

Transbay Joint Powers Authority
Investment & Interest Earnings Report¹
Fiscal Year 2017 3rd Quarter (ending March 31, 2017)

Summary of Deposit and Investment Accounts

Depository / Investment Type	Balance (Carrying Value)	3rd Quarter Interest ²	Annualized Rate of Return
San Francisco Treasurer Pooled Investment Fund	\$ 11,488,614	\$ 16,555	0.58%
State Local Agency Investment Fund (LAIF)	\$ 12,285,580	\$ 37,560	1.22%
U.S. Bank / All Checking Accounts	\$ 1,138,735	\$ -	0.00%
U.S. Bank / All Trust Accounts	\$ 86,683,438	\$ 98,013	0.45%
Total Portfolio	\$ 111,596,367		

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	\$ 1,138,735	\$ 1,138,735	\$ 1,138,735					
Trust Accounts	\$ 7,444	\$ 7,444	\$ 7,444					
Total Cash	\$ 1,146,178	\$ 1,146,178	\$ 1,146,178	1.2%				
Cash Equivalents								
City & County of San Francisco Treasurer's Pool	\$ 11,488,614	\$ 11,488,614	\$ 11,488,614	12.4%	n/a	n/a	n/a	
State Local Agency Investment Fund (LAIF)	\$ 12,285,580	\$ 12,285,580	\$ 12,285,580	13.2%	n/a	n/a	n/a	
Fidelity Institutional Money Market Treasury Portfolio	\$ 2,459,786	\$ 2,459,786	\$ 2,459,786	2.6%	n/a	n/a	n/a	
Federated Government Obligations Money Market Fund	\$ 6,873,130	\$ 6,873,130	\$ 6,873,130	7.4%	n/a	n/a	n/a	
First American Government Obligations Money Market Fund	\$ 3,979,578	\$ 3,979,578	\$ 3,979,578	4.3%	n/a	n/a	n/a	
Total Cash Equivalents	\$ 37,086,689	\$ 37,086,689	\$ 37,086,689	39.9%				1
Certificates of Deposit								
Horizon Bank National	\$ 250,000	\$ 250,000	\$ 249,978		10/31/2016	5/1/2017	0.50%	
Wex Bank	\$ 250,000	\$ 250,000	\$ 249,975		11/2/2016	5/2/2017	0.60%	
Discover Bank	\$ 250,000	\$ 250,000	\$ 249,975		11/2/2016	5/2/2017	0.60%	
Bank Leumi USA	\$ 250,000	\$ 250,000	\$ 249,975		11/4/2016	5/4/2017	0.60%	
Santander Bank	\$ 250,000	\$ 250,000	\$ 249,968		8/17/2016	5/17/2017	0.70%	
First Bank Financial Center	\$ 250,000	\$ 250,000	\$ 249,980		8/18/2016	5/18/2017	0.60%	
ZB Bank NA	\$ 250,000	\$ 250,000	\$ 249,983		10/20/2016	5/22/2017	0.65%	
Citizens Bank	\$ 250,000	\$ 250,000	\$ 249,978		2/22/2017	5/22/2017	0.65%	
Celtic Bank	\$ 250,000	\$ 250,000	\$ 249,958		8/29/2016	5/26/2017	0.60%	
Homestreet Bank	\$ 250,000	\$ 250,000	\$ 249,940		10/28/2016	5/26/2017	0.60%	
Bank United NA	\$ 250,000	\$ 250,000	\$ 249,958		8/31/2016	5/31/2017	0.70%	
Investors Bank	\$ 250,000	\$ 250,000	\$ 249,875		2/24/2017	7/24/2017	0.60%	
Reliant Bank	\$ 250,000	\$ 250,000	\$ 249,868		2/28/2017	7/28/2017	0.60%	
Pacific Premier	\$ 250,000	\$ 250,000	\$ 249,875		2/17/2017	8/17/2017	0.65%	
Cedar Rapids	\$ 250,000	\$ 250,000	\$ 249,813		2/24/2017	8/27/2017	0.60%	
Merrick Bank	\$ 250,000	\$ 250,000	\$ 249,905		2/27/2017	8/28/2017	0.70%	
Level One Bank	\$ 250,000	\$ 250,000	\$ 249,805		2/28/2017	8/28/2017	0.60%	
Sterling Bank	\$ 250,000	\$ 250,000	\$ 249,935		3/9/2017	9/11/2017	0.75%	
USNY Bank Geneva	\$ 250,000	\$ 250,000	\$ 249,800		2/22/2017	9/22/2017	0.65%	
Cardinal Bank	\$ 250,000	\$ 250,000	\$ 250,090		3/31/2017	10/2/2017	0.90%	
Total Certificates of Deposit	\$ 5,000,000	\$ 5,000,000	\$ 4,998,630	5.4%				92
Commercial Paper								
Credit Agricole	\$ 7,500,000	\$ 7,495,625	\$ 7,498,200	8.1%	3/13/2017	4/12/2017	0.70%	
Bank of Tokyo	\$ 5,000,000	\$ 4,992,917	\$ 4,994,900	5.4%	3/9/2017	5/8/2017	0.85%	
Bank of Tokyo	\$ 4,000,000	\$ 3,994,027	\$ 3,993,240	4.3%	3/28/2017	5/31/2017	0.84%	
Total Commercial Paper	\$ 16,500,000	\$ 16,482,568	\$ 16,486,340	17.7%				32
U.S. Agency Obligations								
Federal Home Loan Bank Discount Note	\$ 11,000,000	\$ 10,990,268	\$ 10,993,070		2/28/2017	5/4/2017	0.49%	
Federal Home Loan Bank Discount Note	\$ 6,250,000	\$ 6,243,410	\$ 6,245,563		2/24/2017	5/8/2017	0.52%	
Total U.S. Agency Obligations	\$ 17,250,000	\$ 17,233,678	\$ 17,238,633	18.5%				35
U.S. Treasury Bills								
U.S. Treasury Bill	\$ 5,000,000	\$ 4,994,361	\$ 4,994,850		3/28/2017	5/25/2017	0.70%	
Total U.S. Treasury Bills	\$ 5,000,000	\$ 4,994,361	\$ 4,994,850	5.4%				55
U.S. Treasury Notes								
U.S. Treasury Note	\$ 11,000,000	\$ 11,006,093	\$ 11,000,880		2/24/2017	4/15/2017	0.47%	
Total U.S. Treasury Notes	\$ 11,000,000	\$ 11,006,093	\$ 11,000,880	11.8%				15
Total Investments	\$ 91,836,689	\$ 91,803,389	\$ 91,806,021					22
Total Portfolio	\$ 92,982,867	\$ 92,949,567	\$ 92,952,199					

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

³ Source of Market Value is U.S. Bank portfolio statements issued for March 31, 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.