

**Transbay Joint Powers Authority
Monthly Investment Transaction Report
Dec-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 December 31, 2021

Investment	Sum of Par Amount	Sum of Market Value as of 12-31-21	Sum of % of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity	Sum of Accrued Interest
Cash	\$ 31,049,408.44	31,049,408.44	18.2%	100.0%	1	-	\$ -
Local Agency Investment Fund*	\$ 75,038,738.10	75,038,738.10	44.1%	100.0%	1	-	\$ -
Money Market	\$ 20,448,624.93	20,448,624.93	12.0%	20.0%	1	-	\$ -
US Agency	\$ 4,555,000.00	4,602,792.81	2.7%	100.0%	384	1,825	\$ 2,112.83
US Treasury	\$ 39,206,000.00	39,177,460.55	23.0%	100.0%	1,795	1,825	\$ 75,151.74
Grand Total	\$ 170,297,771.47	170,317,024.83	100.0%	100.0%	1,795	1,825	77,264.57

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	Sum of Accrued Interest
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	2,112.83
US Treasury	\$ 39,221,000.00	39,213,429.75	22.5%	100.0%	776	1,825	19,664.26
Grand Total	\$ 174,354,745.59	174,406,919.60	100.0%	100.0%	776	1,825	21,777.09

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 11-30-21	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity	Sum of Accrued Interest
Cash	\$ (2,378,092.46)	\$ (2,378,092.46)	-1.4%	100.0%	-	-	0
Local Agency Investment Fund	\$ 43,180.16	\$ 43,180.16	0.0%	100.0%	-	-	0
Money Market	\$ (1,707,061.82)	\$ (1,707,061.82)	-1.0%	20.0%	-	-	0
US Agency	\$ -	\$ (11,951.45)	0.0%	100.0%	(31)	1,825	0
US Treasury	\$ (15,000.00)	\$ (35,969.20)	0.0%	100.0%	1,019	1,825	55,487.48
Grand Total	\$ (4,056,974.12)	\$ (4,089,894.77)	-2.3%	100.0%	1,019	1,825	55,487.48

* 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 January 2022 to be in compliance with the investment policy.



Monthly Investment Listing

For the Month Ending December 31, 2021

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 11-30-21	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Earned to Date
Trust 005	2020 TAB Construction Fund	9128285R7	US Treasury	U.S. Treasury Note	\$ 5,299,000.00	\$ 5,484,878.98	\$ 5,304,140.03	2.625%	2.62%	7/22/20	7/21/20	12/15/21	\$ 55,487.48
					\$ 5,299,000.00	\$ 5,484,878.98	\$ 5,304,140.03						\$ 55,487.48
<i>Securities matured during the month of December (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 12-31-21	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Expected at Maturity
Trust 005 (202	2020 TAB Construction Fund	91282CDK4	US Treasury	U.S. Treasury Note	\$ 5,284,000.00	\$ 5,293,081.88	\$ 5,284,000.00	1.250%	1.25%	12/28/21	12/28/21	11/30/26	\$ 66,050.00
					\$ 5,284,000.00	\$ 5,293,081.88	\$ 5,284,000.00						\$ 66,050.00
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													