

Transbay Joint Powers Authority
Investment & Interest Earnings Report¹
Fiscal Year 2017 2nd Quarter

Summary of Deposit and Investment Accounts

Depository / Investment Type	Balance (Carrying Value)	2nd Quarter Interest ²	Annualized Rate of Return
San Francisco Treasurer Pooled Investment Fund	\$ 13,437,071	\$ 15,803	0.47%
State Local Agency Investment Fund (LAIF)	\$ 8,369,596	\$ 4,424	0.21%
U.S. Bank / All Checking Accounts	\$ 970,469	\$ -	0.00%
U.S. Bank / All Trust Accounts	\$ 101,648,551	\$ 143,441	0.56%
Total Portfolio	\$ 124,425,687		

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	\$ 970,469	\$ 970,469	\$ 970,469					
Trust Accounts	\$ -	\$ -	\$ -					
Total Cash	\$ 970,469	\$ 970,469	\$ 970,469	0.8%				
Cash Equivalents								
City & County of San Francisco Treasurer's Pool	\$ 13,437,071	\$ 13,437,071	\$ 13,437,071	10.8%	n/a	n/a	n/a	
State Local Agency Investment Fund (LAIF)	\$ 8,369,596	\$ 8,369,596	\$ 8,369,596	6.7%	n/a	n/a	n/a	
Fidelity Institutional Money Market Treasury Portfolio	\$ 6,263,817	\$ 6,263,817	\$ 6,263,817	5.0%	n/a	n/a	n/a	
Federated Government Obligations Money Market Fund	\$ 4,893,827	\$ 4,893,827	\$ 4,893,827	3.9%	n/a	n/a	n/a	
First American Government Obligations Money Market Fund	\$ 5,822,936	\$ 5,822,936	\$ 5,822,936	4.7%	n/a	n/a	n/a	
Total Cash Equivalents	\$ 38,787,246	\$ 38,787,246	\$ 38,787,246	31.2%				1
Certificates of Deposit								
Community Bank Chesapeake	\$ 250,000	\$ 250,000	\$ 249,998		4/18/2016	1/20/2017	0.50%	
Rollstone Bank Trust	\$ 100,000	\$ 100,000	\$ 100,001		7/22/2016	1/23/2017	0.55%	
Enterprise Bank & Trust	\$ 250,000	\$ 250,000	\$ 249,998		8/24/2016	1/24/2017	0.50%	
Mizuho Bank USA	\$ 250,000	\$ 250,000	\$ 249,960		4/27/2016	1/27/2017	0.50%	
Pacific Western National	\$ 150,000	\$ 150,000	\$ 150,002		7/27/2016	1/27/2017	0.55%	
Cherokee State Bank Iowa	\$ 250,000	\$ 250,000	\$ 250,005		7/26/2016	1/30/2017	0.55%	
Merrick Bank	\$ 250,000	\$ 250,000	\$ 250,003		7/28/2016	1/30/2017	0.50%	
Sterling Bank	\$ 250,000	\$ 250,000	\$ 250,003		7/29/2016	1/30/2017	0.60%	
Safra National Bank	\$ 250,000	\$ 250,000	\$ 250,003		5/4/2016	2/6/2017	0.55%	
Portage County Bank	\$ 250,000	\$ 250,000	\$ 250,003		8/5/2016	2/6/2017	0.55%	
Peoples United Bank	\$ 250,000	\$ 250,000	\$ 249,995		8/17/2016	2/15/2017	0.55%	
MB Financial Bank	\$ 250,000	\$ 250,000	\$ 250,000		8/17/2016	2/17/2017	0.50%	
Federal Savings Bank	\$ 250,000	\$ 250,000	\$ 249,998		7/28/2016	2/28/2017	0.55%	
Bank of China	\$ 250,000	\$ 250,000	\$ 250,013		12/29/2016	2/28/2017	0.60%	
Volunteer State Bank	\$ 250,000	\$ 250,000	\$ 249,988		8/17/2016	3/17/2017	0.55%	
Synchrony Bank	\$ 250,000	\$ 250,000	\$ 249,980		7/22/2016	3/22/2017	0.70%	
Northpointe Bank	\$ 250,000	\$ 250,000	\$ 249,980		7/22/2016	3/22/2017	0.60%	
Bank of Baroda	\$ 250,000	\$ 250,000	\$ 250,100		12/29/2016	3/29/2017	0.80%	
Ally Bank	\$ 250,000	\$ 250,000	\$ 249,953		12/29/2016	3/29/2017	0.55%	
Horizon Bank National	\$ 250,000	\$ 250,000	\$ 249,900		10/31/2016	5/1/2017	0.50%	
Wex Bank	\$ 250,000	\$ 250,000	\$ 249,890		11/2/2016	5/2/2017	0.60%	
Discover Bank	\$ 250,000	\$ 250,000	\$ 249,890		11/2/2016	5/2/2017	0.60%	
Bank Leumi USA	\$ 250,000	\$ 250,000	\$ 249,895		11/4/2016	5/4/2017	0.60%	
Santander Bank	\$ 250,000	\$ 250,000	\$ 249,915		8/17/2016	5/17/2017	0.70%	
First Bank Financial Center	\$ 250,000	\$ 250,000	\$ 249,953		8/18/2016	5/18/2017	0.60%	
ZB NA	\$ 250,000	\$ 250,000	\$ 249,613		10/20/2016	5/22/2017	0.65%	
Celtic Bank	\$ 250,000	\$ 250,000	\$ 249,910		8/29/2016	5/26/2017	0.60%	
Homestreet Bank	\$ 250,000	\$ 250,000	\$ 249,860		10/28/2016	5/26/2017	0.60%	
Bank United NA	\$ 250,000	\$ 250,000	\$ 249,920		8/31/2016	5/31/2017	0.70%	
Total Certificates of Deposit	\$ 7,000,000	\$ 7,000,000	\$ 6,998,723	5.6%				80
Commercial Paper								
Bank of Tokyo	\$ 5,000,000	\$ 4,985,667	\$ 4,991,350	4.0%	11/9/2016	3/9/2017	0.86%	
Total Commercial Paper	\$ 5,000,000	\$ 4,985,667	\$ 4,991,350	4.0%				68
U.S. Agency Obligations								
Federal Home Loan Bank	\$ 5,000,000	\$ 4,999,203	\$ 4,999,550		12/29/2016	1/12/2017	0.41%	
Federal Home Loan Bank	\$ 3,000,000	\$ 2,997,585	\$ 2,998,470		12/8/2016	2/9/2017	0.46%	
Federal Home Loan Bank	\$ 3,000,000	\$ 2,998,042	\$ 2,998,260		12/29/2016	2/14/2017	0.50%	
Total U.S. Treasury Notes	\$ 11,000,000	\$ 10,994,829	\$ 10,996,280	8.8%				29
U.S. Treasury Bills								
US Treasury Bill	\$ 9,500,000	\$ 9,492,959.45	\$ 9,499,050		10/12/2016	1/12/2017	0.29%	
US Treasury Bill	\$ 3,000,000	\$ 2,999,575.00	\$ 2,999,700		12/28/2016	1/12/2017	0.34%	
US Treasury Bill	\$ 3,000,000	\$ 2,999,303.33	\$ 2,999,460		12/28/2016	1/19/2017	0.38%	
US Treasury Bill	\$ 5,000,000	\$ 4,996,351.39	\$ 4,997,700		11/30/2016	2/9/2017	0.37%	
US Treasury Bill	\$ 11,014,000	\$ 10,999,008.72	\$ 11,006,620.62		10/6/2016	2/23/2017	0.35%	
US Treasury Bill	\$ 7,500,000	\$ 7,495,645.83	\$ 7,494,975.00		12/30/2016	2/23/2017	0.38%	
Total U.S. Treasury Bills	\$ 39,014,000	\$ 38,982,844	\$ 38,997,506	31.3%				36
U.S. Treasury Notes								
US Treasury Note	\$ 10,000,000	\$ 10,010,432	\$ 10,000,000		8/18/2016	12/31/2016	0.34%	
US Treasury Note	\$ 1,700,000	\$ 1,701,117	\$ 1,700,187		8/11/2016	1/31/2017	0.36%	
US Treasury Note	\$ 10,987,000	\$ 10,993,083	\$ 10,987,989		10/17/2016	2/28/2017	0.35%	
Total U.S. Treasury Notes	\$ 22,687,000	\$ 22,704,632	\$ 22,688,176	18.2%				31
Total Investments	\$ 123,488,246.34	\$ 123,455,218	\$ 123,459,280					27
Total Portfolio	\$ 124,458,716	\$ 124,425,687	\$ 124,429,750					

¹ The TJPAA investment portfolio is in compliance with the TJPAA Investment Policy (California Government Code Section 53646(b)(2)). TJPAA 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.

³ Source of Market Value is U.S. Bank portfolio statements issued for 12/31/16. TJPAA 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.