



Transbay Joint Powers Authority
Monthly Investment Transaction Report
Sep-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 September 30, 2021

Investment	Sum of Par Amount	Sum of Market Value as of 09-30-21	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	\$ 38,682,141.19	\$ 38,682,141.19	19.4%	100.0%	1	-
Local Agency Investment Fund *	\$ 75,045,557.94	\$ 75,045,557.94	37.6%	100.0%	1	-
Money Market **	\$ 42,511,181.61	\$ 42,511,181.61	21.3%	20.0%	1	-
US Agency	\$ 4,555,000.00	\$ 4,633,792.13	2.3%	100.0%	476	1,825
US Treasury	\$ 38,803,000.00	\$ 38,849,640.48	19.4%	100.0%	837	1,825
Grand Total	\$ 199,596,880.74	\$ 199,722,313.35	100.0%	100.0%	837	1,825

Portfolio as of August 31, 2021

Investment	Sum of Par Amount	Sum of Market Value as of 08-31-21	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity
Cash	\$ 44,157,114.35	\$ 44,157,114.35	21.5%	100.0%	1	-
Local Agency Investment Fund	\$ 74,999,882.44	\$ 74,999,882.44	36.5%	100.0%	1	-
Money Market	\$ 35,967,987.38	\$ 35,967,987.38	17.5%	20.0%	1	-
US Agency	\$ 4,555,000.00	\$ 4,643,866.65	2.2%	100.0%	506	1,825
US Treasury	\$ 45,871,000.00	\$ 45,949,619.44	22.3%	100.0%	867	1,825
Grand Total	\$ 205,550,984.17	\$ 205,718,470.26	100.0%	100.0%	867	1,825

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 8-31-21	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	\$ (5,474,973.16)	\$ (5,474,973.16)	-2.7%	100.0%	-	-
Local Agency Investment Fund	\$ 45,675.50	\$ 45,675.50	0.0%	100.0%	-	-
Money Market	\$ 6,543,194.23	\$ 6,543,194.23	3.2%	20.0%	-	-
US Agency	\$ -	\$ (10,074.52)	0.0%	100.0%	(30)	1,825
US Treasury	\$ (7,068,000.00)	\$ (7,099,978.96)	-3.5%	100.0%	(30)	1,825
Grand Total	\$ (5,954,103.43)	\$ (5,996,156.91)	-2.9%	100.0%	(30)	1,825

* The maximum deposit limit on regular California local agency investment accounts is \$75 million.

TJPA has transferred out funds from the Local Agency Investment Account in October 2021 to be in compliance with the investment policy.

** Per Section IX Permitted Investment Instruments of the TJPA's Investment Policy, the maximum percentage share of investments in these instruments (such as money market mutual funds) as a share of the TJPA's Portfolio applies at the time the security is purchased. Additionally, TJPA has already divested a portion of its money market mutual instruments in October 2021.



Monthly Investment Listing

For the Month Ending September 30, 2021

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 8-31-21	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Earned to Date
Trust 005	2020 TAB Construction Fund	9128285A4	US Treasury	U.S. Treasury Note	\$ 2,071,000.00	\$ 2,094,784.14	\$ 2,073,133.13	2.750%	2.75%	4/14/21	4/14/21	9/15/21	\$ 23,833.38
Pooled	Capital Replacement Reserve	9127964L0	US Treasury	U.S. Treasury Bill	\$ 27,507,000.00	\$ 27,484,749.89	\$ 27,507,000.00	0%	0.08%	9/9/20	9/10/20	9/9/21	\$ 22,250.11
					\$ 29,578,000.00	\$ 29,579,534.03	\$ 29,580,133.13						\$ 46,083.49
<i>Securities matured during the month of September (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 09-30-21	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Pooled	Capital Replacement Reserve	31846V336	Money Market	First American MONEY MKT F	\$ 4,997,000.00	\$ 4,997,000.00	\$ 4,997,000.00	0%	0.00%	9/28/21	9/28/21	N/A	N/A
Pooled	Capital Replacement Reserve	912796F38	US Treasury	U.S. Treasury Bill	\$ 22,510,000.00	\$ 22,506,679.78	\$ 22,510,000.00	0%	0.03%	9/28/21	9/28/21	3/24/22	\$ 3,320.22
					\$ 27,507,000.00	\$ 27,503,679.78	\$ 27,507,000.00						\$ 3,320.22
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													