

**Transbay Joint Powers Authority
Monthly Investment Transaction Report
December 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 December (excluding money market shares purchased with earnings or deposits into pooled investment accounts):

Investment	Settled	Matures	Par Amount	Cost	Yield
Mizrahi Tefahot Bank CD	12/5/17	3/5/18	\$250,000.00	\$250,000.00	1.20%
Abbey National CP	12/8/17	2/8/18	4,000,000.00	3,990,700.00	1.35%
Bank of Tokyo CP	12/12/17	2/12/18	4,800,000.00	4,788,261.33	1.42%
Federal Home Loan Bank Note	12/29/17	2/28/18	5,010,000.00	4,999,558.32	1.23%
Purchases (Wtd. Average Maturity 62 days):			\$14,060,000.00	\$14,028,519.65	

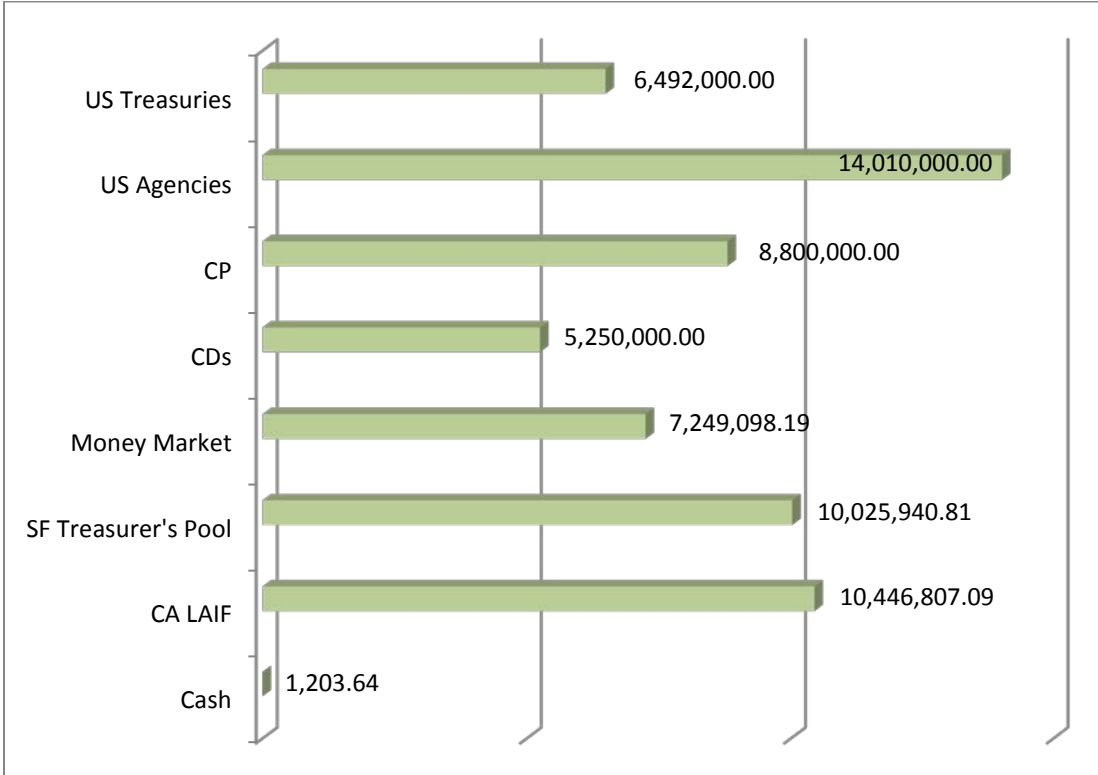
Securities matured during the month of December (excluding money market shares sold or withdrawals from pooled investment accounts for investment purchases or to pay invoices):

Investment	Settled	Matured	Par Amount	Cost	Net Interest
Abbey National CP	10/10/17	12/8/17	\$6,011,000.00	\$5,999,966.48	\$11,033.52
Bank of Tokyo CP	9/12/17	12/12/17	4,800,000.00	4,784,469.33	15,530.67
Crescom Bank CD	7/21/17	12/22/17	250,000.00	250,000.00	1,265.75
GE Company CP	10/31/17	12/29/17	5,000,000.00	4,990,002.78	9,997.22
U.S. Treasury Note	10/10/17	12/31/17	4,992,000.00	4,988,979.94	11,362.67
Maturities (Wtd. Average Maturity 73 days):			\$21,053,000.00	\$21,013,418.53	\$49,189.83

A U.S. Treasury Note matured on December 31, 2017, a Sunday. Interest earnings are shown above; however, it is still included in the U.S. Treasuries balance in the graphs below and in the corresponding quarterly investment report as the bank did not record the maturity until banks and markets re-opened on January 2, 2018.

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 December 31



Allocation of Portfolio at December 31

