

**Transbay Joint Powers Authority  
Monthly Investment Transaction Report  
October 2016**

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 October (excluding money market shares purchased with earnings):*

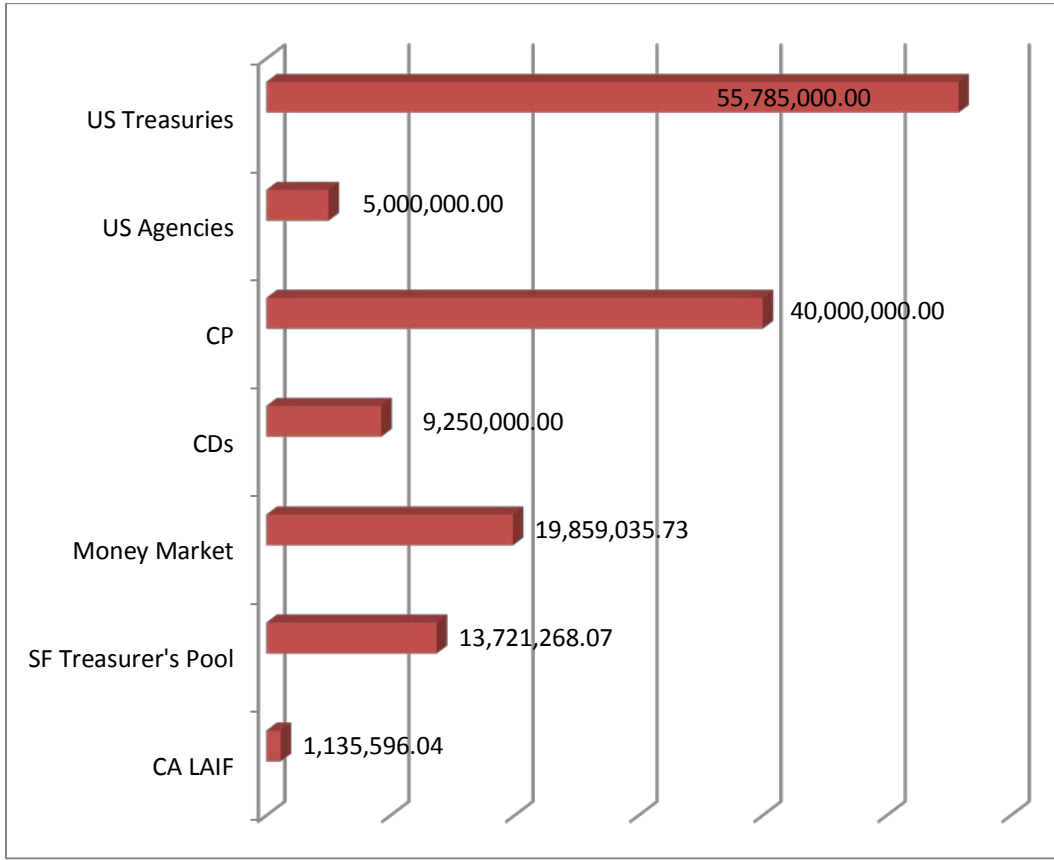
<b>Investment</b>	<b>Settled</b>	<b>Matures</b>	<b>Par Amount</b>	<b>Cost</b>	<b>Yield</b>
U.S. Treasury Bills	10/6/16	2/23/17	\$11,014,000.00	\$10,999,008.72	0.35%
U.S. Treasury Bills	10/12/16	1/12/17	\$9,500,000.00	\$9,492,959.45	0.29%
U.S. Treasury Note	10/17/16	2/28/17	\$10,987,000.00	\$10,993,083.89	0.35%
Federal Home Loan Bank Note	10/20/16	11/3/16	\$5,000,000.00	\$4,999,552.78	0.23%
ZB N.A. CD	10/20/16	4/22/17	\$250,000.00	\$250,000.00	0.65%
Homestreet Bank CD	10/28/16	5/26/17	\$250,000.00	\$250,000.00	0.60%
Horizon Bank National CD	10/31/16	5/1/17	\$250,000.00	\$250,000.00	0.50%
<b>Purchases (Wtd. Average Maturity 110 days):</b>			<b>\$37,251,000.00</b>	<b>\$37,234,604.84</b>	

*Securities matured or sold during the month of October (excluding money market shares sold for investment purchases or to pay invoices):*

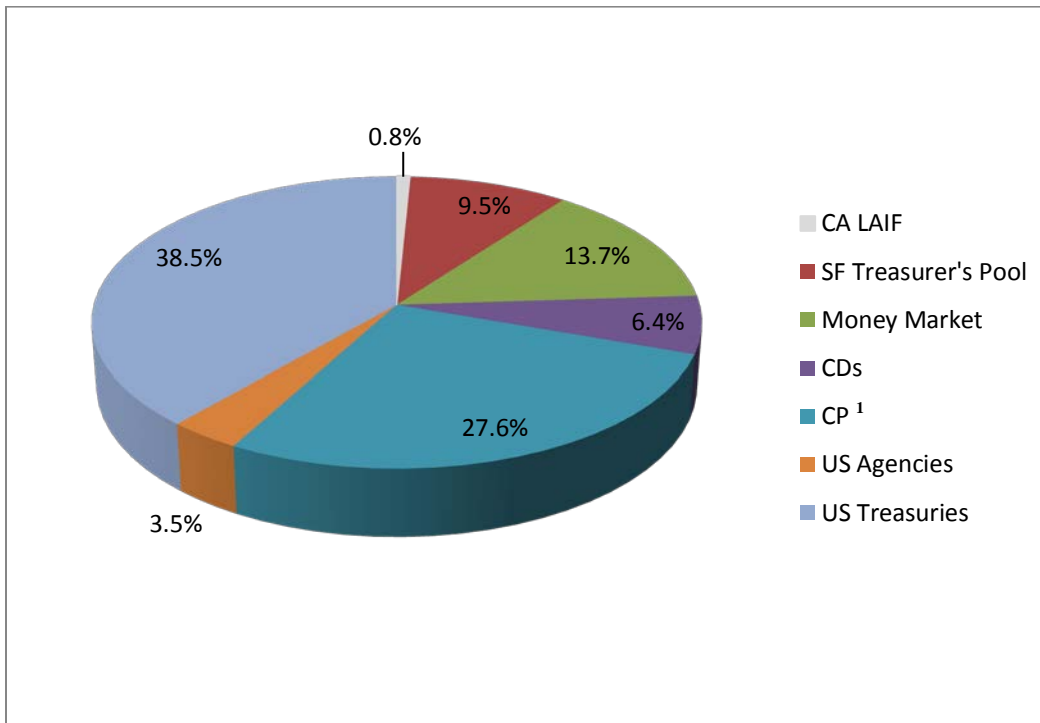
<b>Investment</b>	<b>Settled</b>	<b>Matured</b>	<b>Par Amount</b>	<b>Cost</b>	<b>Net Interest</b>
Goldman Sachs Bank CD	12/17/15	10/6/16	\$250,000.00	\$250,000.00	\$1,407.53
U.S. Treasury Bills	6/23/16	10/6/16	\$10,500,000.00	\$10,493,262.50	\$6,737.50
Federal Home Loan Bank Note	10/3/16	10/12/16	\$4,200,000.00	\$4,199,926.50	\$73.50
U.S. Treasury Note	6/23/16	10/15/16	\$10,500,000.00	\$10,510,935.12	\$20,440.57
U.S. Treasury Bills	8/4/16	10/20/16	\$10,000,000.00	\$9,995,936.11	\$4,063.89
Everbank CD	4/29/16	10/28/16	\$250,000.00	\$250,000.00	\$560.96
U.S. Treasury Note	6/20/16	10/31/16	\$10,000,000.00	\$10,001,979.50	\$13,552.99
<b>Maturities (Wtd. Average Maturity 100 days):</b>			<b>\$45,700,000.00</b>	<b>\$45,702,039.73</b>	<b>\$46,836.94</b>

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) and U.S. Treasury 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 October 31



### Allocation of Portfolio at October 31



<sup>1</sup> Commercial paper (limited to 25% of portfolio) was in compliance at time of purchase; TJPA holds securities until maturity.