

**ORANGE COUNTY TRANSPORTATION AUTHORITY
Investment Policy Compliance
December 31, 2018**

<u>Investment Instruments</u>	<u>Dollar Amount Invested</u>	<u>Percent Of Portfolio</u>	<u>Investment Policy Maximum Percentages</u>
U.S. Treasuries	\$556,951,837	33.1%	100%
Federal Agencies & U.S. Government Sponsored	240,526,033	14.3%	100%
State of California & Local Agencies	42,777,235	2.5%	25%
Money Market Funds & Mutual Funds	138,210,804	8.2%	20%
Bankers Acceptances	0	0.0%	30%
Negotiable Certificates of Deposit	24,000,000	1.4%	30%
Commercial Paper	50,652,405	3.0%	25%
Medium Term Maturity Corporate Securities	363,340,197	21.6%	30%
Mortgage and Asset-backed Securities	189,446,300	11.2%	20%*
Repurchase Agreements	25,103,741	1.5%	75%
Investment Agreements Pursuant To Indenture	0	0.0%	100%
Local Agency Investment Fund	10,480,795	0.6%	\$ 40 Million
Orange County Investment Pool (OCIP)	161,862	0.0%	\$ 40 Million
CAMP	0	0.0%	10%
Variable & Floating Rate Securities	42,269,434	2.5%	30%
Debt Service Reserve Funds - Investment Agreements	0	0.0%	Not Applicable
Bank Deposits	721,071	0.0%	5%
Derivatives (hedging transactions only)	0	0.0%	5%
TOTAL	<u>\$1,684,641,716</u>	100.0%	

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