

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH and QUARTER ENDED SEPTEMBER 30, 2010

INVESTMENT STATISTICS - By Investment Fund*

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Current Yield	MONTH Average Yield	Quarter Average Yield	Current NAV
<u>O.C. Money Market Fund</u>	MARKET Value \$ 1,271,251,788 COST (Capital) \$ 1,271,971,390 MONTHLY AVG Balance \$ 1,336,828,435 QUARTERLY AVG Balance \$ 1,412,221,399 BOOK Value \$ 1,270,770,081	57	0.30%	0.27%	0.38%	1.00
<u>O.C. Educational Money Market Fund</u>	MARKET Value \$ 1,392,597,482 COST (Capital) \$ 1,393,503,979 MONTHLY AVG Balance \$ 1,418,726,618 QUARTERLY AVG Balance \$ 1,357,345,279 BOOK Value \$ 1,392,516,972	60	0.35%	0.33%	0.39%	1.00
<u>Extended Fund</u>	MARKET Value \$ 3,072,503,395 COST (Capital) \$ 3,057,825,756 MONTHLY AVG Balance \$ 3,099,358,178 QUARTERLY AVG Balance \$ 3,083,050,947 BOOK Value \$ 3,053,940,630	795	1.48%	1.61%	1.37%	1.01
<u>OC Extended Fund B (Whistlejacket Holdings)</u>	MARKET Value \$ 34,698,134 COST (Capital) \$ 42,881,535	248	NA	NA	NA	0.81
ALLOCATION OF EXTENDED FUNDS						
<u>Extended Fund (X Fund) County's Share of X Fund</u>	MARKET Value \$ 1,735,706,383 COST (Capital) \$ 1,727,414,749 MONTHLY AVG Balance \$ 1,749,358,178 BOOK Value \$ 1,725,219,979	795	1.48%	1.62%	1.38%	1.01
<u>Educational Share of X Fund</u>	MARKET Value \$ 1,336,797,013 COST (Capital) \$ 1,330,411,007 MONTHLY AVG Balance \$ 1,350,000,000 BOOK Value \$ 1,328,720,651	795	1.48%	1.61%	1.36%	1.01
<u>OC Extended Fund B County's Share</u>	MARKET Value \$ 18,847,453 COST (Capital) \$ 23,292,542	248	NA	NA	NA	0.81
<u>Educational Share</u>	MARKET Value \$ 15,850,680 COST (Capital) \$ 19,588,993	248	NA	NA	NA	0.81

**ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH and QUARTER ENDED SEPTEMBER 30, 2010**

INVESTMENT STATISTICS - By Investment Pool***

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Current Yield	MONTH Average Yield	Quarter Average Yield	Current NAV
COMBINED POOL BALANCES						
<i>County Pool</i>	MARKET Value \$ 3,025,805,624	480	0.97%	1.03%	0.93%	1.00
	COST (Capital) \$ 3,022,678,681					
	MONTHLY AVG Balance \$ 3,086,186,613					
	QUARTERLY AVG Balance \$ 3,145,272,345					
	BOOK Value \$ 3,019,282,602					
<i>Educational Pool</i>	MARKET Value \$ 2,745,245,175	418	0.90%	0.96%	0.87%	1.00
	COST (Capital) \$ 2,743,503,979					
	MONTHLY AVG Balance \$ 2,768,726,618					
	QUARTERLY AVG Balance \$ 2,707,345,279					
	BOOK Value \$ 2,740,826,616					

INVESTMENT STATISTICS - Non Pooled Investments **

DESCRIPTION	CURRENT BALANCE	BOOK BALANCE BY INVESTMENT TYPE	
Specific Investment Funds: 112, 283, 480, 482, 483, 494, 497 505, 510, 514, 546, 15B	MARKET Value \$ 66,733,392 COST (Capital) \$ 66,853,337 MONTHLY AVG Balance \$ 66,816,364	Money Market Funds Repurchase Agreement John Wayne Airport Investment Pool GNMA Mortgage-Backed Security	\$ 15,961,691 1,081,500 49,682,793 127,353 \$ 66,853,337

MONTH END TOTALS****

INVESTMENTS & CASH		FUND ACCOUNTING & SPECIFIC INVESTMENTS	
County Money Market Fund	\$ 1,271,971,390	County Funds	\$ 3,009,767,442
County Cash	(12,911,239)	School Funds	2,746,158,824
Educational Money Market Fund	1,393,503,979	Specific Investments	66,853,337
Extended Fund	3,057,825,756		
OC Extended Fund B	42,881,535		
School Cash	2,654,845		
Non Pooled Investments @ Cost	66,853,337		
	\$ 5,822,779,603		\$ 5,822,779,603

* 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 and Extended Fund B