



**Transbay Joint Powers Authority
Monthly Investment Transaction Report
Jul-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 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 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 Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 7-31-20	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	(86,841,231)	(86,841,231)	-35.5%	100%	-	0
Local Agency Investment Fund	262,590	262,590	-0.9%	100%	-	0
Money Market	18,842,107	18,842,107	7.3%	20%	-	0
US Treasury	72,251,000	72,488,362	27.3%	100%	598	1,825
US Agency	4,555,000	4,750,669	1.8%	20%	902	1,825
Grand Total	9,069,466	9,502,497	0%	100.0%	816	-



Monthly Investment Listing

For the Month Ending July 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													
					\$ -	\$ -	\$ -						\$ -
<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 7-31-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
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
Trust 005	2020 TAB Construction Fund	912796XH7	US Treasury	U.S. Treasury Bill	\$ 30,002,000.00	\$ 29,999,769.23	\$ 29,999,599.84	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	\$ 2,379,714.40	0%	0.06%	7/23/20	7/23/20	9/15/20	\$ 214.20
Trust 005	2020 TAB Construction Fund	9127963Y3	US Treasury	U.S. Treasury Bill	\$ 2,500,000.00	\$ 2,499,797.57	\$ 2,499,700.00	0%	0.08%	7/22/20	7/22/20	9/15/20	\$ 202.43
Trust 005	2020 TAB Construction Fund	9127962R9	US Treasury	U.S. Treasury Bill	\$ 2,500,000.00	\$ 2,499,645.83	\$ 2,499,475.00	0%	0.08%	7/22/20	7/22/20	10/15/20	\$ 354.17
Trust 005	2020 TAB Construction Fund	9127962Z1	US Treasury	U.S. Treasury Bill	\$ 2,500,000.00	\$ 2,499,446.77	\$ 2,499,275.00	0%	0.08%	7/22/20	7/22/20	11/12/20	\$ 553.23
Trust 005	2020 TAB Construction Fund	9127963J6	US Treasury	U.S. Treasury Bill	\$ 2,500,000.00	\$ 2,499,353.75	\$ 2,499,050.00	0%	0.08%	7/22/20	7/22/20	12/10/20	\$ 646.25
Trust 005	2020 TAB Construction Fund	9127963T4	US Treasury	U.S. Treasury Bill	\$ 2,500,000.00	\$ 2,499,066.98	\$ 2,498,775.00	0%	0.08%	7/22/20	7/22/20	1/7/21	\$ 933.02
Trust 005	2020 TAB Construction Fund	912796UC1	US Treasury	U.S. Treasury Bill	\$ 2,500,000.00	\$ 2,498,951.04	\$ 2,498,700.00	0%	0.08%	7/22/20	7/22/20	1/28/21	\$ 1,048.96
Trust 215	2020 TAB Senior Bonds Reserve	912796XE4	US Treasury	U.S. Treasury Bill	\$ 2,381,000.00	\$ 2,379,794.42	\$ 2,379,499.97	0%	0.08%	7/23/20	7/23/20	2/25/21	\$ 1,205.58
Trust 005	2020 TAB Construction Fund	912796XE4	US Treasury	U.S. Treasury Bill	\$ 2,501,000.00	\$ 2,499,742.97	\$ 2,499,424.37	0%	0.08%	7/22/20	7/22/20	2/25/21	\$ 1,257.03
Trust 005	2020 TAB Construction Fund	9127962F5	US Treasury	U.S. Treasury Bill	\$ 2,501,000.00	\$ 2,499,513.16	\$ 2,499,324.33	0%	0.08%	7/22/20	7/22/20	3/25/21	\$ 1,486.84
Trust 005	2020 TAB Construction Fund	9127962Q1	US Treasury	U.S. Treasury Bill	\$ 2,501,000.00	\$ 2,499,172.60	\$ 2,498,999.20	0%	0.08%	7/22/20	7/22/20	4/22/21	\$ 1,827.40
Trust 005	2020 TAB Construction Fund	9127962Y4	US Treasury	U.S. Treasury Bill	\$ 2,500,000.00	\$ 2,498,122.99	\$ 2,497,625.00	0%	0.08%	7/22/20	7/22/20	5/20/21	\$ 1,877.01
Trust 215	2020 TAB Senior Bonds Reserve	9127963S6	US Treasury	U.S. Treasury Bill	\$ 2,382,000.00	\$ 2,379,767.77	\$ 2,379,308.34	0%	0.09%	7/23/20	7/23/20	7/15/21	\$ 2,232.23
Trust 005	2020 TAB Construction Fund	9128285R7	US Treasury	U.S. Treasury Note	\$ 5,299,000.00	\$ 5,484,878.98	\$ 5,479,483.94	3%	2.54%	7/22/20	7/22/20	12/15/21	\$ 139,098.75
Trust 215	2020 TAB Senior Bonds Reserve	3137EADB2	US Agency	FHLM	\$ 2,301,000.00	\$ 2,376,633.17	\$ 2,374,885.11	2%	0.10%	7/23/20	7/23/20	1/13/22	\$ 54,648.75
Trust 215	2020 TAB Senior Bonds Reserve	9128286Y1	US Treasury	U.S. Treasury Note	\$ 2,304,000.00	\$ 2,375,190.00	\$ 2,374,202.88	2%	0.09%	7/23/20	7/23/20	6/15/22	\$ 40,320.00
Trust 215	2020 TAB Senior Bonds Reserve	3135G0T94	US Agency	FNMA	\$ 2,254,000.00	\$ 2,378,094.50	\$ 2,375,783.62	2%	0.14%	7/23/20	7/23/20	1/19/23	\$ 53,532.50
					\$ 76,806,000.00	\$ 77,246,664.13	\$ 77,232,776.00						\$ 303,732.52
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													