

Transbay Joint Powers Authority
Investment & Interest Earnings Report¹
Fiscal Year 2018 2nd Quarter (ending December 31, 2017)

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	\$ 10,025,941	\$ -	0.00%
State Local Agency Investment Fund (LAIF)	\$ 10,446,807	\$ -	0.00%
U.S. Bank / All Checking Accounts	\$ 2,426,183	\$ -	0.00%
U.S. Bank / All Trust Accounts	\$ 41,744,380	\$ 134,085	1.28%
Total Portfolio	\$ 64,643,310		

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	\$ 2,426,183	\$ 2,426,183	\$ 2,426,183					
Trust Accounts	\$ 1,204	\$ 1,204	\$ 1,204					
Total Cash	\$ 2,427,387	\$ 2,427,387	\$ 2,427,387	3.8%				
Cash Equivalents								
City & County of San Francisco Treasurer's Pool	\$ 10,025,941	\$ 10,025,941	\$ 10,025,941	15.5%	n/a	n/a	n/a	
State Local Agency Investment Fund (LAIF)	\$ 10,446,807	\$ 10,446,807	\$ 10,446,807	16.2%	n/a	n/a	n/a	
Fidelity Institutional Money Market Treasury Portfolio	\$ 2,476,524	\$ 2,476,524	\$ 2,476,524	3.8%	n/a	n/a	n/a	
Federated Government Obligations Money Market Fund	\$ 1,154,815	\$ 1,154,815	\$ 1,154,815	1.8%	n/a	n/a	n/a	
First American Government Obligations Money Market Fund	\$ 1,829,467	\$ 1,829,467	\$ 1,829,467	2.8%	n/a	n/a	n/a	
Goldman Sachs Financial Square Government Fund	\$ 1,788,293	\$ 1,788,293	\$ 1,788,293	2.8%	n/a	n/a	n/a	
Total Cash Equivalents	\$ 27,721,846	\$ 27,721,846	\$ 27,721,846	42.9%				1
Certificates of Deposit								
Pacific Western Bank	\$ 250,000	\$ 250,000	\$ 250,000		7/18/2017	1/18/2018	1.25%	
Discover Bank	\$ 250,000	\$ 250,000	\$ 250,000		7/19/2017	1/19/2018	1.25%	
USAmeribank	\$ 250,000	\$ 250,000	\$ 250,000		7/19/2017	1/19/2018	1.25%	
Patriot Bank	\$ 250,000	\$ 250,000	\$ 250,000		7/21/2017	1/22/2018	1.25%	
Synchrony Bank	\$ 250,000	\$ 250,000	\$ 250,018		7/21/2017	1/22/2018	1.35%	
CBBC Bancorp	\$ 250,000	\$ 250,000	\$ 249,993		7/25/2017	1/25/2018	1.20%	
Rollstone Bk & Tr	\$ 250,000	\$ 250,000	\$ 250,000		7/25/2017	1/25/2018	1.25%	
Enterprise Bank	\$ 250,000	\$ 250,000	\$ 250,013		7/28/2017	1/29/2018	1.30%	
Sussex Bank	\$ 250,000	\$ 250,000	\$ 249,970		7/20/2017	2/20/2018	1.20%	
Bank Baroda	\$ 250,000	\$ 250,000	\$ 249,983		11/30/2017	2/28/2018	1.25%	
Bank of China	\$ 250,000	\$ 250,000	\$ 249,983		11/29/2017	2/28/2018	1.25%	
Greenfield Savings	\$ 250,000	\$ 250,000	\$ 249,940		11/29/2017	2/28/2018	1.15%	
Mizrahi Tefahot Bank	\$ 250,000	\$ 250,000	\$ 249,953		12/5/2017	3/5/2018	1.20%	
Ultima Bank	\$ 250,000	\$ 250,000	\$ 249,893		7/26/2017	3/26/2018	1.20%	
State Bank	\$ 250,000	\$ 250,000	\$ 249,885		10/11/2017	4/11/2018	1.25%	
BMO Harris Bank	\$ 250,000	\$ 250,000	\$ 249,880		10/13/2017	4/13/2018	1.25%	
ZB NA	\$ 250,000	\$ 250,000	\$ 249,835		7/18/2017	4/18/2018	1.30%	
Northpointe Bank	\$ 250,000	\$ 250,000	\$ 249,853		10/26/2017	4/26/2018	1.25%	
Hingham Bank	\$ 250,000	\$ 250,000	\$ 249,848		10/27/2017	4/27/2018	1.25%	
Wex Bank Midvale	\$ 250,000	\$ 250,000	\$ 249,840		10/18/2017	5/18/2018	1.30%	
First Savings	\$ 250,000	\$ 250,000	\$ 249,780		10/23/2017	5/23/2018	1.25%	
Total Certificates of Deposit	\$ 5,250,000	\$ 5,250,000	\$ 5,248,663	8.1%				66
Commercial Paper								
Abbey National	\$ 4,000,000	\$ 3,990,700	\$ 3,993,240	6.2%	12/8/2017	2/8/2018	1.35%	
Bank of Tokyo	\$ 4,800,000	\$ 4,788,261	\$ 4,791,024	7.4%	12/12/2017	2/12/2018	1.42%	
Total Commercial Paper	\$ 8,800,000	\$ 8,778,961	\$ 8,784,264	13.6%				41
U.S. Agency Obligations								
Federal Home Loan Bank Discount Note	\$ 4,000,000	\$ 3,989,894	\$ 3,998,560		10/19/2017	1/12/2018	1.07%	
Federal Home Loan Bank Discount Note	\$ 5,000,000	\$ 4,990,008	\$ 4,998,200		11/7/2017	1/12/2018	1.09%	
Federal Home Loan Bank Discount Note	\$ 5,010,000	\$ 4,999,558	\$ 4,999,529		12/29/2017	2/28/2018	1.23%	
Total U.S. Agency Obligations	\$ 14,010,000	\$ 13,979,461	\$ 13,996,289	21.6%				29
U.S. Treasury Bills								
U.S. Treasury Bill	\$ 1,500,000	\$ 1,496,675	\$ 1,499,175		10/31/2017	1/18/2018	1.01%	
Total U.S. Treasury Bills	\$ 1,500,000	\$ 1,496,675	\$ 1,499,175	2.3%				18
U.S. Treasury Notes								
U.S. Treasury Note	\$ 4,992,000	\$ 4,988,980	\$ 4,992,000		10/10/2017	12/31/2017	1.02%	
Total U.S. Treasury Notes	\$ 4,992,000	\$ 4,988,980	\$ 4,992,000	7.7%				0
Total Investments	\$ 62,273,846	\$ 62,215,924	\$ 62,242,237					18
Total Portfolio	\$ 64,701,233	\$ 64,643,310	\$ 64,669,623					

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. Interest from LAIF for 2nd Quarter, and CCSF for 1st-2nd Quarters not yet provided thus not included.

³ Source of Market Value is U.S. Bank portfolio statements issued for December 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.