

# 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
<b>Grand Total</b>	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
<b>Grand Total</b>	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		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	
<b>Grand Total</b>	(4,963,948)	(5,020,349)	0%	100%	(31)	1,825	



For the Month Ending January 31, 2020

MATURITIES AND PURCHASES

## Matured

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 Earned to Date
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	\$ 11,807.84
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%	12/31/19	12/31/19	1/30/20	\$ 1,772.40
Trust 811	Net Tax Inc (811)	9128283S7	US Treasury	U.S. Treasury Note	\$ 2,111,000.00	\$ 2,112,030.32	\$ 2,111,569.97	2.00%	1.86%	9/19/19	9/19/19	1/31/20	\$ 14,343.27
Trust 816	Surplus Rev (816)	9128283S7	US Treasury	U.S. Treasury Note	\$ 2,738,000.00	\$ 2,736,891.08	\$ 2,738,739.26	2.00%	2.07%	6/19/19	6/19/19	1/31/20	\$ 34,842.29
Trust 816	Surplus Rev (816)	9128283S7	US Treasury	U.S. Treasury Note	\$ 1,174,000.00	\$ 1,174,118.22	\$ 1,174,316.98	2.00%	1.98%	7/25/19	7/25/19	1/31/20	\$ 12,010.95
Trust 813	TIFIA Debt Service (813)	912828H52	US Treasury	U.S. Treasury Note	\$ 3,513,000.00	\$ 3,506,331.17	\$ 3,511,875.84	1.25%	1.80%	9/26/19	9/26/19	1/31/20	\$ 21,823.42
Trust 814	TIFIA Debt Srvc Reserve (814)	912828V31	US Treasury	U.S. Treasury Note	\$ 3,280,000.00	\$ 3,261,193.73	\$ 3,279,672.00	1.375%	2.30%	5/30/19	5/30/19	1/15/20	\$ 47,087.21
Trust 814	TIFIA Debt Srvc Reserve (814)	912828V31	US Treasury	U.S. Treasury Note	\$ 1,000,000.00	\$ 999,891.19	\$ 999,900.00	1.38%	1.50%	12/13/19	12/16/19	1/15/20	\$ 1,229.73
					\$ 19,030,000.00	\$ 19,002,276.69	\$ 19,028,031.34						\$ 144,917.11
Securities m	atured during the month of	January (ex	cluding money marke	et shares sold or withdraw	als from pooled	investment accoι	ints for investme	nt purcho	ases or	to pay inv	voices)		

### Purchased

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 1-31-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interes Expected a Maturity
Pooled	CFD Bond Reimbusements	912796XA2	US Treasury	U.S. Treasury Bill	\$ 18,000,000.00	\$ 17,959,120.00	\$ 17,959,120.00	0%	1.49%	1/13/20	1/14/20	3/10/20	\$ 40,880.0
Trust 813	TIFIA Debt Service (813)	912796SM2	US Treasury	U.S. Treasury Bill	\$ 679,000.00	\$ 676,714.41	\$ 676,698.19	0.00%	1.49%	1/31/20	1/31/20	4/23/20	\$ 2,285.5
Trust 816	Surplus Rev (816)	912796SH3	US Treasury	U.S. Treasury Bill	\$ 7,682,000.00	\$ 7,664,982.23	\$ 7,665,176.42	0.00%	1.48%	1/31/20	1/31/20	3/26/20	\$ 17,017.7
					\$ 26,361,000.00	\$ 26,300,816.64	\$ 26,300,994.61						\$ 60,183.3
All securities	s were purchased in complic	ance with the	: TJPA Investment Po	licy and the appropriate a	lebt documents, v	where applicable							