



**Transbay Joint Powers Authority**  
**Monthly Investment Transaction Report**  
**Jul-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 July 31, 2019**

Investments	Sum of Par Amount	Sum of Market Value as of 7-31-19	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	3,094,664	3,094,664	4.4%	100%	1	0
CCSF Treasurer's Pool	10,179,679	10,179,679	14.6%	100%	1	0
Certificate of Deposit	250,000	250,003	0.4%	30%	1	1,825
Local Agency Investment Fund	17,200,448	17,200,448	24.7%	100%	1	0
Money Market	8,554,428	8,554,428	12.3%	20%	1	0
US Agency	1,478,000	1,463,441	2.1%	100%	1	1,825
US Treasury	28,963,000	28,852,761	41.5%	100%	350	1,825
<b>Grand Total</b>	<b>69,720,218</b>	<b>69,595,422</b>	<b>100%</b>	<b>100%</b>	<b>350</b>	<b>1,825</b>

**Portfolio as of June 30, 2019**

Investments	Sum of Par Amount	Sum of Market Value as of 6-30-19	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	4,097,405	4,097,405	5.2%	100%	1	0
CCSF Treasurer's Pool	10,179,679	10,179,679	13.0%	100%	1	0
Certificate of Deposit	250,000	249,985	0.3%	30%	32	1,825
Local Agency Investment Fund	23,704,448	23,704,448	30.3%	100%	1	0
Money Market	7,038,436	7,038,436	9.0%	20%	1	0
US Agency	7,103,000	7,092,288	9.1%	100%	32	1,825
US Treasury	25,877,000	25,813,369	33.1%	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 Change From Month to Month**

Investments	Change in Par Amount	Change in Market Value as of 7-31-19	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	(1,002,742)	(1,002,742)	-0.8%	100%	-	0
CCSF Treasurer's Pool	-	-	1.6%	100%	-	0
Certificate of Deposit	-	18	0.0%	30%	(31)	1,825
Local Agency Investment Fund	(6,504,000)	(6,504,000)	-5.6%	100%	-	0
Money Market	1,515,992	1,515,992	3.3%	20%	-	0
US Agency	(5,625,000)	(5,628,847)	-7.0%	100%	(31)	1,825
US Treasury	3,086,000	3,039,391	8.5%	100%	91	1,825
<b>Grand Total</b>	<b>(8,529,750)</b>	<b>(8,580,189)</b>	<b>0%</b>	<b>100%</b>	<b>29</b>	<b>1,825</b>



## Monthly Investment Listing

For the Month Ending July 31, 2019

### MATURITIES AND PURCHASES

#### Matured

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 Earned to Date
Trust 811	Net Tax Inc (811)	313384JF7	US Agency	Fed Home Loan Bank Note	\$ 2,812,000.00	\$ 2,790,247.62	\$ 2,809,244.24	0%	2.36%	3/19/19	3/21/19	7/17/19	\$ 21,752.38
Trust 811	Net Tax Inc (811)	313384JV2	US Agency	Fed Home Loan Bank Note	\$ 2,813,000.00	\$ 2,788,658.17	\$ 2,807,852.21	0%	2.36%	3/19/19	3/21/19	7/31/19	\$ 24,341.83
Trust 816	Surplus Rev (816)	912796SA8	US Treasury	U.S. Treasury Bills	\$ 1,174,000.00	\$ 1,167,508.01	\$ 1,172,473.80	0%	2.31%	4/29/19	4/30/19	7/25/19	\$ 6,491.99
Trust 962	Construction (962)	912796QR3	US Treasury	U.S. Treasury Bills	\$ 1,987,000.00	\$ 1,975,142.58	\$ 1,985,072.61	0%	2.31%	4/15/19	4/16/19	7/18/19	\$ 11,857.42
					\$ 8,786,000.00	\$ 8,721,556.38	\$ 8,774,642.86						\$ 64,443.62
<i>Securities matured during the month of July (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 7-31-19	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Trust 814	TIFIA Debt Svc Rese	9128282J8	US Treasury	U.S. Treasury Note	\$ 1,415,000.00	\$ 1,409,034.19	\$ 1,407,316.55	1.500%	1.93%	7/17/19	7/17/19	7/15/20	\$ 27,075.46
Trust 814	TIFIA Debt Svc Rese	912828U73	US Treasury	U.S. Treasury Note	\$ 1,000,000.00	\$ 999,084.60	\$ 997,110.00	1.375%	1.89%	7/17/19	7/17/19	12/15/19	\$ 6,588.21
Trust 816	Surplus Rev (816)	9128283S7	US Treasury	U.S. Treasury Note	\$ 1,174,000.00	\$ 1,174,118.22	\$ 1,172,896.44	2.000%	1.98%	7/25/19	7/25/19	1/31/20	\$ 12,010.95
Trust 811	Net Tax Inc (811)	912828U73	US Treasury	U.S. Treasury Note	\$ 2,813,000.00	\$ 2,811,606.47	\$ 2,811,606.47	1.375%	1.97%	7/31/19	7/31/19	12/15/19	\$ 15,871.65
					\$ 6,402,000.00	\$ 6,393,843.48	\$ 6,388,929.46						\$ 61,546.27
<i>Securities purchased in the month of July (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.