

**Transbay Joint Powers Authority
Monthly Investment Transaction Report
May 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 May 31, 2024

| Investment | Par Value (\$) | Market Value as of 5-31-24 (\$) | % of Portfolio ¹ | Policy Limit % of Portfolio |
|---|----------------------|---------------------------------|-----------------------------|-----------------------------|
| Governed by Investment Policy | | | | |
| Checking | 10,419,118.78 | 10,419,118.78 | 15.04% | 100.00% |
| Local Agency Investment Fund | 47,098,360.01 | 47,098,360.01 | 67.98% | 100.00% |
| Money Market | 6,724,255.01 | 6,724,255.01 | 9.71% | 20.00% |
| US Treasury | 5,127,000.00 | 5,036,764.80 | 7.27% | 100.00% |
| Total | 69,368,733.80 | 69,278,498.60 | 100% | |
| Governed by Tax Allocation Bonds Indenture | | | | |
| Money Market | 5,575,367.64 | 5,575,367.64 | | |
| US Treasury | 11,871,000.00 | 11,542,695.52 | | |
| Total | 17,446,367.64 | 17,118,063.16 | | |
| Grand Total | 86,815,101.44 | 86,396,561.76 | | |

Portfolio as of April 30, 2024

| Investment | Par Value (\$) | Market Value as of 4-30-24 (\$) | % of Portfolio ¹ | Policy Limit % of Portfolio |
|---|-----------------------|---------------------------------|-----------------------------|-----------------------------|
| Governed by Investment Policy | | | | |
| Checking | 18,316,050.55 | 18,316,050.55 | 17.68% | 100.00% |
| Local Agency Investment Fund | 69,570,360.01 | 69,570,360.01 | 67.14% | 100.00% |
| Money Market | 10,719,385.01 | 10,719,385.01 | 10.35% | 20.00% |
| US Treasury | 5,127,000.00 | 5,012,667.90 | 4.84% | 100.00% |
| Total | 103,732,795.57 | 103,618,463.47 | 95.16% | |
| Governed by Tax Allocation Bonds Indenture | | | | |
| Money Market | 15,723,734.34 | 15,723,734.34 | | |
| US Treasury | 11,871,000.00 | 11,484,979.90 | | |
| Total | 27,594,734.34 | 27,208,714.24 | | |
| Grand Total | 131,327,529.91 | 130,827,177.71 | | |

Portfolio Change From Month to Month

| Investments | Change in Par Value (\$) ² | Change in Market Value (\$) | Change in % of Portfolio | Policy Limit % of Portfolio |
|---|---------------------------------------|-----------------------------|--------------------------|-----------------------------|
| Governed by Investment Policy | | | | |
| Checking | (7,896,931.77) | (7,896,931.77) | -2.64% | |
| Local Agency Investment Fund | (22,472,000.00) | (22,472,000.00) | 0.84% | |
| Money Market | (3,995,130.00) | (3,995,130.00) | -0.64% | |
| US Treasury | 0.00 | 24,096.90 | 2.43% | |
| Total | (34,364,061.77) | (34,339,964.87) | | |
| Governed by Tax Allocation Bonds Indenture | | | | |
| Money Market | (10,148,366.70) | (10,148,366.70) | | |
| US Treasury | 0.00 | 57,715.62 | | |
| Total | (10,148,366.70) | (10,090,651.08) | | |
| Grand Total | (44,512,428.47) | (44,430,615.95) | | |

Notes:

1. % of portfolio is based on the market value
2. The decrease in portfolio is due to the payment of phase 1 closeout claims



Monthly Investment Listing

For the Month Ending May 31, 2024

MATURITIES AND PURCHASES

Matured

| Account | Fund | CUSIP | Investment Type | Investment | Par Amount | Cost Amount | Market Value as of 5-31-24 | Coupon Rate | Purchase Date | Settlement Date | Maturity Date |
|---------|------|-------|-----------------|----------------------|------------|-------------|----------------------------|-------------|---------------|-----------------|---------------|
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | Total Matured | \$ - | \$ - | \$ - | | | | |

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)

Purchased

| Account | Fund | CUSIP | Investment Type | Investment | Par Amount | Cost Amount | Market Value as of 5-31-24 | Coupon Rate | Purchase Date | Settlement Date | Maturity Date |
|---------|------|-------|-----------------|------------------------|------------|-------------|----------------------------|-------------|---------------|-----------------|---------------|
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | Total Purchased | \$ - | \$ - | \$ - | | | | |

All securities were purchased in compliance with the TJPA Investment Policy and the appropriate debt documents, where applicable.