

Quarterly Investment Report

To: TJPA Board of Directors

From: Erin Roseman, Chief Financial Officer

Date: For the 1st Quarter Ending September 30, 2019

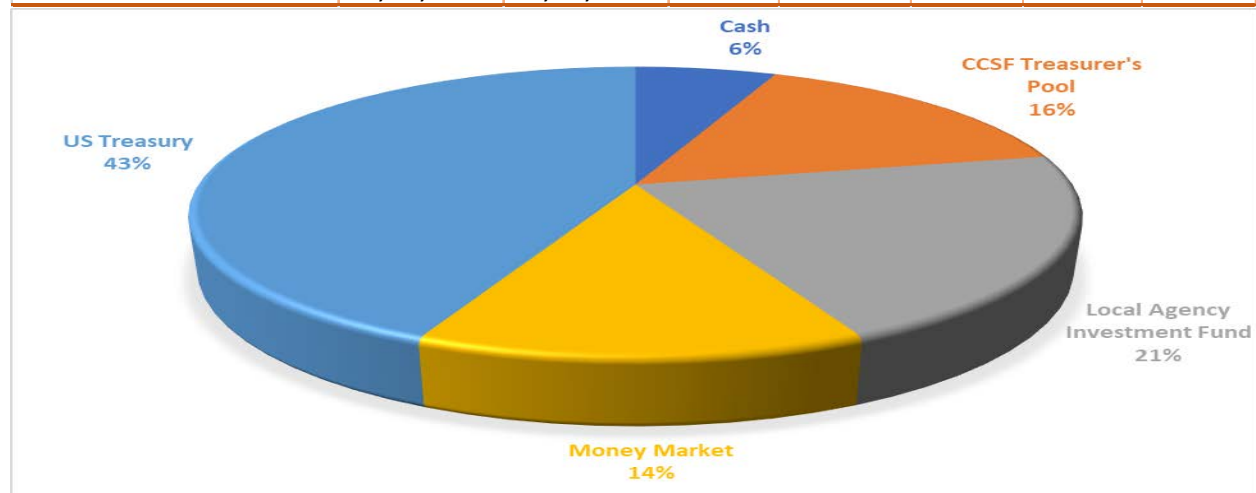
In compliance with TJPA Investment Policy and in accordance with California Government Code Section 53646 (b) (2) and (3) presented below is the FY2020 1st Quarter Investment Report.

Currently, the TJPA has an investment portfolio value of \$62,975,632.42 and bank deposits of \$4,132,584.95 for a total portfolio of \$67,108,217.37 held in various checking accounts, trust accounts and pooled investment funds. The average yield of all the investments is 1.71%. For the 1st quarter we have earned \$443,264.31 in interest. The Weighted Average Maturity (WAM) of the Portfolio is 59 Days. The \$4,983,832, cash, in bank deposits held in US bank does not earn interest but earns account credits to offset bank fees. Staff monitors account balances and makes appropriate transfers to maximize the earnings credits without losing opportunities to earn yields in local government investment pools.

All investments are in compliance with the board approved investment policy and the TJPA has sufficient ability to meet expenditure requirements for the next six months. Below are various charts detailing the portfolio composition, the portfolio compared to the policy, and a listing of all investments.

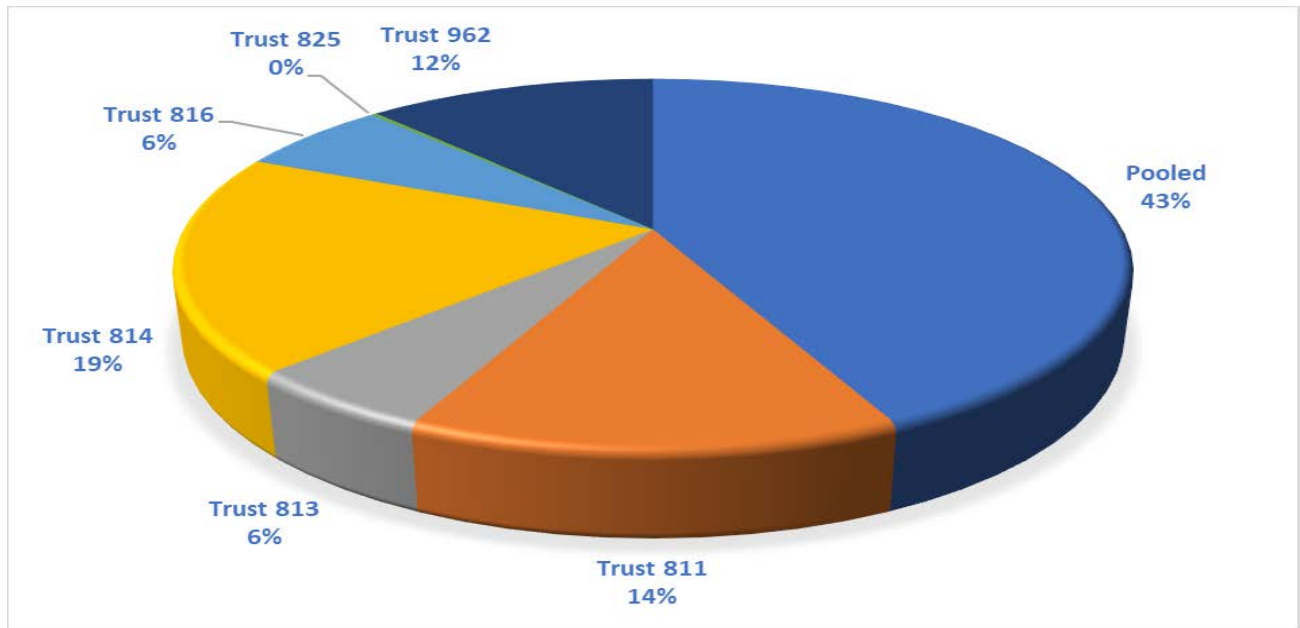
Portfolio Make Up

Investments	Par Amount	Market Value as of 9-30-19	% of Portfolio	Max of Policy Limits % of Portfolio	Max of Days to Maturity	Max of Policy Limits Days to Maturity	Sum of Weighted Average Maturity
Cash	4,132,584.95	4,132,584.95	6%	100%	1	0	0
CCSF Treasurer's Pool	10,409,131.12	10,409,131.12	16%	100%	1	0	0
Local Agency Investment Fund	14,259,456.77	14,259,456.77	21%	100%	1	0	0
Money Market	9,284,044.53	9,284,044.53	14%	20%	1	0	0
US Treasury	29,023,000.00	28,986,539.62	43%	100%	289	1825	58
Grand Total	67,108,217.37	67,071,756.99	100%	100%	289	1825	59



Portfolio by Policy Limits

Accounts	Par Amount	Market Value as of 9-30-19	Average of Yield	% of Portfolio
Pooled	28,801,172.84	28,801,172.84	2.10%	43%
Trust 811	9,465,492.77	9,460,154.12	1.74%	14%
Trust 813	3,769,828.73	3,761,994.74	1.13%	6%
Trust 814	12,802,322.87	12,777,978.89	1.81%	19%
Trust 816	4,214,567.02	4,215,623.26	1.53%	6%
Trust 825	161,294.55	161,294.55	0.89%	0%
Trust 962	7,893,538.59	7,893,538.59	1.41%	12%
Grand Total	67,108,217.37	67,071,756.99	1.71%	100%



Investment Listing

Table of all investments listed below.



Monthly Investment Listing
For the Month Ending September 30, 2019

INVESTMENTS BY TYPE

Account	CUSIP	Investment Type	Par Amount	Cost Amount	Market Value as of 9-30-19	Coupon Rate	Yield	Maturity Date	Days to Maturity	Weighted Average Maturity	Credit Rating	% of Portfolio	Policy Limits % of Portfolio	Policy Limits Days to Maturity
Pooled	N/A	Cash	\$ 4,132,584.95	\$ 4,132,584.95	\$ 4,132,584.95	0%	0%	10/1/19	1	0	None	6%	100%	0
Trust 811	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 812	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 813	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 814	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 815	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 816	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 817	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 818	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 819	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 820	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 821	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 825	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 826	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 827	N/A	Cash	\$ -	\$ -	\$ -	0%	0%	10/1/19	1	0	None	0%	100%	0
Trust 962	N/A	Cash	\$ -	\$ -	\$ -	0%	0.00%	10/1/19	1	0	None	0%	100%	0
Pooled	N/A	CCSF Treasurer's Pool	\$ 945,079.38	\$ 945,079.38	\$ 945,079.38	0%	2.23%	10/1/19	1	0	None	1%	100%	0
Pooled	N/A	CCSF Treasurer's Pool	\$ -	\$ -	\$ -	0%	2.23%	10/1/19	1	0	None	0%	100%	0
Pooled	N/A	CCSF Treasurer's Pool	\$ 5,233,701.72	\$ 5,233,701.72	\$ 5,233,701.72	0%	2.23%	10/1/19	1	0	None	8%	100%	0
Pooled	N/A	CCSF Treasurer's Pool	\$ 4,230,350.02	\$ 4,230,350.02	\$ 4,230,350.02	0%	2.23%	10/1/19	1	0	None	6%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ -	\$ -	\$ -	0%	2.28%	10/1/19	1	0	None	0%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 279,339.69	\$ 279,339.69	\$ 279,339.69	0%	2.28%	10/1/19	1	0	None	0%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ -	\$ -	\$ -	0%	2.28%	10/1/19	1	0	None	0%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 1,446,064.83	\$ 1,446,064.83	\$ 1,446,064.83	0%	2.28%	10/1/19	1	0	None	2%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 1,538,938.89	\$ 1,538,938.89	\$ 1,538,938.89	0%	2.28%	10/1/19	1	0	None	2%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 675,848.70	\$ 675,848.70	\$ 675,848.70	0%	2.28%	10/1/19	1	0	None	1%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 5,655,576.59	\$ 5,655,576.59	\$ 5,655,576.59	0%	2.28%	10/1/19	1	0	None	8%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 929,830.93	\$ 929,830.93	\$ 929,830.93	0%	2.28%	10/1/19	1	0	None	1%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 3,733,857.14	\$ 3,733,857.14	\$ 3,733,857.14	0%	2.28%	10/1/19	1	0	None	6%	100%	0
Trust 814	N/A	Money Market	\$ 21,322.87	\$ 21,322.87	\$ 21,322.87	0%	1.81%	10/1/19	1	0	AAAm	0%	20%	0
Trust 816	N/A	Money Market	\$ 302,567.02	\$ 302,567.02	\$ 302,567.02	0%	1.81%	10/1/19	1	0	AAAm	0%	20%	0
Trust 962	N/A	Money Market	\$ 5,696,617.67	\$ 5,696,617.67	\$ 5,696,617.67	0%	1.81%	10/1/19	1	0	AAAm	8%	20%	0
Trust 811	N/A	Money Market	\$ 275,421.48	\$ 275,421.48	\$ 275,421.48	0%	1.77%	10/1/19	1	0	AAAm	0%	20%	0
Trust 816	N/A	Money Market	\$ -	\$ -	\$ -	0%	1.77%	10/1/19	1	0	AAAm	0%	20%	0
Trust 825	N/A	Money Market	\$ 161,294.55	\$ 161,294.55	\$ 161,294.55	0%	1.77%	10/1/19	1	0	AAAm	0%	20%	0
Trust 962	N/A	Money Market	\$ -	\$ -	\$ -	0%	1.77%	10/1/19	1	0	AAAm	0%	20%	0
Trust 962	N/A	Money Market	\$ -	\$ -	\$ -	0%	1.77%	10/1/19	1	0	AAAm	0%	20%	0
Trust 962	N/A	Money Market	\$ 52,434.52	\$ 52,434.52	\$ 52,434.52	0%	1.38%	10/1/19	1	0	AAAm	0%	20%	0
Trust 962	N/A	Money Market	\$ -	\$ -	\$ -	0%	1.38%	10/1/19	1	0	AAAm	0%	20%	0
Trust 811	N/A	Money Market	\$ 373,071.29	\$ 373,071.29	\$ 373,071.29	0%	1.60%	10/1/19	1	0	AAAm	1%	20%	0
Trust 813	N/A	Money Market	\$ 256,828.73	\$ 256,828.73	\$ 256,828.73	0%	1.60%	10/1/19	1	0	AAAm	0%	20%	0
Trust 962	N/A	Money Market	\$ 2,144,486.40	\$ 2,144,486.40	\$ 2,144,486.40	0%	1.60%	10/1/19	1	0	AAAm	3%	20%	0
Trust 962	N/A	Money Market	\$ -	\$ -	\$ -	0%	1.60%	10/1/19	1	0	AAAm	0%	20%	0
Trust 811	912828U32	US Treasury	\$ 1,000,000.00	\$ 993,279.30	\$ 998,710.00	1.000%	2.36%	11/15/19	46	1	Aaa	1%	100%	1825
Trust 811	912828U73	US Treasury	\$ 1,417,000.00	\$ 1,409,090.76	\$ 1,415,512.15	1.375%	2.34%	12/15/19	76	2	Aaa	2%	100%	1825
Trust 811	912828U73	US Treasury	\$ 2,813,000.00	\$ 2,811,606.47	\$ 2,810,046.35	1.375%	1.97%	12/15/19	76	3	Aaa	4%	100%	1825
Trust 811	9128283N8	US Treasury	\$ 1,476,000.00	\$ 1,477,630.99	\$ 1,475,822.88	1.875%	2.00%	12/31/19	92	2	Aaa	2%	100%	1825
Trust 811	912828357	US Treasury	\$ 2,111,000.00	\$ 2,112,030.32	\$ 2,111,569.97	2.00%	1.86%	1/31/20	123	4	Aaa	3%	100%	1825
Trust 813	912828H52	US Treasury	\$ 3,513,000.00	\$ 3,506,331.17	\$ 3,505,166.01	1.25%	1.80%	1/31/20	123	6	Aaa	5%	100%	1825
Trust 814	912828V31	US Treasury	\$ 3,280,000.00	\$ 3,261,193.73	\$ 3,275,014.40	1.375%	2.30%	1/15/20	107	5	Aaa	5%	100%	1825
Trust 814	912828W22	US Treasury	\$ 1,415,000.00	\$ 1,408,064.11	\$ 1,411,957.75	1.375%	2.11%	2/15/20	138	3	Aaa	2%	100%	1825
Trust 814	912828W63	US Treasury	\$ 526,000.00	\$ 524,288.10	\$ 525,405.62	1.625%	2.06%	3/15/20	167	1	Aaa	1%	100%	1825
Trust 814	912828X21	US Treasury	\$ 1,415,000.00	\$ 1,409,911.97	\$ 1,412,184.15	1.50%	1.96%	4/15/20	198	4	Aaa	2%	100%	1825
Trust 814	912828X96	US Treasury	\$ 1,415,000.00	\$ 1,409,630.85	\$ 1,411,787.95	1.50%	1.94%	5/15/20	228	5	Aaa	2%	100%	1825



Monthly Investment Listing

For the Month Ending September 30, 2019

INVESTMENTS BY TYPE

Account	CUSIP	Investment Type	Par Amount	Cost Amount	Market Value as of 9-30-19	Coupon Rate	Yield	Maturity Date	Days to Maturity	Weighted Average Maturity	Credit Rating	% of Portfolio	Policy Limits % of Portfolio	Policy Limits Days to Maturity
Trust 814	912828XU9	US Treasury	\$ 1,415,000.00	\$ 1,409,524.30	\$ 1,411,349.30	1.50%	1.91%	6/15/20	259	5	Aaa	2%	100%	1825
Trust 814	912828W63	US Treasury	\$ 900,000.00	\$ 897,886.10	\$ 898,983.00	1.63%	1.96%	3/15/20	167	2	Aaa	1%	100%	1825
Trust 814	912828J8	US Treasury	\$ 1,415,000.00	\$ 1,409,034.19	\$ 1,411,023.85	1.50%	1.93%	7/15/20	289	6	Aaa	2%	100%	1825
Trust 814	912828U73	US Treasury	\$ 1,000,000.00	\$ 999,084.60	\$ 998,950.00	1.38%	1.89%	12/15/19	76	1	Aaa	1%	100%	1825
Trust 816	9128283S7	US Treasury	\$ 2,738,000.00	\$ 2,736,891.08	\$ 2,738,739.26	2.00%	2.07%	1/31/20	123	5	Aaa	4%	100%	1825
Trust 816	9128283S7	US Treasury	\$ 1,174,000.00	\$ 1,174,118.22	\$ 1,174,316.98	2.00%	1.98%	1/31/20	123	2	Aaa	2%	100%	1825
			\$ 67,108,217.37	\$ 67,034,813.63	\$ 67,071,756.99	0.44%	1.48%		2454	59		100%		