

**Transbay Joint Powers Authority  
Monthly Investment Transaction Report  
April 2024**

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 April 30, 2024**

Investment	Par Value (\$)	Market Value as of 4-30-24 (\$)	% of Portfolio <sup>1</sup>	Policy Limit % of Portfolio
<b>Governed by Investment Policy</b>				
Checking	18,316,050.55	18,316,050.55	17.68%	100.00%
Local Agency Investment Fund	69,570,360.01	69,570,360.01	67.14%	100.00%
Money Market	10,719,385.01	10,719,385.01	10.35%	20.00%
US Treasury	5,127,000.00	5,012,667.90	4.84%	100.00%
<b>Total</b>	<b>103,732,795.57</b>	<b>103,618,463.47</b>	<b>100%</b>	
<b>Governed by Tax Allocation Bonds Indenture</b>				
Money Market	15,723,734.34	15,723,734.34		
US Treasury	11,871,000.00	11,484,979.90		
<b>Total</b>	<b>27,594,734.34</b>	<b>27,208,714.24</b>		
<b>Grand Total</b>	<b>131,327,529.91</b>	<b>130,827,177.71</b>		

**Portfolio as of March 31, 2024**

Investment	Par Value (\$)	Market Value as of 3-31-24 (\$)	% of Portfolio <sup>1</sup>	Policy Limit % of Portfolio
<b>Governed by Investment Policy</b>				
Checking	22,971,147.13	22,971,147.13	25.32%	100.00%
Local Agency Investment Fund	46,591,540.96	46,591,540.96	51.36%	100.00%
Money Market	21,147,468.44	21,147,468.44	23.31%	20.00%
US Treasury	0.00	0.00	0.00%	100.00%
<b>Total</b>	<b>90,710,156.53</b>	<b>90,710,156.53</b>	<b>100.00%</b>	
<b>Governed by Tax Allocation Bonds Indenture</b>				
Money Market	13,101,374.81	13,101,374.81		
US Treasury	36,916,000.00	36,281,577.04		
<b>Total</b>	<b>50,017,374.81</b>	<b>49,382,951.85</b>		
<b>Grand Total</b>	<b>140,727,531.34</b>	<b>140,093,108.38</b>		

**Portfolio Change From Month to Month**

Investments	Change in Par Value (\$)	Change in Market Value (\$)	Change in % of Portfolio	Policy Limit % of Portfolio
<b>Governed by Investment Policy</b>				
Checking <sup>2</sup>	(4,655,096.58)	(4,655,096.58)	-7.65%	
Local Agency Investment Fund	22,978,819.05	22,978,819.05	15.78%	
Money Market <sup>3</sup>	(10,428,083.43)	(10,428,083.43)	-12.97%	
US Treasury	5,127,000.00	5,012,667.90	4.84%	
<b>Total</b>	<b>13,022,639.04</b>	<b>12,908,306.94</b>		
<b>Governed by Tax Allocation Bonds Indenture<sup>2</sup></b>				
Money Market	2,622,359.53	2,622,359.53		
US Treasury	(25,045,000.00)	(24,796,597.14)		
<b>Total</b>	<b>(22,422,640.47)</b>	<b>(22,174,237.61)</b>		
<b>Grand Total</b>	<b>(9,400,001.43)</b>	<b>(9,265,930.67)</b>		

**Notes:**

1. % of Portfolio is based on the market value.
2. The decrease in the checking account is due to the payment of phase 2 invoices.
3. The decrease in the Money Market is due to the Interest payments to the 2020 Tax Allocation Bonds of \$5.5 Million on April 1, 2024, and the purchase of the Treasury Notes to adhere to the Investment Policy.
4. Increase in Local Agency Investment Fund is due to re-investment of matured Treasury Notes.



**Monthly Investment Listing**

For the Month Ending April 30, 2024

**MATURITIES AND PURCHASES**

**Matured**

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 4-30-24	Coupon Rate	Purchase Date	Settlement Date	Maturity Date
CAPRES	CAPRES	912828W71	U.S. Treasury	U.S. Treasury Note	\$ 22,245,000.00	\$ 22,282,149.15	\$22,245,000.00	2.125%	3/22/22	3/24/22	3/31/24
Trust 215 (2020 SRBDRS)	Trust 215 (2020 SRBDRS)	912828W71	U.S. Treasury	U.S. Treasury Note	\$ 2,735,000.00	\$ 2,733,183.79	\$ 2,735,000.00	2.125%	3/24/22	3/25/22	3/31/24
Trust 536 (2020 SUBBDRS)	Trust 536 (2020 SUBBDRS)	912828W71	U.S. Treasury	U.S. Treasury Note	\$ 1,980,000.00	\$ 1,978,685.16	\$ 1,980,000.00	2.125%	3/24/22	3/25/22	3/31/24
Trust 005 (2020 CONSTR FD)*	Trust 005 (2020 CONSTR FD)	91282CDK4	U.S. Treasury	U.S. Treasury Note	\$ 5,284,000.00	\$ 5,293,081.88	\$ 4,815,664.22	1.360%	12/28/21	12/28/21	4/30/24*
				<b>Total Matured</b>	<b>\$ 32,244,000.00</b>	<b>\$ 32,287,099.98</b>	<b>\$31,775,664.22</b>				

*Securities matured during the month of April (excluding money market shares sold or withdrawals from pooled investment accounts for investment purchases or to pay invoices)*

*\*The \$5.284 million U.S. Treasury Note in the Construction Fund held at BNY Mellon was sold prior to its 11/30/2026 maturity in order to close out Phase 1 activities.*

**Purchased**

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 4-30-24	Coupon Rate	Purchase Date	Settlement Date	Maturity Date
Trust 215 (2020 SRBDRS)	Trust 215 (2020 SRBDRS)	912797GW1	U.S. Treasury	U.S. Treasury Bill	\$ 5,169,000.00	\$ 5,040,361.90	\$ 5,053,731.30	0.000%	4/11/24	4/11/24	10/3/24
Trust 536 (2020 SUBBDRS)	Trust 536 (2020 SUBBDRS)	912797GW1	U.S. Treasury	U.S. Treasury Bill	\$ 2,030,000.00	\$ 1,979,480.49	\$ 1,984,731.00	0.000%	4/11/24	4/11/24	10/3/24
Trust 004 (2020 DBSERV FD)	Trust 004 (2020 DBSERV FD)	912797GW1	U.S. Treasury	U.S. Treasury Bill	\$ 5,127,000.00	\$ 4,999,407.13	\$ 5,012,667.90	0.000%	4/11/24	4/11/24	10/3/24
				<b>Total Purchased</b>	<b>\$ 12,326,000.00</b>	<b>\$ 12,019,249.52</b>	<b>\$12,051,130.20</b>				

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