

Transbay Joint Powers Authority
Monthly Investment Transaction Report
September 2018

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 September (excluding money market shares purchased with earnings or deposits into pooled investment accounts):

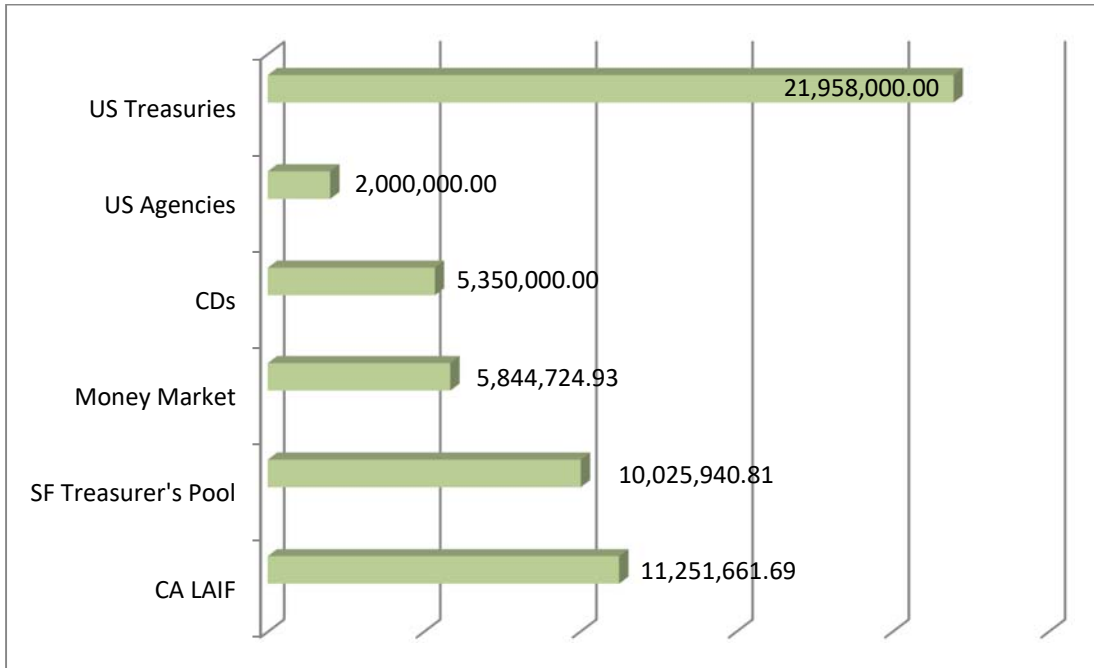
Investment	Settled	Matures	Par Amount	Cost	Yield
U.S. Treasury Note	9/4/18	10/31/18	\$ 5,231,000.00	\$ 5,220,861.49	2.00%
U.S. Treasury Note	9/4/18	10/31/18	1,431,000.00	1,428,226.49	2.00%
U.S. Treasury Note	9/4/18	1/31/19	2,271,000.00	2,261,271.94	2.19%
U.S. Treasury Note	9/7/18	10/31/18	2,000,000.00	1,996,326.76	2.00%
U.S. Treasury Note	9/10/18	10/31/18	2,279,000.00	2,278,172.75	2.00%
U.S. Treasury Note	9/14/18	12/15/18	2,500,000.00	2,494,708.30	2.09%
U.S. Treasury Note	9/17/18	11/30/18	2,250,000.00	2,246,204.93	2.08%
Fed Home Loan Bank Note	9/14/18	11/15/18	2,000,000.00	1,992,938.89	2.05%
Purchases (Wtd. Average Maturity 73 days):			\$19,962,000.00	\$19,918,711.55	

Securities matured during the month of September (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
Carolina Alliance Bank CD	4/4/18	9/4/18	\$ 250,000.00	\$ 250,000.00	\$1,781.52
Paducah Bank & Trust Co CD	5/7/18	9/7/18	250,000.00	250,000.00	1,474.33
Fed Home Loan Bank Note	7/31/18	9/14/18	2,000,000.00	1,995,375.00	4,625.00
Bayerische CP	7/18/18	9/17/18	2,308,000.00	2,299,865.58	8,134.42
Community Bank Texas CD	5/16/18	9/17/18	250,000.00	250,000.00	1,486.31
Maturities (Wtd. Average Maturity 65 days):			\$5,058,000.00	\$5,045,240.58	\$ 17,501.58

Net interest is total interest earned less any accrued interest paid at time of purchase. All securities were purchased 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 are made through the U.S. Bank Money Center and certificates of deposit (CD) are purchased through Umpqua Investments, Inc., with delivery of all purchased securities to the U.S. Bank trustee.

Par Value of Investments held at September 30



Allocation of Portfolio at September 30

