



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Oct-19

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 October 31, 2019

Investments	Sum of Par Amount	Sum of Market Value as of 10-31-19	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	25,522,558	25,522,558	29.2%	100%	1	0
CCSF Treasurer's Pool	-	-	0.0%	100%	1	0
Local Agency Investment Fund	24,369,327	24,369,327	27.8%	100%	1	0
Money Market	8,591,381	8,591,726	9.8%	20%	1	0
US Treasury	29,023,000	29,016,700	33.2%	100%	258	1,825
Grand Total	87,506,266	87,500,311	100.0%	100%	258	1,825

Portfolio as of September 30, 2019

Investments	Sum of Par Amount	Sum of Market Value as of 9-30-19	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	4,132,585	4,132,585	6.2%	100%	1	0
CCSF Treasurer's Pool	10,409,131	10,409,131	15.5%	100%	1	0
Local Agency Investment Fund	14,259,457	14,259,457	21.2%	100%	1	0
Money Market	9,284,045	9,284,045	13.8%	20%	1	0
US Treasury	29,023,000	28,986,540	43.2%	100%	289	1,825
Grand Total	67,108,217	67,071,757	100.0%	100%	289	1,825

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 10-31-19	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	21,389,973	21,389,973	23.0%	100%	-	0
CCSF Treasurer's Pool	(10,409,131)	(10,409,131)	-15.5%	100%	-	0
Local Agency Investment Fund	10,109,871	10,109,871	6.6%	100%	-	0
Money Market	(692,664)	(692,318)	-4.0%	20%	-	0
US Treasury	-	30,161	-10.1%	100%	(31)	1,825
Grand Total	20,398,048	20,428,554	0%	100%	(31)	1,825



Monthly Investment Listing

For the Month Ending October 31, 2019

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 8-31-19	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 9-30-19	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>													