



**Transbay Joint Powers Authority
Monthly Investment Transaction Report
Jun-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 June, 2022

Investment	Sum of Par Amount	Sum of Market Value as of 06-30-22	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	\$ 29,860,301.42	\$ 29,860,301.42	16.6%	100.0%	1	-	-
Local Agency Investment Fund	\$ 33,059,798.31	\$ 33,059,798.31	18.4%	100.0%	1	-	-
Money Market	\$ 14,568,830.70	\$ 14,568,830.70	8.1%	20.0%	1	-	-
US Agency	\$ 2,254,000.00	\$ 2,252,692.68	1.3%	100.0%	203	1,825	594.81
US Treasury	\$ 99,813,000.00	\$ 98,869,288.80	55.6%	100.0%	1,645	1,825	313,309.13
Grand Total	\$ 179,555,930.43	\$ 178,610,911.91	100.0%	100.0%	1,645	1,825	313,903.94

Portfolio as of May, 2022

Investment	Sum of Par Amount	Sum of Market Value as of 05-31-22	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	\$ 32,903,607.80	\$ 32,903,607.80	18.4%	100.0%	1	-	-
Local Agency Investment Fund	\$ 74,527,826.44	\$ 74,527,826.44	41.7%	100.0%	1	-	-
Money Market	\$ 23,026,773.46	\$ 23,026,773.46	12.9%	20.0%	1	-	-
US Agency	\$ 2,254,000.00	\$ 2,261,979.16	1.3%	100.0%	233	1,825	594.81
US Treasury	\$ 45,980,000.00	\$ 45,311,170.41	25.7%	100.0%	1,675	1,825	288,317.05
Grand Total	\$ 178,692,207.70	\$ 178,031,357.27	100.0%	100.0%	1,675	1,825	288,911.86

Portfolio Change From Month to Month

Investments	Change in Par Amount	Change in Market Value	Change in % of Portfolio	Policy Limits % of Portfolio	Change in Days to Maturity	Policy Limits Days to Maturity	Sum of Accrued Interest
Cash	\$ (3,043,306.38)	\$ (3,043,306.38)	-1.7%	100.0%	-	-	-
Local Agency Investment Fund	\$ (41,468,028.13)	\$ (41,468,028.13)	-23.3%	100.0%	-	-	-
Money Market	\$ (8,457,942.76)	\$ (8,457,942.76)	-4.8%	20.0%	-	-	-
US Agency	\$ -	\$ (9,286.48)	0.0%	100.0%	(30)	1,825	-
US Treasury	\$ 53,833,000.00	\$ 53,558,118.39	30.1%	100.0%	(30)	1,825	24,992.08
Grand Total	\$ 863,722.73	\$ 579,554.64	0.3%	100.0%	(30)	1,825	24,992.08



Monthly Investment Listing

For the Month Ending June 30, 2022

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 5-31-22	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Earned to Date
Trust 215 (2020 SRBDR)	2020 TAB Senior Bonds Reserve	9128286Y1	US Treasury	U.S. Treasury Note	\$ 2,304,000.00	\$ 2,375,190.00	\$ 2,304,875.52	2%	1.75%	7/23/20	7/22/20	6/15/22	\$ 15,973.77
					\$ 2,304,000.00	\$ 2,375,190.00	\$ 2,304,875.52						\$ 15,973.77
<i>Securities matured during the month of June (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 6-30-22	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Expected at Maturity
Trust 005 (2020 CONST)	2020 TAB Construction Fund	912796X79	US Treasury	U.S. Treasury Bill	\$ 2,525,000.00	\$ 2,499,101.22	\$ 2,498,512.75	0.000%	^a n/a	6/23/22	6/23/22	12/15/22	\$ 25,898.78
Trust 005 (2020 CONST)	2020 TAB Construction Fund	912796X53	US Treasury	U.S. Treasury Bill	\$ 2,566,000.00	\$ 2,500,437.95	\$ 2,499,335.32	0.000%	^a n/a	6/23/22	6/23/22	6/15/23	\$ 65,562.05
Trust 215 (2020 SRBDR)	2020 TAB Senior Bonds Reserve	9128286Z8	US Treasury	U.S. Treasury Note	\$ 2,348,000.00	\$ 2,283,888.59	\$ 2,293,714.24	1.750%	1.79%	6/17/22	6/17/22	6/30/24	\$ 41,090.00
Pooled	Pooled 665	912796K20	US Treasury	U.S. Treasury Bill	\$ 3,762,000.00	\$ 3,759,581.87	\$ 3,762,000.00	0.000%	0.90%	6/23/22	6/23/22	7/19/22	\$ 2,418.13
Pooled	Pooled 665	912796T41	US Treasury	U.S. Treasury Bill	\$ 3,767,000.00	\$ 3,759,851.07	\$ 3,767,000.00	0.000%	1.24%	6/23/22	6/23/22	8/18/22	\$ 7,148.93
Pooled	Pooled 665	912796U56	US Treasury	U.S. Treasury Bill	\$ 3,773,000.00	\$ 3,759,361.65	\$ 3,773,000.00	0.000%	1.46%	6/23/22	6/23/22	9/22/22	\$ 13,638.35
Pooled	Pooled 665	912796V63	US Treasury	U.S. Treasury Bill	\$ 3,780,000.00	\$ 3,759,133.35	\$ 3,780,000.00	0.000%	1.70%	6/23/22	6/23/22	10/20/22	\$ 20,866.65
Pooled	Pooled 665	912796W62	US Treasury	U.S. Treasury Bill	\$ 3,789,000.00	\$ 3,759,758.39	\$ 3,789,000.00	0%	1.93%	6/23/22	6/23/22	11/17/22	\$ 29,241.61
Pooled	Pooled 665	912796X79	US Treasury	U.S. Treasury Bill	\$ 3,799,000.00	\$ 3,759,664.52	\$ 3,799,000.00	0.000%	2.18%	6/23/22	6/23/22	12/15/22	\$ 39,335.48
Pooled	Pooled 665	912796S34	US Treasury	U.S. Treasury Bill	\$ 3,809,000.00	\$ 3,759,636.42	\$ 3,809,000.00	0.000%	2.21%	6/23/22	6/23/22	1/26/23	\$ 49,363.58
Pooled	Pooled 665	912796T33	US Treasury	U.S. Treasury Bill	\$ 3,818,000.00	\$ 3,759,536.88	\$ 3,818,000.00	0.000%	2.31%	6/23/22	6/23/22	2/23/23	\$ 58,463.12
Pooled	Pooled 665	912796U31	US Treasury	U.S. Treasury Bill	\$ 3,826,000.00	\$ 3,759,558.32	\$ 3,826,000.00	0.000%	2.35%	6/23/22	6/23/22	3/23/23	\$ 66,441.68
Pooled	Pooled 665	912796V48	US Treasury	U.S. Treasury Bill	\$ 3,837,000.00	\$ 3,759,362.57	\$ 3,837,000.00	0.000%	2.49%	6/23/22	6/23/22	4/20/23	\$ 77,637.43
Pooled	Pooled 665	912796W47	US Treasury	U.S. Treasury Bill	\$ 3,847,000.00	\$ 3,759,458.31	\$ 3,847,000.00	0.000%	2.57%	6/23/22	6/23/22	5/18/23	\$ 87,541.69
Pooled	Pooled 665	912796X53	US Treasury	U.S. Treasury Bill	\$ 3,859,000.00	\$ 3,759,884.80	\$ 3,859,000.00	0.000%	2.68%	6/23/22	6/23/22	6/15/23	\$ 99,115.20
Trust 962 (CONSTR)	Pooled	912828YW4	US Treasury	U.S. Treasury Note	\$ 3,032,000.00	\$ 3,024,025.90	\$ 3,021,236.40	1.625%	1.63%	6/23/22	6/23/22	12/15/22	\$ 49,270.00
					\$ 56,137,000.00	\$ 55,422,241.81	\$ 55,978,798.71						\$ 733,032.68
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>													

^a Actual Yield for Trust 005 US Treasury Notes was unavailable at the time this report was produced. Yield will be updated in the July report.