



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Aug-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 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 as of July 31, 2020

Investments	Sum of Par Amount	Sum of Market Value as of 7-31-20	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	11,651,911	11,651,911	4.6%	100.0%	1	-
Local Agency Investment Fund	72,784,958	72,784,958	28.6%	100.0%	1	-
Money Market	22,143,758	22,143,758	8.7%	20.0%	1	-
US Treasury	143,778,000	144,009,107	56.4%	100.0%	684	1,825
US Agency	4,555,000	4,750,669	1.8%	20.0%	902	1,825
Grand Total	254,913,627	255,340,403	100.0%	100.0%	902	1,825

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 8-31-20	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	(2,345,812)	(2,345,812)	-0.9%	100%	-	0
Local Agency Investment Fund	-	-	0.3%	100%	-	0
Money Market	2,499,871	2,499,871	1.1%	20%	-	0
US Treasury	(2,500,000)	(2,512,251)	-0.5%	100%	(31)	1,825
US Agency	-	(8,118)	0.0%	20%	(31)	1,825
Grand Total	(2,345,941)	(2,366,310)	0%	100.0%	(62)	1,825



Monthly Investment Listing

For the Month Ending August 31, 2020

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 7-31-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Earned to Date
None													
Trust 005	2020 TAB Construction Fund	912796TD1	US Treasury	U.S. Treasury Bill	\$ 2,500,000.00	\$ 2,499,936.60	\$ 2,499,950.00	0%	0.08%	7/22/20	7/22/20	8/13/20	\$ 63.40
													\$ -
					\$ 2,500,000.00	\$ 2,499,936.60	\$ 2,499,950.00						\$ 63.40
<i>Securities matured during the month of August (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 8-31-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
NONE													
					\$ -	\$ -	\$ -						\$ -
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													