



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

Investment	Par Value	Market Value as of 5-31-23	% of Portfolio	Policy Limit % of Portfolio	Days to Maturity	Policy Limit Days to Maturity
Local Agency Investment Fund	\$45,324,146.00	\$ 45,324,146.00	36.0%	100%	1	-
Money Market	\$22,912,892.65	\$ 22,912,892.65	18.2%	20%	1	-
US Treasury	\$58,586,000.00	\$57,606,823.86	45.8%	100%	360	1,825
Subtotal Investment	\$ 126,823,038.65	\$ 125,843,862.51	100.0%	100.0%	362	1,825
Checking	\$ 6,538,364.30	\$ 6,538,364.30	0.0%	100.0%	-	-
Grand Total	\$ 133,361,402.95	\$ 132,382,226.81	100.0%	100.0%	362	1,825

Portfolio as of April, 2023

Investment	Par Value	Market Value as of 4-30-23	% of Portfolio	Policy Limit % of Portfolio	Days to Maturity	Policy Limit Days to Maturity
Local Agency Investment Fund	\$50,324,146.00	\$ 50,324,146.00	37.4%	100.0%	1	-
Money Market	\$22,792,191.01	\$ 22,792,191.01	16.9%	20.0%	1	-
US Treasury	\$62,433,000.00	\$61,478,499.31	45.7%	100.0%	362	1,825
Subtotal Investment	\$ 135,549,337.01	\$ 134,594,836.32	100.0%	100.0%	364	1,825
Checking	\$ 5,243,896.32	\$ 5,243,896.32	0.0%	100.0%	-	-
Grand Total	\$ 140,793,233.33	\$ 139,838,732.64	100.0%	100.0%	364	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
Local Agency Investment Fund	\$ (5,000,000.00)	\$ (5,000,000.00)	-1.4%	100.0%	-	-
Money Market	\$ 120,701.64	\$ 120,701.64	1.3%	20.0%	-	-
US Treasury	\$ (3,847,000.00)	\$ (3,871,675.45)	0.1%	100.0%	(2)	-
Subtotal Investment	\$ (8,726,298.36)	\$ (8,750,973.81)	0.0%	100.0%	(2)	-
Checking	\$ 1,294,467.98	\$ 1,294,467.98	0.0%	100.0%	-	-
Grand Total	\$ (7,431,830.38)	\$ (7,456,505.83)	0.0%	100.0%	(2)	-

Note:

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

- 1. Payments to LPC West Transit Management, Phase 1 and Phase 2 Invoices of about \$6.4 Million*



Monthly Investment Listing

For the Month Ending May 31, 2023

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 4-30-23	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date	Net Interest Earned to Date
Pooled 665	Pooled	912796W47	U.S. Treasury Bill	U.S. Treasury Bill	\$ 3,847,000.00	\$ 3,759,458.31	\$ 3,847,000.00	0%	2.57%	6/23/22	6/23/22	5/18/23	\$ 87,541.69
Total Matured					\$ 3,847,000.00	\$ 3,759,458.31	\$ 3,847,000.00						\$ 87,541.69
<i>Securities matured during the month of May (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 5-31-23	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>													