## **ORANGE COUNTY TREASURER-TAX COLLECTOR**

## **INVESTMENT POOL STATISTICS**

FOR THE MONTH ENDED AUGUST 31, 2010

DESCRIPTION	OURSENT RANGE		Average Days to	_	MONTH	
DESCRIPTION	OURDENT BALLANG		Dayo to			
DESCRIPTION	OUDDENT DAY AND		Days to	Current	Average	
	CURRENT BALANC	ES	Maturity	Yield	Yield	Current NAV
	MARKET Value \$	1,416,333,828	54	0.30%		1.00
O.C. Money Market Fund	COST (Capital) \$	1,417,012,026				
J.C. Money Market Fund	MONTHLY AVG Balance \$	1,357,508,310			0.44%	
	BOOK Value \$	1,416,184,165				
	MARKET Value &	1 122 155 046	53	0.449/		1.00
O.C. Educational	MARKET Value \$	1,432,155,046	53	0.41%		1.00
Money Market Fund	COST (Capital) \$  MONTHLY AVG Balance \$	1,432,590,923			0.41%	
Money Market Fund	BOOK Value \$	1,378,512,746 1,431,828,590			0.41%	
	BOOK Value \$	1,431,020,390				
	MARKET Value \$	3,065,956,379	710	1.46%		1.00
Extended Fund	COST (Capital) \$	3,055,706,013				
	MONTHLY AVG Balance \$	3,098,248,588			1.27%	
	BOOK Value \$	3,048,771,457				
OC Extended Fund B	MARKET Value \$	34,698,134	278	NA	NA	0.81
(Serpentine Holdings)	COST (Capital) \$	42,881,535				
	ALLOCATION O	F EXTENDED FUNI	DS			
Extended Fund (X Fund)						
County's Share of X Fund	MARKET Value \$	1,731,082,508	710	1.46%		1.00
	COST (Capital) \$	1,725,295,006				
	MONTHLY AVG Balance \$	1,748,248,588			1.07%	
	BOOK Value \$	1,721,379,657				
Educational Share of X Fund	MARKET Value \$	1,334,873,871	710	1.46%		1.00
	COST (Capital) \$	1,330,411,007				
	MONTHLY AVG Balance \$	1,350,000,000			1.25%	
	BOOK Value \$	1,327,391,800				
OC Extended Fund B						
County's Share	MARKET Value \$	18,847,453	278	NA	NA	0.81
	COST (Capital) \$	23,292,542				
Educational Share	MARKET Value \$	15,850,680	278	NA	NA	0.81
	COST (Capital) \$	19,588,993				

## **ORANGE COUNTY TREASURER-TAX COLLECTOR**

## **INVESTMENT POOL STATISTICS**

FOR THE MONTH ENDED AUGUST 31, 2010

	INVESTMENT STATIS	STICS - By Investme	nt Pool***					
			Average		MONTH			
			Days to	Current	Average	l		
DESCRIPTION	CURRENT BALA	Maturity	Yield	Yield	C	<b>Current NAV</b>		
COMBINED POOL BALANCES								
	MARKET Value \$	3,166,263,789	413	0.96%		l	1.00	
County Pool	COST (Capital) \$	3,165,599,573				ı		
County Fooi	MONTHLY AVG Balance \$	3,105,756,899	0.79%		ı			
	BOOK Value \$	3,160,856,364				ı		
						ı		
Educational Pool	MARKET Value \$	2,782,879,598	369	0.93%		ı	1.00	
	COST (Capital) \$	2,782,590,923				ı		
	MONTHLY AVG Balance \$	2,728,512,746			0.83%	ı		
	BOOK Value \$	2,778,809,383				ı		
						l		
	INVESTMENT STATIST	ICS - Non Pooled Inv	estments **		'			
DESCRIPTION	CURRENT BALA	BOOK BALANCE BY INVESTMENT TYPE						
Specific Investment								
Funds:	MARKET Value \$	66,738,851	Money Market Funds		\$	15,960,601		
112, 283, 480, 482, 483, 494, 497	COST (Capital) \$	66,795,942	Repurchase Agreement				1,081,500	
505, 510, 514, 546, 15B	MONTHLY AVG Balance \$	66,751,107	John Wayne Airport Investment Pool GNMA Mortgage-Backed Security				49,626,150	
						<u> </u>	127,692	
						\$	66,795,942	

MONTH END TOTALS****						
INVESTMENTS & CASH		FUND ACCOUNTING & SPECIFIC INVESTMENTS				
County Money Market Fund	\$	1,417,012,026				
County Cash		(2,519,901)	County Funds	\$	3,163,079,671	
Educational Money Market Fund		1,432,590,923	School Funds		2,785,895,889	
Extended Fund		3,055,706,013	Specific Investments		66,795,942	
OC Extended Fund B		42,881,535				
School Cash		3,304,965				
Non Pooled Investments @ Cost		66,795,942				
	\$	6,015,771,502		\$	6,015,771,502	

<sup>\*</sup> 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.

<sup>\*\*</sup> 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.

<sup>\*\*\*</sup>The Combined Pool Balances include the County and Educational Money Market Funds and their respective portions of the Extended Fund and Extended Fund B