



**Transbay Joint Powers Authority
Monthly Investment Transaction Report
Jul-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 July, 2022

Investment	Sum of Par Amount	Sum of Market Value as of 07-31-22	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	\$ 23,480,226.93	\$ 23,480,226.93	12.7%	100.0%	1	-	-
Local Agency Investment Fund	\$ 33,059,798.31	\$ 33,059,798.31	17.9%	100.0%	1	-	-
Money Market	\$ 25,985,040.35	\$ 25,985,040.35	14.1%	20.0%	1	-	-
US Agency	\$ 2,254,000.00	\$ 2,247,846.58	1.2%	100.0%	172	1,825	594.81
US Treasury	\$ 99,821,000.00	\$ 98,992,467.91	54.1%	100.0%	1,614	1,825	313,309.13
Grand Total	\$ 184,600,065.59	\$ 183,765,380.08	100.0%	100.0%	1,614	1,825	313,903.94

Portfolio as of June, 2022

Investment	Sum of Par Amount	Sum of Market Value as of 06-30-22	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	\$ 29,860,301.42	\$ 29,860,301.42	16.6%	100.0%	1	0	-
Local Agency Investment Fund	\$ 33,059,798.31	\$ 33,059,798.31	18.4%	100.0%	1	0	-
Money Market	\$ 14,568,830.70	\$ 14,568,830.70	8.1%	20.0%	1	0	-
US Agency	\$ 2,254,000.00	\$ 2,252,692.68	1.3%	100.0%	203	1825	594.81
US Treasury	\$ 99,813,000.00	\$ 98,869,288.80	55.6%	100.0%	1,645	1825	313,309.13
Grand Total	\$ 179,555,930.43	\$ 178,610,911.91	100.0%	100.0%	1,645	1825	313,903.94

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity	Sum of Accrued Interest
Cash ¹	\$ (6,380,074.49)	\$ (6,380,074.49)	-3.6%	100.0%	-	-	-
Local Agency Investment Fund	\$ -	\$ -	0.0%	100.0%	-	-	-
Money Market ²	\$ 11,416,209.65	\$ 11,416,209.65	6.4%	20.0%	-	-	-
US Agency	\$ -	\$ (4,846.10)	0.0%	100.0%	(31)	1,825	-
US Treasury	\$ 8,000.00	\$ 123,179.11	0.1%	100.0%	(31)	1,825	-
Grand Total	\$ 5,044,135.16	\$ 5,154,468.17	2.9%	100.0%	(31)	1,825	-

Note:

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

1. Payments of DTX Invoices
2. Funds received for the Principal and Interest payments to the 2020 Tax Allocation Bonds on October 1, 2022



Monthly Investment Listing

For the Month Ending July 31, 2022

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 6-30-22	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Earned to Date
CAPRES	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
Pooled 665	Pooled	912796K20	US Treasury	U.S. Treasury Bill	\$ 3,762,000.00	\$ 3,759,581.87	\$ 3,762,000.00	0%	0.90%	6/23/22	6/23/22	7/19/22	\$ 2,418.13
					\$ 8,262,000.00	\$ 8,258,286.87	\$ 8,262,000.00						\$ 3,713.13
<i>Securities matured during the month of July (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 7-31-22	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Expected at Maturity
CAPRES	Capital Replacement Reserve	912796XR5	US Treasury	U.S. Treasury Bill	\$ 4,500,000.00	\$ 4,443,437.50	\$ 4,500,000.00	0%	2.57%	7/15/22	7/15/22	1/12/23	\$ 56,562.50
Pooled 665	Pooled	912796XQ7	US Treasury	U.S. Treasury Bill	\$ 3,770,000.00	\$ 3,668,116.80	\$ 3,770,000.00	0%	2.81%	7/19/22	7/19/22	7/13/23	\$ 101,883.20
					\$ 8,270,000.00	\$ 8,111,554.30	\$ 8,270,000.00						\$ 158,445.70
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													