



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Jun-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 June 30, 2020

Investments	Sum of Par Amount	Sum of Market Value as of 6-30-20	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	98,493,141	98,493,141	40.1%	100.0%	1	-
Local Agency Investment Fund	72,522,368	72,522,368	29.5%	100.0%	1	-
Money Market	3,301,652	3,301,652	1.3%	20.0%	1	-
US Treasury	71,527,000	71,520,745	29.1%	100.0%	86	1,825
Grand Total	245,844,161	245,837,906	100.0%	100.0%	86	1,825

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
Grand Total	119,304,569	119,307,281	100.0%	100.0%	45	1,825

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 6-30-20	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	82,269,599	82,269,599	26.5%	100%	-	0
Local Agency Investment Fund	-	-	-31.3%	100%	-	0
Money Market	(21,564,007)	(21,564,007)	-19.5%	20%	-	0
US Treasury	65,834,000	65,825,033	24.3%	100%	41	1,825
Grand Total	126,539,592	126,530,625	0%	100%	41	1,825



Monthly Investment Listing

For the Month Ending June 30, 2020

MATURITIES AND PURCHASES

Matured

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 Earned to Date
Trust 814	TIFIA Debt Srvc Reserve (814)	912796WW5	US Treasury	U.S. Treasury Bill	\$ 2,863,000.00	\$ 2,862,599.18	\$ 2,862,599.18	0%	0.08%	4/15/20	4/16/20	7/9/20	\$ 5,400.82
Trust 814	TIFIA Debt Srvc Reserve (814)	912828XU9	US Treasury	U.S. Treasury Note	\$ 1,415,000.00	\$ 1,415,495.25	\$ 1,415,749.95	1.50%	1.91%	6/27/19	7/1/19	6/15/20	\$ 20,297.13
Trust 814	TIFIA Debt Srvc Reserve (814)	9128282J8	US Treasury	U.S. Treasury Note	\$ 1,415,000.00	\$ 1,415,990.50	\$ 1,417,363.05	1.50%	1.93%	7/17/19	7/17/19	7/15/20	\$ 21,109.65
					\$ 5,693,000.00	\$ 5,694,084.93	\$ 5,695,712.18						\$ 46,807.60
<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 6-30-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Pooled	Net Tax Increment	9127962H1	US Treasury	U.S. Treasury Bill	\$ 24,452,000.00	\$ 24,449,663.46	\$ 24,449,663.46	0%	0.04%	6/29/20	6/30/20	9/24/20	\$ 2,336.54
Pooled	Capital Replacement Reserve	912796TJ8	US Treasury	U.S. Treasury Bill	\$ 27,485,000.00	\$ 27,482,801.20	\$ 27,482,801.20	0%	0.04%	6/29/20	6/30/20	9/10/20	\$ 2,198.80
Pooled	Tenant Improvements	912962G3	US Treasury	U.S. Treasury Bill	\$ 19,590,000.00	\$ 19,588,280.43	\$ 19,588,280.43	0%	0.04%	6/29/20	6/30/20	9/17/20	\$ 1,719.57
					\$ 71,527,000.00	\$ 71,520,745.09	\$ 71,520,745.09						\$ 6,254.91
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													