



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Feb-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 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
Grand Total	132,158,920	132,111,241	100.0%	100%	137	1,825

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 Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 2-29-20	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	(1,001,846)	(1,001,846)	-0.7%	100%	-	0
Local Agency Investment Fund	-	-	0.8%	100%	-	0
Money Market	453,532	453,532	0.5%	20%	-	0
US Treasury	(1,415,000)	(1,400,564)	-0.7%	100%	(29)	1,825
Grand Total	(1,963,314)	(1,948,878)	0%	100%	(29)	1,825



Monthly Investment Listing

For the Month Ending February 29, 2020

MATURITIES AND PURCHASES

Matured

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 Interest Earned to Date
Trust 814	TIFIA Debt Svc Reserve (814)	912828W22	US Treasury	U.S. Treasury Note	\$ 1,415,000.00	\$ 1,408,064.11	\$ 1,414,886.80	1.375%	2.11%	6/11/19	6/13/19	2/15/20	\$ 20,050.06
					\$ 1,415,000.00	\$ 1,408,064.11	\$ 1,414,886.80						\$ 20,050.06
<i>Securities matured during the month of February (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 1-31-20	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>													