



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Jan-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 January 31, 2020

Investments	Sum of Par Amount	Sum of Market Value as of 1-31-20	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	8,227,318	8,227,318	6.1%	100%	1	0
Local Agency Investment Fund	74,553,232	74,553,232	55.6%	100%	1	0
Money Market	15,479,683	15,479,683	11.5%	20%	1	0
US Treasury	35,862,000	35,799,885	26.7%	100%	166	1,825
Grand Total	134,122,234	134,060,119	100.0%	100%	166	1,825

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
Grand Total	139,086,182	139,080,467	100.0%	100%	197	1,825

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	(29,601,541)	(29,601,541)	-21.1%	100%	-	0
Local Agency Investment Fund	10,000,000	10,000,000	9.2%	100%	-	0
Money Market	7,306,593	7,306,593	5.7%	20%	-	0
US Treasury	7,331,000	7,274,599	6.2%	100%	(31)	1,825
Grand Total	(4,963,948)	(5,020,349)	0%	100%	(31)	1,825



Monthly Investment Listing

For the Month Ending January 31, 2020

MATURITIES AND PURCHASES

Matured

[illegible]

Purchased

[illegible]