

ORANGE COUNTY TRANSPORTATION AUTHORITY
Investment Policy Compliance
December 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	\$627,002,872	45.4%	100%
Federal Agencies & U.S. Government Sponsored	157,748,048	11.4%	100%
State of California & Local Agencies	31,914,470	2.3%	25%
Money Market Funds & Mutual Funds	56,126,375	4.1%	20%
Bankers Acceptances	0	0.0%	30%
Negotiable Certificates of Deposit	0	0.0%	30%
Commercial Paper	23,929,866	1.7%	25%
Medium Term Maturity Corporate Securities	264,297,332	19.1%	30%
Mortgage and Asset-backed Securities	129,587,772	9.4%	10%
Repurchase Agreements	16,595,937	1.2%	75%
Investment Agreements Pursuant To Indenture	0	0.0%	100%
Local Agency Investment Fund	10,305,183	0.7%	\$ 40 Million
Orange County Investment Pool (OCIP)	15,514,598	1.1%	\$ 40 Million
CAMP	0	0.0%	10%
Variable & Floating Rate Securities	47,218,430	3.4%	30%
Debt Service Reserve Funds - Investment Agreements	0	0.0%	Not Applicable
Bank Deposits	499,262	0.0%	5%
Derivatives (hedging transactions only)	0	0.0%	5%
TOTAL	<u>\$1,380,740,146</u>	100.0%	