



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Nov-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 November 30, 2021

Investment	Sum of Par Amount	Sum of Market Value as of 11-30-21	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	\$ 33,427,500.90	\$ 33,427,500.90	19.2%	100.0%	1	-
Local Agency Investment Fund	\$ 74,995,557.94	\$ 74,995,557.94	43.0%	100.0%	1	-
Money Market	\$ 22,155,686.75	\$ 22,155,686.75	12.7%	20.0%	1	-
US Agency	\$ 4,555,000.00	\$ 4,614,744.26	2.6%	100.0%	415	1,825
US Treasury	\$ 39,221,000.00	\$ 39,213,429.75	22.5%	100.0%	776	1,825
Grand Total	\$ 174,354,745.59	\$ 174,406,919.60	100.0%	100.0%	776	1,825

Portfolio as of October 31, 2021

Investment	Sum of Par Amount	Sum of Market Value as of 10-31-21	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	\$ 33,549,123.40	\$ 33,549,123.40	19.1%	100.0%	1	-
Local Agency Investment Fund	\$ 74,995,557.94	\$ 74,995,557.94	42.7%	100.0%	1	-
Money Market	\$ 21,291,385.05	\$ 21,291,385.05	12.1%	20.0%	1	-
US Agency	\$ 4,555,000.00	\$ 4,623,729.81	2.6%	100.0%	445	1,825
US Treasury	\$ 41,262,000.00	\$ 41,269,603.16	23.5%	100.0%	806	1,825
Grand Total	\$ 175,653,066.39	\$ 175,729,399.36	100.0%	100.0%	806	1,825

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 10-31-21	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	\$ (121,622.50)	\$ (121,622.50)	-0.1%	100.0%	-	-
Local Agency Investment Fund	\$ -	\$ -	0.0%	100.0%	-	-
Money Market	\$ 864,301.70	\$ 864,301.70	0.5%	20.0%	-	-
US Agency	\$ -	\$ (8,985.55)	0.0%	100.0%	(30)	1,825
US Treasury	\$ (2,041,000.00)	\$ (2,056,173.41)	-1.2%	100.0%	(30)	1,825
Grand Total	\$ (1,298,320.80)	\$ (1,322,479.76)	-0.8%	100.0%	(30)	1,825



Monthly Investment Listing

For the Month Ending November 30, 2021

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 10-30-21	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Earned to Date
Trust 005	2020 TAB Construction Fund	9128285L0	US Treasury	U.S. Treasury Note	\$ 2,041,000.00	\$ 2,075,282.42	\$ 2,043,183.87	2.875%	2.87%	4/14/21	4/14/21	11/15/21	\$ 5,024.98
					\$ 2,041,000.00	\$ 2,075,282.42	\$ 2,043,183.87						\$ 5,024.98
<i>Securities matured during the month of November (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 11-30-21	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
					\$ -	\$ -	\$ -						\$ -
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													