

Local Agency Investment Fund

P.O. Box 942809

Sacramento, CA 94209-0001

(916) 653-3001

www.treasurer.ca.gov/dmha-laif/laif.asp
May 10, 2017

ORANGE COUNTY TRANSPORTATION AUTHORITY

PVIA Average Monthly YieldsMANAGER, TREASURY/PUBLIC FINANCE
550 SOUTH MAIN STREET
P.O. BOX 14184
ORANGE, CA 92613-1584Account Number:
80-30-001Tran Type Definitions

April 2017 Statement

Effective Date	Transaction Date	Tran Type	Tran Confirm Number	Authorized Caller	Amount
4/14/2017	4/13/2017	QRD	1533213	SYSTEM	19,579.42

Account Summary

Total Deposit:	19,579.42	Beginning Balance:	10,234,174.50
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)
04/05/17	0.86	0.86	184
04/06/17	0.87	0.86	181
04/07/17	0.87	0.86	181
04/08/17	0.87	0.86	181
04/09/17	0.87	0.86	181
04/10/17	0.87	0.86	181
04/11/17	0.87	0.87	181
04/12/17	0.87	0.87	183
04/13/17	0.88	0.87	182
04/14/17	0.88	0.87	182
04/15/17	0.88	0.87	182
04/16/17	0.88	0.87	182
04/17/17	0.88	0.87	181
04/18/17	0.89	0.87	183
04/19/17	0.89	0.87	183
04/20/17	0.90	0.87	186
04/21/17	0.90	0.88	191
04/22/17	0.90	0.88	191
04/23/17	0.90	0.88	191
04/24/17	0.90	0.88	192
04/25/17	0.90	0.88	193
04/26/17	0.90	0.88	194
04/27/17	0.91	0.88	195
05/01/17	0.92	0.89	189
05/02/17	0.92	0.89	191
05/03/17	0.92	0.89	193
05/04/17	0.92	0.89	193
05/05/17	0.92	0.89	195
05/06/17	0.92	0.89	195
05/07/17	0.92	0.89	195
05/08/17	0.92	0.89	195

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

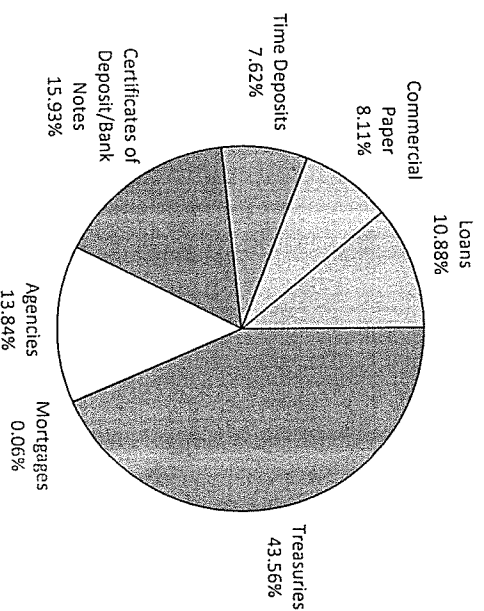
Quarter Ending 03/31/17

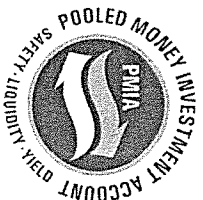
Apportionment Rate: 0.78%
Earnings Ratio: 0.00002126194403179
Fair Value Factor: 0.999175951
Daily: 0.85%
Quarter to Date: 0.78%
Average Life: 180

PMIA Average Monthly
Effective Yields

Apr 2017 0.884%
Mar 2017 0.821%
Feb 2017 0.777%

Pooled Money Investment Account
Portfolio Composition
03/31/17
\$71.9 billion





State of California

Pooled Money Investment Account

Market Valuation

4/30/2017

Description		Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$	12,568,310,007.36	\$	12,590,842,500.00
Notes	\$	20,582,690,306.48	\$	20,546,868,500.00
				NA
				40,739,891.50
Federal Agency:				
SBA	\$	881,842,061.69	\$	874,466,758.91
MBS-REMICs	\$	42,640,487.54	\$	44,742,903.01
Debentures	\$	1,134,994,079.97	\$	1,131,081,850.00
Debentures FR	\$	-	\$	-
Debentures CL	\$	50,000,000.00	\$	49,993,000.00
Discount Notes	\$	8,763,375,861.04	\$	8,774,503,000.00
GNMA	\$	-	\$	-
				NA
Supranational Debentures	\$	349,846,813.04	\$	348,449,500.00
Supranational Debentures FR	\$	50,000,000.00	\$	50,085,000.00
				483,646.00
				31,377.75
CDS and YCDs FR	\$	500,000,000.00	\$	500,000,000.00
Bank Notes	\$	700,000,000.00	\$	699,591,868.82
CDS and YCDs	\$	13,150,000,000.00	\$	13,145,100,317.70
Commercial Paper	\$	8,575,964,277.82	\$	8,584,981,013.84
				25,734,111.12
				NA
Corporate:				
Bonds FR	\$	-	\$	-
Bonds	\$	-	\$	-
				-
Repurchase Agreements	\$	-	\$	-
Reverse Repurchase	\$	-	\$	-
				-
Time Deposits	\$	5,515,240,000.00	\$	5,515,240,000.00
AB 55 & GF Loans	\$	2,993,582,000.00	\$	2,993,582,000.00
				NA
				NA
TOTAL	\$	75,858,485,894.94	\$	75,849,528,212.28
				72,440,864.86

Fair Value Including Accrued Interest \$ 75,921,969,077.14

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