

ORANGE COUNTY TRANSPORTATION AUTHORITY
Investment Policy Compliance
March 31, 2019

<u>Investment Instruments</u>	<u>Dollar Amount Invested</u>	<u>Percent Of Portfolio</u>	<u>Investment Policy Maximum Percentages</u>
U.S. Treasuries	\$502,165,354	24.4%	100%
Federal Agencies & U.S. Government Sponsored	240,812,018	11.7%	100%
State of California & Local Agencies	40,285,483	2.0%	25%
Money Market Funds & Mutual Funds	104,901,753	5.1%	20%
Bankers Acceptances	0	0.0%	30%
Negotiable Certificates of Deposit	47,403,364	2.3%	30%
Commercial Paper	57,607,115	2.8%	25%
Medium Term Maturity Corporate Securities	329,900,675	16.0%	30%
Mortgage and Asset-backed Securities	204,043,722	9.9%	20%*
Repurchase Agreements	33,036,558	1.6%	75%
Investment Agreements Pursuant To Indenture	0	0.0%	100%
Local Agency Investment Fund	10,544,129	0.5%	\$ 40 Million
Orange County Investment Pool (OCIP)	193,739	0.0%	\$ 40 Million
CAMP	0	0.0%	10%
Variable & Floating Rate Securities	89,815,699	4.4%	30%
Debt Service Reserve Funds - Investment Agreements	0	0.0%	Not Applicable
Bank Deposits	762,114	0.0%	5%
Guaranteed Investment Contract	400,000,000	19.4%	Not Applicable
Derivatives (hedging transactions only)	0	0.0%	5%
TOTAL	<u>\$2,061,471,722</u>	100.0%	

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