# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Extended Fund** | | | | | | | | | | | | | |
| **COMMERCIAL PAPER HOLDINGS** | | | | | | | | | | | | | |
| **COMMERCIAL PAPER** | | | | | | | | | | | | | |
| RABOBANK USA FINANCIAL CORP / BARCLAYS CAPITAL | | | | | | | | | | | | | |
| 466922 | 07/19/10 | 07/19/2010 | 01/19/2011 | 74977LNK9 | 50,000,000.00 | | 0.5400 | 49,862,000.00 | 0.00 | 33,000.00 | 49,895,000.00 | 49,914,450.00 | 19,450.00 |
| **Subtotal for COMMERCIAL PAPER:** | | | | | **50,000,000.00** | **0.0000** | **0.5400** | **49,862,000.00** | **0.00** | **33,000.00** | **49,895,000.00** | **49,914,450.00** | **19,450.00** |
| **Subtotal for COMMERCIAL PAPER HOLDINGS:** | | | | | **50,000,000.00** | | **0.5400** | **49,862,000.00** | **0.00** | **33,000.00** | **49,895,000.00** | **49,914,450.00** | **19,450.00** |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **DISCOUNT NOTES** | | | | | | | | | | | | | |
| FED FARM CR BK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 464849 | 07/07/10 | 07/07/2010 | 03/31/2011 | 313312DT4 | 25,000,000.00 | | 0.3100 | 24,942,520.83 | 0.00 | 12,055.56 | 24,954,576.39 | 24,973,325.00 | 18,748.61 |
| FREDDIE DISCOUNT / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 465093 | 07/08/10 | 07/08/2010 | 06/15/2011 | 313396GX5 | 50,000,000.00 | | 0.4000 | 49,810,000.00 | 0.00 | 30,555.56 | 49,840,555.56 | 49,916,350.00 | 75,794.44 |
| **Subtotal for DISCOUNT NOTES:** | | | | | **75,000,000.00** | **0.0000** | **0.3700** | **74,752,520.83** | **0.00** | **42,611.12** | **74,795,131.95** | **74,889,675.00** | **94,543.05** |
| **GOVT AGENCY 1** | | | | | | | | | | | | | |
| FED FARM CR BK / BARCLAY CAPITAL | | | | | | | | | | | | | |
| 377812 | 03/04/09 | 03/04/2009 | 09/13/2010 | 31331XE40 | 10,675,000.00 | 5.2500 | 1.2489 | 11,318,168.75 | (629,110.42) | 261,537.50 | 10,689,058.33 | 10,931,413.50 | 242,355.17 |
| FED FARM CR BK / BARCLAY CAPITAL | | | | | | | | | | | | | |
| 377813 | 03/04/09 | 03/04/2009 | 09/13/2010 | 31331XE40 | 50,000,000.00 | 5.2500 | 1.2489 | 53,012,500.00 | (2,946,653.01) | 1,225,000.00 | 50,065,846.99 | 51,201,000.00 | 1,135,153.01 |
| FED FARM CR BK / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 363887 | 12/04/08 | 12/04/2008 | 12/06/2010 | 31331YGP9 | 50,000,000.00 | 3.7500 | 2.3404 | 51,373,000.00 | (1,192,342.11) | 442,708.33 | 50,180,657.89 | 50,471,300.00 | 290,642.11 |
| FREDDIE MAC / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 362625 | 11/24/08 | 11/24/2008 | 02/25/2011 | 3137EABF5 | 50,000,000.00 | 3.2500 | 3.1179 | 50,141,000.00 | (110,748.46) | 27,083.33 | 50,030,251.54 | 51,411,000.00 | 1,380,748.46 |
| FED HM LN BK BD / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 396311 | 06/17/09 | 06/18/2009 | 09/16/2011 | 3133XS4S4 | 35,520,000.00 | 3.6250 | 1.4171 | 37,245,916.80 | (924,903.43) | 590,150.00 | 36,321,013.37 | 36,745,972.80 | 424,959.43 |
| FANNIE MAE / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 377393 | 02/26/09 | 02/26/2009 | 02/24/2012 | 3136FHCF0 | 45,000,000.00 | 2.2500 | 2.2587 | 44,988,750.00 | 5,687.62 | 19,687.50 | 44,994,437.62 | 45,430,335.00 | 435,897.38 |
| FED FARM CR BK / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 376905 | 02/24/09 | 02/24/2009 | 04/24/2012 | 31331GNQ8 | 50,000,000.00 | 2.2500 | 2.2511 | 49,999,000.00 | 479.82 | 396,875.00 | 49,999,479.82 | 51,413,500.00 | 1,414,020.18 |
| FED FARM CR BK / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 376906 | 02/24/09 | 02/24/2009 | 04/24/2012 | 31331GNQ8 | 40,000,000.00 | 2.2500 | 2.2511 | 39,999,200.00 | 383.86 | 317,500.00 | 39,999,583.86 | 41,130,800.00 | 1,131,216.14 |
| **Subtotal for GOVT AGENCY 1:** | | | | | **331,195,000.00** | **3.3245** | **2.1234** | **338,077,535.55** | **(5,797,206.13)** | **3,280,541.66** | **332,280,329.42** | **338,735,321.30** | **6,454,991.88** |
| **GOVT AGENCY-FIX-30/360** | | | | | | | | | | | | | |
| FREDDIE MAC / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 469288 | 07/29/10 | 07/29/2010 | 09/15/2010 | 3134A35H5 | 13,825,000.00 | 6.8750 | 0.1905 | 13,942,816.65 | (81,959.41) | 84,486.11 | 13,860,857.24 | 13,858,415.03 | (2,442.22) |
| FANNIE MAE / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 469290 | 07/29/10 | 07/29/2010 | 10/12/2010 | 31398ATZ5 | 50,000,000.00 | 2.8750 | 0.2002 | 50,270,350.00 | (118,509.59) | 127,777.78 | 50,151,840.41 | 50,149,850.00 | (1,990.41) |
| FANNIE MAE / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 469291 | 07/29/10 | 07/29/2010 | 10/12/2010 | 31398ATZ5 | 25,556,000.00 | 2.8750 | 0.2002 | 25,694,181.29 | (60,572.62) | 65,309.78 | 25,633,608.67 | 25,632,591.33 | (1,017.34) |

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| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Extended Fund** | | | | | | | | | | | | | |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **GOVT AGENCY-FIX-30/360** | | | | | | | | | | | | | |
| FREDDIE MAC / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 471397 | 08/10/10 | 08/10/2010 | 10/18/2010 | 3134A4VE1 | 20,000,000.00 | 4.1250 | 0.1752 | 20,148,980.00 | (46,008.53) | 48,125.00 | 20,102,971.47 | 20,100,860.00 | (2,111.47) |
| FREDDIE MAC / RBC | | | | | | | | | | | | | |
| 469289 | 07/29/10 | 07/29/2010 | 10/25/2010 | 3137EABU2 | 10,195,000.00 | 3.1250 | 0.1903 | 10,266,293.64 | (26,527.87) | 28,319.45 | 10,239,765.77 | 10,239,236.11 | (529.67) |
| FED HM LN BK BD / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 470094 | 08/03/10 | 08/03/2010 | 05/03/2011 | 313370F29 | 25,000,000.00 | 0.3400 | 0.3436 | 24,999,326.75 | 69.82 | 6,611.11 | 24,999,396.57 | 25,008,175.00 | 8,778.43 |
| FREDDIE MAC / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 470091 | 08/03/10 | 08/03/2010 | 07/18/2011 | 3137EAAF6 | 50,000,000.00 | 5.2500 | 0.3639 | 52,334,950.00 | (189,503.19) | 204,166.67 | 52,145,446.81 | 53,209,900.00 | 1,064,453.19 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 438473 | 02/17/10 | 02/17/2010 | 12/28/2011 | 3133XVRS2 | 25,000,000.00 | 1.0000 | 0.9012 | 25,045,500.00 | (13,154.99) | 43,750.00 | 25,032,345.01 | 25,204,250.00 | 171,904.99 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 465839 | 07/13/10 | 07/13/2010 | 01/13/2012 | 3133XYZC2 | 50,000,000.00 | 0.6700 | 0.6700 | 50,000,000.00 | 0.00 | 44,666.67 | 50,000,000.00 | 50,122,150.00 | 122,150.00 |
| FED HM LN BK BD / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 430275 | 12/30/09 | 12/30/2009 | 02/24/2012 | 3133XWFP9 | 24,000,000.00 | 1.0500 | 1.3261 | 23,860,080.00 | 43,566.82 | 4,900.00 | 23,903,646.82 | 24,185,640.00 | 281,993.18 |
| FED HM LN BK BD / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 473239 | 08/19/10 | 08/19/2010 | 05/18/2012 | 3133XXPV3 | 50,000,000.00 | 1.1250 | 0.5755 | 50,476,500.00 | (9,090.62) | 18,750.00 | 50,467,409.38 | 50,498,250.00 | 30,840.62 |
| FED FARM CR BK / RBC | | | | | | | | | | | | | |
| 452468 | 04/30/10 | 04/30/2010 | 06/04/2012 | 31331YU40 | 25,000,000.00 | 3.8750 | 1.2458 | 26,354,500.00 | (217,366.71) | 234,114.58 | 26,137,133.29 | 26,431,625.00 | 294,491.71 |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 437312 | 02/08/10 | 02/08/2010 | 02/21/2013 | 31331JBV4 | 25,000,000.00 | 1.7500 | 1.5473 | 25,149,750.00 | (27,812.67) | 12,152.78 | 25,121,937.33 | 25,587,875.00 | 465,937.67 |
| FANNIE MAE / RBC | | | | | | | | | | | | | |
| 437310 | 02/08/10 | 02/08/2010 | 02/22/2013 | 31398AE24 | 25,000,000.00 | 1.7500 | 1.5130 | 25,175,375.00 | (32,542.16) | 10,937.50 | 25,142,832.84 | 25,597,875.00 | 455,042.16 |
| FANNIE MAE / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 437311 | 02/08/10 | 02/08/2010 | 02/22/2013 | 31398AE24 | 25,000,000.00 | 1.7500 | 1.5310 | 25,162,000.00 | (30,060.33) | 10,937.50 | 25,131,939.67 | 25,597,875.00 | 465,935.33 |
| FREDDIE MAC / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 441606 | 03/04/10 | 03/04/2010 | 04/15/2013 | 3137EACJ6 | 50,000,000.00 | 1.6250 | 1.6710 | 49,930,000.00 | 11,052.63 | 399,479.16 | 49,941,052.63 | 51,090,750.00 | 1,149,697.37 |
| FREDDIE MAC / CANTOR FITZGERALD | | | | | | | | | | | | | |
| 472291 | 08/16/10 | 08/16/2010 | 04/02/2014 | 3128X23A1 | 50,000,000.00 | 4.5000 | 1.2860 | 55,677,500.00 | (65,208.65) | 93,750.00 | 55,612,291.35 | 55,847,000.00 | 234,708.65 |
| FANNIE MAE / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 471477 | 08/11/10 | 08/11/2010 | 07/28/2015 | 31398AU34 | 50,000,000.00 | 2.3750 | 1.7830 | 51,400,000.00 | (15,668.72) | 65,972.22 | 51,384,331.28 | 51,852,500.00 | 468,168.72 |
| **Subtotal for GOVT AGENCY-FIX-30/360:** | | | | | **593,576,000.00** | **2.5114** | **0.9258** | **605,888,103.33** | **(879,296.79)** | **1,504,206.31** | **605,008,806.54** | **610,214,817.46** | **5,206,010.92** |
| **GOVT AGENCY-FIX-INT@MAT** | | | | | | | | | | | | | |
| FED HM LN BK BD / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 466879 | 07/16/10 | 07/16/2010 | 04/18/2011 | 313370AY4 | 50,000,000.00 | 0.3500 | 0.3653 | 49,994,238.00 | 953.27 | 21,875.00 | 49,995,191.27 | 50,022,750.00 | 27,558.73 |
| **Subtotal for GOVT AGENCY-FIX-INT@MAT:** | | | | | **50,000,000.00** | **0.3500** | **0.3653** | **49,994,238.00** | **953.27** | **21,875.00** | **49,995,191.27** | **50,022,750.00** | **27,558.73** |
| **GOV'T AGY - CALLABLE** | | | | | | | | | | | | | |
| FANNIE MAE / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Extended Fund** | | | | | | | | | | | | | |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **GOV'T AGY - CALLABLE** | | | | | | | | | | | | | |
| 442677 | 03/10/10 | 03/10/2010 | 09/10/2010 | 3136FMCL6 | 25,000,000.00 | 2.1250 | 2.1250 | 25,000,000.00 | 0.00 | 252,343.75 | 25,000,000.00 | 25,010,825.00 | 10,825.00 |
| FED HM LN BK BD / MORGAN STANLEY | | | | | | | | | | | | | |
| 456086 | 05/19/10 | 05/19/2010 | 04/13/2011 | 3133XXNT0 | 25,000,000.00 | 0.5700 | 0.6090 | 24,991,250.00 | 8,750.00 | 40,375.00 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 471401 | 08/10/10 | 08/10/2010 | 05/10/2011 | 3133XYBS3 | 22,430,000.00 | 0.6000 | 0.5022 | 22,446,373.90 | (3,820.58) | 7,850.50 | 22,442,553.32 | 22,447,271.10 | 4,717.78 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 457426 | 05/26/10 | 05/26/2010 | 05/26/2011 | 3133XYK95 | 25,000,000.00 | 0.6100 | 0.6150 | 24,998,750.00 | 659.72 | 40,243.06 | 24,999,409.72 | 25,023,625.00 | 24,215.28 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 457428 | 05/26/10 | 05/26/2010 | 05/26/2011 | 3133XYK95 | 25,000,000.00 | 0.6100 | 0.6301 | 24,995,000.00 | 2,638.89 | 40,243.06 | 24,997,638.89 | 25,023,625.00 | 25,986.11 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 457430 | 05/26/10 | 05/26/2010 | 05/26/2011 | 3133XYK95 | 25,000,000.00 | 0.6100 | 0.6200 | 24,997,500.00 | 1,319.44 | 40,243.06 | 24,998,819.44 | 25,023,625.00 | 24,805.56 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 460383 | 06/11/10 | 06/11/2010 | 06/16/2011 | 3133XYNV3 | 50,000,000.00 | 0.7467 | 1.4581 | 50,000,000.00 | 0.00 | 82,963.04 | 50,000,000.00 | 49,995,000.00 | (5,000.00) |
| FED HM LN BK BD / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 458757 | 06/03/10 | 06/03/2010 | 06/20/2011 | 3133XYN43 | 16,500,000.00 | 0.7000 | 0.6999 | 16,500,000.00 | 0.00 | 28,233.33 | 16,500,000.00 | 16,500,247.50 | 247.50 |
| FED HM LN BK BD / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 458761 | 06/03/10 | 06/03/2010 | 06/20/2011 | 3133XYN43 | 16,500,000.00 | 0.7000 | 0.6999 | 16,500,000.00 | 0.00 | 28,233.33 | 16,500,000.00 | 16,500,247.50 | 247.50 |
| FED HM LN BK BD / CANTOR FITZGERALD | | | | | | | | | | | | | |
| 465840 | 07/13/10 | 07/13/2010 | 07/13/2011 | 3133XYZX6 | 47,885,000.00 | 0.5500 | 0.5500 | 47,885,000.00 | 0.00 | 35,115.67 | 47,885,000.00 | 47,880,211.50 | (4,788.50) |
| FED HM LN BK BD / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 466391 | 07/15/10 | 07/15/2010 | 07/15/2011 | 3133705L8 | 27,100,000.00 | 0.5000 | 0.5000 | 27,100,000.00 | 0.00 | 17,313.89 | 27,100,000.00 | 27,107,235.70 | 7,235.70 |
| FED HM LN BK BD / MORGAN STANLEY | | | | | | | | | | | | | |
| 465104 | 07/08/10 | 07/08/2010 | 08/08/2011 | 3133702C1 | 25,000,000.00 | 0.6000 | 0.6001 | 25,000,000.00 | 0.00 | 22,083.33 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| FED HM LN BK BD / MORGAN STANLEY | | | | | | | | | | | | | |
| 465105 | 07/08/10 | 07/08/2010 | 08/08/2011 | 3133702C1 | 50,000,000.00 | 0.6000 | 0.6001 | 50,000,000.00 | 0.00 | 44,166.67 | 50,000,000.00 | 50,000,000.00 | 0.00 |
| FREDDIE MAC / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 434741 | 01/25/10 | 01/25/2010 | 01/25/2012 | 3128X9TM2 | 25,000,000.00 | 1.3750 | 1.3750 | 25,000,000.00 | 0.00 | 34,375.00 | 25,000,000.00 | 25,111,250.00 | 111,250.00 |
| FANNIE MAE / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 451339 | 04/26/10 | 04/26/2010 | 04/26/2012 | 31398AN65 | 14,975,000.00 | 1.3500 | 1.4263 | 14,952,537.50 | 15,598.96 | 70,195.31 | 14,968,136.46 | 15,001,370.98 | 33,234.52 |
| FANNIE MAE / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 451340 | 04/26/10 | 04/26/2010 | 04/26/2012 | 31398AN65 | 50,000,000.00 | 1.3500 | 1.4263 | 49,925,000.00 | 52,083.33 | 234,375.00 | 49,977,083.33 | 50,088,050.00 | 110,966.67 |
| FED FARM CR BK / RBC | | | | | | | | | | | | | |
| 458217 | 06/01/10 | 06/01/2010 | 07/19/2012 | 31331GZ36 | 7,000,000.00 | 1.5500 | 1.4017 | 7,021,700.00 | (14,152.17) | 12,658.33 | 7,007,547.83 | 7,012,943.00 | 5,395.17 |
| FANNIE MAE / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 443803 | 03/17/10 | 03/17/2010 | 09/17/2012 | 31398AH39 | 50,000,000.00 | 1.5500 | 1.5541 | 49,995,000.00 | 4,555.56 | 353,055.56 | 49,999,555.56 | 50,028,600.00 | 29,044.44 |
| FANNIE MAE / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 443804 | 03/17/10 | 03/17/2010 | 09/17/2012 | 31398AH39 | 26,060,000.00 | 1.5500 | 1.5541 | 26,057,394.00 | 2,374.36 | 184,012.56 | 26,059,768.36 | 26,074,906.32 | 15,137.96 |
| FANNIE MAE / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 443805 | 03/17/10 | 03/17/2010 | 09/17/2012 | 31398AH39 | 39,000,000.00 | 1.5500 | 1.5500 | 39,000,000.00 | 0.00 | 275,383.33 | 39,000,000.00 | 39,022,308.00 | 22,308.00 |

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| **Extended Fund** | | | | | | | | | | | | | |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **GOV'T AGY - CALLABLE** | | | | | | | | | | | | | |
| FANNIE MAE / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 471398 | 08/10/10 | 08/10/2010 | 09/28/2012 | 31398AZF2 | 28,775,000.00 | 2.0000 | 1.8886 | 28,841,441.48 | (29,068.15) | 33,570.83 | 28,812,373.33 | 28,803,775.00 | (8,598.33) |
| FREDDIE MAC / OPPENHEIMER & CO., INC | | | | | | | | | | | | | |
| 472762 | 08/18/10 | 08/18/2010 | 09/28/2012 | 3128X9GK0 | 15,000,000.00 | 2.0000 | 1.9057 | 15,029,010.00 | (9,428.25) | 10,833.33 | 15,019,581.75 | 15,019,755.00 | 173.25 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 415639 | 10/05/09 | 10/05/2009 | 10/05/2012 | 3133XUYD9 | 50,000,000.00 | 2.0000 | 2.0000 | 50,000,000.00 | 0.00 | 405,555.56 | 50,000,000.00 | 50,083,550.00 | 83,550.00 |
| FANNIE MAE / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 455035 | 05/13/10 | 05/13/2010 | 10/26/2012 | 31398AN81 | 50,000,000.00 | 1.7500 | 1.6124 | 50,164,675.00 | (109,109.82) | 262,500.00 | 50,055,565.18 | 49,962,500.00 | (93,065.18) |
| FANNIE MAE / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 455036 | 05/13/10 | 05/13/2010 | 10/26/2012 | 31398AN81 | 50,000,000.00 | 1.7500 | 1.6124 | 50,164,675.00 | (109,109.82) | 262,500.00 | 50,055,565.18 | 49,962,500.00 | (93,065.18) |
| FANNIE MAE / RBC | | | | | | | | | | | | | |
| 460645 | 06/14/10 | 06/14/2010 | 11/05/2012 | 31398AQ62 | 24,120,000.00 | 1.6250 | 1.4623 | 24,211,766.47 | (50,113.60) | 83,833.75 | 24,161,652.87 | 24,181,144.20 | 19,491.33 |
| FED FARM CR BK / RBC | | | | | | | | | | | | | |
| 461694 | 06/21/10 | 06/21/2010 | 11/16/2012 | 31331G3F4 | 46,568,000.00 | 1.9000 | 1.6946 | 46,791,992.08 | (108,134.11) | 172,042.89 | 46,683,857.97 | 46,732,897.29 | 49,039.32 |
| FREDDIE MAC / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 456077 | 05/19/10 | 05/19/2010 | 11/19/2012 | 3134G1DE1 | 50,000,000.00 | 1.6500 | 1.6500 | 50,000,000.00 | 0.00 | 233,750.00 | 50,000,000.00 | 50,139,900.00 | 139,900.00 |
| FED HM LN BK BD / PIPER JAFFRAY & CO | | | | | | | | | | | | | |
| 460920 | 06/15/10 | 06/15/2010 | 12/28/2012 | 3133XW5P0 | 5,000,000.00 | 1.8000 | 1.5698 | 5,028,500.00 | (11,222.80) | 15,750.00 | 5,017,277.20 | 5,025,745.00 | 8,467.80 |
| FREDDIE MAC / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 459043 | 06/04/10 | 06/04/2010 | 01/28/2013 | 3128X96V7 | 25,000,000.00 | 1.7500 | 1.6920 | 25,037,500.00 | (22,656.25) | 105,729.17 | 25,014,843.75 | 25,055,200.00 | 40,356.25 |
| FANNIE MAE / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 445461 | 03/25/10 | 03/25/2010 | 03/25/2013 | 31398AK35 | 28,995,000.00 | 1.8500 | 1.8707 | 28,977,603.00 | 7,538.70 | 232,443.25 | 28,985,141.70 | 28,980,502.50 | (4,639.20) |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 473557 | 08/20/10 | 08/20/2010 | 03/28/2013 | 31331JSZ7 | 29,440,000.00 | 1.4700 | 1.4300 | 29,470,028.80 | (8,692.55) | 13,223.47 | 29,461,336.25 | 29,457,340.16 | (3,996.09) |
| FED FARM CR BK / OPPENHEIMER & CO., INC | | | | | | | | | | | | | |
| 469585 | 07/30/10 | 07/30/2010 | 09/03/2013 | 31331JQQ9 | 4,500,000.00 | 2.0000 | 1.9501 | 4,506,709.50 | (6,302.86) | 7,750.00 | 4,500,406.64 | 4,500,234.00 | (172.64) |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 472292 | 08/16/10 | 08/16/2010 | 09/16/2013 | 31331JRM7 | 45,000,000.00 | 1.8000 | 1.7612 | 45,052,200.00 | (26,100.00) | 33,750.00 | 45,026,100.00 | 45,023,355.00 | (2,745.00) |
| FANNIE MAE / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 469294 | 07/29/10 | 07/29/2010 | 12/24/2013 | 31398AU59 | 50,000,000.00 | 2.0000 | 1.9284 | 50,117,000.00 | (68,072.73) | 88,888.89 | 50,048,927.27 | 50,050,150.00 | 1,222.73 |
| FANNIE MAE / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 469295 | 07/29/10 | 07/29/2010 | 12/24/2013 | 31398AU59 | 5,250,000.00 | 2.0000 | 1.9284 | 5,262,285.00 | (7,147.64) | 9,333.33 | 5,255,137.36 | 5,255,265.75 | 128.39 |
| FED FARM CR BK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 471764 | 08/12/10 | 08/12/2010 | 08/12/2014 | 31331JXS7 | 26,200,000.00 | 1.7400 | 1.7400 | 26,200,000.00 | 0.00 | 24,060.33 | 26,200,000.00 | 26,131,880.00 | (68,120.00) |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 472763 | 08/18/10 | 08/18/2010 | 08/18/2014 | 31331JYD9 | 40,380,000.00 | 1.5700 | 1.5726 | 40,375,962.00 | 291.63 | 22,893.22 | 40,376,253.63 | 40,227,727.02 | (148,526.61) |
| FANNIE MAE / MORGAN STANLEY | | | | | | | | | | | | | |
| 471762 | 08/12/10 | 08/12/2010 | 08/12/2015 | 31398A2P6 | 25,000,000.00 | 2.1500 | 2.1521 | 24,997,500.00 | 527.78 | 28,368.06 | 24,998,027.78 | 24,928,200.00 | (69,827.78) |
| FANNIE MAE / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Extended Fund** | | | | | | | | | | | | | |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **GOV'T AGY - CALLABLE** | | | | | | | | | | | | | |
| 473870 | 08/24/10 | 08/24/2010 | 08/24/2015 | 3136FPAD9 | 25,000,000.00 | 2.0000 | 2.0232 | 24,972,500.00 | 534.72 | 9,722.22 | 24,973,034.72 | 24,965,000.00 | (8,034.72) |
| FANNIE MAE / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 474046 | 08/24/10 | 08/24/2010 | 08/24/2015 | 3136FPAD9 | 25,000,000.00 | 2.0000 | 2.0211 | 24,975,000.00 | 486.11 | 9,722.22 | 24,975,486.11 | 24,965,000.00 | (10,486.11) |
| FREDDIE MAC / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 474304 | 08/25/10 | 08/25/2010 | 08/25/2015 | 3134G1RS5 | 8,400,000.00 | 2.0000 | 2.0000 | 8,400,000.00 | 0.00 | 2,800.00 | 8,400,000.00 | 8,371,851.60 | (28,148.40) |
| FREDDIE MAC / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 474305 | 08/25/10 | 08/25/2010 | 08/25/2015 | 3134G1RS5 | 50,000,000.00 | 2.0000 | 2.0000 | 50,000,000.00 | 0.00 | 16,666.67 | 50,000,000.00 | 49,832,450.00 | (167,550.00) |
| FREDDIE MAC / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 474306 | 08/25/10 | 08/25/2010 | 08/25/2015 | 3134G1RA4 | 22,640,000.00 | 2.1250 | 2.1051 | 22,661,225.00 | (707.50) | 8,018.33 | 22,660,517.50 | 22,616,748.72 | (43,768.78) |
| **Subtotal for GOV'T AGY - CALLABLE:** | | | | | **1,322,718,000.00** | **1.4619** | **1.4614** | **1,323,603,078.73** | **(486,479.63)** | **3,937,168.30** | **1,323,116,599.10** | **1,323,124,012.83** | **7,413.73** |
| **GOV'T AGY - STEP UP** | | | | | | | | | | | | | |
| FREDDIE MAC / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 459992 | 06/10/10 | 06/10/2010 | 12/10/2012 | 3134G1EP5 | 50,000,000.00 | 1.0000 | 1.0203 | 49,975,000.00 | 11,250.00 | 112,500.00 | 49,986,250.00 | 50,073,050.00 | 86,800.00 |
| FANNIE MAE / STIFFEL NICOLAUS, LLC | | | | | | | | | | | | | |
| 462425 | 06/23/10 | 06/23/2010 | 06/23/2015 | 3136FMXJ8 | 50,000,000.00 | 1.0000 | 1.0515 | 49,875,000.00 | 47,222.22 | 94,444.44 | 49,922,222.22 | 50,013,700.00 | 91,477.78 |
| FANNIE MAE / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 462513 | 06/24/10 | 06/24/2010 | 06/24/2015 | 3136FMYX6 | 25,000,000.00 | 2.0000 | 2.0106 | 24,987,500.00 | 4,652.78 | 93,055.56 | 24,992,152.78 | 25,077,650.00 | 85,497.22 |
| **Subtotal for GOV'T AGY - STEP UP:** | | | | | **125,000,000.00** | **1.2000** | **1.2308** | **124,837,500.00** | **63,125.00** | **300,000.00** | **124,900,625.00** | **125,164,400.00** | **263,775.00** |
| **Subtotal for GOVERNMENT AGENCY:** | | | | | **2,497,489,000.00** | **1.8791** | **1.3557** | **2,517,152,976.44** | **(7,098,904.28)** | **9,086,402.39** | **2,510,096,683.28** | **2,522,150,976.60** | **12,054,293.32** |
| **MEDIUM TERM NOTES** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTE** | | | | | | | | | | | | | |
| BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 438125 | 02/11/10 | 02/11/2010 | 02/11/2013 | 084670AU2 | 50,000,000.00 | 2.1250 | 2.1371 | 49,982,500.00 | 3,240.74 | 59,027.78 | 49,985,740.74 | 51,498,500.00 | 1,512,759.26 |
| BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 438126 | 02/11/10 | 02/11/2010 | 02/11/2013 | 084670AU2 | 20,000,000.00 | 2.1250 | 2.1371 | 19,993,000.00 | 1,296.30 | 23,611.11 | 19,994,296.30 | 20,599,400.00 | 605,103.70 |
| WAL-MART STORES INC / WELLS FARGO BANK | | | | | | | | | | | | | |
| 448521 | 04/09/10 | 04/09/2010 | 04/15/2013 | 931142CL5 | 5,127,000.00 | 4.2500 | 1.9402 | 5,472,354.72 | (45,156.88) | 82,316.83 | 5,427,197.84 | 5,534,699.04 | 107,501.20 |
| GENERAL ELEC CAP CORP / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 474363 | 08/26/10 | 08/26/2010 | 09/20/2013 | 36962G3F9 | 9,515,000.00 | 5.4000 | 1.8527 | 10,516,596.48 | (4,536.22) | 7,136.25 | 10,512,060.26 | 10,516,644.05 | 4,583.79 |
| MICROSOFT CORP / WELLS FARGO BANK | | | | | | | | | | | | | |
| 455034 | 05/13/10 | 05/13/2010 | 06/01/2014 | 594918AB0 | 10,000,000.00 | 2.9500 | 2.1560 | 10,306,300.00 | (22,688.89) | 73,750.00 | 10,283,611.11 | 10,592,100.00 | 308,488.89 |
| MICROSOFT CORP / WELLS FARGO BANK | | | | | | | | | | | | | |
| 458212 | 06/01/10 | 06/01/2010 | 06/01/2014 | 594918AB0 | 15,000,000.00 | 2.9500 | 2.0000 | 15,545,182.04 | (34,073.88) | 110,625.00 | 15,511,108.16 | 15,888,150.00 | 377,041.84 |
| **Subtotal for MEDIUM TERM NOTE:** | | | | | **109,642,000.00** | **2.6967** | **2.0862** | **111,815,933.24** | **(101,918.83)** | **356,466.97** | **111,714,014.41** | **114,629,493.09** | **2,915,478.68** |
| **MEDIUM TERM NOTE FLOATER** | | | | | | | | | | | | | |
| GENERAL ELEC CAP CORP / CRED SUIS SECURITIES | | | | | | | | | | | | | |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Extended Fund** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTES** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTE FLOATER** | | | | | | | | | | | | | |
| 319145 | 02/27/08 | 02/27/2008 | 10/21/2010 | 36962GS70 | 19,803,000.00 | 0.5308 | 0.8748 | 19,623,980.88 | 169,762.70 | 12,263.57 | 19,793,743.58 | 19,814,485.74 | 20,742.16 |
| TOYOTA MOTOR CREDIT / TOYOTA MOTOR CREDIT | | | | | | | | | | | | | |
| 372660 | 01/28/09 | 01/28/2009 | 01/28/2011 | 89233P3E4 | 35,000,000.00 | 2.9875 | 2.9875 | 35,000,000.00 | 0.00 | 101,657.99 | 35,000,000.00 | 35,358,190.00 | 358,190.00 |
| GENERAL ELEC CAP CORP / BARCLAYS CAPITAL | | | | | | | | | | | | | |
| 456075 | 05/19/10 | 05/19/2010 | 11/01/2012 | 36962GZ49 | 29,956,000.00 | 0.5956 | 1.7309 | 29,134,699.34 | 96,138.87 | 14,868.91 | 29,230,838.21 | 29,474,007.96 | 243,169.75 |
| BERKSHIRE HATHAWAY INC / RBC | | | | | | | | | | | | | |
| 465043 | 07/07/10 | 07/07/2010 | 02/11/2013 | 084670AY4 | 17,500,000.00 | 0.8344 | 0.8016 | 17,514,770.00 | (870.65) | 8,517.63 | 17,513,899.35 | 17,581,900.00 | 68,000.65 |
| **Subtotal for MEDIUM TERM NOTE FLOATER:** | | | | | **102,259,000.00** | **1.4426** | **1.8362** | **101,273,450.22** | **265,030.92** | **137,308.10** | **101,538,481.14** | **102,228,583.70** | **690,102.56** |
| **MEDIUM TERM NOTE-FDIC** | | | | | | | | | | | | | |
| JP MORGAN CHASE & CO / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 406412 | 02/23/09 | 02/23/2009 | 06/15/2012 | 481247AK0 | 25,000,000.00 | 2.2000 | 2.2200 | 24,984,500.00 | 7,125.84 | 116,111.11 | 24,991,625.84 | 25,707,500.00 | 715,874.16 |
| **Subtotal for MEDIUM TERM NOTE-FDIC:** | | | | | **25,000,000.00** | **2.2000** | **2.2200** | **24,984,500.00** | **7,125.84** | **116,111.11** | **24,991,625.84** | **25,707,500.00** | **715,874.16** |
| **Subtotal for MEDIUM TERM NOTES:** | | | | | **236,901,000.00** | **2.1029** | **1.9924** | **238,073,883.46** | **170,237.93** | **609,886.18** | **238,244,121.39** | **242,565,576.79** | **4,321,455.40** |
| **MUNICIPAL DEBT** | | | | | | | | | | | | | |
| **MUNI BOND CALLABLE** | | | | | | | | | | | | | |
| OC TRANSPORTATION AUTHORITY / OCTA | | | | | | | | | | | | | |
| 427006 | 12/19/08 | 12/19/2008 | 12/10/2010 | 68441MAE5 | 25,000,000.00 | 3.8500 | 3.8542 | 25,000,000.00 | 0.00 | 44,828.77 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| OC TRANSPORTATION AUTHORITY / OCTA | | | | | | | | | | | | | |
| 427016 | 12/19/08 | 12/19/2008 | 12/10/2010 | 68441MAD7 | 75,000,000.00 | 3.8500 | 3.8542 | 75,000,000.00 | 0.00 | 134,486.30 | 75,000,000.00 | 75,000,000.00 | 0.00 |
| **Subtotal for MUNI BOND CALLABLE:** | | | | | **100,000,000.00** | **3.8500** | **3.8542** | **100,000,000.00** | **0.00** | **179,315.07** | **100,000,000.00** | **100,000,000.00** | **0.00** |
| **MUNI REFUNDED BOND** | | | | | | | | | | | | | |
| WIS BADGER TOBACCO ASSET SEC. CORP. / D.A. DAVIDSON & CO | | | | | | | | | | | | | |
| 413966 | 09/25/09 | 09/28/2009 | 06/01/2011 | 056559AG2 | 1,350,000.00 | 5.7500 | 1.0504 | 1,455,043.50 | (58,009.10) | 19,406.25 | 1,397,034.40 | 1,403,500.50 | 6,466.10 |
| **Subtotal for MUNI REFUNDED BOND:** | | | | | **1,350,000.00** | **5.7500** | **1.0504** | **1,455,043.50** | **(58,009.10)** | **19,406.25** | **1,397,034.40** | **1,403,500.50** | **6,466.10** |
| **Subtotal for MUNICIPAL DEBT:** | | | | | **101,350,000.00** | **3.8753** | **3.8168** | **101,455,043.50** | **(58,009.10)** | **198,721.32** | **101,397,034.40** | **101,403,500.50** | **6,466.10** |
| **TREASURIES** | | | | | | | | | | | | | |
| **TREASURY BOND** | | | | | | | | | | | | | |
| US TREASURY N/B / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 470406 | 08/05/10 | 08/05/2010 | 08/31/2011 | 912828LV0 | 50,000,000.00 | 0.9837 | 0.3295 | 50,349,609.38 | (24,141.82) | 5,346.17 | 50,325,467.56 | 50,351,562.50 | 26,094.94 |
| US TREASURY N/B / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 475141 | 08/31/10 | 08/31/2010 | 08/31/2015 | 912828NV8 | 25,000,000.00 | 1.2500 | 1.4958 | 24,705,078.13 | 161.51 | 849.18 | 24,705,239.64 | 24,892,578.25 | 187,338.61 |
| US TREASURY N/B / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | |
| 475142 | 08/31/10 | 08/31/2010 | 08/31/2015 | 912828NV8 | 50,000,000.00 | 1.2500 | 1.4990 | 49,402,343.75 | 327.30 | 1,698.37 | 49,402,671.05 | 49,785,156.50 | 382,485.45 |
| US TREASURY N/B / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 475143 | 08/31/10 | 08/31/2010 | 08/31/2015 | 912828NV8 | 25,000,000.00 | 1.2500 | 1.4958 | 24,705,078.13 | 161.51 | 849.18 | 24,705,239.64 | 24,892,578.25 | 187,338.61 |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Extended Fund** | | | | | | | | | | | | | |
| **TREASURIES** | | | | | | | | | | | | | |
| **Subtotal for TREASURY BOND:** | | | | | **150,000,000.00** | **1.1612** | **1.1081** | **149,162,109.39** | **(23,491.50)** | **8,742.90** | **149,138,617.89** | **149,921,875.50** | **783,257.61** |
| **Subtotal for TREASURIES:** | | | | | **150,000,000.00** | **1.1612** | **1.1081** | **149,162,109.39** | **(23,491.50)** | **8,742.90** | **149,138,617.89** | **149,921,875.50** | **783,257.61** |
| **Total Extended Fund :** | | | | | **3,035,740,000.00** | **1.8968** | **1.4618** | **3,055,706,012.79** | **(7,010,166.95)** | **9,936,752.79** | **3,048,771,456.96** | **3,065,956,379.39** | **17,184,922.43** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.005637** |
| **Money Market Fund** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| MORGAN STANLEY GOVT 8302-692 | | | | | | | | | | | | | |
| | | | 01/03/2010 | | 0.00 | | 0.0081 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| TEMPFUND692 | | | | | | | | | | | | | |
| | | | 09/06/2010 | | 12,721,009.87 | | 0.2500 | 12,721,009.87 | 0.00 | 0.00 | 12,721,009.87 | 12,721,009.87 | 0.00 |
| GOLDMAN SACHS 692 | | | | | | | | | | | | | |
| | | | 09/02/2010 | | 25,080,986.74 | | 0.1100 | 25,080,986.74 | 0.00 | 0.00 | 25,080,986.74 | 25,080,986.74 | 0.00 |
| **Subtotal for FUNDS:** | | | | | **37,801,996.61** | | **0.1571** | **37,801,996.61** | **0.00** | **0.00** | **37,801,996.61** | **37,801,996.61** | **0.00** |
| **CERTIFICATES OF DEPOSIT** | | | | | | | | | | | | | |
| **YANKEE CD** | | | | | | | | | | | | | |
| RABOBANK NEDERLAND NV NY / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 467816 | 07/23/10 | 07/23/2010 | 10/29/2010 | 74977MHZ1 | 10,000,000.00 | 0.4000 | 0.3500 | 10,001,358.90 | (554.65) | 4,444.44 | 10,000,804.25 | 10,000,790.00 | (14.25) |
| TORONTO DOMINION BANK NY / TDSI | | | | | | | | | | | | | |
| 431236 | 01/05/10 | 01/05/2010 | 01/05/2011 | 8911A37B2 | 10,000,000.00 | 0.5800 | 0.5800 | 10,000,000.00 | 0.00 | 38,505.56 | 10,000,000.00 | 9,999,920.00 | (80.00) |
| TORONTO DOMINION BANK NY / TDSI | | | | | | | | | | | | | |
| 461672 | 06/21/10 | 06/21/2010 | 06/23/2011 | 89112YEZ2 | 10,000,000.00 | 0.8400 | 0.8400 | 10,000,000.00 | 0.00 | 16,800.00 | 10,000,000.00 | 9,999,880.00 | (120.00) |
| **Subtotal for YANKEE CD:** | | | | | **30,000,000.00** | **0.6067** | **0.5900** | **30,001,358.90** | **(554.65)** | **59,750.00** | **30,000,804.25** | **30,000,590.00** | **(214.25)** |
| **YANKEE CD FLOATER** | | | | | | | | | | | | | |
| RABOBANK NEDERLAND NV NY / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 445456 | 03/25/10 | 03/25/2010 | 09/27/2010 | 74977MDZ5 | 30,000,000.00 | 0.3038 | 0.3038 | 30,000,000.00 | 0.00 | 1,771.88 | 30,000,000.00 | 30,001,830.00 | 1,830.00 |
| ROYAL BANK OF CANADA / RBC | | | | | | | | | | | | | |
| 431881 | 12/09/09 | 12/09/2009 | 12/09/2010 | 78009JXT7 | 5,000,000.00 | 0.2947 | 0.2947 | 5,000,000.00 | 0.00 | 941.37 | 5,000,000.00 | 4,999,365.00 | (635.00) |
| ROYAL BANK OF CANADA / RBC | | | | | | | | | | | | | |
| 433663 | 01/19/10 | 01/19/2010 | 01/19/2011 | 78009JYV1 | 25,000,000.00 | 0.2666 | 0.2666 | 25,000,000.00 | 0.00 | 2,406.45 | 25,000,000.00 | 24,991,725.00 | (8,275.00) |
| RABOBANK NEDERLAND NV NY / RBC | | | | | | | | | | | | | |
| 471099 | 08/09/10 | 08/09/2010 | 02/09/2011 | 74977MLF0 | 15,000,000.00 | 0.3447 | 0.3447 | 15,000,000.00 | 0.00 | 3,303.28 | 15,000,000.00 | 15,000,150.00 | 150.00 |
| ROYAL BANK OF CANADA / RBC | | | | | | | | | | | | | |
| 442668 | 03/10/10 | 03/10/2010 | 03/10/2011 | 78009JZR9 | 25,000,000.00 | 0.2934 | 0.2934 | 25,000,000.00 | 0.00 | 4,483.11 | 25,000,000.00 | 24,996,250.00 | (3,750.00) |
| **Subtotal for YANKEE CD FLOATER:** | | | | | **100,000,000.00** | **0.2976** | **0.2976** | **100,000,000.00** | **0.00** | **12,906.09** | **100,000,000.00** | **99,989,320.00** | **(10,680.00)** |
| **Subtotal for CERTIFICATES OF DEPOSIT:** | | | | | **130,000,000.00** | **0.3689** | **0.3650** | **130,001,358.90** | **(554.65)** | **72,656.09** | **130,000,804.25** | **129,989,910.00** | **(10,894.25)** |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Money Market Fund** | | | | | | | | | | | | | |
| **COMMERCIAL PAPER HOLDINGS** | | | | | | | | | | | | | |
| **COMMERCIAL PAPER** | | | | | | | | | | | | | |
| TORONTO DOMINION / BANK OF AMERICA | | | | | | | | | | | | | |
| 468746 | 07/27/10 | 07/27/2010 | 09/03/2010 | 89116FJ35 | 30,000,000.00 | | 0.2000 | 29,993,666.67 | 0.00 | 6,000.00 | 29,999,666.67 | 29,999,640.00 | (26.67) |
| WAL-MART STORES INC / BARCLAYS CAPITAL | | | | | | | | | | | | | |
| 473047 | 08/19/10 | 08/19/2010 | 09/07/2010 | 93114FJ70 | 20,000,000.00 | | 0.1800 | 19,998,100.00 | 0.00 | 1,300.00 | 19,999,400.00 | 19,999,340.00 | (60.00) |
| PRIVATE EXPORT FUND CORP / WELLS FARGO BANK | | | | | | | | | | | | | |
| 460194 | 06/11/10 | 06/11/2010 | 09/08/2010 | 7426M5J88 | 40,000,000.00 | | 0.3000 | 39,970,333.34 | 0.00 | 27,333.33 | 39,997,666.67 | 39,998,120.00 | 453.33 |
| PROCTER & GAMBLE / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 469658 | 08/02/10 | 08/02/2010 | 09/14/2010 | 74271UJE1 | 25,000,000.00 | | 0.2100 | 24,993,729.17 | 0.00 | 4,375.00 | 24,998,104.17 | 24,998,275.00 | 170.83 |
| CHEVRON FUNDING / CHEVRON | | | | | | | | | | | | | |
| 473845 | 08/24/10 | 08/24/2010 | 09/14/2010 | 1667X1JE7 | 18,000,000.00 | | 0.1800 | 17,998,110.00 | 0.00 | 720.00 | 17,998,830.00 | 17,999,082.00 | 252.00 |
| GENERAL ELECTRIC CO / BANK OF AMERICA | | | | | | | | | | | | | |
| 463147 | 06/28/10 | 06/28/2010 | 09/20/2010 | 36960MJL8 | 22,350,000.00 | | 0.3200 | 22,333,312.00 | 0.00 | 12,913.33 | 22,346,225.33 | 22,347,630.90 | 1,405.57 |
| PROCTER & GAMBLE / BANK OF AMERICA | | | | | | | | | | | | | |
| 470347 | 08/04/10 | 08/04/2010 | 09/21/2010 | 74271UJM3 | 15,000,000.00 | | 0.2100 | 14,995,800.00 | 0.00 | 2,450.00 | 14,998,250.00 | 14,998,410.00 | 160.00 |
| PROCTER & GAMBLE / BANK OF AMERICA | | | | | | | | | | | | | |
| 466390 | 07/15/10 | 07/15/2010 | 10/12/2010 | 74271UKC3 | 15,000,000.00 | | 0.2500 | 14,990,729.17 | 0.00 | 5,000.00 | 14,995,729.17 | 14,996,415.00 | 685.83 |
| PRIVATE EXPORT FUND CORP / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 466859 | 07/16/10 | 07/16/2010 | 10/14/2010 | 7426M5KE3 | 15,000,000.00 | | 0.2800 | 14,989,500.00 | 0.00 | 5,483.33 | 14,994,983.33 | 14,994,630.00 | (353.33) |
| COCA-COLA CO / BANK OF AMERICA | | | | | | | | | | | | | |
| 472703 | 08/17/10 | 08/17/2010 | 10/15/2010 | 19121BKF5 | 15,000,000.00 | | 0.2000 | 14,995,083.33 | 0.00 | 1,250.00 | 14,996,333.33 | 14,994,495.00 | (1,838.33) |
| NESTLE CAPITAL CORP / BANK OF AMERICA | | | | | | | | | | | | | |
| 459845 | 06/10/10 | 06/10/2010 | 10/19/2010 | 64105HKK7 | 12,750,000.00 | | 0.4000 | 12,731,441.67 | 0.00 | 11,758.33 | 12,743,200.00 | 12,746,264.25 | 3,064.25 |
| **Subtotal for COMMERCIAL PAPER:** | | | | | **228,100,000.00** | **0.0000** | **0.2474** | **227,989,805.35** | **0.00** | **78,583.32** | **228,068,388.67** | **228,072,302.15** | **3,913.48** |
| **COMMERCIAL PAPER-ABCP** | | | | | | | | | | | | | |
| WAL-MART FUNDING CORP. / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 471411 | 08/10/10 | 08/10/2010 | 09/10/2010 | 93114UJA0 | 25,000,000.00 | | 0.2600 | 24,994,402.78 | 0.00 | 3,972.22 | 24,998,375.00 | 24,997,800.00 | (575.00) |
| **Subtotal for COMMERCIAL PAPER-ABCP:** | | | | | **25,000,000.00** | **0.0000** | **0.2600** | **24,994,402.78** | **0.00** | **3,972.22** | **24,998,375.00** | **24,997,800.00** | **(575.00)** |
| **Subtotal for COMMERCIAL PAPER HOLDINGS:** | | | | | **253,100,000.00** | | **0.2487** | **252,984,208.13** | **0.00** | **82,555.54** | **253,066,763.67** | **253,070,102.15** | **3,338.48** |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **DISCOUNT NOTES** | | | | | | | | | | | | | |
| FANNIE MAE / OPPENHEIMER & CO., INC | | | | | | | | | | | | | |
| 474875 | 08/30/10 | 08/30/2010 | 10/20/2010 | 313589L35 | 25,000,000.00 | | 0.1800 | 24,993,625.00 | 0.00 | 250.00 | 24,993,875.00 | 24,995,175.00 | 1,300.00 |
| FREDDIE DISCOUNT / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | |
| 474605 | 08/27/10 | 08/27/2010 | 11/22/2010 | 313397Q46 | 7,000,000.00 | | 0.1850 | 6,996,870.42 | 0.00 | 179.86 | 6,997,050.28 | 6,997,739.00 | 688.72 |
| **Subtotal for DISCOUNT NOTES:** | | | | | **32,000,000.00** | **0.0000** | **0.1811** | **31,990,495.42** | **0.00** | **429.86** | **31,990,925.28** | **31,992,914.00** | **1,988.72** |
| **GOVT AGENCY-FIX-30/360** | | | | | | | | | | | | | |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Money Market Fund** | | | | | | | | | | | | | |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **GOVT AGENCY-FIX-30/360** | | | | | | | | | | | | | |
| FANNIE MAE / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 470403 | 08/05/10 | 08/05/2010 | 10/12/2010 | 31398ATZ5 | 25,000,000.00 | 2.8750 | 0.1904 | 25,124,650.00 | (48,371.64) | 51,909.72 | 25,076,278.36 | 25,074,925.00 | (1,353.36) |
| FED FARM CR BK / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 470348 | 08/04/10 | 08/04/2010 | 12/06/2010 | 31331YGP9 | 15,000,000.00 | 3.7500 | 0.2000 | 15,180,105.00 | (39,859.30) | 42,187.50 | 15,140,245.70 | 15,141,390.00 | 1,144.30 |
| FED HM LN BK BD / BANK OF AMERICA | | | | | | | | | | | | | |
| 470912 | 08/06/10 | 08/06/2010 | 05/20/2011 | 3133XQQQ8 | 10,000,000.00 | 2.6250 | 0.3334 | 10,180,370.00 | (15,877.64) | 18,229.17 | 10,164,492.36 | 10,257,170.00 | 92,677.64 |
| **Subtotal for GOVT AGENCY-FIX-30/360:** | | | | | **50,000,000.00** | **3.0875** | **0.2219** | **50,485,125.00** | **(104,108.58)** | **112,326.39** | **50,381,016.42** | **50,473,485.00** | **92,468.58** |
| **GOVT AGENCY-FLOAT-ACT/360** | | | | | | | | | | | | | |
| FREDDIE MAC / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 474613 | 08/27/10 | 08/27/2010 | 09/03/2010 | 3128X8PF3 | 25,000,000.00 | 0.5162 | 0.2023 | 25,001,525.00 | (1,089.29) | 1,792.54 | 25,000,435.71 | 25,001,500.00 | 1,064.29 |
| FREDDIE MAC / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 474614 | 08/27/10 | 08/27/2010 | 09/03/2010 | 3128X8PF3 | 25,000,000.00 | 0.5162 | 0.1715 | 25,001,675.00 | (1,196.43) | 1,792.54 | 25,000,478.57 | 25,001,500.00 | 1,021.43 |
| FREDDIE MAC / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 433668 | 01/19/10 | 01/19/2010 | 09/24/2010 | 3128X8TD4 | 25,000,000.00 | 0.5083 | 0.4463 | 25,010,500.00 | (9,526.21) | 24,353.65 | 25,000,973.79 | 25,007,250.00 | 6,276.21 |
| FREDDIE MAC / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 433670 | 01/19/10 | 01/19/2010 | 09/24/2010 | 3128X8TD4 | 12,500,000.00 | 0.5083 | 0.4463 | 12,505,250.00 | (4,763.10) | 12,176.82 | 12,500,486.90 | 12,503,625.00 | 3,138.10 |
| FED FARM CR BK / RAYMOND JAMES & ASSOC, IN | | | | | | | | | | | | | |
| 420325 | 11/02/09 | 11/02/2009 | 10/22/2010 | 31331G2D0 | 12,500,000.00 | 0.1800 | 0.1749 | 12,500,625.00 | (534.96) | 2,562.50 | 12,500,090.04 | 12,498,762.50 | (1,327.54) |
| FED FARM CR BK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 471765 | 08/12/10 | 08/12/2010 | 11/15/2010 | 31331GY52 | 25,000,000.00 | 0.2400 | 0.2450 | 24,999,672.50 | 68.95 | 2,833.33 | 24,999,741.45 | 25,004,000.00 | 4,258.55 |
| FED HM LN BK BD / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 423226 | 11/18/09 | 11/18/2009 | 11/18/2010 | 3133XVSA0 | 17,500,000.00 | 0.1790 | 0.1790 | 17,500,000.00 | 0.00 | 1,218.19 | 17,500,000.00 | 17,497,480.00 | (2,520.00) |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 423227 | 11/18/09 | 11/18/2009 | 11/18/2010 | 3133XVSA0 | 50,000,000.00 | 0.1790 | 0.1790 | 50,000,000.00 | 0.00 | 3,480.55 | 50,000,000.00 | 49,992,800.00 | (7,200.00) |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 423228 | 11/18/09 | 11/18/2009 | 11/18/2010 | 3133XVSA0 | 32,500,000.00 | 0.1790 | 0.1790 | 32,500,000.00 | 0.00 | 2,262.36 | 32,500,000.00 | 32,495,320.00 | (4,680.00) |
| FED HM LN BK BD / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 424920 | 11/30/09 | 11/30/2009 | 11/26/2010 | 3133XVUT6 | 50,000,000.00 | 0.1994 | 0.1994 | 50,000,000.00 | 0.00 | 1,661.50 | 50,000,000.00 | 49,994,250.00 | (5,750.00) |
| FED FARM CR BK / RBC | | | | | | | | | | | | | |
| 441608 | 03/04/10 | 03/04/2010 | 04/04/2011 | 31331JGB3 | 25,000,000.00 | 0.2400 | 0.2400 | 25,000,000.00 | 0.00 | 9,833.33 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| FED FARM CR BK / DEUTSCHE | | | | | | | | | | | | | |
| 441609 | 03/04/10 | 03/04/2010 | 04/04/2011 | 31331JGB3 | 25,000,000.00 | 0.2400 | 0.2400 | 25,000,000.00 | 0.00 | 9,833.33 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| FANNIE MAE / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 468365 | 07/26/10 | 07/26/2010 | 05/13/2011 | 31398AXH0 | 15,000,000.00 | 0.2644 | 0.2073 | 15,006,855.00 | (871.60) | 2,093.01 | 15,005,983.40 | 15,002,400.00 | (3,583.40) |
| FED FARM CR BK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 468828 | 07/28/10 | 07/28/2010 | 07/28/2011 | 31331JWP4 | 25,000,000.00 | 0.3100 | 0.3303 | 24,994,927.50 | 486.40 | 7,534.72 | 24,995,413.90 | 25,025,175.00 | 29,761.10 |
| **Subtotal for GOVT AGENCY-FLOAT-ACT/360:** | | | | | **365,000,000.00** | **0.2869** | **0.2346** | **365,021,030.00** | **(17,426.24)** | **83,428.37** | **365,003,603.76** | **365,024,062.50** | **20,458.74** |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Money Market Fund** | | | | | | | | | | | | | |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **GOVT AGENCY-FLOAT-ACT/ACT** | | | | | | | | | | | | | |
| FED FARM CR BK / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 473798 | 08/23/10 | 08/23/2010 | 09/16/2011 | 31331JHG1 | 10,000,000.00 | 0.2570 | 0.2575 | 10,000,000.00 | 0.00 | 559.24 | 10,000,000.00 | 9,999,500.00 | (500.00) |
| **Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:** | | | | | **10,000,000.00** | **0.2570** | **0.2575** | **10,000,000.00** | **0.00** | **559.24** | **10,000,000.00** | **9,999,500.00** | **(500.00)** |
| **GOV'T AGY - CALLABLE** | | | | | | | | | | | | | |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | |
| 452562 | 05/03/10 | 05/03/2010 | 04/13/2011 | 3133XXNT0 | 5,000,000.00 | 0.5700 | 0.5912 | 4,999,000.00 | 1,000.00 | 9,341.66 | 5,000,000.00 | 5,000,000.00 | 0.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | |
| 452564 | 05/03/10 | 05/03/2010 | 04/13/2011 | 3133XXNT0 | 5,000,000.00 | 0.5700 | 0.5965 | 4,998,750.00 | 1,250.00 | 9,341.66 | 5,000,000.00 | 5,000,000.00 | 0.00 |
| FED HM LN BK BD / FINACORP SECURITIES | | | | | | | | | | | | | |
| 455142 | 05/17/10 | 05/17/2010 | 04/13/2011 | 3133XXNT0 | 9,850,000.00 | 0.5700 | 0.6088 | 9,846,552.50 | 3,447.50 | 16,219.67 | 9,850,000.00 | 9,850,000.00 | 0.00 |
| FED HM LN BK BD / DEUTSCHE | | | | | | | | | | | | | |
| 458477 | 06/02/10 | 06/02/2010 | 06/02/2011 | 3133XYHY4 | 15,000,000.00 | 0.7500 | 0.7500 | 15,000,000.00 | 0.00 | 27,812.50 | 15,000,000.00 | 14,999,250.00 | (750.00) |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 470095 | 08/03/10 | 08/03/2010 | 06/02/2011 | 3133XYHY4 | 15,000,000.00 | 0.7500 | 0.6132 | 15,016,950.00 | (3,988.24) | 8,750.00 | 15,012,961.76 | 14,999,250.00 | (13,711.76) |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 472764 | 08/18/10 | 08/18/2010 | 06/16/2011 | 3133XYNV3 | 15,000,000.00 | 0.7000 | 0.6597 | 15,005,010.00 | (2,326.07) | 3,791.66 | 15,002,683.93 | 14,998,500.00 | (4,183.93) |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 465100 | 07/08/10 | 07/08/2010 | 07/08/2011 | 31331JUY7 | 10,000,000.00 | 0.4700 | 0.4951 | 9,997,500.00 | 1,472.22 | 6,919.44 | 9,998,972.22 | 9,996,500.00 | (2,472.22) |
| FED HM LN BK BD / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 472294 | 08/16/10 | 08/16/2010 | 08/16/2011 | 313370HX9 | 10,000,000.00 | 0.4000 | 0.4201 | 9,998,000.00 | 1,000.00 | 1,666.67 | 9,999,000.00 | 9,999,590.00 | 590.00 |
| FED HM LN BK BD / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 472296 | 08/16/10 | 08/16/2010 | 08/16/2011 | 313370HX9 | 10,000,000.00 | 0.4000 | 0.4201 | 9,998,000.00 | 1,000.00 | 1,666.67 | 9,999,000.00 | 9,999,590.00 | 590.00 |
| FED HM LN BK BD / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 473850 | 08/24/10 | 08/24/2010 | 09/16/2011 | 313370QD3 | 10,000,000.00 | 0.4100 | 0.4100 | 10,000,000.00 | 0.00 | 797.22 | 10,000,000.00 | 10,000,000.00 | 0.00 |
| **Subtotal for GOV'T AGY - CALLABLE:** | | | | | **104,850,000.00** | **0.5829** | **0.5697** | **104,859,762.50** | **2,855.41** | **86,307.15** | **104,862,617.91** | **104,842,680.00** | **(19,937.91)** |
| **Subtotal for GOVERNMENT AGENCY:** | | | | | **561,850,000.00** | **0.5745** | **0.2934** | **562,356,412.92** | **(118,679.41)** | **283,051.01** | **562,238,163.37** | **562,332,641.50** | **94,478.13** |
| **MEDIUM TERM NOTES** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTE** | | | | | | | | | | | | | |
| GENERAL ELEC CAP CORP / WELLS FARGO BANK | | | | | | | | | | | | | |
| 428463 | 12/17/09 | 12/17/2009 | 10/21/2010 | 36962GS62 | 1,000,000.00 | 4.8750 | 0.5800 | 1,036,120.00 | (30,179.21) | 17,604.17 | 1,005,940.79 | 1,009,610.00 | 3,669.21 |
| BANK OF AMERICA CORP / OPPENHEIMER & CO., INC | | | | | | | | | | | | | |
| 452002 | 04/29/10 | 04/29/2010 | 12/01/2010 | 060505BF0 | 5,025,000.00 | 4.3750 | 0.5606 | 5,137,509.75 | (64,746.18) | 54,960.94 | 5,072,763.57 | 5,086,154.25 | 13,390.68 |
| BERKSHIRE HATHAWAY INC / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 470350 | 08/04/10 | 08/04/2010 | 12/15/2010 | 084664AF8 | 6,755,000.00 | 4.2000 | 0.2890 | 6,850,883.04 | (19,762.15) | 21,278.25 | 6,831,120.89 | 6,850,853.45 | 19,732.56 |
| GENERAL ELEC CAP CORP / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 431848 | 01/08/10 | 01/08/2010 | 02/01/2011 | 36962G2C7 | 8,855,000.00 | 5.2000 | 0.6662 | 9,279,862.90 | (258,467.51) | 38,371.67 | 9,021,395.39 | 8,986,054.00 | (35,341.39) |
| WELLS FARGO BANK / WELLS FARGO BANK | | | | | | | | | | | | | |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Money Market Fund** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTES** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTE** | | | | | | | | | | | | | |
| 431885 | 01/08/10 | 01/08/2010 | 02/01/2011 | 949748AF4 | 5,000,000.00 | 6.4500 | 1.0229 | 5,286,350.00 | (174,202.48) | 26,875.00 | 5,112,147.52 | 5,124,100.00 | 11,952.48 |
| GENERAL ELEC CAP CORP / MORGAN STANLEY | | | | | | | | | | | | | |
| 473558 | 08/20/10 | 08/20/2010 | 02/22/2011 | 36962GWB6 | 10,000,000.00 | 6.1250 | 0.4606 | 10,285,700.00 | (17,267.58) | 15,312.50 | 10,268,432.42 | 10,296,000.00 | 27,567.58 |
| BANK OF AMERICA CORP / MORGAN STANLEY | | | | | | | | | | | | | |
| 473561 | 08/20/10 | 08/20/2010 | 03/22/2011 | 22237LPA4 | 17,800,000.00 | 4.0000 | 0.6573 | 18,149,058.00 | (18,111.50) | 21,755.56 | 18,130,946.50 | 18,136,420.00 | 5,473.50 |
| BANK OF AMERICA NA / OPPENHEIMER & CO., INC | | | | | | | | | | | | | |
| 474309 | 08/25/10 | 08/25/2010 | 07/25/2011 | 59018YXZ9 | 6,400,000.00 | 5.7700 | 0.8385 | 6,687,552.00 | (5,228.22) | 6,154.67 | 6,682,323.78 | 6,676,736.00 | (5,587.78) |
| **Subtotal for MEDIUM TERM NOTE:** | | | | | **60,835,000.00** | **4.9791** | **0.6252** | **62,713,035.69** | **(587,964.83)** | **202,312.76** | **62,125,070.86** | **62,165,927.70** | **40,856.84** |
| **MEDIUM TERM NOTE FLOATER** | | | | | | | | | | | | | |
| TOYOTA MOTOR CREDIT / TOYOTA FINANCIAL SERVICES | | | | | | | | | | | | | |
| 428930 | 12/21/09 | 12/21/2009 | 12/22/2010 | 89233P3U8 | 30,000,000.00 | 0.2647 | 0.2647 | 30,000,000.00 | 0.00 | 1,985.18 | 30,000,000.00 | 30,000,000.00 | 0.00 |
| WELLS FARGO BANK / RBC | | | | | | | | | | | | | |
| 440615 | 03/01/10 | 03/01/2010 | 01/12/2011 | 949746NC1 | 25,000,000.00 | 0.6275 | 0.5745 | 25,011,475.00 | (6,660.57) | 22,223.96 | 25,004,814.43 | 25,017,500.00 | 12,685.57 |
| JP MORGAN CHASE & CO / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 436231 | 02/02/10 | 02/02/2010 | 01/18/2011 | 46625HDC1 | 5,000,000.00 | 0.6947 | 0.5212 | 5,008,285.00 | (4,994.67) | 4,438.30 | 5,003,290.33 | 5,005,750.00 | 2,459.67 |
| BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 438127 | 02/11/10 | 02/11/2010 | 02/10/2011 | 084670AW8 | 40,000,000.00 | 0.3913 | 0.3913 | 40,000,000.00 | 0.00 | 9,563.89 | 40,000,000.00 | 40,011,240.00 | 11,240.00 |
| TOYOTA MOTOR CREDIT / TOYOTA MOTOR CREDIT | | | | | | | | | | | | | |
| 438984 | 02/19/10 | 02/19/2010 | 02/22/2011 | 89233P4A1 | 25,000,000.00 | 0.3647 | 0.3647 | 25,000,000.00 | 0.00 | 2,279.31 | 25,000,000.00 | 24,997,625.00 | (2,375.00) |
| WELLS FARGO BANK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 472006 | 08/13/10 | 08/13/2010 | 03/22/2011 | 98151GAH8 | 18,500,000.00 | 0.6382 | 0.5345 | 18,511,710.50 | (1,006.79) | 6,231.22 | 18,510,703.71 | 18,502,960.00 | (7,743.71) |
| GENERAL ELEC CAP CORP / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 473559 | 08/20/10 | 08/20/2010 | 04/18/2011 | 36962G2R4 | 3,700,000.00 | 0.5947 | 0.4994 | 3,702,338.40 | (116.43) | 733.45 | 3,702,221.97 | 3,702,997.00 | 775.03 |
| BANK OF AMERICA CORP / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 472704 | 08/17/10 | 08/17/2010 | 08/15/2011 | 060505CM4 | 10,000,000.00 | 0.4763 | 0.6795 | 9,979,867.00 | 831.94 | 1,984.38 | 9,980,698.94 | 9,979,900.00 | (798.94) |
| **Subtotal for MEDIUM TERM NOTE FLOATER:** | | | | | **157,200,000.00** | **0.4494** | **0.4339** | **157,213,675.90** | **(11,946.52)** | **49,439.69** | **157,201,729.38** | **157,217,972.00** | **16,242.62** |
| **MEDIUM TERM NOTE-FDIC** | | | | | | | | | | | | | |
| JP MORGAN CHASE & CO / OPPENHEIMER & CO., INC | | | | | | | | | | | | | |
| 417967 | 10/19/09 | 10/19/2009 | 11/15/2010 | 46625HBA7 | 6,000,000.00 | 4.5000 | 0.7900 | 6,237,168.00 | (191,700.56) | 79,500.00 | 6,045,467.44 | 6,043,380.00 | (2,087.44) |
| **Subtotal for MEDIUM TERM NOTE-FDIC:** | | | | | **6,000,000.00** | **4.5000** | **0.7900** | **6,237,168.00** | **(191,700.56)** | **79,500.00** | **6,045,467.44** | **6,043,380.00** | **(2,087.44)** |
| **Subtotal for MEDIUM TERM NOTES:** | | | | | **224,035,000.00** | **1.7879** | **0.4954** | **226,163,879.59** | **(791,611.91)** | **331,252.45** | **225,372,267.68** | **225,427,279.70** | **55,012.02** |
| **MONEY MARKET MUTUAL FUNDS** | | | | | | | | | | | | | |
| **WELLS FARGO REPOS** | | | | | | | | | | | | | |
| WELLS FARGO REPO / | | | | | | | | | | | | | |
| 475374 | 08/31/10 | 08/31/2010 | 09/01/2010 | REPOSWEEP | 2,822,904.64 | 0.1500 | 0.1500 | 2,822,904.64 | 0.00 | 0.00 | 2,822,904.64 | 2,822,904.64 | 0.00 |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Money Market Fund** | | | | | | | | | | | | | |
| **MONEY MARKET MUTUAL FUNDS** | | | | | | | | | | | | | |
| **Subtotal for WELLS FARGO REPOS:** | | | | | **2,822,904.64** | **0.1500** | **0.1500** | **2,822,904.64** | **0.00** | **0.00** | **2,822,904.64** | **2,822,904.64** | **0.00** |
| **Subtotal for MONEY MARKET MUTUAL FUNDS:** | | | | | **2,822,904.64** | **0.1500** | **0.1500** | **2,822,904.64** | **0.00** | **0.00** | **2,822,904.64** | **2,822,904.64** | **0.00** |
| **MUNICIPAL DEBT** | | | | | | | | | | | | | |
| **MUNI BOND VAR-SF BAY TOLL** | | | | | | | | | | | | | |
| BAY AREA TOLL AUTHORITY / MORGAN STANLEY | | | | | | | | | | | | | |
| 427430 | 12/11/09 | 08/26/2010 | 09/02/2010 | 072024KW1 | 20,000,000.00 | 0.1800 | 0.1800 | 20,000,000.00 | 0.00 | 2,673.97 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| BAY AREA TOLL AUTHORITY / STONE & YOUNGBERG | | | | | | | | | | | | | |
| 428238 | 12/16/09 | 08/26/2010 | 09/02/2010 | 072024KE1 | 15,000,000.00 | 0.2000 | 0.2000 | 15,000,000.00 | 0.00 | 1,915.08 | 15,000,000.00 | 15,000,000.00 | 0.00 |
| BAY AREA TOLL AUTHORITY / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 438986 | 02/19/10 | 08/26/2010 | 09/02/2010 | 072024NA6 | 6,000,000.00 | 0.2200 | 0.2200 | 6,000,000.00 | 0.00 | 747.94 | 6,000,000.00 | 6,000,000.00 | 0.00 |
| **Subtotal for MUNI BOND VAR-SF BAY TOLL:** | | | | | **41,000,000.00** | **0.1932** | **0.1932** | **41,000,000.00** | **0.00** | **5,336.99** | **41,000,000.00** | **41,000,000.00** | **0.00** |
| **MUNI BOND VAR-TRIBOROUGH** | | | | | | | | | | | | | |
| TRIBOROUGH BRDG & TUNL AUTH / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 438479 | 02/17/10 | 08/25/2010 | 09/01/2010 | 89602NJY1 | 13,900,000.00 | 0.2800 | 0.2800 | 13,900,000.00 | 0.00 | 5,190.60 | 13,900,000.00 | 13,900,000.00 | 0.00 |
| **Subtotal for MUNI BOND VAR-TRIBOROUGH:** | | | | | **13,900,000.00** | **0.2800** | **0.2800** | **13,900,000.00** | **0.00** | **5,190.60** | **13,900,000.00** | **13,900,000.00** | **0.00** |
| **Subtotal for MUNICIPAL DEBT:** | | | | | **54,900,000.00** | **0.2152** | **0.2152** | **54,900,000.00** | **0.00** | **10,527.59** | **54,900,000.00** | **54,900,000.00** | **0.00** |
| **TREASURIES** | | | | | | | | | | | | | |
| **TREASURY BILL** | | | | | | | | | | | | | |
| US TREASURY N/B / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 472766 | 08/18/10 | 08/18/2010 | 09/16/2010 | 912795VB4 | 45,000,000.00 | | 0.1560 | 44,994,345.00 | 0.00 | 2,730.00 | 44,994,345.00 | 44,997,093.90 | 2,748.90 |
| US TREASURY N/B / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 472767 | 08/18/10 | 08/18/2010 | 09/16/2010 | 912795VB4 | 45,000,000.00 | | 0.1550 | 44,994,381.25 | 0.00 | 2,712.50 | 44,994,381.25 | 44,997,093.90 | 2,712.65 |
| US TREASURY N/B / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 473556 | 08/20/10 | 08/20/2010 | 09/16/2010 | 912795VB4 | 15,000,000.00 | | 0.1550 | 14,998,256.25 | 0.00 | 775.00 | 14,998,256.25 | 14,999,031.30 | 775.05 |
| US TREASURY N/B / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 474302 | 08/25/10 | 08/25/2010 | 09/16/2010 | 912795VB4 | 15,000,000.00 | | 0.1760 | 14,998,386.67 | 0.00 | 513.33 | 14,998,386.67 | 14,999,031.30 | 644.63 |
| US TREASURY N/B / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 474303 | 08/25/10 | 08/25/2010 | 09/23/2010 | 912795U90 | 15,000,000.00 | | 0.1550 | 14,998,127.08 | 0.00 | 452.08 | 14,998,127.08 | 14,998,615.80 | 488.72 |
| US TREASURY N/B / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 474368 | 08/26/10 | 08/26/2010 | 09/30/2010 | 912795VC2 | 15,000,000.00 | | 0.1530 | 14,997,768.75 | 0.00 | 382.50 | 14,997,768.75 | 14,998,127.10 | 358.35 |
| **Subtotal for TREASURY BILL:** | | | | | **150,000,000.00** | **0.0000** | **0.1572** | **149,981,265.00** | **0.00** | **7,565.41** | **149,981,265.00** | **149,988,993.30** | **7,728.30** |
| **Subtotal for TREASURIES:** | | | | | **150,000,000.00** | | **0.1572** | **149,981,265.00** | **0.00** | **7,565.41** | **149,981,265.00** | **149,988,993.30** | **7,728.30** |
| **Total Money Market Fund :** | | | | | **1,414,509,901.25** | **0.5539** | **0.3025** | **1,417,012,025.79** | **(910,845.97)** | **787,608.09** | **1,416,184,165.22** | **1,416,333,827.90** | **149,662.68** |

**Net Asset Value (NAV):** **1.000106**

# ORANGE COUNTY TREASURER-TAX COLLECTOR



## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010



| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **OC Extended Fund B** | | | | | | | | | | | | | |
| **ASSET-BACK SECURITIES** | | | | | | | | | | | | | |
| **US RESTRICTED P-T NOTES A** | | | | | | | | | | | | | |
| SERPENTINE FUNDING LIMITED / SERPENTINE FUNDING LTD | | | | | | | | | | | | | |
| 391446 | 05/07/09 | 08/13/2010 | 06/05/2011 | 81753BAA2 | 8,205,086.68 | | 0.0000 | 8,205,086.68 | 0.00 | 0.00 | 8,205,086.68 | 6,639,249.19 | (1,565,837.49) |
| **Subtotal for US RESTRICTED P-T NOTES A:** | | | | | **8,205,086.68** | **0.0000** | **0.0000** | **8,205,086.68** | **0.00** | **0.00** | **8,205,086.68** | **6,639,249.19** | **(1,565,837.49)** |
| **US RESTRICTED P-T NOTES B** | | | | | | | | | | | | | |
| SERPENTINE FUNDING LIMITED / SERPENTINE FUNDING LTD | | | | | | | | | | | | | |
| 391447 | 05/07/09 | 08/13/2010 | 06/05/2011 | 81753BAB0 | 6,448,860.31 | | 0.0000 | 6,448,860.31 | 0.00 | 0.00 | 6,448,860.31 | 5,218,176.51 | (1,230,683.80) |
| **Subtotal for US RESTRICTED P-T NOTES B:** | | | | | **6,448,860.31** | **0.0000** | **0.0000** | **6,448,860.31** | **0.00** | **0.00** | **6,448,860.31** | **5,218,176.51** | **(1,230,683.80)** |
| **US RESTRICTED P-T NOTES C** | | | | | | | | | | | | | |
| SERPENTINE FUNDING LIMITED / SERPENTINE FUNDING LTD | | | | | | | | | | | | | |
| 391448 | 05/07/09 | 08/13/2010 | 06/05/2011 | 81753BAC8 | 16,081,701.88 | | 0.0000 | 16,081,701.88 | 0.00 | 0.00 | 16,081,701.88 | 13,012,711.55 | (3,068,990.33) |
| **Subtotal for US RESTRICTED P-T NOTES C:** | | | | | **16,081,701.88** | **0.0000** | **0.0000** | **16,081,701.88** | **0.00** | **0.00** | **16,081,701.88** | **13,012,711.55** | **(3,068,990.33)** |
| **US RESTRICTED P-T NOTES D** | | | | | | | | | | | | | |
| SERPENTINE FUNDING LIMITED / SERPENTINE FUNDING LTD | | | | | | | | | | | | | |
| 391451 | 05/07/09 | 08/13/2010 | 06/05/2011 | 81753BAD6 | 6,526,181.35 | | 0.0000 | 6,526,181.35 | 0.00 | 0.00 | 6,526,181.35 | 5,280,741.81 | (1,245,439.54) |
| **Subtotal for US RESTRICTED P-T NOTES D:** | | | | | **6,526,181.35** | **0.0000** | **0.0000** | **6,526,181.35** | **0.00** | **0.00** | **6,526,181.35** | **5,280,741.81** | **(1,245,439.54)** |
| **US RESTRICTED P-T NOTES E** | | | | | | | | | | | | | |
| SERPENTINE FUNDING LIMITED / SERPENTINE FUNDING LTD | | | | | | | | | | | | | |
| 391452 | 05/07/09 | 08/13/2010 | 06/05/2011 | 81753BAE4 | 5,619,704.29 | | 0.0000 | 5,619,704.29 | 0.00 | 0.00 | 5,619,704.29 | 4,547,254.48 | (1,072,449.81) |
| **Subtotal for US RESTRICTED P-T NOTES E:** | | | | | **5,619,704.29** | **0.0000** | **0.0000** | **5,619,704.29** | **0.00** | **0.00** | **5,619,704.29** | **4,547,254.48** | **(1,072,449.81)** |
| **Subtotal for ASSET-BACK SECURITIES:** | | | | | **42,881,534.51** | | **0.0000** | **42,881,534.51** | **0.00** | **0.00** | **42,881,534.51** | **34,698,133.55** | **(8,183,400.96)** |
| **Total OC Extended Fund B :** | | | | | **42,881,534.51** | | **0.0000** | **42,881,534.51** | **0.00** | **0.00** | **42,881,534.51** | **34,698,133.55** | **(8,183,400.96)** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **0.809163** |
| **Schools Money Market Fund** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| MORGAN STANLEY GOVT 8302-694 | | | | | | | | | | | | | |
| | | | 01/03/2010 | | 0.00 | | 0.1700 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| TEMPFUND694 | | | | | | | | | | | | | |
| | | | 09/06/2010 | | 16,051,309.13 | | 0.2500 | 16,051,309.13 | 0.00 | 0.00 | 16,051,309.13 | 16,051,309.13 | 0.00 |
| GOLDMAN SACHS 694 | | | | | | | | | | | | | |
| | | | 09/02/2010 | | 17,672,709.19 | | 0.1100 | 17,672,709.19 | 0.00 | 0.00 | 17,672,709.19 | 17,672,709.19 | 0.00 |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

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User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Schools Money Market Fund** | | | | | | | | | | | | | |
| **Subtotal for FUNDS:** | | | | | **33,724,018.32** | | **0.1766** | **33,724,018.32** | **0.00** | **0.00** | **33,724,018.32** | **33,724,018.32** | **0.00** |
| **CERTIFICATES OF DEPOSIT** | | | | | | | | | | | | | |
| **YANKEE CD** | | | | | | | | | | | | | |
| RABOBANK NEDERLAND NV NY / WELLS FARGO BANK | | | | | | | | | | | | | |
| 460966 | 06/16/10 | 06/16/2010 | 09/14/2010 | 74977MGL3 | 20,000,000.00 | 0.4800 | 0.4700 | 20,000,498.78 | (426.73) | 20,533.32 | 20,000,072.05 | 20,000,060.00 | (12.05) |
| TORONTO DOMINION BANK NY / TDSI | | | | | | | | | | | | | |
| 474606 | 08/27/10 | 08/27/2010 | 09/30/2010 | 89112YJN4 | 20,000,000.00 | 0.2100 | 0.2100 | 20,000,000.00 | 0.00 | 583.33 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| TORONTO DOMINION BANK NY / TDSI | | | | | | | | | | | | | |
| 431237 | 01/05/10 | 01/05/2010 | 01/05/2011 | 8911A37B2 | 15,000,000.00 | 0.5800 | 0.5800 | 15,000,000.00 | 0.00 | 57,758.33 | 15,000,000.00 | 14,999,880.00 | (120.00) |
| TORONTO DOMINION BANK NY / TDSI | | | | | | | | | | | | | |
| 461684 | 06/21/10 | 06/21/2010 | 06/23/2011 | 89112YEZ2 | 10,000,000.00 | 0.8400 | 0.8400 | 10,000,000.00 | 0.00 | 16,800.00 | 10,000,000.00 | 9,999,880.00 | (120.00) |
| **Subtotal for YANKEE CD:** | | | | | **65,000,000.00** | **0.4754** | **0.4723** | **65,000,498.78** | **(426.73)** | **95,674.98** | **65,000,072.05** | **64,999,820.00** | **(252.05)** |
| **YANKEE CD FLOATER** | | | | | | | | | | | | | |
| RABOBANK NEDERLAND NV NY / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 445455 | 03/25/10 | 03/25/2010 | 09/27/2010 | 74977MDZ5 | 20,000,000.00 | 0.3038 | 0.3038 | 20,000,000.00 | 0.00 | 1,181.25 | 20,000,000.00 | 20,001,220.00 | 1,220.00 |
| ROYAL BANK OF CANADA / RBC | | | | | | | | | | | | | |
| 433664 | 01/19/10 | 01/19/2010 | 01/19/2011 | 78009JYV1 | 23,000,000.00 | 0.2666 | 0.2666 | 23,000,000.00 | 0.00 | 2,213.93 | 23,000,000.00 | 22,992,387.00 | (7,613.00) |
| RABOBANK NEDERLAND NV NY / RBC | | | | | | | | | | | | | |
| 471101 | 08/09/10 | 08/09/2010 | 02/09/2011 | 74977MLF0 | 10,000,000.00 | 0.3447 | 0.3447 | 10,000,000.00 | 0.00 | 2,202.18 | 10,000,000.00 | 10,000,100.00 | 100.00 |
| ROYAL BANK OF CANADA / RBC | | | | | | | | | | | | | |
| 442667 | 03/10/10 | 03/10/2010 | 03/10/2011 | 78009JZR9 | 15,000,000.00 | 0.2934 | 0.2934 | 15,000,000.00 | 0.00 | 2,689.87 | 15,000,000.00 | 14,997,750.00 | (2,250.00) |
| TORONTO DOMINION BANK NY / TDSI | | | | | | | | | | | | | |
| 456097 | 05/19/10 | 05/19/2010 | 05/19/2011 | 89112YDL4 | 15,000,000.00 | 0.3166 | 0.3166 | 15,000,000.00 | 0.00 | 1,714.70 | 15,000,000.00 | 14,997,825.00 | (2,175.00) |
| **Subtotal for YANKEE CD FLOATER:** | | | | | **83,000,000.00** | **0.2988** | **0.2988** | **83,000,000.00** | **0.00** | **10,001.93** | **83,000,000.00** | **82,989,282.00** | **(10,718.00)** |
| **Subtotal for CERTIFICATES OF DEPOSIT:** | | | | | **148,000,000.00** | **0.3764** | **0.3750** | **148,000,498.78** | **(426.73)** | **105,676.91** | **148,000,072.05** | **147,989,102.00** | **(10,970.05)** |
| **COMMERCIAL PAPER HOLDINGS** | | | | | | | | | | | | | |
| **COMMERCIAL PAPER** | | | | | | | | | | | | | |
| DUPONT EI DE NEMOURS CO / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 474296 | 08/25/10 | 08/25/2010 | 09/02/2010 | 2635J5J26 | 15,000,000.00 | | 0.1700 | 14,999,433.33 | 0.00 | 495.84 | 14,999,929.17 | 14,999,910.00 | (19.17) |
| CHEVRON FUNDING / CHEVRON | | | | | | | | | | | | | |
| 474867 | 08/30/10 | 08/30/2010 | 09/07/2010 | 1667X1J72 | 15,000,000.00 | | 0.1900 | 14,999,366.67 | 0.00 | 158.33 | 14,999,525.00 | 14,999,700.00 | 175.00 |
| PRIVATE EXPORT FUND CORP / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 469567 | 07/30/10 | 07/30/2010 | 09/08/2010 | 7426M5J88 | 10,000,000.00 | | 0.2000 | 9,997,777.78 | 0.00 | 1,833.33 | 9,999,611.11 | 9,999,530.00 | (81.11) |
| DUPONT EI DE NEMOURS CO / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 475135 | 08/31/10 | 08/31/2010 | 09/08/2010 | 2635J5J83 | 15,000,000.00 | | 0.1800 | 14,999,400.00 | 0.00 | 75.00 | 14,999,475.00 | 14,999,295.00 | (180.00) |
| CHEVRON FUNDING / CHEVRON | | | | | | | | | | | | | |
| 474868 | 08/30/10 | 08/30/2010 | 09/09/2010 | 1667X1J98 | 10,000,000.00 | | 0.1900 | 9,999,472.22 | 0.00 | 105.56 | 9,999,577.78 | 9,999,730.00 | 152.22 |
| WILLEY RC HOME FURNISHINGS / BANK OF AMERICA | | | | | | | | | | | | | |
| 474604 | 08/27/10 | 08/27/2010 | 09/10/2010 | 74937JJA0 | 5,000,000.00 | | 0.2000 | 4,999,611.11 | 0.00 | 138.89 | 4,999,750.00 | 4,999,750.00 | 0.00 |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Schools Money Market Fund** | | | | | | | | | | | | | |
| **COMMERCIAL PAPER HOLDINGS** | | | | | | | | | | | | | |
| **COMMERCIAL PAPER** | | | | | | | | | | | | | |
| DUPONT EI DE NEMOURS CO / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 470397 | 08/05/10 | 08/05/2010 | 09/29/2010 | 2635J5JV2 | 25,000,000.00 | | 0.2200 | 24,991,597.22 | 0.00 | 4,125.00 | 24,995,722.22 | 24,994,550.00 | (1,172.22) |
| DUPONT EI DE NEMOURS CO / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 470907 | 08/06/10 | 08/06/2010 | 09/29/2010 | 2635J5JV2 | 1,830,000.00 | | 0.2199 | 1,829,396.37 | 0.00 | 290.64 | 1,829,687.01 | 1,829,601.06 | (85.95) |
| PROCTER & GAMBLE / BANK OF AMERICA | | | | | | | | | | | | | |
| 470346 | 08/04/10 | 08/04/2010 | 09/30/2010 | 74271UJW1 | 12,000,000.00 | | 0.2100 | 11,996,010.00 | 0.00 | 1,960.00 | 11,997,970.00 | 11,998,164.00 | 194.00 |
| PRIVATE EXPORT FUND CORP / WELLS FARGO BANK | | | | | | | | | | | | | |
| 471472 | 08/11/10 | 08/11/2010 | 09/30/2010 | 7426M5JW5 | 50,000,000.00 | | 0.2100 | 49,985,416.67 | 0.00 | 6,125.00 | 49,991,541.67 | 49,988,700.00 | (2,841.67) |
| NETJETS INC. / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 471476 | 08/11/10 | 08/11/2010 | 09/30/2010 | 6411M3JW3 | 10,000,000.00 | | 0.1900 | 9,997,361.11 | 0.00 | 1,108.33 | 9,998,469.44 | 9,998,470.00 | 0.56 |
| **Subtotal for COMMERCIAL PAPER:** | | | | | **168,830,000.00** | **0.0000** | **0.2003** | **168,794,842.48** | **0.00** | **16,415.92** | **168,811,258.40** | **168,807,400.06** | **(3,858.34)** |
| **COMMERCIAL PAPER-ABCP** | | | | | | | | | | | | | |
| WAL-MART FUNDING CORP. / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 471412 | 08/10/10 | 08/10/2010 | 09/10/2010 | 93114UJA0 | 50,000,000.00 | | 0.2600 | 49,988,805.56 | 0.00 | 7,944.44 | 49,996,750.00 | 49,995,600.00 | (1,150.00) |
| **Subtotal for COMMERCIAL PAPER-ABCP:** | | | | | **50,000,000.00** | **0.0000** | **0.2600** | **49,988,805.56** | **0.00** | **7,944.44** | **49,996,750.00** | **49,995,600.00** | **(1,150.00)** |
| **Subtotal for COMMERCIAL PAPER HOLDINGS:** | | | | | **218,830,000.00** | | **0.2140** | **218,783,648.04** | **0.00** | **24,360.36** | **218,808,008.40** | **218,803,000.06** | **(5,008.34)** |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **DISCOUNT NOTES** | | | | | | | | | | | | | |
| FHLB DISC CORP / BANK OF AMERICA | | | | | | | | | | | | | |
| 474366 | 08/26/10 | 08/26/2010 | 09/22/2010 | 313385G75 | 39,092,000.00 | | 0.1650 | 39,087,162.36 | 0.00 | 1,075.03 | 39,088,237.39 | 39,088,755.36 | 517.97 |
| **Subtotal for DISCOUNT NOTES:** | | | | | **39,092,000.00** | **0.0000** | **0.1650** | **39,087,162.36** | **0.00** | **1,075.03** | **39,088,237.39** | **39,088,755.36** | **517.97** |
| **GOVT AGENCY 1** | | | | | | | | | | | | | |
| FREDDIE MAC / RBC | | | | | | | | | | | | | |
| 405137 | 08/06/09 | 08/06/2009 | 09/03/2010 | 3128X8NQ1 | 10,000,000.00 | 1.4300 | 0.6083 | 10,087,900.00 | (87,445.74) | 70,705.56 | 10,000,454.26 | 10,000,340.00 | (114.26) |
| FREDDIE MAC / OPPENHEIMER & CO., INC | | | | | | | | | | | | | |
| 405668 | 08/10/09 | 08/10/2009 | 09/03/2010 | 3128X8NQ1 | 10,000,000.00 | 1.4300 | 0.6486 | 10,082,700.00 | (82,268.15) | 70,705.56 | 10,000,431.85 | 10,000,340.00 | (91.85) |
| **Subtotal for GOVT AGENCY 1:** | | | | | **20,000,000.00** | **1.4300** | **0.6284** | **20,170,600.00** | **(169,713.89)** | **141,411.12** | **20,000,886.11** | **20,000,680.00** | **(206.11)** |
| **GOVT AGENCY-FIX-30/360** | | | | | | | | | | | | | |
| FANNIE MAE / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 470402 | 08/05/10 | 08/05/2010 | 10/12/2010 | 31398ATZ5 | 50,000,000.00 | 2.8750 | 0.1904 | 50,249,300.00 | (96,743.28) | 103,819.44 | 50,152,556.72 | 50,149,850.00 | (2,706.72) |
| FREDDIE MAC / RBC | | | | | | | | | | | | | |
| 459248 | 06/07/10 | 06/07/2010 | 02/15/2011 | 3134A0VF6 | 4,650,000.00 | 6.1350 | 0.5007 | 4,829,908.50 | (60,936.75) | 12,679.00 | 4,768,971.75 | 4,774,141.05 | 5,169.30 |
| FED HM LN BK BD / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 470093 | 08/03/10 | 08/03/2010 | 05/03/2011 | 313370F29 | 10,000,000.00 | 0.3400 | 0.3400 | 10,000,000.00 | 0.00 | 2,644.44 | 10,000,000.00 | 10,003,270.00 | 3,270.00 |
| **Subtotal for GOVT AGENCY-FIX-30/360:** | | | | | **64,650,000.00** | **2.7174** | **0.2359** | **65,079,208.50** | **(157,680.03)** | **119,142.88** | **64,921,528.47** | **64,927,261.05** | **5,732.58** |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Schools Money Market Fund** | | | | | | | | | | | | | |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **GOVT AGENCY-FLOAT-30/360** | | | | | | | | | | | | | |
| FED FARM CR BK / DEUTSCHE | | | | | | | | | | | | | |
| 440009 | 02/16/10 | 02/16/2010 | 11/16/2010 | 31331JEH2 | 25,000,000.00 | 0.2000 | 0.2000 | 25,000,000.00 | 0.00 | 2,083.33 | 25,000,000.00 | 25,000,000.00 | 0.00 |
| **Subtotal for GOVT AGENCY-FLOAT-30/360:** | | | | | **25,000,000.00** | **0.2000** | **0.2000** | **25,000,000.00** | **0.00** | **2,083.33** | **25,000,000.00** | **25,000,000.00** | **0.00** |
| **GOVT AGENCY-FLOAT-ACT/360** | | | | | | | | | | | | | |
| FREDDIE MAC / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 474612 | 08/27/10 | 08/27/2010 | 09/03/2010 | 3128X8PF3 | 25,000,000.00 | 0.5162 | 0.2023 | 25,001,525.00 | (1,089.29) | 1,792.54 | 25,000,435.71 | 25,001,500.00 | 1,064.29 |
| FREDDIE MAC / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 433671 | 01/19/10 | 01/19/2010 | 09/24/2010 | 3128X8TD4 | 12,500,000.00 | 0.5083 | 0.4463 | 12,505,250.00 | (4,763.10) | 12,176.82 | 12,500,486.90 | 12,503,625.00 | 3,138.10 |
| FREDDIE MAC / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 433672 | 01/19/10 | 01/19/2010 | 09/24/2010 | 3128X8TD4 | 50,000,000.00 | 0.5083 | 0.4463 | 50,021,000.00 | (19,052.42) | 48,707.30 | 50,001,947.58 | 50,014,500.00 | 12,552.42 |
| FREDDIE MAC / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 433673 | 01/19/10 | 01/19/2010 | 09/24/2010 | 3128X8TD4 | 50,000,000.00 | 0.5083 | 0.4463 | 50,021,000.00 | (19,052.42) | 48,707.30 | 50,001,947.58 | 50,014,500.00 | 12,552.42 |
| FED HM LN BK BD / DEUTSCHE | | | | | | | | | | | | | |
| 451421 | 04/27/10 | 04/27/2010 | 10/27/2010 | 3133XY3W3 | 20,000,000.00 | 0.4330 | 0.4330 | 20,000,000.00 | 0.00 | 8,660.00 | 20,000,000.00 | 20,008,900.00 | 8,900.00 |
| FED FARM CR BK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 471766 | 08/12/10 | 08/12/2010 | 11/15/2010 | 31331GY52 | 25,000,000.00 | 0.2400 | 0.2450 | 24,999,672.50 | 68.95 | 2,833.33 | 24,999,741.45 | 25,004,000.00 | 4,258.55 |
| FED HM LN BK BD / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 423229 | 11/18/09 | 11/18/2009 | 11/18/2010 | 3133XVSA0 | 50,000,000.00 | 0.1790 | 0.1790 | 50,000,000.00 | 0.00 | 3,480.55 | 50,000,000.00 | 49,992,800.00 | (7,200.00) |
| FED HM LN BK BD / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 423230 | 11/18/09 | 11/18/2009 | 11/18/2010 | 3133XVSA0 | 15,000,000.00 | 0.1790 | 0.1790 | 15,000,000.00 | 0.00 | 1,044.17 | 15,000,000.00 | 14,997,840.00 | (2,160.00) |
| FED HM LN BK BD / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 424919 | 11/30/09 | 11/30/2009 | 11/26/2010 | 3133XVUT6 | 35,000,000.00 | 0.1994 | 0.1994 | 35,000,000.00 | 0.00 | 1,163.05 | 35,000,000.00 | 34,995,975.00 | (4,025.00) |
| FREDDIE MAC / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 469608 | 07/28/10 | 07/28/2010 | 02/01/2011 | 3128X8D41 | 4,000,000.00 | 0.2044 | 0.2044 | 4,000,000.00 | 0.00 | 703.98 | 4,000,000.00 | 3,997,744.00 | (2,256.00) |
| FED FARM CR BK / DEUTSCHE | | | | | | | | | | | | | |
| 439256 | 02/17/10 | 02/17/2010 | 03/01/2011 | 31331JEQ2 | 47,000,000.00 | 0.2400 | 0.2400 | 47,000,000.00 | 0.00 | 0.00 | 47,000,000.00 | 47,004,747.00 | 4,747.00 |
| FANNIE MAE / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 468027 | 07/23/10 | 07/23/2010 | 05/13/2011 | 31398AXH0 | 15,000,000.00 | 0.2644 | 0.2066 | 15,007,005.00 | (953.06) | 2,093.01 | 15,006,051.94 | 15,002,400.00 | (3,651.94) |
| FED FARM CR BK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 468829 | 07/28/10 | 07/28/2010 | 07/28/2011 | 31331JWP4 | 15,000,000.00 | 0.3100 | 0.3303 | 14,996,956.50 | 291.84 | 4,520.83 | 14,997,248.34 | 15,015,105.00 | 17,856.66 |
| **Subtotal for GOVT AGENCY-FLOAT-ACT/360:** | | | | | **363,500,000.00** | **0.3413** | **0.2994** | **363,552,409.00** | **(44,549.50)** | **135,882.88** | **363,507,859.50** | **363,553,636.00** | **45,776.50** |
| **GOVT AGENCY-FLOAT-ACT/ACT** | | | | | | | | | | | | | |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 469593 | 07/30/10 | 07/30/2010 | 07/29/2011 | 313370HM3 | 20,000,000.00 | 0.2970 | 0.2970 | 20,000,000.00 | 0.00 | 5,269.35 | 20,000,000.00 | 20,001,880.00 | 1,880.00 |
| FED FARM CR BK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 473800 | 08/23/10 | 08/23/2010 | 09/16/2011 | 31331JHG1 | 7,000,000.00 | 0.2570 | 0.2575 | 7,000,000.00 | 0.00 | 391.47 | 7,000,000.00 | 6,999,650.00 | (350.00) |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Sep-2010 10:52 am
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## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Schools Money Market Fund** | | | | | | | | | | | | | |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **GOVT AGENCY-FLOAT-ACT/ACT** | | | | | | | | | | | | | |
| FED FARM CR BK / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 473801 | 08/23/10 | 08/23/2010 | 09/16/2011 | 31331JHG1 | 10,000,000.00 | 0.2570 | 0.2575 | 10,000,000.00 | 0.00 | 559.24 | 10,000,000.00 | 9,999,500.00 | (500.00) |
| FED FARM CR BK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 474874 | 08/30/10 | 08/30/2010 | 09/16/2011 | 31331JHG1 | 15,000,000.00 | 0.2570 | 0.2625 | 14,999,220.00 | 4.08 | 173.55 | 14,999,224.08 | 14,999,250.00 | 25.92 |
| **Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:** | | | | | **52,000,000.00** | **0.2724** | **0.2741** | **51,999,220.00** | **4.08** | **6,393.61** | **51,999,224.08** | **52,000,280.00** | **1,055.92** |
| **GOV'T AGY - CALLABLE** | | | | | | | | | | | | | |
| FANNIE MAE / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 473796 | 08/23/10 | 08/23/2010 | 09/01/2010 | 31398AS52 | 15,000,000.00 | 1.5000 | 1.4843 | 15,004,200.00 | (4,200.00) | 5,000.00 | 15,000,000.00 | 15,003,600.00 | 3,600.00 |
| FED HM LN BK BD / BANK OF AMERICA | | | | | | | | | | | | | |
| 474364 | 08/26/10 | 08/26/2010 | 09/03/2010 | 3133XYN43 | 9,000,000.00 | 0.7000 | 0.6890 | 9,000,819.00 | (585.00) | 875.00 | 9,000,234.00 | 9,000,135.00 | (99.00) |
| FED HM LN BK BD / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 453981 | 05/10/10 | 05/10/2010 | 05/10/2011 | 3133XYBS3 | 10,000,000.00 | 0.6000 | 0.6402 | 9,996,000.00 | 4,000.00 | 18,500.00 | 10,000,000.00 | 10,007,700.00 | 7,700.00 |
| FED HM LN BK BD / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 454005 | 05/10/10 | 05/10/2010 | 05/10/2011 | 3133XYBS3 | 11,250,000.00 | 0.6000 | 0.6301 | 11,246,625.00 | 3,375.00 | 20,812.50 | 11,250,000.00 | 11,258,662.50 | 8,662.50 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 471399 | 08/10/10 | 08/10/2010 | 05/10/2011 | 3133XYBS3 | 10,000,000.00 | 0.6000 | 0.5022 | 10,007,300.00 | (1,703.33) | 3,500.00 | 10,005,596.67 | 10,007,700.00 | 2,103.33 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 474873 | 08/30/10 | 08/30/2010 | 05/10/2011 | 3133XYBS3 | 1,050,000.00 | 0.6000 | 0.5060 | 1,050,682.50 | (9.75) | 17.50 | 1,050,672.75 | 1,050,808.50 | 135.75 |
| FED HM LN BK BD / DEUTSCHE | | | | | | | | | | | | | |
| 458478 | 06/02/10 | 06/02/2010 | 06/02/2011 | 3133XYHY4 | 10,000,000.00 | 0.7500 | 0.7500 | 10,000,000.00 | 0.00 | 18,541.67 | 10,000,000.00 | 9,999,500.00 | (500.00) |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 470097 | 08/03/10 | 08/03/2010 | 06/02/2011 | 3133XYHY4 | 10,000,000.00 | 0.7500 | 0.6132 | 10,011,300.00 | (2,658.82) | 5,833.33 | 10,008,641.18 | 9,999,500.00 | (9,141.18) |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 472765 | 08/18/10 | 08/18/2010 | 06/16/2011 | 3133XYNV3 | 10,000,000.00 | 0.7000 | 0.6597 | 10,003,340.00 | (1,550.71) | 2,527.78 | 10,001,789.29 | 9,999,000.00 | (2,789.29) |
| FED FARM CR BK / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 465102 | 07/08/10 | 07/08/2010 | 07/08/2011 | 31331JUY7 | 10,000,000.00 | 0.4700 | 0.4951 | 9,997,500.00 | 1,472.22 | 6,919.44 | 9,998,972.22 | 9,996,500.00 | (2,472.22) |
| FED HM LN BK BD / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 466392 | 07/15/10 | 07/15/2010 | 07/15/2011 | 3133705L8 | 10,000,000.00 | 0.5000 | 0.5000 | 10,000,000.00 | 0.00 | 6,388.89 | 10,000,000.00 | 10,002,670.00 | 2,670.00 |
| FED HM LN BK BD / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 472300 | 08/16/10 | 08/16/2010 | 08/16/2011 | 313370HX9 | 15,000,000.00 | 0.4000 | 0.4201 | 14,997,000.00 | 1,500.00 | 2,500.00 | 14,998,500.00 | 14,999,385.00 | 885.00 |
| FED HM LN BK BD / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 473849 | 08/24/10 | 08/24/2010 | 09/16/2011 | 313370QD3 | 10,000,000.00 | 0.4100 | 0.4100 | 10,000,000.00 | 0.00 | 797.22 | 10,000,000.00 | 10,000,000.00 | 0.00 |
| **Subtotal for GOV'T AGY - CALLABLE:** | | | | | **131,300,000.00** | **0.6853** | **0.6709** | **131,314,766.50** | **(360.39)** | **92,213.33** | **131,314,406.11** | **131,325,161.00** | **10,754.89** |
| **Subtotal for GOVERNMENT AGENCY:** | | | | | **695,542,000.00** | **0.6290** | **0.3601** | **696,203,366.36** | **(372,299.73)** | **498,202.18** | **695,832,141.66** | **695,895,773.41** | **63,631.75** |
| **MEDIUM TERM NOTES** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTE** | | | | | | | | | | | | | |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Schools Money Market Fund** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTES** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTE** | | | | | | | | | | | | | |
| JP MORGAN CHASE & CO / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 475144 | 08/31/10 | 08/31/2010 | 10/28/2010 | 073902CE6 | 6,000,000.00 | 4.5000 | 0.2860 | 6,039,924.42 | 0.00 | 0.00 | 6,039,924.42 | 6,039,900.00 | (24.42) |
| GENERAL ELEC CAP CORP / WELLS FARGO BANK | | | | | | | | | | | | | |
| 467163 | 07/20/10 | 07/20/2010 | 12/01/2010 | 36962G2S2 | 12,769,000.00 | 5.0000 | 0.5317 | 12,975,474.73 | (64,621.86) | 72,712.36 | 12,910,852.87 | 12,919,546.51 | 8,693.64 |
| WELLS FARGO BANK / WELLS FARGO BANK | | | | | | | | | | | | | |
| 431886 | 01/08/10 | 01/08/2010 | 02/01/2011 | 949748AF4 | 6,300,000.00 | 6.4500 | 1.0229 | 6,660,801.00 | (219,495.13) | 33,862.50 | 6,441,305.87 | 6,456,366.00 | 15,060.13 |
| GENERAL ELEC CAP CORP / RBC | | | | | | | | | | | | | |
| 454248 | 05/11/10 | 05/11/2010 | 02/22/2011 | 36962GWB6 | 5,862,000.00 | 6.1250 | 0.8580 | 6,101,585.80 | (93,788.04) | 8,976.19 | 6,007,797.76 | 6,035,515.20 | 27,717.44 |
| BANK OF AMERICA CORP / MORGAN STANLEY | | | | | | | | | | | | | |
| 473560 | 08/20/10 | 08/20/2010 | 03/22/2011 | 22237LPA4 | 10,000,000.00 | 4.0000 | 0.6573 | 10,196,100.00 | (10,175.00) | 12,222.22 | 10,185,925.00 | 10,189,000.00 | 3,075.00 |
| JP MORGAN CHASE & CO / RBC | | | | | | | | | | | | | |
| 474308 | 08/25/10 | 08/25/2010 | 06/01/2011 | 46625HGG9 | 1,750,000.00 | 5.6000 | 0.4365 | 1,819,072.50 | (1,501.58) | 1,633.33 | 1,817,570.92 | 1,816,867.50 | (703.42) |
| **Subtotal for MEDIUM TERM NOTE:** | | | | | **42,681,000.00** | **5.0886** | **0.6400** | **43,792,958.45** | **(389,581.61)** | **129,406.60** | **43,403,376.84** | **43,457,195.21** | **53,818.37** |
| **MEDIUM TERM NOTE FLOATER** | | | | | | | | | | | | | |
| TOYOTA MOTOR CREDIT / TOYOTA FINANCIAL SERVICES | | | | | | | | | | | | | |
| 428931 | 12/21/09 | 12/21/2009 | 12/22/2010 | 89233P3U8 | 20,000,000.00 | 0.2647 | 0.2647 | 20,000,000.00 | 0.00 | 1,323.45 | 20,000,000.00 | 20,000,000.00 | 0.00 |
| WELLS FARGO BANK / RBC | | | | | | | | | | | | | |
| 432146 | 01/11/10 | 01/11/2010 | 01/12/2011 | 949746NC1 | 12,261,000.00 | 0.6275 | 0.6272 | 12,261,036.78 | (23.41) | 10,899.52 | 12,261,013.37 | 12,269,582.70 | 8,569.33 |
| WELLS FARGO BANK / RBC | | | | | | | | | | | | | |
| 440616 | 03/01/10 | 03/01/2010 | 01/12/2011 | 949746NC1 | 10,865,000.00 | 0.6275 | 0.5745 | 10,869,987.04 | (2,894.69) | 9,658.53 | 10,867,092.35 | 10,872,605.50 | 5,513.15 |
| JP MORGAN CHASE & CO / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 436229 | 02/02/10 | 02/02/2010 | 01/18/2011 | 46625HDC1 | 5,000,000.00 | 0.6947 | 0.5213 | 5,008,285.00 | (4,994.67) | 4,438.30 | 5,003,290.33 | 5,005,750.00 | 2,459.67 |
| JP MORGAN CHASE & CO / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 440543 | 02/26/10 | 02/26/2010 | 01/18/2011 | 46625HDC1 | 25,000,000.00 | 0.6947 | 0.5508 | 25,031,950.00 | (18,327.15) | 22,191.49 | 25,013,622.85 | 25,028,750.00 | 15,127.15 |
| BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 438128 | 02/11/10 | 02/11/2010 | 02/10/2011 | 084670AW8 | 30,000,000.00 | 0.3913 | 0.3913 | 30,000,000.00 | 0.00 | 7,172.92 | 30,000,000.00 | 30,008,430.00 | 8,430.00 |
| TOYOTA MOTOR CREDIT / TOYOTA MOTOR CREDIT | | | | | | | | | | | | | |
| 438985 | 02/19/10 | 02/19/2010 | 02/22/2011 | 89233P4A1 | 15,000,000.00 | 0.3647 | 0.3647 | 15,000,000.00 | 0.00 | 1,367.59 | 15,000,000.00 | 14,998,575.00 | (1,425.00) |
| WELLS FARGO BANK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 473241 | 08/19/10 | 08/19/2010 | 03/15/2011 | 929903BH4 | 10,000,000.00 | 0.6571 | 0.5411 | 10,006,660.00 | (416.25) | 2,372.72 | 10,006,243.75 | 10,003,300.00 | (2,943.75) |
| WELLS FARGO BANK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 472007 | 08/13/10 | 08/13/2010 | 03/22/2011 | 98151GAH8 | 15,000,000.00 | 0.6382 | 0.5345 | 15,009,495.00 | (816.31) | 5,052.34 | 15,008,678.69 | 15,002,400.00 | (6,278.69) |
| BANK OF AMERICA CORP / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 467343 | 07/19/10 | 07/19/2010 | 07/25/2011 | 59018YXY2 | 15,000,000.00 | 0.6978 | 1.2359 | 14,918,445.00 | 9,672.29 | 10,757.90 | 14,928,117.29 | 14,977,650.00 | 49,532.71 |
| BANK OF AMERICA CORP / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 472705 | 08/17/10 | 08/17/2010 | 08/15/2011 | 060505CM4 | 9,000,000.00 | 0.4763 | 0.6795 | 8,981,880.30 | 748.75 | 1,785.94 | 8,982,629.05 | 8,981,910.00 | (719.05) |
| JP MORGAN CHASE & CO / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 473797 | 08/23/10 | 08/23/2010 | 08/15/2011 | 073902MM7 | 10,000,000.00 | 0.5863 | 0.4068 | 10,017,790.00 | (448.49) | 1,465.63 | 10,017,341.51 | 10,018,200.00 | 858.49 |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Schools Money Market Fund** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTES** | | | | | | | | | | | | | |
| **Subtotal for MEDIUM TERM NOTE FLOATER:** | | | | | **177,126,000.00** | **0.5342** | **0.5361** | **177,105,529.12** | **(17,499.93)** | **78,486.33** | **177,088,029.19** | **177,167,153.20** | **79,124.01** |
| **MEDIUM TERM NOTE-CALLABLE** | | | | | | | | | | | | | |
| GENERAL ELEC CAP CORP / RBC | | | | | | | | | | | | | |
| 473272 | 08/19/10 | 08/19/2010 | 08/22/2011 | 36962GX82 | 5,000,000.00 | 5.7200 | 3.6513 | 5,101,500.00 | (7,960.78) | 9,533.33 | 5,093,539.22 | 5,119,500.00 | 25,960.78 |
| **Subtotal for MEDIUM TERM NOTE-CALLABLE:** | | | | | **5,000,000.00** | **5.7200** | **3.6513** | **5,101,500.00** | **(7,960.78)** | **9,533.33** | **5,093,539.22** | **5,119,500.00** | **25,960.78** |
| **Subtotal for MEDIUM TERM NOTES:** | | | | | **224,807,000.00** | **1.5142** | **0.6251** | **225,999,987.57** | **(415,042.32)** | **217,426.26** | **225,584,945.25** | **225,743,848.41** | **158,903.16** |
| **MONEY MARKET MUTUAL FUNDS** | | | | | | | | | | | | | |
| **WELLS FARGO REPOS** | | | | | | | | | | | | | |
| WELLS FARGO REPO / | | | | | | | | | | | | | |
| 475375 | 08/31/10 | 08/31/2010 | 09/01/2010 | REPOSWEEP | 101,385.46 | 0.1500 | 0.1500 | 101,385.46 | 0.00 | 0.00 | 101,385.46 | 101,385.46 | 0.00 |
| **Subtotal for WELLS FARGO REPOS:** | | | | | **101,385.46** | **0.1500** | **0.1500** | **101,385.46** | **0.00** | **0.00** | **101,385.46** | **101,385.46** | **0.00** |
| **Subtotal for MONEY MARKET MUTUAL FUNDS:** | | | | | **101,385.46** | **0.1500** | **0.1500** | **101,385.46** | **0.00** | **0.00** | **101,385.46** | **101,385.46** | **0.00** |
| **MUNICIPAL DEBT** | | | | | | | | | | | | | |
| **MUNI BOND VAR-OCBE** | | | | | | | | | | | | | |
| OC BOARD OF EDUCATION / | | | | | | | | | | | | | |
| 425047 | 12/01/08 | 12/01/2009 | 12/01/2010 | 684216AA2 | 18,265,000.00 | 3.5000 | 3.5000 | 18,265,000.00 | 0.00 | 161,132.33 | 18,265,000.00 | 18,382,261.30 | 117,261.30 |
| **Subtotal for MUNI BOND VAR-OCBE:** | | | | | **18,265,000.00** | **3.5000** | **3.5000** | **18,265,000.00** | **0.00** | **161,132.33** | **18,265,000.00** | **18,382,261.30** | **117,261.30** |
| **MUNI BOND VAR-SF BAY TOLL** | | | | | | | | | | | | | |
| BAY AREA TOLL AUTHORITY / STONE & YOUNGBERG | | | | | | | | | | | | | |
| 428240 | 12/16/09 | 08/26/2010 | 09/02/2010 | 072024KE1 | 6,840,000.00 | 0.2000 | 0.2000 | 6,840,000.00 | 0.00 | 873.27 | 6,840,000.00 | 6,840,000.00 | 0.00 |
| BAY AREA TOLL AUTHORITY / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 433941 | 01/20/10 | 08/26/2010 | 09/02/2010 | 072024NA6 | 10,200,000.00 | 0.2200 | 0.2200 | 10,200,000.00 | 0.00 | 1,271.50 | 10,200,000.00 | 10,200,000.00 | 0.00 |
| BAY AREA TOLL AUTHORITY / STONE & YOUNGBERG | | | | | | | | | | | | | |
| 435296 | 01/28/10 | 08/26/2010 | 09/02/2010 | 072024JA1 | 9,050,000.00 | 0.2000 | 0.2000 | 9,050,000.00 | 0.00 | 1,155.43 | 9,050,000.00 | 9,050,000.00 | 0.00 |
| BAY AREA TOLL AUTHORITY / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 438987 | 02/19/10 | 08/26/2010 | 09/02/2010 | 072024NA6 | 4,000,000.00 | 0.2200 | 0.2200 | 4,000,000.00 | 0.00 | 498.62 | 4,000,000.00 | 4,000,000.00 | 0.00 |
| **Subtotal for MUNI BOND VAR-SF BAY TOLL:** | | | | | **30,090,000.00** | **0.2094** | **0.2094** | **30,090,000.00** | **0.00** | **3,798.82** | **30,090,000.00** | **30,090,000.00** | **0.00** |
| **MUNI BOND VAR-TRIBOROUGH** | | | | | | | | | | | | | |
| TRIBOROUGH BRDG & TUNL AUTH / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 438480 | 02/17/10 | 08/25/2010 | 09/01/2010 | 89602NJY1 | 10,000,000.00 | 0.2800 | 0.2800 | 10,000,000.00 | 0.00 | 3,734.25 | 10,000,000.00 | 10,000,000.00 | 0.00 |
| TRIBOROUGH BRDG & TUNL AUTH / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 443551 | 03/16/10 | 08/25/2010 | 09/01/2010 | 89602NJY1 | 11,430,000.00 | 0.2800 | 0.2800 | 11,430,000.00 | 0.00 | 4,268.23 | 11,430,000.00 | 11,430,000.00 | 0.00 |
| **Subtotal for MUNI BOND VAR-TRIBOROUGH:** | | | | | **21,430,000.00** | **0.2800** | **0.2800** | **21,430,000.00** | **0.00** | **8,002.48** | **21,430,000.00** | **21,430,000.00** | **0.00** |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Sep-2010 10:52 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Schools Money Market Fund** | | | | | | | | | | | | | |
| **Subtotal for MUNICIPAL DEBT:** | | | | | **69,785,000.00** | **1.0924** | **1.0924** | **69,785,000.00** | **0.00** | **172,933.63** | **69,785,000.00** | **69,902,261.30** | **117,261.30** |
| **TREASURIES** | | | | | | | | | | | | | |
| **TREASURY BILL** | | | | | | | | | | | | | |
| US TREASURY N/B / BARCLAY CAPITAL | | | | | | | | | | | | | |
| 474367 | 08/26/10 | 08/26/2010 | 09/23/2010 | 912795U90 | 20,000,000.00 | | 0.1600 | 19,997,511.11 | 0.00 | 533.33 | 19,997,511.11 | 19,998,154.40 | 643.29 |
| US TREASURY N/B / CRED SUIS SECURITIES | | | | | | | | | | | | | |
| 471100 | 08/09/10 | 08/09/2010 | 09/30/2010 | 912795VC2 | 20,000,000.00 | | 0.1555 | 19,995,507.78 | 0.00 | 1,986.94 | 19,995,507.78 | 19,997,502.80 | 1,995.02 |
| **Subtotal for TREASURY BILL:** | | | | | **40,000,000.00** | **0.0000** | **0.1578** | **39,993,018.89** | **0.00** | **2,520.27** | **39,993,018.89** | **39,995,657.20** | **2,638.31** |
| **Subtotal for TREASURIES:** | | | | | **40,000,000.00** | | **0.1578** | **39,993,018.89** | **0.00** | **2,520.27** | **39,993,018.89** | **39,995,657.20** | **2,638.31** |
| **Total Schools Money Market Fund :** | | | | | **1,430,789,403.78** | **0.6359** | **0.4066** | **1,432,590,923.42** | **(787,768.78)** | **1,021,119.61** | **1,431,828,590.03** | **1,432,155,046.16** | **326,456.13** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000228** |
| **Total Investments:** | | | | | **5,923,920,839.54** | **1.2579** | **0.9196** | **5,948,190,496.51** | **(8,708,781.70)** | **11,745,480.49** | **5,939,665,746.72** | **5,949,143,386.99** | **9,477,640.27** |

* Market values provided by Bloomberg

* Market values provided by Bloomberg

**Report Parameters**

Deals [Settlement Date] <= 31-Aug-2010
Deals [Entity Name] include list Extended Fund, Money Market Fund, OC Extended Fund B, Schools Money Market Fund
Bank Accounts [Account Name] include list GOLDMAN SACHS 692, GOLDMAN SACHS 694, MORGAN STANLEY GOV...

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:34 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **112-County Infrastructure** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| AIM - 112 COUNTY INFRASTRUCTURE | | | | | | | | | | | | | |
| | | | 08/31/2010 | | 5,046,474.60 | | 0.0839 | 5,046,474.60 | 0.00 | 0.00 | 5,046,474.60 | 5,046,474.60 | 0.00 |
| **Subtotal for FUNDS:** | | | | | **5,046,474.60** | | **0.0839** | **5,046,474.60** | **0.00** | **0.00** | **5,046,474.60** | **5,046,474.60** | **0.00** |
| **Total 112-County Infrastructure :** | | | | | **5,046,474.60** | | **0.0839** | **5,046,474.60** | **0.00** | **0.00** | **5,046,474.60** | **5,046,474.60** | **0.00** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000000** |
| **15B-Housing 99A & 99B** | | | | | | | | | | | | | |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **MBS PASSTHROUGH** | | | | | | | | | | | | | |
| GINNIE MAE / | | | | | | | | | | | | | |
| 383458 | 03/25/09 | 08/20/2010 | 09/20/2029 | 36210RYF1 | 127,691.93 | 6.2500 | 6.2500 | 127,691.93 | 0.00 | 243.86 | 127,691.93 | 127,691.93 | 0.00 |
| **Subtotal for MBS PASSTHROUGH:** | | | | | **127,691.93** | **6.2500** | **6.2500** | **127,691.93** | **0.00** | **243.86** | **127,691.93** | **127,691.93** | **0.00** |
| **Subtotal for GOVERNMENT AGENCY:** | | | | | **127,691.93** | **6.2500** | **6.2500** | **127,691.93** | **0.00** | **243.86** | **127,691.93** | **127,691.93** | **0.00** |
| **Total 15B-Housing 99A & 99B :** | | | | | **127,691.93** | **6.2500** | **6.2500** | **127,691.93** | **0.00** | **243.86** | **127,691.93** | **127,691.93** | **0.00** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000000** |
| **283-John Wayne Airport** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| MORGAN STANLEY GOVT 8302-283 | | | | | | | | | | | | | |
| | | | 08/17/2009 | | 0.00 | | 0.0081 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| TEMPFUND283 | | | | | | | | | | | | | |
| | | | 09/06/2010 | | 226,490.88 | | 0.2500 | 226,490.88 | 0.00 | 0.00 | 226,490.88 | 226,490.88 | 0.00 |
| GOLDMAN SACHS 283 | | | | | | | | | | | | | |
| | | | 08/31/2010 | | 1,455,250.39 | | 0.1100 | 1,455,250.39 | 0.00 | 0.00 | 1,455,250.39 | 1,455,250.39 | 0.00 |
| **Subtotal for FUNDS:** | | | | | **1,681,741.27** | | **0.1289** | **1,681,741.27** | **0.00** | **0.00** | **1,681,741.27** | **1,681,741.27** | **0.00** |
| **CERTIFICATES OF DEPOSIT** | | | | | | | | | | | | | |
| **YANKEE CD FLOATER** | | | | | | | | | | | | | |
| TORONTO DOMINION BANK NY / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 450637 | 04/21/10 | 04/21/2010 | 11/05/2010 | 8911A34M1 | 2,000,000.00 | 0.3000 | 0.3102 | 1,999,890.40 | 73.62 | 450.00 | 1,999,964.02 | 2,000,090.00 | 125.98 |
| ROYAL BANK OF CANADA / RBC | | | | | | | | | | | | | |
| 433665 | 01/19/10 | 01/19/2010 | 01/19/2011 | 78009JYV1 | 2,000,000.00 | 0.2666 | 0.2666 | 2,000,000.00 | 0.00 | 192.51 | 2,000,000.00 | 1,999,338.00 | (662.00) |
| **Subtotal for YANKEE CD FLOATER:** | | | | | **4,000,000.00** | **0.2833** | **0.2884** | **3,999,890.40** | **73.62** | **642.51** | **3,999,964.02** | **3,999,428.00** | **(536.02)** |
| **Subtotal for CERTIFICATES OF DEPOSIT:** | | | | | **4,000,000.00** | **0.2833** | **0.2884** | **3,999,890.40** | **73.62** | **642.51** | **3,999,964.02** | **3,999,428.00** | **(536.02)** |
| **COMMERCIAL PAPER HOLDINGS** | | | | | | | | | | | | | |
| **COMMERCIAL PAPER** | | | | | | | | | | | | | |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:34 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **283-John Wayne Airport** | | | | | | | | | | | | | |
| **COMMERCIAL PAPER HOLDINGS** | | | | | | | | | | | | | |
| **COMMERCIAL PAPER** | | | | | | | | | | | | | |
| JOHNSON & JOHNSON / DEUTSCHE | | | | | | | | | | | | | |
| 468073 | 07/26/10 | 07/26/2010 | 09/01/2010 | 47816GJ18 | 1,400,000.00 | | 0.1700 | 1,399,755.39 | 0.00 | 244.61 | 1,400,000.00 | 1,399,991.60 | (8.40) |
| WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | |
| 472754 | 08/18/10 | 08/18/2010 | 09/01/2010 | 93114FJ13 | 2,000,000.00 | | 0.1800 | 1,999,860.00 | 0.00 | 140.00 | 2,000,000.00 | 1,999,988.00 | (12.00) |
| BANK OF AMERICA CORP / BANK OF AMERICA | | | | | | | | | | | | | |
| 469652 | 08/02/10 | 08/02/2010 | 09/02/2010 | 0660P1J28 | 2,000,000.00 | | 0.2000 | 1,999,655.56 | 0.00 | 333.33 | 1,999,988.89 | 1,999,988.00 | (0.89) |
| COCA-COLA CO / GOLDMAN SACHS GROUP INC | | | | | | | | | | | | | |
| 472761 | 08/18/10 | 08/18/2010 | 09/16/2010 | 19121BJG5 | 1,000,000.00 | | 0.1700 | 999,863.06 | 0.00 | 66.11 | 999,929.17 | 999,892.00 | (37.17) |
| CHEVRON FUNDING / CHEVRON | | | | | | | | | | | | | |
| 475134 | 08/31/10 | 08/31/2010 | 09/22/2010 | 1667X1JN7 | 1,000,000.00 | | 0.1800 | 999,890.00 | 0.00 | 5.00 | 999,895.00 | 999,907.00 | 12.00 |
| CHEVRON FUNDING / CHEVRON | | | | | | | | | | | | | |
| 474297 | 08/25/10 | 08/25/2010 | 09/23/2010 | 1667X1JP2 | 1,000,000.00 | | 0.1800 | 999,855.00 | 0.00 | 35.00 | 999,890.00 | 999,896.00 | 6.00 |
| NESTLE CAPITAL CORP / CITIGROUP GLOBAL MARKETS | | | | | | | | | | | | | |
| 473792 | 08/23/10 | 08/23/2010 | 09/27/2010 | 64105HJT0 | 2,000,000.00 | | 0.1700 | 1,999,669.44 | 0.00 | 85.00 | 1,999,754.44 | 2,000,000.00 | 245.56 |
| COCA-COLA CO / BANK OF AMERICA | | | | | | | | | | | | | |
| 472288 | 08/16/10 | 08/16/2010 | 10/13/2010 | 19121BKD0 | 1,000,000.00 | | 0.1900 | 999,693.89 | 0.00 | 84.44 | 999,778.33 | 999,650.00 | (128.33) |
| RABOBANK USA FINANCIAL CORP / BARCLAYS CAPITAL | | | | | | | | | | | | | |
| 466923 | 07/19/10 | 07/19/2010 | 01/19/2011 | 74977LNK9 | 1,000,000.00 | | 0.5400 | 997,240.00 | 0.00 | 660.00 | 997,900.00 | 998,289.00 | 389.00 |
| PRIVATE EXPORT FUND CORP / BANK OF AMERICA | | | | | | | | | | | | | |
| 470396 | 08/05/10 | 08/05/2010 | 05/02/2011 | 7426M5S21 | 800,000.00 | | 0.4500 | 797,300.00 | 0.00 | 270.00 | 797,570.00 | 796,058.40 | (1,511.60) |
| **Subtotal for COMMERCIAL PAPER:** | | | | | **13,200,000.00** | **0.0000** | **0.2241** | **13,192,782.34** | **0.00** | **1,923.49** | **13,194,705.83** | **13,193,660.00** | **(1,045.83)** |
| **Subtotal for COMMERCIAL PAPER HOLDINGS:** | | | | | **13,200,000.00** | | **0.2241** | **13,192,782.34** | **0.00** | **1,923.49** | **13,194,705.83** | **13,193,660.00** | **(1,045.83)** |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **GOVT AGENCY-FIX-30/360** | | | | | | | | | | | | | |
| FED HM LN BK BD / WELLS FARGO BANK | | | | | | | | | | | | | |
| 468749 | 07/27/10 | 07/27/2010 | 09/10/2010 | 3133XGLE2 | 2,300,000.00 | 5.1250 | 0.1806 | 2,313,547.00 | (10,711.58) | 11,132.64 | 2,302,835.42 | 2,328,336.00 | 25,500.58 |
| FREDDIE MAC / RAYMOND JAMES & ASSOC, IN | | | | | | | | | | | | | |
| 440528 | 02/26/10 | 02/26/2010 | 09/15/2010 | 3134A35H5 | 350,000.00 | 6.8750 | 0.3027 | 362,694.50 | (11,801.42) | 11,095.49 | 350,893.08 | 350,845.95 | (47.13) |
| FED HM LN BK BD / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 470349 | 08/04/10 | 08/04/2010 | 09/17/2010 | 3133XCQZ9 | 3,000,000.00 | 4.3750 | 0.1904 | 3,014,964.00 | (9,396.00) | 9,843.75 | 3,005,568.00 | 3,069,846.00 | 64,278.00 |
| FED HM LN BK BD / RBC | | | | | | | | | | | | | |
| 471095 | 08/09/10 | 08/09/2010 | 10/22/2010 | 3133XMES6 | 1,000,000.00 | 4.3750 | 0.2198 | 1,008,410.00 | (2,534.52) | 2,673.61 | 1,005,875.48 | 1,005,828.00 | (47.48) |
| FED HM LN BK BD / PIPER JAFFRAY & CO | | | | | | | | | | | | | |
| 428736 | 12/18/09 | 12/18/2009 | 10/29/2010 | 3133XPF66 | 250,000.00 | 3.3000 | 0.4052 | 256,235.00 | (5,072.20) | 733.33 | 251,162.80 | 251,236.50 | 73.70 |
| FED HM LN BK BD / BARCLAY CAPITAL | | | | | | | | | | | | | |
| 474552 | 08/26/10 | 08/26/2010 | 12/09/2010 | 3133MYZ26 | 125,000.00 | 5.1250 | 0.2788 | 126,728.75 | (83.92) | 88.98 | 126,644.83 | 126,663.88 | 19.05 |
| FREDDIE MAC / RAYMOND JAMES & ASSOC, IN | | | | | | | | | | | | | |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:34 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **283-John Wayne Airport** | | | | | | | | | | | | | |
| **GOVERNMENT AGENCY** | | | | | | | | | | | | | |
| **GOVT AGENCY-FIX-30/360** | | | | | | | | | | | | | |
| 432907 | 01/13/10 | 01/13/2010 | 02/03/2011 | 3128X2QL2 | 100,000.00 | 4.3000 | 0.5077 | 103,987.00 | (2,392.20) | 334.44 | 101,594.80 | 101,691.40 | 96.60 |
| **Subtotal for GOVT AGENCY-FIX-30/360:** | | | | | **7,125,000.00** | **4.7143** | **0.2104** | **7,186,566.25** | **(41,991.84)** | **35,902.24** | **7,144,574.41** | **7,234,447.73** | **89,873.32** |
| **GOVT AGENCY-FIX-INT@MAT** | | | | | | | | | | | | | |
| FED HM LN BK BD / WELLS FARGO BANK | | | | | | | | | | | | | |
| 467347 | 07/19/10 | 07/19/2010 | 01/25/2011 | 313370BE7 | 1,000,000.00 | 0.2600 | 0.2716 | 999,940.00 | 13.55 | 303.33 | 999,953.55 | 1,000,174.00 | 220.45 |
| **Subtotal for GOVT AGENCY-FIX-INT@MAT:** | | | | | **1,000,000.00** | **0.2600** | **0.2716** | **999,940.00** | **13.55** | **303.33** | **999,953.55** | **1,000,174.00** | **220.45** |
| **GOVT AGENCY-FLOAT-ACT/360** | | | | | | | | | | | | | |
| FED FARM CR BK / DEUTSCHE | | | | | | | | | | | | | |
| 439255 | 02/17/10 | 02/17/2010 | 03/01/2011 | 31331JEQ2 | 3,000,000.00 | 0.2400 | 0.2400 | 3,000,000.00 | 0.00 | 0.00 | 3,000,000.00 | 3,000,303.00 | 303.00 |
| **Subtotal for GOVT AGENCY-FLOAT-ACT/360:** | | | | | **3,000,000.00** | **0.2400** | **0.2400** | **3,000,000.00** | **0.00** | **0.00** | **3,000,000.00** | **3,000,303.00** | **303.00** |
| **GOVT AGENCY-FLOAT-ACT/ACT** | | | | | | | | | | | | | |
| FED FARM CR BK / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 473799 | 08/23/10 | 08/23/2010 | 09/16/2011 | 31331JHG1 | 3,000,000.00 | 0.2570 | 0.2575 | 3,000,000.00 | 0.00 | 167.77 | 3,000,000.00 | 2,999,850.00 | (150.00) |
| **Subtotal for GOVT AGENCY-FLOAT-ACT/ACT:** | | | | | **3,000,000.00** | **0.2570** | **0.2575** | **3,000,000.00** | **0.00** | **167.77** | **3,000,000.00** | **2,999,850.00** | **(150.00)** |
| **GOV'T AGY - CALLABLE** | | | | | | | | | | | | | |
| FED HM LN BK BD / BANK OF AMERICA | | | | | | | | | | | | | |
| 474307 | 08/25/10 | 08/25/2010 | 09/03/2010 | 3133XYN43 | 1,000,000.00 | 0.7000 | 0.6873 | 1,000,105.00 | (78.75) | 116.67 | 1,000,026.25 | 1,000,015.00 | (11.25) |
| FED HM LN BK BD / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 453974 | 05/10/10 | 05/10/2010 | 05/10/2011 | 3133XYBS3 | 500,000.00 | 0.6000 | 0.6301 | 499,850.00 | 92.50 | 925.00 | 499,942.50 | 500,385.00 | 442.50 |
| FED HM LN BK BD / CASTLE OAK SECURITIES | | | | | | | | | | | | | |
| 474872 | 08/30/10 | 08/30/2010 | 05/10/2011 | 3133XYBS3 | 1,000,000.00 | 0.6000 | 0.5060 | 1,000,650.00 | (9.29) | 16.67 | 1,000,640.71 | 1,000,770.00 | 129.29 |
| FED HM LN BK BD / JEFFERIES & COMPANY | | | | | | | | | | | | | |
| 472298 | 08/16/10 | 08/16/2010 | 08/16/2011 | 313370HX9 | 1,500,000.00 | 0.4000 | 0.4100 | 1,499,850.00 | 75.00 | 250.00 | 1,499,925.00 | 1,499,938.50 | 13.50 |
| **Subtotal for GOV'T AGY - CALLABLE:** | | | | | **4,000,000.00** | **0.5500** | **0.5309** | **4,000,455.00** | **79.46** | **1,308.34** | **4,000,534.46** | **4,001,108.50** | **574.04** |
| **Subtotal for GOVERNMENT AGENCY:** | | | | | **18,125,000.00** | **2.0712** | **0.2972** | **18,186,961.25** | **(41,898.83)** | **37,681.68** | **18,145,062.42** | **18,235,883.23** | **90,820.81** |
| **MEDIUM TERM NOTES** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTE** | | | | | | | | | | | | | |
| GENERAL ELEC CAP CORP / OPPENHEIMER & CO., INC | | | | | | | | | | | | | |
| 455032 | 05/13/10 | 05/13/2010 | 02/22/2011 | 36962GWB6 | 2,000,000.00 | 6.1250 | 0.9183 | 2,080,200.00 | (31,045.16) | 3,062.50 | 2,049,154.84 | 2,059,200.00 | 10,045.16 |
| **Subtotal for MEDIUM TERM NOTE:** | | | | | **2,000,000.00** | **6.1250** | **0.9183** | **2,080,200.00** | **(31,045.16)** | **3,062.50** | **2,049,154.84** | **2,059,200.00** | **10,045.16** |
| **MEDIUM TERM NOTE-FDIC** | | | | | | | | | | | | | |
| JP MORGAN CHASE & CO / OPPENHEIMER & CO., INC | | | | | | | | | | | | | |
| 417966 | 10/19/09 | 10/19/2009 | 11/15/2010 | 46625HBA7 | 1,000,000.00 | 4.5000 | 0.7900 | 1,039,528.00 | (31,950.09) | 13,250.00 | 1,007,577.91 | 1,007,230.00 | (347.91) |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:34 am
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User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **283-John Wayne Airport** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTES** | | | | | | | | | | | | | |
| **MEDIUM TERM NOTE-FDIC** | | | | | | | | | | | | | |
| WELLS FARGO BANK / WELLS FARGO BANK | | | | | | | | | | | | | |
| 440542 | 02/26/10 | 02/26/2010 | 02/01/2011 | 949748AF4 | 1,500,000.00 | 6.4500 | 0.7304 | 1,579,410.00 | (43,853.28) | 8,062.50 | 1,535,556.72 | 1,537,230.00 | 1,673.28 |
| **Subtotal for MEDIUM TERM NOTE-FDIC:** | | | | | **2,500,000.00** | **5.6700** | **0.7543** | **2,618,938.00** | **(75,803.37)** | **21,312.50** | **2,543,134.63** | **2,544,460.00** | **1,325.37** |
| **Subtotal for MEDIUM TERM NOTES:** | | | | | **4,500,000.00** | **5.8722** | **0.8271** | **4,699,138.00** | **(106,848.53)** | **24,375.00** | **4,592,289.47** | **4,603,660.00** | **11,370.53** |
| **MUNICIPAL DEBT** | | | | | | | | | | | | | |
| **MUNI BOND VAR-SF BAY TOLL** | | | | | | | | | | | | | |
| BAY AREA TOLL AUTHORITY / STONE & YOUNGBERG | | | | | | | | | | | | | |
| 428242 | 12/16/09 | 08/26/2010 | 09/02/2010 | 072024KE1 | 2,000,000.00 | 0.2000 | 0.2000 | 2,000,000.00 | 0.00 | 255.35 | 2,000,000.00 | 2,000,000.00 | 0.00 |
| **Subtotal for MUNI BOND VAR-SF BAY TOLL:** | | | | | **2,000,000.00** | **0.2000** | **0.2000** | **2,000,000.00** | **0.00** | **255.35** | **2,000,000.00** | **2,000,000.00** | **0.00** |
| **MUNI BOND VAR-TRIBOROUGH** | | | | | | | | | | | | | |
| TRIBOROUGH BRDG & TUNL AUTH / JP MORGAN CHASE & CO | | | | | | | | | | | | | |
| 438983 | 02/19/10 | 08/25/2010 | 09/01/2010 | 89602NJY1 | 1,355,000.00 | 0.2800 | 0.2800 | 1,355,000.00 | 0.00 | 505.99 | 1,355,000.00 | 1,355,000.00 | 0.00 |
| **Subtotal for MUNI BOND VAR-TRIBOROUGH:** | | | | | **1,355,000.00** | **0.2800** | **0.2800** | **1,355,000.00** | **0.00** | **505.99** | **1,355,000.00** | **1,355,000.00** | **0.00** |
| **MUNI PREREF BND CALLABLE** | | | | | | | | | | | | | |
| MASSACHUSETTS ST CONS LN / D.A. DAVIDSON & CO | | | | | | | | | | | | | |
| 451920 | 04/28/10 | 04/28/2010 | 10/01/2010 | 575827N97 | 500,000.00 | 5.7500 | 0.5015 | 511,125.00 | (8,985.58) | 9,868.99 | 502,139.42 | 500,000.00 | (2,139.42) |
| **Subtotal for MUNI PREREF BND CALLABLE:** | | | | | **500,000.00** | **5.7500** | **0.5015** | **511,125.00** | **(8,985.58)** | **9,868.99** | **502,139.42** | **500,000.00** | **(2,139.42)** |
| **Subtotal for MUNICIPAL DEBT:** | | | | | **3,855,000.00** | **0.9480** | **0.2672** | **3,866,125.00** | **(8,985.58)** | **10,630.33** | **3,857,139.42** | **3,855,000.00** | **(2,139.42)** |
| **TREASURIES** | | | | | | | | | | | | | |
| **TREASURY BILL** | | | | | | | | | | | | | |
| US TREASURY N/B / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 473243 | 08/19/10 | 08/19/2010 | 09/16/2010 | 912795VB4 | 2,000,000.00 | | 0.1550 | 1,999,758.89 | 0.00 | 111.94 | 1,999,758.89 | 1,999,870.84 | 111.95 |
| US TREASURY N/B / UBS FINANCIAL SERVICES | | | | | | | | | | | | | |
| 474365 | 08/26/10 | 08/26/2010 | 09/23/2010 | 912795U90 | 2,000,000.00 | | 0.1590 | 1,999,752.67 | 0.00 | 53.00 | 1,999,752.67 | 1,999,815.44 | 62.77 |
| **Subtotal for TREASURY BILL:** | | | | | **4,000,000.00** | **0.0000** | **0.1570** | **3,999,511.56** | **0.00** | **164.94** | **3,999,511.56** | **3,999,686.28** | **174.72** |
| **Subtotal for TREASURIES:** | | | | | **4,000,000.00** | | **0.1570** | **3,999,511.56** | **0.00** | **164.94** | **3,999,511.56** | **3,999,686.28** | **174.72** |
| **Total 283-John Wayne Airport :** | | | | | **49,361,741.27** | **1.3928** | **0.3058** | **49,626,149.82** | **(157,659.32)** | **75,417.95** | **49,470,413.99** | **49,569,058.78** | **98,644.79** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.001994** |
| **480-Ladera CFD 99-1 Const** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| AIM - 480-LADERA CFD 99-1 CONST | | | | | | | | | | | | | |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:34 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **480-Ladera CFD 99-1 Const** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| | | | 08/31/2010 | | 165,556.87 | | 0.0838 | 165,556.87 | 0.00 | 0.00 | 165,556.87 | 165,556.87 | 0.00 |
| **Subtotal for FUNDS:** | | | | | **165,556.87** | | **0.0838** | **165,556.87** | **0.00** | **0.00** | **165,556.87** | **165,556.87** | **0.00** |
| **Total 480-Ladera CFD 99-1 Const :** | | | | | **165,556.87** | | **0.0838** | **165,556.87** | **0.00** | **0.00** | **165,556.87** | **165,556.87** | **0.00** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000000** |
| **482-Spcl Mello Roos Res** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| AIM - 482-SPCL MELLO ROOS RES | | | | | | | | | | | | | |
| | | | 08/31/2010 | | 7,976,873.24 | | 0.0839 | 7,976,873.24 | 0.00 | 0.00 | 7,976,873.24 | 7,976,873.24 | 0.00 |
| **Subtotal for FUNDS:** | | | | | **7,976,873.24** | | **0.0839** | **7,976,873.24** | **0.00** | **0.00** | **7,976,873.24** | **7,976,873.24** | **0.00** |
| **Total 482-Spcl Mello Roos Res :** | | | | | **7,976,873.24** | | **0.0839** | **7,976,873.24** | **0.00** | **0.00** | **7,976,873.24** | **7,976,873.24** | **0.00** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000000** |
| **483-Rancho Margarita CFD** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| AIM - 483 RANCHO MARGARITA CFD | | | | | | | | | | | | | |
| | | | 08/31/2010 | | 142,373.90 | | 0.0838 | 142,373.90 | 0.00 | 0.00 | 142,373.90 | 142,373.90 | 0.00 |
| **Subtotal for FUNDS:** | | | | | **142,373.90** | | **0.0838** | **142,373.90** | **0.00** | **0.00** | **142,373.90** | **142,373.90** | **0.00** |
| **Total 483-Rancho Margarita CFD :** | | | | | **142,373.90** | | **0.0838** | **142,373.90** | **0.00** | **0.00** | **142,373.90** | **142,373.90** | **0.00** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000000** |
| **494-Aliso Viejo 88-1 DS** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| AIM - 494 ALISO VIEJO 88-1-DS | | | | | | | | | | | | | |
| | | | 08/31/2010 | | 63,212.32 | | 0.0838 | 63,212.32 | 0.00 | 0.00 | 63,212.32 | 63,212.32 | 0.00 |
| **Subtotal for FUNDS:** | | | | | **63,212.32** | | **0.0838** | **63,212.32** | **0.00** | **0.00** | **63,212.32** | **63,212.32** | **0.00** |
| **Total 494-Aliso Viejo 88-1 DS :** | | | | | **63,212.32** | | **0.0838** | **63,212.32** | **0.00** | **0.00** | **63,212.32** | **63,212.32** | **0.00** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000000** |
| **497-Lomas Laguna 88-2 C** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| AIM - 497-LOMAS LAGUNA 88-2 C | | | | | | | | | | | | | |
| | | | 08/31/2010 | | 392,278.09 | | 0.0839 | 392,278.09 | 0.00 | 0.00 | 392,278.09 | 392,278.09 | 0.00 |
| **Subtotal for FUNDS:** | | | | | **392,278.09** | | **0.0839** | **392,278.09** | **0.00** | **0.00** | **392,278.09** | **392,278.09** | **0.00** |
| **Total 497-Lomas Laguna 88-2 C :** | | | | | **392,278.09** | | **0.0839** | **392,278.09** | **0.00** | **0.00** | **392,278.09** | **392,278.09** | **0.00** |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010

Run Date: 07-Sep-2010 10:34 am
Print Date: 07-Sep-2010
As at date: 07-Sep-2010


User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Issuer / Broker** | | | | | | | | | | | | | |
| **UNITED STATES DOLLAR** | | | | | | | | | | | | | |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000000** |
| **505-Foothill Rnch 87-4 DS** | | | | | | | | | | | | | |
| **REPURCHASE AGREEMENTS** | | | | | | | | | | | | | |
| **BAYERISCHE LANDESBK-REPO** | | | | | | | | | | | | | |
| BAYERISCHE LANDESBK GIRO / | | | | | | | | | | | | | |
| 26091 | 07/24/97 | 07/24/1997 | 08/15/2019 | | 1,081,500.00 | 6.2000 | 0.0000 | 1,081,500.00 | 0.00 | 3,352.65 | 1,081,500.00 | 1,081,500.00 | 0.00 |
| **Subtotal for BAYERISCHE LANDESBK-REPO:** | | | | | **1,081,500.00** | **6.2000** | **0.0000** | **1,081,500.00** | **0.00** | **3,352.65** | **1,081,500.00** | **1,081,500.00** | **0.00** |
| **Subtotal for REPURCHASE AGREEMENTS:** | | | | | **1,081,500.00** | **6.2000** | **0.0000** | **1,081,500.00** | **0.00** | **3,352.65** | **1,081,500.00** | **1,081,500.00** | **0.00** |
| **Total 505-Foothill Rnch 87-4 DS :** | | | | | **1,081,500.00** | **6.2000** | **0.0000** | **1,081,500.00** | **0.00** | **3,352.65** | **1,081,500.00** | **1,081,500.00** | **0.00** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000000** |
| **510-Baker Rnch 87-6 Const** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| AIM - 510-BAKER RNCH 87-6 CONST | | | | | | | | | | | | | |
| | | | 08/31/2010 | | 525,483.55 | | 0.0839 | 525,483.55 | 0.00 | 0.00 | 525,483.55 | 525,483.55 | 0.00 |
| **Subtotal for FUNDS:** | | | | | **525,483.55** | | **0.0839** | **525,483.55** | **0.00** | **0.00** | **525,483.55** | **525,483.55** | **0.00** |
| **Total 510-Baker Rnch 87-6 Const :** | | | | | **525,483.55** | | **0.0839** | **525,483.55** | **0.00** | **0.00** | **525,483.55** | **525,483.55** | **0.00** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000000** |
| **514-Sta Teresita 87-9 Con** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| AIM - 514-STA TERESITA 87-9 CON | | | | | | | | | | | | | |
| | | | 08/31/2010 | | 63,012.91 | | 0.0836 | 63,012.91 | 0.00 | 0.00 | 63,012.91 | 63,012.91 | 0.00 |
| **Subtotal for FUNDS:** | | | | | **63,012.91** | | **0.0836** | **63,012.91** | **0.00** | **0.00** | **63,012.91** | **63,012.91** | **0.00** |
| **Total 514-Sta Teresita 87-9 Con :** | | | | | **63,012.91** | | **0.0836** | **63,012.91** | **0.00** | **0.00** | **63,012.91** | **63,012.91** | **0.00** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000000** |
| **546-Ladera CFD 00-1 Const** | | | | | | | | | | | | | |
| **FUNDS** | | | | | | | | | | | | | |
| GS FIN SQ TX FREE-LAD00 | | | | | | | | | | | | | |
| | | | 08/31/2010 | | 1,585,335.19 | | 0.1269 | 1,585,335.19 | 0.00 | 0.00 | 1,585,335.19 | 1,585,335.19 | 0.00 |
| **Subtotal for FUNDS:** | | | | | **1,585,335.19** | | **0.1269** | **1,585,335.19** | **0.00** | **0.00** | **1,585,335.19** | **1,585,335.19** | **0.00** |
| **Total 546-Ladera CFD 00-1 Const :** | | | | | **1,585,335.19** | | **0.1269** | **1,585,335.19** | **0.00** | **0.00** | **1,585,335.19** | **1,585,335.19** | **0.00** |
| **Net Asset Value (NAV):** | | | | | | | | | | | | | **1.000000** |
| **Total Investments:** | | | | | **66,531,533.87** | **1.1462** | **0.2600** | **66,795,942.42** | **(157,659.32)** | **79,014.46** | **66,640,206.59** | **66,738,851.38** | **98,644.79** |

# ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 07-Sep-2010 10:34 am

Print Date: 07-Sep-2010

As at date: 07-Sep-2010

## Investment Inventory with Market Value by Entity & Instrument

## As of 31-Aug-2010



User: LL

| Deal No. | Deal Date | Settle Date | Maturity Date | CUSIP | Face Value | Coupon | Purchase Yield | Capital | Capital Accrual | Interest Accrual | Book Value | Market Value * | Unrealized Gain/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|

**Issuer / Broker**

* Market values provided by Bloomberg

* Market values provided by Bloomberg

**Report Parameters**

Deals [Settlement Date] <= 31-Aug-2010
Deals [Entity Name] include list 100-County General, 112-County Infrastructure, 118-Sheriff RNSP, 145-Revenue Neutrality Fd
, 15B-Housing 99A & 99B, 225-Children & Families, 283-John Wayne Airport, 479-Ladera CF...

**JOHN WAYNE AIRPORT**
**INVESTMENT WITH TRUSTEE**
**FOR THE MONTH ENDED AUGUST 2010**

Prepared by: Adam Steckler
Date: 9/3/2010

Trust Officer: Linda Verstuyft
Phone No. (213) 533-8747

| Type of Investment / Interest Rate | Maturity | Reserve Fund Market | Reserve Fund Cost | Principal Acct. Market | Principal Acct. Cost | Interest Acct. Market | Interest Acct. Cost | Cost of Issuance Acct. Market | Cost of Issuance Acct. Cost |
|---|---|---|---|---|---|---|---|---|---|
| **2003 AIRPORT REVENUE REFUNDING BONDS** | | | | | | | | | |
| Cash | N/A | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | | |
| 1st American Treas. Oblig (Note 1) | N/A | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | | |
| Investment Agreement - Rate: 4.47%<br>Dated: 10/8/2003<br>Par Value: $4,629,952.80<br>Accrued Int: $35,068.03 | 7/1/2013 | 4,629,952.80 | 4,629,952.80 | | | | | | |
| Investment Agreement - Rate: 4.27%<br>Dated: 10/8/2003<br>Par Value: $2,327,712.50<br>Accrued Int: $10,946.46 | 7/1/2013 | | | 745,212.50 | 745,212.50 | 1,582,500.00 | 1,582,500.00 | | |
| | | $4,629,952.80 | $4,629,952.80 | $745,212.50 | $745,212.50 | $1,582,500.00 | $1,582,500.00 | | |
| **2009A AIRPORT REVENUE BONDS** | | | | | | | | | |
| US Bk Mmkt 4 - Ct (Note 2)<br>991071010 | | 0.00 | 0.00 | 57,065.68 | 57,065.68 | 553,230.33 | 553,230.33 | 0.00 | 0.00 |
| First American Gov't Obligation Fund - Y (Note 3)<br>31846V203 | | 215,530.82 | 215,530.82 | | | | | | |
| Federal Home Loan Bank - Rate: 4.375%, Yield: 0.40%<br>Dated: 10/9/2009<br>Par Value: $4,109,000.00<br>Premium: $168,706.34<br>Accrued Int: $64,343.27<br>CUSIP: 3133XMES6 | 10/22/2010 | 4,132,133.67 | 4,277,706.34 | | | | | | |
| | | $4,347,664.49 | $4,493,237.16 | $57,065.68 | $57,065.68 | $553,230.33 | $553,230.33 | $0.00 | $0.00 |
| **2009B AIRPORT REVENUE BONDS** | | | | | | | | | |
| US Bk Mmkt 4 - Ct (Note 2)<br>991071010 | | 0.00 | 0.00 | 729,309.20 | 729,309.20 | 1,364,493.71 | 1,364,493.71 | 0.00 | 0.00 |
| First American Gov't Obligation Fund - Y (Note 3)<br>31846V203 | | 443,794.34 | 443,794.34 | | | | | | |
| Federal Home Loan Bank - Rate: 4.375%, Yield: 0.40%<br>Dated: 10/9/2009<br>Par Value: $8,921,000.00<br>Premium: $366,276.28<br>Accrued Int: $139,695.78<br>CUSIP: 3133XMES6 | 10/22/2010 | 8,971,225.23 | 9,287,276.28 | | | | | | |
| | | $9,415,019.57 | $9,731,070.62 | $729,309.20 | $729,309.20 | $1,364,493.71 | $1,364,493.71 | $0.00 | $0.00 |
| **WELLS FARGO BANK** | | | | | | | | | |
| Cash - Market Rate and Checking Account<br>(Interest rate is variable) | N/A | $4,119,878.44 | $4,119,878.44 | | | | | | |

(Note 1): 1st American Treas. Oblig - Interest rate is variable. Investment purchases are made throughout the month to keep cash balances at minimum. Interest is payable monthly.
(Note 2): US Bank money market funds - Interest rate is variable.
(Note 3): 1st American Government Obligation Fund - Y - Interest rate is variable.

**COUNTY OF ORANGE**
**CEO / PUBLIC FINANCE DEPARTMENT**
**INVENTORY OF INVESTMENTS WITH TRUSTEES**
**August 31, 2010**

| | TRUSTEE | INVESTMENT TYPE | PURCHASE DATE | MATURITY DATE | DESCRIPTION | CUSIP # | INTEREST RATE | BOOK VALUE | MARKET VALUE | ACCRUED INTEREST |
|---|---|---|---|---|---|---|---|---|---|---|
| **CERTIFICATES OF PARTICIPATION** | | | | | | | | | | |
| 1991 CIVIC CENTER PKG REF | | MONEY MARKET | | | FEDERATED US TREASURY CASH | | VARIABLE | $ 101,207.03 | $ 101,207.03 | $ 0.12 |
| 1991 CIVIC CENTER PKG REF | U.S. BANK | US TR STRPD BOND | 11/15/96 | 11/15/18 | U.S. TREASURY STRIPPED | 912803AP8 | 0.00% | 10,458.00 | 58,373.00 | - |
| 1991 CIVIC CENTER PKG REF | U.S. BANK | US TR STRPD BOND | 06/01/95 | 11/15/18 | U.S. TREASURY STRIPPED | 912833KT6 | 0.00% | 43,923.12 | 244,987.26 | - |
| 1991 CIVIC CENTER PKG REF | U.S. BANK | US TREASURY BOND | 06/01/95 | 11/15/18 | US TREASURY BOND | 912810EB0 | 9.00% | 2,558,237.10 | 3,431,839.06 | 59,036.25 |
| **REDEVELOPMENT AGENCIES** | | | | | | | | | | |
| 2001 NDAPP SER A | U.S. BANK | MONEY MARKET | | | FIRST AMER TREAS OBLIGN | | VARIABLE | 1,686,290.63 | 1,686,290.63 | 16.92 |
| 2003 SANTA ANA HEIGHTS | U.S. BANK | MONEY MARKET | | | FIRST AMER PRIME OBLIGN | | VARIABLE | 5,269,703.75 | 5,269,703.75 | 128.13 |
| **COMMUNITY FACILITIES DISTRICTS** | | | | | | | | | | |
| 1994 SOCPFA SERIES A | U.S. BANK | MONEY MARKET | | | FIRST AMER PRIME OBLIGN | | VARIABLE | 29,951,896.25 | 29,951,896.25 | 728.25 |
| 1994C/2004A SOCPFA | U.S. BANK | MONEY MARKET | | | FIRST AMER PRIME OBLIGN | | VARIABLE | 16,521,407.82 | 16,521,407.82 | 401.69 |
| 1998 SOCPFA SERIES A | U.S. BANK | MONEY MARKET | | | FIRST AMER GOVT OBLIGN | | VARIABLE | 2,539,225.00 | 2,539,225.00 | - |
| 1999 SOCPFA SERIES A | U.S. BANK | MONEY MARKET | | | FIRST AMER GOVT OBLIGN | | VARIABLE | 3,610,181.25 | 3,610,181.25 | - |
| 1999 SOCPFA SERIES B | U.S. BANK | MONEY MARKET | | | FIRST AMER GOVT OBLIGN | | VARIABLE | 241,796.52 | 241,796.52 | - |
| 2003 SOCPFA SERIES A | U.S. BANK | MONEY MARKET | | | FIRST AMER PRIME OBLIGN | | VARIABLE | 3,489,150.00 | 3,489,150.00 | 84.84 |
| 2005 SOCPFA SERIES A | U.S. BANK | MONEY MARKET | | | FIRST AMER GOVT OBLIGN | | VARIABLE | 0.02 | 0.02 | - |
| **ASSESSMENT DISTRICTS** | | | | | | | | | | |
| IRVINE COAST | U.S. BANK | MONEY MARKET | | | FIRST AMER. GOV'T OBLIG. | | VARIABLE | 2,280,181.59 | 2,280,181.59 | - |
| IRVINE COAST | U.S. BANK | MONEY MARKET | | | FEDERATED GOVT OBLIG TAX MANG | | VARIABLE | 1,679,598.09 | 1,679,598.09 | 4.97 |
| IRVINE COAST | U.S. BANK | MONEY MARKET | | | AIM STIT TREASURY PORTFOLIO | | VARIABLE | 620,529.79 | 620,529.79 | 21.60 |
| IRVINE COAST | U.S. BANK | INVEST AGRMNT | 12/15/00 | 11/02/18 | GIC GEFCM INV AGREEMENT | | VARIABLE | 1,937,562.99 | 1,937,562.99 | 2,257.13 |
| NEWPORT COAST - 2003B | U.S. BANK | MONEY MARKET | | | FIRST AMER. GOV'T OBLIG. | | VARIABLE | 773,321.67 | 773,321.67 | - |
| NEWPORT COAST - Group 1 | U.S. BANK | MONEY MARKET | | | FIRST AMER. GOV'T OBLIG. | | VARIABLE | 2,145,198.64 | 2,145,198.64 | - |
| NEWPORT COAST - Group 2 | U.S. BANK | MONEY MARKET | | | FIRST AMER. GOV'T OBLIG. | | VARIABLE | 1,844,461.89 | 1,844,461.89 | - |
| NEWPORT COAST - Group 3 | U.S. BANK | MONEY MARKET | | | FIRST AMER. GOV'T OBLIG. | | VARIABLE | 1,659,063.74 | 1,659,063.74 | - |
| NEWPORT COAST - 2006A | U.S. BANK | MONEY MARKET | | | FIRST AMER. GOV'T OBLIG. | | VARIABLE | 7,231,009.32 | 7,231,009.32 | - |
| SOUTH ORANGE COUNTY PFA REASSESSMENT BONDS RAD 99-1R | U.S. BANK | MONEY MARKET | | | FIRST AMER. PRIME OBLIG. | | VARIABLE | 235,590.40 | 235,590.40 | 5.73 |
| SOUTH ORANGE COUNTY PFA REASSESSMENT BONDS RAD 99-1R | U.S. BANK | MONEY MARKET | | | FIRST AMER. GOV'T OBLIG. | | VARIABLE | 1,805,087.50 | 1,805,087.50 | - |
| SOUTH ORANGE COUNTY PFA REASSESSMENT BONDS RAD 01-1R | U.S. BANK | MONEY MARKET | | | FIRST AMER. PRIME OBLIG. | | VARIABLE | 80,386.71 | 80,386.71 | 1.96 |
| SOUTH ORANGE COUNTY PFA REASSESSMENT BONDS RAD 01-1R | U.S. BANK | MONEY MARKET | | | FIRST AMER. GOV'T OBLIG. | | VARIABLE | 877,333.80 | 877,333.80 | - |

Note: Investment balances with trustee provided by County Executive Office - Public Finance Accounting

**COUNTY OF ORANGE**
**CEO / PUBLIC FINANCE DEPARTMENT**
**INVENTORY OF INVESTMENTS WITH TRUSTEES**
**August 31, 2010**

| | TRUSTEE | INVESTMENT TYPE | PURCHASE DATE | MATURITY DATE | DESCRIPTION | CUSIP # | INTEREST RATE | BOOK VALUE | MARKET VALUE | ACCRUED INTEREST |
|---|---|---|---|---|---|---|---|---|---|---|
| **REVENUE BONDS** | | | | | | | | | | |
| 2002 JJC REFUNDING | U.S. BANK | MONEY MARKET | | | FIRST AMER TREAS OBLIGN | | VARIABLE | 595.65 | 595.65 | 0.01 |
| 2002 JJC REFUNDING | U.S. BANK | GOVT SECURITY | 06/01/10 | 12/01/10 | FED NATL MTG ASSN DISC NTS | | 0.00% | 7,173,392.03 | 7,330,066.80 | 79,585.94 |
| 1997 SOLID WASTE MGMT REF | U.S. BANK | MONEY MARKET | | | FIRST AMER. GOV'T OBLIG. | | VARIABLE | 5,027,844.57 | 5,027,844.57 | - |
| 1997 SOLID WASTE MGMT REF | U.S. BANK | GOVT SECURITY | 06/01/10 | 11/29/10 | FED HOME LOAN BKS DISC NTS | | 0.00% | 7,205,305.40 | 7,412,775.50 | 105,716.19 |
| ORANGE COUNTY PFA LEASE REV REFUNDING BONDS SER 2005 | BNY TRUST CO | MONEY MARKET | | | WELLS FARGO ADV TREASURY | | VARIABLE | 12,978,637.06 | 12,978,637.06 | 95.93 |
| ORANGE COUNTY PFA LEASE REV REFUNDING BONDS SER 2005 | BNY TRUST CO | INVEST AGRMNT | 11/22/05 | 01/17/17 | NATIXIS FUNDING CORP. | | 5.005% | 18,561,506.81 | 18,561,506.81 | 157,770.68 |
| LEASE REVENUE BONDS SERIES 2006 | DEUSTSCHE BANK | MUTUAL FUND | | | GS FIN SQ MM FUND ADMIN | | VARIABLE | 3,038,599.95 | 3,038,599.95 | 20.77 |
| **PENSION OBLIGATION BONDS** | | | | | | | | | | |
| TAXABLE REFUNDING PENSION OBL BONDS SER 1996 A | BNY TRUST CO | MONEY MARKET | | | FEDRTED AUTO GOVT CSH | | VARIABLE | 2,280.39 | 2,280.39 | - |
| TAXABLE REFUNDING PENSION OBL BONDS SER 1996 A | BNY TRUST CO | GOVT SECURITY | 06/22/00 | 09/01/16 | FED NATL MTG ASSN DISC NTS | | 0.00% | 60,505,010.08 | 107,744,100.47 | 3,421,325.88 |
| TAXABLE REFUNDING PENSION OBL BONDS SER 1997 A | BNY TRUST CO | MONEY MARKET | | | FEDRTED AUTO GOVT CSH | | VARIABLE | 2,326.32 | 2,326.32 | - |
| TAXABLE REFUNDING PENSION OBL BONDS SER 1997 A | BNY TRUST CO | GOVT SECURITY | 06/22/00 | 09/01/21 | FED NATL MTG ASSN DISC NTS | | 0.00% | 54,927,074.93 | 73,112,927.58 | 3,327,556.44 |
| **RECOVERY BONDS** | | | | | | | | | | |
| 1995 REC BDS SER A/2005 RFDG RECOVERY BDS SER A | BNY TRUST CO | MONEY MARKET | | | WELLS FARGO ADV TREASURY | | VARIABLE | 5.47 | 5.47 | 1.68 |
| 1995 REC BDS SER A/2005 RFDG RECOVERY BDS SER A | BNY TRUST CO | INVEST AGRMNT | 10/25/05 | 06/01/15 | NATIXIS FUNDING CORP. | | VARIABLE | 4,608,812.49 | 4,608,812.49 | 1,530.88 |
| **COMMERICAL PAPER** | | | | | | | | | | |
| TEETER PLAN COMMERCIAL PAPER | U.S. BANK | MONEY MARKET | | | FIRST AMER. GOV'T OBLIG. | | VARIABLE | 115,977.20 | 115,977.20 | - |
| TEETER PLAN COMMERCIAL PAPER | U.S. BANK | MONEY MARKET | | | US BANK MMKT 4 - CT | | VARIABLE | 1,580.79 | 1,580.79 | 0.26 |
| **TAX AND REVENUE ANTICIPATION NOTES (TRANs)** | | | | | | | | | | |
| 10-11 COUNTY OF ORANGE TRANs | DEUSTSCHE BANK | MONEY MARKET | | | FE PRIME OBLIGATION FUND | | VARIABLE | 7,637.50 | 7,637.50 | 0.18 |
| **TOTAL OF INVESTMENTS WITH TRUSTEES** | | | | | | | | $ 263,349,389.26 | $ 330,261,058.27 | $ 7,156,292.43 |

Note: Investment balances with trustee provided by County Executive Office - Public Finance Accounting

**COUNTY OF ORANGE**
**CEO / PUBLIC FINANCE DEPARTMENT**
**INVENTORY OF INVESTMENTS WITH TRUSTEES**
**SUMMARY BY INVESTMENT TYPE**
**August 31, 2010**

| DESCRIPTION | PURCHASE DATE | MATURITY DATE | CUSIP # | INTEREST RATE | BOOK VALUE | MARKET VALUE | ACCRUED INTEREST |
|---|---|---|---|---|---|---|---|
| **MONEY MARKET FUNDS** | | | | | | | |
| AIM STIT TREAS PORTFOLIO | | | | VARIABLE | $ 620,530 | $ 620,530 | $ 22 |
| FEDERATED AUTOMATED GOV CSH | | | | VARIABLE | 4,607 | 4,607 | - |
| FEDERATED US TREASURY CASH | | | | VARIABLE | 101,207 | 101,207 | 0 |
| FEDERATED GOVT OBLIG TAX MANG | | | | VARIABLE | 1,679,598 | 1,679,598 | 5 |
| FIRST AMERICAN GOV'T OBLIGATION | | | | VARIABLE | 30,150,683 | 30,150,683 | - |
| FIRST AMERICAN PRIME OBLIGATION | | | | VARIABLE | 55,548,135 | 55,548,135 | 1,351 |
| FIRST AMERICAN TREAS OBLIGATION | | | | VARIABLE | 1,686,886 | 1,686,886 | 17 |
| GS FIN SQ MM FUND ADMIN | | | | VARIABLE | 3,038,600 | 3,038,600 | 21 |
| US BANK MMKT 4 -CT | | | | VARIABLE | 1,581 | 1,581 | 0 |
| WELLS FARGO ADVANTAGE TREASURY | | | | VARIABLE | 12,978,643 | 12,978,643 | 98 |
| FE PRIME OBLIGATION FUND | | | | VARIABLE | 7,638 | 7,638 | 0 |
| **SUB-TOTAL MONEY MARKET FUNDS** | | | | | 105,818,106 | 105,818,106 | 1,513 |
| **INVESTMENT AGREEMENTS** | | | | | | | |
| FGIC CAPITAL MARKET SERVICES | 12/15/00 | 11/02/18 | | VARIABLE | 1,937,563 | 1,937,563 | 2,257 |
| NATIXIS FUNDING CORP. | 10/25/05 | 06/01/15 | | VARIABLE | 4,608,812 | 4,608,812 | 1,531 |
| NATIXIS FUNDING CORP. | 11/22/05 | 01/17/17 | | 5.005% | 18,561,507 | 18,561,507 | 157,771 |
| **SUB-TOTAL INVESTMENT AGREEMENTS** | | | | | 25,107,882 | 25,107,882 | 161,559 |
| **US TREASURIES** | | | | | | | |
| U.S. TREASURY BOND | 06/01/95 | 11/15/18 | 912810EB0 | 9.00% | 2,558,237 | 3,431,839 | 59,036 |
| U.S. TREASURY STRIPPED | 11/15/96 | 11/15/18 | 912803AP8 | 0.00% | 10,458 | 58,373 | - |
| U.S. TREASURY STRIPPED | 06/01/95 | 11/15/18 | 912833KT6 | 0.00% | 43,923 | 244,987 | - |
| **SUB-TOTAL US TREASURIES** | | | | | 2,612,618 | 3,735,199 | 59,036 |
| **GOVERNMENT SECURITIES** | | | | | | | |
| FED NATL MTG ASSN DISC NTS | 06/22/00 | 09/01/16 | | | 60,505,010 | 107,744,100 | 3,421,326 |
| FED NATL MTG ASSN DISC NTS | 06/22/00 | 09/01/21 | | | 54,927,075 | 73,112,928 | 3,327,556 |
| FED NATL MTG ASSN DISC NTS | 06/01/10 | 11/29/10 | | | 7,205,305 | 7,412,776 | 105,716 |
| FED NATL MTG ASSN DISC NTS | 06/01/10 | 12/01/10 | | | 7,173,392 | 7,330,067 | 79,586 |
| **SUB-TOTAL US GOVERNMENT SECURITIES** | | | | | 129,810,782 | 195,599,870 | 6,934,184 |
| **TOTAL OF INVESTMENTS WITH TRUSTEES** | | | | | $ 263,349,389 | $ 330,261,058 | $ 7,156,292 |

Note: Investment balances with trustee provided by County Executive Office - Public Finance Accounting

9/15/2010
CEO