



**Transbay Joint Powers Authority**  
**Monthly Investment Transaction Report**  
**Jun-19**

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.

**Portfolio as of June 30, 2019**

Investments	Par Amount	Market Value as of 6-30-19	% of Portfolio	Policy % of Portfolio	Days to Maturity	Policy Days to Maturity
Cash	4,097,405	4,097,405	5%	100%	1	0
CCSF Treasurer's Pool	10,179,679	10,179,679	13%	100%	1	0
Certificate of Deposit	250,000	249,985	0%	30%	32	1,825
Local Agency Investment Fund	23,704,448	23,704,448	30%	100%	1	0
Money Market	7,038,436	7,038,436	9%	20%	1	0
US Agency	7,103,000	7,092,288	9%	100%	32	1,825
US Treasury	25,877,000	25,813,369	33%	100%	259	1,825
<b>Grand Total</b>	<b>78,249,968</b>	<b>78,175,611</b>	<b>100%</b>	<b>100%</b>	<b>259</b>	<b>1,825</b>

**Portfolio as of May 31, 2019**

Investments	Par Amount	Market Value as of 5-31-19	% of Portfolio	Policy % of Portfolio	Days to Maturity	Policy Days to Maturity
Cash	5,080,340	5,080,340	6%	100%	1	0
CCSF Treasurer's Pool	10,179,679	10,179,679	13%	100%	1	0
Certificate of Deposit	500,000	499,930	1%	30%	10	1,825
Local Agency Investment Fund	24,704,448	24,704,448	31%	100%	1	0
Money Market	4,374,100	4,374,100	5%	20%	1	0
US Agency	9,861,000	9,833,794	12%	100%	62	1,825
US Treasury	25,870,000	25,773,448	32%	100%	229	1,825
<b>Grand Total</b>	<b>80,569,566</b>	<b>80,445,738</b>	<b>100%</b>	<b>100%</b>	<b>229</b>	<b>1,825</b>

**Portfolio Change From Month to Month**

Investments	Change in Par Amount	Change in Market Value as of 6-30-19	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Days to Maturity
Cash	(982,934)	(982,934)	-1%	100%	-	0
CCSF Treasurer's Pool	-	-	0%	100%	-	0
Certificate of Deposit	(250,000)	(249,945)	-1%	30%	22	1,825
Local Agency Investment Fund	(1,000,000)	(1,000,000)	-1%	100%	-	0
Money Market	2,664,336	2,664,336	4%	20%	-	0
US Agency	(2,758,000)	(2,741,506)	-3%	100%	(30)	1,825
US Treasury	7,000	39,921	1%	100%	30	1,825
<b>Grand Total</b>	<b>(2,319,598)</b>	<b>(2,270,128)</b>	<b>0%</b>	<b>100%</b>	<b>22</b>	<b>1,825</b>



## Monthly Investment Listing

For the Month Ending June 30, 2019

### MATURITIES AND PURCHASES

#### Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 5-31-19	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Earned to date
Trust 962	Construction (962)	912796R50	US Treasury	U.S. Treasury Bills	\$ 1,400,000.00	\$ 1,394,191.17	\$ 1,399,748.00	0%	2.30%	4/1/19	4/2/19	6/6/19	\$ 5,808.83
Trust 811	Net Tax Inc (811)	72741PEK9	Certificate of Deposit	Planters Bank CD	\$ 250,000.00	\$ 250,000.00	\$ 249,990.00	2.15%	2.15%	7/31/18	8/9/18	6/10/19	\$ 4,491.45
Trust 811	Net Tax Inc (811)	912796RU5	US Treasury	U.S. Treasury Bills	\$ 1,942,000.00	\$ 1,928,745.85	\$ 1,940,776.54	0%	2.34%	2/25/19	2/28/19	6/13/19	\$ 13,254.15
Trust 962	Bridge Loan (962)	912796RU5	US Treasury	U.S. Treasury Bills	\$ 1,330,000.00	\$ 1,324,638.60	\$ 1,329,162.10	0%	2.30%	4/11/19	4/11/19	6/13/19	\$ 5,361.40
Trust 816	Surplus Rev (816)	313384HB8	US Agency	Fed Home Loan Bank Note	\$ 2,758,000.00	\$ 2,742,929.83	\$ 2,755,131.68	0%	2.37%	3/27/19	3/28/19	6/19/19	\$ 15,070.17
Trust 811	Net Tax Inc (811)	912828TC4	US Treasury	U.S. Treasury Note	\$ 5,300,000.00	\$ 5,276,300.20	\$ 5,294,382.00	1.00%	2.39%	3/4/19	3/5/19	6/30/19	\$ 40,829.63
					\$ 12,980,000.00	\$ 12,916,805.65	\$ 12,969,190.32						\$ 84,815.63
<i>Securities matured during the month of June (excluding money market shares sold or withdrawals from pooled investment accounts for investment purchases or to pay invoices)</i>													

#### Purchased

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 6-30-19	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Trust 811	Net Tax Inc (811)	912828W22	US Treasury	U.S. Treasury Note	\$ 1,415,000.00	\$ 1,408,064.11	\$ 1,408,915.50	1.375%	2.11%	6/11/19	6/13/19	2/15/20	\$ 20,050.06
Trust 811	Net Tax Inc (811)	912828W63	US Treasury	U.S. Treasury Note	\$ 526,000.00	\$ 524,288.10	\$ 524,458.82	1.625%	2.06%	6/11/19	6/13/19	3/15/20	\$ 8,168.98
Trust 816	Surplus Rev (816)	912828357	US Treasury	U.S. Treasury Note	\$ 2,738,000.00	\$ 2,736,891.08	\$ 2,737,151.22	2.00%	2.07%	6/19/19	6/19/19	1/31/20	\$ 34,842.29
					\$ 4,679,000.00	\$ 4,669,243.29	\$ 4,670,525.54						\$ 63,061.33
<i>Securities purchased in the month of June (excluding money market shares purchased with earnings or deposits into pooled investment accounts)</i>													

All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.