



**Transbay Joint Powers Authority  
Monthly Investment Transaction Report  
December 2022**

This report is being presented to the TJPA Board in compliance with the Investment Policy and pursuant to California Government Code section 53607.

**Portfolio as of December, 2022**

Investment	Par Value	Market Value as of 12-31-22	% of Portfolio	Policy Limit % of Portfolio	Days to Maturity	Policy Limit Days to Maturity
Local Agency Investment Fund	\$ 33,172,252.30	\$ 33,172,252.30	26.2%	100.0%	1	-
Money Market	\$ 13,137,420.29	\$ 13,137,420.29	10.4%	100.0%	1	-
US Agency	\$ 2,254,000.00	\$ 2,252,084.10	1.8%	100.0%	19	1,825
US Treasury	\$ 79,123,000.00	\$ 77,889,606.53	61.6%	100.0%	364	1,825
<b>Subtotal Investment</b>	<b>\$ 127,686,672.59</b>	<b>\$ 126,451,363.22</b>	<b>100.0%</b>	<b>100.0%</b>	<b>385</b>	<b>1,825</b>
Checking	\$ 10,858,225.37	\$ 10,858,225.37	0.0%	100.0%	-	-
<b>Grand Total</b>	<b>\$ 138,544,897.96</b>	<b>\$ 137,309,588.59</b>	<b>100.0%</b>	<b>100.0%</b>	<b>385</b>	<b>1,825</b>

**Portfolio as of November, 2022**

Investment	Par Value	Market Value as of 11-30-22	% of Portfolio	Policy Limit % of Portfolio	Days to Maturity	Policy Limit Days to Maturity
Local Agency Investment Fund	\$ 33,172,252.30	\$ 33,172,252.30	25.5%	100.0%	1	-
Money Market	\$ 7,534,526.77	\$ 7,534,526.77	5.8%	20.0%	1	-
US Agency	\$ 2,254,000.00	\$ 2,247,621.18	1.7%	100.0%	50	1,825
US Treasury	\$ 88,479,000.00	\$ 87,214,941.90	67.0%	100.0%	1,492	1,825
<b>Subtotal Investment</b>	<b>\$ 131,439,779.07</b>	<b>\$ 130,169,342.15</b>	<b>100.0%</b>	<b>100.0%</b>	<b>1,544</b>	<b>1,825</b>
Checking	\$ 24,458,490.05	\$ 24,458,490.05	0.0%	100.0%	-	-
<b>Grand Total</b>	<b>\$ 155,898,269.12</b>	<b>\$ 154,627,832.20</b>	<b>100.0%</b>	<b>100.0%</b>	<b>1,492</b>	<b>1,825</b>

**Portfolio Change From Month to Month**

Investments	Change in Par Value	Change in Market Value	Change in % of Portfolio	Policy Limit % of Portfolio	Change in Days to Maturity	Policy Limit Days to Maturity
Local Agency Investment Fund	\$ -	\$ -	0.7%	100.0%	-	-
Money Market	\$ 5,602,893.52	\$ 5,602,893.52	4.6%	20.0%	-	-
US Agency	\$ -	\$ 4,462.92	0.1%	100.0%	(31)	-
US Treasury	\$ (9,356,000.00)	\$ (9,325,335.37)	-5.4%	100.0%	(1,128)	-
<b>Subtotal Investment</b>	<b>\$ (3,753,106.48)</b>	<b>\$ (3,717,978.93)</b>	<b>0.0%</b>	<b>100.0%</b>	<b>(1,159)</b>	<b>-</b>
Checking	\$ (13,600,264.68)	\$ (13,600,264.68)	0.0%	100.0%	-	-
<b>Grand Total</b>	<b>\$ (17,353,371.16)</b>	<b>\$ (17,318,243.61)</b>	<b>0.0%</b>	<b>100.0%</b>	<b>(1,107)</b>	<b>-</b>

**Notes:**

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

1. Payments to Webcor-Obayashi of about 16.5 Million
2. Maturity of US Treasury Bills

**Monthly Investment Listing**  
For the Month Ending December 31, 2022

**MATURITIES AND PURCHASES**

**Matured**

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 11-30-22	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Earned to Date
Pooled 665	Pooled	912796X79	US Treasury	U.S. Treasury Bill	\$ 3,799,000.00	\$ 3,759,664.52	\$ 3,799,000.00	0%	2.18%	6/23/22	6/23/22	12/15/22	\$ 39,335.48
Trust 005 (2020 CONST)	2020 TAB Construction Fund	912796X79	US Treasury	U.S. Treasury Bill	\$ 2,525,000.00	\$ 2,499,101.22	\$ 2,521,919.50	0%	*	6/23/22	6/23/22	12/15/22	\$ 25,898.78
Trust 962 (CONSTR)	Pooled	912828XW4	US Treasury	U.S. Treasury Note	\$ 3,032,000.00	\$ 3,024,025.90	\$ 3,029,816.96	1.625%	1.63%	6/23/22	6/23/22	12/15/22	\$ 7,974.10
				<b>Total Matured</b>	<b>\$ 9,356,000.00</b>	<b>\$ 9,282,791.64</b>	<b>\$ 9,350,736.46</b>						<b>\$ 73,208.36</b>

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)

**Purchased**

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 12-31-22	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Expected at Maturity
None				Total Purchased	\$ -	\$ -	\$ -						\$ -

All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.