

Treasurer's Monthly **INVESTMENT** October 2011 **REPORT**

From the Office of
SHARI L. FREIDENRICH, CPA, CCMT, CPFA, CPFIM
Orange County Treasurer



COUNTY OF ORANGE
TREASURER'S INVESTMENT REPORT
For October 31, 2011

Table of Contents

I.	Memo to Board of Supervisors	1
II.	Investment Pool Summary, Statistics and Charts	3
III.	Investment Objectives	6
	- <i>Safety - Investment Type/Credit Quality/Issuer Concentration/Issuer List</i>	
	- <i>Liquidity - Maturities Distribution</i>	
	- <i>Yield - Interest Rate Yield</i>	
IV.	Cash Availability Projection per California Government Code Section 53646(b)(3)	16
V.	Statement of Accountability	17
VI.	Investment Policy Compliance Summary	19
	- <i>Investment Policy Compliance Summary</i>	
	- <i>Noncompliance Detail</i>	
VII.	Portfolio Investment Inventory with Market Values	20
	- <i>Extended Fund, County and Educational Money Market Funds</i>	
	- <i>John Wayne Airport Investment Pool/Non-pooled Investments</i>	
	- <i>Investments with Trustees - CEO/Public Finance</i>	
	- <i>Investments with Trustees - John Wayne Airport</i>	
VIII.	Detailed Transaction Reports	58
	- <i>Transaction Report by Fund for all Funds</i>	
	- <i>Money Market Mutual Fund Transactions</i>	
IX.	Audit Reports	85
	- <i>Report On Compliance Monitoring of the Treasury Investment Portfolio For the Month of August 2011</i>	
X.	Distribution List	91



OFFICE OF THE TREASURER-TAX COLLECTOR
SHARI L. FREIDENRICH, CPA, CCMT, CPFA, CPFIM

INTERDEPARTMENTAL COMMUNICATION

Date: November 15, 2011

To: Supervisor Bill Campbell, Chair
Supervisor John Moorlach, Vice-Chair
Supervisor Patricia Bates
Supervisor Shawn Nelson
Supervisor Janet Nguyen

From: Shari L. Freidenrich, CPA, CCMT, CPFA, CPFIM *SLF*

Subject: Treasurer's Investment Report for the Month Ended October 31, 2011

Attached, please find the Treasurer's Investment Report for the County of Orange for the month ended October 31, 2011. This report is provided in compliance with California Government Code Sections 53607, 53646, and 27134 and the County's Investment Policy Statement (IPS). We have included some charts and other data for your information. This report is also publicly available on our website at <http://bos.ocgov.com/ocinvestments>.

INVESTMENT POOL COMPOSITION

The investments contained within this report are as of October 31, 2011. The Investment Pool Statistics summary shows the total investments responsibility of the Treasurer as delegated by the Board of Supervisors: the Orange County Investment Pool which includes the Voluntary participants' funds, the Orange County Educational Investment Pool, the John Wayne Airport Investment Pool and various other small non-Pooled investments funds.

The Investment Policy requires investment of public funds in a manner which will, in order of priority, maintain safety of principal while meeting fund participants' daily cash flow needs, achieve a market rate yield, and attempt to stabilize the Net Asset Value at \$1.00, for the Money Market Funds, while conforming to all applicable State statutes and Board actions regarding public funds investment. The County Treasurer established three Money Market Pools, the Orange County Money Market Pool, the John Wayne Airport Investment Pool and the Educational Money Market Pool, which all are invested primarily in cash-equivalent securities and provide liquidity for immediate cash needs. The County Treasurer also established the Extended Fund which is for cash requirements between one and five years. The Orange County Investment Pool is comprised of the Orange County Money Market Fund and portions of the Extended Fund. The Educational Investment Pool is comprised of the Educational Money Market Fund and portions of the Extended Fund. Standard & Poors, in January 2011, reaffirmed their highest rating of AAAM on the County and the Educational Money Market Funds.

The maximum maturity of investments for the two Money Market Funds is 13 months, with a maximum weighted average maturity (WAM) of 60 days and they have a current WAM of 52 and 54 respectively. The maximum maturity of the Extended Fund is 5 years, with duration not to exceed the Merrill Lynch 1-3 Year index +25% (2.35), currently at 1.45. The investments in the Pools are marked to market daily to determine the value of the Pools. To further maintain safety, adherence to an investment strategy of only purchasing top-rated securities and diversification of instrument types and maturities is required. Any investment type not specifically authorized under the Investment Policy, but allowed by State Law, must be approved by the Treasury Oversight Committee and the Board of Supervisors prior to purchase of the security.

ECONOMIC UPDATE

The U.S. economic data released in the past few months has helped alleviate the double-dip recession concerns. Monthly payroll figures, although not robust, have been positive for a year. This has prevented the U.S. unemployment level from crossing into double digits. Although the natural disaster in Japan contributed to a slowdown in the U.S. economy, GDP still grew at a rate of 2.5% for the 3rd quarter of this year. In addition, other economic data, such as auto sales and retail sales in general, have shown signs of slight improvement. These positive economic trends should have resulted in an increase in fixed income yields. However, yields on U.S. treasuries remain at extremely low levels primarily due to continued uncertainty about the European Union debt crisis. Rates for U.S. Treasury investments that mature within the next 90 days yield around 0% and the rate on two year Treasuries increased to over 0.30% during the month, but dropped to 0.24% at month-end.

INVESTMENT INTEREST YIELDS AND FORECAST

Our current gross interest yield for 2011/2012 is 0.58% for the Orange County Investment Pool and 0.54% for the Orange County Educational Investment Pool. There is no change in our forecasted yield for fiscal year 2011/2012 estimated at a gross interest yield of 0.40%.

APPORTIONMENT OF COMMINGLED POOL INTEREST EARNINGS

Each month, the Treasurer apportions the accrued interest earnings to each pool participant. As of the first business day of the following month accrued, but unpaid interest earnings, are added to pool participants' average balances in determining a participant's relative share of the pool's monthly earnings. The actual cash distribution will be paid in the months following. The August and September 2011 interest apportionments are expected to be paid by December 31, 2011. The Treasurer just completed a review of the 2006-2009 treasury administrative fee and will process a net administrative fee rebate to the pool participants for these years based on their balances during that period. The current estimated administrative fee rate will drop by 10% to nine basis points. Rebates for pool participants should be posted to participant accounts by December 31, 2011.

COMPLIANCE SUMMARY

The investment portfolios had one compliance exception for the month of October, 2011. On October 6th, a purchase of Medium Term Notes (MTN) in the John Wayne Airport Investment Pool caused the pool to hold 31.82% of MTN's exceeding the 30% limit. A portion of the MTN's was sold the next business day bringing the portfolio back in compliance with the IPS. The August 2011 Auditor-Controller Report on Compliance Monitoring stated that the portfolios were in compliance with the IPS and there were no compliance issues.

CREDIT UPDATE

The County Treasurer removed one issuer from the approved issuer list in October when the company was placed on credit watch negative. The issuer currently has the highest credit rating from two credit rating agencies and the investments owed from this issuer are in compliance with the IPS. The County currently holds \$212.8 million of investment in this issuer all of which matures by April 24, 2012 and, as allowed by the IPS, made the decision to continue to hold these investments and will continue to monitor this investment to maturity.

I certify that this report includes all pool and non-pooled investments as of October 31, 2011 and is in conformity with all State laws and the IPS approved by the Board of Supervisors on September 13, 2011. The investments herein shown provide adequate liquidity to meet the next six months of projected cash flow requirements. I am available if you have any questions on this Investment Report at (714) 834-7625.

Enclosures
cc: Distribution List

ORANGE COUNTY TREASURER-TAX COLLECTOR

SUMMARY OF INVESTMENT DATA

INVESTMENT TRENDS

	OCTOBER 2011	SEPTEMBER 2011	INCREASE (DECREASE)	NET CHANGE %	OCTOBER 2010	CHANGE	NET CHANGE %
<u>Orange County Investment Pool</u>							
End Of Month Market Value	\$ 3,155,773,950	\$ 2,927,969,744	\$ 227,804,206	7.22%	\$ 3,116,036,278	\$ 39,737,672	1.26%
End Of Month Book Value	\$ 3,149,785,544	\$ 2,922,306,216	\$ 227,479,328	7.22%	\$ 3,102,613,210	\$ 47,172,334	1.50%
Monthly Average Balance	\$ 2,987,677,876	\$ 3,012,824,272	\$ (25,146,396)	-0.84%	\$ 2,977,119,299	\$ 10,558,577	0.35%
Year-To-Date Average Balance	\$ 3,038,151,331	\$ 3,054,975,816	\$ (16,824,485)	-0.55%	\$ 3,103,234,084	\$ (65,082,753)	-2.14%
Monthly Accrued Earnings	\$ 1,443,163	\$ 1,311,915	\$ 131,248	9.09%	\$ (1,956,881)	\$ 3,400,044	235.60%
Monthly Net Yield	0.47%	0.43%	0.04%	8.14%	-0.88%	1.35%	288.22%
Annual Budgeted Gross Yield*	0.75%	0.75%	0.00%	0.00%	1.10%	-0.35%	-46.67%
Weighted Average Maturity	304	318	(14)	-4.6%	431	(127)	-41.8%
<u>Orange County Educational Investment Pool</u>							
End Of Month Market Value	\$ 2,753,152,826	\$ 3,057,488,797	\$ (304,335,971)	-11.05%	\$ 2,747,004,523	\$ 6,148,303	0.22%
End Of Month Book Value	\$ 2,747,919,440	\$ 3,052,711,328	\$ (304,791,888)	-11.09%	\$ 2,736,500,475	\$ 11,418,965	0.42%
Monthly Average Balance	\$ 2,953,336,767	\$ 2,988,055,870	\$ (34,719,103)	-1.18%	\$ 2,694,189,404	\$ 259,147,363	8.77%
Year-To-Date Average Balance	\$ 2,957,284,204	\$ 2,958,600,016	\$ (1,315,812)	-0.04%	\$ 2,704,056,310	\$ 253,227,893	8.56%
Monthly Accrued Earnings	\$ 1,308,813	\$ 1,259,380	\$ 49,433	3.78%	\$ (1,681,210)	\$ 2,990,023	228.45%
Monthly Net Yield	0.42%	0.41%	0.01%	2.14%	-0.82%	1.24%	294.30%
Annual Budgeted Gross Yield*	0.75%	0.75%	0.00%	0.00%	1.10%	-0.35%	-46.67%
Weighted Average Maturity	291	265	26	8.9%	390	(99)	-34.0%

* Forecasted Gross Yield has been adjusted to 0.40%

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS FOR THE MONTH ENDED: OCTOBER 31, 2011

INVESTMENT STATISTICS - By Investment Pool***

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 10/31/11	MONTHLY Gross Yield	Current NAV
COMBINED POOL BALANCES (includes the Extended Fund)					
Orange County Investment Pool	MARKET Value \$ 3,155,773,950 COST (Capital) \$ 3,153,822,511 MONTHLY AVG Balance \$ 2,987,677,876 BOOK Value \$ 3,149,785,544	304	0.61%	0.57%	1.00
Orange County Educational Investment Pool	MARKET Value \$ 2,753,152,826 COST (Capital) \$ 2,752,504,636 MONTHLY AVG Balance \$ 2,953,336,767 BOOK Value \$ 2,747,919,440	291	0.56%	0.52%	1.00

INVESTMENT STATISTICS - Non Pooled Investments **

DESCRIPTION	CURRENT BALANCE	BOOK BALANCE BY INVESTMENT TYPE
Specific Investment Funds: 112, 283, 494, 497 505, 510, 514, 15B	MARKET Value \$ 56,960,368 COST (Capital) \$ 57,060,004 MONTHLY AVG Balance \$ 57,185,523	Money Market Mutual Funds \$ 6,092,902 Repurchase Agreement 1,081,500 John Wayne Airport Investment Pool 49,764,750 GNMA Mortgage-Backed Securities 120,852 \$ 57,060,004

MONTH END TOTALS

INVESTMENTS & CASH	FUND ACCOUNTING & SPECIFIC INVESTMENTS
County Money Market Fund \$ 1,514,902,875	County Funds \$ 3,160,367,108
County Cash 6,544,597	Educational Funds 2,755,812,590
Educational Money Market Fund 1,402,504,636	Specific Investment Funds 57,060,004
Extended Fund 2,988,919,635	
Educational Cash 3,307,954	
Non Pooled Investments @ Cost 57,060,004	
\$ 5,973,239,702	\$ 5,973,239,702

KEY POOL STATISTICS

INTEREST RATE YIELD	WEIGHTED AVERAGE MATURITY (WAM)
COUNTY MONEY MARKET FUND - MONTHLY GROSS YIELD 0.21%	COUNTY MONEY MARKET FUND 52
EDUCATIONAL MONEY MARKET FUND - MONTHLY GROSS YIELD 0.23%	EDUCATIONAL MONEY MARKET FUND 54
JOHN WAYNE AIRPORT - MONTHLY GROSS YIELD 0.18%	JOHN WAYNE AIRPORT WAM 58
COUNTY INVESTMENT POOL - YTD NET YIELD**** 0.48%	LGIP WAM (Standard & Poors) 43
EDUCATIONAL INVESTMENT POOL - YTD NET YIELD**** 0.44%	I-MONEY NET PRIME MMF WAM 37
I-MONEY NET PRIME MONEY MARKET FUND - OCTOBER AVERAGE NET YIELD 0.04%	
90-DAY T-BILL YIELD OCTOBER AVERAGE 0.01%	

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS FOR THE MONTH ENDED: OCTOBER 31, 2011

INVESTMENT STATISTICS - By Investment Fund*

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Daily Yield as of 10/31/11	MONTHLY Gross Yield	Current NAV
<u>County Money Market Fund</u>	MARKET Value \$ 1,513,583,810 COST (Capital) \$ 1,514,902,875 MONTHLY AVG Balance \$ 1,350,562,642 BOOK Value \$ 1,513,468,848	52	0.19%	0.21%	1.00
<u>Educational Money Market Fund</u>	MARKET Value \$ 1,400,458,868 COST (Capital) \$ 1,402,504,636 MONTHLY AVG Balance \$ 1,603,336,767 BOOK Value \$ 1,400,063,515	54	0.25%	0.23%	1.00
<u>Extended Fund</u>	MARKET Value \$ 2,994,884,099 COST (Capital) \$ 2,988,919,635 MONTHLY AVG Balance \$ 2,987,115,234 BOOK Value \$ 2,984,172,621	537	0.93%	0.87%	1.00
ALLOCATION OF EXTENDED FUND					
<u>Extended Fund</u> <i>County Share</i>	MARKET Value \$ 1,642,190,140 COST (Capital) \$ 1,638,919,635 MONTHLY AVG Balance \$ 1,637,115,234 BOOK Value \$ 1,636,316,696	537	0.93%	0.87%	1.00
<i>Educational Share</i>	MARKET Value \$ 1,352,693,959 COST (Capital) \$ 1,350,000,000 MONTHLY AVG Balance \$ 1,350,000,000 BOOK Value \$ 1,347,855,924	537	0.93%	0.87%	1.00
<i>Duration</i>	1.45				

* Book Value is computed as Cost reduced by amortization of premium and increased by the accretion of discount of the Investment Portfolio. Net Asset Value (NAV) is equal to Market Value divided by Book Value.

** Specific non pooled investments are reported in compliance with Government Code Section 53646 (b)(1). Detailed descriptions are included in the inventory listing in Section VII of this report.

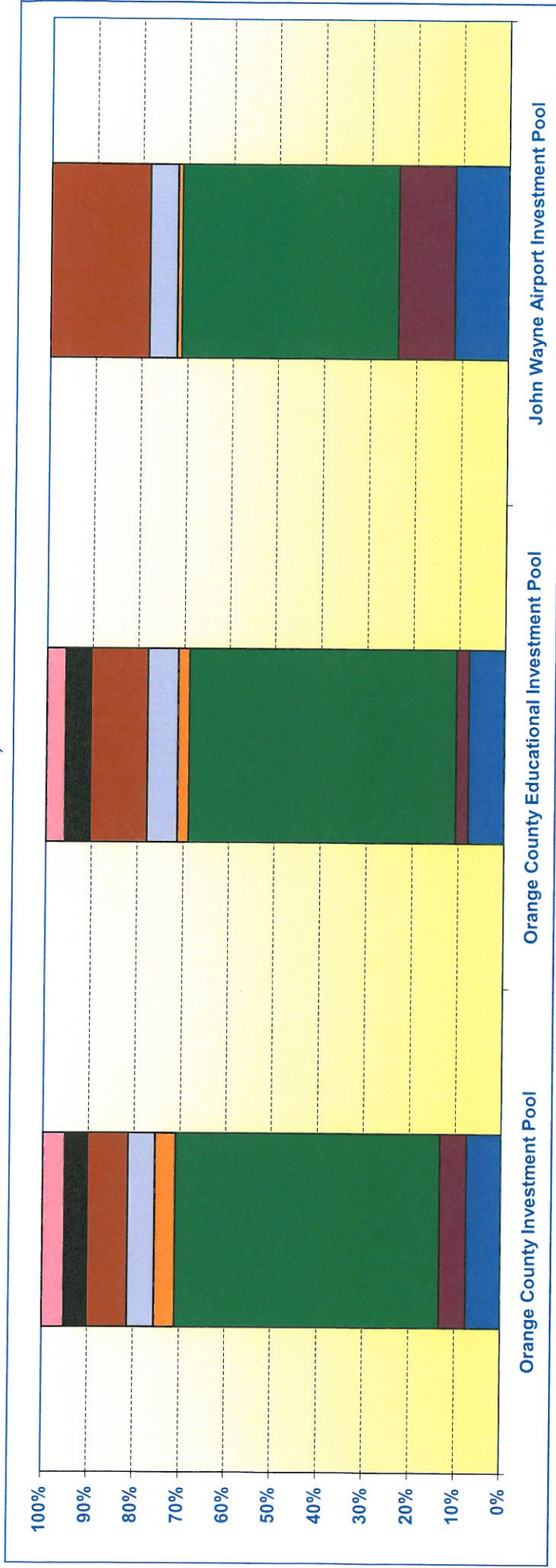
*** The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund.

**** This is the OCIP-Net Yield which differs from the monthly average yield above due to the Treasury administrative fees.

ORANGE COUNTY TREASURER - TAX COLLECTOR

BY INVESTMENT TYPE - By Percentage Holdings

October 31, 2011



Orange County Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 236,865		7.51%
COMMERCIAL PAPER	183,965		5.83%
U.S. GOVERNMENT AGENCIES	1,820,044		57.67%
MONEY MARKET FUNDS	139,908		4.43%
MEDIUM - TERM NOTES	185,841		5.89%
MEDIUM - TERM NOTES - FDIC	277,463		8.79%
MUNICIPAL DEBT	156,371		4.96%
U.S. TREASURIES	155,317		4.92%
	<u>\$ 3,155,774</u>		<u>100.00%</u>

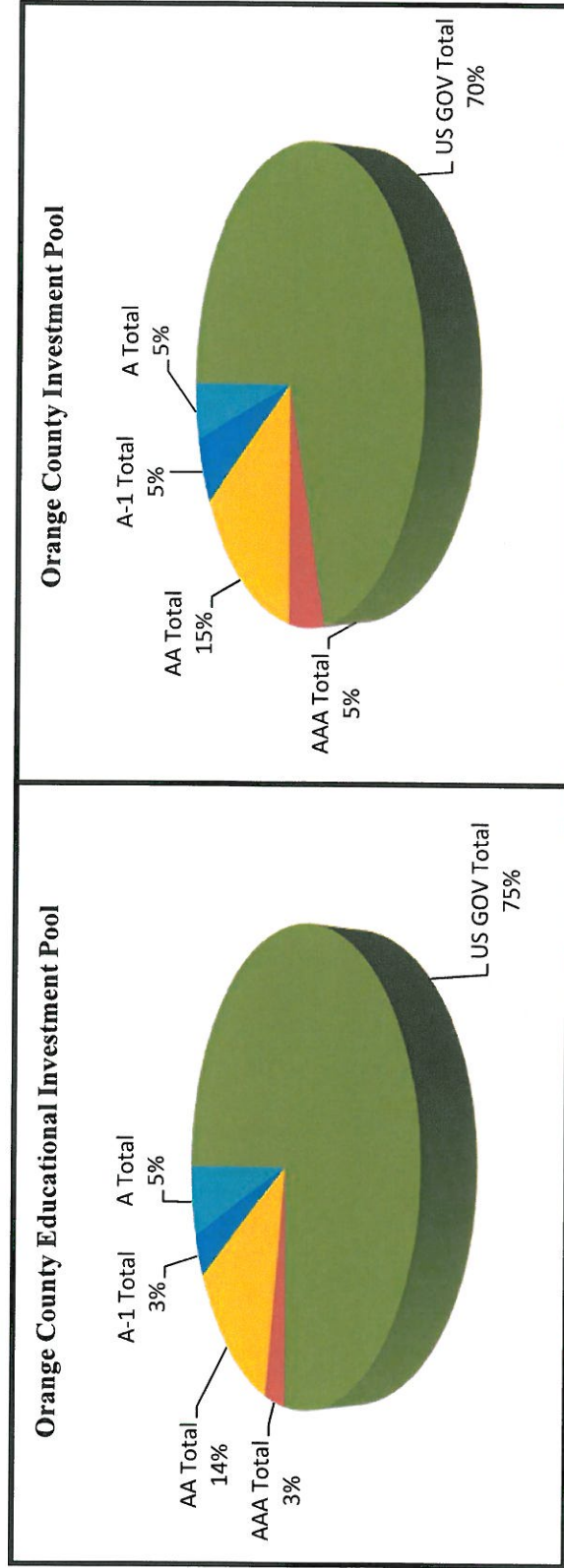
Orange County Educational Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 215,650		7.83%
COMMERCIAL PAPER	74,989		2.72%
U.S. GOVERNMENT AGENCIES	1,604,198		58.27%
MONEY MARKET FUNDS	67,567		2.45%
MEDIUM - TERM NOTES	182,201		6.62%
MEDIUM - TERM NOTES - FDIC	340,756		12.38%
MUNICIPAL DEBT	152,688		5.55%
U.S. TREASURIES	115,104		4.18%
	<u>\$ 2,753,153</u>		<u>100.00%</u>

John Wayne Airport Investment Pool			
	In Thousands		%
CERTIFICATES OF DEPOSIT	\$ 5,749		11.58%
COMMERCIAL PAPER	6,160		12.40%
U.S. GOVERNMENT AGENCIES	23,477		47.27%
MONEY MARKET FUNDS	504		1.01%
MEDIUM - TERM NOTES	3,020		6.08%
MEDIUM - TERM NOTES - FDIC	10,755		21.66%
MUNICIPAL DEBT	-		0.00%
U.S. TREASURIES	-		0.00%
	<u>\$ 49,665</u>		<u>100.00%</u>

Investment Composition is In Compliance With The Orange County Treasurer's Investment Policy Statement

Calculated Using Market Value at 10/31/2011

ORANGE COUNTY TREASURER - TAX COLLECTOR **CREDIT QUALITY BY MARKET VALUE** October 31, 2011

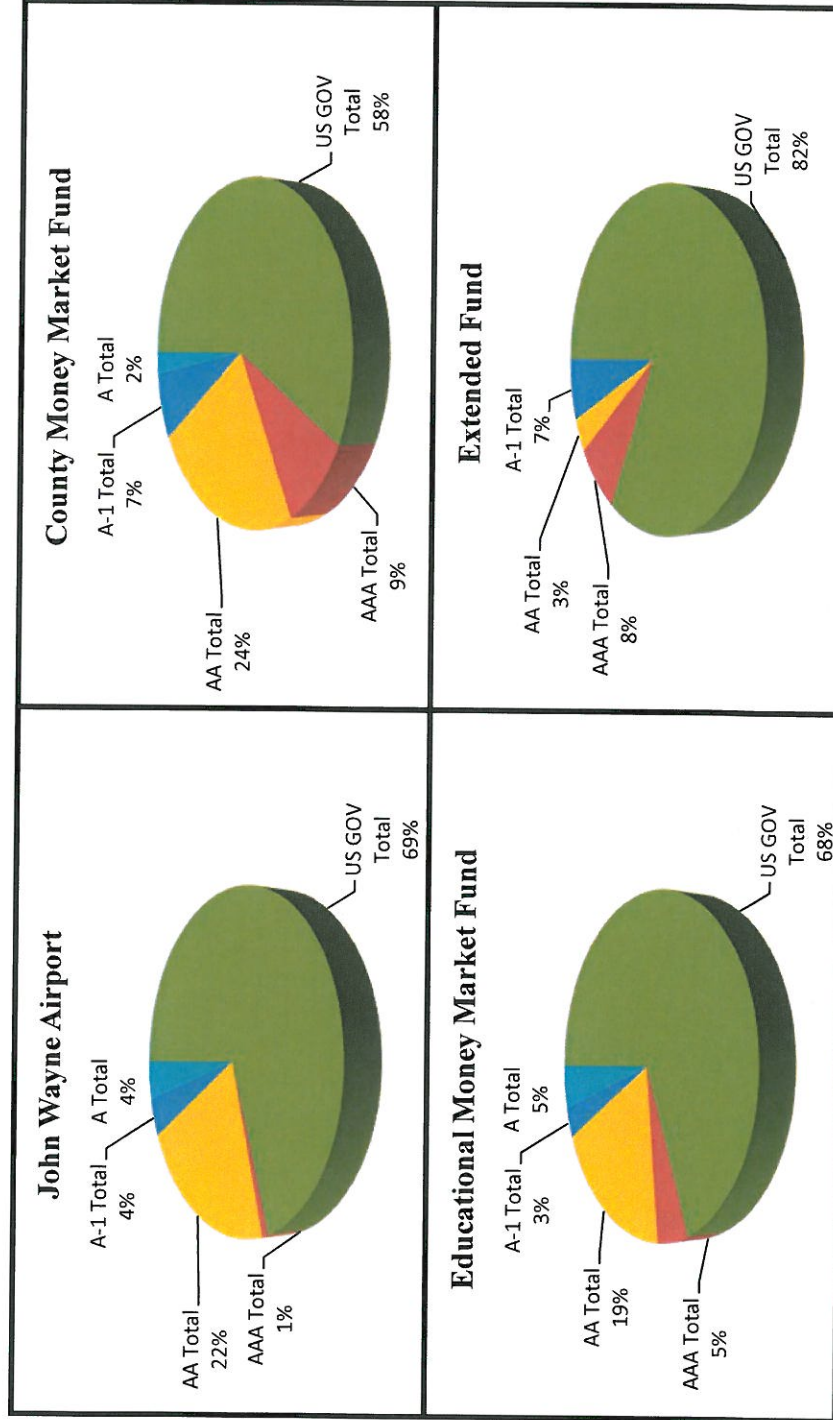


US GOV Includes Agency & Treasury Debt
 AA Includes AA+, AA- & AA
 A Includes A+, A- & A
 A-1 Includes A-1+, F-1+, P-1, A-1 & F-1

ORANGE COUNTY TREASURER - TAX COLLECTOR

CREDIT QUALITY BY MARKET VALUE

October 31, 2011



US GOV Includes Agency & Treasury Debt

AA Includes AA+, AA- & AA

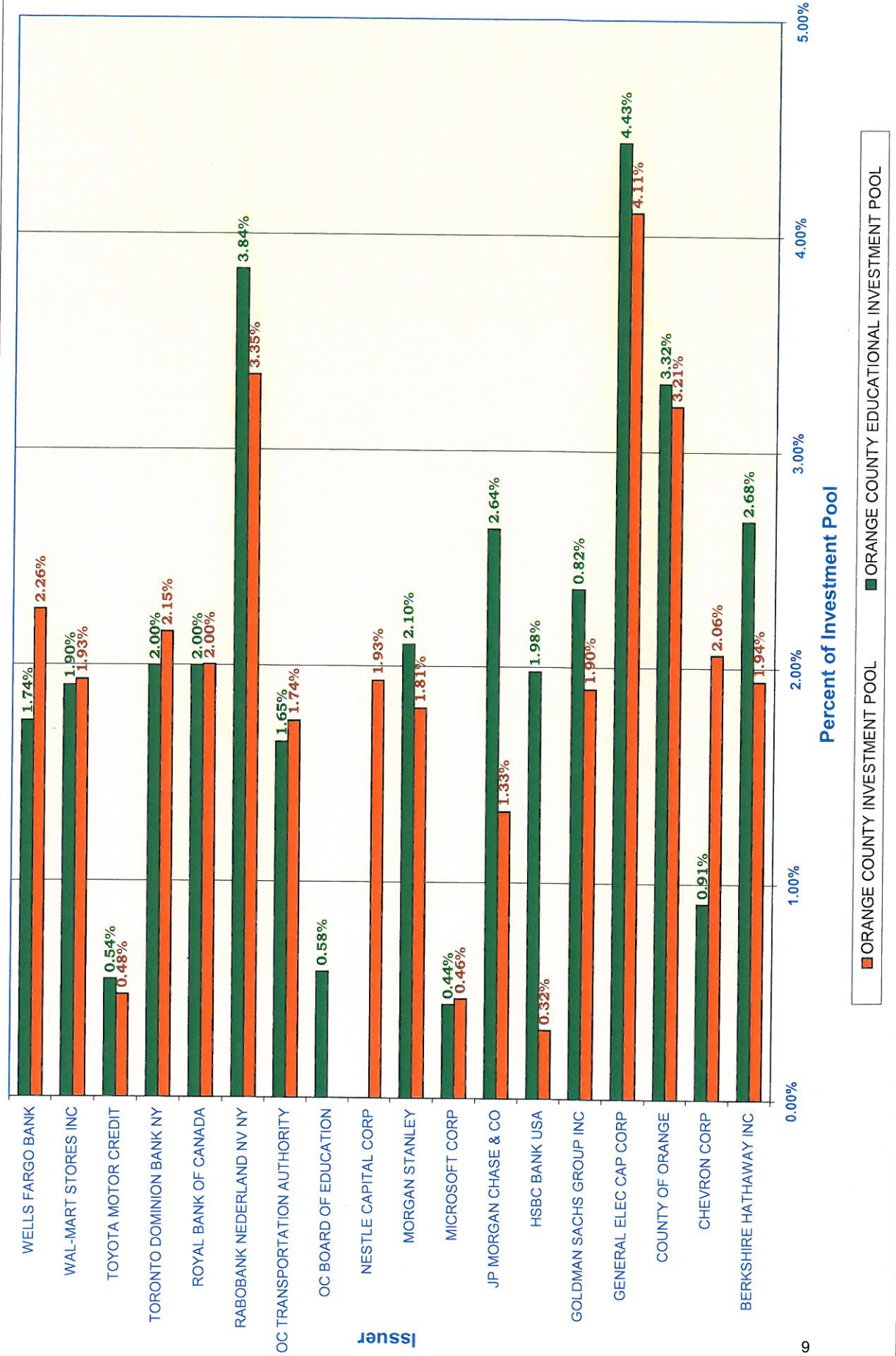
A Includes A+, A- & A

A-1 Includes A-1+, F-1+, P-1, A-1 & F-1

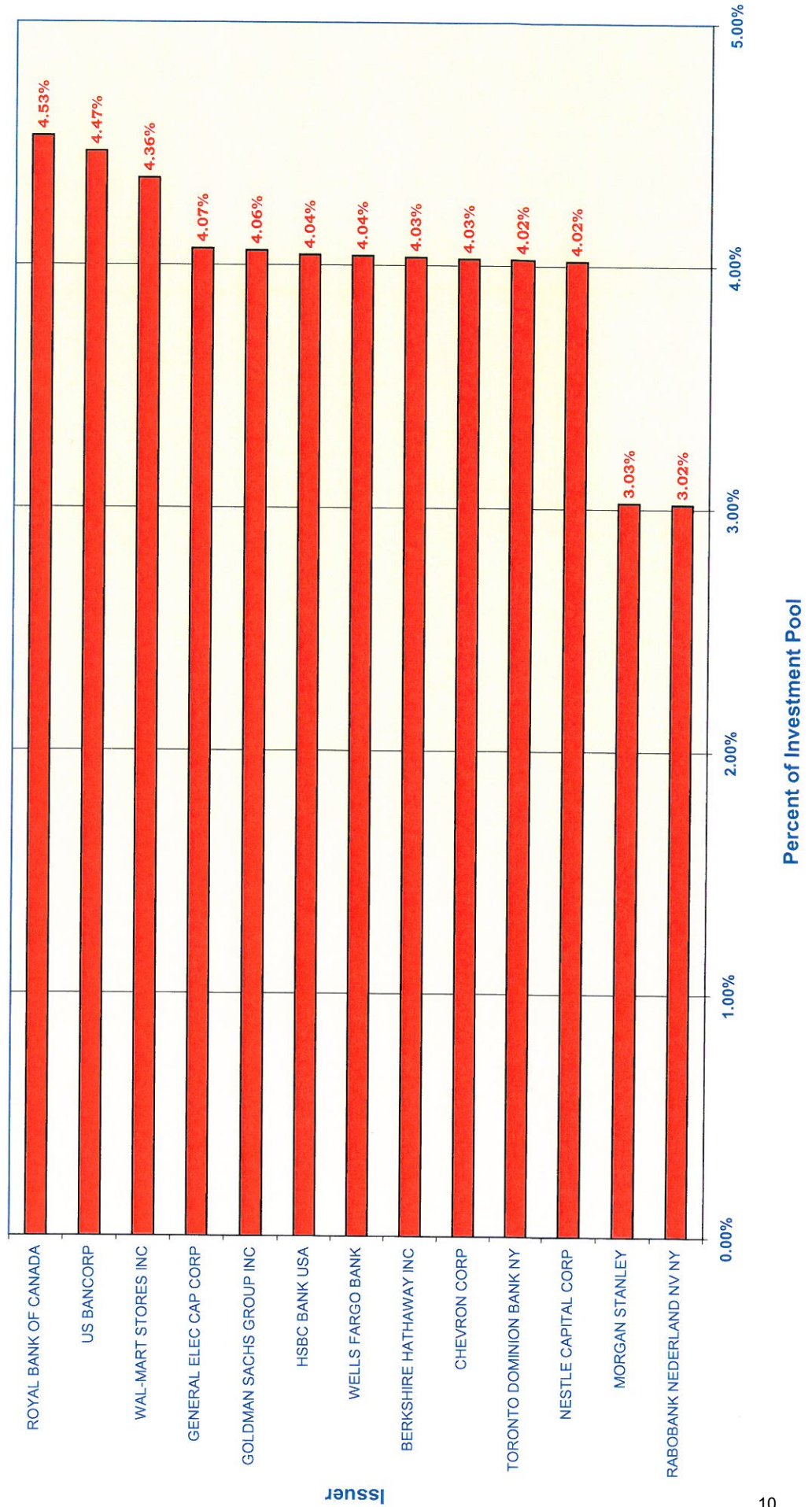
ORANGE COUNTY TREASURER - TAX COLLECTOR

ISSUER CONCENTRATION-By Investment Pool

October 31, 2011



ORANGE COUNTY TREASURER - TAX COLLECTOR ISSUER CONCENTRATION - JOHN WAYNE AIRPORT INVESTMENT POOL October 31, 2011



ORANGE COUNTY TREASURER-TAX COLLECTOR APPROVED ISSUER LIST

October 31, 2011

COMMERCIAL PAPER / MEDIUM TERM NOTES

ISSUER (Shared Structure)	S/T RATINGS			L/T RATINGS		
	S&P	MDY	FI	S&P	MDY	FI
BERKSHIRE HATHAWAY INC	A-1+	P-1	NR	AA+	Aa2	AA-
BERKSHIRE HATHAWAY FINANCE	A-1+	P-1	NR	AA+	Aa2	AA-
CHEVRON CORPORATION	A-1+	P-1	F1+	AA	Aa1	AA
KFW INTERNATL FINANCE	A-1+	P-1	F1+	AAA	Aaa	AAA
MICROSOFT CORP	NR	P-1	F1+	AAA	Aaa	AA+
NESTLE CAPITAL CORP	A-1+	P-1	F1+	AA	Aa1	AA+
WAL-MART STORES INC	A-1+	P-1	F1+	AA	Aa2	AA

STATE OR NATIONALLY CHARTERED BANKS

BANK	S/T RATING			L/T RATING		
	S&P	MDY	FI	S&P	MDY	FI
ROYAL BANK OF CANADA NY	A-1+	P-1	F1+	AA-	Aa1	AA
TORONTO DOMINION BANK NY	A-1+	P-1	F1+	AA-	Aaa	AA-

FDIC - TLGP

NAME	S/T RATING			L/T RATING		
	S&P	MDY	FI	S&P	MDY	FI
GENERAL ELEC CAP CORP	A-1+	P-1	NR	AA+	Aa2	NR
GOLDMAN SACHS GROUP INC	A-1	P-1	F1+ *-	A	A1	A+ *-
HSBC USA INC	A-1+	P-1	F1+	AA-	A1	AA
JP MORGAN CHASE & CO	A-1	P-1	F1+	A+	Aa3	AA-
MORGAN STANLEY	A-1	P-1	F1 *-	A	A2	A *-
US BANCORP	A-1	P-1	F1+	A+	Aa3	AA-
WELLS FARGO & COMPANY	A-1+	P-1	F1+	AA-	A1 *-	AA-

ISSUERS ON HOLD

NAME	S/T RATING			L/T RATING		
	S&P	MDY	FI	S&P	MDY	FI
WELLS FARGO BANK NA	A-1+	P-1	F1+	AA	Aa3	AA
BANK OF AMERICA NA	A-1	P-1	F1+ *-	A+	A2	AA- *-
GENERAL ELECTRIC CO	A-1+	P-1	NR	AA+	Aa2	NR
TOYOTA MOTOR CREDIT CORP	A-1+	P-1	F1	AA-	Aa3	A
CHASE BANK USA NA	A-1+	P-1	F1+	AA-	Aa1	AA
JPMORGAN CHASE BANK	A-1+	P-1	F1+	AA-	Aa1	AA
RABOBANK NEDERLAND NV NY	A-1+	P-1	F1+	AAA	Aaa	AA+ *-

Orange County Treasurer-Tax Collector
Changes in Approved Issuer's List
For the Month Ended October 31, 2011

During October, there was one change to the Treasurer's Approved Issuer List.

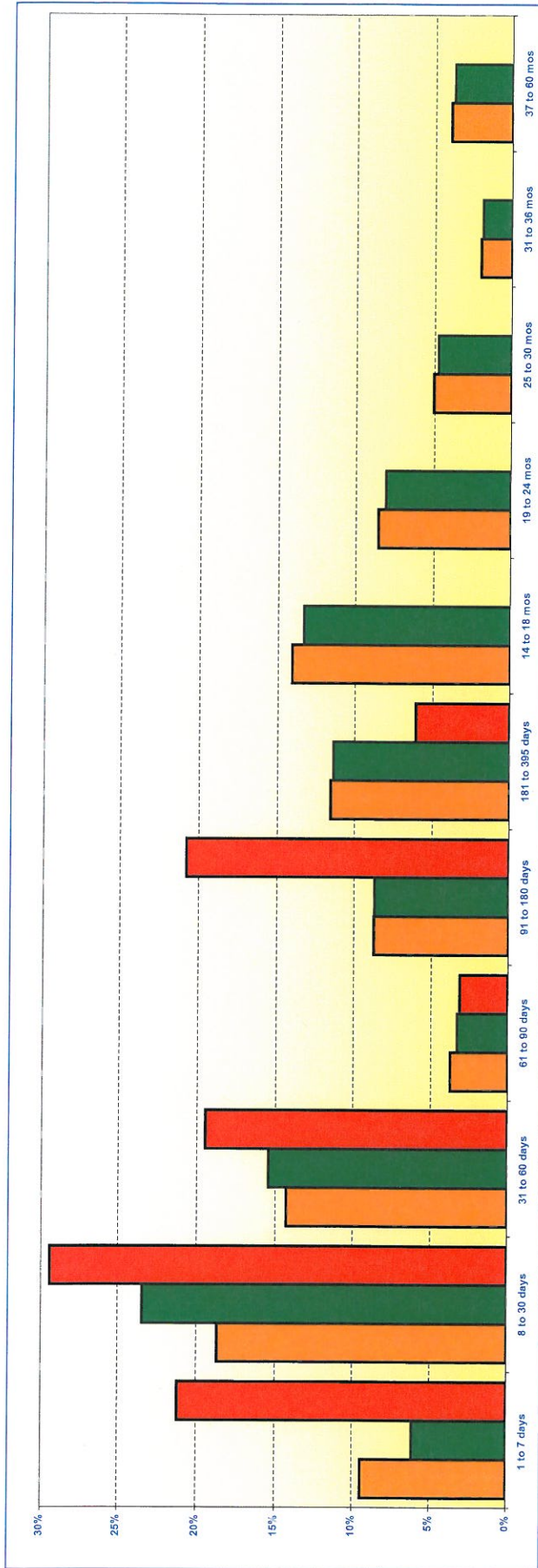
- Cooperatieve Centrale Raiffeisen-Boerenleenbank BA's (Rabobank Nederland) was removed due to being placed on credit watch negative on October 13, 2011.

	Issuer	Investment Type	Amount (in thousands) as of 10-31-2011	Final Maturity
County Money Market Fund	Rabobank	Yankee CD	\$ 56,300	01/06/2012
		Subtotal	\$ 56,300	
Orange County Education Fund	Rabobank	Yankee CD	\$ 65,000	01/06/2012
		Subtotal	\$ 65,000	
John Wayne Airport	Rabobank	Yankee CD	\$ 1,500	04/24/2012
		Subtotal	\$ 1,500	
Extended Fund	Rabobank	Yankee CD	\$ 90,000	04/24/2012
		Subtotal	\$ 90,000	
		Grand Total	\$ 212,800	

ORANGE COUNTY TREASURER - TAX COLLECTOR

MATURITIES DISTRIBUTION

October 31, 2011



ORANGE COUNTY INVESTMENT POOL			
	In Thousands	%	
1 TO 7 DAYS	\$ 296,950	9.44%	
8 TO 30 DAYS	587,799	18.69%	
31 TO 60 DAYS	449,842	14.30%	
61 TO 90 DAYS	117,718	3.74%	
91 TO 180 DAYS	273,596	8.70%	
181 TO 395 DAYS	362,555	11.53%	
14 TO 18 MONTHS	443,256	14.09%	
19 TO 24 MONTHS	268,361	8.53%	
25 TO 30 MONTHS	157,991	5.03%	
31 TO 36 MONTHS	63,058	2.00%	
37 TO 60 MONTHS	124,391	3.95%	
TOTAL	\$ 3,145,518	100.00%	

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL			
	In Thousands	%	
1 TO 7 DAYS	\$ 167,491	6.10%	
8 TO 30 DAYS	642,846	23.43%	
31 TO 60 DAYS	423,537	15.43%	
61 TO 90 DAYS	90,234	3.29%	
91 TO 180 DAYS	237,806	8.67%	
181 TO 395 DAYS	311,465	11.35%	
14 TO 18 MONTHS	365,116	13.31%	
19 TO 24 MONTHS	221,053	8.06%	
25 TO 30 MONTHS	130,139	4.74%	
31 TO 36 MONTHS	51,942	1.89%	
37 TO 60 MONTHS	102,463	3.73%	
TOTAL	\$ 2,744,091	100.00%	

JOHN WAYNE AIRPORT INVESTMENT POOL			
	In Thousands	%	
1 TO 7 DAYS	\$ 10,504	21.18%	
8 TO 30 DAYS	14,590	29.42%	
31 TO 60 DAYS	9,650	19.46%	
61 TO 90 DAYS	1,550	3.13%	
91 TO 180 DAYS	10,300	20.77%	
181 TO 395 DAYS	3,000	6.05%	
TOTAL	\$ 49,594	100.00%	

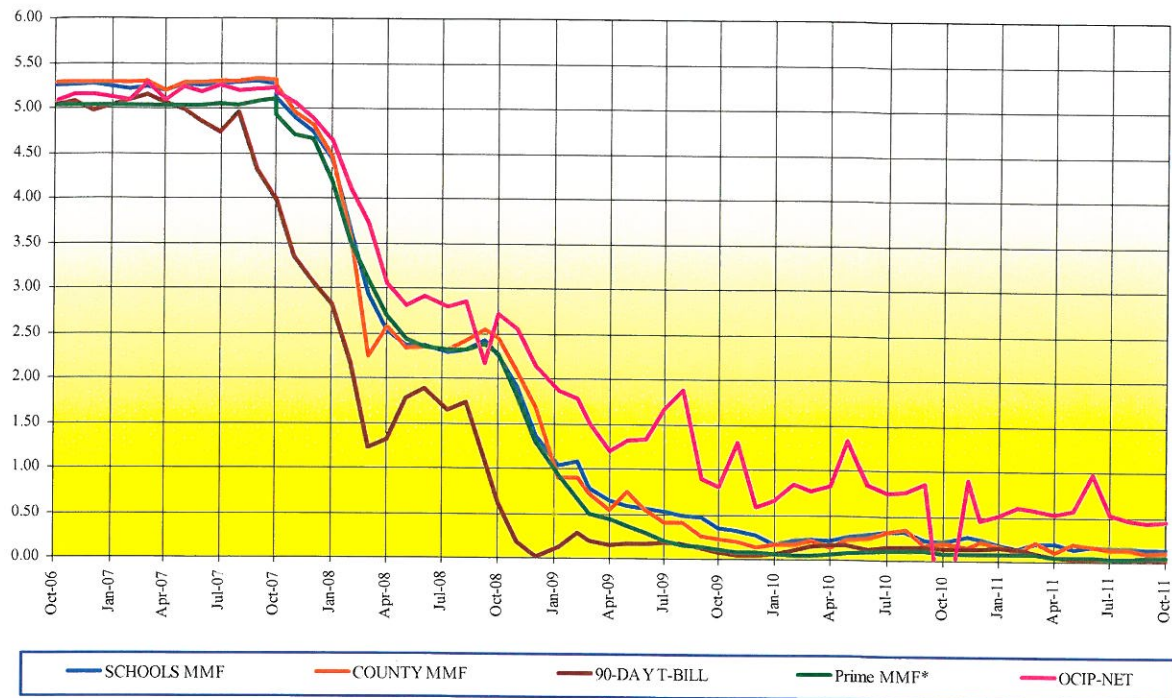
Maturity Limits Are In Compliance With The Orange County Treasurer's Investment Policy Statement

Floating Rate Notes are deemed to have a maturity date equal to their next interest reset date.

At 10/31/2011, Floating Rate Notes comprise 16.30%, 20.00%, and 32.62% of the Orange County Investment Pool, Orange County Educational Investment Pool, and JWA Investment Pool respectively.

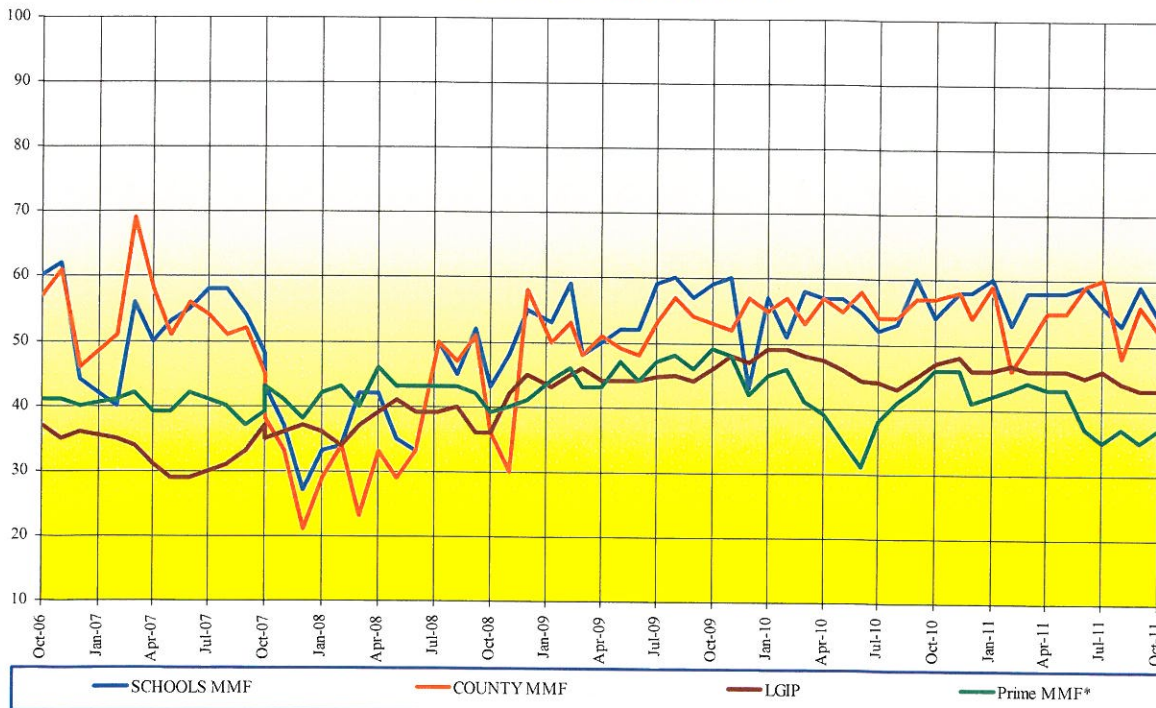
ORANGE COUNTY PORTFOLIOS vs SELECTED MONEY MARKET YIELDS (INTEREST RATE YIELD)

For The Period October 2006 to October 2011



ORANGE COUNTY MONEY MARKET POOLS vs SELECTED AVERAGES WEIGHTED AVERAGE MATURITY (WAM)

For The Period October 2006 to October 2011



•Prim MMF: Rated Money Fund Report Average-Prime Institutional from I-Money Net

•As of Oct. 31, 2011, Prime MMF Yield – 0.04; WAM-37; LGIP WAM -43; 90-Day T-Bill – 0.01; OCIP – Net – 0.45

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL YIELDS

November 1, 2010 - October 31, 2011

PERIOD ENDING - MONTH / YEAR	MONTH END MARKET VALUE	EARNINGS FOR MONTH	GROSS AVERAGE YIELD FOR MONTH	MONTH END WAM
Current Month - October 2011				
County Pool - Money Market Fund	\$ 1,513,583,810	\$ 239,620	0.21%	52
Educational Pool - Money Market Fund	\$ 1,400,458,868	\$ 313,014	0.23%	54
Extended Fund	\$ 2,994,884,099	\$ 2,199,341	0.87%	537
September 2011				
County Pool - Money Market Fund	\$ 1,288,981,027	\$ 229,126	0.19%	56
Educational Pool - Money Market Fund	\$ 1,705,474,505	\$ 306,342	0.23%	59
Extended Fund	\$ 2,991,003,008	\$ 2,035,827	0.86%	525
August 2011				
County Pool - Money Market Fund	\$ 1,571,688,190	\$ 268,415	0.23%	48
Educational Pool - Money Market Fund	\$ 1,626,604,271	\$ 330,393	0.25%	53
Extended Fund	\$ 2,894,577,747	\$ 2,287,480	0.91%	496
July 2011				
County Pool - Money Market Fund	\$ 1,215,261,283	\$ 283,741	0.23%	60
Educational Pool - Money Market Fund	\$ 1,552,917,241	\$ 346,909	0.25%	56
Extended Fund	\$ 3,087,390,117	\$ 2,549,200	0.97%	559
June 2011				
County Pool - Money Market Fund	\$ 1,380,569,718	\$ 305,351	0.26%	59
Educational Pool - Money Market Fund	\$ 1,637,794,658	\$ 391,562	0.26%	59
Extended Fund	\$ 3,084,704,556	\$ 4,693,709	1.85%	568
May 2011				
County Pool - Money Market Fund	\$ 1,496,426,470	\$ 386,220	0.29%	55
Educational Pool - Money Market Fund	\$ 1,823,593,419	\$ 423,526	0.24%	58
Extended Fund	\$ 3,083,751,388	\$ 2,917,145	1.11%	594
April 2011				
County Pool - Money Market Fund	\$ 1,795,762,515	\$ 418,804	0.20%	55
Educational Pool - Money Market Fund	\$ 2,194,748,538	\$ 416,447	0.30%	58
Extended Fund	\$ 3,080,792,149	\$ 2,787,254	1.10%	593
March 2011				
County Pool - Money Market Fund	\$ 1,873,051,091	\$ 424,787	0.31%	50
Educational Pool - Money Market Fund	\$ 1,537,413,718	\$ 407,705	0.29%	58
Extended Fund	\$ 3,075,751,344	\$ 2,759,814	1.06%	558
February 2011				
County Pool - Money Market Fund	\$ 1,575,715,282	\$ 247,305	0.21%	46
Educational Pool - Money Market Fund	\$ 1,719,901,541	\$ 355,932	0.24%	53
Extended Fund	\$ 3,069,561,929	\$ 2,852,517	1.21%	681
January 2011				
County Pool - Money Market Fund	\$ 1,544,179,597	\$ 357,642	0.26%	59
Educational Pool - Money Market Fund	\$ 2,025,338,400	\$ 505,850	0.28%	60
Extended Fund	\$ 3,071,182,280	\$ 2,587,619	0.99%	660
December 2010				
County Pool - Money Market Fund	\$ 1,836,629,503	\$ 433,027	0.31%	54
Educational Pool - Money Market Fund	\$ 2,319,553,991	\$ 382,323	0.34%	58
Extended Fund	\$ 3,066,158,602	\$ 2,163,193	0.83%	682
November 2010				
County Pool - Money Market Fund	\$ 1,909,825,613	\$ 332,186	0.25%	56
Educational Pool - Money Market Fund	\$ 1,294,299,746	\$ 397,543	0.37%	60
Extended Fund	\$ 3,076,938,355	\$ 4,333,834	1.72%	746
OC Extended Fund B (Sold Serpentine)	\$ -	\$ (7,622,716)	-	-
Fiscal Year July 1, 2011 - June 30, 2012	Average Market Value Balance	Interest Income: YTD	YTD Yield	YTD Average
Orange County Investment Pool	\$ 3,036,631,524	\$ 5,994,119	0.58%	311
Orange County Educational Investment Pool	\$ 2,924,074,518	\$ 5,395,289	0.54%	275

ORANGE COUNTY TREASURER-TAX COLLECTOR

CASH AVAILABILITY PROJECTION

FOR THE SIX MONTHS ENDING April 30, 2012

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer-Tax Collector to include a statement in the investment report, denoting the ability of the Orange County Investment Pool (OCIP) and the Orange County Educational Investment Pool (OCEIP) to meet their expenditure requirements for the next six months.

The OCIP and OCEIP consist of funds in the treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer-Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller and the Department of Education, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer-Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller and the Department of Education, is relying exclusively on historical activity involving deposits and disbursements and future cash flow projections. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

The Cash Availability Projection for the six months ending April 30, 2012, indicates the ability of the pools to meet projected cash flow requirements. However, there will usually be differences between projected and actual results because events and circumstances frequently do not occur as expected and those differences may be material.

ORANGE COUNTY INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
October 2011 - Ending Cash				\$ 6,544,597
November	\$ 563,913,665	\$ 974,858,207	\$ 424,760,341	1,120,556,127
December	477,414,979	1,951,013,227	1,975,478,317	1,573,506,016
January	161,875,362	412,807,567	661,592,083	1,486,596,862
February	138,407,494	439,439,968	367,332,200	1,697,112,124
March	78,893,032	652,467,512	514,752,847	1,913,719,822
April	291,378,350	1,831,092,653	1,676,334,352	2,359,856,473

ORANGE COUNTY EDUCATIONAL INVESTMENT POOL				
Month	Investment Maturities	Projected Deposits	Projected Disbursements	Cumulative Available Cash
October 2011 - Ending Cash				\$ 3,307,954
November	\$ 433,890,920	\$ 388,372,497	\$ 520,514,102	305,057,270
December	429,957,514	1,233,285,802	341,122,337	1,627,178,249
January	95,049,638	602,707,537	694,525,393	1,630,410,030
February	131,653,193	277,526,103	507,837,619	1,531,751,707
March	26,209,061	439,402,271	540,930,892	1,456,432,147
April	51,999,680	1,000,813,801	527,679,285	1,981,566,343

ORANGE COUNTY TREASURER-TAX COLLECTOR

STATEMENT OF ACCOUNTABILITY FOR THE MONTH ENDED: OCTOBER 31, 2011

Treasurer's Accountability at the Beginning of the Month		<u>\$6,043,551,961.12</u>
Cash Receipts:		
County	\$580,119,362.95	
Schools	<u>213,637,835.91</u>	
Total Cash Receipts		793,757,198.86
Cash Disbursements:		
County	344,170,539.77	
Schools	<u>519,739,296.18</u>	
Total Cash Disbursements		<u>863,909,835.95</u>
Net Change in Book Value of Pooled Assets		<u>(70,152,637.09)</u>
Net Decrease in Specific Investments		<u>(159,621.88)</u>
Treasurer's Accountability at the End of the Month		<u><u>\$5,973,239,702.15</u></u>
Assets in the Treasury at October 31, 2011		
O.C. Investment Pool	\$3,153,822,510.49	
Specific investments	57,060,004.48	
Cash in banks (including Schools)	9,731,636.90	
Cash in vault	120,914.42	
O.C. Educational Investment Pool	<u>2,752,504,635.86</u>	
		<u><u>\$5,973,239,702.15</u></u>

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POLICY COMPLIANCE SUMMARY
October 31, 2011**

Investment Policy (IPS) Guidelines	Investment Type	County Money Market Fund		Extended Fund		Educational Money Market Fund		John Wayne Airport Investment Pool	
		Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio
100%	U.S. Treasuries	\$ 52,020,819	3.44%	\$ 188,383,008	6.29%	\$ 30,017,578	2.14%	\$ -	-
30%	Negotiable Certificates of Deposit	187,516,653	12.39%	89,996,820	3.01%	175,001,255	12.50%	5,748,648	11.58%
40%	Commercial Paper	183,965,215	12.15%	-	-	74,988,745	5.36%	6,160,644	12.40%
100%	U.S. Government Agencies	616,501,913	40.73%	2,194,915,636	73.29%	612,824,096	43.76%	23,477,278	47.27%
20%	Money Market Funds	139,908,062	9.24%	-	-	67,566,979	4.82%	503,738	1.01%
30%	Medium-Term Notes and MTN-FDIC	289,347,336	19.12%	317,246,195	10.59%	379,667,274	27.11%	13,774,806	27.74%
30%	Municipal Debt	44,323,812	2.93%	204,342,439	6.82%	60,392,941	4.31%	-	-
		\$ 1,513,583,810	100.00%	\$ 2,994,884,098	100.00%	\$ 1,400,458,868	100.00%	\$ 49,665,114	100.00%

Investment Policy Guidelines	Compliance Category (Yes/No)	County Money Market Fund		Extended Fund		Educational Money Market Fund		John Wayne Airport Investment Pool	
		Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio	Market Value of Investments (1)	Percent of Portfolio
5%	Percentage Limits	Yes		Yes		Yes		Yes	
10%	Issuer Limit	Yes		N/A		Yes		Yes	
30%	Money Market Mutual Fund Issuer	Yes		Yes		Yes		Yes	
See Above	Government Agencies Issuer	Yes		Yes		Yes		No	
	Diversification Limit								
60 Days	Maturity/Duration Limits	Yes/56		N/A		Yes/59		Yes/57	
>Merrill 1-3 Year Index+25% (2.35)	Weighted Average Maturity	N/A		Yes/1.42		N/A		N/A	
13 Months/397 days	Duration	Yes/357		N/A		Yes/364		Yes/364	
5 Years/1826 days	Final Maturity - Money Market Fund	N/A		Yes/1818		N/A		N/A	
	Final Maturity - Extended Fund								
A-1/≥ A	Quality Limits	Yes		N/A		Yes		Yes	
A-1/≥ AA (2)	MMF Short Term/Long Term	N/A		Yes		N/A		N/A	
AA < 50% (2)	Extended Fund Short Term/Long Term	N/A		Yes		N/A		N/A	
0.995 - 1.005	Extended Fund - Long Term	Yes/1.0001		N/A		Yes/1.0001		Yes/1.0001	
	Net Asset Value - Money Market Fund								

(1) All investments are marked to market in compliance with the narrow valuation range prescribed by the IPS and market values are provided by Bloomberg Professional Services.
(2) Excludes US Government Debt per IPS policy approved by the Board of Supervisors on September 13, 2011.
NA Not applicable

**Orange County Treasurer-Tax Collector
Noncompliance Report Summary
For the Month Ended October 31, 2011**

During October, the Orange County Money Market Fund, Orange County Educational Money Market Fund and Extended Fund were all free of noncompliance incidents. There was one compliance deficiency in the John Wayne Investment Pool.

Compliance Deficiency

John Wayne Airport Investment Pool

- 10-06 A purchase of US Bancorp caused the pool to exceed the 30% Investment Policy Statement (IPS) allowable limit for Medium Term Notes (MTN) by 1.82%. A portion of the medium term note holdings was sold on the subsequent business day to bring the portfolio back in compliance with the IPS. To prevent this from occurring in the future, the MTN rule within Bloomberg Portfolio Compliance Manager (pre-trade) was updated to include the Federal Deposit Insurance Corporation (FDIC) corporate collateral type.

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds

Page 1 of 27
User: mtaylor

As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
FUNDS															
BLACKROCK TEMPFUND-COUNTY MMF															
		11/01/11		AAAm	AAA-mf		10,111.26		0.1400	10,111.26	0.00	0.00	10,111.26	10,111.26	0.00
GOLDMAN SACHS - COUNTY MMF															
		11/1/11		AAAm	AAA-mf		10,588.23		0.0100	10,588.23	0.00	0.00	10,588.23	10,588.23	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		11/1/11		AAAm	AAA-mf	AAAmmf	266,763.34		0.0200	266,763.34	0.00	0.00	266,763.34	266,763.34	0.00
MORGAN STANLEY GOVT 8302-COUNTY MMF															
		11/1/11		AAAm	Aaa		139,620,599.25		0.0300	139,620,599.25	0.00	0.00	139,620,599.25	139,620,599.25	0.00
Subtotal for FUNDS:															
139,908,062.08 0.0300 139,908,062.08 0.00 139,908,062.08 0.00 139,908,062.08 0.00															
CERTIFICATES OF DEPOSIT															
YANKEE CD															
TORONTO DOMINION BANK NY / TDSI															
546950	9/21/11	11/8/11	89127NM9	A-1+	P-1	F1+	20,000,000.00	0.2800	0.1300	20,003,994.80	(3,412.23)	6,377.77	20,000,582.57	20,000,940.00	357.43
RABOBANK NEDERLAND NV NY / JEFFERIES & COMPANY															
492242	12/2/10	12/2/11	74977MQ6	A-1+	P-1	F1+	15,000,000.00	0.5700	0.5700	15,000,000.00	0.00	79,325.00	15,000,000.00	15,005,415.00	5,415.00
RABOBANK NEDERLAND NV NY / RBC															
547230	9/22/11	12/19/11	74977MK4	A-1+	P-1	F1+	15,000,000.00	0.3200	0.3200	15,000,000.00	0.00	5,333.33	15,000,000.00	15,002,400.00	2,400.00
TORONTO DOMINION BANK NY / TDSI															
554025	10/31/11	1/30/12	89112XCR4	A-1+	P-1	F1+	15,000,000.00	0.1500	0.1500	15,000,000.00	0.00	62.50	15,000,000.00	14,995,125.00	(4,875.00)
ROYAL BANK OF CANADA / JEFFERIES & COMPANY															
517142	4/15/11	5/15/12	78009JX34	A-1+	P-1	F1+	6,510,000.00	0.5450	0.4000	6,510,256.99	(5,180.30)	19,680.56	6,505,076.69	6,510,380.50	5,303.81
ROYAL BANK OF CANADA / JEFFERIES & COMPANY															
521568	5/9/11	5/15/12	78009JX34	AA-	Aa1	AA	5,510,000.00	0.5450	0.3500	5,510,990.05	(5,199.59)	14,654.45	5,505,790.46	5,508,763.50	2,993.04
Subtotal for YANKEE CD:															
77,000,000.00 0.3603 0.2951 77,025,241.84 (13,792.12) 125,433.61 77,011,449.72 77,023,044.00 11,594.28															
YANKEE CD FLOATER															
RABOBANK NEDERLAND NV NY / UBS FINANCIAL SERVICES															
488808	11/12/10	11/10/11	74977MFR0	A-1+	P-1	F1+	15,000,000.00	0.2423	0.2423	15,000,000.00	0.00	2,120.39	15,000,000.00	15,000,795.00	795.00
RABOBANK NEDERLAND NV NY / JP MORGAN CHASE & CO															
545599	9/14/11	1/6/12	74977MRC1	A-1+	P-1	F1+	11,298,980.74	0.3111	0.3401	11,298,980.74	429.16	2,539.01	11,299,409.90	11,299,480.20	70.30
TORONTO DOMINION BANK NY / TDSI															
499706	1/12/11	1/12/12	89112YSH7	A-1+	P-1	F1+	10,000,000.00	0.3230	0.3050	10,000,000.00	0.00	1,794.44	10,000,000.00	10,001,080.00	1,080.00
ROYAL BANK OF CANADA / MORGAN STANLEY															
513643	3/28/11	1/27/12	78009JZB4	A-1+	P-1	F1+	8,000,000.00	0.3447	0.2955	8,003,360.00	(2,401.57)	383.02	8,000,958.43	8,001,600.00	641.57
ROYAL BANK OF CANADA / RBC															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 2 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
UNITED STATES DOLLAR															
<u>County Money Mkt Fnd</u>															
CERTIFICATES OF DEPOSIT															
YANKEE CD FLOATER															
505809	2/14/11	2/14/12	78009J2W6	A-1+	P-1	FI+	15,000,000.00	0.2932	0.2932	15,000,000.00	0.00	2,199.15	15,000,000.00	14,999,775.00	(225.00)
ROYAL BANK OF CANADA / RBC															
547231	9/22/11	2/14/12	78009J2W6	AA-	Aa1	AA	3,200,000.00	0.2932	0.2400	3,200,672.00	(185.38)	469.15	3,200,486.62	3,199,952.00	(534.62)
TORONTO DOMINION BANK NY / TDSI															
554222	10/31/11	5/4/12	89112Y836	AA+	Aaa	AAA	8,000,000.00	0.2594	0.2884	7,998,816.00	6.37	57.65	7,998,822.37	7,995,352.00	(3,470.37)
ROYAL BANK OF CANADA / RBC															
554218	10/31/11	7/9/12	78009J6M2	AA-	Aa1	N.A.	25,000,000.00	0.4011	0.3826	25,003,200.00	(12.70)	278.55	25,003,187.30	25,000,000.00	(3,187.30)
TORONTO DOMINION BANK NY / TDSI															
546952	9/21/11	9/21/12	89112Y7C1	AA-	Aaa	AA-	15,000,000.00	0.3147	0.3147	15,000,000.00	0.00	1,442.47	15,000,000.00	14,995,575.00	(4,425.00)
Subtotal for YANKEE CD FLOATER:															
							110,500,000.00	0.3194	0.3136	110,505,028.74	(2,164.12)	11,283.83	110,502,864.62	110,493,609.20	(9,255.42)
							187,500,000.00	0.3362	0.3060	187,530,270.58	(15,956.24)	136,717.44	187,514,314.34	187,516,653.20	2,338.86
Subtotal for CERTIFICATES OF DEPOSIT:															
COMMERCIAL PAPER HOLDINGS															
COMMERCIAL PAPER															
NESTLE CAPITAL CORP / MERRILL LYNCH															
549909	10/6/11	11/3/11	64105HY30	A-1+	P-1	FI+	20,000,000.00		0.0100	19,999,844.44	0.00	144.45	19,999,988.89	19,999,820.00	(168.89)
WAL-MART STORES INC / CRED SUIS SECURITIES															
546011	9/16/11	11/7/11	93114FY73	A-1+	P-1	FI+	25,000,000.00		0.0800	24,997,111.11	0.00	2,555.56	24,999,666.67	24,999,300.00	(366.67)
CHEVRON CORP / CHEVRON															
550403	10/11/11	11/7/11	16671TY70	A-1+	P-1	FI+	15,000,000.00		0.0600	14,999,325.00	0.00	525.00	14,999,850.00	14,999,580.00	(270.00)
CHEVRON CORP / CHEVRON															
552093	10/19/11	11/7/11	16671TY70	A-1+	P-1	FI+	20,000,000.00		0.0600	19,999,366.67	0.00	433.33	19,999,800.00	19,999,440.00	(360.00)
CHEVRON CORP / CHEVRON															
552895	10/25/11	11/7/11	16671TY70	A-1+	P-1	FI+	30,000,000.00		0.0300	29,999,675.00	0.00	175.00	29,999,850.00	29,999,160.00	(690.00)
WAL-MART STORES INC / MORGAN STANLEY															
549908	10/6/11	11/16/11	93114FYG3	A-1+	P-1	FI+	3,000,000.00		0.0400	2,999,861.33	0.00	86.67	2,999,950.00	2,999,736.00	(214.00)
WAL-MART STORES INC / MORGAN STANLEY															
549634	10/5/11	11/17/11	93114FPH1	A-1+	P-1	FI+	20,000,000.00		0.0400	19,999,044.44	0.00	600.00	19,999,644.44	19,998,140.00	(1,504.44)
WAL-MART STORES INC / CITIGROUP GLOBAL MARKETS															
552938	10/25/11	11/30/11	93114FYW8	A-1+	P-1	FI+	10,000,000.00		0.0500	9,999,500.00	0.00	97.22	9,999,597.22	9,997,910.00	(1,687.22)
NESTLE CAPITAL CORP / BANK OF AMERICA															
526832	6/7/11	12/1/11	64105HZ13	A-1+	P-1	FI+	15,000,000.00		0.1800	14,986,725.00	0.00	11,025.00	14,997,750.00	14,996,745.00	(1,005.00)
NESTLE CAPITAL CORP / BANK OF AMERICA															

ORANGE COUNTY TREASURER-TAX COLLECTOR
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Extended Fund, County and Educational Money Market Funds

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Page 3 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
COMMERCIAL PAPER HOLDINGS															
COMMERCIAL PAPER															
552899	10/25/11	1/17/12	64105GAH7	A-1+	P-1	FI+	6,000,000.00		0.0600	5,998,880.00	0.00	93.33	5,998,973.33	5,994,864.00	(4,109.33)
NESTLE CAPITAL CORP / CRED SUITS FIRST BOST NY															
552902	10/25/11	1/23/12	64105GAP9	A-1+	P-1	FI+	10,000,000.00		0.0600	9,998,500.00	0.00	116.67	9,998,616.67	9,990,550.00	(8,066.67)
NESTLE CAPITAL CORP / BANK OF AMERICA															
553964	10/28/11	1/26/12	64105GAS3	A-1+	P-1	FI+	10,000,000.00		0.0600	9,998,500.00	0.00	66.67	9,998,566.67	9,989,970.00	(8,596.67)
Subtotal for COMMERCIAL PAPER:															
							184,000,000.00	0.0000	0.0598	183,976,334.99	0.00	15,918.90	183,992,253.89	183,965,215.00	(27,038.89)
Subtotal for COMMERCIAL PAPER HOLDINGS:															
							184,000,000.00		0.0598	183,976,334.99	0.00	15,918.90	183,992,253.89	183,965,215.00	(27,038.89)
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FHLB DISC CORP / BANK OF AMERICA															
550952	10/13/11	11/9/11	313384PA1	AA+	Aaa	AAA	50,000,000.00		0.0100	49,999,625.00	0.00	263.89	49,999,888.89	49,999,450.00	(438.89)
FED FARM CR BK / JEFFERIES & COMPANY															
550957	10/13/11	11/10/11	313312PB0	AA+	Aaa	AAA	25,000,000.00		0.0100	24,999,805.56	0.00	131.94	24,999,937.50	24,999,700.00	(237.50)
FHLB DISC CORP / BNP PARIBAS															
551229	10/14/11	11/14/11	313384PF0	AA+	Aaa	AAA	40,000,000.00		0.0200	39,999,311.11	0.00	400.00	39,999,711.11	39,999,280.00	(431.11)
FNMA DISCOUNT / JP MORGAN CHASE & CO															
526831	6/7/11	11/23/11	313588PQ2	AA+	Aaa	AAA	5,000,000.00		0.1400	4,996,713.89	0.00	2,888.33	4,999,572.22	4,999,845.00	272.78
FREDDIE DISCOUNT / UBS FINANCE (DE) LLC															
553965	10/28/11	12/27/11	313568AQ3	AA+	Aaa	AAA	50,000,000.00		0.0300	49,997,500.00	0.00	166.67	49,997,666.67	49,996,100.00	(1,566.67)
FHLB DISC CORP / UBS FINANCE (DE) LLC															
554019	10/31/11	12/28/11	313384PB7	AA+	Aaa	AAA	50,000,000.00		0.0300	49,997,583.33	0.00	41.67	49,997,625.00	49,996,050.00	(1,575.00)
FHLB DISC CORP / CRED SUITS SECURITIES															
554021	10/31/11	12/28/11	313384PB7	AAA	Aaa	AAA	50,000,000.00		0.0300	49,997,583.33	0.00	41.67	49,997,625.00	49,996,050.00	(1,575.00)
Subtotal for DISCOUNT NOTES:															
							270,000,000.00	0.0000	0.0250	269,988,122.22	0.00	3,904.17	269,992,026.39	269,986,475.00	(5,551.39)
GOVT AGENCY-FIX-30/360															
FANNIE MAE / OPPENHEIMER & CO., INC															
542258	8/25/11	11/15/11	31359ML50	AA+	Aaa	AAA	9,596,000.00	5.3750	0.0489	9,709,320.68	(93,654.56)	94,560.58	9,615,866.12	9,612,745.02	(3,121.10)
FANNIE MAE / BNP PARIBAS															
539437	8/11/11	11/23/11	313984ZNS	AA+	Aaa	AAA	17,660,000.00	1.0000	0.0800	17,705,933.66	(36,026.40)	39,244.45	17,669,907.26	17,672,715.20	2,807.94
FED HM LN BK BD / CRED SUITS SECURITIES															
551842	10/18/11	12/28/11	3133XVRS2	AA+	Aaa	AAA	50,000,000.00	1.0000	0.0603	50,091,250.00	(16,946.43)	18,055.56	50,074,303.57	50,060,250.00	(14,053.57)
Subtotal for GOVT AGENCY-FIX-30/360:															
							77,256,000.00	1.5434	0.0634	77,506,704.34	(146,627.39)	151,860.59	77,360,076.95	77,345,710.22	(14,366.73)

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at Date: 03-Nov-2011

Page 4 of 27
User: mtaylor

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-INT@MAT															
FED HM LN BK BD / UBS FINANCIAL SERVICES															
550137	10/7/11	11/16/11	313371H74	AA+	Aaa	AAA	6,875,000.00	0.3000	0.0359	6,876,966.25	(1,210.00)	1,375.00	6,875,756.25	6,875,660.00	(96.25)
FED HM LN BK BD / JEFFERIES & COMPANY															
541737	8/23/11	2/23/12	313375RH5	AA+	Aaa	AAA	10,000,000.00	0.1200	0.1636	9,997,824.00	822.04	2,266.67	9,998,646.04	10,001,700.00	3,053.96
							16,875,000.00	0.1933	0.1115	16,874,790.25	(387.96)	3,641.67	16,874,402.29	16,877,360.00	2,957.71
Subtotal for GOVT AGENCY-FIX-INT@MAT:															
GOVT AGENCY-FLOAT-ACT/360															
FED FARM CR BK / JP MORGAN CHASE & CO															
543091	8/30/11	11/23/11	31331G4D8	AA+	Aaa	AAA	5,400,000.00	0.1847	0.1333	5,400,648.00	(480.28)	249.37	5,400,167.72	5,400,432.00	264.28
FREDDIE MAC / CASTLE OAK SECURITIES															
505276	2/10/11	12/14/11	3134G1HC1	AA+	Aaa	AAA	25,000,000.00	0.2033	0.2033	25,000,000.00	0.00	2,541.62	25,000,000.00	25,003,250.00	3,250.00
FREDDIE MAC / OPPENHEIMER & CO., INC															
515583	4/6/11	12/29/11	3134G1LC6	AA+	Aaa	AAA	7,500,000.00	0.1953	0.1734	7,501,200.00	(939.33)	122.05	7,500,260.67	7,502,175.00	1,914.33
FREDDIE MAC / CASTLE OAK SECURITIES															
520766	5/4/11	2/8/12	3133F3AL7	AA+	Aaa	AAA	20,000,000.00	0.2475	0.2845	19,993,120.00	4,447.43	3,300.00	19,997,567.43	20,006,820.00	9,252.57
FED FARM CR BK / CRED SUIS SECURITIES															
529027	6/16/11	2/13/12	31331JK68	AA+	Aaa	AAA	12,800,000.00	0.2533	0.1816	12,806,941.60	(3,445.21)	1,711.39	12,802,596.39	12,804,864.00	2,267.61
FED HM LN BK BD / CASTLE OAK SECURITIES															
519888	4/29/11	2/28/12	313370SD1	AA+	Aaa	AAA	6,000,000.00	0.2058	0.1904	6,000,768.00	(468.35)	137.22	6,000,299.65	6,000,822.00	522.35
FED FARM CR BK / JEFFERIES & COMPANY															
506633	2/17/11	3/19/12	31331XGL1	AA+	Aaa	AAA	15,000,000.00	0.2247	0.1993	15,004,155.00	(2,696.55)	1,217.23	15,001,458.45	15,003,690.00	2,231.55
FREDDIE MAC / OPPENHEIMER & CO., INC															
512525	3/22/11	4/3/12	3134G1QD9	AA+	Aaa	AAA	5,000,000.00	0.2094	0.1835	5,001,338.90	(793.42)	843.58	5,000,545.48	5,002,150.00	1,604.52
FANNIE MAE / DEUTSCHE															
541738	8/23/11	7/26/12	31398A2C5	AA+	Aaa	AAA	25,000,000.00	0.2347	0.2040	25,004,750.00	(983.73)	978.00	25,003,766.27	25,014,250.00	10,483.73
FANNIE MAE / CASTLE OAK SECURITIES															
540950	8/18/11	9/17/12	31398A4E9	AA+	Aaa	AAA	10,000,000.00	0.2599	0.2045	10,006,010.00	(1,138.26)	1,083.08	10,004,871.74	10,008,300.00	3,428.26
							131,700,000.00	0.2267	0.2074	131,718,031.50	(6,497.70)	12,183.54	131,711,533.80	131,746,753.00	35,219.20
Subtotal for GOVT AGENCY-FLOAT-ACT/360:															
GOVT AGENCY-ZERO COUPON															
FANNIE MAE / CASTLE OAK SECURITIES															
515804	4/7/11	4/10/12	3136FRD9	AA+	Aaa	AAA	1,965,000.00		0.4063	1,957,970.86	4,512.24	0.00	1,962,483.10	1,961,914.65	(568.45)
							1,966,000.00	0.0000	0.4063	1,957,970.86	4,512.24	0.00	1,962,483.10	1,961,914.65	(568.45)
Subtotal for GOVT AGENCY-ZERO COUPON:															
GOV'T AGY - CALLABLE															
FED HM LN BK BD / RBC															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 5 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
546747	9/20/11	11/4/11	313374Y08	AA+	Aaa	AAA	5,000,000.00	0.4000	0.3806	5,000,880.00	(820.00)	2,277.77	5,000,060.00	5,004,240.00	4,180.00
FED FARM CR BK / CASTLE OAK SECURITIES															
554219	10/31/11	11/15/11	31331K0P3	AA+	Aaa	AAA	20,500,000.00	2.6000	0.0802	20,520,038.75	0.00	0.00	20,520,038.75	20,518,880.50	(1,158.25)
FED HM LN BK BD / DEUTSCHE															
550969	10/13/11	11/23/11	313371P26	AA+	Aaa	AAA	13,000,000.00	0.3000	0.0192	13,004,056.00	(4,056.00)	1,950.00	13,000,000.00	13,001,859.00	1,859.00
FED HM LN BK BD / BNP PARIBAS															
546554	9/15/11	7/17/12	313374FQ8	AA+	Aaa	AAA	10,000,000.00	0.3500	0.3500	10,000,000.00	0.00	4,472.22	10,000,000.00	10,004,650.00	4,650.00
FED HM LN BK BD / DEUTSCHE															
539778	8/15/11	8/28/12	313375SH6	AA+	Aaa	AAA	40,000,000.00	0.4400	0.4400	40,000,000.00	0.00	37,155.56	40,000,000.00	40,041,960.00	41,960.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
543644	9/2/11	9/10/12	313375D61	AA+	Aaa	AAA	5,000,000.00	0.3500	0.3501	5,000,000.00	0.00	2,868.06	5,000,000.00	5,001,210.00	1,210.00
FED HM LN BK BD / BNP PARIBAS															
549111	10/9/11	10/3/12	313375R33	AA+	Aaa	AAA	25,000,000.00	0.3500	0.3499	25,000,000.00	0.00	6,805.56	25,000,000.00	25,010,900.00	10,900.00
Subtotal for GOV'T AGY - CALLABLE:															
							118,500,000.00	0.7662	0.2987	118,524,974.75	(4,876.00)	55,529.17	118,520,098.75	118,583,699.50	63,600.75
							616,297,000.00	0.3945	0.1250	616,570,593.92	(153,876.81)	227,119.14	616,420,621.28	616,501,912.37	81,291.09
Subtotal for GOVERNMENT AGENCY:															
MEDIUM TERM NOTES															
MED TERM NOTE FLOAT FDIC															
GOLDMAN SACHS GROUP INC / CASTLE OAK SECURITIES															
532768	7/7/11	11/9/11	38146FAG6	A	A1	A+	14,200,000.00	0.5216	0.1366	14,218,687.20	(17,491.22)	17,282.68	14,201,195.98	14,201,136.00	(59.98)
GOLDMAN SACHS GROUP INC / JP MORGAN CHASE & CO															
550693	10/12/11	11/9/11	38146FAG6	AAA	Aaa	AAA	30,000,000.00	0.5216	0.0400	30,011,236.50	(8,026.07)	8,693.50	30,003,210.43	30,002,400.00	(810.43)
WELLS FARGO BANK / CASTLE OAK SECURITIES															
505815	2/14/11	12/9/11	949744AB2	AA	Aa2	AA	25,000,000.00	1.1868	0.2563	25,190,125.00	(165,880.87)	43,681.94	25,024,244.13	25,040,250.00	16,005.87
WELLS FARGO BANK / CASTLE OAK SECURITIES															
537708	8/3/11	12/9/11	949744AB2	A-1+	P-1	F1+	8,700,000.00	1.1868	0.2230	8,729,580.00	(20,798.44)	15,201.31	8,708,781.56	8,714,007.00	5,225.44
MORGAN STANLEY / CASTLE OAK SECURITIES															
538985	8/10/11	2/10/12	61757U0A4	A-1	P-1	F1	3,990,000.00	0.5548	0.1989	3,997,102.20	(3,203.71)	5,103.52	3,993,898.49	3,995,187.00	1,288.51
MORGAN STANLEY / CASTLE OAK SECURITIES															
548827	9/30/11	2/10/12	61757U0A4	AA+	Aaa	AAA	10,000,000.00	0.5548	0.0111	10,018,910.00	(4,549.77)	4,931.38	10,014,360.23	10,013,000.00	(1,360.23)
MORGAN STANLEY / CASTLE OAK SECURITIES															
546953	9/21/11	3/13/12	61757U0A0	AA+	Aaa	AAA	40,000,000.00	0.5379	0.1745	40,069,872.00	(16,464.09)	24,506.15	40,053,407.91	40,059,200.00	5,792.09
GENERAL ELEC CAP CORP / CASTLE OAK SECURITIES															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at Date: 03-Nov-2011

Page 6 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	Issuer / Broker	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
UNITED STATES DOLLAR																
County Money Mkt Fnd																
MEDIUM TERM NOTES																
MED TERM NOTE FLOAT FDIC																
546246	9/16/11	6/1/12	36967HAK3	AA+	Aaa			12,605,000.00	0.4956	0.2100	12,630,588.15	(4,544.61)	7,981.68	12,626,043.54	12,630,210.00	4,166.46
Subtotal for MED TERM NOTE FLOAT FDIC:												144,866,101.05	127,382.16	144,825,142.27	144,655,390.00	30,247.73
MEDIUM TERM NOTE																
GENERAL ELEC CAP CORP / OPPENHEIMER & CO., INC																
486362	10/29/10	11/15/11	36963GT38	AA+	Aa2	NA		3,000,000.00	5.0000	0.6093	3,136,920.00	(131,821.91)	69,166.67	3,005,098.09	3,005,640.00	541.91
BERKSHIRE HATHAWAY INC / CRED SUIS SECURITIES																
508608	3/2/11	2/10/12	084570AZ1	AA+	Aa2	AA-		10,000,000.00	1.4000	0.3980	10,093,800.00	(66,326.04)	31,500.00	10,027,473.96	10,014,600.00	(12,873.96)
GENERAL ELEC CAP CORP / UBS FINANCIAL SERVICES																
500507	1/18/11	2/15/12	36962GXS8	AA+	Aa2	N/A		5,000,000.00	5.8750	0.7089	5,276,100.00	(201,902.58)	62,013.89	5,074,197.42	5,084,900.00	10,702.58
Subtotal for MEDIUM TERM NOTE:												18,506,820.00	162,680.56	18,106,769.47	18,105,140.00	(1,629.47)
MEDIUM TERM NOTE FLOATER																
GENERAL ELEC CAP CORP / BARCLAY CAPITAL																
549396	10/9/11	12/9/11	36967HAC1	AA+	Aaa	N/A		4,780,000.00	1.2668	0.0900	4,790,310.56	(4,374.18)	4,709.80	4,785,936.38	4,788,126.00	2,189.62
TOYOTA MOTOR CREDIT / RBC																
494099	12/13/10	12/14/11	89233P4C6	AA-	Aa3	A+		15,000,000.00	0.3400	0.3800	15,000,000.00	0.00	6,600.00	15,000,000.00	14,998,920.00	(1,080.00)
JP MORGAN CHASE & CO / JEFFERIES & COMPANY																
501979	1/25/11	2/1/12	073902PQ5	AA-	Aa1	AA		9,995,000.00	0.6194	0.5177	10,005,374.81	(7,809.00)	0.00	9,997,565.81	10,000,797.10	3,231.29
Subtotal for MEDIUM TERM NOTE FLOATER:												29,775,000.00	11,309.80	29,783,502.19	29,787,843.10	4,340.91
MEDIUM TERM NOTE-FDIC																
JP MORGAN CHASE & CO / CASTLE OAK SECURITIES																
533894	7/13/11	12/1/11	481247AA2	A+	Aa3	AA-		11,050,000.00	3.1250	0.1401	11,176,213.10	(98,775.47)	103,593.75	11,077,437.63	11,078,177.50	739.87
JP MORGAN CHASE & CO / DEUTSCHE																
534692	7/18/11	12/1/11	481247AA2	A+	Aa3	AA-		6,956,000.00	3.1250	0.1401	7,032,571.65	(59,299.85)	62,193.41	6,973,271.80	6,973,737.80	465.00
MORGAN STANLEY / BNP PARIBAS																
539725	8/12/11	12/1/11	61757UAB6	A-1	P-1	F1		2,900,000.00	3.2500	0.1601	2,927,083.10	(19,629.04)	20,682.64	2,907,454.06	2,912,528.00	5,073.94
WELLS FARGO BANK / BNP PARIBAS																
521520	5/6/11	12/9/11	949744AA4	AA	Aa2	AA		7,116,000.00	3.0000	0.1630	7,235,335.32	(98,045.45)	84,206.00	7,137,289.87	7,137,988.44	698.57
WELLS FARGO BANK / RBC																
534146	7/14/11	12/9/11	949744AA4	AA	Aa2	AA		6,750,000.00	3.0000	0.1399	6,827,625.00	(57,281.90)	60,187.50	6,770,343.10	6,770,857.50	514.40
WELLS FARGO BANK / DEUTSCHE																
534693	7/18/11	12/9/11	949744AA4	AA	Aa2	AA		4,814,000.00	3.0000	0.1400	4,867,830.15	(39,322.73)	41,320.17	4,828,507.42	4,828,875.26	367.84
GENERAL ELEC CAP CORP / BNP PARIBAS																

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds

As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 7 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

County Money Mkt Fnd

MEDIUM TERM NOTES

MEDIUM TERM NOTE-FDIC

534977	7/19/11	12/9/11	36967HAD9	AAA	Aa2	N/A	2,062,000.00	3.0000	0.1401	2,084,892.32	(16,678.69)	17,527.00	2,068,213.63	2,068,330.34	116.71
GENERAL ELEC CAP CORP / MORGAN STANLEY															
537709	8/2/11	12/9/11	36967HAD9	A-1+	P-1	N/A	15,000,000.00	3.0000	0.1300	15,150,465.90	(105,087.30)	110,000.00	15,045,378.60	15,046,050.00	671.40
GENERAL ELEC CAP CORP / BNP PARIBAS															
539026	8/10/11	12/9/11	36967HAD9	A-1+	P-1	N/A	4,209,000.00	3.0000	0.1201	4,249,014.96	(27,237.07)	28,410.75	4,221,777.89	4,221,921.63	143.74
WELLS FARGO BANK / CASTLE OAK SECURITIES															
545192	9/13/11	12/9/11	94974AA44	AA+	Aaa	AAA	5,000,000.00	3.0000	0.1104	5,034,480.00	(19,244.65)	20,000.00	5,015,235.35	5,015,450.00	214.65
GENERAL ELEC CAP CORP / RBC															
548954	9/21/11	12/9/11	36967HAD9	AA+	Aaa	N/A	5,000,000.00	3.0000	0.1204	5,031,160.00	(15,979.49)	16,666.67	5,015,180.51	5,015,350.00	169.49
HSBC BANK USA / BNP PARIBAS															
545134	9/12/11	12/16/11	4042EPA45	AA+	Aaa	AAA	10,000,000.00	3.1250	0.1100	10,078,650.00	(40,998.40)	42,534.72	10,037,651.60	10,038,100.00	448.40
GOLDMAN SACHS GROUP INC / BNP PARIBAS															
539777	8/15/11	3/15/12	38146PAK7	AA+	Aaa	AAA	393,000.00	2.1500	0.1929	397,481.77	(1,621.97)	1,079.66	395,859.80	396,246.18	386.38
GOLDMAN SACHS GROUP INC / CANTOR FITZGERALD															
550129	10/7/11	6/15/12	38146FAA9	AA+	Aaa	AAA	15,000,000.00	3.2500	0.2448	15,310,050.00	(30,004.84)	32,500.00	15,280,045.16	15,295,350.00	15,304.84

Subtotal for MEDIUM TERM NOTE-FDIC:

Subtotal for MEDIUM TERM NOTES:

MUNICIPAL DEBT

ORANGE COUNTY POB 2011A

COUNTY OF ORANGE / COUNTY OF ORANGE

511017 10/19/11 11/16/11 68428CP7 A-1+

Subtotal for ORANGE COUNTY POB 2011A:

Subtotal for MUNICIPAL DEBT:

TREASURIES

TREASURY BILL

US TREASURY N/B / RBC

550138 10/7/11 11/10/11 9127953T6 AA+

US TREASURY N/B / RBC

550401 10/11/11 11/10/11 9127953T6 AA+

Subtotal for TREASURY BILL:

TREASURY BOND

US TREASURY N/B / UBS FINANCIAL SERVICES

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 8 of 27
User: mtaylor

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 31-Oct-2011

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
County Money Mkt Fnd															
TREASURIES															
TREASURY BOND															
553176	10/25/11	1/31/12	912828M06	AA+	Aaa	AAA	10,000,000.00	0.8750	0.0239	10,022,656.25	(1,618.30)	1,664.40	10,021,037.95	10,020,898.40	(139.55)
Subtotal for TREASURY BOND:							10,000,000.00	0.8750	0.0239	10,022,656.25	(1,618.30)	1,664.40	10,021,037.95	10,020,898.40	(139.55)
Subtotal for TREASURIES:							52,000,000.00	0.1683	0.0114	52,022,341.83	(1,618.30)	1,890.44	52,020,723.53	52,020,819.44	95.91
Total County Money Mkt Fnd :							1,512,548,874.26	0.5727	0.1904	1,514,902,875.27	(1,453,850.69)	1,353,051.31	1,513,468,847.65	1,513,583,810.02	114,962.37
Net Asset Value (NAV):															
							</								

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 9 of 27
User: mtaylor

As of 31-Oct-2011

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
CERTIFICATES OF DEPOSIT															
YANKEE CD FLOATER															
488605	11/12/10	11/10/11	74977MPR0	A-1+	P-1	FI+	10,000,000.00	0.2423	0.2423	10,000,000.00	0.00	1,413.59	10,000,000.00	10,000,530.00	530.00
RABOBANK NEDERLAND NV / CASTLE OAK SECURITIES															
507922	2/25/11	11/10/11	74977MPR0	A-1+	P-1	FI+	15,000,000.00	0.3129	0.2821	15,003,249.00	(3,135.65)	2,737.79	15,000,113.34	15,000,795.00	681.66
RABOBANK NEDERLAND NV / CASTLE OAK SECURITIES															
528776	6/15/11	11/10/11	74977MPR0	A-1+	P-1	FI+	10,000,000.00	0.3129	0.2409	10,002,920.00	(2,742.43)	1,825.19	10,000,177.57	10,000,530.00	352.43
RABOBANK NEDERLAND NV NY / JP MORGAN CHASE & CO															
545600	9/14/11	1/6/12	74977MRC1	A-1+	P-1	FI+	10,000,000.00	0.3111	0.3401	9,995,098.00	379.79	2,246.90	9,999,477.79	9,999,540.00	62.21
TORONTO DOMINION BANK NY / TDSI															
499707	1/12/11	1/12/12	89112Y5H7	A-1+	P-1	FI+	10,000,000.00	0.3230	0.3050	10,000,000.00	0.00	1,794.44	10,000,000.00	10,001,080.00	1,080.00
ROYAL BANK OF CANADA / RBC															
505810	2/14/11	2/14/12	78009J2V6	A-1+	P-1	FI+	25,000,000.00	0.2932	0.2932	25,000,000.00	0.00	3,665.25	25,000,000.00	24,999,625.00	(375.00)
ROYAL BANK OF CANADA / RBC															
513910	3/29/11	3/29/12	78009J3W3	A-1+	P-1	FI+	10,000,000.00	0.2958	0.2958	10,000,000.00	0.00	82.18	10,000,000.00	9,999,000.00	(1,000.00)
TORONTO DOMINION BANK NY / TDSI															
546951	9/21/11	9/21/12	89112Y7C1	A+	Aaa	AA-	25,000,000.00	0.3147	0.3147	25,000,000.00	0.00	2,404.11	25,000,000.00	24,992,625.00	(7,375.00)
TORONTO DOMINION BANK NY / TDSI															
552098	10/19/11	10/19/12	89112X8Q7	AA-	Aaa	AA-	10,000,000.00	0.4258	0.4258	10,000,000.00	0.00	1,537.72	10,000,000.00	10,000,100.00	100.00
Subtotal for YANKEE CD FLOATER:															
							145,000,000.00	0.3165	0.3004	145,015,897.00	(13,086.77)	18,664.73	145,002,810.23	144,997,825.00	(4,985.23)
							175,000,000.00	0.3251	0.3115	175,016,062.20	(13,183.95)	79,186.96	175,002,878.25	175,001,255.00	(1,623.25)
COMMERCIAL PAPER HOLDINGS															
COMMERCIAL PAPER															
CHEVRON CORP / CHEVRON															
554020	10/31/11	11/10/11	16671Y1A3	A-1+	P-1	FI+	25,000,000.00		0.0300	24,999,791.67	0.00	20.83	24,999,812.50	24,998,875.00	(937.50)
WAL-MART STORES INC / MORGAN STANLEY															
549636	10/5/11	11/16/11	93114P3C3	A-1+	P-1	FI+	10,000,000.00		0.0400	9,999,533.33	0.00	300.00	9,999,833.33	9,999,120.00	(713.33)
WAL-MART STORES INC / BARCLAY CAPITAL															
548331	9/29/11	11/30/11	93114P9W8	A-1+	P-1	FI+	30,000,000.00		0.0700	29,996,383.33	0.00	1,925.00	29,998,308.33	29,993,730.00	(4,578.33)
WAL-MART STORES INC / BARCLAYS CAPITAL															
552410	10/21/11	12/8/11	93114PZ80	A-1+	P-1	FI+	10,000,000.00		0.0600	9,999,200.00	0.00	183.33	9,999,383.33	9,997,020.00	(2,363.33)
Subtotal for COMMERCIAL PAPER:															
							75,000,000.00	0.0000	0.0513	74,994,908.33	0.00	2,429.16	74,997,337.49	74,988,745.00	(8,592.49)
							75,000,000.00		0.0513	74,994,908.33	0.00	2,429.16	74,997,337.49	74,988,745.00	(8,592.49)
Subtotal for COMMERCIAL PAPER HOLDINGS:															
GOVERNMENT AGENCY															

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 10 of 27
User: mtaay

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FNMA DISCOUNT / CASTLE OAK SECURITIES															
529790	6/22/11	11/1/11	313588N50	AA+	Aaa	AAA	10,000,000.00		0.1000	9,996,333.33	0.00	3,666.67	10,000,000.00	10,000,000.00	0.00
FHLB DISC CORP / BANK OF AMERICA															
550958	10/13/11	11/2/11	313384MT2	AA+	Aaa	AAA	15,000,000.00		0.0150	14,999,875.00	0.00	118.75	14,999,993.75	14,999,985.00	(8.75)
FHLB DISC CORP / JEFFERIES & COMPANY															
548829	9/30/11	11/4/11	313384WV7	AA+	Aaa	AAA	1,846,000.00		0.0200	1,845,964.11	0.00	32.81	1,845,996.92	1,845,992.62	(4.30)
FNMA DISCOUNT / FTM FINANCIAL															
548831	9/30/11	11/9/11	313588PA7	AA+	Aaa	AAA	2,320,000.00		0.0100	2,329,974.11	0.00	20.71	2,329,994.82	2,329,974.37	(20.45)
FHLB DISC CORP / BANK OF AMERICA															
552092	10/19/11	11/9/11	313384PA1	AA+	Aaa	AAA	6,950,000.00		0.0200	6,959,918.80	0.00	50.27	6,959,969.07	6,959,923.44	(45.63)
FNMA DISCOUNT / JP MORGAN CHASE & CO															
526828	6/7/11	11/14/11	313588PF6	AA+	Aaa	AAA	10,000,000.00		0.1100	9,995,111.11	0.00	4,491.67	9,999,602.78	9,999,820.00	217.22
FREDDIE DISCOUNT / BNP PARIBAS															
527420	6/8/11	11/21/11	313396PN7	AA+	Aaa	AAA	10,000,000.00		0.1200	9,994,466.67	0.00	4,866.66	9,999,333.33	9,999,720.00	386.67
FNMA DISCOUNT / CASTLE OAK SECURITIES															
532549	7/6/11	12/1/11	313588PY5	AA+	Aaa	AAA	10,000,000.00		0.1000	9,995,888.89	0.00	3,277.78	9,999,166.67	9,999,580.00	413.33
FNMA DISCOUNT / WELLS FARGO BANK															
552411	10/21/11	12/2/11	313588PZ2	AA+	Aaa	AAA	10,000,000.00		0.0250	9,999,708.33	0.00	76.39	9,999,784.72	9,999,570.00	(214.72)
FNMA DISCOUNT / RBC															
547232	9/22/11	12/21/11	313588QJ2	AA+	Aaa	AAA	10,000,000.00		0.0250	9,999,375.00	0.00	277.78	9,999,652.78	9,999,310.00	(342.78)
FREDDIE DISCOUNT / CRED SUIS SECURITIES															
548259	9/28/11	12/27/11	313396RA3	AA+	Aaa	AAA	40,000,000.00		0.0150	39,998,500.00	0.00	566.67	39,999,066.67	39,996,880.00	(2,186.67)
Subtotal for DISCOUNT NOTES:															
							126,136,000.00	0.0000	0.0462	126,115,115.35	0.00	17,446.16	126,132,561.51	126,130,755.43	(1,806.08)

Subtotal for DISCOUNT NOTES:

GOVT AGENCY-FIX-30/360

FEED HM IN PK BD / BND PARTBAC

543372	9/25/11	11/15/11
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FANNIE MAE / JF MORGAN CHASE

II/15/11	II/13/01	7/60cc
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FED HM LN BK BD / JP MORGAN C

548260	9/28/11	11/18/11
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FED HM LN BK BD / CASTLE OAK S

551499	10/17/11	11/18/11
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FED HM LN BK BD / BNP PARIBAS

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds

As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 11 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FIX-30/360															
542272	8/25/11	11/21/11	3133XYLMS	AA+	Aaa	AAA	4,200,000.00	0.7500	0.0602	4,206,904.80	(5,299.03)	5,775.00	4,201,605.77	4,201,541.40	(64.37)
FANNIE MAE / DEUTSCHE															
522655	5/13/11	11/23/11	31398AZNS	AA+	Aaa	AAA	5,165,000.00	1.0000	0.1429	5,186,336.76	(20,634.61)	22,659.83	5,165,702.15	5,166,717.36	1,015.21
FANNIE MAE / CASTLE OAK SECURITIES															
534694	7/18/11	11/23/11	31398AZNS	AA+	Aaa	AAA	15,000,000.00	1.0000	0.0902	15,047,250.00	(38,934.00)	42,916.66	15,008,316.00	15,010,800.00	2,484.00
FANNIE MAE / BNP PARIBAS															
539432	8/11/11	11/23/11	31398AZNS	AA+	Aaa	AAA	10,000,000.00	1.0000	0.0800	10,026,010.00	(20,400.00)	22,222.22	10,005,610.00	10,007,200.00	1,590.00
FANNIE MAE / BNP PARIBAS															
542270	8/25/11	11/23/11	31398AZNS	AA+	Aaa	AAA	4,980,000.00	1.0000	0.0603	4,991,419.14	(8,564.35)	9,130.00	4,982,854.79	4,983,585.60	730.81
FED HM LN BK BD / BNP PARIBAS															
542274	8/25/11	11/23/11	313371P26	AA+	Aaa	AAA	2,900,000.00	0.3000	0.0601	2,901,690.70	(1,268.03)	1,595.00	2,900,422.67	2,900,414.70	(7.97)
FANNIE MAE / JP MORGAN CHASE & CO															
550974	10/13/11	11/23/11	31398AZNS	AA+	Aaa	AAA	22,270,000.00	1.0000	0.0202	22,294,229.76	(10,903.39)	11,135.00	22,283,326.37	22,286,034.40	2,708.03
FED HM LN BK BD / DEUTSCHE															
492901	12/7/10	12/1/11	313371WV4	AA+	Aaa	AAA	10,000,000.00	0.3000	0.3243	9,997,620.00	2,178.31	12,500.00	9,999,798.31	10,001,970.00	2,171.69
FREDDIE MAC / JEFFERIES & COMPANY															
493031	12/7/10	12/15/11	3137EACF4	AA+	Aaa	AAA	11,110,000.00	1.1250	0.3345	11,199,546.60	(78,839.94)	47,217.50	11,120,706.66	11,122,165.45	1,458.79
FREDDIE MAC / DEUTSCHE															
523345	5/17/11	12/15/11	3137EACF4	AA+	Aaa	AAA	7,968,000.00	1.1250	0.1635	8,012,222.40	(34,867.66)	33,864.00	7,977,354.74	7,976,724.96	(629.78)
FED HM LN BK BD / BNP PARIBAS															
542331	8/26/11	12/28/11	3133XVRS2	AA+	Aaa	N/A	10,200,000.00	1.0000	0.1002	10,231,028.40	(16,531.52)	18,416.67	10,214,496.88	10,212,291.00	(2,205.88)
FED HM LN BK BD / JP MORGAN CHASE & CO															
495279	12/20/10	1/4/12	313372AQ7	AA+	Aaa	AAA	15,000,000.00	0.3700	0.3959	14,995,980.00	3,342.83	18,037.50	14,999,322.83	15,008,130.00	8,807.17
FANNIE MAE / DEUTSCHE															
522097	5/11/11	1/12/12	31398AB43	AA+	Aaa	AAA	5,000,000.00	0.8750	0.1632	5,023,800.00	(16,788.38)	13,246.53	5,007,011.62	5,007,725.00	713.38
FED HM LN BK BD / GOLDMAN SACHS GROUP INC															
530892	6/27/11	4/2/12	313374ET3	AA+	Aaa	AAA	10,000,000.00	0.1700	0.2041	9,997,400.00	1,172.36	5,855.56	9,998,572.36	10,003,680.00	5,107.64
Subtotal for GOVT AGENCY-FIX-30/360:															
							173,645,000.00	1.7626	0.1371	174,190,999.98	(385,152.80)	404,718.58	173,805,847.18	173,961,446.43	155,599.25
GOVT AGENCY-FIX-INT@MAT															
FED HM LN BK BD / UBS FINANCIAL SERVICES															
550133	10/7/11	11/16/11	313371H74	AA+	Aaa	AAA	6,000,000.00	0.3000	0.0359	6,001,716.00	(1,056.00)	1,200.00	6,000,660.00	6,000,576.00	(84.00)
Subtotal for GOVT AGENCY-FIX-INT@MAT:															
							6,000,000.00	0.3000	0.0359	6,001,716.00	(1,056.00)	1,200.00	6,000,660.00	6,000,576.00	(84.00)

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 12 of 27
User: mtay

As of 31-Oct-2011

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-30/360															
FED FARM CR BK / CASTLE OAK SECURITIES															
487404	11/4/10	11/4/11	31331JZ30	AA+	Aaa	AAA	15,000,000.00	0.1200	0.2200	15,000,000.00	0.00	4,350.00	15,000,000.00	15,000,120.00	120.00
FREDDIE MAC / BANK OF AMERICA															
514255	3/30/11	1/11/12	3128X9UH1	AA+	Aaa	AAA	19,976,000.00	0.2431	0.2621	19,973,035.56	2,225.97	2,697.98	19,975,261.53	19,979,395.92	4,134.39
FREDDIE MAC / CASTLE OAK SECURITIES															
528010	6/10/11	1/11/12	3128X9UH1	AA+	Aaa	AAA	8,000,000.00	0.1631	0.1677	7,999,782.40	145.41	774.93	7,999,927.81	8,001,360.00	1,432.19
Subtotal for GOVT AGENCY-FLOAT-30/360:															
							42,976,000.00	0.1852	0.2299	42,972,817.96	2,371.38	7,772.91	42,975,189.34	42,980,875.92	5,686.58
GOVT AGENCY-FLOAT-ACT/360															
FREDDIE MAC / JP MORGAN CHASE & CO															
542850	8/29/11	12/21/11	3134G1JR6	AA+	Aaa	AAA	25,000,000.00	0.2447	0.2033	25,003,250.00	(1,824.56)	1,869.39	25,001,425.44	25,005,000.00	3,574.56
FREDDIE MAC / CASTLE OAK SECURITIES															
512522	3/22/11	2/2/12	3128X9XN5	AA+	Aaa	AAA	2,000,000.00	0.1594	0.1841	1,999,574.00	301.02	265.73	1,999,875.02	1,999,960.00	84.98
FREDDIE MAC / CASTLE OAK SECURITIES															
526300	6/2/11	2/2/12	3128X9XN5	AA+	Aaa	AAA	8,600,000.00	0.1594	0.1797	8,598,839.00	720.29	1,142.65	8,599,559.29	8,599,828.00	268.71
FREDDIE MAC / CASTLE OAK SECURITIES															
520767	5/4/11	2/8/12	3133F3AL7	AA+	Aaa	AAA	15,000,000.00	0.2475	0.2845	14,994,840.00	3,335.57	2,475.00	14,998,175.57	15,005,115.00	6,939.43
FED HM LN BK BD / CASTLE OAK SECURITIES															
529540	6/20/11	2/10/12	313370HR2	AA+	Aaa	AAA	5,000,000.00	0.1550	0.1623	4,999,765.00	134.00	1,786.81	4,999,899.00	4,999,750.00	(149.00)
FED FARM CR BK / CRED SUIS SECURITIES															
529026	6/16/11	2/13/12	31331JXK8	AA+	Aaa	AAA	5,050,000.00	0.2533	0.1816	5,052,383.60	(1,359.24)	675.19	5,051,024.36	5,051,919.00	894.64
FREDDIE MAC / CASTLE OAK SECURITIES															
511426	3/16/11	2/16/12	3128X9ZT2	AA+	Aaa	AAA	2,600,000.00	0.2444	0.2344	2,600,239.20	(163.25)	282.46	2,600,075.95	2,598,362.00	(1,713.95)
FREDDIE MAC / CRED SUIS SECURITIES															
529025	6/16/11	2/16/12	3128X9ZT2	AA+	Aaa	AAA	6,200,000.00	0.2044	0.1842	6,200,837.00	(471.45)	563.34	6,200,365.55	6,196,094.00	(4,271.55)
FED FARM CR BK / CRED SUIS SECURITIES															
529029	6/16/11	2/22/12	31331XQN5	AA+	Aaa	AAA	1,000,000.00	0.1347	0.1845	999,660.00	186.93	37.42	999,846.93	999,940.00	93.07
FED HM LN BK BD / CASTLE OAK SECURITIES															
519889	4/29/11	2/28/12	313370SD1	AA+	Aaa	AAA	6,000,000.00	0.2058	0.1904	6,000,768.00	(468.35)	137.22	6,000,299.65	6,000,822.00	522.35
FED FARM CR BK / JEFFERIES & COMPANY															
506634	2/17/11	3/19/12	31331JXG1	AA+	Aaa	AAA	10,000,000.00	0.2247	0.1993	10,002,770.00	(1,797.70)	811.49	10,000,972.30	10,002,460.00	1,487.70
FANNIE MAE / DEUTSCHE															
541739	8/23/11	7/26/12	31398AZC5	AA+	Aaa	AAA	25,000,000.00	0.2347	0.2040	25,004,750.00	(983.73)	978.00	25,003,766.27	25,014,250.00	10,483.73
FED FARM CR BK / BNP PARIBAS															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 13 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
GOVERNMENT AGENCY															
GOVT AGENCY-FLOAT-ACT/360															
543327	8/31/11	9/7/12	31331JB28	AA+	Aaa	AAA	5,000,000.00	0.2629	0.2170	5,002,340.00	(388.95)	912.81	5,001,951.05	5,004,550.00	2,598.95
FANNIE MAE / CASTLE OAK SECURITIES															
540951	8/18/11	9/17/12	31398A4E9	AA+	Aaa	AAA	11,065,000.00	0.2599	0.2045	11,071,650.07	(1,259.48)	1,198.43	11,070,390.59	11,074,183.95	3,793.36
Subtotal for GOVT AGENCY-FLOAT-ACT/360:															
GOVT AGY - CALLABLE															
FREDDIE MAC / CANTOR FITZGERALD															
553977	10/28/11	11/2/11	313461XH2	AA+	Aaa	AAA	5,220,000.00	0.6000	0.5941	5,220,311.63	(233.72)	261.00	5,220,077.91	5,220,313.20	235.29
FED HM LN BK BD / RBC															
546748	9/20/11	11/4/11	313374Y08	AA+	Aaa	AAA	10,000,000.00	0.4000	0.3806	10,001,760.00	(1,640.00)	4,555.56	10,000,120.00	10,008,480.00	8,360.00
FED HM LN BK BD / DEUTSCHE															
550970	10/13/11	11/23/11	313371P26	AA+	Aaa	AAA	20,000,000.00	0.3000	0.0192	20,006,240.00	(6,240.00)	3,000.00	20,000,000.00	20,002,860.00	2,860.00
FED HM LN BK BD / BNP PARIBAS															
545656	9/15/11	7/17/12	313374FQ8	AA+	Aaa	AAA	10,000,000.00	0.3500	0.3500	10,000,000.00	0.00	4,472.22	10,000,000.00	10,004,650.00	4,650.00
FED HM LN BK BD / BNP PARIBAS															
547988	9/27/11	8/10/12	313374SU5	AA+	Aaa	N/A	10,900,000.00	0.3500	0.3402	10,900,926.50	(926.50)	317.92	10,900,000.00	10,907,270.30	7,270.30
FED HM LN BK BD / DEUTSCHE															
539779	8/15/11	8/28/12	313375SH6	AA+	Aaa	AAA	35,000,000.00	0.4400	0.4400	35,000,000.00	0.00	32,511.11	35,000,000.00	35,036,715.00	36,715.00
FED HM LN BK BD / DEUTSCHE															
548261	9/28/11	9/7/12	313375BT3	AA+	Aaa	N/A	10,000,000.00	0.2800	0.2800	10,000,000.00	0.00	2,566.66	10,000,000.00	10,004,220.00	4,220.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
543645	9/2/11	9/10/12	313375D61	AA+	Aaa	AAA	10,000,000.00	0.3500	0.3501	10,000,000.00	0.00	5,736.11	10,000,000.00	10,002,420.00	2,420.00
FED HM LN BK BD / JP MORGAN CHASE & CO															
545655	9/15/11	9/28/12	313375LY1	AA+	Aaa	N/A	10,000,000.00	0.3000	0.3000	10,000,000.00	0.00	3,833.33	10,000,000.00	10,004,740.00	4,740.00
FED HM LN BK BD / BNP PARIBAS															
549110	10/3/11	10/3/12	313375R33	AA+	Aaa	AAA	15,000,000.00	0.3500	0.3499	15,000,000.00	0.00	4,083.33	15,000,000.00	15,006,540.00	6,540.00
Subtotal for GOVT AGY - CALLABLE:															
							136,120,000.00	0.3702	0.3266	136,129,238.13	(9,040.22)	61,337.24	136,120,197.91	136,198,208.50	78,010.59
Subtotal for GOVERNMENT AGENCY:							612,392,000.00	0.6456	0.1808	612,941,553.29	(396,916.54)	505,610.83	612,562,082.91	612,824,096.23	262,013.32
MEDIUM TERM NOTES															
MED TERM NOTE FLOAT FDIC															
GOLDMAN SACHS GROUP INC / JP MORGAN CHASE & CO															
548451	9/29/11	11/9/11	38146FAG6	AA+	Aaa	AAA	25,000,000.00	0.5216	0.0100	25,014,566.25	(11,724.05)	11,953.56	25,002,842.20	25,002,000.00	(842.20)
GOLDMAN SACHS GROUP INC / JP MORGAN CHASE & CO															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at Date: 03-Nov-2011

Page 14 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Educational Money Mkt Fnd															
MEDIUM TERM NOTES															
MED TERM NOTE FLOAT FDIC															
550692	10/12/11	11/9/11	38146FAG6	AAA	Aaa	AAA	25,000,000.00	0.5216	0.0400	25,009,363.75	(6,688.39)	7,244.58	25,002,675.36	25,002,000.00	(675.36)
GOLDMAN SACHS GROUP INC / JP MORGAN CHASE & CO															
550975	10/13/11	11/9/11	38146FAG6	AA+	Aaa	AAA	15,000,000.00	0.5216	0.0402	15,005,415.00	(3,810.56)	4,129.41	15,001,604.44	15,001,200.00	(404.44)
WELLS FARGO BANK / CASTLE OAK SECURITIES															
505817	2/14/11	12/9/11	949744AB2	AA-	A1	AA-	10,000,000.00	1.1868	0.2563	10,076,050.00	(66,352.35)	17,472.78	10,009,697.65	10,016,100.00	6,402.35
WELLS FARGO BANK / CASTLE OAK SECURITIES															
514978	4/4/11	12/9/11	949744AB2	AA-	A1	AA-	10,000,000.00	1.1868	0.2223	10,066,060.00	(55,978.55)	17,472.78	10,010,081.45	10,016,100.00	6,018.55
GENERAL ELEC CAP CORP / JP MORGAN CHASE & CO															
532550	7/6/11	12/9/11	36967HAC1	AA+	Aa2	NA	10,300,000.00	1.2668	0.2160	10,346,597.20	(35,246.60)	19,210.07	10,311,350.60	10,317,510.00	6,159.40
GENERAL ELEC CAP CORP / CASTLE OAK SECURITIES															
543594	9/1/11	12/9/11	36967HAC1	AA+	Aaa	N.A	2,250,000.00	1.2668	0.1934	2,256,576.75	(4,052.34)	4,196.38	2,252,524.41	2,253,825.00	1,300.59
GENERAL ELEC CAP CORP / CASTLE OAK SECURITIES															
546467	9/19/11	12/9/11	36967HAC1	AA+	Aaa	N.A	6,630,000.00	1.2668	0.1198	6,647,105.40	(9,080.64)	10,032.24	6,638,024.76	6,641,271.00	3,246.24
MORGAN STANLEY / CASTLE OAK SECURITIES															
548826	9/30/11	2/10/12	61757UAL4	AA+	Aaa	AAA	5,651,000.00	0.5548	0.0111	5,661,686.04	(2,571.08)	2,786.72	5,659,114.96	5,658,346.30	(768.66)
MORGAN STANLEY / CASTLE OAK SECURITIES															
549640	10/5/11	2/10/12	61757UAL4	AA+	Aaa	AAA	2,500,000.00	0.5548	0.0635	2,504,300.00	(907.03)	1,040.21	2,503,392.97	2,503,250.00	(142.97)
WELLS FARGO BANK / BANK OF AMERICA															
551843	10/18/11	6/15/12	949744AD8	AAA	Aaa	AA+	1,550,000.00	0.5671	0.2147	1,553,611.50	(209.80)	341.84	1,553,401.70	1,553,549.50	147.80
MORGAN STANLEY / CASTLE OAK SECURITIES															
546243	9/16/11	6/20/12	61757UAJ9	AA+	Aaa	AAA	8,460,000.00	0.7013	0.2342	8,490,092.22	(4,979.29)	6,922.13	8,485,112.93	8,490,456.00	5,343.07
Subtotal for MED TERM NOTE FLOAT FDIC:															
							122,341,000.00	0.7624	0.1032	122,631,424.11	(201,600.68)	102,802.70	122,429,823.43	122,455,607.80	25,784.37
MEDIUM TERM NOTE															
JP MORGAN CHASE & CO / JP MORGAN CHASE & CO															
494888	12/15/10	1/15/12	46625HCA6	AA-	Aa1	AA	6,750,000.00	4.5000	0.8880	7,012,237.50	(212,479.62)	89,437.50	6,799,757.88	6,840,990.00	41,232.12
BERKSHIRE HATHAWAY INC / BARCLAY CAPITAL															
513135	3/25/11	2/10/12	084670AZ1	AA+	Aa2	AA-	10,000,000.00	1.4000	0.4086	10,086,493.30	(59,309.69)	31,500.00	10,027,183.61	10,014,600.00	(12,583.61)
BERKSHIRE HATHAWAY INC / BARCLAYS CAPITAL															
518945	4/25/11	2/10/12	084670AZ1	AA+	Aa2	AA-	15,000,000.00	1.4000	0.3572	15,123,525.00	(80,616.32)	47,250.00	15,042,908.68	15,021,900.00	(21,008.68)
GENERAL ELEC CAP CORP / UBS FINANCIAL SERVICES															
500508	1/18/11	2/15/12	36962GX58	AA+	Aa2	N.A	5,000,000.00	5.8750	0.7089	5,276,100.00	(201,902.58)	62,013.89	5,074,197.42	5,084,900.00	10,702.58
Subtotal for MEDIUM TERM NOTE:							36,750,000.00	2.5782	0.5165	37,498,355.80	(554,308.21)	230,201.39	36,944,047.59	36,962,390.00	18,342.41

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds

As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 15 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

MEDIUM TERM NOTES

MEDIUM TERM NOTE FLOATER

TOYOTA MOTOR CREDIT / RBC

494100	12/13/10	12/14/11	89233PAC6	AA-	Aa3	A+	15,000,000.00	0.3400	0.3800	15,000,000.00	0.00	6,600.00	15,000,000.00	14,998,920.00	(1,080.00)
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JP MORGAN CHASE & CO / JEFFERIES & COMPANY

501980	1/25/11	2/1/12	073902PC5	AA-	Aa1	AA	10,000,000.00	0.4294	0.3277	10,010,380.00	(7,812.90)	0.00	10,002,567.10	10,005,800.00	3,232.90
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BERKSHIRE HATHAWAY INC / CASTLE OAK SECURITIES

513134	3/25/11	2/10/12	084670AX6	AA+	Aa2	AA-	4,000,000.00	0.4548	0.2765	4,006,256.00	(4,293.71)	4,194.08	4,001,962.29	4,002,760.00	797.71
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BERKSHIRE HATHAWAY INC / RBC

526305	5/23/11	2/10/12	084670AX6	AA+	Aa2	AA-	2,600,000.00	0.4548	0.2675	2,603,502.20	(2,157.25)	2,726.15	2,601,344.95	2,601,794.00	449.05
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Subtotal for MEDIUM TERM NOTE FLOATER:

										31,620,138.20	(14,263.86)	13,520.23	31,605,874.34	31,609,274.00	3,399.66
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MEDIUM TERM NOTE-FDIC

JP MORGAN CHASE & CO / JEFFERIES & COMPANY

488596	11/12/10	12/1/11	481247AA2	A+	Aa3	AA-	4,100,000.00	3.1250	0.3239	4,220,597.48	(111,051.51)	53,385.42	4,109,545.97	4,110,455.00	909.03
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JP MORGAN CHASE & CO / JP MORGAN CHASE & CO

495281	12/20/10	12/1/11	481247AA2	A+	Aa3	AA-	6,090,000.00	3.1250	0.3852	6,247,597.75	(143,732.85)	79,296.88	6,103,864.90	6,105,529.50	1,664.60
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JP MORGAN CHASE & CO / JP MORGAN CHASE & CO

518947	4/25/11	12/1/11	481247AA2	A+	Aa3	AA-	8,302,000.00	3.1250	0.2139	8,446,827.73	(124,712.77)	108,098.96	8,322,114.96	8,323,170.10	1,055.14
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JP MORGAN CHASE & CO / CASTLE OAK SECURITIES

524893	5/25/11	12/1/11	481247AA2	A+	Aa3	AA-	8,439,000.00	3.1250	0.1431	8,568,918.41	(108,963.83)	109,882.82	8,459,954.58	8,460,519.45	564.87
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MORGAN STANLEY / RBC

537128	7/29/11	12/1/11	61757UAB6	AAA	Aaa	AAA	5,000,000.00	3.2500	0.1400	5,052,600.00	(39,665.57)	41,527.77	5,012,934.43	5,021,600.00	8,665.57
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JP MORGAN CHASE & CO / BNP PARIBAS

538666	8/9/11	12/1/11	481247AA2	A-1	P-1	Fl+	2,297,000.00	3.1250	0.1500	2,318,224.28	(15,539.20)	16,350.18	2,302,685.08	2,302,857.35	172.27
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MORGAN STANLEY / BARCLAYS CAPITAL

542334	8/26/11	12/1/11	61757UAB6	AA+	Aaa	AAA	11,020,000.00	3.2500	0.1101	11,111,190.50	(62,393.50)	64,665.98	11,048,797.00	11,067,606.40	18,809.40
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JP MORGAN CHASE & CO / JP MORGAN CHASE & CO

542849	8/29/11	12/1/11	481247AA2	AA+	Aaa	AAA	15,000,000.00	3.1250	0.1400	15,114,225.00	(76,977.72)	80,729.17	15,037,247.28	15,038,250.00	1,002.72
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MORGAN STANLEY / MORGAN STANLEY

547513	9/23/11	12/1/11	61757UAB6	AA+	Aaa	AAA	15,000,000.00	3.2500	0.0867	15,089,550.00	(50,042.65)	51,458.33	15,039,507.35	15,064,800.00	25,292.65
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MORGAN STANLEY / CASTLE OAK SECURITIES

548514	9/29/11	12/1/11	61757UAB6	AA+	Aaa	AAA	10,000,000.00	3.2500	0.0704	10,054,720.00	(28,242.58)	28,888.89	10,026,477.42	10,043,200.00	16,722.58
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WELLS FARGO BANK / BNP PARIBAS

525208	5/26/11	12/9/11	948744AA4	AA-	A1	AA-	5,019,000.00	3.0000	0.1531	5,095,539.75	(61,469.75)	59,391.50	5,034,070.00	5,034,506.71	436.71
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GENERAL ELEC CAP CORP / CASTLE OAK SECURITIES

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 16 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

Educational Money Mkt Fnd

MEDIUM TERM NOTES

MEDIUM TERM NOTE-FDIC

532821	7/8/11	12/9/11	36967HAD9	AA+	Aa2	NA	10,351,000.00	3.0000	0.1102	10,476,298.86	(93,756.70)	97,471.91	10,382,532.16	10,382,777.57	245.41
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WELLS FARGO BANK / BNP PARIBAS

534147	7/14/11	12/9/11	94974AAA4	AA-	A1	AA-	4,180,000.00	3.0000	0.1401	4,228,865.82	(35,469.26)	37,271.66	4,192,596.56	4,192,916.20	319.64
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WELLS FARGO BANK / RBC

539431	8/11/11	12/9/11	94974AAA4	A-1+	P-1	Fl+	2,785,000.00	3.0000	0.1300	2,811,161.18	(17,736.39)	18,566.66	2,793,424.79	2,793,605.65	180.86
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GENERAL ELEC CAP CORP / BNP PARIBAS

542269	8/25/11	12/9/11	36967HAD9	AA+	Aaa	N.A	5,111,000.00	3.0000	0.1100	5,153,615.52	(27,044.46)	28,110.50	5,126,571.06	5,126,690.77	119.71
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GENERAL ELEC CAP CORP / JP MORGAN CHASE & CO

548257	9/28/11	12/9/11	36967HAD9	AA+	Aaa	N.A	12,000,000.00	3.0000	0.0999	12,069,540.00	(32,321.41)	33,000.00	12,037,218.59	12,036,840.00	(378.59)
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WELLS FARGO BANK / BANK OF AMERICA

552830	10/24/11	12/9/11	94974AAA4	AA+	Aaa	AAA	2,995,000.00	3.0000	0.0925	3,005,871.85	(1,691.18)	1,747.08	3,004,180.67	3,004,254.55	73.88
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HSBC BANK USA / BNP PARIBAS

539728	8/12/11	12/16/11	4042EPAAS	A-1+	P-1	Fl+	6,100,000.00	3.1250	0.1503	6,162,403.00	(39,756.75)	41,831.60	6,122,646.25	6,123,241.00	594.75
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HSBC BANK USA / BNP PARIBAS

542333	8/26/11	12/16/11	4042EPAAS	AA+	Aaa	AAA	8,125,000.00	3.1250	0.1002	8,200,010.00	(44,324.09)	45,844.19	8,155,685.91	8,155,956.25	270.34
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HSBC BANK USA / BNP PARIBAS

545133	9/12/11	12/16/11	4042EPAAS	AA+	Aaa	AAA	10,000,000.00	3.1250	0.1100	10,078,650.00	(40,998.40)	42,534.72	10,037,651.60	10,038,100.00	448.40
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HSBC BANK USA / MORGAN STANLEY

547512	9/23/11	12/16/11	4042EPAAS	AA+	Aaa	AAA	15,000,000.00	3.1250	0.0865	15,105,000.00	(48,072.29)	49,479.17	15,056,927.71	15,057,150.00	222.29
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HSBC BANK USA / MORGAN STANLEY

547749	9/26/11	12/16/11	4042EPAAS	AA+	Aaa	AAA	15,000,000.00	3.1250	0.0800	15,101,424.90	(44,373.39)	45,572.92	15,057,051.51	15,057,150.00	98.49
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GENERAL ELEC CAP CORP / RBC

536886	7/28/11	3/12/12	36967HAN7	AA+	Aa2		6,050,000.00	2.2500	0.2139	6,126,550.65	(31,782.19)	18,528.13	6,094,768.46	6,098,823.50	4,055.04
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Subtotal for MEDIUM TERM NOTE-FDIC:

							187,964,000.00	3.0959	0.1280	189,838,582.68	(1,280,128.44)	1,153,634.44	188,558,454.24	188,840,002.00	81,547.76
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Subtotal for MEDIUM TERM NOTES:

							378,655,000.00	2.0661	0.1755	381,588,500.79	(2,050,301.19)	1,500,158.76	379,538,199.60	379,667,273.80	125,074.20
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MUNICIPAL DEBT

MUNI BOND VAR-OCBE

OC BOARD OF EDUCATION /

OC 491728	1/3/11	12/1/11	684216AA2	AA+	Aa3		16,055,000.00	1.7600	1.7600	16,055,000.00	0.00	118,446.31	16,055,000.00	16,069,128.40	14,128.40
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Subtotal for MUNI BOND VAR-OCBE:

							16,055,000.00	1.7600	1.7600	16,055,000.00	0.00	118,446.31	16,055,000.00	16,069,128.40	14,128.40
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ORANGE COUNTY POB 2011A

COUNTY OF ORANGE / COUNTY OF ORANGE

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds

As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 17 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															

UNITED STATES DOLLAR

Educational Money Mkt Fnd

MUNICIPAL DEBT

ORANGE COUNTY POB 2011A

511019	10/5/11	11/2/11	68428LC97	A-1+			44,323,812.18	1.8200	1.8200	44,323,812.18	0.00	29,130.60	44,323,812.18	44,323,812.18	0.00
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Subtotal for ORANGE COUNTY POB 2011A:

Subtotal for MUNICIPAL DEBT:

TREASURIES

TREASURY BOND

US TREASURY N/B / UBS FINANCIAL SERVICES

554220	10/31/11	11/30/11	912828MH9	AA+	Aaa	AAA	30,000,000.00	0.7500	0.0252	30,017,820.00	(594.00)	614.75	30,017,226.00	30,017,578.20	352.20
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Subtotal for TREASURY BOND:

Subtotal for TREASURIES:

Total Educational Money Mkt Fnd :

Net Asset Value (NAV):

Extended Fund

CERTIFICATES OF DEPOSIT

YANKEE CD

RABOBANK NEDERLAND NV NY / JEFFERIES & COMPANY

492243	12/2/10	12/2/11	74977NQ46	A-1+	P-1	F1+	25,000,000.00	0.5700	0.5700	25,000,000.00	0.00	132,208.34	25,000,000.00	25,009,025.00	9,025.00
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Subtotal for YANKEE CD:

YANKEE CD FLOATER

RABOBANK NEDERLAND NV NY / UBS FINANCIAL SERVICES

488604	11/12/10	11/10/11	74977NPR0	A-1+	P-1	F1+	15,000,000.00	0.2429	0.2429	15,000,000.00	0.00	2,125.29	15,000,000.00	15,000,795.00	795.00
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RABOBANK NEDERLAND NV NY / UBS FINANCIAL SERVICES

513645	3/28/11	4/24/12	74977MUN5	AAA	Aaa	AA+	50,000,000.00	0.3397	0.3397	50,000,000.00	0.00	3,774.67	50,000,000.00	49,987,000.00	(13,000.00)
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Subtotal for YANKEE CD FLOATER:

Subtotal for CERTIFICATES OF DEPOSIT:

GOVERNMENT AGENCY

GOVT AGENCY 1

FED FARM CR BK / JP MORGAN CHASE & CO

376905	2/24/09	4/24/12	31331GNQ8	AA+	Aaa	AAA	50,000,000.00	2.2500	2.2511	49,999,000.00	848.25	21,875.00	49,999,848.25	50,566,500.00	566,651.75
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FED FARM CR BK / JP MORGAN CHASE & CO

376906	2/24/09	4/24/12	31331GNQ8	AA+	Aaa	AAA	40,000,000.00	2.2500	2.2511	39,999,200.00	678.60	17,500.00	39,999,878.60	40,453,200.00	453,321.40
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Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

Extended Fund, County and Educational Money Market Funds

As of 31-Oct-2011

Page 18 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

Subtotal for GOVT AGENCY 1:

GOVT AGENCY-FIX-30/360

FED HM LN BK BD / UBS FINANCIAL SERVICES

438473	2/17/10	12/28/11	3133XRS2	AA+	Aaa	AAA	10,000,000.00	1.0000	0.9012	10,018,200.00	(16,653.95)	34,166.67	10,001,546.05	10,012,050.00	10,503.95
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FED HM LN BK BD / UBS FINANCIAL SERVICES

465839	7/13/10	1/13/12	3133XVC2	AA+	Aaa	AAA	50,000,000.00	0.6700	0.6700	50,000,000.00	0.00	100,500.00	50,000,000.00	50,060,650.00	60,650.00
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FED HM LN BK BD / CRED SUIS SECURITIES

430275	12/30/09	2/24/12	3133XWFP9	AA+	Aaa	AAA	24,000,000.00	1.0500	1.3261	23,860,080.00	119,492.40	46,900.00	23,979,572.40	24,073,536.00	93,963.60
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FED HM LN BK BD / JEFFERIES & COMPANY

473239	8/19/10	5/18/12	3133XCPV3	AA+	Aaa	AAA	50,000,000.00	1.1250	0.5759	50,476,500.00	(327,262.32)	254,687.50	50,149,237.68	50,271,250.00	122,012.32
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FED FARM CR BK / RBC

452468	4/30/10	6/4/12	31331VU40	AA+	Aaa	AAA	25,000,000.00	3.8750	1.2458	26,354,500.00	(971,862.73)	395,572.92	25,382,637.27	25,559,175.00	176,537.73
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FED HM LN BK BD / CANTOR FITZGERALD

519315	4/27/11	6/8/12	3133XWKJ2	AA+	Aaa	AAA	25,000,000.00	1.3750	0.3151	25,294,375.00	(135,074.81)	136,545.14	25,159,300.19	25,187,350.00	28,049.81
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FREDDIE MAC / BNP PARIBAS

537632	8/2/11	7/27/12	3137EACK3	AA+	Aaa	AAA	25,000,000.00	1.1250	0.3041	25,201,925.00	(50,623.45)	69,531.25	25,151,301.55	25,176,000.00	24,698.45
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FREDDIE MAC / BNP PARIBAS

537633	8/2/11	7/27/12	3137EACK3	AA+	Aaa	AAA	8,251,000.00	1.1250	0.3041	8,317,643.33	(16,707.76)	22,948.10	8,300,935.57	8,309,087.04	8,151.47
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FREDDIE MAC / JP MORGAN CHASE & CO

537640	8/2/11	7/27/12	3137EACK3	AA+	Aaa	AAA	13,150,000.00	1.1250	0.2937	13,257,567.00	(26,967.50)	36,573.44	13,230,598.50	13,242,576.00	11,976.50
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FANNIE MAE / JP MORGAN CHASE & CO

537641	8/2/11	7/30/12	31398A777	AA+	Aaa	AAA	10,050,000.00	1.1250	0.2936	10,132,912.50	(20,612.33)	27,951.56	10,112,300.17	10,121,656.50	9,356.33
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FANNIE MAE / CASTLE OAK SECURITIES

527718	6/9/11	10/30/12	31398A4T6	AA+	Aaa	AAA	10,000,000.00	0.5000	0.2900	10,025,660.00	(7,272.89)	138.89	10,018,387.11	10,028,850.00	10,462.89
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FANNIE MAE / DEUTSCHE

527719	6/9/11	10/30/12	31398A4T6	AA+	Aaa	AAA	10,000,000.00	0.5000	0.3011	10,024,300.00	(6,887.43)	138.89	10,017,412.57	10,028,850.00	11,437.43
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FREDDIE MAC / RBC

527720	6/9/11	10/30/12	3134G1VG6	AA+	Aaa	AAA	8,000,000.00	0.6250	0.2841	8,033,328.00	(9,446.26)	138.89	8,023,881.74	8,030,240.00	6,358.26
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FANNIE MAE / MESIROW FINANCIAL

528497	6/14/11	10/30/12	31398A4T6	AA+	Aaa	AAA	10,000,000.00	0.5000	0.3398	10,022,000.00	(6,076.61)	138.89	10,015,923.39	10,028,850.00	12,926.61
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FANNIE MAE / DEUTSCHE

528782	6/15/11	10/30/12	31398A4T6	AA+	Aaa	AAA	10,000,000.00	0.5000	0.3530	10,020,140.00	(5,533.41)	138.89	10,014,606.59	10,028,850.00	14,243.41
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FANNIE MAE / DEUTSCHE

529598	6/21/11	10/30/12	31398A4T6	AA+	Aaa	AAA	25,000,000.00	0.5000	0.3552	25,049,000.00	(13,026.58)	347.22	25,035,973.42	25,072,125.00	36,151.58
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ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 19 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	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															
GOVT AGENCY-FIX-30/360															
536328	7/26/11	10/30/12	31398A4T6	AA+	Aaa	AAA	5,000,000.00	0.5000	0.3715	5,008,075.00	(1,689.70)	69.44	5,006,385.30	5,014,425.00	8,039.70
FANNIE MAE / CRED SUIS SECURITIES															
536329	7/26/11	10/30/12	31398A4T6	AA+	Aaa	AAA	10,000,000.00	0.5000	0.3715	10,016,150.00	(3,379.41)	138.89	10,012,770.59	10,028,850.00	16,079.41
FREDDIE MAC / UBS FINANCIAL SERVICES															
536330	7/26/11	11/30/12	3137EACP2	AA+	Aaa	AAA	15,000,000.00	0.3750	0.3921	14,996,550.00	677.17	14,843.75	14,997,227.17	15,027,525.00	30,297.83
FREDDIE MAC / BNP PARIBAS															
527716	6/9/11	12/28/12	3137EACQ0	AA+	Aaa	AAA	10,000,000.00	0.6250	0.3527	10,042,120.00	(10,699.53)	21,354.17	10,031,420.47	10,045,500.00	14,079.53
FREDDIE MAC / DEUTSCHE															
527717	6/9/11	12/28/12	3137EACQ0	AA+	Aaa	AAA	10,000,000.00	0.6250	0.3548	10,041,800.00	(10,618.25)	21,354.17	10,031,181.75	10,045,500.00	14,318.25
FREDDIE MAC / JP MORGAN CHASE & CO															
528013	6/10/11	12/28/12	3134G1P65	AA+	Aaa	AAA	10,000,000.00	0.7500	0.3920	10,055,260.00	(13,963.55)	25,625.00	10,041,296.45	10,054,380.00	13,083.55
FREDDIE MAC / JP MORGAN CHASE & CO															
528781	6/15/11	12/28/12	3134G1P65	AA+	Aaa	AAA	10,000,000.00	0.7500	0.3990	10,053,690.00	(13,204.05)	25,625.00	10,040,485.95	10,054,380.00	13,894.05
FANNIE MAE / CANTOR FITZGERALD															
531472	6/29/11	12/28/12	31398A6F4	AA+	Aaa	AAA	50,000,000.00	0.3750	0.4387	49,952,500.00	10,751.39	63,541.67	49,963,251.39	50,094,500.00	131,248.61
FREDDIE MAC / JP MORGAN CHASE & CO															
531473	6/29/11	12/28/12	3134G1P65	AA+	Aaa	AAA	50,000,000.00	0.7500	0.4410	50,230,300.00	(52,127.27)	127,083.33	50,178,172.73	50,271,900.00	93,727.27
FREDDIE MAC / CRED SUIS SECURITIES															
531474	6/29/11	12/28/12	3137EACQ0	AA+	Aaa	AAA	25,000,000.00	0.6250	0.4526	25,064,250.00	(14,542.67)	52,951.39	25,049,707.33	25,113,750.00	64,042.67
FREDDIE MAC / MESTROW FINANCIAL															
531475	6/29/11	12/28/12	3137EACQ0	AA+	Aaa	AAA	25,000,000.00	0.6250	0.4332	25,071,500.00	(16,183.67)	52,951.39	25,055,316.33	25,113,750.00	58,433.67
FANNIE MAE / MORGAN STANLEY															
536628	7/27/11	12/28/12	31398A6F4	AA+	Aaa	AAA	6,000,000.00	0.3750	0.4068	5,997,300.00	496.67	5,875.00	5,997,796.67	6,011,340.00	13,543.33
FANNIE MAE / CASTLE OAK SECURITIES															
536702	7/28/11	12/28/12	31398A6F4	AA+	Aaa	AAA	11,000,000.00	0.3750	0.4381	10,990,210.00	1,785.24	10,656.25	10,991,995.24	11,020,790.00	28,794.76
FED FARM CR BK / JEFFERIES & COMPANY															
532769	7/7/11	1/7/13	31331KQJ7	AA+	Aaa	AAA	25,000,000.00	0.4000	0.4000	25,000,000.00	0.00	31,666.67	25,000,000.00	25,055,650.00	55,650.00
FED FARM CR BK / UBS FINANCIAL SERVICES															
437312	2/8/10	2/21/13	31331JBV4	AA+	Aaa	AAA	25,000,000.00	1.7500	1.5473	25,149,750.00	(85,356.13)	85,069.44	25,064,393.87	25,480,625.00	416,231.13
FANNIE MAE / RBC															
437310	2/8/10	2/22/13	31398AE24	AA+	Aaa	AAA	25,000,000.00	1.7500	1.5130	25,175,375.00	(99,870.77)	83,854.17	25,075,504.23	25,485,250.00	409,745.77
FANNIE MAE / JP MORGAN CHASE & CO															
437311	2/8/10	2/22/13	31398AE24	AA+	Aaa	AAA	25,000,000.00	1.7500	1.5310	25,162,000.00	(92,254.11)	83,854.17	25,069,745.89	25,485,250.00	415,504.11

ORANGE COUNTY TREASURER-TAX COLLECTOR

Run Date: 03-Nov-2011 01:09 pm

Print Date: 03-Nov-2011

As at date: 03-Nov-2011

Page 20 of 27

User: mtaylor

As of 31-Oct-2011

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOVT AGENCY-FIX-30/360

FANNIE MAE / UBS FINANCE (DE) LLC

548832	9/30/11	2/22/13	31398AE24	AA+	Aaa	AAA	15,000,000.00	1.7500	0.3476	15,292,350.00	(18,053.49)	22,604.17	15,274,296.51	15,291,150.00	16,853.49
FED HM LN BK BD / DEUTSCHE															
550131	10/7/11	3/8/13	3133XWXB7	AA+	Aaa	AAA	10,000,000.00	1.7500	0.3906	10,192,232.00	(9,028.51)	11,666.67	10,183,203.49	10,192,720.00	9,516.51
FED HM LN BK BD / BANK OF AMERICA															
550400	10/11/11	3/8/13	3133XWXB7	AA+	Aaa	AAA	10,000,000.00	1.7500	0.4120	10,187,680.00	(7,403.55)	9,722.22	10,180,276.45	10,192,720.00	12,443.55
FED HM LN BK BD / OPPENHEIMER & CO., INC															
549643	10/5/11	3/19/13	313375NC7	AA+	Aaa	AAA	25,000,000.00	0.3000	0.3873	24,968,350.00	1,570.42	5,416.67	24,969,920.42	24,991,200.00	21,279.58
FREDDIE MAC / DEUTSCHE															
504054	2/4/11	3/28/13	3137EAC56	AA+	Aaa	AAA	50,000,000.00	0.7500	0.8639	49,879,000.00	41,740.31	34,375.00	49,920,740.31	50,331,500.00	410,759.69
FREDDIE MAC / DEUTSCHE															
504055	2/4/11	3/28/13	3137EAC56	AA+	Aaa	AAA	50,000,000.00	0.7500	0.8639	49,879,000.00	41,740.31	34,375.00	49,920,740.31	50,331,500.00	410,759.69
FREDDIE MAC / JP MORGAN CHASE & CO															
441606	3/4/10	4/15/13	3137EAC16	AA+	Aaa	AAA	50,000,000.00	1.6250	1.6710	49,930,000.00	37,279.21	36,111.11	49,967,279.21	50,978,000.00	1,010,720.79
FREDDIE MAC / OPPENHEIMER & CO., INC															
548264	9/28/11	4/19/13	313461VY9	AA+	Aaa	AAA	11,000,000.00	0.8000	0.3790	11,071,874.00	(4,227.88)	2,933.33	11,067,646.12	11,073,403.00	5,756.88
FED HM LN BK BD / OPPENHEIMER & CO., INC															
547752	9/26/11	8/28/13	313374V61	AA+	Aaa	AAA	15,000,000.00	0.5000	0.3762	15,035,520.00	(1,796.53)	7,291.67	15,033,723.47	15,037,725.00	4,001.53
FED HM LN BK BD / JP MORGAN CHASE & CO															
549642	10/5/11	8/28/13	313374V61	AA+	Aaa	AAA	22,400,000.00	0.5000	0.4430	22,424,080.00	(916.66)	8,088.89	22,423,163.34	22,456,336.00	33,172.66
FED HM LN BK BD / UBS FINANCIAL SERVICES															
550967	10/13/11	8/28/13	313374V61	AA+	Aaa	AAA	20,000,000.00	0.5000	0.5010	19,999,620.00	10.13	5,000.00	19,999,630.13	20,050,300.00	50,669.87
FED FARM CR BK / CANTOR FITZGERALD															
547753	9/26/11	9/23/13	31331KZ12	AA+	Aaa	AAA	10,000,000.00	0.3500	0.4141	9,987,300.00	619.94	3,402.78	9,987,919.94	9,991,180.00	3,260.06
FANNIE MAE / RBC															
549639	10/5/11	9/30/13	31398A2M3	AA+	Aaa	AAA	7,500,000.00	1.1250	0.4591	7,598,625.00	(3,586.36)	6,093.75	7,595,038.64	7,598,295.00	3,256.36
FANNIE MAE / CASTLE OAK SECURITIES															
550968	10/13/11	10/8/13	313984H2	AA+	Aaa	AAA	15,000,000.00	1.1250	0.5306	15,175,905.00	(4,428.38)	8,437.50	15,171,476.62	15,197,535.00	26,058.38
FREDDIE MAC / CANTOR FITZGERALD															
551228	10/14/11	10/15/13	3134C2U42	AA+	Aaa	AAA	15,000,000.00	0.3750	0.5230	14,955,825.00	1,041.57	2,500.00	14,956,866.57	14,979,540.00	22,673.43
FED HM LN BK BD / MORGAN STANLEY															
551227	10/14/11	11/27/13	3133762C8	AA+	Aaa	AAA	40,000,000.00	0.3750	0.4990	39,895,600.00	2,326.08	7,083.33	39,897,926.08	39,972,000.00	74,073.92
FED FARM CR BK / CASTLE OAK SECURITIES															

39

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 21 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	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															
GOVT AGENCY-FIX-30/360															
548263	9/28/11	12/23/13	31331J646	AA+	Aaa	AAA	7,575,000.00	1.3000	0.5000	7,709,569.88	(5,516.53)	9,026.87	7,704,053.35	7,712,577.15	8,533.80
FREDDIE MAC / CASTLE OAK SECURITIES															
547992	9/27/11	9/19/14	313462Y05	AA+	Aaa	AAA	10,000,000.00	0.5000	0.6528	9,955,000.00	1,427.24	4,722.22	9,956,427.24	9,952,750.00	(3,677.24)
Subtotal for GOVT AGENCY-FIX-30/360:															
GOVT AGENCY-FIX-INT@MAT															
FED HM LN BK BD / CRED SUIS SECURITIES															
484850	10/22/10	11/16/11	313371H74	AA+	Aaa	AAA	12,125,000.00	0.3000	0.3098	12,123,739.00	1,211.74	37,284.38	12,124,950.74	12,126,164.00	1,213.26
Subtotal for GOVT AGENCY-FIX-INT@MAT:															
GOV'T AGY - CALLABLE															
FED HM LN BK BD / UBS FINANCIAL SERVICES															
537705	8/3/11	11/3/11	313374W82	AA+	Aaa	AAA	5,000,000.00	0.9000	0.9166	4,997,950.00	2,004.44	0.00	4,999,954.44	5,000,115.00	160.56
FANNIE MAE / BANK OF AMERICA															
488230	11/9/10	11/9/11	31398ASV0	AA+	Aaa	AAA	10,000,000.00	0.6250	0.6250	10,000,000.00	0.00	29,861.11	10,000,000.00	10,001,110.00	1,110.00
FANNIE MAE / CASTLE OAK SECURITIES															
488231	11/9/10	11/9/11	31398ASV0	AA+	Aaa	AAA	10,000,000.00	0.6250	0.6250	10,000,000.00	0.00	29,861.11	10,000,000.00	10,001,110.00	1,110.00
FED HM LN BK BD / CRED SUIS SECURITIES															
490510	11/23/10	11/23/11	313371P26	AA+	Aaa	AAA	15,000,000.00	0.3000	0.3351	14,994,750.00	5,250.00	19,750.00	15,000,000.00	15,002,145.00	2,145.00
FED HM LN BK BD / JP MORGAN CHASE & CO															
531458	6/29/11	7/16/12	313374F70	AA+	Aaa	AAA	20,000,000.00	0.3300	0.3300	20,000,000.00	0.00	22,366.67	20,000,000.00	20,008,640.00	8,640.00
FED HM LN BK BD / BNP PARIBAS															
530889	6/27/11	7/17/12	313374G38	AA+	Aaa	AAA	50,000,000.00	0.3300	0.3300	50,000,000.00	0.00	56,833.33	50,000,000.00	50,020,900.00	20,900.00
FED HM LN BK BD / DEUTSCHE															
534145	7/14/11	7/25/12	313374KV1	AA+	Aaa	AAA	25,000,000.00	0.3500	0.3501	25,000,000.00	0.00	4,131.94	25,000,000.00	25,014,450.00	14,450.00
FED HM LN BK BD / DEUTSCHE															
536703	7/28/11	8/10/12	313374SU5	AA+	Aaa	AAA	15,000,000.00	0.3500	0.3501	15,000,000.00	0.00	437.50	15,000,000.00	15,010,005.00	10,005.00
FREDDIE MAC / OPPENHEIMER & CO., INC															
532823	7/8/11	2/8/13	3134G12L7	AA+	Aaa	AAA	17,700,000.00	0.8500	0.6489	17,755,949.70	(30,106.27)	34,687.08	17,725,843.43	17,717,700.00	(8,143.43)
FREDDIE MAC / OPPENHEIMER & CO., INC															
533627	7/12/11	2/8/13	3134G12L7	AA+	Aaa	AAA	12,300,000.00	0.8500	0.6514	12,338,130.00	(20,175.58)	24,104.58	12,317,954.42	12,312,300.00	(5,654.42)
FREDDIE MAC / OPPENHEIMER & CO., INC															
537706	8/3/11	2/8/13	3134G12L7	AA+	Aaa	AAA	25,000,000.00	0.8500	0.6646	25,069,700.00	(33,154.59)	48,993.06	25,036,545.41	25,025,000.00	(11,545.41)
FREDDIE MAC / UBS FINANCIAL SERVICES															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 22 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
507911	2/25/11	4/19/13	313461VX9	AA+	Aaa	AAA	21,800,000.00	0.8000	0.9648	21,723,700.00	76,300.00	5,813.33	21,800,000.00	21,945,471.40	145,471.40
FREDDIE MAC / JEFFERIES & COMPANY															
531155	6/28/11	6/28/13	313462NA6	AA+	Aaa	AAA	25,000,000.00	0.6000	0.6000	25,000,000.00	0.00	51,250.00	25,000,000.00	25,018,250.00	18,250.00
FREDDIE MAC / CRED SUIS SECURITIES															
531156	6/28/11	6/28/13	313462NA6	AA+	Aaa	AAA	10,000,000.00	0.6000	0.6000	10,000,000.00	0.00	20,500.00	10,000,000.00	10,007,300.00	7,300.00
FREDDIE MAC / UBS FINANCIAL SERVICES															
548268	9/28/11	8/22/13	313462WU2	AA+	Aaa	AAA	50,015,625.00	0.6000	0.5834	50,015,625.00	(3,580.73)	27,500.00	50,012,044.27	50,033,300.00	21,255.73
FANNIE MAE / RBC															
549107	10/3/11	10/3/13	313560DR1	AA+	Aaa	AAA	15,000,000.00	0.5000	0.5277	14,991,750.00	1,283.33	5,833.33	14,993,033.33	14,992,770.00	(263.33)
FANNIE MAE / CANTOR FITZGERALD															
549108	10/3/11	10/3/13	313560DR1	AA+	Aaa	AAA	25,000,000.00	0.5000	0.5252	24,987,500.00	1,944.44	9,722.22	24,989,444.44	24,987,950.00	(1,494.44)
FREDDIE MAC / CITIGROUP GLOBAL MARKETS															
549109	10/3/11	10/3/13	313462Q62	AA+	Aaa	AAA	25,000,000.00	0.5000	0.5252	24,987,500.00	1,944.44	9,722.22	24,989,444.44	24,987,950.00	(1,494.44)
FANNIE MAE / JEFFERIES & COMPANY															
500503	1/18/11	10/22/13	31398A458	AA+	Aaa	AAA	25,000,000.00	1.0500	1.1846	24,908,750.00	91,250.00	6,562.50	25,000,000.00	25,294,975.00	294,975.00
FANNIE MAE / DEUTSCHE															
507981	2/28/11	10/22/13	31398A458	AA+	Aaa	AAA	25,000,000.00	1.0500	1.3102	24,831,000.00	169,000.00	6,562.50	25,000,000.00	25,294,975.00	294,975.00
FANNIE MAE / MORGAN KEEGAN															
553179	10/25/11	10/25/13	313560EH2	AA+	Aaa	AAA	25,000,000.00	0.6250	0.6452	24,990,000.00	333.33	2,604.17	24,990,333.33	25,016,300.00	25,966.67
FED HM LN BK BD / JEFFERIES & COMPANY															
535510	7/21/11	11/25/13	313373QW7	AA+	Aaa	AAA	50,000,000.00	1.1250	1.0445	50,092,800.00	(74,838.71)	156,250.00	50,017,961.29	50,033,950.00	15,988.71
FREDDIE MAC / DEUTSCHE															
536066	7/25/11	12/9/13	313462HU9	AA+	Aaa	AAA	9,050,000.00	1.0000	0.9048	9,070,163.40	(14,445.42)	24,133.33	9,055,717.98	9,059,140.50	3,422.52
FANNIE MAE / MESIROW FINANCIAL															
538160	8/4/11	1/24/14	31398A7L0	AA+	Aaa	AAA	25,000,000.00	1.4500	1.2366	25,129,500.00	(66,273.53)	87,604.17	25,063,226.47	25,079,425.00	16,198.53
FANNIE MAE / UBS FINANCIAL SERVICES															
533629	7/12/11	3/28/14	313560BF9	AA+	Aaa	AAA	20,000,000.00	1.5000	1.2364	20,140,000.00	(59,609.38)	27,500.00	20,080,390.62	20,112,180.00	31,789.38
FANNIE MAE / MESIROW FINANCIAL															
533630	7/12/11	3/28/14	313560BF9	AA+	Aaa	AAA	25,795,000.00	1.5000	1.2327	25,978,144.50	(77,979.49)	35,468.13	25,900,165.01	25,939,684.16	39,519.15
FREDDIE MAC / JP MORGAN CHASE & CO															
551502	10/17/11	10/17/14	313462T28	AA+	Aaa	AAA	15,000,000.00	0.7500	0.7906	14,982,000.00	1,400.00	4,375.00	14,983,400.00	14,965,005.00	(18,395.00)
FREDDIE MAC / BANK OF AMERICA															
551503	10/17/11	10/17/14	313462X98	AA+	Aaa	AAA	15,000,000.00	0.7500	0.7500	15,000,000.00	0.00	4,375.00	15,000,000.00	14,981,820.00	(18,180.00)

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 23 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
UNITED STATES DOLLAR															
<u>Extended Fund</u>															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
FANNIE MAE / BNP PARIBAS															
551504	10/17/11	10/17/14	3135G0EC3	AA+	Aaa	AAA	20,000,000.00	0.8000	0.8338	19,980,000.00	1,555.56	6,222.22	19,981,555.56	19,967,780.00	(13,775.56)
FANNIE MAE / JEFFERIES & COMPANY															
551505	10/17/11	10/17/14	3135G0D77	AA+	Aaa	AAA	15,000,000.00	0.8000	0.8423	14,981,250.00	1,458.33	4,666.67	14,982,708.33	14,953,185.00	(29,523.33)
FANNIE MAE / DEUTSCHE															
553429	10/26/11	10/24/14	3135G0EJ8	AA+	Aaa	AAA	15,000,000.00	0.8500	0.8737	14,989,500.00	146.65	1,770.83	14,989,646.65	15,006,675.00	17,028.35
FED HM LN BK BD / DEUTSCHE															
528015	6/10/11	12/9/14	313373W24	AA+	Aaa	AAA	50,000,000.00	2.0000	1.7628	50,400,500.00	(315,477.65)	391,666.66	50,085,022.35	50,096,100.00	11,077.65
FANNIE MAE / BNP															
533628	7/12/11	4/20/15	3136FRFJ2	AA+	Aaa	AAA	5,000,000.00	2.0500	1.7750	5,049,900.00	(19,565.11)	3,131.94	5,030,334.89	5,043,870.00	13,535.11
FANNIE MAE / UBS FINANCIAL SERVICES															
547754	9/26/11	9/14/15	3136FRT29	AA+	Aaa	AAA	23,854,000.00	1.0000	1.0000	23,854,000.00	0.00	23,191.39	23,854,000.00	23,774,566.18	(79,433.82)
FREDDIE MAC / OPPENHEIMER & CO., INC															
523632	5/19/11	3/2/16	3128X8P5	AA+	Aaa	AAA	25,000,000.00	3.4400	2.9219	25,574,150.00	(329,529.75)	140,944.44	25,244,620.25	25,340,250.00	95,629.75
FREDDIE MAC / BNP PARIBAS															
547991	9/27/11	9/9/16	3134G2B76	AA+	Aaa	AAA	20,000,000.00	1.6000	1.5894	20,010,000.00	(4,722.22)	30,222.22	20,005,277.78	20,000,000.00	(5,277.78)
FANNIE MAE / FTN FINANCIAL															
548270	9/28/11	9/20/16	3136FCJN1	AA+	Aaa	AAA	25,000,000.00	1.3500	1.3375	25,015,000.00	(1,406.25)	30,937.50	25,013,593.75	24,812,550.00	(201,043.75)
FREDDIE MAC / RBC															
547990	9/27/11	9/21/16	3134G2F64	AA+	Aaa	AAA	15,000,000.00	1.5000	1.4582	15,030,000.00	(2,881.36)	21,250.00	15,027,116.64	14,950,335.00	(76,783.64)
FREDDIE MAC / JP MORGAN CHASE & CO															
548269	9/28/11	9/21/16	3134G2F64	AA+	Aaa	AAA	15,000,000.00	1.5000	1.4797	15,014,550.00	(1,360.20)	20,625.00	15,013,189.80	14,950,335.00	(62,854.80)
FANNIE MAE / DEUTSCHE															
549637	10/5/11	10/3/16	3135G0D59	AA+	Aaa	AAA	25,000,000.00	2.0000	1.8547	25,172,525.00	(25,200.28)	36,111.11	25,147,324.72	25,097,100.00	(50,224.72)
Subtotal for GOV'T AGY - CALLABLE:															
							865,499,000.00	1.0269	0.9730	867,056,287.60	(726,436.00)	1,467,542.26	866,329,851.60	866,856,667.24	526,815.64
GOV'T AGY - STEP UP															
FREDDIE MAC / RBC															
536327	7/26/11	7/26/13	3134G2TR3	AA+	Aaa	AAA	50,000,000.00	0.4500	0.4500	50,000,000.00	0.00	59,375.00	50,000,000.00	50,068,400.00	68,400.00
FED HM LN BK BD / BNP PARIBAS															
538163	8/4/11	12/27/13	313374A91	AA+	Aaa	AAA	50,000,000.00	0.5000	0.4759	50,028,700.00	(17,460.84)	60,416.67	50,011,239.16	50,020,750.00	9,510.84
FANNIE MAE / CANTOR FITZGERALD															
520769	5/4/11	1/27/14	3136FPK02	AA+	Aaa	AAA	15,000,000.00	0.8000	0.7036	15,039,000.00	(26,247.15)	31,333.33	15,012,792.85	15,026,385.00	13,632.15
FANNIE MAE / BNP PARIBAS															

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at Date: 03-Nov-2011

Page 24 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

Extended Fund

GOVERNMENT AGENCY

GOV'T AGY - STEP UP

528251	6/13/11	1/27/14	3136FP3T2	AA+	Aaa	AAA	5,000,000.00	0.7500	0.6801	5,009,065.00	(1,325.18)	9,791.67	5,007,739.82	5,008,200.00	460.18
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FANNIE MAE / RBC

538257	8/5/11	2/14/14	3136FP6V8	AA+	Aaa	AAA	25,000,000.00	0.7500	0.6780	25,045,000.00	(20,476.19)	40,104.17	25,024,523.81	25,046,600.00	22,076.19
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FANNIE MAE / BARCLAY CAPITAL

517625	4/18/11	4/18/14	3136FRGQ0	AA+	Aaa	AAA	15,710,000.00	1.0000	1.0594	15,682,507.50	14,739.03	5,673.06	15,697,246.53	15,775,007.98	77,761.45
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FANNIE MAE / BNP PARIBAS

528252	6/13/11	8/17/15	3136FW7D0	AA+	Aaa	AAA	5,000,000.00	1.0000	0.9190	5,016,550.00	(9,360.25)	10,277.78	5,007,189.75	5,013,670.00	6,480.25
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FREDDIE MAC / CRED SUIS SECURITIES

549641	10/5/11	10/3/16	3134GZ560	AA+	Aaa	AAA	18,000,000.00	1.0000	1.0309	17,973,000.00	3,943.82	13,000.00	17,976,943.82	17,989,200.00	12,256.18
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Subtotal for GOV'T AGY - STEP UP: 183,710,000.00 0.6571 0.6368 183,793,822.50 (56,186.76) 229,971.68 183,737,635.74 183,948,212.98 210,577.24

Subtotal for GOVERNMENT AGENCY: 2,185,260,000.00 0.9955 0.8463 2,191,204,540.81 (2,601,781.12) 3,825,956.65 2,188,602,759.69 2,194,915,635.91 6,312,876.22

MEDIUM TERM NOTES

MED TERM NOTE FLOAT FDIC

WELLS FARGO BANK / CASTLE OAK SECURITIES

505816	2/14/11	12/9/11	949744A82	AA-	A1	AA-	25,000,000.00	1.1868	0.2563	25,190,125.00	(165,880.87)	43,681.94	25,024,244.13	25,040,250.00	16,005.87
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Subtotal for MED TERM NOTE FLOAT FDIC: 25,000,000.00 1.1868 0.2563 25,190,125.00 (165,880.87) 43,681.94 25,024,244.13 25,040,250.00 16,005.87

MEDIUM TERM NOTE

BERKSHIRE HATHAWAY INC / WELLS FARGO BANK

495270	12/20/10	2/10/12	084670A21	AA+	Aa2	AA-	4,550,000.00	1.4000	0.6670	4,587,765.00	(28,646.13)	14,332.50	4,559,118.87	4,556,643.00	(2,475.87)
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GENERAL ELEC CAP CORP / CANTOR FITZGERALD

501981	1/25/11	8/13/12	36962G4E1	AA+	Aa2	N/A	10,000,000.00	3.5000	1.1931	10,353,200.00	(174,701.08)	75,833.33	10,178,498.92	10,225,000.00	46,501.08
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GENERAL ELEC CAP CORP / CANTOR FITZGERALD

480423	9/29/10	10/19/12	36962G3K8	AA+	Aa2		5,000,000.00	5.2500	1.3662	5,392,250.00	(207,786.49)	8,750.00	5,184,463.51	5,212,600.00	28,136.49
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GENERAL ELEC CAP CORP / RBC

480424	9/29/10	10/19/12	36962G3K8	AA+	Aa2		15,000,000.00	5.2500	1.3620	16,178,100.00	(624,074.59)	26,250.00	15,554,025.41	15,637,800.00	83,774.59
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GENERAL ELEC CAP CORP / BANK OF AMERICA

484309	10/20/10	10/19/12	36962G3K8	AA+	Aa2		5,173,000.00	5.2500	1.2092	5,584,253.50	(212,204.52)	9,052.75	5,372,048.98	5,392,955.96	20,906.98
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GENERAL ELEC CAP CORP / JEFFERIES & COMPANY

489532	11/17/10	1/8/13	36962G4H4	AA+	Aa2	N/A	11,445,000.00	2.8000	1.4062	11,780,281.28	(149,593.72)	100,588.83	11,630,687.56	11,656,503.60	25,816.04
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BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO

438125	2/11/10	2/11/13	084670A02	AA+	Aa2	AA-	50,000,000.00	2.1250	2.1371	49,982,500.00	10,046.30	236,111.11	49,992,546.30	50,793,500.00	800,953.70
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BERKSHIRE HATHAWAY INC / JP MORGAN CHASE & CO

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds

As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 25 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	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

438126	2/11/10	2/11/13	084670AU2	AA+	Aa2	Aa-	20,000,000.00	2.1250	2.1371	19,993,000.00	4,018.52	94,444.44	19,997,018.52	20,317,400.00	320,381.48
WAL-MART STORES INC / WELLS FARGO BANK															
448521	4/9/10	4/15/13	93142CCL5	AA	Aa2	AA	5,127,000.00	4.2500	1.9402	5,472,354.72	(178,719.48)	9,684.33	5,293,635.24	5,407,703.25	114,068.01
GENERAL ELEC CAP CORP / JEFFERIES & COMPANY															
473363	8/26/10	9/20/13	36962GCF9	AA+	Aa2	N.A	9,515,000.00	5.4000	1.8527	10,516,596.48	(385,578.36)	58,517.25	10,131,018.12	10,224,533.55	93,515.43
MICROSOFT CORP / WELLS FARGO BANK															
455034	5/13/10	6/1/14	594918AB0	AAA	Aaa	AA+	10,000,000.00	2.9500	2.1560	10,306,300.00	(110,923.46)	122,916.67	10,195,376.54	10,611,800.00	416,423.46
MICROSOFT CORP / WELLS FARGO BANK															
458212	6/1/10	6/1/14	594918AB0	AAA	Aaa	AA+	15,000,000.00	2.9500	2.0000	15,545,182.04	(193,085.31)	184,375.00	15,352,096.73	15,917,700.00	565,603.27

Subtotal for MEDIUM TERM NOTE:

MEDIUM TERM NOTE FLOATER

GENERAL ELEC CAP CORP / STIFFEL NICOLAUS, LLC															
475449	9/1/10	7/27/12	36962GR89	AA+	Aa2	N.A	25,017,000.00	0.5922	1.0593	24,795,999.82	135,461.98	2,057.72	24,931,461.80	25,037,764.11	106,302.31
GENERAL ELEC CAP CORP / JEFFERIES & COMPANY															
486851	11/2/10	7/27/12	36962GR89	AA+	Aa2	N.A	10,185,000.00	0.5922	1.0060	10,112,197.62	41,864.24	837.74	10,154,061.86	10,193,453.55	39,391.69
GENERAL ELEC CAP CORP / JEFFERIES & COMPANY															
484570	10/21/10	8/2/12	36962GX58	AA+	Aa2	N.A	4,392,000.00	0.3855	0.8569	4,355,309.23	21,191.60	4,279.82	4,376,500.83	4,386,729.60	10,228.77
GENERAL ELEC CAP CORP / BARCLAYS CAPITAL															
456075	5/19/10	11/1/12	36962GZ49	AA+	Aa2	AA	28,456,000.00	0.5594	1.6947	27,675,824.69	461,842.91	0.00	28,137,667.60	28,450,308.80	312,641.20
BERKSHIRE HATHAWAY INC / RBC															
465043	7/7/10	2/11/13	084670AY4	AA+	Aa2	AA-	17,500,000.00	0.7084	0.6757	17,514,770.00	(7,493.83)	28,237.21	17,507,276.17	17,554,600.00	47,323.83

Subtotal for MEDIUM TERM NOTE FLOATER:

MEDIUM TERM NOTE-FDIC

JP MORGAN CHASE & CO / JP MORGAN CHASE & CO

406412	2/23/09	6/15/12	481247AK0	A+	Aa3	AA-	25,000,000.00	2.2000	2.2200	24,984,500.00	12,587.25	207,777.78	24,997,087.25	25,313,500.00	316,412.75
GENERAL ELEC CAP CORP / CASTLE OAK SECURITIES															
548265	9/28/11	12/21/12	36967HAY9	AA+	Aaa	N.A	15,000,000.00	2.1250	0.3251	15,331,275.00	(24,677.37)	29,218.75	15,306,597.63	15,315,450.00	8,852.37

Subtotal for MEDIUM TERM NOTE-FDIC:

Subtotal for MEDIUM TERM NOTES:

MUNICIPAL DEBT

MUNI BOND CALLABLE

OC TRANSPORTATION AUTHORITY / OCTA

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 26 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moody's	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
Extended Fund															
MUNICIPAL DEBT															
MUNI BOND CALLABLE															
495288	12/19/10	8/15/13	68441MAF2	A	A1	A	75,000,000.00	1.5500	1.5502	75,000,000.00	0.00	246,399.46	75,000,000.00	75,394,500.00	394,500.00
OC TRANSPORTATION AUTHORITY / OCTA															
495289	12/19/10	8/15/13	68441MAG0	A	A1	A	25,000,000.00	1.5500	1.5502	25,000,000.00	0.00	82,133.15	25,000,000.00	25,000,000.00	0.00
Subtotal for MUNI BOND CALLABLE:															
							100,000,000.00	1.5500	1.5502	100,000,000.00	0.00	328,532.61	100,000,000.00	100,394,500.00	394,500.00
ORANGE COUNTY POB 2011A															
COUNTY OF ORANGE / COUNTY OF ORANGE															
511021	10/19/11	11/2/11	68428LCP7	A-1+			103,947,939.05	1.8200	1.8200	103,947,939.05	0.00	68,316.89	103,947,939.05	103,947,939.05	0.00
Subtotal for ORANGE COUNTY POB 2011A:															
							103,947,939.05	1.8200	1.8200	103,947,939.05	0.00	68,316.89	103,947,939.05	103,947,939.05	0.00
Subtotal for MUNICIPAL DEBT:															
							203,947,939.05	1.6876	1.6877	203,947,939.05	0.00	396,849.50	203,947,939.05	204,342,439.05	394,500.00
TREASURIES															
TREASURY BOND															
US TREASURY N/B / BARCLAY CAPITAL															
513656	3/28/11	1/31/12	912828MU6	AA+	Aaa	AAA	25,000,000.00	0.8750	0.2639	25,128,906.25	(90,943.57)	55,281.83	25,037,962.68	25,052,246.00	14,283.32
US TREASURY N/B / UBS FINANCIAL SERVICES															
514321	3/31/11	1/31/12	912828MU6	AA+	Aaa	AAA	5,000,000.00	0.8750	0.2625	5,025,585.94	(17,977.05)	11,056.39	5,007,608.89	5,010,449.20	2,840.31
US TREASURY N/B / DEUTSCHE															
504053	2/4/11	3/15/12	912828KG4	AA+	Aaa	AAA	500,000.00	1.3750	0.3739	505,527.34	(3,684.89)	887.71	501,842.45	502,460.94	618.49
US TREASURY N/B / UBS FINANCIAL SERVICES															
505876	2/15/11	3/15/12	912828KG4	AA+	Aaa	AAA	20,000,000.00	1.3750	0.3785	20,214,062.50	(140,716.21)	35,508.24	20,073,346.29	20,098,437.60	25,091.31
US TREASURY N/B / JP MORGAN CHASE & CO															
513657	3/28/11	5/31/12	912828NE6	AA+	Aaa	AAA	50,000,000.00	0.7500	0.3900	50,210,937.50	(106,940.41)	157,786.89	50,103,997.09	50,191,406.50	87,409.41
US TREASURY N/B / BNP PARIBAS															
525210	5/26/11	11/30/12	912828PV6	AA+	Aaa	AAA	37,000,000.00	0.5000	0.3162	37,102,617.19	(29,451.50)	77,841.53	37,073,165.69	37,131,523.53	58,357.84
US TREASURY N/B / BARCLAY CAPITAL															
515585	4/6/11	3/31/13	912828QL7	AA+	Aaa	AAA	50,000,000.00	0.7541	0.8277	49,927,734.38	20,832.43	33,147.16	49,948,566.81	50,396,484.50	447,917.69
Subtotal for TREASURY BOND:															
							187,500,000.00	0.7901	0.4707	188,115,371.10	(368,881.20)	371,509.85	187,746,489.90	188,383,008.27	636,518.37
Subtotal for TREASURIES:															
							187,500,000.00	0.7901	0.4707	188,115,371.10	(368,881.20)	371,509.85	187,746,489.90	188,383,008.27	636,518.37
Total Extended Fund :							2,978,067,939.05	1.1320	0.9326	2,988,919,635.34	(4,747,014.73)	5,989,371.47	2,984,172,620.61	2,994,884,098.65	10,711,478.04
Net Asset Value (NAV):															
Total Investments:															
							5,889,609,604.55	0.9514	0.5794	5,906,377,146.46	(8,661,861.10)	9,578,000.15	5,897,704,983.75	5,908,926,776.53	11,221,792.78

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument
Extended Fund, County and Educational Money Market Funds

As of 31-Oct-2011

Run Date: 03-Nov-2011 01:09 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 27 of 27
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															

Report Parameters

Deals [Settlement Date] <= 31-Oct-2011
Deals [Entity Name] include list County Money Mkt Fnd, Educational Money Mkt Fnd, Extended Fund, OC Extended Fund B
Bank Accounts [Account Number] include list AIM#51102-692, AIM#51103-694, GS692, GS694, MORGAN ...

* Market values provided by Bloomberg
* Market values provided by Bloomberg

Run Date:	03-Nov-2011 01:01 pm
Print Date:	03-Nov-2011
As at date:	03-Nov-2011

Page 1 of 6
User: mta

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	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															
INVESCO STIC GOVERNMENT & AGENCY															
		11/01/11		AAA/m	AAA-mf	AAA/mmf	5,048,497.61	6.2500	0.0200	5,048,497.61	0.00	0.00	5,048,497.61	5,048,497.61	0.00
Subtotal for FUNDS:															
Total 112-County Infrastructure :															
Net Asset Value (NAV):															
15B-Housing 99A & 99B															
GOVERNMENT AGENCY															
MBS PASSTHROUGH															
GINNIE MAE /															
383458	10/20/11	9/20/29	36210RYF1	AA+	Aaa	AAA	120,852.23	6.2500	6.2500	120,852.23	0.00	230.79	120,852.23	120,852.23	0.00
Subtotal for MBS PASSTHROUGH:															
Subtotal for GOVERNMENT AGENCY:															
Total 15B-Housing 99A & 99B :															
Net Asset Value (NAV):															
283-John Wayne Airport															
FUNDS															
BLACKROCK TEMPFUND - JWA MMF															
		11/01/11		AA/m	AAA-mf		10,005.94	0.1400	0.1400	10,005.94	0.00	0.00	10,005.94	10,005.94	0.00
GOLDMAN SACHS - JWA MMF															
		11/1/11		AA/m	AAA-mf		15,521.53	0.0100	0.0100	15,521.53	0.00	0.00	15,521.53	15,521.53	0.00
MORGAN STANLEY GOVT 8302-JWA MMF															
		11/1/11		AA/m	Aaa		154,820.66	0.0300	0.0300	154,820.66	0.00	0.00	154,820.66	154,820.66	0.00
INVESCO STIC GOVERNMENT & AGENCY															
		11/1/11		AA/m	AAA-mf	AAA/mmf	323,390.04	0.0200	0.0200	323,390.04	0.00	0.00	323,390.04	323,390.04	0.00
Subtotal for FUNDS:															
CERTIFICATES OF DEPOSIT															
YANKEE CD FLOATER															
ROYAL BANK OF CANADA / RBC															
22651	5/13/11	1/27/12	78009J2B4	A-1+	P-1	F1+	1,000,000.00	0.3447	0.2720	1,000,513.00	(340.68)	47.88	1,000,172.32	1,000,200.00	27.68
LABOBANK NEDERLAND NV NY / UBS FINANCIAL SERVICES															
13644	3/28/11	4/24/12	74977MUN5	AAA	Aaa	AA+	1,500,000.00	0.3397	0.3397	1,500,000.00	0.00	113.24	1,500,000.00	1,499,610.00	(390.00)

ORANGE COUNTY TREASURER-TAX COLLECTOR
Investment Inventory with Market Value by Entity & Instruments
John Wayne Airport Investment Pool/Non-Pooled Investments
As of 31-Oct-2011

Run Date: 03-Nov-2011 01:01 pm
Print Date: 03-Nov-2011
As at date: 03-Nov-2011

Page 2 of 6
User: mtaylor

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	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															
CERTIFICATES OF DEPOSIT															
YANKEE CD FLOATER															
TORONTO DOMINION BANK NY / TDSI															
554221	10/31/11	5/4/12	89112YB36	AA+	Aaa	AAA	2,000,000.00	0.2594	0.2884	1,999,704.00	1.59	14.41	1,999,705.59	1,998,838.00	(867.59)
ROYAL BANK OF CANADA / RBC															
554216	10/31/11	7/9/12	78009JRM2	AA-	Aa1	N.A.	1,250,000.00	0.4011	0.3826	1,250,160.00	(0.63)	13.93	1,250,159.37	1,250,000.00	(159.37)
Subtotal for YANKEE CD FLOATER:															
							5,750,000.00	0.3260	0.3194	5,750,377.00	(339.72)	189.46	5,750,037.28	5,748,648.00	(1,389.28)
							5,750,000.00	0.3260	0.3194	5,750,377.00	(339.72)	189.46	5,750,037.28	5,748,648.00	(1,389.28)
Subtotal for CERTIFICATES OF DEPOSIT:															
COMMERCIAL PAPER HOLDINGS															
COMMERCIAL PAPER															
CHEVRON CORP / CHEVRON															
550405	10/11/11	11/10/11	16671V13	A-1+	P-1	FI+	2,000,000.00		0.0700	1,999,883.33	0.00	81.67	1,999,985.00	1,999,910.00	(55.00)
WAL-MART STORES INC / BARCLAY CAPITAL															
547987	9/27/11	11/23/11	93114F9P3	A-1+	P-1	FI+	165,000.00		0.0800	164,979.10	0.00	12.83	164,991.93	164,975.75	(16.18)
WAL-MART STORES INC / MORGAN STANLEY															
553657	10/27/11	12/13/11	93114FZD9	A-1+	P-1	FI+	2,000,000.00		0.0600	1,999,843.33	0.00	16.67	1,999,860.00	1,999,300.00	(560.00)
NESTLE CAPITAL CORP / BANK OF AMERICA															
552826	10/24/11	3/5/12	64105GC51	A-1+	P-1	FI+	2,000,000.00		0.1100	1,999,187.22	0.00	48.89	1,999,236.11	1,996,458.00	(2,778.11)
Subtotal for COMMERCIAL PAPER:															
							6,165,000.00	0.0000	0.0800	6,163,892.98	0.00	160.06	6,164,053.04	6,160,643.75	(3,409.29)
							6,165,000.00		0.0800	6,163,892.98	0.00	160.06	6,164,053.04	6,160,643.75	(3,409.29)
Subtotal for COMMERCIAL PAPER HOLDINGS:															
GOVERNMENT AGENCY															
DISCOUNT NOTES															
FIMA DISCOUNT / RBC															
527819	6/10/11	12/7/11	313588QE8	AA+	Aaa	AAA	650,000.00		0.1300	649,577.50	0.00	338.00	649,915.50	649,967.50	52.00
Subtotal for DISCOUNT NOTES:															
							650,000.00	0.0000	0.1300	649,577.50	0.00	338.00	649,915.50	649,967.50	52.00
GOVT AGENCY-FIX-30/360															
FED HM LN BK BD / RBC															
535256	7/20/11	12/9/11	3133XVQL8	AA+	Aaa	AAA	500,000.00	1.1250	0.1500	501,874.50	(1,362.05)	1,578.12	500,512.45	500,549.50	37.05
FANNIE MAE / JEFFERIES & COMPANY															
495507	12/21/10	1/9/12	31398AUI4	AA+	Aaa	AAA	300,000.00	2.0000	0.4262	304,940.89	(4,052.05)	1,866.67	300,888.84	300,874.50	(14.34)
FED FARM CR BK / CASTLE OAK SECURITIES															
506864	2/18/11	3/5/12	31331JGD9	AA+	Aaa	AAA	100,000.00	0.9500	0.4545	100,517.00	(346.95)	147.78	100,170.05	100,306.70	136.65
Subtotal for GOVT AGENCY-FIX-30/360:															
							900,000.00	1.3972	0.2759	907,332.39	(5,761.05)	3,592.57	901,571.34	901,730.70	159.36

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Pool/Non-Pooled Investments

As of 31-Oct-2011

Run Date: 15-Nov-2011 09:32 am
Print Date: 15-Nov-2011
As at date: 15-Nov-2011

Page 2 of 6

User: uphan

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

283-John Wayne Airport

CERTIFICATES OF DEPOSIT

YANKEE CD FLOATER

TORONTO DOMINION BANK NY / TDSI

554221	10/31/11	5/4/12	89112YB36	AA+	Aaa	AAA	2,000,000.00	0.2594	0.2884	1,999,704.00	1.59	14.41	1,999,705.59	1,998,838.00	(867.59)
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ROYAL BANK OF CANADA / RBC

554216	10/31/11	7/9/12	78009J6M2	AA-	Aa1	N.A.	1,250,000.00	0.4011	0.3826	1,250,160.00	(0.63)	13.93	1,250,159.37	1,250,000.00	(159.37)
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Subtotal for YANKEE CD FLOATER:

Subtotal for CERTIFICATES OF DEPOSIT:

COMMERCIAL PAPER HOLDINGS

COMMERCIAL PAPER

CHEVRON CORP / CHEVRON

550405	10/11/11	11/10/11	1667T1V43	A-1+	P-1	Fl+	2,000,000.00		0.0700	1,999,883.33	0.00	81.67	1,999,965.00	1,999,910.00	(55.00)
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WAL-MART STORES INC / BARCLAY CAPITAL

547987	9/27/11	11/23/11	93114FP3	A-1+	P-1	Fl+	165,000.00		0.0800	164,979.10	0.00	12.83	164,991.93	164,975.75	(16.18)
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WAL-MART STORES INC / MORGAN STANLEY

553657	10/27/11	12/13/11	93114FZD9	A-1+	P-1	Fl+	2,000,000.00		0.0600	1,999,843.33	0.00	16.67	1,999,860.00	1,999,300.00	(560.00)
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NESTLE CAPITAL CORP / BANK OF AMERICA

552826	10/24/11	3/5/12	64105GC51	A-1+	P-1	Fl+	2,000,000.00		0.1100	1,999,187.22	0.00	48.89	1,999,236.11	1,996,458.00	(2,778.11)
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Subtotal for COMMERCIAL PAPER:

Subtotal for COMMERCIAL PAPER

HOLDINGS:

GOVERNMENT AGENCY

DISCOUNT NOTES

FIMA DISCOUNT / RBC

527819	6/10/11	12/7/11	313588QJ8	AA+	Aaa	AAA	650,000.00		0.1300	649,577.50	0.00	338.00	649,915.50	649,967.50	52.00
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Subtotal for DISCOUNT NOTES:

GOVT AGENCY-FIX-30/360

FED HM LN BK BD / RBC

535256	7/20/11	12/9/11	3133XVQL8	AA+	Aaa	AAA	500,000.00	1.1250	0.1500	501,874.50	(1,362.05)	1,578.12	500,512.45	500,549.50	37.05
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FANNIE MAE / JEFFERIES & COMPANY

495507	12/21/10	1/9/12	31398AUU4	AA+	Aaa	AAA	300,000.00	2.0000	0.4262	304,940.89	(4,052.05)	1,866.67	300,888.84	300,874.50	(14.34)
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FED FARM CR BK / CASTLE OAK SECURITIES

508864	2/18/11	3/5/12	31331GD09	AA+	Aaa	AAA	100,000.00	0.9500	0.4545	100,517.00	(346.95)	147.78	100,170.05	100,306.70	136.65
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Subtotal for GOVT AGENCY-FIX-30/360:

							900,000.00	1.3972	0.2759	907,332.39	(5,761.05)	3,592.57	901,571.34	901,730.70	159.36
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Run Date: 15-Nov-2011 09:32 am
Print Date: 15-Nov-2011
As at date: 15-Nov-2011

Page 3 of 6
User: uphan

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	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-FLOAT-30/360															
FED FARM CR BK / CASTLE OAK SECURITIES	487405	11/4/10	11/4/11	AA+	Aaa	AA+e	1,000,000.00	0.1200	0.2500	1,000,000.00	0.00	290.00	1,000,000.00	1,000,008.00	8.00
Subtotal for GOVT AGENCY-FLOAT-30/360:							1,000,000.00	0.1200	0.2500	1,000,000.00	0.00	290.00	1,000,000.00	1,000,008.00	8.00
GOVT AGENCY-FLOAT-ACT/360															
FED HM LN BK BD / CASTLE OAK SECURITIES	529541	6/20/11	11/4/11	AA+	Aaa	AAA	1,000,000.00	0.2794	0.3313	999,683.00	189.63	15.52	999,872.63	999,520.00	(352.63)
FED FARM CR BK / CASTLE OAK SECURITIES	536325	7/26/11	11/28/11	AA+	Aaa	AAA	1,250,000.00	0.2538	0.1500	1,250,450.00	(352.80)	863.45	1,250,097.20	1,250,450.00	352.80
FED HM LN BK BD / DEUTSCHE	504058	2/4/11	2/2/12	AA+	Aaa	AAA	1,000,000.00	0.1700	0.2700	1,000,000.00	0.00	429.72	1,000,000.00	1,000,256.00	256.00
FREDDIE MAC / CASTLE OAK SECURITIES	526301	6/2/11	2/2/12	AA+	Aaa	AAA	1,000,000.00	0.1594	0.1797	999,865.00	83.76	132.87	999,948.76	999,980.00	31.24
FED FARM CR BK / CASTLE OAK SECURITIES	505812	2/14/11	2/22/12	AA+	Aaa	AAA	1,500,000.00	0.1347	0.2106	1,498,837.30	810.46	56.13	1,499,647.76	1,499,910.00	262.24
FED FARM CR BK / CRED SUITS SECURITIES	529028	6/16/11	2/22/12	AA+	Aaa	AAA	1,100,000.00	0.1347	0.1845	1,099,626.00	205.63	41.16	1,099,831.63	1,099,934.00	102.37
FED FARM CR BK / JP MORGAN CHASE & CO	544400	9/7/11	2/22/12	AA+	Aaa	AAA	1,075,000.00	0.1347	0.1642	1,074,854.88	47.51	40.23	1,074,902.39	1,074,935.50	33.11
Subtotal for GOVT AGENCY-FLOAT-ACT/360:							7,925,000.00	0.1793	0.2099	7,923,316.18	984.19	1,575.08	7,924,300.37	7,924,985.50	685.13
GOVT AGENCY-ZERO COUPON															
FANNIE MAE / CASTLE OAK SECURITIES	526549	6/3/11	11/15/11	AA+	Aaa	AAA	1,000,000.00		0.1800	999,175.60	753.16	0.00	999,928.76	999,845.00	(83.76)
FANNIE MAE / CASTLE OAK SECURITIES	515803	4/7/11	4/10/12	AA+	Aaa	AAA	1,000,000.00		0.4063	995,916.00	2,295.14	0.00	998,211.14	997,922.00	(289.14)
Subtotal for GOVT AGENCY-ZERO COUPON:							2,000,000.00	0.0000	0.2931	1,995,091.60	3,048.30	0.00	1,998,139.90	1,997,767.00	(372.90)
GOVT AGY - CALLABLE															
FREDDIE MAC / CANTOR FITZGERALD	553978	10/28/11	11/2/11	AA+	Aaa	AAA	5,000,000.00	0.6000	0.5941	5,000,298.50	(223.88)	250.00	5,000,074.62	5,000,300.00	225.38
FED HM LN BK BD / RBC	552365	10/20/11	11/15/11	AA+	Aaa	AAA	1,000,000.00	0.3750	0.3574	1,000,133.93	(58.93)	114.58	1,000,075.00	1,000,130.00	55.00
FED FARM CR															
STLE OAK SECURITIES															

ORANGE COUNTY TREASURY RER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Pool/Non-Pooled Investments

As of 31-Oct-2011

Run Date: 15-Nov-2011 09:32 am
 Print Date: 15-Nov-2011
 As at date: 15-Nov-2011

Page 4 of 6
 User: uphan

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
UNITED STATES DOLLAR															
283-John Wayne Airport															
GOVERNMENT AGENCY															
GOV'T AGY - CALLABLE															
554217	10/31/11	11/15/11	31331KUP3	AA+	Aaa	AAA	2,000,000.00	2.6000	0.0802	2,001,955.00	0.00	0.00	2,001,955.00	2,001,842.00	(113.00)
FED HM LN BK BD / DEUTSCHE															
550971	10/13/11	11/23/11	313371P26	AA+	Aaa	AAA	2,000,000.00	0.3000	0.0192	2,000,624.00	(624.00)	300.00	2,000,000.00	2,000,286.00	286.00
FED HM LN BK BD / UBS FINANCIAL SERVICES															
548258	9/28/11	9/28/12	313375QF7	AA+	Aaa	N/A	1,000,000.00	0.3000	0.3251	999,750.00	91.67	275.00	999,841.67	1,000,261.00	419.33
Subtotal for GOV'T AGY - CALLABLE:															
							11,000,000.00	0.8614	0.3501	11,002,761.43	(815.14)	939.58	11,001,946.29	11,002,819.00	872.71
Subtotal for GOVERNMENT AGENCY:															
							23,475,000.00	0.5228	0.2847	23,475,079.10	(2,543.70)	6,739.23	23,475,873.40	23,477,277.70	1,404.30
MEDIUM TERM NOTES															
MED TERM NOTE FLOAT FDIC															
MORGAN STANLEY / JP MORGAN CHASE & CO															
532822	7/8/11	12/1/11	61757UAC4	AAA	Aaa	AAA	500,000.00	1.1756	0.2013	501,962.00	(1,558.85)	995.96	500,403.15	500,980.00	576.85
MORGAN STANLEY / BARCLAY CAPITAL															
534696	7/18/11	3/13/12	61757UANO	AA+	Aaa	AAA	1,000,000.00	0.5379	0.2467	1,001,917.00	(850.22)	732.19	1,001,066.78	1,001,480.00	413.22
Subtotal for MED TERM NOTE FLOAT FDIC:															
							1,500,000.00	0.7505	0.2316	1,503,879.00	(2,409.07)	1,728.15	1,501,469.93	1,502,460.00	990.07
MEDIUM TERM NOTE															
BERKSHIRE HATHAWAY INC / CRED SUIS SECURITIES															
508609	3/2/11	2/10/12	084670AZ1	AA+	Aa2	Aa-	1,000,000.00	1.4000	0.3876	1,009,478.00	(6,701.90)	3,150.00	1,002,776.10	1,001,460.00	(1,316.10)
BERKSHIRE HATHAWAY INC / BARCLAY CAPITAL															
513136	3/25/11	2/10/12	084670AZ1	AA+	Aa2	Aa-	1,000,000.00	1.4000	0.4086	1,008,649.33	(5,930.97)	3,150.00	1,002,718.36	1,001,460.00	(1,258.36)
GENERAL ELEC CAP CORP / WELLS FARGO BANK															
500509	1/18/11	2/15/12	36962GXS8	A	A2	A	1,000,000.00	5.8750	0.7458	1,054,810.00	(40,080.70)	12,402.78	1,014,729.30	1,016,980.00	2,250.70
Subtotal for MEDIUM TERM NOTE:															
							3,000,000.00	2.8917	0.5140	3,072,937.33	(52,713.57)	18,702.78	3,020,223.76	3,019,900.00	(323.76)
GENERAL ELEC CAP CORP / BNP PARIBAS															
534988	7/19/11	12/9/11	36967HAD9	AA+	Aa2	N/A	1,000,000.00	3.0000	0.1401	1,011,102.00	(8,088.60)	8,500.00	1,003,013.40	1,003,070.00	56.60
WELLS FARGO BANK / RBC															
539424	8/11/11	12/9/11	949744AA4	A-1+	P-1	Fl+	2,000,000.00	3.0000	0.1600	2,018,584.60	(12,599.73)	13,333.34	2,005,984.87	2,006,180.00	195.13
HSBC BANK USA / BNP PARIBAS															
545955	9/15/11	12/16/11	4042EPAA5	AA+	Aaa	AAA	2,000,000.00	3.1250	0.1103	2,015,226.00	(7,696.66)	7,986.11	2,007,529.34	2,007,620.00	90.66
US BANCORP / UBS FINANCIAL SERVICES															
549912	10/6/11	3/13/12	91160HAA5	AA+	Aaa	AAA	1,200,000.00	2.2500	0.1305	1,211,076.00	(1,763.69)	1,875.00	1,209,312.31	1,210,116.00	803.69

ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instrument

John Wayne Airport Investment Pool/Non-Pooled Investments

As of 31-Oct-2011

Run Date: 15-Nov-2011 09:32 am
 Print Date: 15-Nov-2011
 As at date: 15-Nov-2011

Page 5 of 6
 User: uphan

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
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Issuer / Broker

UNITED STATES DOLLAR

283-John Wayne Airport

MEDIUM TERM NOTES

MEDIUM TERM NOTE-FDIC

GOLDMAN SACHS GROUP INC / BNP PARIBAS

534987	7/19/11	3/15/12	38146FAK7	A	A1	A+	1,000,000.00	2.1500	0.1628	1,013,014.00	(5,624.69)	2,747.22	1,007,389.31	1,008,260.00	870.69
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GOLDMAN SACHS GROUP INC / BNP PARIBAS

539776	8/15/11	3/15/12	38146FAK7	AA+	Aaa	AAA	1,000,000.00	2.1500	0.1929	1,011,404.00	(4,127.16)	2,747.22	1,007,276.84	1,008,260.00	983.16
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US BANCORP / UBS FINANCIAL SERVICES

542259	8/25/11	5/15/12	91160HAC1	AA+	Aaa	AAA	1,000,000.00	1.8000	0.2138	1,011,440.00	(2,904.00)	3,300.00	1,008,536.00	1,008,940.00	404.00
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Subtotal for MEDIUM TERM NOTE-FDIC:

							9,200,000.00	2.6141	0.1529	9,291,846.60	(42,804.53)	40,488.89	9,249,042.07	9,252,446.00	3,403.93
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Subtotal for MEDIUM TERM NOTES:

							13,700,000.00	2.4709	0.2406	13,868,662.93	(97,927.17)	60,919.82	13,770,735.76	13,774,806.00	4,070.24
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Total 283-John Wayne Airport :

							49,593,736.17	0.9678	0.1974	49,764,750.18	(100,810.59)	68,008.57	49,664,437.65	49,665,113.62	675.97
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Net Asset Value (NAV):

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494-Aliso Viejo 88-1 DS

FUNDS

INVERSCO STIC GOVERNMENT & AGENCY

11/01/11

Subtotal for FUNDS:

							63,236.71		0.0200	63,236.71	0.00	0.00	63,236.71	63,236.71	0.00
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Total 494-Aliso Viejo 88-1 DS :

							63,236.71		0.0200	63,236.71	0.00	0.00	63,236.71	63,236.71	0.00
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Net Asset Value (NAV):

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497-Lomas Laguna 88-2 C

FUNDS

INVERSCO STIC GOVERNMENT & AGENCY

11/01/11

Subtotal for FUNDS:

							392,436.22		0.0200	392,436.22	0.00	0.00	392,436.22	392,436.22	0.00
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Total 497-Lomas Laguna 88-2 C :

							392,436.22		0.0200	392,436.22	0.00	0.00	392,436.22	392,436.22	0.00
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Net Asset Value (NAV):

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505-Foothill Rnch 87-4 DS

REPURCHASE AGREEMENTS

BAYERISCHE LANDESBK-REPO

BAYERISCHE LANDESBK GIRO /

26091	7/1	8/15/19					1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	14,155.63	1,081,500.00	1,081,500.00	0.00
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ORANGE COUNTY TREASURER-TAX COLLECTOR

Investment Inventory with Market Value by Entity & Instruments

John Wayne Airport Investment Pool/Non-Pooled Investments

As of 31-Oct-2011

Run Date: 15-Nov-2011 09:32 am
 Print Date: 15-Nov-2011
 As at date: 15-Nov-2011

Page 6 of 6
 User: uphan

Deal No.	Settle Date	Maturity Date	CUSIP	S&P	Moodys	Fitch	Face Value	Coupon	Purchase Yield	Capital	Capital Accrual	Interest Accrual	Book Value	Market Value *	Unrealized Gain/(Loss)
Issuer / Broker															
UNITED STATES DOLLAR															
505-Foothill Rnch 87-4 DS															
REPURCHASE AGREEMENTS															
Subtotal for BAYERISCHE LANDESBK-REPO:															
							1,081,500.00	6.2000	0.0000	1,081,500.00	0.00	14,155.63	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	14,155.63	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	14,155.63	1,081,500.00	1,081,500.00	0.00
Net Asset Value (NAV):															
															1.000000
510-Baker Rnch 87-6 Const															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
							525,694.30		0.0200	525,694.30	0.00	0.00	525,694.30	525,694.30	0.00
11/01/11															
Subtotal for FUNDS:															
							525,694.30		0.0200	525,694.30	0.00	0.00	525,694.30	525,694.30	0.00
Total 510-Baker Rnch 87-6 Const :															
							525,694.30		0.0200	525,694.30	0.00	0.00	525,694.30	525,694.30	0.00
Net Asset Value (NAV):															
															1.000000
514-Sta Teresita 87-9 Con															
FUNDS															
INVESCO STIC GOVERNMENT & AGENCY															
							63,037.23		0.0200	63,037.23	0.00	0.00	63,037.23	63,037.23	0.00
11/01/11															
Subtotal for FUNDS:															
							63,037.23		0.0200	63,037.23	0.00	0.00	63,037.23	63,037.23	0.00
Total 514-Sta Teresita 87-9 Con :															
							63,037.23		0.0200	63,037.23	0.00	0.00	63,037.23	63,037.23	0.00
Net Asset Value (NAV):															
															1.000000
Total Investments:															
							56,888,992.47	0.9749	0.2320	57,060,004.48	(100,810.59)	82,394.99	56,959,691.95	56,960,367.92	675.97

* Market values provided by Bloomberg
 * Market values provided by Bloomberg

Report Parameters

Deals [Settlement Date] <= 31-Oct-2011
 Deals [Entity Name] include list 100-County General, 112-County Infrastructure, 118-Sheriff RNSP, 145-Revenue Neutrality Fd , 158-Housing 99A & 99B, 225-Children & Families, 283-John Wayne Airport, 479-Ladera CF ...

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
SUMMARY BY INVESTMENT TYPE
October 31, 2011

DESCRIPTION	PURCHASE DATE	MATURITY DATE	CUSIP #	INTEREST RATE	BOOK VALUE	MARKET VALUE	ACCRUED INTEREST
CASH							
MONEY MARKET FUNDS							
INVESTCO STIT TREAS PORTFOLIO				VARIABLE	\$ 620,530	\$ 620,530	\$ 11
FEDERATED AUTOMATED GOV CSH				VARIABLE	4,605	4,605	-
FEDERATED US TREASURY CASH				VARIABLE	101,209	101,209	0
FEDERATED GOVT OBLIG TAX MANG				VARIABLE	-	-	0
FIRST AMERICAN GOV'T OBLIGATION				VARIABLE	19,438,961	19,438,961	-
FIRST AMERICAN PRIME OBLIGATION				VARIABLE	22,064,300	22,064,300	-
FIRST AMERICAN TREAS OBLIGATION				VARIABLE	454,220	454,220	-
GS FIN SQ MM FUND ADMIN				VARIABLE	2,935,321	2,935,321	15
US BANK MMKT 4-CT				VARIABLE	1,583	1,583	0
WELLS FARGO ADVANTAGE TREASURY				VARIABLE	11,748,827	11,748,827	93
SUB-TOTAL MONEY MARKET FUNDS					57,369,557	57,369,557	120
INVESTMENT AGREEMENTS							
GIC GEFCM INV AGREEMENT	12/15/00	09/02/18		VARIABLE	1,937,563	1,937,563	1,965
NATIXIS FUNDING CORP.	10/25/05	06/01/15		VARIABLE	7,680,417	7,680,417	2,206
NATIXIS FUNDING CORP.	11/22/05	01/17/17		5.005%	15,145,099	15,145,099	255,251
SUB-TOTAL INVESTMENT AGREEMENTS					24,763,079	24,763,079	259,422
US TREASURIES							
U.S. TREASURY BOND	06/01/95	11/15/18	912810EB0	9.00%	2,558,237	3,372,983	92,771
U.S. TREASURY STRIPPED	11/15/96	11/15/18	912803AP8	0.00%	10,458	62,324	-
U.S. TREASURY STRIPPED	06/01/95	11/15/18	912833KT6	0.00%	43,923	260,175	-
SUB-TOTAL US TREASURIES					2,612,618	3,695,482	92,771
GOVERNMENT SECURITIES							
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/16			55,272,549	91,487,058	2,001,304
FED NATL MTG ASSN DISC NTS	06/22/00	09/01/21			51,455,111	83,243,671	1,032,744
FED HOME LN MTG CORP DISC NTS	06/01/11	12/01/11			7,173,392	7,332,853	132,643
FED AGRI MTG CORP DISC NTS	06/01/11	11/21/11			7,204,326	7,413,926	184,740
SUB-TOTAL US GOVERNMENT SECURITIES					121,105,378	189,477,508	3,351,432
TOTAL OF INVESTMENTS WITH TRUSTEES					\$ 205,850,632	\$ 275,305,626	\$ 3,703,746

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

11/10/2011
VII.c Investment Trustee-CEO

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
October 31, 2011

	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	U.S. BANK	MONEY MARKET	11/15/96	11/15/18	FEDERATED US TREASURY CASH	912803AP8	VARIABLE	\$ 101,209.29	\$ 101,209.29	\$ 0.28
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%	10,458.00	62,323.80	-
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	260,175.30	-
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	3,372,982.73	92,771.25
REDEVELOPMENT AGENCIES										
2001 NDAPP SER A	U.S. BANK	MONEY MARKET			FIRST AMER TREAS OBLIGN		VARIABLE	-	-	-
2003 SANTA ANA HEIGHTS	U.S. BANK	MONEY MARKET			FIRST AMER PRIME OBLIGN		VARIABLE	2,995,602.50	2,995,602.50	-
COMMUNITY FACILITIES DISTRICTS										
1994C/2004A SOCPFA	U.S. BANK	MONEY MARKET			FIRST AMER PRIME OBLIGN		VARIABLE	15,415,102.43	15,415,102.43	-
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	-
2005 SOCPFA SERIES A	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIGN		VARIABLE	0.01	0.01	-
ASSESSMENT DISTRICTS										
IRVINE COAST	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIG.		VARIABLE	2,220,258.01	2,220,258.01	-
IRVINE COAST	U.S. BANK	MONEY MARKET			FEDERATED GOVT OBLIG TAX MANG		VARIABLE	-	-	0.07
IRVINE COAST	U.S. BANK	MONEY MARKET			INVESCO STIT TREASURY PORTFOL		VARIABLE	620,529.79	620,529.79	10.82
IRVINE COAST	U.S. BANK	INVEST AGRMNT	12/15/00	09/02/18	GIC GEFCM INV AGREEMENT		VARIABLE	1,937,562.99	1,937,562.99	1,964.64
NEWPORT COAST - 2003B	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIG.		VARIABLE	476,904.17	476,904.17	-
NEWPORT COAST - Group 1	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIG.		VARIABLE	1,265,684.81	1,265,684.81	-
NEWPORT COAST - Group 2	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIG.		VARIABLE	794,277.50	794,277.50	-
NEWPORT COAST - Group 3	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIG.		VARIABLE	972,016.50	972,016.50	-
NEWPORT COAST - Group 4	U.S. BANK	MONEY MARKET			FIRST AMER TREAS OBLIGN		VARIABLE	453,624.61	453,624.61	-
NEWPORT COAST - 2006A	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIG.		VARIABLE	5,816.04	5,816.04	-
SOUTH ORANGE COUNTY PFA	U.S. BANK	MONEY MARKET			FIRST AMER PRIME OBLIG.		VARIABLE	139,021.49	139,021.49	-
REASSESSMENT BONDS RAD 99-1R	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIG.		VARIABLE	460,948.00	460,948.00	-
SOUTH ORANGE COUNTY PFA	U.S. BANK	MONEY MARKET			FIRST AMER PRIME OBLIG.		VARIABLE	25,423.72	25,423.72	-
REASSESSMENT BONDS RAD 01-1R	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIG.		VARIABLE	234,488.26	234,488.26	-
SOUTH ORANGE COUNTY PFA	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIG.		VARIABLE	234,488.26	234,488.26	-
REASSESSMENT BONDS RAD 01-1R	U.S. BANK	MONEY MARKET			FIRST AMER GOVT OBLIG.		VARIABLE	234,488.26	234,488.26	-

COUNTY OF ORANGE
CEO / PUBLIC FINANCE DEPARTMENT
INVENTORY OF INVESTMENTS WITH TRUSTEES
October 31, 2011

	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	06/01/11	12/01/11	FIRST AMER TREAS OBLIGN		VARIABLE	595.65	595.65	-
2002 JJC REFUNDING	U.S. BANK	GOVT SECURITY			FED HOME LN MTG CORP DISC NTS	313396PY3	0.00%	7,173,392.03	7,332,853.34	132,643.25
1997 SOLID WASTE MGMT REF	U.S. BANK	MONEY MARKET	06/01/11	11/21/11	FIRST AMER GOV'T OBLIG.		VARIABLE	6,440,455.64	6,440,455.64	-
1997 SOLID WASTE MGMT REF	U.S. BANK	GOVT SECURITY			FED AGRI MTG CORP DISN NTS		0.00%	7,204,325.61	7,413,925.86	184,740.25
ORANGE COUNTY PFA LEASE REV	BNY TRUST CO	MONEY MARKET			WELLS FARGO ADV TREASURY		VARIABLE	11,748,819.94	11,748,819.94	93.06
REFUNDING BONDS SER 2005										
ORANGE COUNTY PFA LEASE REV	BNY TRUST CO	INVEST AGRMINT	11/22/05	01/17/17	NATIXIS FUNDING CORP.		5.005%	15,145,099.23	15,145,099.23	255,251.30
REFUNDING BONDS SER 2005										
LEASE REVENUE BONDS SERIES 2006	DEUTSCHE BANK	MUTUAL FUND			GS FIN SQ MM FUND ADMIN		VARIABLE	2,935,320.62	2,935,320.62	15.19
PENSION OBLIGATION BONDS										
TAXABLE REFUNDING PENSION	BNY TRUST CO	MONEY MARKET			FEDERATED AUTO GOVT CSH		VARIABLE	2,280.02	2,280.02	-
OBL BONDS SER 1996 A										
TAXABLE REFUNDING PENSION	BNY TRUST CO	GOVT SECURITY	06/22/00	09/01/16	FED NATL MTG ASSN DISC NTS		0.00%	55,272,549.30	91,487,058.07	2,001,304.14
OBL BONDS SER 1996 A										
TAXABLE REFUNDING PENSION	BNY TRUST CO	MONEY MARKET			FEDRTED AUTO GOVT CSH		VARIABLE	2,324.81	2,324.81	-
OBL BONDS SER 1997 A										
TAXABLE REFUNDING PENSION	BNY TRUST CO	GOVT SECURITY	06/22/00	09/01/21	FED NATL MTG ASSN DISC NTS		0.00%	51,455,110.59	83,243,671.19	1,032,744.36
OBL BONDS SER 1997 A										
RECOVERY BONDS										
1995 REC BDS SER A/2005 RFDG	BNY TRUST CO	MONEY MARKET			WELLS FARGO ADV TREASURY		VARIABLE	7.55	7.55	0.42
RECOVERY BDS SER A										
1995 REC BDS SER A/2005 RFDG	BNY TRUST CO	INVEST AGRMINT	10/25/05	06/01/15	NATIXIS FUNDING CORP.		VARIABLE	7,680,417.08	7,680,417.08	2,206.22
RECOVERY BDS SER A										
COMMERCIAL PAPER										
TEETER PLAN COMMERCIAL PAPER	U.S. BANK	MONEY MARKET			US BANK MMKT 4 - CT		VARIABLE	1,583.45	1,583.45	0.07
TEETER PLAN COMMERCIAL PAPER	U.S. BANK	MONEY MARKET			FIRST AMER. GOV'T OBLIG.		VARIABLE	176,909.06	176,909.06	-
TAX AND REVENUE ANTICIPATION NOTES (TRANS)										
11-12 COUNTY OF ORANGE TRANS	DEUTSCHE BANK	CASH			US DOLLAR CURRENCY		VARIABLE	0.22	0.22	0.22
TOTAL OF INVESTMENTS WITH TRUSTEES										
								<u>\$ 205,850,631.91</u>	<u>\$ 275,305,626.45</u>	<u>\$ 3,703,745.54</u>

JOHN WAYNE AIRPORT
INVESTMENT WITH TRUSTEE
FOR THE MONTH ENDED OCTOBER 2011

Prepared by: Adam Steckler
Date: 11/7/2011

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

Type of Investment / Interest Rate	Maturity	Reserve Fund		Principal Acct.		Interest Acct.		Cost of Issuance Acct.	
		Market	Cost	Market	Cost	Market	Cost	Market	Cost
2003 AIRPORT REVENUE REFUNDING BONDS									
Income Cash	N/A	0.00	0.00	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	0.00	0.00
Investment Agreement - Rate: 4.47% Dated: 10/8/2003 Par Value: \$4,629,952.80 Accrued Int: \$69,561.18	7/1/2013	4,629,952.80	4,629,952.80						
Investment Agreement - Rate: 4.27% Dated: 10/8/2003 Par Value: \$2,328,587.50 Accrued Int: \$26,978.64	7/1/2013			1,662,500.00	1,662,500.00	666,087.50	666,087.50		
		\$4,629,952.80	\$4,629,952.80	\$1,662,500.00	\$1,662,500.00	\$666,087.50	\$666,087.50		
2009A AIRPORT REVENUE BONDS									
Principal Cash	N/A			0.00	0.00	0.00	0.00		
US Bk Mmkt 4 - Ct (Note 2) 991071010		0.00	0.00	470,020.62	470,020.62	1,093,041.01	1,093,041.01	0.00	0.00
First American Gov't Obligation Fund - Y (Note 3) 31846V203		17,400.32	17,400.32						
U.S. Treasury Note - Rate: 0.375% - Yield: 0.145% Dated: 10/20/2011 Par Value: \$4,332,000.00 Premium: \$10,249.90 Accrued Int: \$0.00	10/31/2012	4,340,967.24	4,342,249.90						
CUSIP: 912828PD6		\$4,358,367.56	\$4,359,650.22	\$470,020.62	\$470,020.62	\$1,093,041.01	\$1,093,041.01	\$0.00	\$0.00
2009B AIRPORT REVENUE BONDS									
US Bk Mmkt 4 - Ct (Note 2) 991071010		0.00	0.00	1,505,066.19	1,505,066.19	2,603,609.21	2,603,609.21	0.00	0.00
First American Gov't Obligation Fund - Y (Note 3) 31846V203		33,465.18	33,465.18						
U.S. Treasury Notes - Rate: 0.75% - Yield: 0.285% Dated: 4/14/2011 Par Value: \$9,384,000.00 Premium: \$49,150.95 Accrued Int: \$29,421.90	5/31/2012	9,419,565.36	9,433,150.95						
CUSIP: 912828NE6		\$9,453,030.54	\$9,466,616.13	\$1,505,066.19	\$1,505,066.19	\$2,603,609.21	\$2,603,609.21	\$0.00	\$0.00
WELLS FARGO BANK									
Cash - Market Rate and Checking Account (Interest rate is variable)	N/A	\$1,745,629.46	\$1,745,629.46						

(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 deposit account - Interest rate is variable.
(Note 3): 1st American Government Obligation Fund - Y - Interest rate is variable.

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
512525	FREDDIE MAC	/OPPENHEIMER & CO., INC	AGN FLOAT1	4/3/2012	10/3/2011	INT	0.2310 / 0.2051	0.00	0.00	0.00	(797.92)	797.92
520699	FED HM LN BK BD	/JEFFERIES & COMPANY	AGNF1	10/3/2011	10/3/2011	INT	0.3400 / 0.1300	0.00	0.00	0.00	(8,500.00)	8,500.00
542845	FED FARM CR BK	/DEUTSCHE	AGNF1	10/3/2011	10/3/2011	MAT	3.5000 / 0.0500	(5,000,000.00)	(5,005,734.32)	0.00	5,734.32	5,000,000.00
549111	FED HM LN BK BD	/BNP PARIBAS	CALLGOVAGY	10/3/2011	10/3/2011	INT	0.3500 / 0.3499	0.00	0.00	0.00	(51,625.00)	51,625.00
549120	FED HM LN BK BD	/OPPENHEIMER & CO., INC	CALLGOVAGY	10/3/2011	10/3/2011	MAT	1.3750 / 1.3719	(2,950,000.00)	(3,001,479.11)	0.00	51,479.11	2,950,000.00
549121	FED HM LN BK BD	/	CALLGOVAGY	10/3/2012	10/3/2011	PURC	0.3500 / 0.3233	25,000,000.00	25,000,000.00	0.00	0.00	(25,000,000.00)
543396	WAL-MART STORES INC	/CRED SUIS SECURITIES	CP	1/6/2015	10/3/2011	PURC	0.0700 / 0.0700	23,000,000.00	23,078,819.09	0.00	0.00	(23,078,819.08)
549395	CHEVRON CORP	/CHEVRON	CP	9/10/2012	10/3/2011	PURC	0.0500 / 0.0500	10,000,000.00	10,005,513.89	0.00	0.00	(10,005,513.89)
549396	GENERAL ELEC CAP CORP	/BARCLAY CAPITAL	MTNF	10/4/2011	10/4/2011	MAT	1.2668 / 0.0900	(15,000,000.00)	(14,999,037.50)	0.00	(962.50)	15,000,000.00
55487NT	TREASURY SWEEP - MMIF	/	NTSWEEPMMF	10/19/2011	10/4/2011	PURC	0.0100 / 0.0100	20,000,000.00	19,999,583.32	0.00	0.00	(19,999,583.33)
511017	COUNTY OF ORANGE	/COUNTY OF ORANGE	OCPOB2011A	12/9/2011	10/4/2011	PURC	1.8200 / 1.1300	4,780,000.00	4,790,310.56	4,205.17	0.00	(4,794,515.73)
543924	FED HM LN BK BD	/OPPENHEIMER & CO., INC	CALLGOVAGY	10/7/2011	10/4/2011	PURC	0.3500 / 0.3330	4,794,515.73	4,794,515.73	0.00	0.00	(4,794,515.73)
546014	CHEVRON CORP	/CHEVRON	CP	4/13/2012	10/5/2011	SALE	0.0500 / 0.0500	(63,500,000.00)	(63,500,000.00)	0.00	0.00	2,443,990.83
549634	WAL-MART STORES INC	/MORGAN STANLEY	CP	4/13/2012	10/5/2011	INT	0.0400 / 0.0400	0.00	0.00	0.00	(34,832.24)	34,832.24
58				7/20/2012	10/5/2011	EPAY PRI		(16,312,079.21)	(16,312,079.21)	0.00	0.00	16,312,079.21
				7/20/2012	10/5/2011	INT		0.00	0.00	0.00	(14,262.50)	14,262.50
				10/5/2011	10/5/2011	MAT		(40,000,000.00)	(39,998,944.44)	0.00	(1,055.56)	40,000,000.00

Deals [Transaction Type] = SE

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
549635	CHEVRON CORP	/CHEVRON	CP	11/17/2011	10/5/2011	PURC	0.0300 / 0.0300	20,000,000.00	19,999,044.44	0.00	0.00	(19,999,044.44)
507416	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOATI	10/25/2011	10/5/2011	PURC	0.2430 / 0.2370	25,000,000.00	24,999,583.33	0.00	0.00	(24,999,583.33)
522030	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOATI	10/6/2011	10/6/2011	INT		0.00	0.00	0.00	(7,795.47)	7,795.47
				10/6/2011	10/6/2011	MAT		(16,400,000.00)	(16,400,031.10)	0.00	6,031.10	16,400,000.00
522031	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOATI	10/6/2011	10/6/2011	INT		0.00	0.00	0.00	(2,376.67)	2,376.67
				10/6/2011	10/6/2011	MAT		(50,000,000.00)	(50,032,791.67)	0.00	45,032,791.67	5,000,000.00
545598	RABOBANK NEDERLAND NV NY	/JP MORGAN CHASE & CO	YCDF	10/6/2011	10/6/2011	MAT	0.2370 / 0.1312	(50,000,000.00)	(50,032,791.67)	0.00	32,791.67	23,766.67
549120	FED HM LN BK BD	/OPPENHEIMER & CO., INC	CALLGOVAGY	1/6/2012	10/6/2011	INT	1.3750 / 1.3719	0.00	0.00	0.00	(2,747.60)	2,747.60
549908	WAL-MART STORES INC	/MORGAN STANLEY	CP	1/6/2015	10/6/2011	EPAY PRI		(23,000,000.00)	(23,078,819.08)	0.00	0.00	23,078,819.08
				1/6/2015	10/6/2011	INT	0.0400 / 0.0400	0.00	0.00	0.00	(79,062.50)	79,062.50
549909	NESTLE CAPITAL CORP	/MERRILL LYNCH	CP	11/16/2011	10/6/2011	PURC	0.0100 / 0.0100	3,000,000.00	2,999,863.33	0.00	0.00	(2,999,863.33)
528011	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOATI	11/3/2011	10/6/2011	PURC	0.1898 / 0.1030	20,000,000.00	19,999,844.44	0.00	0.00	(19,999,844.44)
530891	FED HM LN BK BD	/GOLDMAN SACHS GROUP INC	AGNFI	10/7/2011	10/7/2011	INT		0.00	0.00	0.00	(3,178.86)	3,178.86
				10/7/2011	10/7/2011	MAT	0.1700 / 0.2041	(17,000,000.00)	(17,005,062.88)	0.00	5,062.88	17,000,000.00
550129	GOLDMAN SACHS GROUP INC	/CANTOR FITZGERALD	MTNFDIC	4/2/2012	10/7/2011	SALE	3.2500 / 0.2448	(15,000,000.00)	(14,996,100.00)	0.00	(14,478.33)	15,010,578.33
				6/15/2012	10/7/2011	PURC		20,000,000.00	20,615,622.22	0.00	0.00	(20,615,622.22)
				6/15/2012	10/7/2011	SALE		(20,000,000.00)	(20,615,622.22)	0.00	15,459,901.66	5,155,720.56

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
550137	FED HM LN BK BD SERVICES	/UBS FINANCIAL SERVICES	AGYMAT				0.3000 / 0.0359					
550138	US TREASURY N/B	/RBC	TBILL	11/16/2011	10/7/2011	PURC	0.0105 / 0.0105	6,875,000.00	6,896,731.88	0.00	0.00	(6,896,731.88)
554487	NT TREASURY SWEEP - MMF	/	NTSWEEPMMF	11/10/2011	10/7/2011	PURC	0.0100 / 0.0100	25,000,000.00	24,999,752.08	0.00	0.00	(24,999,752.08)
520766	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1	10/7/2011	10/7/2011	MAT	0.1426 / 0.1796	(4,794,515.73)	(4,794,515.73)	0.00	(3.93)	3.93
488808	RABOBANK NEDERLAND NV NY	/UBS FINANCIAL SERVICES	YCDF	2/8/2012	10/8/2011	INT	0.3234 / 0.3234	0.00	0.00	0.00	(5,149.44)	5,149.44
545185	WAL-MART STORES INC	/CRED SUIS SECURITIES	CP	11/10/2011	10/11/2011	INT	0.0600 / 0.0600	0.00	0.00	0.00	(3,564.58)	3,564.58
550401	US TREASURY N/B	/RBC	TBILL	10/11/2011	10/11/2011	MAT	0.0070 / 0.0070	(11,800,000.00)	(11,799,449.33)	0.00	(550.67)	11,800,000.00
550402	WAL-MART STORES INC	/CRED SUIS FIRST BOST NY	CP	11/10/2011	10/11/2011	PURC	0.0400 / 0.0400	25,000,000.00	24,999,854.18	0.00	0.00	(24,999,854.17)
550403	CHEVRON CORP	/CHEVRON	CP	10/31/2011	10/11/2011	PURC	0.0600 / 0.0600	10,000,000.00	9,999,777.78	0.00	0.00	(9,999,777.78)
499706	TORONTO DOMINION BANK NY	/TDSI	YCDF	11/7/2011	10/11/2011	PURC	0.3413 / 0.3413	15,000,000.00	14,999,325.00	0.00	0.00	(14,999,325.00)
550693	GOLDMAN SACHS GROUP INC	/JP MORGAN CHASE & CO	MTNFFDIC	1/12/2012	10/12/2011	INT	0.5216 / 0.0400	0.00	0.00	0.00	(2,541.67)	2,541.67
528012	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1	11/9/2011	10/12/2011	PURC	0.2530 / 0.1681	30,000,000.00	30,039,055.71	0.00	0.00	(30,039,055.70)
529027	FED FARM CR BK	/CRED SUIS SECURITIES	AGN FLOAT1	10/13/2011	10/13/2011	MAT	0.1995 / 0.1279	(3,100,000.00)	(3,102,162.59)	0.00	(1,711.20)	1,711.20
				2/13/2012	10/13/2011	INT		0.00	0.00	0.00	(2,518.51)	2,518.51

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
543093	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOATI				0.2160 / 0.0303					
				10/13/2011	10/13/2011	INT		0.00	0.00	0.00	(27,600.00)	27,600.00
550138	US TREASURY N/B	/RBC	TBILL					(50,000,000.00)	(50,025,750.00)	0.00	25,750.00	50,000,000.00
				10/13/2011	10/13/2011	MAT	0.0105 / 0.0105					
550952	FHLB DISC CORP	/BANK OF AMERICA	AGDN					(25,000,000.00)	(24,999,752.08)	0.00	16,999,811.19	7,999,940.89
				11/10/2011	10/13/2011	SALE	0.0100 / 0.0100					
550957	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN					50,000,000.00	49,999,625.00	0.00	0.00	(49,999,625.00)
				11/9/2011	10/13/2011	PURC	0.0100 / 0.0100					
550969	FED HM LN BK BD	/DEUTSCHE	CALLGOVAGY					25,000,000.00	24,999,805.55	0.00	0.00	(24,999,805.56)
				11/10/2011	10/13/2011	PURC	0.3000 / 0.0192					
505276	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOATI					13,000,000.00	13,019,222.67	0.00	0.00	(13,019,222.67)
				11/23/2011	10/13/2011	PURC	0.2213 / 0.2212					
505809	ROYAL BANK OF CANADA	/RBC	YCDF					0.00	0.00	0.00	(3,929.38)	3,929.38
				12/14/2011	10/14/2011	INT	0.3140 / 0.3140					
547231	ROYAL BANK OF CANADA	/RBC	YCDF					0.00	0.00	0.00	(3,482.63)	3,482.63
				2/14/2012	10/14/2011	INT	0.2786 / 0.2254					
551229	FHLB DISC CORP	/BNP PARIBAS	AGDN					0.00	0.00	0.00	(742.96)	742.96
				2/14/2012	10/14/2011	INT	0.0200 / 0.0200					
551231	FREDDIE MAC	/JP MORGAN CHASE & CO	CALLGOVAGY					50,000,000.00	49,999,138.90	0.00	0.00	(49,999,138.89)
				11/14/2011	10/14/2011	PURC		(50,000,000.00)	(49,999,138.89)	0.00	39,999,268.06	9,999,870.83
				11/14/2011	10/14/2011	SALE	2.7500 / 2.7430					
551238	FED HM LN BK BD	/	CALLGOVAGY					15,000,000.00	15,206,091.68	0.00	0.00	(15,206,091.67)
				4/18/2016	10/14/2011	PURC	0.4000 / 0.3758					
495857	WELLS FARGO BANK	/JEFFERIES & COMPANY	MTNF					5,000,000.00	5,004,908.89	0.00	0.00	(5,004,908.89)
				8/17/2012	10/14/2011	PURC	0.4191 / 0.3039					
537347	TORONTO DOMINION BANK NY	/TDSI	YCD					0.00	0.00	0.00	(396.11)	396.11
				10/15/2011	10/17/2011	INT		(6,400,000.00)	(6,406,016.00)	0.00	6,006,016.00	400,000.00
				10/15/2011	10/17/2011	MAT	0.1800 / 0.1800					
								0.00	0.00	0.00	(2,400.00)	2,400.00
				10/17/2011	10/17/2011	INT		(10,000,000.00)	(9,999,999.63)	0.00	4,999,999.63	5,000,000.00
				10/17/2011	10/17/2011	MAT						

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
540950	FANNIE MAE	/CASTLE OAK SECURITIES	AGN FLOATI				0.2402 / 0.1847					
				9/17/2012	10/17/2011	INT		0.00	0.00	0.00	(2,166.17)	2,166.17
541461	FREDDIE DISCOUNT	/CRED SUIS SECURITIES	AGDN				0.0250 / 0.0250					
				10/17/2011	10/17/2011	MAT		(12,000,000.00)	(11,999,533.33)	0.00	(466.67)	12,000,000.00
551496	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBD				1.0000 / 0.0273					
				10/31/2011	10/17/2011	PURC		50,000,000.00	50,018,600.00	232,240.44	0.00	(50,250,840.44)
535035	NESTLE CAPITAL CORP	/CRED SUIS SECURITIES	CP				0.0800 / 0.0800					
				10/18/2011	10/18/2011	MAT		(10,000,000.00)	(9,998,000.00)	0.00	(2,000.00)	10,000,000.00
551231	FREDDIE MAC	/JP MORGAN CHASE & CO	CALLGOV AGY				2.7500 / 2.7430					
				4/18/2016	10/18/2011	EPAY PRI		(15,206,091.67)	(15,206,091.67)	0.00	0.00	15,206,091.67
				4/18/2016	10/18/2011	INT		0.00	0.00	0.00	(206,250.00)	206,250.00
551842	FED HM LN BK BD	/CRED SUIS SECURITIES	AGNFI				1.0000 / 0.0603					
				12/28/2011	10/18/2011	PURC		50,000,000.00	50,244,027.80	0.00	0.00	(50,244,027.78)
506633	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOATI				0.2413 / 0.2158					
				3/19/2012	10/19/2011	INT		0.00	0.00	0.00	(2,624.25)	2,624.25
511017	COUNTY OF ORANGE	/COUNTY OF ORANGE	OCPOB2011A				1.8200 / 1.1300					
				4/13/2012	10/19/2011	SALE		(63,500,000.00)	(63,500,000.00)	0.00	0.00	2,445,720.63
				4/13/2012	10/19/2011	INT		0.00	0.00	0.00	(33,102.44)	33,102.44
549395	CHEVRON CORP	/CHEVRON	CP				0.0500 / 0.0500					
				10/19/2011	10/19/2011	MAT		(20,000,000.00)	(19,999,583.33)	0.00	(416.67)	20,000,000.00
552093	CHEVRON CORP	/CHEVRON	CP				0.0600 / 0.0600					
				11/7/2011	10/19/2011	PURC		20,000,000.00	19,999,366.66	0.00	0.00	(19,999,366.67)
543090	FREDDIE MAC	/JP MORGAN CHASE & CO	AGN FLOATI				0.2030 / 0.0922					
				10/21/2011	10/21/2011	INT		0.00	0.00	0.00	(551.80)	551.80
				10/21/2011	10/21/2011	MAT		(3,000,000.00)	(3,000,632.25)	0.00	632.25	3,000,000.00
544471	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOATI				0.2030 / 0.0925					
				10/21/2011	10/21/2011	INT		0.00	0.00	0.00	(1,839.33)	1,839.33
				10/21/2011	10/21/2011	MAT		(10,000,000.00)	(10,002,335.00)	0.00	2,335.00	10,000,000.00
546952	TORONTO DOMINION BANK NY	/TDSI	YCDF				0.3007 / 0.3007					

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
543091	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOAT1	9/21/2012	10/21/2011	INT	0.1554 / 0.1040	0.00	0.00	0.00	(3,759.00)	3,759.00
542256	NESTLE CAPITAL CORP	/BANK OF AMERICA	CP	11/23/2011	10/23/2011	INT	0.0500 / 0.0500	0.00	0.00	0.00	(780.75)	780.75
542257	NESTLE CAPITAL CORP	/MORGAN STANLEY	CP	10/24/2011	10/24/2011	MAT	0.0500 / 0.0500	(10,000,000.00)	(9,999,166.67)	0.00	(833.33)	10,000,000.00
552827	FREDDIE MAC	/BNP PARIBAS	STEPGOVAGY	10/24/2011	10/24/2011	MAT	0.7500 / 0.7474	(5,000,000.00)	(4,999,583.33)	0.00	(416.67)	5,000,000.00
549635	CHEVRON CORP	/CHEVRON	CP	7/28/2014	10/24/2011	PURC	0.0300 / 0.0300	28,000,000.00	28,052,182.68	0.00	0.00	(28,052,182.67)
552895	CHEVRON CORP	/CHEVRON	CP	10/25/2011	10/25/2011	MAT	0.0300 / 0.0300	(25,000,000.00)	(24,999,583.33)	0.00	(416.67)	25,000,000.00
552899	NESTLE CAPITAL CORP	/BANK OF AMERICA	CP	11/7/2011	10/25/2011	PURC	0.0800 / 0.0800	30,000,000.00	29,999,675.01	0.00	0.00	(29,999,675.00)
552902	NESTLE CAPITAL CORP	/CRED SUIS FIRST BOST NY	CP	1/17/2012	10/25/2011	PURC	0.0600 / 0.0600	6,000,000.00	5,998,880.00	0.00	0.00	(5,998,880.00)
552938	WAL-MART STORES INC	/CITIGROUP GLOBAL MARKETS	CP	1/23/2012	10/25/2011	PURC	0.0500 / 0.0500	10,000,000.00	9,998,500.00	0.00	0.00	(9,998,500.00)
553176	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBD	11/30/2011	10/25/2011	PURC	0.8750 / 0.0239	10,000,000.00	9,999,500.00	0.00	0.00	(9,999,500.00)
520984	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1	1/31/2012	10/25/2011	PURC	0.2126 / 0.1297	10,000,000.00	10,022,656.25	20,448.37	0.00	(10,043,104.62)
541738	FANNIE MAE	/DEUTSCHE	AGN FLOAT1	10/26/2011	10/26/2011	INT	0.1773 / 0.1567	0.00	0.00	0.00	(2,423.79)	2,423.79
513643	ROYAL BANK OF CANADA	/MORGAN STANLEY	YCDF	10/26/2011	10/26/2011	MAT	0.3483 / 0.2990	(12,400,000.00)	(12,405,544.12)	0.00	5,544.12	12,400,000.00
548262	FED HM LN BK BD	/BNP PARIBAS	AGN FLOAT1	7/26/2012	10/26/2011	INT	0.1320 / 0.0252	0.00	0.00	0.00	(4,678.33)	4,678.33
				1/27/2012	10/27/2011	INT		0.00	0.00	0.00	(2,238.53)	2,238.53
				10/27/2011	10/27/2011	INT		0.00	0.00	0.00	(8,433.33)	8,433.33

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
553659	GOLDMAN SACHS GROUP INC	/JP MORGAN CHASE & CO	MTNFFDIC	10/27/2011	10/27/2011	MAT	0.5216 / 0.0701	(25,000,000.00)	(25,007,925.00)	0.00	7,925.00	25,000,000.00
553660	GOLDMAN SACHS GROUP INC	/JP MORGAN CHASE & CO	MTNFFDIC	11/9/2011	10/27/2011	PURC		10,000,000.00	10,013,076.44	0.00	0.00	(10,013,076.44)
				11/9/2011	10/27/2011	SALE		(10,000,000.00)	(10,013,076.44)	0.00	(72.80)	10,013,149.24
485947	TORONTO DOMINION BANK NY	/TDSI	YCDF	11/9/2011	10/27/2011	PURC		40,000,000.00	40,052,305.76	0.00	0.00	(40,052,305.77)
				11/9/2011	10/27/2011	SALE		(40,000,000.00)	(40,052,305.77)	0.00	(291.20)	40,052,596.97
519888	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOAT1	10/28/2011	10/28/2011	INT		0.00	0.00	0.00	(2,177.70)	2,177.70
				10/28/2011	10/28/2011	MAT		(10,000,000.00)	(10,000,000.00)	0.00	1,500,000.00	8,500,000.00
520452	FED FARM CR BK	/JEFFERIES & COMPANY	AGDN	2/28/2012	10/28/2011	INT		0.00	0.00	0.00	(985.00)	985.00
533417	ROYAL BANK OF CANADA	/RBC	YCD	10/28/2011	10/28/2011	MAT		(24,000,000.00)	(23,985,760.00)	0.00	14,985,760.00	9,000,000.00
542330	FED HM LN BK BD	/OPPENHEIMER & CO., INC	AGNFI	10/28/2011	10/28/2011	INT		0.00	0.00	0.00	(16,012.50)	16,012.50
				10/28/2011	10/28/2011	MAT		(15,000,000.00)	(15,002,245.80)	0.00	2,245.80	15,000,000.00
543642	FED HM LN BK BD	/OPPENHEIMER & CO., INC	AGNFI	10/28/2011	10/28/2011	MAT		(2,000,000.00)	(2,015,822.89)	0.00	15,822.89	2,000,000.00
552827	FREDDIE MAC	/BNP PARIBAS	STPGOVAGY	7/28/2014	10/28/2011	EPAY PRI		0.7500 / 0.7474	0.00	0.00	(19,800.00)	19,800.00
				7/28/2014	10/28/2011	INT		(16,500,000.00)	(16,518,507.50)	0.00	18,507.50	16,500,000.00
553964	NESTLE CAPITAL CORP	/BANK OF AMERICA	CP	1/26/2012	10/28/2011	PURC		10,000,000.00	9,998,500.00	0.00	0.00	(9,998,500.00)
553965	FREDDIE DISCOUNT	/UBS FINANCE (DE) LLC	AGDN	12/27/2011	10/28/2011	PURC		50,000,000.00	49,997,500.00	0.00	0.00	(49,997,500.00)

County of Orange
Treasurer-Tax Collector's Office
Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: County Money Mkt Fnd												
515583	FREDDIE MAC	/OPPENHEIMER & CO., INC	AGN FLOATI				0.1982 / 0.1764					
				12/29/2011	10/29/2011	INT		0.00	0.00	0.00	(1,179.88)	1,179.88
550402	WAL-MART STORES INC	/CRED SUIS FIRST BOST NY	CP				0.0400 / 0.0400					
551496	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBD					(10,000,000.00)	(9,999,777.78)	0.00	(222.22)	10,000,000.00
				10/31/2011	10/31/2011	MAT	1.0000 / 0.0273					
554019	FHLB DISC CORP	/UBS FINANCE (DE) LLC	AGDN									
				10/31/2011	10/31/2011	INT		0.00	0.00	0.00	(103.94)	103.94
				10/31/2011	10/31/2011	INT		0.00	0.00	0.00	(251,366.12)	251,366.12
				10/31/2011	10/31/2011	MAT		(50,000,000.00)	(50,018,600.00)	0.00	18,600.00	50,000,000.00
554021	FHLB DISC CORP	/CRED SUIS SECURITIES	AGDN				0.0300 / 0.0300	50,000,000.00	49,997,583.35	0.00	0.00	(49,997,583.35)
554025	TORONTO DOMINION BANK NY	/TDSI	YCD				0.1500 / 0.1500	50,000,000.00	49,997,583.35	0.00	0.00	(49,997,583.35)
				12/28/2011	10/31/2011	PURC						
554218	ROYAL BANK OF CANADA	/RBC	YCDF				0.4011 / 0.3826	15,000,000.00	15,000,000.00	0.00	0.00	(15,000,000.00)
				1/30/2012	10/31/2011	PURC						
554219	FED FARM CR BK SECURITIES	/CASTLE OAK SECURITIES	CALLGOVAGY				2.6000 / 2.5821	25,000,000.00	25,008,770.98	0.00	0.00	(25,008,770.97)
				7/9/2012	10/31/2011	PURC						
554222	TORONTO DOMINION BANK NY	/TDSI	YCDF				0.2594 / 0.2884	20,500,000.00	20,632,560.97	0.00	0.00	(20,632,560.97)
				2/15/2018	10/31/2011	PURC						
				5/4/2012	10/31/2011	PURC		8,000,000.00	8,000,372.64	0.00	0.00	(8,000,372.64)
Sub Total:								26,305,000.00	26,590,097.20	256,893.98	144,250,030.45	(293,207,310.10)
Fund: Extended Fund												
549107	FANNIE MAE	/RBC	CALLGOVAGY				0.5000 / 0.5277					
				10/3/2013	10/3/2011	PURC		15,000,000.00	14,991,750.00	0.00	0.00	(14,991,750.00)
549108	FANNIE MAE	/CANTOR FITZGERALD	CALLGOVAGY				0.5000 / 0.5252					
				10/3/2013	10/3/2011	PURC		25,000,000.00	24,987,500.00	0.00	0.00	(24,987,500.00)
549109	FREDDIE MAC	/CITIGROUP GLOBAL MARKETS	CALLGOVAGY				0.5000 / 0.5252					
				10/3/2013	10/3/2011	PURC						

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
549122	FANNIE MAE	/	CALLGOVAGY	10/3/2013	10/3/2011	PURC	1.0000 / 0.9816	25,000,000.00	24,987,500.00	0.00	0.00	(24,987,500.00)
549123	FREDDIE MAC	/	CALLGOVAGY	10/18/2013	10/3/2011	PURC	1.5000 / 1.4826	8,700,000.00	8,743,094.00	0.00	0.00	(8,743,094.00)
549124	FANNIE MAE	/	CALLGOVAGY	4/14/2014	10/3/2011	PURC	1.7500 / 1.7291	7,850,000.00	7,908,652.58	0.00	0.00	(7,908,652.58)
511021	COUNTY OF ORANGE	/COUNTY OF ORANGE	COPOB2011A	10/21/2015	10/3/2011	PURC	1.8200 / 1.1300	46,450,000.00	46,853,418.25	0.00	0.00	(46,853,418.25)
537704	FANNIE MAE	/MORGAN STANLEY	AGDN	4/13/2012	10/5/2011	SALE		(148,919,820.00)	(148,919,820.00)	0.00	0.00	5,731,632.67
549631	FANNIE MAE	/	CALLGOVAGY	4/13/2012	10/5/2011	INT	0.1000 / 0.1000	0.00	0.00	0.00	(81,688.36)	81,688.36
549632	FED HM LN BK BD	/	STEPGOVAGY	12/9/2011	10/5/2011	SALE	0.5500 / 0.5202	(4,341,000.00)	(4,339,456.53)	0.00	(1,504.28)	4,340,960.81
549633	FREDDIE MAC	/	CALLGOVAGY	11/1/2012	10/5/2011	PURC	0.5000 / 0.4894	25,000,000.00	25,066,769.45	0.00	0.00	(25,066,769.44)
549637	FANNIE MAE	/DEUTSCHE	CALLGOVAGY	10/25/2013	10/5/2011	PURC	0.6000 / 0.5646	42,595,000.00	42,698,856.07	0.00	0.00	(42,698,856.08)
549639	FANNIE MAE	/RBC	AGNFI	11/2/2012	10/5/2011	PURC	2.0000 / 1.8547	19,000,000.00	19,055,641.50	0.00	0.00	(19,055,641.50)
549641	FREDDIE MAC	/CRED SUIS SECURITIES	STEPGOVAGY	10/3/2016	10/5/2011	PURC	1.1250 / 0.4591	25,000,000.00	25,175,302.78	0.00	0.00	(25,175,302.78)
549642	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGNFI	9/30/2013	10/5/2011	PURC	1.0000 / 1.0309	7,500,000.00	7,599,796.88	0.00	0.00	(7,599,796.88)
549643	FED HM LN BK BD	/OPPENHEIMER & CO., INC	AGNFI	10/3/2016	10/5/2011	PURC	0.5000 / 0.4430	18,000,000.00	17,974,000.01	0.00	0.00	(17,974,000.00)
550131	FED HM LN BK BD	/DEUTSCHE	AGNFI	8/28/2013	10/5/2011	PURC	0.3000 / 0.3873	22,400,000.00	22,435,591.11	0.00	0.00	(22,435,591.11)
550132	FED HM LN BK BD	/	AGYMAT	3/19/2013	10/5/2011	PURC	1.7500 / 0.3906	25,000,000.00	24,971,683.33	0.00	0.00	(24,971,683.33)
482303	FANNIE MAE	/CRED SUIS SECURITIES	AGNFI	3/8/2013	10/7/2011	PURC	0.3000 / 0.0414	10,000,000.00	10,206,329.22	0.00	0.00	(10,206,329.22)
				11/16/2011	10/7/2011	PURC	1.0000 / 0.2940	12,875,000.00	12,915,620.63	0.00	0.00	(12,915,620.63)

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
488604	RABOBANK NEDERLAND NV NY	/UBS FINANCIAL SERVICES	YCDF	11/23/2011	10/11/2011	SALE	0.3234 / 0.3234	(10,000,000.00)	(10,116,642.22)	0.00	66,882.89	10,049,759.33
550400	FED HM LN BK BD	/BANK OF AMERICA	AGNF1	11/10/2011	10/11/2011	INT	1.7500 / 0.4120	0.00	0.00	0.00	(3,564.58)	3,564.58
550967	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGNF1	3/8/2013	10/11/2011	PURC	0.5000 / 0.5010	10,000,000.00	10,203,721.67	0.00	0.00	(10,203,721.67)
550968	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1	8/28/2013	10/13/2011	PURC	1.1250 / 0.5306	20,000,000.00	20,012,120.00	0.00	0.00	(20,012,120.00)
550982	FED HM LN BK BD	/	CALLGOVAGY	10/8/2013	10/13/2011	PURC	0.3000 / 0.0192	15,000,000.00	15,178,248.75	0.00	0.00	(15,178,248.75)
482782	JP MORGAN CHASE & CO	/JEFFERIES & COMPANY	MTNFDIC	11/23/2011	10/13/2011	PURC	3.1250 / 0.3142	35,000,000.00	35,051,753.35	0.00	0.00	(35,051,753.33)
484308	JP MORGAN CHASE & CO	/JEFFERIES & COMPANY	MTNFDIC	12/1/2011	10/14/2011	SALE		(7,618,000.00)	(7,947,255.35)	0.00	6,170,077.61	1,777,177.74
				12/1/2011	10/14/2011	SALE		(7,618,000.00)	(7,947,255.35)	0.00	1,988,124.49	5,959,130.86
534145	FED HM LN BK BD	/DEUTSCHE	CALLGOVAGY	12/1/2011	10/14/2011	SALE	0.3500 / 0.3501	(23,250,000.00)	(24,256,546.49)	0.00	645,470.76	23,611,075.73
536925	JP MORGAN CHASE & CO	/JEFFERIES & COMPANY	MTNFDIC	7/25/2012	10/14/2011	INT	3.1250 / 0.4301	0.00	0.00	0.00	(21,875.00)	21,875.00
551227	FED HM LN BK BD	/MORGAN STANLEY	AGNF1	12/1/2011	10/14/2011	SALE	0.3750 / 0.4990	(25,000,000.00)	(26,036,083.33)	0.00	647,829.86	25,388,253.47
551228	FREDDIE MAC	/CANTOR FITZGERALD	AGNF1	11/27/2013	10/14/2011	PURC	0.3750 / 0.5230	40,000,000.00	39,895,600.00	0.00	0.00	(39,895,600.00)
441606	FREDDIE MAC	/JP MORGAN CHASE & CO	AGNF1	10/15/2013	10/14/2011	PURC	1.6250 / 1.6710	15,000,000.00	14,958,481.25	0.00	0.00	(14,958,481.25)
448521	WAL-MART STORES INC	/WELLS FARGO BANK	MTN	4/15/2013	10/15/2011	INT	4.2500 / 1.9402	0.00	0.00	0.00	(406,250.00)	406,250.00
				4/15/2013	10/15/2011	INT		0.00	0.00	0.00	(108,948.75)	108,948.75

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
551228	FREDDIE MAC	/CANTOR FITZGERALD	AGNFI	10/15/2013	10/15/2011	INT	0.3750 / 0.5230	0.00	0.00	0.00	(2,812.50)	2,812.50
551493	FREDDIE MAC	/	CALLGOVAGY	4/28/2014	10/17/2011	PURC	1.2000 / 1.1859	25,000,000.00	25,149,583.33	0.00	0.00	(25,149,583.33)
551501	FED HM LN BK BD	/	CALLGOVAGY	10/28/2013	10/17/2011	PURC	0.8750 / 0.8637	35,000,000.00	35,151,677.37	0.00	0.00	(35,151,677.36)
551502	FREDDIE MAC	/JP MORGAN CHASE & CO	CALLGOVAGY	10/17/2014	10/17/2011	PURC	0.7500 / 0.7906	15,000,000.00	14,982,000.00	0.00	0.00	(14,982,000.00)
551503	FREDDIE MAC	/BANK OF AMERICA	CALLGOVAGY	10/17/2014	10/17/2011	PURC	0.8000 / 0.8338	15,000,000.00	15,000,000.00	0.00	0.00	(15,000,000.00)
551504	FANNIE MAE	/BNP PARIBAS	CALLGOVAGY	10/17/2014	10/17/2011	PURC	0.8000 / 0.8423	20,000,000.00	19,980,000.00	0.00	0.00	(19,980,000.00)
551505	FANNIE MAE	/JEFFERIES & COMPANY	CALLGOVAGY	10/17/2014	10/17/2011	PURC	1.0000 / 1.0594	15,000,000.00	14,981,250.00	0.00	0.00	(14,981,250.00)
517625	FANNIE MAE	/BARCLAY CAPITAL	STEPGOVAGY	4/18/2014	10/18/2011	INT	5.2500 / 1.3662	0.00	0.00	0.00	(78,550.00)	78,550.00
480423	GENERAL ELEC CAP CORP	/CANTOR FITZGERALD	MTN	10/19/2012	10/19/2011	INT	5.2500 / 1.3620	0.00	0.00	0.00	(131,250.00)	131,250.00
480424	GENERAL ELEC CAP CORP	/RBC	MTN	10/19/2012	10/19/2011	INT	5.2500 / 1.2092	0.00	0.00	0.00	(393,750.00)	393,750.00
484309	GENERAL ELEC CAP CORP	/BANK OF AMERICA	MTN	10/19/2012	10/19/2011	INT	0.8000 / 0.9648	0.00	0.00	0.00	(135,791.25)	135,791.25
507911	FREDDIE MAC	/UBS FINANCIAL SERVICES	CALLGOVAGY	4/19/2013	10/19/2011	INT	1.8200 / 1.1300	0.00	0.00	0.00	(87,200.00)	87,200.00
511021	COUNTY OF ORANGE	/COUNTY OF ORANGE	OCPOB2011A	4/13/2012	10/19/2011	SALE	(148,919,820.00)	(148,919,820.00)	(148,919,820.00)	0.00	0.00	5,735,689.40
548264	FREDDIE MAC	/OPPENHEIMER & CO., INC	AGNFI	4/13/2012	10/19/2011	INT	0.8000 / 0.3790	0.00	0.00	0.00	(77,631.63)	77,631.63
533628	FANNIE MAE	/BNP	CALLGOVAGY	4/19/2013	10/19/2011	INT	2.0500 / 1.7750	0.00	0.00	0.00	(44,000.00)	44,000.00

County of Orange
Treasurer-Tax Collector's Office
Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
500503	FANNIE MAE	/JEFFERIES & COMPANY	CALLGOVAGY	4/20/2015	10/20/2011	INT	1.0500 / 1.1846	0.00	0.00	0.00	(51,250.00)	51,250.00
507981	FANNIE MAE	/DEUTSCHE	CALLGOVAGY	10/22/2013	10/22/2011	INT	1.0500 / 1.3102	0.00	0.00	0.00	(131,250.00)	131,250.00
376905	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN 1	10/22/2013	10/22/2011	INT	2.2500 / 2.2511	0.00	0.00	0.00	(131,250.00)	131,250.00
376906	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN 1	4/24/2012	10/24/2011	INT	2.2500 / 2.2511	0.00	0.00	0.00	(562,500.00)	562,500.00
513645	RABOBANK NEDERLAND NV NY	/UBS FINANCIAL SERVICES	YCDF	4/24/2012	10/24/2011	INT	0.3433 / 0.3433	0.00	0.00	0.00	(450,000.00)	450,000.00
553178	FED HM LN BK BD	/	CALLGOVAGY	4/24/2012	10/24/2011	INT	0.9000 / 0.8922	0.00	0.00	0.00	(12,816.22)	12,816.22
553179	FANNIE MAE	/MORGAN KEEGAN	CALLGOVAGY	2/3/2014	10/25/2011	PURC	0.6250 / 0.6452	20,000,000.00	20,044,440.00	0.00	0.00	(20,044,440.00)
553428	FANNIE MAE	/	CALLGOVAGY	10/25/2013	10/25/2011	PURC	0.6250 / 0.6065	25,000,000.00	24,990,000.00	0.00	0.00	(24,990,000.00)
553429	FANNIE MAE	/DEUTSCHE	CALLGOVAGY	11/9/2012	10/26/2011	PURC	0.8500 / 0.8737	15,000,000.00	15,046,339.58	0.00	0.00	(15,046,339.58)
475449	GENERAL ELEC CAP CORP	/STIFFEL NICOLAUS, LLC	MTNF	10/24/2014	10/26/2011	PURC	0.6631 / 1.1302	15,000,000.00	14,990,208.33	0.00	0.00	(14,990,208.33)
486851	GENERAL ELEC CAP CORP	/JEFFERIES & COMPANY	MTNF	7/27/2012	10/27/2011	INT	0.4584 / 0.8722	0.00	0.00	0.00	(26,985.84)	26,985.84
536703	FED HM LN BK BD	/DEUTSCHE	CALLGOVAGY	7/27/2012	10/27/2011	INT	0.3500 / 0.3501	0.00	0.00	0.00	(10,986.56)	10,986.56
527718	FANNIE MAE	/CASTLE OAK SECURITIES	AGNF1	8/10/2012	10/28/2011	INT	0.5000 / 0.2900	0.00	0.00	0.00	(13,125.00)	13,125.00
527719	FANNIE MAE	/DEUTSCHE	AGNF1	10/30/2012	10/30/2011	INT	0.5000 / 0.3011	0.00	0.00	0.00	(25,000.00)	25,000.00
527720	FREDDIE MAC	/RBC	AGNF1	10/30/2012	10/30/2011	INT	0.6250 / 0.2841	0.00	0.00	0.00	(25,000.00)	25,000.00

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Extended Fund												
528497	FANNIE MAE	/MESIROW FINANCIAL	AGNF1	10/30/2012	10/30/2011	INT	0.5000 / 0.3398	0.00	0.00	0.00	(25,000.00)	25,000.00
528782	FANNIE MAE	/DEUTSCHE	AGNF1	10/30/2012	10/30/2011	INT	0.5000 / 0.3530	0.00	0.00	0.00	(25,000.00)	25,000.00
529598	FANNIE MAE	/DEUTSCHE	AGNF1	10/30/2012	10/30/2011	INT	0.5000 / 0.3552	0.00	0.00	0.00	(62,500.00)	62,500.00
536328	FANNIE MAE	/CRED SUIS SECURITIES	AGNF1	10/30/2012	10/30/2011	INT	0.5000 / 0.3715	0.00	0.00	0.00	(12,500.00)	12,500.00
536329	FANNIE MAE	/CRED SUIS SECURITIES	AGNF1	10/30/2012	10/30/2011	INT	0.5000 / 0.3715	0.00	0.00	0.00	(25,000.00)	25,000.00
Sub Total:									293,704,050.13	0.00	6,328,405.64	(586,404,773.70)
Fund: Educational Money Mkt Fnd												
512522	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1	2/2/2012	10/2/2011	INT	0.1810 / 0.2057	0.00	0.00	0.00	(235.83)	235.83
526300	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1	2/2/2012	10/2/2011	INT	0.1104 / 0.1307	0.00	0.00	0.00	(1,014.08)	1,014.08
549104	CHEVRON CORP	/CHEVRON	CP	10/11/2011	10/3/2011	PURC	0.0300 / 0.0300	50,000,000.00	49,999,666.65	0.00	0.00	(49,999,666.67)
549110	FED HM LN BK BD	/BNP PARIBAS	CALLGOVAGY	10/3/2012	10/3/2011	PURC	0.3500 / 0.3499	15,000,000.00	15,000,000.00	0.00	0.00	(15,000,000.00)
549129	FED HM LN BK BD	/	CALLGOVAGY	7/17/2012	10/3/2011	PURC	0.3500 / 0.2941	10,000,000.00	10,013,538.89	0.00	0.00	(10,013,538.89)
511019	COUNTY OF ORANGE	/COUNTY OF ORANGE	OCPOB2011A	4/13/2012	10/5/2011	SALE	1.8200 / 1.1300	(63,500,000.00)	(63,500,000.00)	0.00	0.00	2,443,990.83
543926	FED HM LN BK BD	/OPPENHEIMER & CO., INC	CALLGOVAGY	4/13/2012	10/5/2011	INT	0.3500 / 0.3330	0.00	0.00	0.00	(34,832.24)	34,832.24
549636	WAL-MART STORES INC	/MORGAN STANLEY	CP	7/20/2012	10/5/2011	INT	0.0400 / 0.0400	(10,007,410.56)	(10,007,410.56)	0.00	0.00	10,007,410.56
				11/16/2011	10/5/2011	PURC		9,999,533.33	9,999,533.33	0.00	0.00	(9,999,533.33)

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
549640	MORGAN STANLEY	/CASTLE OAK SECURITIES	MTNFFDIC				0.5548 / 0.0635					
507414	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOATI	2/10/2012	10/5/2011	PURC	0.2430 / 0.2370	2,500,000.00	2,506,457.48	0.00	0.00	(2,506,457.48)
522096	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOATI	10/6/2011	10/6/2011	INT		0.00	0.00	0.00	(7,784.99)	7,784.99
				10/6/2011	10/6/2011	MAT		(16,406,031.10)	(16,406,031.10)	0.00	6,031.10	16,400,000.00
532299	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOATI	10/6/2011	10/6/2011	INT	0.2370 / 0.1302	0.00	0.00	0.00	(10.47)	10.47
				10/6/2011	10/6/2011	INT		0.00	0.00	0.00	(11,883.33)	11,883.33
				10/6/2011	10/6/2011	MAT		(25,000,000.00)	(25,016,585.42)	0.00	16,585.42	25,000,000.00
544451	NESTLE CAPITAL CORP	/CRED SUIS SECURITIES	CP	10/6/2011	10/6/2011	INT	0.0300 / 0.0300	0.00	0.00	0.00	(1,822.83)	1,822.83
				10/6/2011	10/6/2011	MAT		(3,840,000.00)	(3,842,780.45)	0.00	2,780.45	3,840,000.00
545600	RABOBANK NEDERLAND NV NY	/JP MORGAN CHASE & CO	YCDF	10/6/2011	10/6/2011	MAT	0.2918 / 0.3208	(10,000,000.00)	(9,999,766.67)	0.00	(233.33)	10,000,000.00
549910	NESTLE CAPITAL CORP	/CRED SUIS SECURITIES	CP	1/6/2012	10/6/2011	INT	0.0100 / 0.0100	0.00	0.00	0.00	(2,431.50)	2,431.50
549911	CHEVRON CORP	/CHEVRON	CP	10/7/2011	10/6/2011	PURC	0.0400 / 0.0400	50,000,000.00	49,999,986.10	0.00	0.00	(49,999,986.11)
543327	FED FARM CR BK	/BNP PARIBAS	AGN FLOATI	10/31/2011	10/6/2011	PURC	0.2251 / 0.1792	15,000,000.00	14,999,583.33	0.00	0.00	(14,999,583.33)
549910	NESTLE CAPITAL CORP	/CRED SUIS SECURITIES	CP	9/7/2012	10/7/2011	INT	0.0100 / 0.0100	0.00	0.00	0.00	(1,018.29)	1,018.29
550128	FREDDIE MAC	/JP MORGAN CHASE & CO	CALLGOVAGY	10/7/2011	10/7/2011	MAT	2.6500 / 2.6382	(50,000,000.00)	(49,999,986.11)	0.00	(13.89)	50,000,000.00
550133	FED HM LN BK BD	/UBS FINANCIAL SERVICES	AGYMAT	4/14/2016	10/7/2011	PURC	0.3000 / 0.0359	3,000,000.00	3,039,695.17	0.00	0.00	(3,039,695.17)
550141	FED HM LN BK BD	/	CALLGOVAGY	11/16/2011	10/7/2011	PURC	0.4400 / 0.3634	6,000,000.00	6,018,966.00	0.00	0.00	(6,018,966.00)

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
520767	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1	8/28/2012	10/7/2011	PURC	0.1426 / 0.1796	2,000,000.00	2,003,015.11	0.00	0.00	(2,003,015.11)
488605	RABOBANK NEDERLAND NV NY	/UBS FINANCIAL SERVICES	YCDF	2/8/2012	10/8/2011	INT	0.3234 / 0.3234	0.00	0.00	0.00	(3,862.08)	3,862.08
507922	RABOBANK NEDERLAND NV NY	/CASTLE OAK SECURITIES	YCDF	11/10/2011	10/11/2011	INT	0.3340 / 0.3032	0.00	0.00	0.00	(2,376.39)	2,376.39
514255	FREDDIE MAC	/BANK OF AMERICA	AGN FLOAT4	11/10/2011	10/11/2011	INT	0.1780 / 0.1970	0.00	0.00	0.00	(3,564.58)	3,564.58
528010	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT4	1/11/2012	10/11/2011	INT	0.1219 / 0.1265	0.00	0.00	0.00	(2,413.77)	2,413.77
528776	RABOBANK NEDERLAND NV NY	/CASTLE OAK SECURITIES	YCDF	1/11/2012	10/11/2011	INT	0.2595 / 0.1875	0.00	0.00	0.00	(966.67)	966.67
549104	CHEVRON CORP	/CHEVRON	CP	11/10/2011	10/11/2011	INT	0.0300 / 0.0300	0.00	0.00	0.00	(2,376.39)	2,376.39
550404	CHEVRON CORP	/CHEVRON	CP	10/11/2011	10/11/2011	MAT	0.0600 / 0.0600	(50,000,000.00)	(49,999,666.67)	0.00	(333.33)	50,000,000.00
490707	TORONTO DOMINION BANK NY	/TDSI	YCDF	10/31/2011	10/11/2011	PURC	0.3413 / 0.3413	50,000,000.00	49,998,333.35	0.00	0.00	(49,998,333.35)
550692	GOLDMAN SACHS GROUP INC	/JP MORGAN CHASE & CO	MTNFFDIC	1/12/2012	10/12/2011	INT	0.5216 / 0.0400	0.00	0.00	0.00	(2,541.67)	2,541.67
529026	FED FARM CR BK	/CRED SUIS SECURITIES	AGN FLOAT1	11/9/2011	10/12/2011	PURC	0.1995 / 0.1279	25,000,000.00	25,032,546.43	0.00	0.00	(25,032,546.42)
542847	FED HM LN BK BD	/WELLS FARGO BANK	AGNFI	2/13/2012	10/13/2011	INT	5.0000 / 0.0489	0.00	0.00	0.00	(993.63)	993.63
				10/13/2011	10/13/2011	INT		0.00	0.00	0.00	(143,750.00)	143,750.00
				10/13/2011	10/13/2011	MAT		(5,750,000.00)	(5,893,389.87)	0.00	143,389.87	5,750,000.00

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
543094	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOATI				0.2160 / 0.0303					
				10/13/2011	10/13/2011	INT		0.00	0.00	0.00	(13,800.00)	13,800.00
				10/13/2011	10/13/2011	MAT		(25,000,000.00)	(25,012,875.00)	0.00	12,875.00	25,000,000.00
543929	FED HM LN BK BD	/CRED SUIS SECURITIES	AGNFI				5.0000 / 0.0701					
				10/13/2011	10/13/2011	INT		0.00	0.00	0.00	(162,500.00)	162,500.00
				10/13/2011	10/13/2011	MAT		(6,500,000.00)	(6,662,019.72)	0.00	162,019.72	6,500,000.00
546247	FED HM LN BK BD	/JP MORGAN CHASE & CO	AGN FLOATI				0.2160 / 0.0307					
				10/13/2011	10/13/2011	INT		0.00	0.00	0.00	(13,800.00)	13,800.00
				10/13/2011	10/13/2011	MAT		(25,000,000.00)	(25,013,225.00)	0.00	13,225.00	25,000,000.00
550958	FHLB DISC CORP	/BANK OF AMERICA	AGDN				0.0150 / 0.0150					
				11/2/2011	10/13/2011	PURC		15,000,000.00	14,999,875.01	0.00	0.00	(14,999,875.00)
550970	FED HM LN BK BD	/DEUTSCHE	CALLGOV.AGY				0.3000 / 0.0192					
				11/23/2011	10/13/2011	PURC		20,000,000.00	20,029,573.32	0.00	0.00	(20,029,573.33)
550972	FANNIE MAE	/JP MORGAN CHASE & CO	AGNFI				5.3750 / 0.0210					
				11/15/2011	10/13/2011	PURC		8,109,000.00	8,326,768.99	0.00	0.00	(8,326,768.99)
550974	FANNIE MAE	/JP MORGAN CHASE & CO	AGNFI				1.0000 / 0.0202					
				11/23/2011	10/13/2011	PURC		22,270,000.00	22,380,835.32	0.00	0.00	(22,380,835.32)
550975	GOLDMAN SACHS GROUP INC	/JP MORGAN CHASE & CO	MTNFFDIC				0.5216 / 0.0402					
				11/9/2011	10/13/2011	PURC		15,000,000.00	15,019,541.94	0.00	0.00	(15,019,541.94)
505810	ROYAL BANK OF CANADA	/RBC	YCDF				0.3140 / 0.3140					
				2/14/2012	10/14/2011	INT		0.00	0.00	0.00	(5,804.38)	5,804.38
550128	FREDDIE MAC	/JP MORGAN CHASE & CO	CALLGOV.AGY				2.6500 / 2.6382					
				4/14/2016	10/14/2011	EPAY PRI		(3,000,000.00)	(3,039,695.17)	0.00	0.00	3,039,695.17
				4/14/2016	10/14/2011	INT		0.00	0.00	0.00	(39,750.00)	39,750.00
551230	FHLB DISC CORP	/BNP PARIBAS	AGDN				0.0200 / 0.0200					
				11/14/2011	10/14/2011	PURC		25,000,000.00	24,999,569.45	0.00	0.00	(24,999,569.44)
551246	FED HM LN BK BD	/	AGYMAT				0.1300 / 0.0714					
				1/23/2012	10/14/2011	PURC		10,000,000.00	10,005,654.44	0.00	0.00	(10,005,654.44)
481504	WELLS FARGO BANK	/JEFFERIES & COMPANY	MTNF				0.6559 / 0.6073					
				10/15/2011	10/15/2011	INT		0.00	0.00	0.00	(9,691.94)	9,691.94

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
496102	WELLS FARGO BANK	/JEFFERIES & COMPANY	MTNF	10/15/2011	10/15/2011	INT	0.4191 / 0.3266	0.00	0.00	0.00	(9,691.94)	9,691.94
543328	FANNIE MAE	/DEUTSCHE	AGNFI	10/15/2011	10/15/2011	INT	5.0000 / 0.0574	0.00	0.00	0.00	(256,175.00)	256,175.00
547228	FANNIE MAE	/CASTLE OAK SECURITIES	AGNFI	10/15/2011	10/15/2011	MAT	5.0000 / 0.0653	(10,247,000.00)	(10,502,420.91)	0.00	255,420.91	10,247,000.00
548830	FANNIE MAE	/JP MORGAN CHASE & CO	AGNFI	10/15/2011	10/15/2011	INT	5.0000 / 0.0125	0.00	0.00	0.00	(293,500.00)	293,500.00
511426	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1	10/15/2011	10/15/2011	MAT	0.2135 / 0.2035	(11,740,000.00)	(12,032,998.18)	0.00	292,998.18	11,740,000.00
529025	FREDDIE MAC	/CRED SUIS SECURITIES	AGN FLOAT1	2/16/2012	10/16/2011	INT	0.1455 / 0.1253	0.00	0.00	0.00	(410.35)	410.35
481504	WELLS FARGO BANK	/JEFFERIES & COMPANY	MTNF	2/16/2012	10/16/2011	INT	0.6559 / 0.6073	0.00	0.00	0.00	(978.52)	978.52
496102	WELLS FARGO BANK	/JEFFERIES & COMPANY	MTNF	10/15/2011	10/17/2011	MAT	0.4191 / 0.3266	(10,000,000.00)	(10,005,010.00)	0.00	5,010.00	10,000,000.00
540951	FANNIE MAE	/CASTLE OAK SECURITIES	AGN FLOAT1	10/15/2011	10/17/2011	MAT	0.2402 / 0.1847	(10,000,000.00)	(10,007,600.00)	0.00	7,600.00	10,000,000.00
547233	WAL-MART STORES INC	/MORGAN STANLEY	CP	9/17/2012	10/17/2011	INT	0.0500 / 0.0500	0.00	0.00	0.00	(2,396.86)	2,396.86
551284	NESTLE CAPITAL CORP	/BANK OF AMERICA	CP	10/17/2011	10/17/2011	MAT	0.0500 / 0.0500	(15,000,000.00)	(14,999,479.17)	0.00	(520.83)	15,000,000.00
551497	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBD	10/18/2011	10/17/2011	PURC	1.0000 / 0.0273	39,600,000.00	39,599,945.00	0.00	0.00	(39,599,945.00)
551499	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGNFI	10/31/2011	10/17/2011	PURC	4.8750 / 0.0504	50,000,000.00	50,018,600.00	232,240.44	0.00	(50,250,840.44)
				11/18/2011	10/17/2011	PURC		19,835,000.00	20,317,567.36	0.00	0.00	(20,317,567.37)

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
551284	NESTLE CAPITAL CORP	/BANK OF AMERICA	CP				0.0500 / 0.0500					
551841	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	10/18/2011	10/18/2011	MAT	1.0000 / 0.0257	(39,600,000.00)	(39,599,945.00)	0.00	(55.00)	39,600,000.00
551843	WELLS FARGO BANK	/BANK OF AMERICA	MTNFFDIC	10/31/2011	10/18/2011	PURC	0.5671 / 0.2147	50,000,000.00	50,017,300.00	233,606.56	0.00	(50,250,906.56)
506634	FED FARM CR BK	/JEFFERIES & COMPANY	AGN FLOAT1	6/15/2012	10/18/2011	PURC	0.2413 / 0.2158	1,550,000.00	1,554,417.27	0.00	0.00	(1,554,417.27)
511019	COUNTY OF ORANGE	/COUNTY OF ORANGE	OCPOB2011A	3/19/2012	10/19/2011	INT	1.8200 / 1.1300	0.00	0.00	0.00	(1,749.50)	1,749.50
552092	FHLB DISC CORP	/BANK OF AMERICA	AGDN	4/13/2012	10/19/2011	SALE		(63,500,000.00)	(63,500,000.00)	0.00	0.00	2,445,720.63
				4/13/2012	10/19/2011	INT	0.0200 / 0.0200	0.00	0.00	0.00	(33,102.44)	33,102.44
552098	TORONTO DOMINION BANK NY	/TDSI	YCDF	11/9/2011	10/19/2011	PURC	0.4258 / 0.4258	6,960,000.00	6,959,918.80	0.00	0.00	(6,959,918.80)
552364	FED HM LN BK BD	/JP MORGAN CHASE & CO	STPGOVAGY	10/19/2012	10/19/2011	PURC	2.0000 / 1.9951	10,000,000.00	10,000,000.00	0.00	0.00	(10,000,000.00)
479599	GENERAL ELEC CAP CORP	/RBC	MTNF	10/26/2018	10/20/2011	PURC	0.7678 / 0.5266	5,000,000.00	5,024,923.33	0.00	0.00	(5,024,923.33)
523122	FREDDIE MAC	/DEUTSCHE	AGN FLOAT4	10/21/2011	10/21/2011	INT		0.00	0.00	0.00	(9,621.67)	9,621.67
				10/21/2011	10/21/2011	MAT	0.2026 / 0.1299	(7,500,000.00)	(7,519,512.40)	0.00	19,512.40	7,500,000.00
542850	FREDDIE MAC	/JP MORGAN CHASE & CO	AGN FLOAT1	10/21/2011	10/21/2011	INT		0.00	0.00	0.00	(1,135.79)	1,135.79
				10/21/2011	10/21/2011	MAT	0.1630 / 0.1216	(6,175,000.00)	(6,177,801.57)	0.00	2,801.57	6,175,000.00
544470	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1	12/21/2011	10/21/2011	INT	0.2030 / 0.0925	0.00	0.00	0.00	(3,765.00)	3,765.00
				10/21/2011	10/21/2011	INT		0.00	0.00	0.00	(1,839.33)	1,839.33
				10/21/2011	10/21/2011	MAT		(10,000,000.00)	(10,002,335.00)	0.00	2,335.00	10,000,000.00

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
546951	TORONTO DOMINION BANK NY	/TDSI	YCDF				0.3007 / 0.3007					
552410	WAL-MART STORES INC	/BARCLAYS CAPITAL	CP	9/21/2012	10/21/2011	INT	0.0600 / 0.0600	0.00	0.00	0.00	(6,265.00)	6,265.00
552411	FNMA DISCOUNT BANK	/WELLS FARGO BANK	AGDN	12/8/2011	10/21/2011	PURC	0.0250 / 0.0250	10,000,000.00	9,999,200.00	0.00	0.00	(9,999,200.00)
529029	FED FARM CR BK	/CRED SUIS SECURITIES	AGN FLOAT1	12/2/2011	10/21/2011	PURC	0.0853 / 0.1350	10,000,000.00	9,999,708.33	0.00	0.00	(9,999,708.33)
535812	FHLB DISC CORP	/CASTLE OAK SECURITIES	AGDN	2/22/2012	10/22/2011	INT	0.0600 / 0.0600	0.00	0.00	0.00	(101.53)	101.53
552828	FREDDIE MAC	/BNP PARIBAS	STPGOVAGY	10/25/2011	10/24/2011	SALE	0.7500 / 0.7474	(9,230,000.00)	(9,228,584.73)	0.00	(1,415.27)	9,230,000.00
552830	WELLS FARGO BANK	/BANK OF AMERICA	MTNFDIC	7/28/2014	10/24/2011	PURC	3.0000 / 0.0925	20,470,000.00	20,508,149.26	0.00	0.00	(20,508,149.26)
551230	FHLB DISC CORP	/BNP PARIBAS	AGDN	12/9/2011	10/24/2011	PURC	0.0200 / 0.0200	2,995,000.00	3,039,565.60	0.00	0.00	(3,039,565.60)
520706	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1	11/14/2011	10/25/2011	SALE	0.2126 / 0.1252	(25,000,000.00)	(24,999,569.44)	0.00	(430.56)	25,000,000.00
531780	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1	10/26/2011	10/26/2011	INT		0.00	0.00	0.00	(977.33)	977.33
541739	FANNIE MAE	/DEUTSCHE	AGN FLOAT1	10/26/2011	10/26/2011	MAT	0.1773 / 0.1567	(5,000,000.00)	(5,002,306.69)	0.00	2,306.69	5,000,000.00
552364	FED HM LN BK BD	/JP MORGAN CHASE & CO	STPGOVAGY	7/26/2012	10/26/2011	INT	2.0000 / 1.9951	0.00	0.00	0.00	(4,678.33)	4,678.33
553427	WAL-MART STORES INC	/CRED SUIS FIRST BOST NY	CP	10/26/2018	10/26/2011	INT	0.0400 / 0.0400	(5,000,000.00)	(5,024,923.33)	0.00	0.00	5,024,923.33
				10/26/2018	10/26/2011	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				10/31/2011	10/26/2011	PURC		10,000,000.00	9,999,944.44	0.00	0.00	(9,999,944.44)

County of Orange

Treasurer-Tax Collector's Office

Detail Transaction Report

Run Date: 03-Nov-2011 12:52 pm
Print Date: 11/3/2011

Page 20 of 24
User: mitaylor

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
510424	ROYAL BANK OF CANADA	/JP MORGAN CHASE & CO	YCDF				0.3615 / 0.3015					
523117	ROYAL BANK OF CANADA	/RBC	YCDF	1/27/2012	10/27/2011	INT	0.3126 / 0.2400	0.00	0.00	0.00	(4,197.25)	4,197.25
546016	WAL-MART STORES INC	/CITIGROUP GLOBAL MARKETS	CP	1/27/2012	10/27/2011	INT	0.0600 / 0.0600	0.00	0.00	0.00	(1,399.08)	1,399.08
485946	TORONTO DOMINION BANK NY	/TDSI	YCDF	10/27/2011	10/27/2011	MAT	0.3253 / 0.3253	(10,000,000.00)	(9,999,316.67)	0.00	(683.33)	10,000,000.00
519889	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOATI	10/28/2011	10/28/2011	INT	0.1710 / 0.1556	0.00	0.00	0.00	(2,562.00)	2,562.00
533356	ROYAL BANK OF CANADA	/RBC	YCD	2/28/2012	10/28/2011	INT	0.2100 / 0.1600	0.00	0.00	0.00	(985.00)	985.00
547988	FED HM LN BK BD	/BNP PARIBAS	CALLGOVAGY	10/28/2011	10/28/2011	MAT	0.3500 / 0.3402	(10,000,000.00)	(10,001,511.10)	0.00	1,511.10	10,000,000.00
548828	FHLB DISC CORP	/FTN FINANCIAL	AGDN	8/10/2012	10/28/2011	INT	0.0010 / 0.0010	0.00	0.00	0.00	(9,537.50)	9,537.50
552828	FREDDIE MAC	/BNP PARIBAS	STPGOVAGY	10/28/2011	10/28/2011	MAT	0.7500 / 0.7474	(5,000,000.00)	(4,999,996.11)	0.00	(3.89)	5,000,000.00
553977	FREDDIE MAC	/CANTOR FITZGERALD	CALLGOVAGY	7/28/2014	10/28/2011	EPAY PRI		(20,508,149.26)	(20,508,149.26)	0.00	0.00	20,508,149.26
513910	ROYAL BANK OF CANADA	/RBC	YCDF	11/2/2012	10/28/2011	PURC	0.2983 / 0.2983	5,220,000.00	5,235,623.63	0.00	0.00	(5,235,623.63)
547750	NESTLE CAPITAL CORP	/CITIGROUP GLOBAL MARKETS	CP	3/29/2012	10/31/2011	INT	0.0100 / 0.0100	0.00	0.00	0.00	(2,566.93)	2,566.93
549911	CHEVRON CORP	/CHEVRON	CP	10/31/2011	10/31/2011	MAT	0.0400 / 0.0400	(20,000,000.00)	(19,999,805.56)	0.00	(194.44)	20,000,000.00

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: Educational Money Mkt Fnd												
550404	CHEVRON CORP	/CHEVRON	CP	10/31/2011	10/31/2011	MAT	0.0600 / 0.0600	(15,000,000.00)	(14,999,583.33)	0.00	(416.67)	15,000,000.00
551497	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBD	10/31/2011	10/31/2011	MAT	1.0000 / 0.0273	(50,000,000.00)	(49,998,333.33)	0.00	(1,666.67)	50,000,000.00
551841	US TREASURY N/B	/BARCLAYS CAPITAL	TRBD	10/31/2011	10/31/2011	INT	1.0000 / 0.0257	0.00	0.00	0.00	(103.94)	103.94
				10/31/2011	10/31/2011	INT		0.00	0.00	0.00	(251,366.12)	251,366.12
				10/31/2011	10/31/2011	MAT		(50,000,000.00)	(50,018,600.00)	0.00	18,600.00	50,000,000.00
553427	WAL-MART STORES INC	/CRED SUIS FIRST BOST NY	CP	10/31/2011	10/31/2011	MAT	0.0400 / 0.0400	(50,000,000.00)	(50,017,300.00)	0.00	17,300.00	50,000,000.00
554020	CHEVRON CORP	/CHEVRON	CP	10/31/2011	10/31/2011	MAT	0.0300 / 0.0300	(10,000,000.00)	(9,999,944.44)	0.00	(55.56)	10,000,000.00
554220	US TREASURY N/B	/UBS FINANCIAL SERVICES	TRBD	11/10/2011	10/31/2011	PURC	0.7500 / 0.0252	25,000,000.00	24,999,791.68	0.00	0.00	(24,999,791.67)
				11/30/2011	10/31/2011	PURC		30,000,000.00	30,017,820.00	94,057.38	0.00	(30,111,877.38)
Sub Total:									(140,100,191.62)	559,904.38	(724,501.74)	18,154,500.43

Fund: 283-John Wayne Airport												
526301	FREDDIE MAC	/CASTLE OAK SECURITIES	AGN FLOAT1				0.1104 / 0.1307					
546466	JP MORGAN CHASE & CO	/JP MORGAN CHASE & CO	MTNFDIC	2/2/2012	10/2/2011	INT	0.9815 / 0.1182	0.00	0.00	0.00	(117.92)	117.92
505811	ROYAL BANK OF CANADA	/RBC	YCDF	12/2/2011	10/3/2011	INT	0.3028 / 0.2776	0.00	0.00	0.00	(845.18)	845.18
549397	ROYAL BANK OF CANADA	/RBC	YCDF	10/4/2011	10/4/2011	INT		0.00	0.00	0.00	(776.50)	776.50
				10/4/2011	10/4/2011	MAT		(1,250,000.00)	(1,250,631.08)	0.00	631.08	1,250,000.00
549912	US BANCORP	/UBS FINANCIAL SERVICES	MTNFDIC	12/8/2011	10/4/2011	PURC	2.2500 / 0.1305	1,250,000.00	1,250,470.60	0.00	0.00	(1,250,470.60)
				3/13/2012	10/6/2011	PURC		1,200,000.00	1,212,801.00	0.00	0.00	(1,212,801.00)

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
518199	JP MORGAN CHASE & CO	/BNP PARIBAS	MTNFFDIC				3.1250 / 0.2037					
				12/1/2011	10/7/2011	SALE		(1,000,000.00)	(1,029,977.97)	0.00	14,480.47	1,015,497.50
548236	CHEVRON CORP	/CHEVRON	CP				0.0200 / 0.0200					
				10/11/2011	10/11/2011	MAT		(2,000,000.00)	(1,999,985.56)	0.00	(14.44)	2,000,000.00
550405	CHEVRON CORP	/CHEVRON	CP				0.0700 / 0.0700					
				11/10/2011	10/11/2011	PURC		2,000,000.00	1,999,883.33	0.00	0.00	(1,999,883.33)
546466	JP MORGAN CHASE & CO	/JP MORGAN CHASE & CO	MTNFFDIC				0.9815 / 0.1182					
				12/2/2011	10/12/2011	SALE		(1,000,000.00)	(1,002,239.49)	0.00	682.63	1,001,556.86
550971	FED HM LN BK BD	/DEUTSCHE	CALLGOVAGY				0.3000 / 0.0192					
				11/23/2011	10/13/2011	PURC		2,000,000.00	2,002,957.33	0.00	0.00	(2,002,957.33)
551232	FREDDIE MAC	/JP MORGAN CHASE & CO	CALLGOVAGY				2.7500 / 2.7430					
				4/18/2016	10/14/2011	PURC		5,000,000.00	5,068,697.22	0.00	0.00	(5,068,697.22)
530439	FANNIE MAE	/BNP PARIBAS	AGNFI				5.0000 / 0.0817					
				10/15/2011	10/15/2011	INT		0.00	0.00	0.00	(25,000.00)	25,000.00
				10/15/2011	10/15/2011	MAT		(1,000,000.00)	(1,024,737.33)	0.00	24,737.33	1,000,000.00
551232	FREDDIE MAC	/JP MORGAN CHASE & CO	CALLGOVAGY				2.7500 / 2.7430					
				4/18/2016	10/18/2011	EPAY PRI		(5,000,000.00)	(5,068,697.22)	0.00	0.00	5,068,697.22
				4/18/2016	10/18/2011	INT		0.00	0.00	0.00	(68,750.00)	68,750.00
552365	FED HM LN BK BD	/RBC	CALLGOVAGY				0.3750 / 0.3574					
				7/24/2012	10/20/2011	PURC		1,000,000.00	1,000,811.01	0.00	0.00	(1,000,811.01)
511797	RABOBANK NEDERLAND NV NY	/BARCLAY CAPITAL	YCDF				0.3420 / 0.3039					
				10/21/2011	10/21/2011	INT		0.00	0.00	0.00	(155.36)	155.36
				10/21/2011	10/21/2011	MAT		(600,000.00)	(600,272.70)	0.00	272.70	600,000.00
505812	FED FARM CR BK	/CASTLE OAK SECURITIES	AGN FLOATI				0.1500 / 0.2259					
				2/22/2012	10/22/2011	INT		0.00	0.00	0.00	(152.29)	152.29
529028	FED FARM CR BK	/CRED SUIS SECURITIES	AGN FLOATI				0.0853 / 0.1350					
				2/22/2012	10/22/2011	INT		0.00	0.00	0.00	(111.68)	111.68
544400	FED FARM CR BK	/JP MORGAN CHASE & CO	AGN FLOATI				0.1030 / 0.1324					
				2/22/2012	10/22/2011	INT		0.00	0.00	0.00	(109.14)	109.14

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
513644	RABOBANK NEDERLAND NV NY	/UBS FINANCIAL SERVICES	YCDF				0.3433 / 0.3433					
520154	NESTLE CAPITAL CORP	/BANK OF AMERICA	CP	4/24/2012	10/24/2011	INT	0.2100 / 0.2102	0.00	0.00	0.00	(384.49)	384.49
552826	NESTLE CAPITAL CORP	/BANK OF AMERICA	CP	10/24/2011	10/24/2011	MAT	0.1100 / 0.1100	(1,815,000.00)	(1,813,147.19)	0.00	(1,852.81)	1,815,000.00
552829	FREDDIE MAC	/BNP PARIBAS	STEPGOVAGY	3/5/2012	10/24/2011	PURC	0.7500 / 0.7474	2,000,000.00	1,999,187.22	0.00	0.00	(1,999,187.22)
522651	ROYAL BANK OF CANADA	/RBC	YCDF	7/28/2014	10/24/2011	PURC	0.3126 / 0.2399	5,000,000.00	5,009,318.33	0.00	0.00	(5,009,318.33)
546017	WAL-MART STORES INC	/CITIGROUP GLOBAL MARKETS	CP	1/27/2012	10/27/2011	INT	0.0600 / 0.0600	0.00	0.00	0.00	(279.82)	279.82
553657	WAL-MART STORES INC	/MORGAN STANLEY	CP	10/27/2011	10/27/2011	MAT	0.0600 / 0.0600	(1,800,000.00)	(1,799,877.00)	0.00	(123.00)	1,800,000.00
485945	TORONTO DOMINION BANK NY	/TDSI	YCDF	12/13/2011	10/27/2011	PURC	0.3253 / 0.3253	2,000,000.00	1,999,843.33	0.00	0.00	(1,999,843.33)
538693	FED HM LN BK BD	/OPPENHEIMER & CO., INC	AGNFI	10/28/2011	10/28/2011	INT		0.00	0.00	0.00	(512.40)	512.40
				10/28/2011	10/28/2011	MAT	0.2400 / 0.1019	(2,000,000.00)	(2,000,000.00)	0.00	0.00	2,000,000.00
552829	FREDDIE MAC	/BNP PARIBAS	STEPGOVAGY	10/28/2011	10/28/2011	INT		0.00	0.00	0.00	(1,200.00)	1,200.00
				10/28/2011	10/28/2011	MAT	0.7500 / 0.7474	(1,000,000.00)	(1,000,973.33)	0.00	973.33	1,000,000.00
553978	FREDDIE MAC	/CANTOR FITZGERALD	CALLGOVAGY	7/28/2014	10/28/2011	INT	0.6000 / 0.5941	(5,000,000.00)	(5,009,318.33)	0.00	0.00	5,009,318.33
				7/28/2014	10/28/2011	INT		0.00	0.00	0.00	(9,375.00)	9,375.00
529541	FED HM LN BK BD	/CASTLE OAK SECURITIES	AGN FLOATI	11/2/2012	10/28/2011	PURC	0.1232 / 0.1751	5,000,000.00	5,014,965.17	0.00	0.00	(5,014,965.17)
				1/30/2012	10/30/2011	INT		0.00	0.00	0.00	(265.65)	265.65

County of Orange Treasurer-Tax Collector's Office Detail Transaction Report

Transaction Date From 01-Oct-2011 To 31-Oct-2011

Deal	Issuer	Broker	Inst Type	Maturity Date	Trans Date	Trans Type	Coupon/ Yield(%)	Par Value	Cost	Purchased Interest	(Interest) Amort / (Accret) (Gain) / Loss	Settlement
Fund: 283-John Wayne Airport												
546010	FNMA DISCOUNT	/JEFFERIES & COMPANY	AGDN				0.0300 / 0.0300					
549397	ROYAL BANK OF CANADA	/RBC	YCDF	10/31/2011	10/31/2011	MAT	0.3356 / 0.2612	(420,000.00)	(419,984.25)	0.00	(15.75)	420,000.00
554216	ROYAL BANK OF CANADA	/RBC	YCDF	12/8/2011	10/31/2011	SALE	0.4011 / 0.3826	(1,250,000.00)	(1,250,470.60)	0.00	(458.27)	1,250,928.87
554217	FED FARM CR BK SECURITIES	/CASTLE OAK SECURITIES	CALGOVAGY	7/9/2012	10/31/2011	PURC	2.6000 / 2.5821	1,250,000.00	1,250,438.55	0.00	0.00	(1,250,438.55)
554221	TORONTO DOMINION BANK NY	/TDSI	YCDF	2/15/2018	10/31/2011	PURC	0.2594 / 0.2884	2,000,000.00	2,012,932.78	0.00	0.00	(2,012,932.78)
				5/4/2012	10/31/2011	PURC		2,000,000.00	2,000,093.16	0.00	0.00	(2,000,093.16)
Sub Total:									<u>6,565,000.00</u>	<u>0.00</u>	<u>(68,722.16)</u>	<u>(6,483,364.82)</u>
Fund: 15B-Housing 99A & 99B												
383458	GINNIE MAE	/	MBS				6.2500 / 1,441.6167					
				9/20/2029	10/20/2011	INT		0.00	0.00	0.00	(39.64)	39.64
				9/20/2029	10/20/2011	SALE		(134,943.41)	(135,060.55)	0.00	0.00	378.73
				9/20/2029	10/20/2011	INT		0.00	0.00	0.00	(631.41)	631.41
Sub Total:									<u>(134,943.41)</u>	<u>0.00</u>	<u>(671.05)</u>	<u>1,049.78</u>
Grand Total:									<u>187,472,416.59</u>	<u>816,798.36</u>	<u>149,784,541.14</u>	<u>(867,039,898.41)</u>

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Oct-2011 to 31-Oct-2011

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
AIM#51102-692							
INVESCO STIC GOVERNMENT & AGENCY							
10/5/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,421,802.00)	9440	INVESCO STIC PRIME PORTFOLIO	549439
10/14/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(36,623,445.00)	1217	INVESCO STIC PRIME PORTFOLIO	551216
10/17/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(51,932,984.00)	1288	INVESCO STIC PRIME PORTFOLIO	551287
10/18/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(7,857,729.00)	1832	INVESCO STIC PRIME PORTFOLIO	551831
10/19/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	17,685,876.00	2095	INVESCO STIC PRIME PORTFOLIO	552094
10/20/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	28,408,764.00	2360	INVESCO STIC PRIME PORTFOLIO	552359
10/21/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	20,487,761.00	2618	INVESCO STIC PRIME PORTFOLIO	552617
10/24/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	15,531,838.00	2821	INVESCO STIC PRIME PORTFOLIO	552820
10/24/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	1,287,816.00	2849	INVESCO STIC PRIME PORTFOLIO	552848
10/25/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(8,176,209.00)	3172	INVESCO STIC PRIME PORTFOLIO	553171
10/31/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(97,000,000.00)	4029	INVESCO STIC PRIME PORTFOLIO	554028
Sub Total Amount Per Account:				(119,610,114.00)			
AIM#51103-694							
INVESCO STIC GOVERNMENT & AGENCY							
10/4/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,000,000.00)	9169	INVESCO STIC PRIME PORTFOLIO	549168
10/7/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(25,000,000.00)	0121	INVESCO STIC PRIME PORTFOLIO	550120
10/14/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(14,787,655.00)	1219	INVESCO STIC PRIME PORTFOLIO	551218
10/14/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	4,359,892.00	1256	INVESCO STIC PRIME PORTFOLIO	551255
10/17/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(42,628,172.00)	1290	INVESCO STIC PRIME PORTFOLIO	551289
10/18/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(17,453,041.00)	1834	INVESCO STIC PRIME PORTFOLIO	551833
10/19/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(18,897,776.00)	2097	INVESCO STIC PRIME PORTFOLIO	552096
10/20/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(15,765,646.00)	2362	INVESCO STIC PRIME PORTFOLIO	552361
10/21/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	169,959.00	2620	INVESCO STIC PRIME PORTFOLIO	552619
10/24/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(15,499,860.00)	2823	INVESCO STIC PRIME PORTFOLIO	552822
10/25/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	4,878,066.00	3174	INVESCO STIC PRIME PORTFOLIO	553173
Sub Total Amount Per Account:				(145,624,233.00)			
AIM#51104-JWA							
INVESCO STIC GOVERNMENT & AGENCY							
10/14/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(4,000,000.00)	1215	INVESCO STIC PRIME PORTFOLIO	551214
10/17/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	1,025,000.00	1286	INVESCO STIC PRIME PORTFOLIO	551285
10/18/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	3,000,000.00	1830	INVESCO STIC PRIME PORTFOLIO	551829
10/20/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,000,811.01)	2358	INVESCO STIC PRIME PORTFOLIO	552357
10/21/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	600,155.36	2616	INVESCO STIC PRIME PORTFOLIO	552615
10/24/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,192,747.95)	2819	INVESCO STIC PRIME PORTFOLIO	552818
10/27/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(199,563.51)	3652	INVESCO STIC PRIME PORTFOLIO	553651
10/31/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(592,269.97)	4027	INVESCO STIC PRIME PORTFOLIO	554026
Sub Total Amount Per Account:				(4,360,237.06)			
MORGAN 283	MORGAN STANLEY GOVT 8302-JWA MMF						

County of Orange
Treasurer-Tax Collector's Office

11/3/2011
12:49:14PM

MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Oct-2011 to 31-Oct-2011

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
10/4/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	1,269.00	9171	MORGAN STANLEY INST LIQUIDITY FUN	549170
10/6/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,212,801.00)	9903	MORGAN STANLEY INST LIQUIDITY FUN	549902
10/7/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	1,015,497.50	0140	MORGAN STANLEY INST LIQUIDITY FUN	550139
10/11/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	116.67	0393	MORGAN STANLEY INST LIQUIDITY FUN	550392
10/12/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	1,001,584.19	0687	MORGAN STANLEY INST LIQUIDITY FUN	550686
10/13/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,002,957.33)	0961	MORGAN STANLEY INST LIQUIDITY FUN	550960
10/14/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(1,068,697.22)	1221	MORGAN STANLEY INST LIQUIDITY FUN	551220
10/18/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	2,068,750.00	1838	MORGAN STANLEY INST LIQUIDITY FUN	551837
10/24/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,000,000.00)	2825	MORGAN STANLEY INST LIQUIDITY FUN	552824
10/28/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	2,996,122.23	3970	MORGAN STANLEY INST LIQUIDITY FUN	553969
10/31/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(3,000,000.00)	4033	MORGAN STANLEY INST LIQUIDITY FUN	554032
Sub Total Amount Per Account:				(2,201,115.96)			
MORGAN 692 MORGAN STANLEY GOVT 8302-COUNTY MMF							
10/3/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(39,718,455.00)	9113	MORGAN STANLEY INST LIQUIDITY FUN	549112
10/4/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(9,049,121.00)	9173	MORGAN STANLEY INST LIQUIDITY FUN	549172
10/5/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(9,000,000.00)	9442	MORGAN STANLEY INST LIQUIDITY FUN	549441
10/5/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	5,813,321.00	9658	MORGAN STANLEY INST LIQUIDITY FUN	549657
10/6/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	73,605,914.00	9905	MORGAN STANLEY INST LIQUIDITY FUN	549904
10/7/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	19,817,666.00	0123	MORGAN STANLEY INST LIQUIDITY FUN	550122
10/11/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(35,148,402.00)	0395	MORGAN STANLEY INST LIQUIDITY FUN	550394
10/12/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(21,217,547.00)	0689	MORGAN STANLEY INST LIQUIDITY FUN	550688
10/13/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(37,323,698.00)	0963	MORGAN STANLEY INST LIQUIDITY FUN	550962
10/14/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(6,000,000.00)	1223	MORGAN STANLEY INST LIQUIDITY FUN	551222
10/26/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	39,855,109.00	3422	MORGAN STANLEY INST LIQUIDITY FUN	553421
10/27/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	97,659,507.00	3654	MORGAN STANLEY INST LIQUIDITY FUN	553653
10/28/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	2,493,011.00	3972	MORGAN STANLEY INST LIQUIDITY FUN	553971
10/31/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(520,643.00)	4035	MORGAN STANLEY INST LIQUIDITY FUN	554034
Sub Total Amount Per Account:				81,266,662.00			
MORGAN 694 MORGAN STANLEY GOVT 8302-EDUCATIONAL MMF							
10/3/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(57,370,414.00)		MORGAN STANLEY INST LIQUIDITY FUN	549139
10/4/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(5,864,838.00)	9175	MORGAN STANLEY INST LIQUIDITY FUN	549174
10/5/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(4,341,525.00)	9444	MORGAN STANLEY INST LIQUIDITY FUN	549443
10/6/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	11,376,057.00	9907	MORGAN STANLEY INST LIQUIDITY FUN	549906
10/7/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(32,779,744.00)	0125	MORGAN STANLEY INST LIQUIDITY FUN	550124
10/7/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	1,998,722.00	0151	MORGAN STANLEY INST LIQUIDITY FUN	550150
10/11/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	5,030,061.00	0397	MORGAN STANLEY INST LIQUIDITY FUN	550396
10/12/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(31,732,733.00)	0691	MORGAN STANLEY INST LIQUIDITY FUN	550690
10/13/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(26,672,486.00)	0965	MORGAN STANLEY INST LIQUIDITY FUN	550964

County of Orange
Treasurer-Tax Collector's Office

MONEY MARKET MUTUAL FUNDS TRANSACTIONS REPORT

For 01-Oct-2011 to 31-Oct-2011

Cashflow Date	Transaction Description	D.O. No.	Instrument	Amount	Deposit Slip Code	Counterparty	Deal No
10/14/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(9,000,000.00)	1225	MORGAN STANLEY INST LIQUIDITY FUN	551224
10/18/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	2,068,750.00	1836	MORGAN STANLEY INST LIQUIDITY FUN	551835
10/18/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(2,068,750.00)	1840	MORGAN STANLEY INST LIQUIDITY FUN	551839
10/26/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	2,757,222.00	3424	MORGAN STANLEY INST LIQUIDITY FUN	553423
10/27/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	45,696,956.00	3656	MORGAN STANLEY INST LIQUIDITY FUN	553655
10/28/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	35,061,403.00	3974	MORGAN STANLEY INST LIQUIDITY FUN	553973
10/31/2011	ACTUAL CASHFLOW		Money Market Mutual Fund	(31,240,927.00)	4031	MORGAN STANLEY INST LIQUIDITY FUN	554030
Sub Total Amount Per Account:				(97,082,246.00)			

Total Amount : (287,611,284.04)



ORANGE COUNTY
AUDITOR-CONTROLLER
INTERNAL AUDIT

**REPORT ON
COMPLIANCE MONITORING
OF THE TREASURY
INVESTMENT PORTFOLIO**

**FOR THE MONTH OF
AUGUST 2011**



**Job Number 1086
Report Date: October 26, 2011**



O R A N G E C O U N T Y
AUDITOR-CONTROLLER
I N T E R N A L A U D I T

Orange County Auditor-Controller
David E. Sundstrom, CPA



Nancy N. Ishida, CPA	Audit Manager
Christine Young	Staff Auditor

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October 26, 2011

Job No. 1086

TO: Members, Treasury Oversight Committee

SUBJECT: Report on Compliance Monitoring of the Treasury Investment Portfolio
For the Month of August 2011

We have completed the compliance monitoring of the Treasury investment portfolio for the month of August 2011. The purpose of our monitoring was to determine whether the Orange County Money Market Fund, Educational Money Market Fund, and Extended Fund managed by the Orange County Treasurer's Office were in compliance with certain provisions specified in the Investment Policy Statement (IPS) and that portfolio non-compliance including technical incidents and required diversification disclosures were properly reported in the August 31, 2011 Treasurer's Monthly Investment Report.

We are continuing our portfolio compliance monitoring at the request of the Treasury Oversight Committee. Our monitoring is designed to provide assurance to the Board of Supervisors, the County Executive Officer, Treasury Oversight Committee, and other stakeholders that the Treasury investment portfolio is in compliance with the IPS and that non-compliance incidents and required disclosures are properly reported.

Our compliance procedures included obtaining a daily electronic download of the investment portfolio from the Treasurer's Quantum system; judgmentally selecting 10 business days for testing; importing the selected downloads into auditing software ACL for purposes of performing calculations; and validating that investment purchases were in compliance with the IPS by reviewing and testing supporting documentation. In conducting our procedures, we examined the following days in August: 1, 2, 10, 11, 15, 19, 23, 25, 30, and 31.

Based on our compliance monitoring for the selected dates, **no compliance issues were identified**. Our report also includes information regarding Treasury policy pertaining to the reporting of technical incidents in the monthly investment report. The Treasurer defines a technical incident as an event, other than the purchase of a security, which causes an IPS limit to be exceeded. The most common cause of a technical incident is when the total investment pool holdings decrease causing the relative percentage of holdings to increase.

The following lists the procedures performed and results achieved from the compliance monitoring:

1. **Authorized Investments (IPS Section VI and VII):** We judgmentally selected a sample of 16 investments representing each pool. The selected sample consists of investments purchased on the 10 business days selected for review in August 2011. For the sample selected, we independently confirmed that the investments conform to authorized investment requirements in accordance with the IPS.

Results: We found no exceptions.

2. **Diversification Compliance (IPS Section VIII):** We performed calculations to determine that the Money Market and Extended Fund portfolios have met the diversification limits for investment types in accordance with the IPS.

Results: We found no exceptions.

3. **Weighted Average Maturity (WAM) Limitations (IPS Section VIII.3):** We performed calculations to determine that WAM did not exceed 60 days for the Money Market Funds in accordance with the IPS.

Results: We found no exceptions.

4. **Maximum Maturity Limitations (IPS Section VIII.3):** We confirmed that the maximum maturity of any portfolio instrument purchased did not exceed 13 months (397 days) for the Money Market Fund and 5 years (1,826 days) for the Extended Fund in accordance with the IPS.

Results: We found no exceptions.

5. **Issuer Limitations (IPS Section VIII.2):** We performed calculations to determine that no more than 5% of the total market value of each Fund is invested in securities of any one issuer with the exception of government agencies. However, at the time of purchase, a fund may invest up to 12.5% of the total market value in securities of any one issuer for up to 3 business days or up to 10% in money market mutual funds.

Results: We found technical incidents that occurred on three of the ten days selected for testing.

Money Market Fund

Technical Incident

1. The percentage of portfolio holdings in Rabobank Nederland NV NY exceeded 5% of the total market value of the portfolio by no more than 0.24%. The technical incident occurred on August 1 and 2 and was due to a reduction in the Pool's total assets resulting in an increased percentage in securities holdings.
2. The percentage of portfolio holdings in JP Morgan/Chase Manhattan exceeded 5% of the total market value of the portfolio by no more than 0.09%. The technical incident occurred on August 1 and 2 and was due to a reduction in the Pool's total assets resulting in an increased percentage in securities holdings.

Education Money Market Fund

Technical Incident

1. The percentage of portfolio holdings in Rabobank Nederland NV NY exceeded 5% of the total market value of the portfolio by no more than 0.03%. The technical incident occurred on August 15 and was due to a reduction in the Pool's total assets resulting in an increased percentage in securities holdings.
6. **Financial Reporting (IPS Section XXI):** We confirmed that the August 2011 Treasurer's Monthly Investment Report included all statements of portfolio non-compliance including technical incidents and diversification disclosures in accordance with the IPS.

Results:

Review of "Investment Policy Compliance Summary"

The Treasurer's Monthly Investment Report includes an "Investment Policy Compliance Summary" to disclose non-compliance issues that occurred during the month. The Treasurer's August 2011 "Investment Policy Compliance Summary" reported no compliance issues.

Technical Incidents

Although the Treasurer's IPS does not require technical incidents that occurred during the month to be reported in the Treasurer's Monthly Investment Report, it is Treasury policy to report the details of technical incidents outstanding at month end in the "Investment Policy Compliance Summary." In our sample, we did not observe any technical incidents that occurred and were not resolved before month end.

Members, Treasury Oversight Committee
October 26, 2011
Page 4

Please let me know if you have any questions regarding our monitoring procedures.



Nancy N. Ishida, CPA
Audit Manager

cc: Members, Board of Supervisors
Members, Audit Oversight Committee
Thomas G. Mauk, County Executive Officer
Shari L. Freidenrich, Treasurer-Tax Collector
Paul C. Gorman, Chief Assistant Treasurer-Tax Collector
Ginika Ezinwa, Accounting/Compliance Manager, Treasurer-Tax Collector
Darlene J. Bloom, Clerk of the Board of Supervisors
Foreperson, Grand Jury
Peter Hughes, Director, Internal Audit Department

MONTHLY TREASURER'S MANAGEMENT REPORT

Distribution List

Orange County Elected Officials

Honorable Tom Daly, Clerk-Recorder
Honorable Webster J. Guillory, Assessor
Honorable Sandra Hutchens, Sheriff-Coroner
Honorable Anthony J. Rackauckas, District Attorney
Honorable David Sundstrom, Auditor-Controller
Honorable John S. Williams, Public Administrator

Treasury Oversight Committee

Honorable Bill Habermehl
Thomas G. Mauk
Honorable David Sundstrom
George Jeffries
William "Andy" Dunn

County of Orange Departments

Assessor
Auditor-Controller
Child Support Services
Clerk of the Board
Clerk-Recorder
County Counsel
County Executive Office
District Attorney
Health Care Agency
Human Resources
Internal Audit
John Wayne Airport
OC Community Resources
OC Dana Point Harbor
OC Public Works
OC Waste & Recycling
Office of Independent Review
Performance Audit
Probation
Public Administration/Guardian
Public Defender
Registrar of Voters
Sheriff-Coroner
Social Services Agency

County Agencies

Children & Families Commission
Civic Center Commission
Law Library
Orange County Employees Retirement System
Orange County Cemetery District
Orange County Fire Authority
Orange County Transportation Authority
Superior Court
Transportation Corridor Agencies

State of California Officials

John Decker, CDIAC

Orange County School Districts

Orange County Department of Education
Anaheim City
Anaheim Union High
Brea-Olinda Unified

Buena Park
Capistrano Unified
Centralia
Cypress
Fountain Valley
Fullerton
Fullerton Joint Union High
Garden Grove Unified
Huntington Beach City
Huntington Beach Union High
Irvine Unified
Laguna Beach Unified
La Habra City
Los Alamitos Unified
Lowell Joint
Magnolia
Newport-Mesa Unified
Ocean View
Orange Unified
Placentia-Yorba Linda Unified
Saddleback Valley Unified
Santa Ana Unified
Savanna
Tustin Unified
Westminster
North Orange County CCD
Rancho-Santiago CCD
South Orange County CCD
Coast Community CCD

Voluntary Pool Participants (date approved)

Serrano County Water District (6-22-99)
City of Villa Park (10-2-01)
City of Tustin (5-21-02)
Orange County Water District (3-30-04)
Municipal Water District of Orange County (7-27-04)
Orange County Vector Control District (11-14-06)
Local Agency Formation Commission (10-5-10)
Villa Park Community Services Foundation (4-5-11)
Mesa Consolidated Water District (9-30-11)