



Transbay Joint Powers Authority
Monthly Investment Transaction Report
July 2023

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 July, 2023

Investment	Par Value	Market Value as of 7-31-23	% of Portfolio	Policy Limit % of Portfolio	Days to Maturity	Policy Limit Days to Maturity
Local Agency Investment Fund	\$45,715,928.18	45,715,928.18	34.7%	100%	1	-
Money Market	\$43,889,526.68	43,889,526.68	33.3%	20%	1	-
US Treasury	49,061,000.00	\$42,014,246.41	31.9%	100%	464	1,825
Subtotal Investment	\$138,666,454.86	\$ 131,619,701.27	100.0%	100.0%	466	1,825
Checking	17,037,486.18	17,037,486.18	0.0%	100.0%	-	-
Grand Total	\$155,703,941.04	\$ 148,657,187.45	100.0%	100.0%	466	1,825

Portfolio as of June, 2023

Investment	Par Value	Market Value as of 6-30-23	% of Portfolio	Policy Limit % of Portfolio	Days to Maturity	Policy Limit Days to Maturity
Trustee- Cash	3,100,000.00	3,100,000.00	2.5%	0%	-	-
Local Agency Investment Fund	45,324,146.00	45,324,146.00	37.1%	100%	1	-
Money Market	25,606,366.59	25,606,366.59	21.0%	20%	1	-
US Treasury	\$ 49,061,000.00	\$ 48,039,748.14	39.4%	100.0%	399	1,825
Subtotal Investment	\$123,091,512.59	\$ 122,070,260.73	100.0%	100.0%	401	1,825
Checking	\$ 14,208,864.30	\$ 14,208,864.30	0.0%	100.0%	-	-
Grand Total	\$137,300,376.89	\$ 136,279,125.03	100%	100%	401	1,825

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
Trustee- Cash	(3,100,000.00)	(3,100,000.00)	-2.5%	0%	-	-
Local Agency Investment Fund	\$391,782.18	391,782.18	-2.4%	100.0%	-	-
Money Market	\$18,283,160.09	18,283,160.09	12.4%	20.0%	-	-
US Treasury	-	(6,025,501.73)	-7.4%	100.0%	65	-
Subtotal Investment	\$15,574,942.27	\$ 9,549,440.54	0.0%	100.0%	65	-
Checking	2,828,621.88	2,828,621.88	0.0%	100.0%	-	-
Grand Total	\$18,403,564.15	\$ 12,378,062.42	0.0%	100.0%	65	-



Monthly Investment Listing

For the Month Ending July 31, 2023

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 6-30-23	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Earned to Date
Pooled 665	Pooled	912796XQ7	U.S. Treasury Bill	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
Trust 215 (2020 SRBDRS)	2020 TAB Senior Bonds Reserve	912828ZY9	U.S. Treasury Note	U.S. Treasury Note	\$ 2,301,000.00	\$ 2,298,573.16	\$ 2,297,180.34	0.125%	0.13%	4/14/21	4/13/21	7/15/23	\$ 2,426.84
				Total Matured	\$ 6,071,000.00	\$ 5,966,689.96	\$ 6,067,180.34						\$ 104,310.04
<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 7-31-23	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Expected at Maturity
None													\$ -
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													