



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

Investment	Par Value	Market Value as of 01-31-23	% of Portfolio	Policy Limit % of Portfolio	Days to Maturity	Policy Limit Days to Maturity
Local Agency Investment Fund	\$ 33,345,543.06	\$ 33,345,543.06	25.4%	100.0%	1	-
Money Market	\$ 28,096,788.05	\$ 28,096,795.56	21.4%	20.0%	1	-
US Agency	\$ -	\$ -	0.0%		-	-
US Treasury	\$ 70,814,000.00	\$ 69,713,576.03	53.2%	100.0%	376	1,825
Subtotal Investment	\$ 132,256,331.11	\$ 131,155,914.65	100.0%	100.0%	378	1,825
Checking	\$ 23,970,337.33	\$ 23,970,337.33	0.0%	100.0%	-	-
Grand Total	\$ 156,226,668.44	\$ 155,126,251.98	100.0%	100.0%	378	1,825

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%	20.0%	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
Subtotal Investment	\$ 127,686,672.59	\$ 126,451,363.22	100.0%	100.0%	385	1,825
Checking	\$ 10,858,225.37	\$ 10,858,225.37	0.0%	100.0%	-	-
Grand Total	\$ 138,544,897.96	\$ 137,309,588.59	100.0%	100.0%	385	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	Notes
Local Agency Investment Fund	\$ 173,290.76	\$ 173,290.76	-0.8%	100.0%	-	-	
Money Market	\$ 14,959,367.76	\$ 14,959,375.27	11.0%	20.0%	-	-	[1]
US Agency	\$ (2,254,000.00)	\$ (2,252,084.10)	-1.8%	100.0%	(19)	-	
US Treasury	\$ (8,309,000.00)	\$ (8,176,030.50)	-8.4%	100.0%	12	-	
Subtotal Investment	\$ 4,569,658.52	\$ 4,704,551.43	0.0%	100.0%	(7)	-	
Checking	\$ 13,112,111.96	\$ 13,112,111.96	0.0%	100.0%	-	-	[2]
Grand Total	\$ 17,681,770.48	\$ 17,816,663.39	0.0%	100.0%	(7)	-	

Notes:

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

1. Funds received for the Interest payments to the 2020 Tax Allocation Bonds on April 1, 2023
2. Reimbursement from the funders



Monthly Investment Listing

For the Month Ending January 31, 2023

MATURITIES AND PURCHASES

Matured

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 Earned to Date
Trust 215 (2020 SRBDR)	2020 TAB Construction Fund	3135G0T94	FNMA	FNMA	\$ 2,254,000.00	\$ 2,378,094.50	\$ 2,252,084.10	2.375%	2.38%	7/23/20	7/22/20	1/19/23	\$ 34,718.58
Pooled 665	Pooled	912796XQ7	US Treasury	U.S. Treasury Bill	\$4,500,000.00	\$4,443,437.50	\$4,500,000.00	0%	2.57%	7/15/22	7/15/22	1/12/23	\$56,562.50
Pooled 665	Pooled	912796S34	US Treasury	U.S. Treasury Bill	\$ 3,809,000.00	\$ 3,759,636.42	\$ 3,809,000.00	0%	2.21%	6/23/22	6/23/22	1/26/23	\$ 49,363.58
				Total Matured	\$ 10,563,000.00	\$ 10,581,168.42	\$ 10,561,084.10						\$ 140,644.66
<i>Securities matured during the month of January (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 1-31-23	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>													