



**Transbay Joint Powers Authority
Monthly Investment Transaction Report
May-21**

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 May 31, 2021

| Investment | Sum of Par Amount | Sum of Market Value as of 05-31-21 | Sum of % of Portfolio | Max of Policy Limits % of Portfolio | Max of Days to Maturity | Max of Policy Limits Days to Maturity |
|------------------------------|--------------------|------------------------------------|-----------------------|-------------------------------------|-------------------------|---------------------------------------|
| Cash | 42,601,730 | 42,601,730 | 22.2% | 100.0% | 1 | - |
| Local Agency Investment Fund | 74,984,660 | 74,984,660 | 39.1% | 100.0% | 1 | - |
| Money Market | 17,344,155 | 17,344,155 | 9.0% | 20.0% | 1 | - |
| US Agency | 4,555,000 | 4,670,947 | 2.4% | 100.0% | 598 | 1,825 |
| US Treasury | 52,402,000 | 52,586,640 | 27.3% | 100.0% | 959 | 1,825 |
| Grand Total | 191,887,545 | 192,188,132 | 100.0% | 100.0% | 959 | 1,825 |

Portfolio as of April 30, 2021

| Investment | Sum of Par Amount | Sum of Market Value as of 04-30-21 | Sum of % of Portfolio | Max of Policy Limits % of Portfolio | Max of Days to Maturity | Max of Policy Limits Days to Maturity |
|------------------------------|--------------------|------------------------------------|-----------------------|-------------------------------------|-------------------------|---------------------------------------|
| Cash | 44,112,774 | 44,112,774 | 22.7% | 100.0% | 1 | - |
| Local Agency Investment Fund | 74,984,660 | 74,984,660 | 38.6% | 100.0% | 1 | - |
| Money Market | 15,660,137 | 15,660,137 | 8.1% | 20.0% | 1 | - |
| US Agency | 4,555,000 | 4,677,701 | 2.3% | 100.0% | 629 | 1,825 |
| US Treasury | 54,902,000 | 55,116,226 | 28.3% | 100.0% | 990 | 1,825 |
| Grand Total | 194,214,570 | 194,551,498 | 100.0% | 100.0% | 990 | 1,825 |

Portfolio Change From Month to Month

| Investments | Change in Par Amount | Change in Market Value as of 3-31-21 | Change in % of Portfolio | Policy Limits % of Portfolio | Change in Days to Maturity | Policy Limits Days to Maturity |
|------------------------------|----------------------|--------------------------------------|--------------------------|------------------------------|----------------------------|--------------------------------|
| Cash | (1,511,043) | (1,511,043) | (0) | 100% | - | - |
| Local Agency Investment Fund | - | - | 0.5% | 100% | - | - |
| Money Market | 1,684,018 | 1,684,018 | 1.0% | 20% | - | - |
| US Agency | - | (6,755) | 0.0% | 20% | (31) | 1,825 |
| US Treasury | (2,500,000) | (2,529,586) | -1.0% | 100% | (31) | 1,825 |
| Grand Total | (2,327,025) | (2,363,366) | 0 | 100.0% | (31) | 1,825 |



Monthly Investment Listing

For the Month Ending May 31, 2021

MATURITIES AND PURCHASES

Matured

| Account | Fund | CUSIP | Investment Type | Investment | Par Amount | Cost Amount | Market Value as of 4-30-21 | Coupon Rate | Yield | Purchase Date | Settle. Date | Maturity Date | Net Interest Earned to Date |
|-----------|----------------------------|-----------|-----------------|--------------------|-----------------|-----------------|----------------------------|-------------|-------|---------------|--------------|---------------|-----------------------------|
| Trust 005 | 2020 TAB Construction Fund | 9127962Y4 | US Treasury | U.S. Treasury Bill | \$ 2,500,000.00 | \$ 2,498,122.99 | \$ 2,500,000.00 | 0% | 0.00% | 7/22/20 | 7/22/20 | 5/20/21 | \$ 1,877.01 |
| | | | | | \$ 2,500,000.00 | \$ 2,498,122.99 | \$ 2,500,000.00 | | | | | | \$ 1,877.01 |

Securities matured during the month of May (excluding money market shares sold or withdrawals from pooled investment accounts for investment purchases or to pay invoices)

Purchased

| Account | Fund | CUSIP | Investment Type | Investment | Par Amount | Cost Amount | Market Value as of 05-31-21 | Coupon Rate | Yield | Purchase Date | Settle. Date | Maturity Date | Net Interest Expected at Maturity |
|---------|------|-------|-----------------|------------|------------|-------------|-----------------------------|-------------|-------|---------------|--------------|---------------|-----------------------------------|
| | | | | | \$ - | \$ - | \$ - | | | | | | \$ - |

All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.