

Transbay Joint Powers Authority
Investment & Interest Earnings Report¹
Fiscal Year 2017 4th Quarter (ending June 30, 2017)

Summary of Deposit and Investment Accounts

Depository / Investment Type	Balance (Carrying Value)	4th Quarter Interest ²	Annualized Rate of Return
San Francisco Treasurer Pooled Investment Fund	\$ 10,016,141	\$ 18,618	0.74%
State Local Agency Investment Fund (LAIF)	\$ 5,743,923	\$ 22,343	1.56%
U.S. Bank / All Checking Accounts	\$ 1,571,025	\$ -	0.00%
U.S. Bank / All Trust Accounts	\$ 61,409,707	\$ 121,605	0.79%
Total Portfolio	\$ 78,740,796		

Listing of Deposits and Investments

Investment Type	Par Value	Carrying Value/ Cost	Market Value ³	% of Portfolio	Purchase Date	Maturity Date	Yield	Wtd Avg Maturity (days) ⁴
Cash								
Checking Accounts	\$ 1,571,025	\$ 1,571,025	\$ 1,571,025					
Trust Accounts	\$ 1,192	\$ 1,192	\$ 1,192					
Total Cash	\$ 1,572,217	\$ 1,572,217	\$ 1,572,217	2.0%				
Cash Equivalents								
City & County of San Francisco Treasurer's Pool	\$ 10,016,141	\$ 10,016,141	\$ 10,016,141	12.7%	n/a	n/a	n/a	
State Local Agency Investment Fund (LAIF)	\$ 5,743,923	\$ 5,743,923	\$ 5,743,923	7.3%	n/a	n/a	n/a	
Fidelity Institutional Money Market Treasury Portfolio	\$ 2,388,310	\$ 2,388,310	\$ 2,388,310	3.0%	n/a	n/a	n/a	
Federated Government Obligations Money Market Fund	\$ 5,634,973	\$ 5,634,973	\$ 5,634,973	7.2%	n/a	n/a	n/a	
First American Government Obligations Money Market Fund	\$ 1,736,712	\$ 1,736,712	\$ 1,736,712	2.2%	n/a	n/a	n/a	
Total Cash Equivalents	\$ 25,520,058	\$ 25,520,058	\$ 25,520,058	32.4%				1
Certificates of Deposit								
Southside Bank	\$ 250,000	\$ 250,000	\$ 249,990		4/6/2017	7/6/2017	0.75%	
Mizrahi Tefahot Bank Ltd	\$ 250,000	\$ 250,000	\$ 249,985		4/13/2017	7/13/2017	0.80%	
Bank of China NE	\$ 250,000	\$ 250,000	\$ 249,990		4/19/2017	7/19/2017	0.90%	
Metabank Storm	\$ 250,000	\$ 250,000	\$ 249,968		4/21/2017	7/21/2017	0.75%	
Investors Bank	\$ 250,000	\$ 250,000	\$ 249,938		2/24/2017	7/24/2017	0.60%	
Whitney Bank	\$ 250,000	\$ 250,000	\$ 249,980		4/25/2017	7/25/2017	0.85%	
Reliant Bank	\$ 250,000	\$ 250,000	\$ 249,928		2/28/2017	7/28/2017	0.60%	
Greenfield Savings	\$ 250,000	\$ 250,000	\$ 249,953		4/6/2017	8/7/2017	0.80%	
Paducah Bank & Trust	\$ 250,000	\$ 250,000	\$ 249,950		4/10/2017	8/10/2017	0.80%	
Beal Bank USA	\$ 250,000	\$ 250,000	\$ 249,938		4/16/2017	8/16/2017	0.80%	
Pacific Premier	\$ 250,000	\$ 250,000	\$ 249,888		2/17/2017	8/17/2017	0.65%	
Cedar Rapids	\$ 250,000	\$ 250,000	\$ 249,850		2/24/2017	8/24/2017	0.60%	
Merrick Bank	\$ 250,000	\$ 250,000	\$ 249,878		2/27/2017	8/28/2017	0.65%	
Level One Bank	\$ 250,000	\$ 250,000	\$ 249,838		2/28/2017	8/28/2017	0.60%	
State Bank	\$ 250,000	\$ 250,000	\$ 249,970		6/2/2017	9/1/2017	0.95%	
Sterling Bank	\$ 250,000	\$ 250,000	\$ 249,850		3/9/2017	9/11/2017	0.75%	
USNY Bank Geneva	\$ 250,000	\$ 250,000	\$ 249,753		2/22/2017	9/22/2017	0.65%	
Compass Bank	\$ 250,000	\$ 250,000	\$ 249,920		5/25/2017	9/25/2017	0.95%	
Citibank NA	\$ 250,000	\$ 250,000	\$ 249,920		5/24/2017	9/25/2017	0.95%	
Cardinal Bank	\$ 250,000	\$ 250,000	\$ 249,873		3/31/2017	10/2/2017	0.90%	
Peoples United Bank	\$ 250,000	\$ 250,000	\$ 249,868		4/5/2017	10/5/2017	0.90%	
Security State	\$ 250,000	\$ 250,000	\$ 249,818		4/13/2017	10/13/2017	0.85%	
Dallas Capital	\$ 250,000	\$ 250,000	\$ 249,765		4/17/2017	10/17/2017	0.80%	
Total Certificates of Deposit	\$ 5,750,000	\$ 5,750,000	\$ 5,747,805	7.3%				56
Commercial Paper								
Bank of Tokyo	\$ 5,000,000	\$ 4,995,972	\$ 4,998,600	6.3%	6/12/2017	7/11/2017	1.00%	
Natixis	\$ 7,000,000	\$ 6,982,204	\$ 6,993,280	8.9%	5/4/2017	7/31/2017	1.04%	
Total Commercial Paper	\$ 12,000,000	\$ 11,978,177	\$ 11,991,880	15.2%				23
U.S. Agency Obligations								
Federal Home Loan Bank Discount Note	\$ 4,000,000	\$ 3,989,538	\$ 3,994,240		5/8/2017	8/23/2017	0.88%	
Federal Home Loan Bank Discount Note	\$ 5,000,000	\$ 4,988,000	\$ 4,991,950		5/25/2017	8/29/2017	0.90%	
Federal Home Loan Bank Discount Note	\$ 11,000,000	\$ 10,966,028	\$ 10,967,990		6/23/2017	10/10/2017	1.02%	
Total U.S. Agency Obligations	\$ 20,000,000	\$ 19,943,566	\$ 19,954,180	25.3%				82
U.S. Treasury Bills								
U.S. Treasury Bill	\$ 6,000,000	\$ 5,989,200	\$ 5,996,700		5/8/2017	7/27/2017	0.81%	
U.S. Treasury Bill	\$ 4,000,000	\$ 3,991,911	\$ 3,997,080		5/4/2017	8/3/2017	0.80%	
Total U.S. Treasury Bills	\$ 10,000,000	\$ 9,981,111	\$ 9,993,780	12.7%				30
U.S. Treasury Notes								
U.S. Treasury Note	\$ 4,000,000	\$ 3,995,667	\$ 3,995,560		5/31/2017	9/30/2017	0.95%	
Total U.S. Treasury Notes	\$ 4,000,000	\$ 3,995,667	\$ 3,995,560	5.1%				92
Total Investments	\$ 77,270,058	\$ 77,168,579	\$ 77,203,263					37
Total Portfolio	\$ 78,842,275	\$ 78,740,796	\$ 78,775,480					

¹ The TJPA investment portfolio is in compliance with the TJPA Investment Policy (California Government Code Section 53646(b)(2)). TJPA has sufficient resources to cover expenditures for the next six months (CGC Section 53646(b)(3)).

² Investment interest reported as accrued interest for period net of premium amortization. CCSF interest amount for June not yet provided thus not included.

³ Source of Market Value is U.S. Bank portfolio statements issued for June 30, 2017. TJPA holds securities until maturity.

⁴ The calculation of Weighted Average Maturity for total investments assumes a maturity date of one day for investments without a maturity date.