



**Transbay Joint Powers Authority  
Monthly Investment Transaction Report  
May-20**

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 May 31, 2020**

Investments	Sum of Par Amount	Sum of Market Value as of 5-31-20	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	16,223,542	16,223,542	13.6%	100.0%	1	-
Local Agency Investment Fund	72,522,368	72,522,368	60.8%	100.0%	1	-
Money Market	24,865,658	24,865,658	20.8%	20.0%	1	-
US Treasury	5,693,000	5,695,712	4.8%	100.0%	45	1,825
<b>Grand Total</b>	<b>119,304,569</b>	<b>119,307,281</b>	<b>100.0%</b>	<b>100.0%</b>	<b>45</b>	<b>1,825</b>

**Portfolio as of April 30, 2020**

Investments	Sum of Par Amount	Sum of Market Value as of 4-30-20	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	6,498,845	6,498,845	5.2%	100%	1	0
Local Agency Investment Fund	72,022,368	72,022,368	57.9%	100%	1	0
Money Market	23,790,487	23,792,258	19.1%	20%	1	0
US Treasury	22,108,000	22,114,495	17.8%	100%	76	1,825
<b>Grand Total</b>	<b>124,419,700</b>	<b>124,427,966</b>	<b>100.0%</b>	<b>100%</b>	<b>76</b>	<b>1,825</b>

**Portfolio Change From Month to Month**

Investments	Change in Par Amount	Change in Market Value as of 5-31-20	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	9,724,697	9,724,697	8.4%	100%	-	0
Local Agency Investment Fund	500,000	500,000	2.9%	100%	-	0
Money Market	1,075,171	1,073,400	1.7%	20%	-	0
US Treasury	(16,415,000)	(16,418,783)	-13.0%	100%	(31)	1,825
<b>Grand Total</b>	<b>(5,115,131)</b>	<b>(5,120,685)</b>	<b>0%</b>	<b>100%</b>	<b>(31)</b>	<b>1,825</b>



**Monthly Investment Listing**

For the Month Ending May 31, 2020

MATURITIES AND PURCHASES

**Matured**

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 4-30-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Earned to Date
Pooled	CFD Bond Fund	912796TV1	US Treasury	U.S. Treasury Bill	\$ 15,000,000.00	\$ 14,999,708.34	\$ 14,999,708.34	0%	0.02%	4/9/20	4/9/20	5/14/20	\$ 291.66
Trust 814	TIFIA Debt Srvc Reserve (814)	912828X96	US Treasury	U.S. Treasury Note	\$ 1,415,000.00	\$ 1,414,943.40	\$ 1,415,764.10	1.50%	1.94%	6/27/19	7/1/19	5/15/20	\$ 18,514.20
					\$ 16,415,000.00	\$ 16,414,651.74	\$ 16,415,472.44						\$ 18,805.86
<i>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)</i>													

**Purchased**

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 5-31-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
					\$ -	\$ -	\$ -						\$ -
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													