GRAND TOTAL				163,525,667.59	165,745,471.05 8,125.00	164,220,004.90 (65,715.18)	169,629,569.81 (112,894.61)	5,409,564.91	169,231.35	555,426.18	1,741,620.47	100.00	

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