

ORANGE COUNTY TREASURER-TAX COLLECTOR
INVESTMENT POOL STATISTICS
FOR THE MONTH and QUARTER ENDED MARCH 31, 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 \$ 2,181,831,316 COST (Capital) \$ 2,183,851,260 MONTHLY AVG Balance \$ 2,054,725,114 QUARTERLY AVG Balance \$ 2,135,049,439 BOOK Value \$ 2,182,278,339	53	0.24%	0.31%	0.28%	1.00
<u>O.C. Educational Money Market Fund</u>	MARKET Value \$ 1,378,158,717 COST (Capital) \$ 1,379,648,419 MONTHLY AVG Balance \$ 1,430,938,885 QUARTERLY AVG Balance \$ 1,538,428,305 BOOK Value \$ 1,377,908,785	58	0.29%	0.33%	0.30%	1.00
<u>Extended Fund</u>	MARKET Value \$ 2,728,999,199 COST (Capital) \$ 2,723,551,916 MONTHLY AVG Balance \$ 2,716,635,766 QUARTERLY AVG Balance \$ 2,665,793,144 BOOK Value \$ 2,719,252,688	631	1.71%	1.55%	1.62%	1.00
<u>OC Extended Fund B</u> (Serpentine Holdings)	MARKET Value \$ 36,096,323 COST (Capital) \$ 47,853,306	66	NA	NA	NA	0.75
ALLOCATION OF EXTENDED FUNDS						
<u>Extended Fund (X Fund)</u> <i>County's Share of X Fund</i>	MARKET Value \$ 1,398,203,012 COST (Capital) \$ 1,395,412,096 MONTHLY AVG Balance \$ 1,366,635,766 BOOK Value \$ 1,393,209,386	631	1.71%	1.55%	1.62%	1.00
<i>Educational Share of X Fund</i>	MARKET Value \$ 1,330,796,187 COST (Capital) \$ 1,328,139,820 MONTHLY AVG Balance \$ 1,350,000,000 BOOK Value \$ 1,326,043,302	631	1.71%	1.55%	1.62%	1.00
<u>OC Extended Fund B</u> <i>County's Share</i>	MARKET Value \$ 19,606,926 COST (Capital) \$ 25,993,125	66	NA	NA	NA	0.75
<i>Educational Share</i>	MARKET Value \$ 16,489,396 COST (Capital) \$ 21,860,180	66	NA	NA	NA	0.75

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FOR THE MONTH and QUARTER ENDED MARCH 31, 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 \$ 3,599,641,254	277	0.83%	0.81%	0.79%	1.00
	COST (Capital) \$ 3,605,256,482					
	MONTHLY AVG Balance \$ 3,421,360,879					
	QUARTERLY AVG Balance \$ 3,450,842,583					
	BOOK Value \$ 3,601,480,851					
<i>Educational Pool</i>	MARKET Value \$ 2,725,444,300	337	0.98%	0.92%	0.92%	1.00
	COST (Capital) \$ 2,729,648,419					
	MONTHLY AVG Balance \$ 2,780,938,885					
	QUARTERLY AVG Balance \$ 2,888,428,305					
	BOOK Value \$ 2,725,812,267					

INVESTMENT STATISTICS - Non Pooled Investments **

DESCRIPTION	CURRENT BALANCE	BOOK BALANCE BY INVESTMENT TYPE
Specific Investment		
Funds:		
112, 283, 480, 482, 483, 494, 497	MARKET Value \$ 67,147,961	Money Market Funds \$ 16,455,043
505, 510, 514, 546, 15B	COST (Capital) \$ 67,255,187	Repurchase Agreement 1,081,500
	MONTHLY AVG Balance \$ 75,153,006	John Wayne Airport Investment Pool 49,588,672
		GNMA Mortgage-Backed Security 129,972
		\$ 67,255,187

MONTH END TOTALS****

INVESTMENTS & CASH	FUND ACCOUNTING & SPECIFIC INVESTMENTS
County Money Market Fund \$ 2,183,851,260	County Funds \$ 3,563,011,159
County Cash (42,245,322)	School Funds 2,732,372,917
Educational Money Market Fund 1,379,648,419	Specific Investments 67,255,187
Extended Fund 2,723,551,916	
OC Extended Fund B 47,853,306	
School Cash 2,724,498	
Non Pooled Investments @ Cost 67,255,187	
\$ 6,362,639,263	\$ 6,362,639,263

* 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