



**Transbay Joint Powers Authority**  
**Monthly Investment Transaction Report**  
**Mar-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 March 31, 2020**

Investments	Sum of Par Amount	Sum of Market Value as of 3-31-20	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	4,714,237	4,714,237	3.8%	100%	1	0
Local Agency Investment Fund	71,653,232	71,653,232	57.2%	100%	1	0
Money Market	23,101,939	23,101,939	18.4%	20%	1	0
US Treasury	25,776,000	25,785,674	20.6%	100%	106	1,825
<b>Grand Total</b>	<b>125,245,408</b>	<b>125,255,082</b>	<b>100.0%</b>	<b>100%</b>	<b>106</b>	<b>1,825</b>

**Portfolio as of February 29, 2020**

Investments	Sum of Par Amount	Sum of Market Value as of 2-29-20	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	7,225,472	7,225,472	5.5%	100%	1	0
Local Agency Investment Fund	74,553,232	74,553,232	56.4%	100%	1	0
Money Market	15,933,215	15,933,215	12.1%	20%	1	0
US Treasury	34,447,000	34,399,321	26.1%	100%	137	1,825
<b>Grand Total</b>	<b>132,158,920</b>	<b>132,111,241</b>	<b>100.0%</b>	<b>100%</b>	<b>137</b>	<b>1,825</b>

**Portfolio Change From Month to Month**

Investments	Change in Par Amount	Change in Market Value as of 3-31-20	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	(2,511,235)	(2,511,235)	-1.7%	100%	-	0
Local Agency Investment Fund	(2,900,000)	(2,900,000)	0.8%	100%	-	0
Money Market	7,168,724	7,168,724	6.4%	20%	-	0
US Treasury	(8,671,000)	(8,613,648)	-5.5%	100%	(31)	1,825
<b>Grand Total</b>	<b>(6,913,511)</b>	<b>(6,856,159)</b>	<b>0%</b>	<b>100%</b>	<b>(31)</b>	<b>1,825</b>



## Monthly Investment Listing

For the Month Ending March 31, 2020

### MATURITIES AND PURCHASES

#### Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 2-29-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Earned to Date
Pooled	CFD Bond Fund	912796XA2	US Treasury	U.S. Treasury Bill	\$ 18,000,000.00	\$ 17,959,120.00	\$ 17,959,120.00	0.00%	1.49%	1/13/20	1/14/20	3/10/20	\$ 40,880.00
Trust 816	Surplus Rev (816)	912796SH3	US Treasury	U.S. Treasury Bill	\$ 7,682,000.00	\$ 7,664,982.23	\$ 7,674,932.56	0.00%	1.48%	1/31/20	1/31/20	3/26/20	\$ 17,017.77
Trust 814	TIFIA Debt Srvc Reserve (814)	912828W63	US Treasury	U.S. Treasury Note	\$ 526,000.00	\$ 526,031.56	\$ 526,031.56	1.625%	2.06%	6/11/19	6/13/19	3/15/20	\$ 8,168.98
Trust 814	TIFIA Debt Srvc Reserve (814)	912828W63	US Treasury	U.S. Treasury Note	\$ 900,000.00	\$ 900,054.00	\$ 900,054.00	1.63%	1.96%	6/27/19	7/1/19	3/15/20	\$ 12,446.78
Trust 811	Net Tax Inc (811)	912828UQ1	US Treasury	U.S. Treasury Note	\$ 1,000,000.00	\$ 999,234.75	\$ 1,000,000.00	1.250%	1.51%	11/15/19	11/15/19	2/29/20	\$ 4,405.36
					<b>\$ 28,108,000.00</b>	<b>\$ 28,049,422.54</b>	<b>\$ 28,060,138.12</b>						<b>\$ 82,918.89</b>
<i>Securities matured during the month of March (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 3-31-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Pooled	CFD Bond Fund	912796TQ2	US Treasury	U.S. Treasury Bill	\$ 18,000,000.00	\$ 17,996,500.01	\$ 17,996,500.01	0.00%	0.25%	3/12/20	3/12/20	4/9/20	\$ 3,499.99
Trust 814	TIFIA Debt Srvc Reserve (814)	9127962B4	US Treasury	U.S. Treasury Bill	\$ 1,437,000.00	\$ 1,436,756.91	\$ 1,436,956.89	0.00%	0.21%	3/13/20	3/16/20	4/14/20	\$ 243.09
					<b>\$ 19,437,000.00</b>	<b>\$ 19,433,256.92</b>	<b>\$ 19,433,456.90</b>						<b>\$ 3,743.08</b>
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													