



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Sep-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 September 30, 2020

Investments	Sum of Par Amount	Sum of Market Value as of 9-30-20	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	10,591,232	10,591,232	4.8%	100.0%	1	-
Local Agency Investment Fund	71,881,111	71,881,111	32.8%	100.0%	1	-
Money Market	25,410,870	25,410,870	11.6%	20.0%	1	-
US Treasury	106,421,000	106,632,267	48.6%	100.0%	623	1,825
US Agency	4,555,000	4,731,989	2.1%	20.0%	841	1,825
Grand Total	218,859,212	219,247,468	100.0%	100.0%	841	1,825

Portfolio as of August 31, 2020

Investments	Sum of Par Amount	Sum of Market Value as of 8-31-20	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	9,306,099	9,306,099	3.7%	100.0%	1	-
Local Agency Investment Fund	72,784,958	72,784,958	28.8%	100.0%	1	-
Money Market	24,643,629	24,643,629	9.8%	20.0%	1	-
US Treasury	141,278,000	141,496,856	55.9%	100.0%	653	1,825
US Agency	4,555,000	4,742,551	1.8%	20.0%	871	1,825
Grand Total	252,567,687	252,974,094	100.0%	100.0%	871	1,825

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 9-30-20	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	1,285,133	1,285,133	1.2%	100%	-	-
Local Agency Investment Fund	(903,847)	(903,847)	4.0%	100%	-	-
Money Market	767,240	767,240	1.9%	20%	-	-
US Treasury	(34,857,000)	(34,864,589)	-7.3%	100%	(30)	1,825
US Agency	-	(10,562)	0.3%	20%	(30)	1,825
Grand Total	(33,708,474)	(33,726,626)	0%	100.0%	(60)	1,825



Monthly Investment Listing

For the Month Ending September 30, 2020

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 8-31-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Earned to Date
Pooled	Net Tax Increment	9127962H1	US Treasury	U.S. Treasury Bill	\$ 24,452,000.00	\$ 24,449,663.46	\$ 24,452,000.00	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	\$ 27,485,000.00	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	\$ 19,590,000.00	0%	0.04%	6/29/20	6/30/20	9/17/20	\$ 1,719.57
Trust 005	2020 TAB Construction Fund	9127963Y3	US Treasury	U.S. Treasury Bill	\$ 2,500,000.00	\$ 2,499,797.57	\$ 2,499,925.00	0%	0.08%	7/22/20	7/22/20	9/15/20	\$ 202.43
Trust 005	2020 TAB Construction Fund	912796XH7	US Treasury	U.S. Treasury Bill	\$ 30,002,000.00	\$ 29,999,769.23	\$ 30,002,000.00	0%	0.08%	7/22/20	7/22/20	9/3/20	\$ 2,230.77
Trust 215	2020 TAB Senior Bonds Reserve	9127963Y3	US Treasury	U.S. Treasury Bill	\$ 2,380,000.00	\$ 2,379,785.80	\$ 2,379,928.60	0.000%	0.06%	7/23/20	7/23/20	9/15/20	\$ 214.20
					\$ 106,409,000.00	\$ 106,400,097.69	\$ 106,408,853.60						\$ 8,902.31
<i>Securities matured during the month of September (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 9-30-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Pooled	Net Tax Increment	9127963K3	US Treasury	U.S. Treasury Bill	\$ 24,453,000.00	\$ 24,451,288.29	\$ 24,451,288.29	0%	0.03%	9/23/20	9/24/20	12/17/20	\$ 1,711.71
Pooled	Capital Replacement Reserve	9127964L0	US Treasury	U.S. Treasury Bill	\$ 27,507,000.00	\$ 27,484,749.89	\$ 27,484,749.89	0%	0.08%	9/9/20	9/10/20	9/9/21	\$ 22,250.11
Pooled	Tenant Improvements	9127963K3	US Treasury	U.S. Treasury Bill	\$ 19,592,000.00	\$ 19,589,523.79	\$ 19,589,523.79	0%	0.05%	9/16/20	9/17/20	12/17/20	\$ 2,476.21
					\$ 71,552,000.00	\$ 71,525,561.97	\$ 71,525,561.97						\$ 26,438.03
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													