



**Transbay Joint Powers Authority  
Monthly Investment Transaction Report  
Jan-22**

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 January 31, 2022**

| Investment                   | Sum of Par Amount        | Sum of Market Value as of 01-31-22 | 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                         | \$ 31,736,921.31         | 31,736,921.31                      | 17.1%                 | 100.0%                              | 1                       | -                                     | -                       |
| Local Agency Investment Fund | \$ 74,968,738.10         | 74,968,738.10                      | 40.4%                 | 100.0%                              | 1                       | -                                     | -                       |
| Money Market                 | \$ 34,885,794.04         | 34,885,794.04                      | 18.8%                 | 20.0%                               | 1                       | -                                     | -                       |
| US Agency                    | \$ 2,254,000.00          | 2,287,990.32                       | 1.2%                  | 100.0%                              | 353                     | 1,825                                 | 594.81                  |
| US Treasury                  | \$ 41,530,000.00         | 41,339,811.98                      | 22.4%                 | 100.0%                              | 1,795                   | 1,825                                 | 12,609.10               |
| <b>Grand Total</b>           | <b>\$ 185,375,453.45</b> | <b>185,219,255.75</b>              | <b>100.0%</b>         | <b>100.0%</b>                       | <b>1,795</b>            | <b>1,825</b>                          | <b>13,203.91</b>        |

**Portfolio as of December, 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               |
| <b>Grand Total</b>           | <b>\$ 170,297,771.47</b> | <b>170,317,024.83</b>              | <b>100.0%</b>         | <b>100.0%</b>                       | <b>1,795</b>            | <b>1,825</b>                          | <b>77,264.57</b>        |

**Portfolio Change From Month to Month**

| Investments                  | Change in Par Amount    | Change in Market Value as of 12-31-21 | Change in % of Portfolio | Policy Limits % of Portfolio | Change in Days to Maturity | Policy Limits Days to Maturity | Sum of Accrued Interest |
|------------------------------|-------------------------|---------------------------------------|--------------------------|------------------------------|----------------------------|--------------------------------|-------------------------|
| Cash                         | \$ 687,512.87           | \$ 687,512.87                         | 0.4%                     | 100.0%                       | -                          | -                              | 0                       |
| Local Agency Investment Fund | \$ (70,000.00)          | \$ (70,000.00)                        | 0.0%                     | 100.0%                       | -                          | -                              | 0                       |
| Money Market                 | \$ 14,437,169.11        | \$ 14,437,169.11                      | 8.5%                     | 20.0%                        | -                          | -                              | 0                       |
| US Agency                    | \$ (2,301,000.00)       | \$ (2,314,802.49)                     | -1.4%                    | 100.0%                       | (31)                       | 1,825                          | (1,518.02)              |
| US Treasury                  | \$ 2,324,000.00         | \$ 2,162,351.43                       | 1.3%                     | 100.0%                       | -                          | 1,825                          | (62,542.64)             |
| <b>Grand Total</b>           | <b>\$ 15,077,681.98</b> | <b>\$ 14,902,230.92</b>               | <b>8.7%</b>              | <b>100.0%</b>                | <b>-</b>                   | <b>1,825</b>                   | <b>(64,060.66)</b>      |



**Monthly Investment Listing**

For the Month Ending January 31, 2022

MATURITIES AND PURCHASES

**Matured**

| 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 Earned to Date |
|---|-------------------------------|-----------|-----------------|------------|-----------------|-----------------|-----------------------------|-------------|-------|---------------|-----------------|---------------|-----------------------------|
| Trust 215 (2021)  | 2020 TAB Senior Bonds Reserve | 3137EADB2 | US Agency       | FHLM       | \$ 2,301,000.00 | \$ 2,376,633.17 | \$ 2,302,495.65             | 2.375%      | 2.37% | 7/23/20       | 7/22/20         | 1/13/22       | \$ 25,806.36                |
|   |                               |           |                 |            | \$ 2,301,000.00 | \$ 2,376,633.17 | \$ 2,302,495.65             |             |       |               |                 |               | \$ 25,806.36                |
| <i>Securities matured during the month of January (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 1-31-22 | Coupon Rate | Yield | Purchase Date | Settlement Date | Maturity Date | Net Interest Expected at Maturity |
|--|-------------------------------|-----------|-----------------|--------------------|-----------------|-----------------|----------------------------|-------------|-------|---------------|-----------------|---------------|-----------------------------------|
| Trust 215 (2021)   | 2020 TAB Senior Bonds Reserve | 91282CDQ1 | US Treasury     | U.S. Treasury Note | \$ 2,324,000.00 | \$ 2,297,401.09 | \$ 2,278,254.78            | 1.250%      | 1.27% | 1/24/22       | 1/24/22         | 12/31/26      | \$ 29,050.00                      |
|  |                               |           |                 |                    | \$ 2,324,000.00 | \$ 2,297,401.09 | \$ 2,278,254.78            |             |       |               |                 |               | \$ 29,050.00                      |
| <i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i> |                               |           |                 |                    |                 |                 |                            |             |       |               |                 |               |                                   |