



Transbay Joint Powers Authority
Monthly Investment Transaction Report
January 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 January 31, 2024

Investment	Par Value (\$)	Market Value as of 1-31-24 (\$)	% of Portfolio ¹	Policy Limit % of Portfolio
<i>Governed by Investment Policy</i>				
Checking	19,886,254.82	19,886,254.82	22.75%	100.00%
Local Agency Investment Fund	46,591,540.96	46,591,540.96	53.30%	100.00%
Money Market	20,935,703.50	20,935,703.50	23.95%	20.00%
Total	87,413,499.28	87,413,499.28	100.00%	
<i>Governed by Tax Allocation Bonds Indenture²</i>				
Money Market	13,040,605.29	13,040,605.29		
US Treasury	36,916,000.00	36,294,920.47		
Total	49,956,605.29	49,335,525.76		
Grand Total	137,370,104.57	136,749,025.04		

Portfolio as of December 31, 2023

Investment	Par Value (\$)	Market Value as of 12-31-23 (\$)	% of Portfolio ¹	Policy Limit % of Portfolio
<i>Governed by Investment Policy</i>				
Checking	11,388,981.74	11,388,981.74	17.44%	100.00%
Local Agency Investment Fund	46,128,130.58	46,128,130.58	70.65%	100.00%
Money Market	7,776,298.24	7,776,298.24	11.91%	20.00%
Total	65,293,410.56	65,293,410.56	100.00%	
<i>Governed by Tax Allocation Bonds Indenture²</i>				
Money Market	10,673,514.94	10,673,514.94		
US Treasury	39,223,000.00	38,567,972.41		
Total	49,896,514.94	49,241,487.35		
Grand Total	115,189,925.50	114,534,897.91		

Portfolio Change From Month to Month

Investments	Change in Par Value (\$)	Change in Market Value (\$)	Change in % of Portfolio	Policy Limit % of Portfolio
<i>Governed by Investment Policy</i>				
Checking	8,497,273.08	8,497,273.08	5.31%	
Local Agency Investment Fund	463,410.38	463,410.38	-17.35%	
Money Market ³	13,159,405.26	13,159,405.26	12.04%	
Total	22,120,088.72	22,120,088.72		
<i>Governed by Tax Allocation Bonds Indenture²</i>				
Money Market	2,367,090.35	2,367,090.35		
US Treasury	(2,307,000.00)	(2,273,051.94)		
Total	60,090.35	94,038.41		
Grand Total	22,180,179.07	22,214,127.13		

Notes:

1. % of Portfolio is based on the market value
2. Per TJPA's Investment Policy, the "policy applies to the investment of all funds, excluding the investment of debt proceeds and employees' retirement funds, which are outside the scope of this policy. The investment of debt proceeds and employees' retirement funds shall be governed by the relevant documents." As a result, the Monthly Investment Report is separated into investments governed by the Investment Policy and investments governed by the Tax Allocation Bonds Indenture.



Monthly Investment Listing

For the Month Ending January 31, 2024

MATURITIES AND PURCHASES

Matured

Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 1-31-24	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date
Trust 215 (2020 SRBDRS)	2020 TAB Senior Bonds Reserve	91282CBE0	U.S. Security	U.S. Treasury Note	\$ 2,307,000.00	\$ 2,297,898.16	\$ 2,307,000.00	0.125%	0.13%	4/14/21	4/14/21	1/15/24
				Total Matured	\$ 2,307,000.00	\$ 2,297,898.16	\$ 2,307,000.00					
<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 1-31-24	Coupon Rate	Yield	Purchase Date	Settlement Date	Maturity Date
None												
<i>All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.</i>												