



**Transbay Joint Powers Authority
Monthly Investment Transaction Report
Mar-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 March, 2022

Investment	Sum of Par Amount	Sum of Market Value as of 03-31-22	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	\$ 31,330,539.94	31,330,539.94	17.0%	100.0%	1	-	-
Local Agency Investment Fund	\$ 75,027,826.44	75,027,826.44	40.8%	100.0%	1	-	-
Money Market	\$ 29,461,528.82	29,461,528.82	16.0%	20.0%	1	-	-
US Agency	\$ 2,254,000.00	2,268,989.10	1.2%	100.0%	294	1,825	594.81
US Treasury	\$ 45,980,000.00	45,425,916.99	25.0%	100.0%	1,736	1,825	288,317.05
Grand Total	\$ 184,053,895.20	183,514,801.29	100.0%	100.0%	1,736	1,825	288,911.86

Portfolio as of February, 2022

Investment	Sum of Par Amount	Sum of Market Value as of 02-28-22	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	\$ 30,485,772.38	30,485,772.38	16.6%	100.0%	1	-	-
Local Agency Investment Fund	\$ 74,968,738.10	74,968,738.10	40.7%	100.0%	1	-	-
Money Market	\$ 34,944,179.96	34,944,179.96	19.0%	20.0%	1	-	-
US Agency	\$ 2,254,000.00	2,279,447.66	1.2%	100.0%	325	1,825	594.81
US Treasury	\$ 41,530,000.00	41,280,277.38	22.5%	100.0%	1,767	1,825	12,609.10
Grand Total	\$ 184,182,690.44	183,958,415.48	100.0%	100.0%	1,767	1,825	13,203.91

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value as of 2-28-22	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity	Sum of Accrued Interest
Cash	\$ 844,767.56	\$ 844,767.56	0.5%	100.0%	-	-	-
Local Agency Investment Fund	\$ 59,088.34	\$ 59,088.34	0.0%	100.0%	-	-	-
Money Market	\$ (5,482,651.14)	\$ (5,482,651.14)	-3.0%	20.0%	-	-	-
US Agency	\$ -	\$ (10,458.56)	0.0%	100.0%	(31)	1,825	-
US Treasury	\$ 4,450,000.00	\$ 4,145,639.61	2.3%	100.0%	(31)	1,825	275,707.95
Grand Total	\$ (128,795.24)	\$ (443,614.19)	-0.2%	100.0%	(31)	1,825	275,707.95



Monthly Investment Listing

For the Month Ending March 31, 2022

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 2-28-22	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Earned to Date
CAPRES	Capital Replacement Reserve	912796F38	US Treasury	U.S. Treasury Bill	\$ 22,510,000.00	\$ 22,506,679.78	\$ 1,446,064.83	0%	0.03%	9/28/21	9/28/21	3/24/22	\$ 3,320.22
					\$ 22,510,000.00	\$ 22,506,679.78	\$ 1,446,064.83						\$ 3,320.22
<i>Securities matured during the month of March (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 3-31-22	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Expected at Maturity
CAPRES	Capital Replacement Reserve	912828W71	US Treasury	U.S. Treasury Note	\$ 22,245,000.00	\$ 22,282,149.15	\$ 22,245,000.00	2.125%	2.04%	3/24/22	3/24/22	3/31/24	\$ 236,353.13
Trust 215 (2020)	2020 TAB Senior Bonds Reserve	912828W71	US Treasury	U.S. Treasury Note	\$ 2,735,000.00	\$ 2,733,183.79	\$ 2,725,290.75	2.125%	2.13%	3/25/22	3/24/22	3/31/24	\$ 58,118.75
Trust 536 (2020)	2020 TAB Subordinate Bonds Reser	912828W71	US Treasury	U.S. Treasury Note	\$ 1,980,000.00	\$ 1,978,685.16	\$ 1,972,971.00	2.125%	2.13%	3/25/22	3/24/22	3/31/24	\$ 42,075.00
					\$ 26,960,000.00	\$ 26,994,018.10	\$ 26,943,261.75						\$ 336,546.88
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													