



**Transbay Joint Powers Authority  
Monthly Investment Transaction Report  
Oct-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 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
<b>Grand Total</b>	<b>\$ 175,653,066.39</b>	<b>\$ 175,729,399.36</b>	<b>100.0%</b>	<b>100.0%</b>	<b>806</b>	<b>1,825</b>

**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
<b>Grand Total</b>	<b>\$ 199,596,880.74</b>	<b>\$ 199,722,313.35</b>	<b>100.0%</b>	<b>100.0%</b>	<b>837</b>	<b>1,825</b>

**Portfolio Change From Month to Month**

Investments	Change in Par Amount	Change in Market Value as of 9-30-21	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity
Cash	\$ (5,133,017.79)	\$ (5,133,017.79)	-2.6%	100.0%	-	-
Local Agency Investment Fund	\$ (50,000.00)	\$ (50,000.00)	0.0%	100.0%	-	-
Money Market	\$ (21,219,796.56)	\$ (21,219,796.56)	-10.6%	20.0%	-	-
US Agency	\$ -	\$ (10,062.32)	0.0%	100.0%	(31)	1,825
US Treasury	\$ 2,459,000.00	\$ 2,419,962.68	1.2%	100.0%	(31)	1,825
<b>Grand Total</b>	<b>\$ (23,943,814.35)</b>	<b>\$ (23,992,913.99)</b>	<b>-12.0%</b>	<b>100.0%</b>	<b>(31)</b>	<b>1,825</b>

**Note:**

Most of the change in the overall portfolio is due to:

1. The Principal and Interest payments to the 2020 Tax Allocation Bonds of 18.8 Million on October 1, 2021
2. Payments to Webcor-Obayashi of about 4.4 Million



**Monthly Investment Listing**

For the Month Ending October 31, 2021

MATURITIES AND PURCHASES

**Matured**

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 9-30-21	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Earned to Date
Trust 005	2020 TAB Construction Fund	9128285F3	US Treasury	U.S. Treasury Note	\$ 2,041,000.00	\$ 2,070,419.10	\$ 2,043,204.28	2.870%	2.87%	4/14/21	4/14/21	10/15/21	\$ 161.21
					\$ 2,041,000.00	\$ 2,070,419.10	\$ 2,043,204.28						\$ 161.21
<i>Securities matured during the month of October (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 10-31-21	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Net Interest Expected at Maturity
Pooled	Capital Replacement Reserve	912796K57	US Treasury	U.S. Treasury Bill	\$ 4,500,000.00	\$ 4,498,705.00	\$ 4,500,000.00	0%	0.04%	10/28/21	10/28/21	7/14/22	\$ 1,295.00
					\$ 4,500,000.00	\$ 4,498,705.00	\$ 4,500,000.00						\$ 1,295.00
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													