ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS FOR THE MONTH ENDED FEBRUARY 28, 2011

	INVESTMENT ST	ATIS	STICS - By Inv	estment Pool	***			
				Average	Daily Yield	Monthly		
				Days to	As of	Average		
DESCRIPTION	CURRENT BALANCES			Maturity	2/28/2011	Gross Yield	•	Current NAV
COMBINED POOL BALANCES (includes the Extended Fund)								
Orange County Investment Pool	MARKET Value COST (Capital)		3,297,320,171 3,300,599,024	378	0.69%			1.00
	MONTHLY AVG Balance BOOK Value		3,258,109,346 3,295,476,722			0.74%		
Orange County Educational Investment Pool	MARKET Value	\$	3,067,858,582	329	0.62%			1.00
	COST (Capital) MONTHLY AVG Balance	\$	3,070,814,503 3,261,507,500			0.64%		
	BOOK Value	\$	3,066,621,936					
	INVESTMENT ST	ATIS	TICS - Non Pooled	Investments **				
DESCRIPTION	CURRENT BALANCE			BOOK BALANCE BY INVESTMENT TYP			PΕ	
Specific Investment								
Funds:	MARKET Value \$ 66,786,243			Money Market Mutual Funds			\$	15,965,520
112, 283, 480, 482, 483, 494, 497	COST (Capital)	\$	66,819,556	Repurchase Agreement				1,081,500
505, 510, 514, 546, 15B	MONTHLY AVG Balance \$ 66,814,100			John Wayne Airport Investment Pool				49,647,538
				GNMA Mortgage	-Backed Security		\$	124,998 66,819,556
	MC	NTI	H END TOTAL	S				
INVESTMENTS & CASH				FUND ACCOUNTING & SPECIFIC INVESTMENTS				3
County Money Market Fund		\$	1,576,384,876					
County Cash			8,258,228	County Funds			\$	3,308,857,251
Educational Money Market Fund			1,720,814,503	Educational Funds				3,057,949,531
Extended Fund			3,074,214,147	Specific Investment Funds			66,819,556	
Educational Cash****			(12,864,972)					
Non Pooled Investments @ Cost		•	66,819,556 6,433,626,338				•	6 422 626 229
		\$	0,433,020,336				\$	6,433,626,338
	KEY	PO	OL STATISTIC	CS				
INTERES	WEIGHTED AVERAGE MATURITY							
COUNTY & EDUCATIONAL INVESTMENT POOL - MONTHLY NET YIELD*****			0.59%	COUNTY MONEY MARKET FUND				46
COUNTY INVESTMENT POOL - YTD NET YIELD*****			0.52%	COUNTY EDUCATIONAL MONEY MARKET FUND		RKET FUND		53
EDUCATIONAL INVESTMENT POOL - YTD NET YIELD*****			0.49%	LGIP WAM (Standard & Poors)			47	
I-MONEY NET PRIME MMF YIELD			0.07%	I-MONEY NET PRIME MMF WAM			43	
90-DAY T-BILL YIELD February Average			0.13%					

ORANGE COUNTY TREASURER-TAX COLLECTOR

INVESTMENT POOL STATISTICS FOR THE MONTH ENDED FEBRUARY 28, 2011

		TIOTIOS 5 :	–			
	INVESTMENT STA	TISTICS - By Inv	estment Fun	d*		
			Average	Daily Yield	Monthly	
		Days to	As of	Average		
DESCRIPTION	CURRENT BALAN	CURRENT BALANCES			Gross Yield	Current NAV
County Money Market Fund						
	MARKET Value \$	1,575,715,282	46	0.24%		1.00
	COST (Capital) \$	1,576,384,876				
	MONTHLY AVG Balance \$	1,537,058,337			0.21%	
	BOOK Value \$	1,575,292,855				
	_					
Educational Money Market Fund	MARKET Value \$	1,719,901,541	53	0.28%		1.00
	COST (Capital) \$	1,720,814,503				
	MONTHLY AVG Balance \$	1,911,507,500			0.24%	
	BOOK Value \$	1,719,777,506				
Extended Fund						
	MARKET Value \$	3,069,561,929	681	1.09%		1.00
	COST (Capital) \$	3,074,214,147				
	MONTHLY AVG Balance \$	3,071,051,009			1.21%	
	BOOK Value \$	3,067,028,297				
	ALLOCATIO	ON OF EXTENDE	D FUND	1		-
Extended Fund						
County Share	MARKET Value \$	1,721,604,889	681	1.09%		1.00
Educational Share	COST (Capital) \$					
	MONTHLY AVG Balance \$					
	BOOK Value \$				1.21%	
	MARKET Value \$	1,347,957,041	681	1.09%		1.00
	COST (Capital) \$					
	MONTHLY AVG Balance \$				1.21%	
	BOOK Value \$					

^{*} 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 trade settlement differences.

^{*****} This is the OCIP-Net Yield which differs from the monthly average yield above due to the admin fees.