

ORANGE COUNTY TRANSPORTATION AUTHORITY
Investment Policy Compliance
September 30, 2018

<u>Investment Instruments</u>	<u>Dollar Amount Invested</u>	<u>Percent Of Portfolio</u>	<u>Investment Policy Maximum Percentages</u>
U.S. Treasuries	\$587,410,070	38.6%	100%
Federal Agencies & U.S. Government Sponsored	182,390,041	12.0%	100%
State of California & Local Agencies	38,802,661	2.6%	25%
Money Market Funds & Mutual Funds	67,250,332	4.4%	20%
Bankers Acceptances	0	0.0%	30%
Negotiable Certificates of Deposit	24,983,810	1.6%	30%
Commercial Paper	47,613,151	3.1%	25%
Medium Term Maturity Corporate Securities	334,895,108	22.0%	30%
Mortgage and Asset-backed Securities	152,203,199	10.0%	20%*
Repurchase Agreements	19,130,945	1.3%	75%
Investment Agreements Pursuant To Indenture	0	0.0%	100%
Local Agency Investment Fund	10,424,157	0.7%	\$ 40 Million
Orange County Investment Pool (OCIP)	13,896,314	0.9%	\$ 40 Million
CAMP	0	0.0%	10%
Variable & Floating Rate Securities	40,925,603	2.7%	30%
Debt Service Reserve Funds - Investment Agreements	0	0.0%	Not Applicable
Bank Deposits	784,880	0.1%	5%
Derivatives (hedging transactions only)	0	0.0%	5%
TOTAL	<u>\$1,520,710,271</u>	100.0%	

* Asset-backed securities, excluding mortgages, may not exceed 10 percent of the allocation.