

Quarterly Investment Report

To: TJPA Board of Directors

From: Erin Roseman, Chief Financial Officer

Date: For the 2nd Quarter Ending December 31, 2019

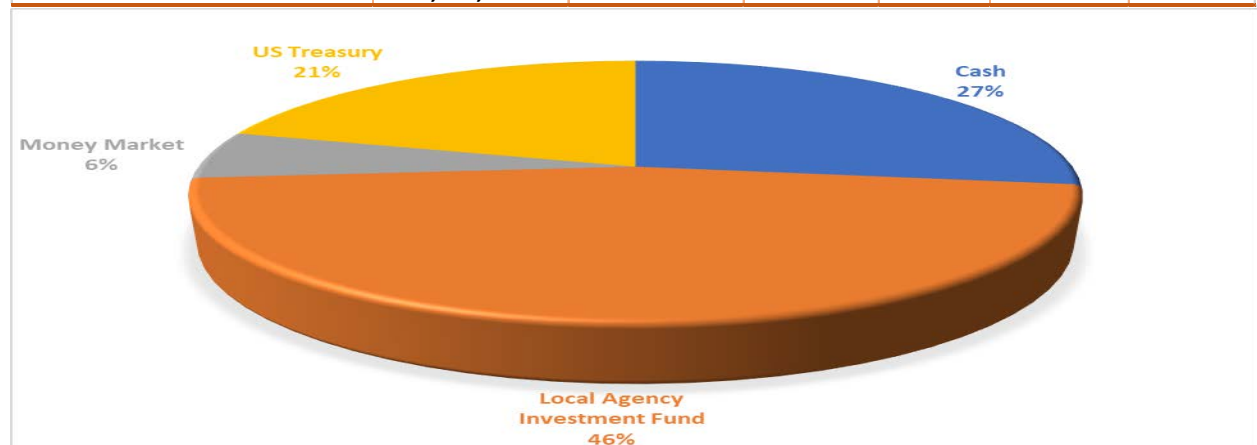
In compliance with TJPA Investment Policy and in accordance with California Government Code Section 53646 (b) (2) and (3) presented below is the FY2020 2nd Quarter Investment Report.

Currently, the TJPA has an investment portfolio value of \$101,257,322.44 and bank deposits of \$37,828,859.07 for a total portfolio of \$139,086,181.51 held in various checking accounts, trust accounts and pooled investment funds. The average yield of all the investments is 1.36%. For the 2nd quarter we have earned \$227,847.06 in interest and \$671,111.37 annually. The Weighted Average Maturity (WAM) of the Portfolio is 12 Days. The \$37,828,859.07, 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. On the last few days of December 2019, TJPA received several large deposits, the funds were invested over the next few business days, in January.

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.

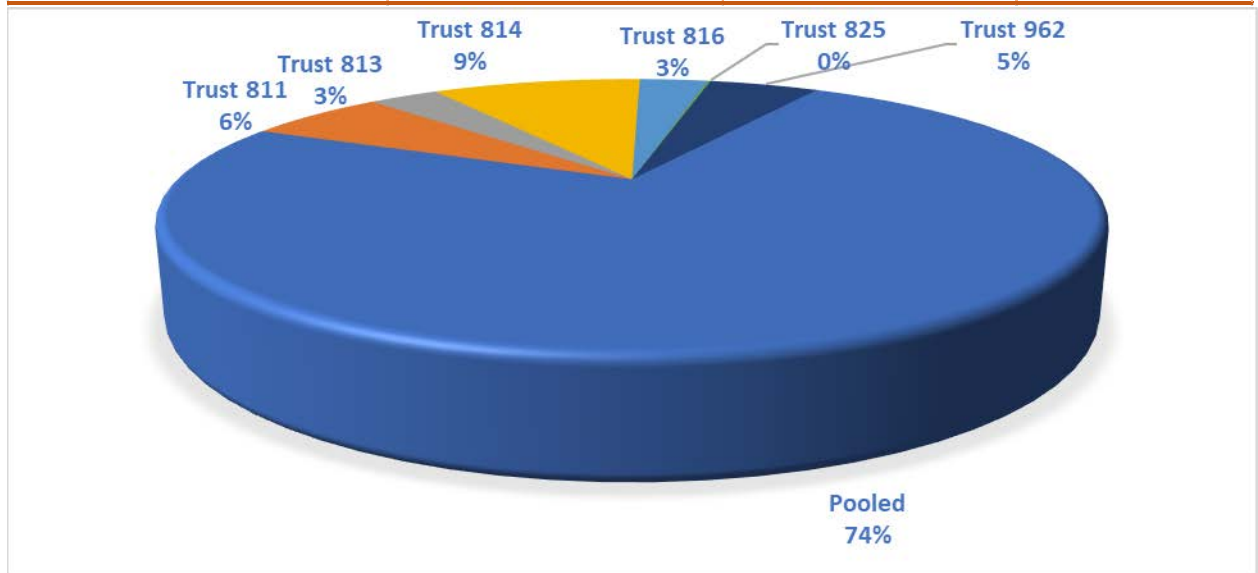
Portfolio Make Up

Investments	Par Amount	% 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	37,828,859.07	27%	100%	1	0	0
Local Agency Investment Fund	64,553,232.29	46%	100%	1	0	0
Money Market	8,173,090.15	6%	20%	1	0	0
US Treasury	28,531,000.00	21%	100%	197	1825	11
Grand Total	139,086,181.51	100%	100%	197	1825	12



Portfolio by Policy Limits

Accounts	Par Amount	Average of Yield	% of Portfolio
Pooled	102,382,091.36	1.37%	74%
Trust 811	8,486,613.02	1.30%	6%
Trust 813	4,271,435.59	1.02%	3%
Trust 814	12,835,503.85	1.74%	9%
Trust 816	4,215,900.88	1.41%	3%
Trust 825	152,724.15	0.75%	0%
Trust 962	6,741,912.66	1.14%	5%
Grand Total	139,086,181.51	1.36%	100%



Investment Listing

Table of all investments listed below.



Monthly Investment Listing
For the Month Ending December 31, 2019

INVESTMENTS BY TYPE

Account	CUSIP	Investment Type	Par Amount	Cost Amount	Market Value of 12-31-19	as	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	\$ 35,828,859.07	\$ 35,828,859.07	\$ 35,828,859.07		0%	0%	1/1/20	1	0	None	26%	100%	0
Pooled	N/A	Cash	\$ 2,000,000.00	\$ 2,000,000.00	\$ 2,000,000.00		0%	0.00%	1/1/20	1	0	None	1%	100%	0
Trust 811	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 812	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 813	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 814	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 815	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 816	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 817	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 818	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 819	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 820	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 821	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 825	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 826	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 827	N/A	Cash	\$ -	\$ -	\$ -		0%	0%	1/1/20	1	0	None	0%	100%	0
Trust 962	N/A	Cash	\$ -	\$ -	\$ -		0%	0.00%	1/1/20	1	0	None	0%	100%	0
Pooled	N/A	CCSF Treasurer's Pool	\$ -	\$ -	\$ -		0%	0.00%	1/1/20	1	0	None	0%	100%	0
Pooled	N/A	CCSF Treasurer's Pool	\$ -	\$ -	\$ -		0%	0.00%	1/1/20	1	0	None	0%	100%	0
Pooled	N/A	CCSF Treasurer's Pool	\$ -	\$ -	\$ -		0%	0.00%	1/1/20	1	0	None	0%	100%	0
Pooled	N/A	CCSF Treasurer's Pool	\$ -	\$ -	\$ -		0%	0.00%	1/1/20	1	0	None	0%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 40,600,577.79	\$ 40,600,577.79	\$ 40,600,577.79		0%	2.29%	1/1/20	1	0	None	29%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 1,133,611.05	\$ 1,133,611.05	\$ 1,133,611.05		0%	2.29%	1/1/20	1	0	None	1%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ -	\$ -	\$ -		0%	2.29%	1/1/20	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%	2.29%	1/1/20	1	0	None	1%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 1,538,938.89	\$ 1,538,938.89	\$ 1,538,938.89		0%	2.29%	1/1/20	1	0	None	1%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 5,947,204.77	\$ 5,947,204.77	\$ 5,947,204.77		0%	2.29%	1/1/20	1	0	None	4%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 5,655,576.59	\$ 5,655,576.59	\$ 5,655,576.59		0%	2.29%	1/1/20	1	0	None	4%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 4,911,779.13	\$ 4,911,779.13	\$ 4,911,779.13		0%	2.29%	1/1/20	1	0	None	4%	100%	0
Pooled	N/A	Local Agency Investment Fund	\$ 3,319,479.24	\$ 3,319,479.24	\$ 3,319,479.24		0%	2.29%	1/1/20	1	0	None	2%	100%	0
Trust 814	N/A	Money Market	\$ 54,503.85	\$ 54,503.85	\$ 54,503.85		0%	1.48%	1/1/20	1	0	AAAm	0%	20%	0
Trust 816	N/A	Money Market	\$ 303,900.88	\$ 303,900.88	\$ 303,900.88		0%	1.48%	1/1/20	1	0	AAAm	0%	20%	0
Trust 962	N/A	Money Market	\$ 4,536,685.30	\$ 4,536,685.30	\$ 4,536,685.30		0%	1.48%	1/1/20	1	0	AAAm	3%	20%	0
Trust 811	N/A	Money Market	\$ -	\$ -	\$ -		0%	1.50%	1/1/20	1	0	AAAm	0%	20%	0
Trust 816	N/A	Money Market	\$ -	\$ -	\$ -		0%	1.50%	1/1/20	1	0	AAAm	0%	20%	0
Trust 825	N/A	Money Market	\$ 152,724.15	\$ 152,724.15	\$ 152,724.15		0%	1.50%	1/1/20	1	0	AAAm	0%	20%	0
Trust 962	N/A	Money Market	\$ -	\$ -	\$ -		0%	1.50%	1/1/20	1	0	AAAm	0%	20%	0
Trust 962	N/A	Money Market	\$ -	\$ -	\$ -		0%	1.50%	1/1/20	1	0	AAAm	0%	20%	0
Trust 962	N/A	Money Market	\$ 52,609.83	\$ 52,609.83	\$ 52,609.83		0%	1.06%	1/1/20	1	0	AAAm	0%	20%	0
Trust 962	N/A	Money Market	\$ -	\$ -	\$ -		0%	1.06%	1/1/20	1	0	AAAm	0%	20%	0
Trust 811	N/A	Money Market	\$ 161,613.02	\$ 161,613.02	\$ 161,613.02		0%	1.27%	1/1/20	1	0	AAAm	0%	20%	0
Trust 813	N/A	Money Market	\$ 758,435.59	\$ 758,435.59	\$ 758,435.59		0.00%	1.27%	1/1/20	1	0	AAAm	1%	20%	0
Trust 962	N/A	Money Market	\$ 2,152,617.53	\$ 2,152,617.53	\$ 2,152,617.53		0%	1.27%	1/1/20	1	0	AAAm	2%	20%	0
Trust 962	N/A	Money Market	\$ -	\$ -	\$ -		0%	1.27%	1/1/20	1	0	AAAm	0%	20%	0
Trust 811	912796RY7	US Treasury	\$ 1,477,000.00	\$ 1,475,227.60	\$ 1,475,330.99		0.000%	1.46%	1/30/20	30	0	None	1%	100%	1825
Trust 811	912828V31	US Treasury	\$ 3,737,000.00	\$ 3,736,593.38	\$ 3,736,626.30		1.375%	1.50%	1/15/20	15	0	Aaa	3%	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	31	0	Aaa	2%	100%	1825
Trust 811	912828UQ1	US Treasury	\$ 1,000,000.00	\$ 999,234.75	\$ 999,340.00		1.250%	1.51%	2/29/20	60	0	Aaa	1%	100%	1825
Trust 813	912828H52	US Treasury	\$ 3,513,000.00	\$ 3,506,331.17	\$ 3,511,875.84		1.25%	1.80%	1/31/20	31	1	Aaa	3%	100%	1825
Trust 814	912828V31	US Treasury	\$ 3,280,000.00	\$ 3,261,193.73	\$ 3,279,672.00		1.375%	2.30%	1/15/20	15	0	Aaa	2%	100%	1825
Trust 814	912828W22	US Treasury	\$ 1,415,000.00	\$ 1,408,064.11	\$ 1,414,504.75		1.375%	2.11%	2/15/20	46	0	Aaa	1%	100%	1825
Trust 814	912828W63	US Treasury	\$ 526,000.00	\$ 524,288.10	\$ 525,957.92		1.625%	2.06%	3/15/20	75	0	Aaa	0%	100%	1825
Trust 814	912828X21	US Treasury	\$ 1,415,000.00	\$ 1,409,911.97	\$ 1,414,617.95		1.50%	1.96%	4/15/20	106	1	Aaa	1%	100%	1825
Trust 814	912828X96	US Treasury	\$ 1,415,000.00	\$ 1,409,630.85	\$ 1,414,278.35		1.50%	1.94%	5/15/20	136	1	Aaa	1%	100%	1825
Trust 814	912828XU9	US Treasury	\$ 1,415,000.00	\$ 1,409,524.30	\$ 1,414,504.75		1.50%	1.91%	6/15/20	167	2	Aaa	1%	100%	1825



Monthly Investment Listing

For the Month Ending December 31, 2019

INVESTMENTS BY TYPE

Account	CUSIP	Investment Type	Par Amount	Cost Amount	Market Value as of 12-31-19	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	912828W63	US Treasury	\$ 900,000.00	\$ 897,886.10	\$ 899,928.00	1.63%	1.96%	3/15/20	75	0	Aaa	1%	100%	1825
Trust 814	912828J18	US Treasury	\$ 1,415,000.00	\$ 1,409,034.19	\$ 1,414,122.70	1.50%	1.93%	7/15/20	197	2	Aaa	1%	100%	1825
Trust 814	912828V31	US Treasury	\$ 1,000,000.00	\$ 999,891.19	\$ 999,900.00	1.38%	1.50%	1/15/20	15	0	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	31	1	Aaa	2%	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	31	0	Aaa	1%	100%	1825
			\$ 139,086,181.51	\$ 139,025,032.57	\$ 139,080,467.27	0.39%	1.18%		1105	12		100%		