

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
December 18, 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

November 2017 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	10,305,183.21
Total Withdrawal:	0.00	Ending Balance:	10,305,183.21



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (In days)
11/13/17	1.17	1.15	194
11/14/17	1.17	1.15	193
11/15/17	1.17	1.15	196
11/16/17	1.17	1.15	196
11/17/17	1.17	1.15	192
11/18/17	1.17	1.15	192
11/19/17	1.17	1.15	192
11/20/17	1.18	1.15	190
11/21/17	1.18	1.15	188
11/22/17	1.18	1.15	184
11/23/17	1.18	1.15	184
11/24/17	1.18	1.15	184
11/25/17	1.18	1.15	184
11/26/17	1.18	1.16	184
11/27/17	1.18	1.16	180
11/28/17	1.18	1.16	183
11/29/17	1.18	1.16	182
11/30/17	1.19	1.16	180
12/01/17	1.19	1.16	190
12/02/17	1.19	1.16	190
12/03/17	1.19	1.16	190
12/04/17	1.19	1.16	192
12/05/17	1.20	1.16	190
12/06/17	1.20	1.16	189
12/07/17	1.21	1.16	188
12/08/17	1.21	1.16	191
12/09/17	1.21	1.16	191
12/10/17	1.21	1.16	191
12/11/17	1.21	1.16	189
12/12/17	1.22	1.16	191
12/13/17	1.22	1.16	190

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

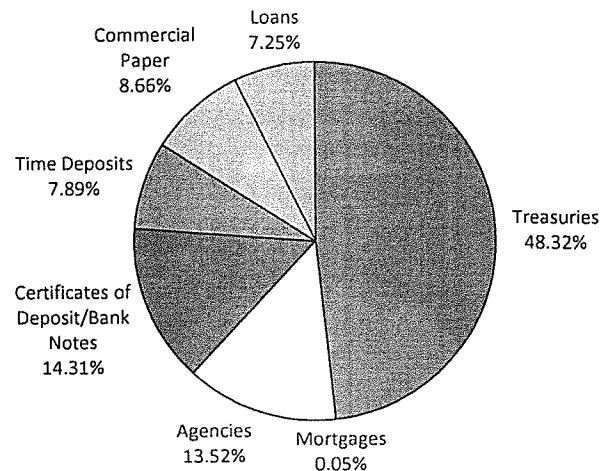
Quarter Ending 09/30/17

Apportionment Rate: 1.07%
 Earnings Ratio: .00002942867511750
 Fair Value Factor: .999042071
 Daily: 1.11%
 Quarter to Date: 1.08%
 Average Life: 190

**PMIA Average Monthly
Effective Yields**

Nov 2017 1.172
 Oct 2017 1.143
 Sept 2017 1.111

**Pooled Money Investment Account
Portfolio Composition
11/30/17
\$68.5 billion**





State of California
Pooled Money Investment Account
Market Valuation
11/30/2017

Carrying Cost Plus			
Description	Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 13,969,325,989.32	\$ 14,024,500,000.00	NA
Notes	\$ 19,124,715,869.93	\$ 19,038,802,000.00	\$ 45,201,432.00
Federal Agency:			
SBA	\$ 880,598,988.60	\$ 870,067,213.02	\$ 1,107,235.07
MBS-REMICs	\$ 33,799,340.26	\$ 34,948,276.74	\$ 158,107.23
Debentures	\$ 1,378,152,182.04	\$ 1,370,687,750.00	\$ 2,839,245.80
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 250,000,000.00	\$ 247,756,500.00	\$ 1,389,944.00
Discount Notes	\$ 6,254,318,721.96	\$ 6,272,398,000.00	NA
GNMA	\$ -	\$ -	\$ -
Supranational Debentures	\$ 450,315,184.02	\$ 447,873,000.00	\$ 966,424.00
Supranational Debentures FR	\$ 50,000,000.00	\$ 50,064,000.00	\$ 99,266.51
CDs and YCDs FR	\$ 625,000,000.00	\$ 625,000,000.00	\$ 1,811,907.84
Bank Notes	\$ 500,000,000.00	\$ 499,826,177.96	\$ 1,657,111.13
CDs and YCDs	\$ 8,675,000,000.00	\$ 8,673,927,950.18	\$ 28,617,875.03
Commercial Paper	\$ 5,927,555,791.62	\$ 5,938,449,524.98	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,404,240,000.00	\$ 5,404,240,000.00	NA
AB 55 & GF Loans	\$ 4,961,386,000.00	\$ 4,961,386,000.00	NA
TOTAL	\$ 68,484,408,067.75	\$ 68,459,926,392.88	\$ 83,848,548.61

Fair Value Including Accrued Interest

\$ 68,543,774,941.49

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