

Transbay Joint Powers Authority
Monthly Investment Transaction Report
May 2017

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

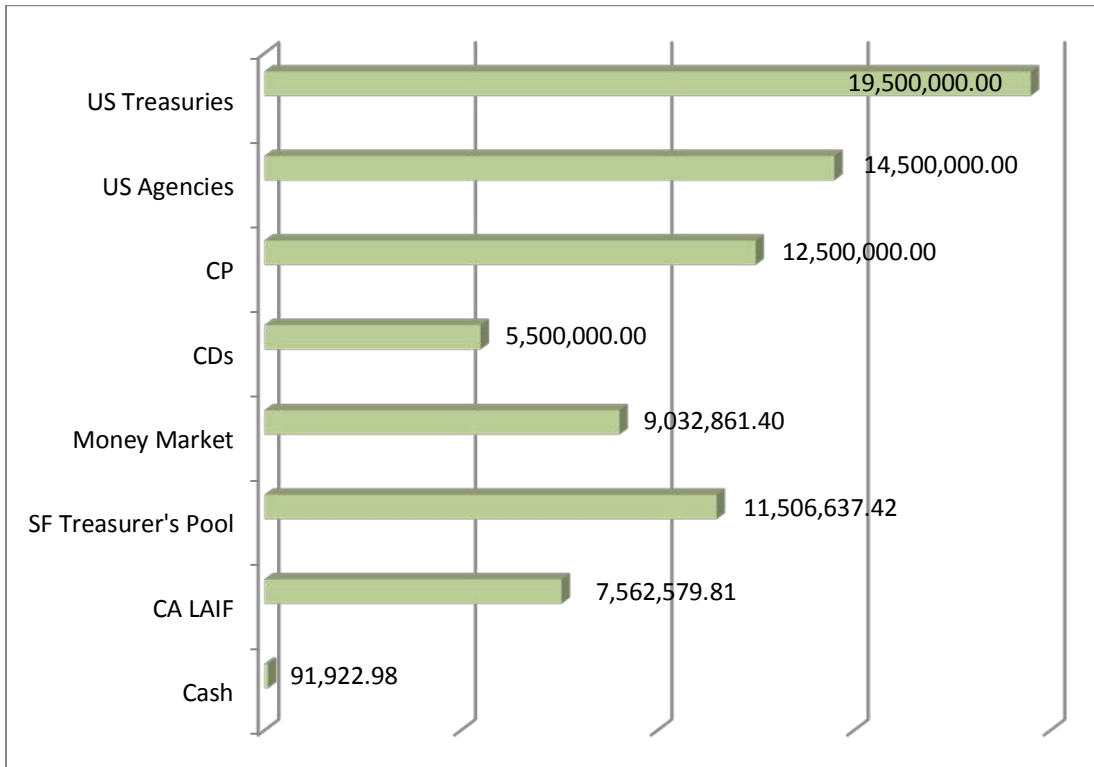
Investment	Settled	Matures	Par Amount	Cost	Yield
Natixis CP	5/4/17	7/31/17	\$7,000,000.00	\$6,982,204.44	1.04%
US Treasury Bill	5/4/17	8/3/17	\$4,000,000.00	\$3,991,911.11	0.80%
US Treasury Bill	5/8/17	7/27/17	\$6,000,000.00	\$5,989,200.00	0.81%
Fed Home Loan Bank Note	5/8/17	8/23/17	\$4,000,000.00	\$3,989,537.78	0.88%
Citibank NA CD	5/24/17	9/25/17	\$250,000.00	\$250,000.00	0.95%
Fed Home Loan Bank Note	5/25/17	8/29/17	\$5,000,000.00	\$4,988,000.00	0.90%
Compass Bank CD	5/25/17	9/25/17	\$250,000.00	\$250,000.00	0.95%
US Treasury Note	5/31/17	9/30/17	\$4,000,000.00	\$3,995,667.20	0.95%
Purchases (Wtd. Average Maturity 96 days):			\$30,500,000.00	\$30,436,520.53	

Securities matured during the month of May (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
Horizon Bank National CD	10/31/16	5/1/17	\$250,000.00	\$250,000.00	\$623.29
Discover Bank CD	11/2/16	5/2/17	\$250,000.00	\$250,000.00	\$743.84
Wex Bank CD	11/2/16	5/2/17	\$250,000.00	\$250,000.00	\$743.84
Bank Leumi USA CD	11/4/16	5/4/17	\$250,000.00	\$250,000.00	\$743.84
Fed Home Loan Bank Note	2/28/17	5/4/17	\$11,000,000.00	\$10,990,268.06	\$9,731.94
Fed Home Loan Bank Note	2/24/17	5/8/17	\$6,250,000.00	\$6,243,409.72	\$6,590.28
Bank of Tokyo CP	3/9/17	5/8/17	\$5,000,000.00	\$4,992,916.67	\$7,083.33
Santander Bank CD	8/17/16	5/17/17	\$250,000.00	\$250,000.00	\$1,308.90
First Bank CD	8/18/16	5/18/17	\$250,000.00	\$250,000.00	\$1,121.94
Citizens Bank CD	2/22/17	5/22/17	\$250,000.00	\$250,000.00	\$396.23
ZB NA CD	10/20/16	5/22/17	\$250,000.00	\$250,000.00	\$952.74
US Treasury Bill	3/28/17	5/25/17	\$5,000,000.00	\$4,994,361.11	\$5,638.89
Celtic Bank CD	8/29/16	5/26/17	\$250,000.00	\$250,000.00	\$1,109.61
Homestreet Bank CD	10/28/16	5/26/17	\$250,000.00	\$250,000.00	\$863.03
Bank United NA CD	8/31/16	5/31/17	\$250,000.00	\$250,000.00	\$1,308.90
Bank of Tokyo CP	3/28/17	5/31/17	\$4,000,000.00	\$3,994,026.67	\$5,973.33
Maturities (Wtd. Average Maturity 76 days):			\$34,000,000.00	\$33,964,982.23	\$44,933.93

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), U.S. Treasury and U.S. Agency 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 May 31



Allocation of Portfolio at May 31

