ATTACHMENT A

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

www.treasurer.ca.gov/pmia-laif/laif.asp
September 08, 2017

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

August 2017 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	10,277,366.91
Total Withdrawal:	0.00	Ending Balance:	10,277,366.91

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
08/14/17	1.08	1.06	187
08/15/17	1.08	1.06	186
08/16/17	1.08	1.06	188
08/17/17	1.08	1.06	189
08/18/17	1.09	1.06	187
08/19/17	1.09	1.06	187
08/20/17	1.09	1.06	187
08/21/17	1.09	1.06	185
08/22/17	1.09	1.06	183
08/23/17	1.09	1.06	181
08/24/17	1.09	1.06	181
08/25/17	1.09	1.06	180
08/26/17	1.09	1.07	180
08/27/17	1.09	1.07	180
08/28/17	1.09	1.07	178
08/29/17	1.09	1.07	178
08/30/17	1.09	1.07	177
08/31/17	1.10	1.07	179
09/01/17	1.10	1.07	187
09/02/17	1.10	1.07	187
09/03/17	1.10	1.07	187
09/04/17	1.10	1.07	187
09/05/17	1.10	1.07	184
09/06/17	1.10	1.07	182
09/07/17	1.10	1.07	180
09/08/17	1.10	1.07	181
09/09/17	1.10	1.07	181
09/10/17	1.10	1.07	181
09/11/17	1.10	1.07	179
09/12/17	1.10	1.07	177
09/13/17	1.11	1.07	176

*Daily yield does not reflect capital gains or losses

View Prior Month Daily Rates

LAIF Performance Report

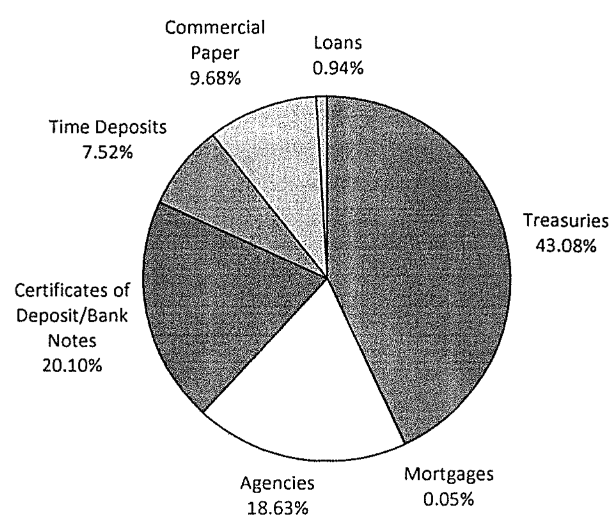
Quarter Ending 06/30/17

Apportionment Rate:	0.92%
Earnings Ratio:	.00002531309414880
Fair Value Factor:	0.998940671
Daily:	1.03%
Quarter to Date:	0.93%
Average Life:	194

PMIA Average Monthly Effective Yields

Aug 2017	1.084%
July 2017	1.051
June 2017	0.978

Pooled Money Investment Account Portfolio Composition 08/31/17 $75.1 billion



Based on data available as of 9/13/2017

State of California
Pooled Money Investment Account
Market Valuation
8/31/2017

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	$ 12,640,985,332.44	$ 12,685,145,000.00	NA
Notes	$ 19,724,870,888.39	$ 19,700,096,500.00	$ 28,550,338.00
Federal Agency:			
SBA	$ 890,893,140.28	$ 881,357,578.92	$ 940,960.41
MBS-REMICs	$ 37,538,927.77	$ 39,203,368.02	$ 176,145.80
Debentures	$ 1,414,303,546.45	$ 1,411,152,000.00	$ 4,517,750.05
Debentures FR	$ -	$ -	$ -
Debentures CL	$ 150,000,000.00	$ 150,033,000.00	$ 466,736.00
Discount Notes	$ 11,142,008,485.84	$ 11,171,756,000.00	NA
GNMA	$ -	$ -	$ -
Supranational Debentures	$ 349,845,968.23	$ 348,794,000.00	$ 1,549,479.50
Supranational Debentures FR	$ 50,000,000.00	$ 50,077,000.00	$ 97,465.28
CDs and YCDs FR	$ 625,000,000.00	$ 625,000,000.00	$ 1,758,732.68
Bank Notes	$ 900,000,000.00	$ 899,836,372.88	$ 3,597,861.11
CDs and YCDs	$ 13,575,000,000.00	$ 13,573,694,501.39	$ 38,666,444.42
Commercial Paper	$ 7,276,002,152.74	$ 7,290,266,833.32	NA
Corporate:			
Bonds FR	$ -	$ -	$ -
Bonds	$ -	$ -	$ -
Repurchase Agreements	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -
Time Deposits	$ 5,646,740,000.00	$ 5,646,740,000.00	NA
AB 55 & GF Loans	$ 704,430,000.00	$ 704,430,000.00	NA
TOTAL	$ 75,127,618,442.14	$ 75,177,582,154.53	$ 80,321,913.25

Fair Value Including Accrued Interest $ 75,257,904,067.78

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