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
January 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

December 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)
12/13/16	0.71	0.67	182
12/14/16	0.72	0.67	181
12/15/16	0.72	0.68	181
12/16/16	0.72	0.68	184
12/17/16	0.72	0.68	184
12/18/16	0.72	0.68	184
12/19/16	0.72	0.68	179
12/20/16	0.72	0.68	180
12/21/16	0.72	0.68	179
12/22/16	0.73	0.68	179
12/23/16	0.73	0.68	185
12/24/16	0.73	0.68	185
12/25/16	0.73	0.68	185
12/26/16	0.73	0.68	185
12/27/16	0.73	0.68	180
12/28/16	0.73	0.68	173
12/29/16	0.73	0.68	176
12/30/16	0.74	0.68	172
12/31/16	0.74	0.68	171
01/01/17	0.74	0.74	171
01/02/17	0.74	0.74	171
01/03/17	0.74	0.74	181
01/04/17	0.74	0.74	184
01/05/17	0.75	0.74	186
01/06/17	0.75	0.74	186
01/07/17	0.75	0.74	186
01/08/17	0.75	0.74	186
01/09/17	0.75	0.74	185
01/10/17	0.75	0.74	185
01/11/17	0.75	0.74	187
01/12/17	0.75	0.74	186

*Daily yield does not reflect capital gains or losses

View Prior Month Daily Rates

LAIF Performance Report

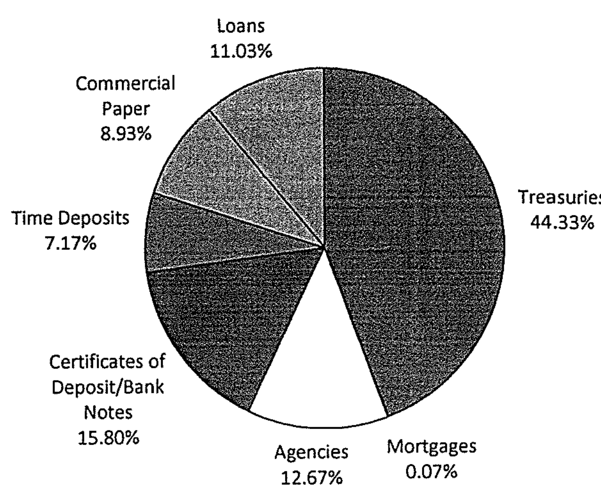
Quarter Ending 12/31/16

Apportionment Rate:	0.68%
Earnings Ratio:	0.00001851848158529
Fair Value Factor:	0.999423823
Daily:	0.74%
Quarter to Date:	0.68%
Average Life:	171

PMIA Average Monthly Effective Yields

Dec 2016	0.719%
Nov 2016	0.678%
Oct 2016	0.654%

Pooled Money Investment Account Portfolio Composition 12/31/16 $73.7 billion



Based on data available as of 1/13/2017

State of California
Pooled Money Investment Account
Market Valuation
12/31/2016

	Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
1*	United States Treasury:				
	Bills	$ 11,446,490,727.80	$ 11,469,093,813.84	$ 11,466,957,500.00	NA
	Notes	$ 21,240,182,012.60	$ 21,237,355,143.84	$ 21,210,171,500.00	$ 32,928,180.00
1*	Federal Agency:				
	SBA	$ 792,593,999.73	$ 792,573,777.77	$ 785,274,949.19	$ 502,068.60
	MBS-REMICs	$ 49,039,552.21	$ 49,039,552.21	$ 51,627,495.79	$ 231,374.63
	Debentures	$ 1,025,076,967.25	$ 1,025,067,245.03	$ 1,021,615,500.00	$ 2,160,598.00
	Debentures FR	$ -	$ -	$ -	$ -
	Discount Notes	$ 7,173,459,944.34	$ 7,187,429,402.88	$ 7,187,637,000.00	NA
	GNMA	$ -	$ -	$ -	$ -
1*	Supranational Debentures	$ 299,974,475.25	$ 299,974,475.25	$ 298,367,000.00	$ 713,263.50
1*	Supranational Debentures FR	$ 50,000,000.00	$ 50,000,000.00	$ 49,988,000.00	$ 108,611.11
2*	CDs and YCDs FR	$ 300,000,000.00	$ 300,000,000.00	$ 300,000,000.00	$ 457,592.31
2*	Bank Notes	$ 600,000,000.00	$ 600,000,000.00	$ 599,926,626.16	$ 2,316,861.11
2*	CDs and YCDs	$ 10,750,000,000.00	$ 10,750,000,000.00	$ 10,746,696,134.35	$ 23,101,888.89
2*	Commercial Paper	$ 6,584,098,055.50	$ 6,591,520,541.63	$ 6,591,285,159.72	NA
1*	Corporate:				
	Bonds FR	$ -	$ -	$ -	$ -
	Bonds	$ -	$ -	$ -	$ -
1*	Repurchase Agreements	$ -	$ -	$ -	$ -
1*	Reverse Repurchase	$ -	$ -	$ -	$ -
	Time Deposits	$ 5,286,440,000.00	$ 5,286,440,000.00	$ 5,286,440,000.00	NA
	AB 55 & GF Loans	$ 8,135,851,000.00	$ 8,135,851,000.00	$ 8,135,851,000.00	NA
	TOTAL	$ 73,733,206,734.68	$ 73,774,344,952.45	$ 73,731,837,865.21	$ 62,520,438.15

Fair Value Including Accrued Interest $ 73,794,358,303.36

* 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 **(0.999423823).** 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 $19,988,476.46 or $20,000,000.00 x **0.999423823.**