



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Aug-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 August 31, 2019

Investments	Sum of Par Amount	Sum of Market Value as of 8-31-19	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	6,457,704	6,457,704	8.9%	100%	1	0
CCSF Treasurer's Pool	10,409,131	10,409,131	14.4%	100%	1	0
Local Agency Investment Fund	17,362,457	17,362,457	23.9%	100%	1	0
Money Market	9,245,855	9,245,855	12.8%	20%	1	0
US Treasury	29,024,000	28,981,214	40.0%	100%	319	1,825
Grand Total	72,499,147	72,456,361	100.0%	100%	319	1,825

Portfolio as of July 31, 2019

Investments	Sum of Par Amount	Sum of Market Value	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
Grand Total	69,720,218	69,595,422	100.0%	100%	350	1,825

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 8-31-19	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	3,363,040	3,363,040	4.5%	100%	-	0
CCSF Treasurer's Pool	229,452	229,452	-0.2%	100%	-	0
Certificate of Deposit	(250,000)	(250,003)	-0.4%	30%	-	1,825
Local Agency Investment Fund	162,009	162,009	-0.7%	100%	-	0
Money Market	691,428	691,428	0.5%	20%	-	0
US Agency	(1,478,000)	(1,463,441)	-2.1%	100%	-	1,825
US Treasury	61,000	128,453	-1.5%	100%	(31)	1,825
Grand Total	2,778,929	2,860,938	0%	100%	(31)	1,825



Monthly Investment Listing

For the Month Ending August 31, 2019

MATURITIES AND PURCHASES

Matured

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 Earned to Date
Trust 811	Net Tax Inc (811)	313384JW0	US Agency	Fed Home Loan Bank Note	\$ 1,478,000.00	\$ 1,463,440.88	\$ 1,478,000.00	0%	2.38%	3/5/19	3/5/19	8/1/19	\$ 14,559.12
Trust 813	TIFIA Debt Service (813)	87164WXL7	Certificate of Deposit	Synchrony Bank CD	\$ 250,000.00	\$ 250,000.00	\$ 250,002.50	0%	2.25%	7/31/18	8/3/18	8/1/19	5,594.18
Trust 962	Bridge Loan (962)	912796SC4	US Treasury	U.S. Treasury Bills	\$ 1,415,000.00	\$ 1,407,140.85	\$ 1,414,462.30	0%	2.33%	5/14/19	5/14/19	8/8/19	\$ 7,859.15
					\$ 3,143,000.00	\$ 3,120,581.73	\$ 3,142,464.80						\$ 28,012.45
<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 8-31-19	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Trust 811	Net Tax Inc (811)	9128283N8	US Treasury	U.S. Treasury Note	\$ 1,476,000.00	\$ 1,475,542.44	\$ 1,475,542.44	1.875%	2.00%	8/1/19	8/1/19	12/31/19	\$ 13,837.50
					\$ 1,476,000.00	\$ 1,475,542.44	\$ 1,475,542.44						\$ 13,837.50

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