

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

July 17, 2018

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

Transaction Definitions

June 2018 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	10,374,927.27
Total Withdrawal:	0.00	Ending Balance:	10,374,927.27



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
06/13/18	1.83	1.73	184
06/14/18	1.85	1.73	184
06/15/18	1.86	1.73	184
06/16/18	1.86	1.73	184
06/17/18	1.86	1.74	184
06/18/18	1.86	1.74	181
06/19/18	1.87	1.74	179
06/20/18	1.87	1.74	178
06/21/18	1.89	1.74	183
06/22/18	1.89	1.75	186
06/23/18	1.89	1.75	186
06/24/18	1.89	1.75	186
06/25/18	1.89	1.75	184
06/26/18	1.89	1.75	183
06/27/18	1.90	1.75	181
06/28/18	1.90	1.76	183
06/29/18	1.92	1.76	194
06/30/18	1.92	1.76	193
07/01/18	1.92	1.92	193
07/02/18	1.93	1.92	196
07/03/18	1.93	1.92	195
07/04/18	1.93	1.92	195
07/05/18	1.93	1.93	194
07/06/18	1.93	1.93	193
07/07/18	1.93	1.93	193
07/08/18	1.93	1.93	193
07/09/18	1.93	1.93	191
07/10/18	1.93	1.93	192
07/11/18	1.93	1.93	191
07/12/18	1.94	1.93	189
07/13/18	1.94	1.93	190

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

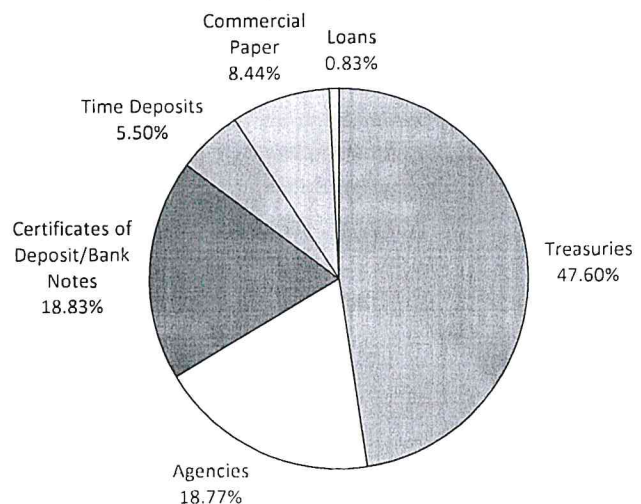
Quarter Ending 06/30/18

Apportionment Rate: 1.90%
 Earnings Ratio: 0.00005216919081336
 Fair Value Factor: 0.998126869
 Daily: 1.92%
 Quarter to Date: 1.76%
 Average Life: 193

**PMIA Average Monthly
Effective Yields**

June 2018 1.854
 May 2018 1.755
 Apr 2018 1.661

**Pooled Money Investment Account
Portfolio Composition
06/30/18
\$88.8 billion**





State of California

Pooled Money Investment Account

Market Valuation

6/30/2018

Description		Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
1*	United States Treasury:				
	Bills	\$ 15,515,706,740.80	\$ 15,606,139,290.87	\$ 15,596,583,000.00	NA
	Notes	\$ 26,759,493,974.77	\$ 26,750,630,461.92	\$ 26,629,882,500.00	\$ 73,723,356.00
1*	Federal Agency:				
	SBA	\$ 825,001,427.53	\$ 825,001,427.53	\$ 815,954,863.84	\$ 1,381,409.64
	MBS-REMICs	\$ 29,303,504.33	\$ 29,303,504.33	\$ 29,847,169.21	\$ 136,825.25
	Debentures	\$ 1,998,416,070.50	\$ 1,997,919,837.87	\$ 1,986,861,900.00	\$ 5,758,745.15
	Debentures FR	\$ -	\$ -	\$ -	\$ -
	Debentures CL	\$ 300,000,000.00	\$ 300,000,000.00	\$ 295,668,000.00	\$ 1,921,709.00
	Discount Notes	\$ 12,856,645,347.11	\$ 12,904,163,694.26	\$ 12,899,708,000.00	NA
1*	Supranational Debentures	\$ 589,036,885.09	\$ 589,036,885.09	\$ 586,421,000.00	\$ 1,950,779.00
1*	Supranational Debentures FR	\$ 100,530,876.06	\$ 100,375,183.89	\$ 100,699,984.77	\$ 536,523.90
2*	CDs and YCDs FR	\$ 425,000,000.00	\$ 425,000,000.00	\$ 425,000,000.00	\$ 1,694,459.24
2*	Bank Notes	\$ 900,000,000.00	\$ 900,000,000.00	\$ 899,729,548.85	\$ 5,764,500.01
2*	CDs and YCDs	\$ 15,400,000,000.00	\$ 15,400,000,000.00	\$ 15,394,663,524.14	\$ 58,042,847.26
2*	Commercial Paper	\$ 7,498,660,819.38	\$ 7,521,101,541.69	\$ 7,521,009,486.12	NA
1*	Corporate:				
	Bonds FR	\$ -	\$ -	\$ -	\$ -
	Bonds	\$ -	\$ -	\$ -	\$ -
1*	Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1*	Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
	Time Deposits	\$ 4,882,240,000.00	\$ 4,882,240,000.00	\$ 4,882,240,000.00	NA
	AB 55 & GF Loans	\$ 733,964,000.00	\$ 733,964,000.00	\$ 733,964,000.00	NA
	TOTAL	\$ 88,813,999,645.57	\$ 88,964,875,827.45	\$ 88,798,232,976.93	\$ 150,911,154.45

Fair Value Including Accrued Interest

\$ 88,949,144,131.38

* Governmental Accounting Standards Board (GASB) Statement #72

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

The value of each participating dollar equals the fair value divided by the amortized cost (0.998126869).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,962,537.38 or \$20,000,000.00 x 0.998126869.