



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Sep-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 September 30, 2019

Investments	Sum of Par Amount	Sum of Market Value as of 9-30-19	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	4,132,585	4,132,585	6.2%	100%	1	0
CCSF Treasurer's Pool	10,409,131	10,409,131	15.5%	100%	1	0
Local Agency Investment Fund	14,259,457	14,259,457	21.2%	100%	1	0
Money Market	9,284,045	9,284,045	13.8%	20%	1	0
US Treasury	29,023,000	28,986,540	43.2%	100%	289	1,825
Grand Total	67,108,217	67,071,757	100.0%	100%	289	1,825

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 Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 9-30-19	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	(2,325,119)	(2,325,119)	-2.7%	100%	-	0
CCSF Treasurer's Pool	-	-	1.2%	100%	-	0
Local Agency Investment Fund	(3,103,000)	(3,103,000)	-2.7%	100%	-	0
Money Market	38,189	38,189	1.1%	20%	-	0
US Treasury	(1,000)	5,326	3.2%	100%	30	1,825
Grand Total	(5,390,930)	(5,384,604)	0%	100%	30	1,825



Monthly Investment Listing

For the Month Ending September 30, 2019

MATURITIES AND PURCHASES

Matured

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 Earned to Date
Trust 811	Net Tax Inc (811)	9127965J9	US Treasury	U.S. Treasury Bills	\$ 2,111,000.00	\$ 2,089,549.31	\$ 2,109,163.43	0%	2.33%	4/15/19	4/15/19	9/19/19	\$ 21,450.69
Trust 813	TIFIA Debt Service (813)	9127965K6	US Treasury	U.S. Treasury Bills	\$ 3,514,000.00	\$ 3,476,700.84	\$ 3,509,677.78	0%	2.33%	4/15/19	4/15/19	9/26/19	\$ 37,299.16
					\$ 5,625,000.00	\$ 5,566,250.15	\$ 5,618,841.21						\$ 58,749.85
<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 9-30-19	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Trust 811	Net Tax Inc (811)	9128283S7	US Treasury	U.S. Treasury Note	\$ 2,111,000.00	\$ 2,112,030.32	\$ 2,111,569.97	2.00%	1.86%	9/19/19	9/19/19	1/31/20	\$ 14,343.27
Trust 813	TIFIA Debt Service (813)	912828H52	US Treasury	U.S. Treasury Note	\$ 3,513,000.00	\$ 3,506,331.17	\$ 3,505,166.01	1.25%	1.80%	9/26/19	9/26/19	1/31/20	\$ 21,823.42
					\$ 5,624,000.00	\$ 5,618,361.49	\$ 5,616,735.98						\$ 36,166.69
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													