



Transbay Joint Powers Authority
Monthly Investment Transaction Report
August 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 August, 2023

Investment	Par Value	Market Value as of 8-31-23	% of Portfolio	Policy Limit % of Portfolio	Average Days to Maturity	Policy Limit Days to Maturity
Local Agency Investment Fund	\$ 45,715,928.18	\$ 45,715,928.18	36.6%	100%	1	-
Money Market	\$ 40,847,998.60	\$ 40,847,998.60	32.7%	20%	1	-
US Treasury	\$ 39,223,000.00	\$ 38,279,545.37	30.7%	100%	498	1,825
Subtotal Investment	\$ 125,786,926.78	\$ 124,843,472.15	100.0%	100.0%		1,825
Checking	\$ 24,233,181.50	\$ 24,233,181.50	0.0%	100.0%		-
Grand Total	\$ 150,020,108.28	\$ 149,076,653.65	100%	100%		1,825

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	\$ 42,990,000.00	\$ 42,014,246.41	31.9%	100.0%	464	1,825
Subtotal Investment	\$ 132,595,454.86	\$ 131,619,701.27	100.0%	100.0%		1,825
Checking	\$ 17,037,486.18	\$ 17,037,486.18	0.0%	100.0%	-	-
Grand Total	\$ 149,632,941.04	\$ 148,657,187.45	100%	100%		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 Average Days to Maturity	Policy Limit Days to Maturity
Local Agency Investment Fund	\$ -	\$ -	1.9%	100.0%	-	-
Money Market	\$ (3,041,528.08)	\$ (3,041,528.08)	-0.6%	20.0%	-	-
US Treasury	\$ (3,767,000.00)	\$ (3,734,701.04)	-1.3%	100.0%	34	-
Subtotal Investment	\$ (6,808,528.08)	\$ (6,776,229.12)	0.0%	100.0%		
Checking	\$ 7,195,695.32	\$ 7,195,695.32	0.0%	100.0%	-	-
Grand Total	\$ 387,167.24	\$ 419,466.20	0.0%	100%		

Note: The portfolio is currently not in compliance with TJPA's Investment Policy. We expect this issue to be rectified by October 1, 2023.



Monthly Investment Listing

For the Month Ending August 31, 2023

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 8-31-23	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date
Pooled 665	Pooled	912796XY0	U.S. Treasury Bill	U.S. Treasury Bill	\$ 3,767,000.00	\$ 3,664,558.53	\$ 3,767,000.00	0%	2.85%	8/19/22	8/19/22	8/10/23
				Total Matured	\$ 3,767,000.00	\$ 3,664,558.53	\$ 3,767,000.00					
<i>Securities matured during the month of August (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 8-31-23	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date
None												
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>												