

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH ENDED JANUARY 31, 2011

INVESTMENT STATISTICS - By Investment Pool***

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Current Yield	MONTH Average Yield	Current NAV
<u>COMBINED POOL BALANCES</u> <u>(includes the Extended Fund)</u>					
Orange County Investment Pool	MARKET Value \$ 3,264,660,744	375	0.70%	0.63%	1.00
	COST (Capital) \$ 3,265,244,914				
	MONTHLY AVG Balance \$ 3,369,554,227				
	BOOK Value \$ 3,259,550,777				
Orange County Educational Investment Pool	MARKET Value \$ 3,376,039,534	300	0.61%	0.56%	1.00
	COST (Capital) \$ 3,376,601,232				
	MONTHLY AVG Balance \$ 3,465,422,069				
	BOOK Value \$ 3,372,173,481				

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 \$ 66,752,787 COST (Capital) \$ 66,842,746 MONTHLY AVG Balance \$ 66,864,773	Money Market Mutual Funds	\$ 15,965,006
		Repurchase Agreement	1,081,500
		John Wayne Airport Investment Pool	49,670,890
		GNMA Mortgage-Backed Security	125,350
			\$ 66,842,746

MONTH END TOTALS

INVESTMENTS & CASH		FUND ACCOUNTING & SPECIFIC INVESTMENTS	
County Money Market Fund	\$ 1,545,656,851	County Funds	\$ 3,254,690,211
County Cash****	(10,554,703)	Educational Funds	3,381,370,993
Educational Money Market Fund	2,026,601,232	Specific Investment Funds	66,842,746
Extended Fund	3,069,588,063		
Educational Cash	4,769,761		
Non Pooled Investments @ Cost	66,842,746		
	\$ 6,702,903,950		\$ 6,702,903,950

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH ENDED JANUARY 31, 2011

INVESTMENT STATISTICS - By Investment Fund*

DESCRIPTION	CURRENT BALANCES	Average Days to Maturity	Current Yield	MONTH Average Yield	Current NAV
<u>County Money Market Fund</u>	MARKET Value \$ 1,544,179,597	59	0.26%	0.26%	1.00
	COST (Capital) \$ 1,545,656,851				
	MONTHLY AVG Balance \$ 1,650,174,443				
	BOOK Value \$ 1,543,767,863				
<u>Educational Money Market Fund</u>	MARKET Value \$ 2,025,338,400	60	0.28%	0.28%	1.00
	COST (Capital) \$ 2,026,601,232				
	MONTHLY AVG Balance \$ 2,115,422,069				
	BOOK Value \$ 2,025,160,796				
<u>Extended Fund</u>	MARKET Value \$ 3,071,182,280	660	1.13%	0.99%	1.00
	COST (Capital) \$ 3,069,588,063				
	MONTHLY AVG Balance \$ 3,069,379,784				
	BOOK Value \$ 3,062,795,599				
ALLOCATION OF EXTENDED FUNDS					
<u>Extended Fund</u> <i>County Share</i>	MARKET Value \$ 1,720,481,146	660	1.13%	0.99%	1.00
	COST (Capital) \$ 1,719,588,063				
	MONTHLY AVG Balance \$ 1,719,379,784				
	BOOK Value \$ 1,715,782,914				
<i>Educational Share</i>	MARKET Value \$ 1,350,701,134	660	1.13%	0.99%	1.00
	COST (Capital) \$ 1,350,000,000				
	MONTHLY AVG Balance \$ 1,350,000,000				
	BOOK Value \$ 1,347,012,685				

* 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 VI of this report.

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

****The Ledger balance cash overdraft is primarily due to timing differences in the recording of deposits.