

Quarterly Investment Report

To: TJPA Board of Directors

From: Franklin Wong, Chief Financial Officer

Date: For the 1st Quarter Ending September 30, 2021

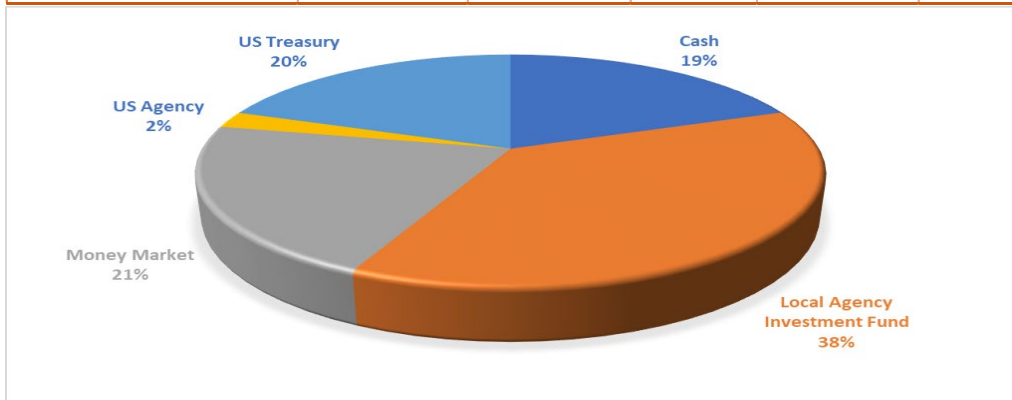
In compliance with TJPA Investment Policy and in accordance with California Government Code Section 53646 (b) (2) and (3) presented below is the FY2022 1st Quarter Investment Report.

Currently, the TJPA has an investment portfolio value of \$160,914,739.55 and bank deposits of \$38,682,141.19 for a total portfolio of \$199,596,880.74 PAR Value held in various checking accounts, trust accounts and pooled investment funds. The average yield of all the investments for the 1st quarter is .53%. For the 1st quarter, we have earned \$153,104.47 in interest. The Weighted Average Maturity (WAM) of the Portfolio is 50 Days. The \$38,682,141.19, 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 by Policy Limits

Investments	Par Amount	Sum of Market Value as of 9-30-21	% 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	38,682,141.19	38,682,141.19	19%	100%	1	0	0
Local Agency Investment Fund*	75,045,557.94	75,045,557.94	38%	100%	1	0	0
Money Market**	42,511,181.61	42,511,181.61	21%	20%	1	0	0
US Agency	4,555,000.00	4,633,792.13	2%	100%	476	1825	7
US Treasury	38,803,000.00	38,849,640.48	19%	100%	837	1825	43
Grand Total	199,596,880.74	199,722,313.35	100%	100%	837	1825	50

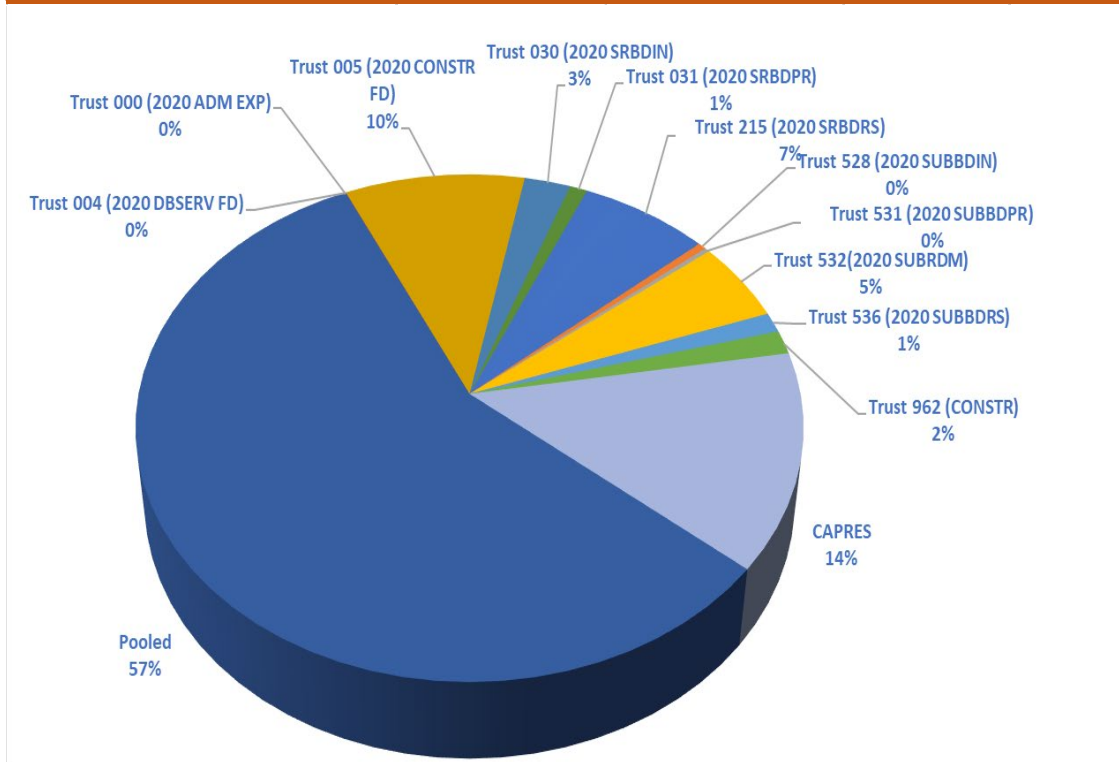


*The maximum deposit limit on regular California local agency investment accounts is \$75 million. TJPA has transferred out funds from the Local Agency Investment Account in October 2021 to be in compliance with the investment policy.

**Per Section IX Permitted Investment Instruments of the TJPA's Investment Policy, the maximum percentage share of investments in these instruments (such as money market mutual funds) as a share of the TJPA's Portfolio applies at the time the security is purchased. Additionally, TJPA has already divested a portion of its money market mutual instruments in October 2021.

Portfolio Make Up

Accounts	Par Amount	Sum of Market Value as of 9-30-21	Average of Yield	% of Portfolio
Pooled	113,727,699.13	113,727,699.13	0.18%	57%
Trust 000 (2020 ADM EXP)	51,924.45	51,924.45	0.01%	0%
Trust 004 (2020 DBSERV FD)	111.92	111.92	0.01%	0%
Trust 005 (2020 CONSTR FD)	19,792,352.02	19,829,556.06	2.09%	10%
Trust 030 (2020 SRBDIN)	5,074,292.76	5,074,292.76	0.01%	3%
Trust 031 (2020 SRBDPR)	1,915,004.69	1,915,004.69	0.01%	1%
Trust 215 (2020 SRBDRS)	14,150,415.77	14,238,644.34	1.11%	7%
Trust 528 (2020 SUBBDIN)	902,477.24	902,477.24	0.01%	0%
Trust 531 (2020 SUBBDPR)	550,001.35	550,001.35	0.01%	0%
Trust 532(2020 SUBRDM)	10,353,660.17	10,353,660.17	0.01%	5%
Trust 536 (2020 SUBBDRS)	2,548,097.04	2,548,097.04	0.01%	1%
Trust 962 (CONSTR)	3,023,844.20	3,023,844.20	0.01%	2%
CAPRES	27,507,000.00	27,507,000.00	0.02%	14%
Grand Total	199,596,880.74	199,722,313.35	0.53%	100%



Investment Listing

Table of all investments listed below.



Monthly Investment Listing
For the Month Ending September 30, 2021

INVESTMENTS BY TYPE

Report Date	Bank/Trustee	Account	Fund	CUSIP	Investment Type	Investment	Par Amount	Cost Amount	Market Value as of 9-30-21	Coupon Rate	Yield	Purchase Date	Settle. Date	Maturity Date	Days to Maturity	Weighted Average Maturity	Credit Rating	% of Portfolio	Policy Limits % of Portfolio	Policy Limits Days to Maturity
9/30/21	US Bank	Pooled	Pooled	N/A	Cash	Cash	\$ 38,682,141.19	\$ 38,682,141.19	\$ 38,682,141.19	0%	0%	N/A	N/A	10/1/21	1	0	None	19%	100%	0
9/30/21	US Bank	Pooled	CFD Bond Fund	N/A	Local Agency Investment Fund	CA LAIF	\$ 50,180,102.49	\$ 50,180,102.49	\$ 50,180,102.49	0%	0.21%	N/A	N/A	10/1/21	1	0	None	25%	100%	0
9/30/21	US Bank	Pooled	Impact Fees	N/A	Local Agency Investment Fund	CA LAIF	\$ 2,773,530.51	\$ 2,773,530.51	\$ 2,773,530.51	0%	0.21%	N/A	N/A	10/1/21	1	0	None	1%	100%	0
9/30/21	US Bank	Pooled	Bridge Loan Proceeds	N/A	Local Agency Investment Fund	CA LAIF	\$ 1,446,064.83	\$ 1,446,064.83	\$ 1,446,064.83	0%	0.21%	N/A	N/A	10/1/21	1	0	None	1%	100%	0
9/30/21	US Bank	Pooled	PUC Reimbursement	N/A	Local Agency Investment Fund	CA LAIF	\$ 2,038,938.89	\$ 2,038,938.89	\$ 2,038,938.89	0%	0.21%	N/A	N/A	10/1/21	1	0	None	1%	100%	0
9/30/21	US Bank	Pooled	TIFIA Proceeds	N/A	Local Agency Investment Fund	CA LAIF	\$ 4,811,576.59	\$ 4,811,576.59	\$ 4,811,576.59	0%	0.21%	N/A	N/A	10/1/21	1	0	None	2%	100%	0
9/30/21	US Bank	Pooled	Unrestricted	N/A	Local Agency Investment Fund	CA LAIF	\$ 4,188,219.95	\$ 4,188,219.95	\$ 4,188,219.95	0%	0.21%	N/A	N/A	10/1/21	1	0	None	2%	100%	0
9/30/21	US Bank	Pooled	TTC Operating	N/A	Local Agency Investment Fund	CA LAIF	\$ 5,296,147.63	\$ 5,296,147.63	\$ 5,296,147.63	0%	0.21%	N/A	N/A	10/1/21	1	0	None	3%	100%	0
9/30/21	US Bank	Pooled	Net Tax Increment	N/A	Local Agency Investment Fund	CA LAIF	\$ 4,310,977.05	\$ 4,310,977.05	\$ 4,310,977.05	0%	0.21%	N/A	N/A	10/1/21	1	0	None	2%	100%	0
9/30/21	BNY	Trust 000 (2020 ADM EXP)	2020 TAB Administrative Expense	N/A	Money Market	Dreyfus MMF	\$ 51,924.45	\$ 51,924.45	\$ 51,924.45	0%	0.01%	N/A	N/A	10/1/21	1	0	None	0%	20%	0
9/30/21	BNY	Trust 004 (2020 DBSERV FD)	2020 TAB Debt Service Fund	X9USDFUGO	Money Market	Dreyfus MMF	\$ 111.92	\$ 111.92	\$ 111.92	0%	0.01%	N/A	N/A	10/1/21	1	0	None	0%	20%	0
9/30/21	BNY	Trust 005 (2020 CONSTR FD)	2020 TAB Construction Fund	X9USDFUGO	Money Market	Dreyfus MMF	\$ 10,411,352.02	\$ 10,411,352.02	\$ 10,411,352.02	0%	0.01%	N/A	N/A	10/1/21	1	0	None	5%	20%	0
9/30/21	BNY	Trust 030 (2020 SRBDIN)	2020 TAB Senior Bonds Interest	N/A	Money Market	Dreyfus MMF	\$ 5,074,292.76	\$ 5,074,292.76	\$ 5,074,292.76	0%	0.01%	N/A	N/A	10/1/21	1	0	None	3%	20%	0
9/30/21	BNY	Trust 031 (2020 SRBDR)	2020 TAB Senior Bond Principal	X9USDFUGO	Money Market	Dreyfus MMF	\$ 1,915,004.69	\$ 1,915,004.69	\$ 1,915,004.69	0%	0.01%	N/A	N/A	10/1/21	1	0	None	1%	20%	0
9/30/21	BNY	Trust 215 (2020 SRBDRS)	2020 TAB Senior Bonds Reserve	X9USDFUGO	Money Market	Dreyfus MMF	\$ 2,683,415.77	\$ 2,683,415.77	\$ 2,683,415.77	0.000%	0.01%	N/A	N/A	10/1/21	1	0	None	1%	20%	0
9/30/21	BNY	Trust 528 (2020 SUBBDIN)	2020 TAB Subordinate Bonds Interest	N/A	Money Market	Dreyfus MMF	\$ 902,477.24	\$ 902,477.24	\$ 902,477.24	0%	0.01%	N/A	N/A	10/1/21	1	0	None	0%	20%	0
9/30/21	BNY	Trust 531 (2020 SUBBDR)	2020 TAB Subordinate Bonds Principal	N/A	Money Market	Dreyfus MMF	\$ 550,001.35	\$ 550,001.35	\$ 550,001.35	0%	0.01%	N/A	N/A	10/1/21	1	0	None	0%	20%	0
9/30/21	BNY	Trust 532 (2020 SUBRDM)	2020 TAB Subordinate Redemption	N/A	Money Market	Dreyfus MMF	\$ 10,353,660.17	\$ 10,353,660.17	\$ 10,353,660.17	0%	0.01%	N/A	N/A	10/1/21	1	0	None	5%	20%	0
9/30/21	BNY	Trust 536 (2020 SUBBDRS)	2020 TAB Subordinate Bonds Reserve	X9USDFUGO	Money Market	Dreyfus MMF	\$ 2,548,097.04	\$ 2,548,097.04	\$ 2,548,097.04	0%	0.01%	N/A	N/A	10/1/21	1	0	None	1%	20%	0
9/30/21	US Bank	Trust 962 (CONSTR)	Construction (962)	N/A	Money Market	Federated Government Obligation Fund	\$ 1,260,687.82	\$ 1,260,687.82	\$ 1,260,687.82	0%	0.02%	N/A	N/A	10/1/21	1	0	AAAm	1%	20%	0
9/30/21	US Bank	Trust 962 (CONSTR)	Construction (962)	N/A	Money Market	First American Government Obligation Fund	\$ 9,827.68	\$ 9,827.68	\$ 9,827.68	0%	0.01%	N/A	N/A	10/1/21	1	0	AAAm	0%	20%	0
9/30/21	US Bank	Trust 962 (CONSTR)	Bridge Loan (962)	N/A	Money Market	Goldman Sachs MMF	\$ 1,753,328.70	\$ 1,753,328.70	\$ 1,753,328.70	0%	0.01%	N/A	N/A	10/1/21	1	0	AAAm	1%	20%	0
9/30/21	BNY	Trust 215 (2020 SRBDRS)	2020 TAB Senior Bonds Reserve	3137EADB2	US Agency	FHLM	\$ 2,301,000.00	\$ 2,376,633.17	\$ 2,316,071.55	2.375%	2.36%	7/23/20	7/23/20	1/13/22	105	1	Aaa	1%	100%	1825
9/30/21	BNY	Trust 215 (2020 SRBDRS)	2020 TAB Senior Bonds Reserve	3135G0T94	US Agency	FNMA	\$ 2,254,000.00	\$ 2,378,094.50	\$ 2,317,720.58	2.300%	2.31%	7/23/20	7/23/20	1/19/23	476	5	Aaa	1%	100%	1825
9/30/21	US Bank	CAPRES	Capital Replacement Reserve	31846V336	Money Market	First American MONEY MKT FUND	\$ 4,997,000.00	\$ 4,997,000.00	\$ 4,997,000.00	0%	0.00%	N/A	9/28/21	10/1/21	1	0	AAAm	3%	20%	0
9/30/21	US Bank	CAPRES	Capital Replacement Reserve	912796F38	US Treasury	U.S. Treasury Bill	\$ 22,510,000.00	\$ 22,506,679.78	\$ 22,510,000.00	0%	0.03%	9/28/21	9/28/21	3/24/22	175	20	None	11%	100%	1825
9/30/21	BNY	Trust 005 (2020 CONSTR FD)	2020 TAB Construction Fund	9128285R7	US Treasury	U.S. Treasury Note	\$ 5,299,000.00	\$ 5,484,878.98	\$ 5,326,978.72	2.610%	2.61%	7/22/20	7/22/20	12/15/21	76	2	None	3%	100%	1825
9/30/21	BNY	Trust 005 (2020 CONSTR FD)	2020 TAB Construction Fund	9128285F3	US Treasury	U.S. Treasury Note	\$ 2,041,000.00	\$ 2,070,419.10	\$ 2,043,204.28	2.875%	2.87%	4/14/21	4/14/21	10/15/21	15	0	None	1%	100%	1825
9/30/21	BNY	Trust 005 (2020 CONSTR FD)	2020 TAB Construction Fund	9128285L0	US Treasury	U.S. Treasury Note	\$ 2,041,000.00	\$ 2,075,282.42	\$ 2,048,021.04	2.875%	2.87%	4/14/21	4/14/21	11/15/21	46	0	None	1%	100%	1825
9/30/21	BNY	Trust 215 (2020 SRBDRS)	2020 TAB Senior Bonds Reserve	9128286Y1	US Treasury	U.S. Treasury Note	\$ 2,304,000.00	\$ 2,375,190.00	\$ 2,330,818.56	1.750%	1.73%	7/23/20	7/23/20	6/15/22	258	3	None	1%	100%	1825
9/30/21	BNY	Trust 215 (2020 SRBDRS)	2020 TAB Senior Bonds Reserve	91282CBEO	US Treasury	U.S. Treasury Note	\$ 2,307,000.00	\$ 2,297,898.16	\$ 2,294,472.99	0.125%	0.13%	4/14/21	4/14/21	1/15/24	837	10	None	1%	100%	1825
9/30/21	BNY	Trust 215 (2020 SRBDRS)	2020 TAB Senior Bonds Reserve	912828ZY9	US Treasury	U.S. Treasury Note	\$ 2,301,000.00	\$ 2,298,573.16	\$ 2,296,144.89	0.125%	0.13%	4/14/21	4/14/21	7/15/23	653	8	None	1%	100%	1825
							\$ 199,596,880.74	\$ 200,102,530.01	\$ 199,722,313.35	0.47%	0.53%				2664	50	\$ -	100%		