



**Transbay Joint Powers Authority**  
**Monthly Investment Transaction Report**  
**Dec-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 December 31, 2019**

Investments	Sum of Par Amount	Sum of Market Value as of 12-31-19	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	37,828,859	37,828,859	27.2%	100%	1	0
Local Agency Investment Fund	64,553,232	64,553,232	46.4%	100%	1	0
Money Market	8,173,090	8,173,090	5.9%	20%	1	0
US Treasury	28,531,000	28,525,286	20.5%	100%	197	1,825
<b>Grand Total</b>	<b>139,086,182</b>	<b>139,080,467</b>	<b>100.0%</b>	<b>100%</b>	<b>197</b>	<b>1,825</b>

**Portfolio as of November 30, 2019**

Investments	Sum of Par Amount	Sum of Market Value as of 11-30-19	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	8,199,894	8,199,894	9.9%	100%	1	0
Local Agency Investment Fund	37,369,327	37,369,327	45.3%	100%	1	0
Money Market	7,920,696	7,920,696	9.6%	20%	1	0
US Treasury	29,023,000	29,015,304	35.2%	100%	228	1,825
<b>Grand Total</b>	<b>82,512,917</b>	<b>82,505,222</b>	<b>100.0%</b>	<b>100%</b>	<b>228</b>	<b>1,825</b>

**Portfolio Change From Month to Month**

Investments	Change in Par Amount	Change in Market Value as of 12-31-19	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	29,628,965	29,628,965	17.3%	100%	-	0
Local Agency Investment Fund	27,183,905	27,183,905	1.1%	100%	-	0
Money Market	252,394	252,394	-3.7%	20%	-	0
US Treasury	(492,000)	(490,019)	-14.7%	100%	(31)	1,825
<b>Grand Total</b>	<b>56,573,264</b>	<b>56,575,246</b>	<b>0%</b>	<b>100%</b>	<b>(31)</b>	<b>1,825</b>



### Monthly Investment Listing

For the Month Ending December 31, 2019

#### MATURITIES AND PURCHASES

##### Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 11-30-19	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Earned to Date
Trust 811	Net Tax Inc (811)	912828U73	US Treasury	U.S. Treasury Note	\$ 1,417,000.00	\$ 1,409,090.76	\$ 1,416,815.79	1.375%	2.34%	5/14/19	5/15/19	12/15/19	\$ 19,310.46
Trust 811	Net Tax Inc (811)	912828U73	US Treasury	U.S. Treasury Note	\$ 2,813,000.00	\$ 2,806,745.21	\$ 2,812,634.31	1.375%	1.97%	7/30/19	7/31/19	12/15/19	\$ 20,732.91
Trust 811	Net Tax Inc (811)	9128283N8	US Treasury	U.S. Treasury Note	\$ 1,476,000.00	\$ 1,475,224.47	\$ 1,476,147.60	1.875%	2.00%	7/31/19	8/1/19	12/31/19	\$ 12,206.51
Trust 814	TIFIA Debt Svc Reserve (814)	912828U73	US Treasury	U.S. Treasury Note	\$ 1,000,000.00	\$ 997,882.41	\$ 999,870.00	1.375%	1.89%	7/16/19	7/17/19	12/15/19	\$ 7,790.40
					\$ 6,706,000.00	\$ 6,688,942.85	\$ 6,705,467.70						\$ 60,040.28
<i>Securities matured during the month of November (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 12-31-19	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Trust 811	Net Tax Inc (811)	912828V31	US Treasury	U.S. Treasury Note	\$ 3,737,000.00	\$ 3,736,593.38	\$ 3,736,626.30	1.375%	1.50%	12/13/19	12/16/19	1/15/20	\$ 4,595.52
Trust 811	Net Tax Inc (811)	912796RY7	US Treasury	U.S. Treasury Bill	\$ 1,477,000.00	\$ 1,475,227.60	\$ 1,475,330.99	0.000%	1.46%	12/30/19	12/31/19	1/30/20	\$ 1,772.40
Trust 814	TIFIA Debt Svc Reserve (814)	912828V31	US Treasury	U.S. Treasury Note	\$ 1,000,000.00	\$ 999,891.19	\$ 999,900.00	1.375%	1.50%	12/13/19	12/16/19	1/15/20	\$ 1,229.73
					\$ 6,214,000.00	\$ 6,211,712.17	\$ 6,211,857.29						\$ 7,597.65
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													