



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Apr-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 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 as of March 31, 2021

Investment	Sum of Par Amount	Sum of Market Value as of 03-31-21	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	45,074,116	45,074,116	22.3%	100.0%	1	-
Local Agency Investment Fund	74,984,660	74,984,660	37.1%	100.0%	1	-
Money Market	34,791,192	34,791,192	17.2%	20.0%	1	-
US Agency	4,555,000	4,686,082	2.3%	20.0%	659	1,825
US Treasury	42,493,000	42,633,815	21.0%	100.0%	441	1,825
Grand Total	201,897,968	202,169,864	100.0%	100.0%	659	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	(961,343)	(961,343)	0	100%	-	-
Local Agency Investment Fund	-	-	1.5%	100%	-	-
Money Market	(19,131,055)	(19,131,055)	-9.2%	20%	-	-
US Agency	-	(8,380)	0.1%	20%	(30)	1,825
US Treasury	12,409,000	12,482,411	7.2%	100%	549	1,825
Grand Total	(7,683,397)	(7,618,366)	(0)	100.0%	331	1,825



Monthly Investment Listing

For the Month Ending April 30, 2021

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 3-31-21	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Earned to Date
Trust 005	2020 TAB Construction Fund	9127962Q1	US Treasury	U.S. Treasury Bill	\$ 2,501,000.00	\$ 2,499,172.60	\$ 2,500,974.99	0%	0.08%	7/22/20	7/22/20	4/22/21	\$ 1,827.40
					\$ 2,501,000.00	\$ 2,499,172.60	\$ 2,500,974.99						\$ 1,827.40
<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 04-30-21	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Trust 005	2020 TAB Construction Fund	912828Y20	US Treasury	U.S. Treasury Note	\$ 2,072,000.00	\$ 2,085,759.38	\$ 2,082,753.68	2.625%	2.61%	4/14/21	4/14/21	7/15/21	\$ 54,390.00
Trust 005	2020 TAB Construction Fund	912828RC6	US Treasury	U.S. Treasury Note	\$ 2,077,000.00	\$ 2,091,928.44	\$ 2,089,378.92	2.125%	2.11%	4/14/21	4/14/21	8/15/21	\$ 44,136.25
Trust 005	2020 TAB Construction Fund	9128285A4	US Treasury	U.S. Treasury Note	\$ 2,071,000.00	\$ 2,094,784.14	\$ 2,091,710.00	2.750%	2.72%	4/14/21	4/14/21	9/15/21	\$ 56,952.50
Trust 005	2020 TAB Construction Fund	9128285F3	US Treasury	U.S. Treasury Note	\$ 2,041,000.00	\$ 2,070,419.10	\$ 2,067,145.21	2.875%	2.84%	4/14/21	4/14/21	10/15/21	\$ 58,678.75
Trust 005	2020 TAB Construction Fund	9128285L0	US Treasury	U.S. Treasury Note	\$ 2,041,000.00	\$ 2,075,282.42	\$ 2,071,941.56	2.875%	2.83%	4/14/21	4/14/21	11/15/21	\$ 58,678.75
Trust 215	2020 TAB Senior Bonds Reserve	912828ZY9	US Treasury	U.S. Treasury Note	\$ 2,301,000.00	\$ 2,298,573.16	\$ 2,297,226.36	0.125%	0.13%	4/14/21	4/14/21	7/15/23	\$ 2,876.25
Trust 215	2020 TAB Senior Bonds Reserve	91282CBE0	US Treasury	U.S. Treasury Note	\$ 2,307,000.00	\$ 2,297,898.16	\$ 2,296,987.62	0.125%	0.13%	4/14/21	4/14/21	1/15/24	\$ 2,883.75
					\$ 14,910,000.00	\$ 15,014,644.80	\$ 14,997,143.35						\$ 278,596.25
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													