



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Apr-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 April 30, 2020

Investments	Sum of Par Amount	Sum of Market Value as of 4-30-20	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	6,498,845	6,498,845	5.2%	100%	1	0
Local Agency Investment Fund	72,022,368	72,022,368	57.9%	100%	1	0
Money Market	23,790,487	23,792,258	19.1%	20%	1	0
US Treasury	22,108,000	22,114,495	17.8%	100%	76	1,825
Grand Total	124,419,700	124,427,966	100.0%	100%	76	1,825

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
Grand Total	125,245,408	125,255,082	100.0%	100%	106	1,825

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 4-30-20	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	1,784,608	1,784,608	1.5%	100%	-	0
Local Agency Investment Fund	369,136	369,136	0.7%	100%	-	0
Money Market	688,548	690,319	0.7%	20%	-	0
US Treasury	(3,668,000)	(3,671,179)	-2.8%	100%	(30)	1,825
Grand Total	(825,708)	(827,116)	0%	100%	(30)	1,825



Monthly Investment Listing

For the Month Ending April 30, 2020

MATURITIES AND PURCHASES

Matured

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 Earned to Date
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 813	TIFIA Debt Service (813)	912796SM2	US Treasury	U.S. Treasury Bill	\$ 679,000.00	\$ 676,714.41	\$ 678,986.42	0.00%	1.49%	1/31/20	1/31/20	4/23/20	\$ 2,285.59
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
Trust 814	TIFIA Debt Srvc Reserve (814)	912828X21	US Treasury	U.S. Treasury Note	\$ 1,415,000.00	\$ 1,415,084.90	\$ 1,415,764.10	1.50%	1.96%	6/27/19	7/1/19	4/15/20	\$ 16,674.73
					\$ 21,531,000.00	\$ 21,525,056.23	\$ 21,528,207.42						\$ 22,703.40
<i>Securities matured during the month of April (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 4-30-20	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Pooled	CFD Bond Fund	912796TV1	US Treasury	U.S. Treasury Bill	\$ 15,000,000.00	\$ 14,999,708.34	\$ 14,999,708.34	0.00%	0.02%	4/9/20	4/9/20	5/14/20	\$ 291.66
Trust 814	TIFIA Debt Srvc Reserve (814)	912796WW5	US Treasury	U.S. Treasury Bill	\$ 2,863,000.00	\$ 2,862,599.18	\$ 2,862,513.29	0.00%	0.07%	4/15/20	4/16/20	7/9/20	\$ 400.82
					\$ 17,863,000.00	\$ 17,862,307.52	\$ 17,862,221.63						\$ 692.48
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													