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
June 13, 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

May 2017 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	10,253,753.92
Total Withdrawal:	0.00	Ending Balance:	10,253,753.92

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
05/13/17	0.92	0.89	193
05/14/17	0.92	0.90	193
05/15/17	0.92	0.90	190
05/16/17	0.92	0.90	190
05/17/17	0.92	0.90	191
05/18/17	0.93	0.90	190
05/19/17	0.93	0.90	191
05/20/17	0.93	0.90	191
05/21/17	0.93	0.90	191
05/22/17	0.93	0.90	188
05/23/17	0.93	0.90	187
05/24/17	0.93	0.90	184
05/25/17	0.93	0.90	183
05/26/17	0.94	0.90	190
05/27/17	0.94	0.90	190
05/28/17	0.94	0.90	190
05/29/17	0.94	0.90	190
05/30/17	0.94	0.90	187
05/31/17	0.94	0.91	186
06/01/17	0.95	0.91	190
06/02/17	0.95	0.91	191
06/03/17	0.95	0.91	191
06/04/17	0.95	0.91	191
06/05/17	0.95	0.91	191
06/06/17	0.95	0.91	191
06/07/17	0.95	0.91	188
06/08/17	0.95	0.91	189
06/09/17	0.96	0.91	188
06/10/17	0.96	0.91	188
06/11/17	0.96	0.91	188
06/12/17	0.96	0.91	184

*Daily yield does not reflect capital gains or losses

View Prior Month Daily Rates

LAIF Performance Report

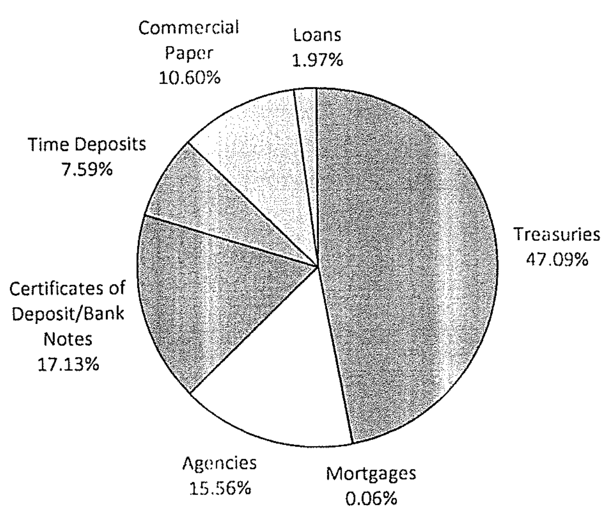
Quarter Ending 03/31/17

Apportionment Rate:	0.78%
Earnings Ratio:	0.00002126194403179
Fair Value Factor:	0.999175951
Daily:	0.85%
Quarter to Date:	0.78%
Average Life:	180

PMIA Average Monthly Effective Yields

May 2017	0.925%
Apr 2017	0.884%
Mar 2017	0.821%

Pooled Money Investment Account Portfolio Composition 05/31/17 $72.4 billion



Based on data available as of 6/12/2017

State of California
Pooled Money Investment Account
Market Valuation
5/31/2017

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	$ 13,610,617,665.71	$ 13,636,689,500.00	NA
Notes	$ 20,482,679,845.58	$ 20,446,349,500.00	$ 46,851,735.00
Federal Agency:			
SBA	$ 895,447,783.75	$ 888,546,145.95	$ 773,237.03
MBS-REMICs	$ 41,086,478.12	$ 43,088,776.12	$ 192,989.76
Debentures	$ 1,214,587,996.64	$ 1,211,218,500.00	$ 2,253,257.30
Debentures FR	$ -	$ -	$ -
Debentures CL	$ 50,000,000.00	$ 49,988,500.00	$ 64,930.50
Discount Notes	$ 8,712,421,694.42	$ 8,724,791,000.00	NA
GNMA	$ -	$ -	$ -
Supranational Debentures	$ 349,846,813.04	$ 348,552,000.00	$ 562,604.50
Supranational Debentures FR	$ 50,000,000.00	$ 50,081,000.00	$ 85,417.21
CDs and YCDs FR	$ 400,000,000.00	$ 400,000,000.00	$ 930,972.33
Bank Notes	$ 500,000,000.00	$ 499,742,208.84	$ 1,320,055.56
CDs and YCDs	$ 11,500,000,000.00	$ 11,496,876,753.20	$ 26,162,250.03
Commercial Paper	$ 7,675,435,583.34	$ 7,685,117,874.99	NA
Corporate:			
Bonds FR	$ -	$ -	$ -
Bonds	$ -	$ -	$ -
Repurchase Agreements	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -
Time Deposits	$ 5,495,240,000.00	$ 5,495,240,000.00	NA
AB 55 & GF Loans	$ 1,426,950,000.00	$ 1,426,950,000.00	NA
TOTAL	$ 72,404,313,860.60	$ 72,403,231,759.10	$ 79,197,449.22

Fair Value Including Accrued Interest $ 72,482,429,208.32

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