

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

www.treasurer.ca.gov/pmia-laif/laif.asp
December 07, 2016

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

November 2016 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	10,216,771.91
Total Withdrawal:	0.00	Ending Balance:	10,216,771.91



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
11/14/16	0.68	0.66	176
11/15/16	0.68	0.66	177
11/16/16	0.68	0.66	181
11/17/16	0.68	0.66	179
11/18/16	0.68	0.66	177
11/19/16	0.68	0.66	177
11/20/16	0.68	0.66	177
11/21/16	0.68	0.66	173
11/22/16	0.68	0.66	172
11/23/16	0.68	0.66	169
11/24/16	0.68	0.66	169
11/25/16	0.68	0.67	169
11/26/16	0.68	0.67	169
11/27/16	0.68	0.67	169
11/28/16	0.68	0.67	169
11/29/16	0.68	0.67	167
11/30/16	0.69	0.67	167
12/01/16	0.70	0.67	176
12/02/16	0.70	0.67	177
12/03/16	0.70	0.67	177
12/04/16	0.70	0.67	177
12/05/16	0.70	0.67	177
12/06/16	0.70	0.67	177
12/07/16	0.70	0.67	180
12/08/16	0.71	0.67	182
12/09/16	0.71	0.67	184
12/10/16	0.71	0.67	184
12/11/16	0.71	0.67	184
12/12/16	0.71	0.67	181
12/13/16	0.71	0.67	182
12/14/16	0.72	0.67	181

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

Quarter Ending 09/30/16

Apportionment Rate: 0.60%
 Earnings Ratio: .00001651908048883
 Fair Value Factor: 1.000306032
 Daily: 0.65%
 Quarter to Date: 0.61%
 Average Life: 165

**PMIA Average Monthly
Effective Yields**

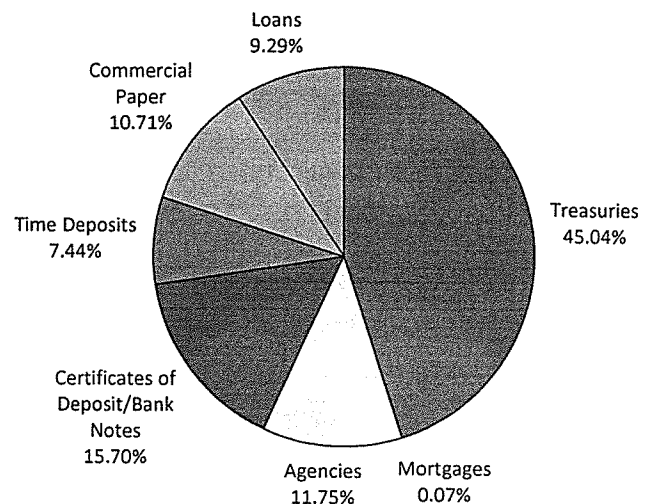
Nov 2016 0.678%
 Oct 2016 0.654%
 Sep 2016 0.634%

Pooled Money Investment Account

Portfolio Composition

11/30/16

\$70.4 billion



Based on data available as of 12/14/2016



State of California

Pooled Money Investment Account

Market Valuation

11/30/2016

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch.		
United States Treasury:				
Bills	\$ 11,349,827,525.09		\$ 11,372,982,500.00	NA
Notes	\$ 20,341,038,812.28		\$ 20,311,892,500.00	\$ 35,486,430.00
Federal Agency:				
SBA	\$ 761,405,131.96		\$ 754,065,685.42	\$ 482,520.99
MBS-REMICs	\$ 50,840,002.73		\$ 53,523,811.20	\$ 240,005.75
Debentures	\$ 975,123,587.82		\$ 971,802,500.00	\$ 1,873,479.25
Debentures FR	\$ -		\$ -	\$ -
Discount Notes	\$ 6,178,470,972.14		\$ 6,191,058,000.00	NA
GNMA	\$ -		\$ -	\$ -
Supranational Debentures	\$ 299,983,841.05		\$ 298,532,000.00	\$ 452,014.00
Supranational Debentures FR	\$ 50,000,000.00		\$ 50,186,500.00	\$ 66,524.31
CDs and YCDs FR	\$ 200,000,000.00		\$ 200,000,000.00	\$ 151,707.17
Bank Notes	\$ 600,000,000.00		\$ 600,134,553.25	\$ 1,801,055.55
CDs and YCDs	\$ 10,250,000,000.00		\$ 10,251,619,276.00	\$ 20,974,777.74
Commercial Paper	\$ 7,533,795,680.52		\$ 7,542,975,347.20	NA
Corporate:				
Bonds FR	\$ -		\$ -	\$ -
Bonds	\$ -		\$ -	\$ -
Repurchase Agreements	\$ -		\$ -	\$ -
Reverse Repurchase	\$ -		\$ -	\$ -
Time Deposits	\$ 5,231,440,000.00		\$ 5,231,440,000.00	NA
AB 55 & GF Loans	\$ 6,540,256,000.00		\$ 6,540,256,000.00	NA
TOTAL	\$ 70,362,181,553.59		\$ 70,370,468,673.07	\$ 61,528,514.76

Fair Value Including Accrued Interest

\$ 70,431,997,187.83

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