

Local Agency Investment Fund
P.O. Box 942809
Sacramento, CA 94209-0001
(916) 653-3001

www.treasurer.ca.gov/pmia-laif/laif.asp
October 15, 2018

ORANGE COUNTY TRANSPORTATION AUTHORITY

MANAGER, TREASURY/PUBLIC FINANCE
550 SOUTH MAIN STREET
P.O. BOX 14184
ORANGE, CA 92613-1584

PMIA Average Monthly Yields

Account Number:
80-30-001

Tran Type Definitions

September 2018 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	10,424,157.09
Total Withdrawal:	0.00	Ending Balance:	10,424,157.09



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
09/10/18	2.05	1.98	189
09/11/18	2.05	1.98	189
09/12/18	2.05	1.98	189
09/13/18	2.06	1.98	190
09/14/18	2.07	1.98	190
09/15/18	2.07	1.99	190
09/16/18	2.07	1.99	190
09/17/18	2.07	1.99	187
09/18/18	2.07	1.99	188
09/19/18	2.08	1.99	188
09/20/18	2.08	1.99	188
09/21/18	2.08	1.99	187
09/22/18	2.08	1.99	187
09/23/18	2.08	1.99	187
09/24/18	2.08	2.00	189
09/25/18	2.08	2.00	188
09/26/18	2.09	2.00	190
09/27/18	2.09	2.00	192
09/28/18	2.09	2.00	193
09/29/18	2.09	2.00	193
09/30/18	2.09	2.00	193
10/01/18	2.11	2.11	205
10/02/18	2.11	2.11	205
10/03/18	2.12	2.11	206
10/04/18	2.12	2.12	206
10/05/18	2.12	2.12	205
10/06/18	2.12	2.12	205
10/07/18	2.12	2.12	205
10/08/18	2.12	2.12	202
10/09/18	2.12	2.12	202
10/10/18	2.13	2.12	202

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

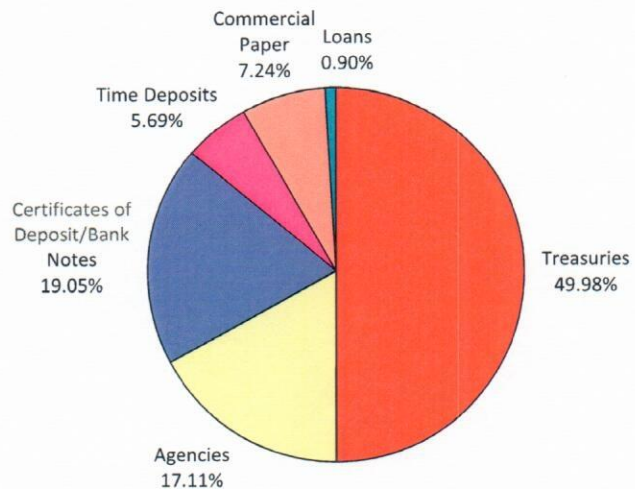
Quarter Ending 06/30/18

Apportionment Rate: 1.90%
 Earnings Ratio: 0.00005216919081336
 Fair Value Factor: 0.998126869
 Daily: 1.92%
 Quarter to Date: 1.76%
 Average Life: 193

PMIA Average Monthly Effective Yields

Sept 2018 2.063
 Aug 2018 1.998
 July 2018 1.944

**Pooled Money Investment Account
Portfolio Composition
09/30/18
\$88.3 billion**



Percentages may not total 100%, due to rounding.

Based on data available as of 10/10/2018



State of California Pooled Money Investment Account Market Valuation 9/30/2018

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 16,170,833,546.22	\$ 16,296,335,127.01	\$ 16,285,062,500.00	NA
Notes	\$ 27,467,752,638.26	\$ 27,461,025,460.04	\$ 27,325,385,500.00	\$ 89,821,892.00
1* Federal Agency:				
SBA	\$ 780,001,209.85	\$ 780,001,209.85	\$ 771,570,823.84	\$ 1,469,354.69
MBS-REMICs	\$ 27,050,783.12	\$ 27,050,783.12	\$ 27,393,077.56	\$ 126,471.34
Debentures	\$ 2,397,593,922.31	\$ 2,397,424,286.90	\$ 2,382,272,150.00	\$ 7,989,582.70
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 200,000,000.00	\$ 200,000,000.00	\$ 196,871,500.00	\$ -
Discount Notes	\$ 11,141,336,347.31	\$ 11,204,143,319.80	\$ 11,197,252,500.00	NA
1* Supranational Debentures	\$ 489,118,743.08	\$ 489,118,743.08	\$ 486,290,300.00	\$ 1,903,918.00
1* Supranational Debentures FR	\$ 100,344,087.56	\$ 100,344,087.56	\$ 100,706,084.34	\$ 542,330.04
2* CDs and YCDs FR	\$ 525,000,000.00	\$ 525,000,000.00	\$ 525,000,000.00	\$ 2,309,472.31
2* Bank Notes	\$ 1,000,000,000.00	\$ 1,000,000,000.00	\$ 999,336,863.17	\$ 7,979,666.68
2* CDs and YCDs	\$ 15,300,000,000.00	\$ 15,300,000,000.00	\$ 15,293,041,253.62	\$ 87,416,041.66
2* Commercial Paper	\$ 6,396,625,430.50	\$ 6,422,115,291.71	\$ 6,421,592,005.55	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,022,740,000.00	\$ 5,022,740,000.00	\$ 5,022,740,000.00	NA
AB 55 & GF Loans	\$ 790,994,000.00	\$ 790,994,000.00	\$ 790,994,000.00	NA
TOTAL	\$ 87,809,390,708.21	\$ 88,016,292,309.07	\$ 87,825,508,558.08	\$ 199,558,729.42

Fair Value Including Accrued Interest

\$ 88,025,067,287.50

* Governmental Accounting Standards Board (GASB) Statement #72

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (**0.997832404**).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at **\$19,956,648.08** or \$20,000,000.00 x **0.997832404**.