

Transbay Joint Powers Authority
Monthly Investment Transaction Report
February 2017

This report includes securities transactions for all trust accounts held by TJPA, and is being presented to the TJPA Board for compliance with California Government Code section 56307.

Securities purchased in the month of February (excluding money market shares purchased with earnings):

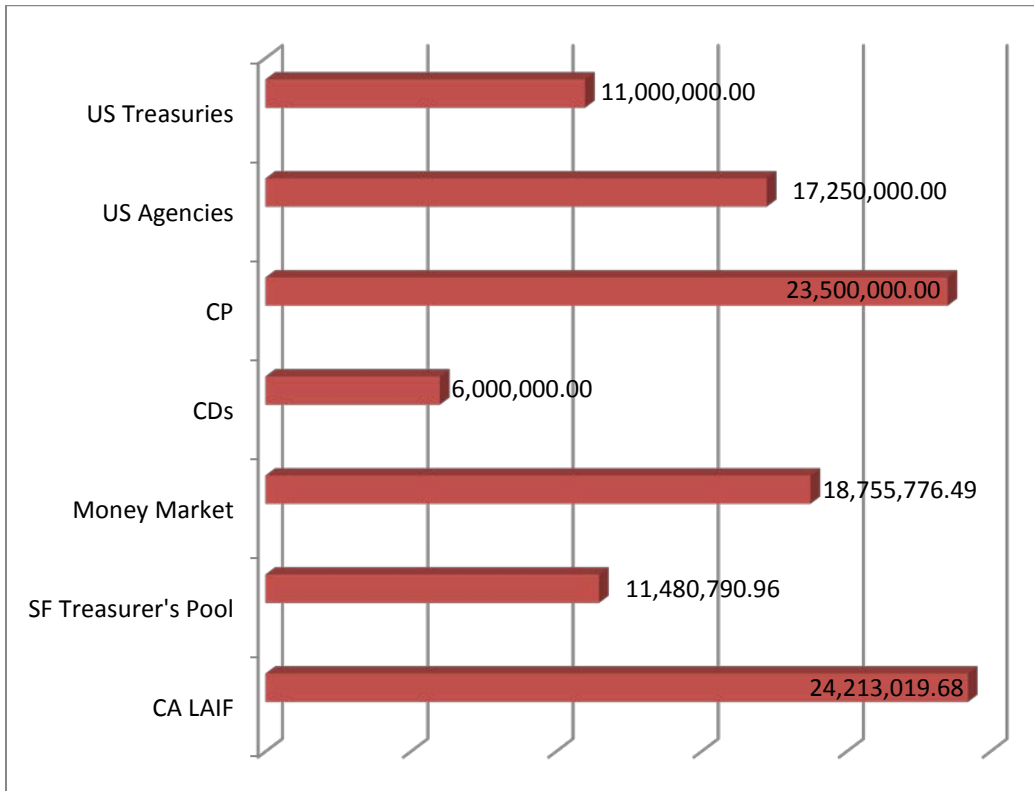
| Investment | Settled | Matures | Par Amount | Cost | Yield |
|---|---------|---------|------------------------|------------------------|-------|
| Bank of Tokyo CP | 2/10/17 | 3/28/17 | \$4,000,000.00 | \$3,996,422.22 | 0.70% |
| Abbey National CP | 2/10/17 | 3/28/17 | \$5,000,000.00 | \$4,995,975.00 | 0.63% |
| Pacific Premier Bank CD | 2/17/17 | 8/17/17 | \$250,000.00 | \$250,000.00 | 0.65% |
| Citizens Bank CD | 2/22/17 | 5/22/17 | \$250,000.00 | \$250,000.00 | 0.65% |
| USNY Bank CD | 2/22/17 | 9/22/17 | \$250,000.00 | \$250,000.00 | 0.65% |
| US Treasury Note | 2/24/17 | 4/15/17 | \$11,000,000.00 | \$11,006,093.01 | 0.47% |
| Federal Home Loan Bank Note | 2/24/17 | 5/8/17 | \$6,250,000.00 | \$6,243,409.72 | 0.52% |
| Investors Bank CD | 2/24/17 | 7/24/17 | \$250,000.00 | \$250,000.00 | 0.60% |
| Cedar Rapids Bk & Tr Co CD | 2/24/17 | 8/24/17 | \$250,000.00 | \$250,000.00 | 0.60% |
| Merrick Bank CD | 2/27/17 | 8/28/17 | \$250,000.00 | \$250,000.00 | 0.65% |
| Reliant Bank CD | 2/28/17 | 7/28/17 | \$250,000.00 | \$250,000.00 | 0.60% |
| Level One Bank CD | 2/28/17 | 8/28/17 | \$250,000.00 | \$250,000.00 | 0.60% |
| Federal Home Loan Bank Note | 2/28/17 | 5/4/17 | \$11,000,000.00 | \$10,990,268.06 | 0.49% |
| Purchases (Wtd. Average Maturity 63 days): | | | \$39,250,000.00 | \$39,232,168.01 | |

Securities matured during the month of February (excluding money market shares sold for investment purchases or to pay invoices):

| Investment | Settled | Matured | Par Amount | Cost | Net Interest |
|---|----------|---------|------------------------|------------------------|--------------------|
| Safra National Bank of NY CD | 5/4/16 | 2/6/17 | \$250,000.00 | \$250,000.00 | \$1,047.26 |
| Portage County Bank CD | 8/5/16 | 2/6/17 | \$250,000.00 | \$250,000.00 | \$704.41 |
| U.S. Treasury Bills | 11/30/16 | 2/9/17 | \$5,000,000.00 | \$4,996,351.39 | \$3,648.61 |
| Federal Home Loan Bank Note | 12/8/16 | 2/9/17 | \$3,000,000.00 | \$2,997,585.00 | \$2,415.00 |
| Merchants Bank of Indiana CD | 1/13/17 | 2/13/17 | \$250,000.00 | \$250,000.00 | \$106.16 |
| Federal Home Loan Bank Note | 12/29/16 | 2/14/17 | \$3,000,000.00 | \$2,998,041.67 | \$1,958.33 |
| Peoples United Bank NA CD | 8/17/16 | 2/17/17 | \$250,000.00 | \$250,000.00 | \$693.15 |
| MB Financial Bank CD | 8/17/16 | 2/17/17 | \$250,000.00 | \$250,000.00 | \$630.12 |
| U.S. Treasury Bills | 10/6/16 | 2/23/17 | \$11,014,000.00 | \$10,999,008.72 | \$14,991.28 |
| U.S. Treasury Bills | 12/30/16 | 2/23/17 | \$7,500,000.00 | \$7,495,645.83 | \$4,354.17 |
| Bank of China CD | 12/29/16 | 2/28/17 | \$250,000.00 | \$250,000.00 | \$250.68 |
| Federal Savings Bank CD | 7/28/16 | 2/28/17 | \$250,000.00 | \$250,000.00 | \$809.92 |
| U.S. Treasury Note | 10/17/16 | 2/28/17 | \$10,987,000.00 | \$10,993,083.39 | \$14,251.67 |
| Maturities (Wtd. Average Maturity 104 days): | | | \$42,251,000.00 | \$42,229,716.00 | \$45,860.76 |

Net interest is total interest earned less any accrued interest paid at time of purchase. All investments were made in compliance with the TJPA Investment Policy and the appropriate debt documents where applicable. Commercial paper (CP), U.S. Treasury and U.S. Agency purchases were made through the U.S. Bank Money Center and certificates of deposit (CD) were purchased through Umpqua Investments, Inc., with delivery of all purchased securities to the U.S. Bank trustee.

Par Value of Investments held at February 28



Allocation of Portfolio at February 28

