

ORANGE COUNTY TRANSPORTATION AUTHORITY
Investment Policy Compliance
March 31, 2017

| <u>Investment Instruments</u> | <u>Dollar Amount Invested</u> | <u>Percent Of Portfolio</u> | <u>Investment Policy Maximum Percentages</u> |
|--|--|--|---|
| U.S. Treasuries | \$680,583,587 | 47.1% | 100% |
| Federal Agencies & U.S. Government Sponsored | 160,109,402 | 11.1% | 100% |
| State of California & Local Agencies | 9,566,645 | 0.7% | 25% |
| Money Market Funds & Mutual Funds | 93,280,337 | 6.4% | 20% |
| Bankers Acceptances | 0 | 0.0% | 30% |
| Negotiable Certificates of Deposit | 15,903,952 | 1.1% | 30% |
| Commercial Paper | 23,860,061 | 1.6% | 25% |
| Medium Term Maturity Corporate Securities | 282,610,695 | 19.5% | 30% |
| Mortgage and Asset-backed Securities | 116,140,798 | 8.0% | 10% |
| Repurchase Agreements | 32,809,427 | 2.3% | 75% |
| Investment Agreements Pursuant To Indenture | 0 | 0.0% | 100% |
| Local Agency Investment Fund | 10,234,175 | 0.7% | \$ 40 Million |
| Orange County Investment Pool (OCIP) | 36,444 | 0.0% | \$ 40 Million |
| CAMP | 0 | 0.0% | 10% |
| Variable & Floating Rate Securities | 20,769,038 | 1.4% | 30% |
| Debt Service Reserve Funds - Investment Agreements | 0 | 0.0% | Not Applicable |
| Bank Deposits | 380,550 | 0.0% | 5% |
| Derivatives (hedging transactions only) | 0 | 0.0% | 5% |
| TOTAL | <u>\$1,446,285,110</u> | <u>100.0%</u> | |