

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS
FOR THE GENERAL FUND
AUGUST 31, 2021**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

Table of Contents

Investment Summary	1
Investment Overview	2
Return on Investments	3
Detail of Portfolio	4
Government Securities (General Fund)	5

**INVESTMENT SUMMARY
FOR THE GENERAL FUND & BUS/OTHER FUND
AUGUST 31, 2021**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	0.530%	\$20,175,898.25	\$20,175,898.25	\$20,175,898.25	27.58%
TREASURY BILLS	0.039%	\$47,989,869.48	\$47,989,869.48	\$47,989,869.48	65.59%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	6.83%
TOTAL GENERAL FUND INVESTMENTS		\$73,165,767.73	\$73,165,767.73	\$73,165,767.73	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	0.010%	\$16,928,187.03	\$16,928,187.03	\$16,928,187.03	100.00%
REPO'S	0.000%	\$0.00	\$0.00	\$0.00	0.00%
TREASURY NOTES	0.000%	\$0.00	\$0.00	\$0.00	0.00%
AGENCY BONDS	0.000%	\$0.00	\$0.00	\$0.00	0.00%
TOTAL OTHER (PTMISEA/Bus Proc.) INVESTMENTS		\$16,928,187.03	\$16,928,187.03	\$16,928,187.03	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
AUGUST 31, 2021

DESCRIPTION	2021 JUL	AUG	SEP	OCT	NOV	DEC	2022 JAN	FEB	MAR	APR	MAY	JUN	YTD AVERAGE
<u>CURRENT MONTH AVERAGE INTEREST RATES</u>													
Repurchase Agreements (current month)	0.000%	0.000%											0.000%
Money Market Accounts (current month)	0.010%	0.010%											0.010%
Govt Securities held at month end													
Treasury Bills (purchased in current month)	0.063%	0.039%											0.051%
Agency Bond (purchased in current month)	0.051%	0.051%											0.051%
<u>AVERAGE INTEREST RATE</u>													
Repurchase Agreements (12-month avg)	0.000%	0.000%											0.000%
Money Market Accounts (12-month avg)	0.010%	0.010%											0.010%
Govt Securities held at month end													
Treasury Bills (Portfolio)	0.039%	0.039%											0.039%
Treasury Notes (Portfolio)	0.000%	0.000%											0.000%
Agency Bonds (Portfolio)	0.510%	0.510%											
<u>INVESTMENT BENCHMARKS</u>													
Current Month Daily Fed Funds Average	0.090%	0.080%											0.085%
Current Month Daily 3 Month T Bill Rate Average	0.050%	0.045%											0.048%
Monthly Avg of Daily Fed Funds (12 month avg)	1.082%	1.081%											1.082%
Monthly Avg 3 Month T Bill Rate (12 month avg)	1.062%	1.057%											1.060%
<u>AVERAGE MATURITY OF INVESTMENTS</u>													
	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS
Repurchase Agreements	0	0											0
Treasury Bills	238	238											238
Treasury Notes	0	0											0
Agency Bonds	153	153											153
<u>INVESTMENTS AT CARRYING VALUE</u>													
Money Market	\$38,376,195	\$37,104,085											\$37,740,140
Treasury Bills	47,989,869	47,989,869											\$47,989,869
Agency Bonds	5,000,000	5,000,000											\$5,000,000
	\$91,366,064	\$90,093,954	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$90,730,010
<u>INVESTMENTS AT COST</u>													
	\$91,366,064	\$90,093,954	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$90,730,010

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
AUGUST 31, 2021

<u>RETURN ON INVESTMENTS</u>	2021						2022						YTD
	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	TOTAL
Repurchase Agreements													\$0
Money Market	\$342	\$310											\$652
Treasury Bills	7,522	0											\$7,522
Agency Bonds	142	2,267											\$2,409
Total return on investments	\$8,006	\$2,577	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$10,583
Interest received	\$7,732	\$484											\$8,216
Net change in accrued interest	274	2,093											\$2,367
Total return on investments	\$8,006	\$2,577	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$10,583

PORTFOLIO INVESTED

Average daily portfolio available for investment	\$128,492,891	\$128,347,509											\$128,420,200
Average daily portfolio invested	\$45,771,438	\$52,996,626											\$49,384,032
% of average daily portfolio invested	35.62%	41.29%											38.46%

CARRYING VALUE GENERAL FUND PORTFOLIO

	FY 21/22		FY 20/21		FY 19/20		FY 18/19
Jul 2021	\$73,165,768	Jul 2020	\$52,161,802	Jul 2019	\$43,339,680	Jul 2018	\$48,069,650
Aug	\$73,165,768	Aug	\$52,162,060	Aug	\$43,341,333	Aug	\$48,261,280
Sep		Sep	\$52,162,317	Sep	\$50,583,562	Sep	\$48,431,336
Oct		Oct	\$57,162,566	Oct	\$50,584,959	Oct	\$48,438,351
Nov		Nov	\$62,178,701	Nov	\$43,823,400	Nov	\$41,748,443
Dec		Dec	\$68,139,251	Dec	\$43,826,415	Dec	\$42,851,177
Jan 2022		Jan 2021	\$68,139,429	Jan 2020	\$43,827,028	Jan 2019	\$42,851,795
Feb		Feb	\$68,140,119	Feb	\$43,827,640	Feb	\$42,852,994
Mar		Mar	\$68,149,080	Mar	\$44,021,139	Mar	\$43,085,917
Apr		Apr	\$68,149,151	Apr	\$44,021,612	Apr	\$43,087,186
May		May	\$68,157,913	May	\$44,179,668	May	\$43,336,120
Jun		Jun	\$73,157,984	Jun	\$52,160,270	Jun	\$43,338,109

CARRYING VALUE BUS/OTHER PORTFOLIO

	FY 21/22		FY 20/21		FY 19/20		FY 18/19
Jul 2021	\$16,928,187	Jul 2020	\$13,885,535	Jul 2019	\$20,916,215	Jul 2018	\$24,500,521
Aug	\$16,928,187	Aug	\$18,974,102	Aug	\$14,142,304	Aug	\$30,214,498
Sep		Sep	\$18,974,235	Sep	\$14,158,316	Sep	\$30,230,582
Oct		Oct	\$18,974,390	Oct	\$19,691,033	Oct	\$24,985,311
Nov		Nov	\$18,974,551	Nov	\$19,700,396	Nov	\$20,787,852
Dec		Dec	\$18,974,706	Dec	\$19,707,305	Dec	\$20,804,338
Jan 2022		Jan 2021	\$18,974,867	Jan 2020	\$19,712,326	Jan 2019	\$20,819,357
Feb		Feb	\$17,361,784	Feb	\$20,131,288	Feb	\$20,835,299
Mar		Mar	\$14,817,714	Mar	\$20,136,056	Mar	\$20,850,483
Apr		Apr	\$12,494,630	Apr	\$20,139,737	Apr	\$20,867,027
May		May	\$16,759,401	May	\$20,139,902	May	\$20,883,320
Jun		Jun	\$18,200,348	Jun	\$19,897,895	Jun	\$20,900,169

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
 DETAIL OF PORTFOLIO
 FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
 AUGUST 31, 2021

TYPE	Purchased From	Settlement Date	Maturity Date	Days to Maturity	Purchased Rate %	Maturity Rate %	Carrying Value	Par Value	Fair Value
GENERAL FUND:									
	Wells Fargo Bank - PIBDA				0.010%	0.010%	18,443,282.25	18,443,282.25	18,443,282.25
	Money Market - Local Banks				1.050%	1.050%	1,732,616.00	1,732,616.00	1,732,616.00
	TOTAL MONEY MARKET GENERAL FUND				0.530%	0.530%	20,175,898.25	20,175,898.25	20,175,898.25
AGENCY TREASURY BILLS:									
	TREASURY BILLS						19,997,865.00	19,997,865.00	19,997,865.00
							19,996,865.60	19,996,865.60	19,996,865.60
							7,995,138.88	7,995,138.88	7,995,138.88
AGENCY TREASURY NOTES:									
	TREASURY NOTES						0.00	0.00	0.00
	TOTAL TREASURY BILLS and NOTES						47,989,869.48	47,989,869.48	47,989,869.48
AGENCY BONDS:									
	GOVERNMENT AGENCY BOND						5,000,000.00	5,000,000.00	5,000,000.00
	TOTAL GOVERNMENT AGENCY BONDS						5,000,000.00	5,000,000.00	5,000,000.00
PORTFOLIO - GENERAL FUND							73,165,767.73	73,165,767.73	73,165,767.73
MONEY MARKET OTHER:									
	Wells Fargo Bank	PIBDA							
			Wells Fargo Bank - PIBDA		0.010%	0.010%	5,654,323.84	5,654,323.84	5,654,323.84
			Wells Fargo Bank - PIBDA		0.010%	0.010%	2,016,504.53	2,016,504.53	2,016,504.53
			Wells Fargo Bank - PIBDA		0.010%	0.010%	2,248,245.59	2,248,245.59	2,248,245.59
			Wells Fargo Bank - PIBDA		0.010%	0.010%	398,845.65	398,845.65	398,845.65
			Wells Fargo Bank - PIBDA		0.010%	0.010%	4,023,338.78	4,023,338.78	4,023,338.78
			Wells Fargo Bank - PIBDA		0.010%	0.010%	2,172,763.84	2,172,763.84	2,172,763.84
			Wells Fargo Bank - PIBDA		0.010%	0.010%	414,164.80	414,164.80	414,164.80
PORTFOLIO - OTHER (PTMISEA/Bus Procurement)							16,928,187.03	16,928,187.03	16,928,187.03
TOTAL PORTFOLIO							90,093,954.76	90,093,954.76	90,093,954.76

COMPOSITION OF PORTFOLIO :		GENERAL FUND	OTHER (PTMISEA/Bus Procurement)
Money Market		27.58%	100.00%
Certificate of Deposits		0.00%	0.00%
Treasury Bills		65.59%	0.00%
Treasury Notes		0.00%	0.00%
Bonds		6.83%	0.00%
		<u>100.00%</u>	<u>100.00%</u>

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND
GOVERNMENT SECURITIES SUMMARY
FOR THE MONTH ENDED
AUGUST 31, 2021**

CUSIP NUMBER	AGENCY	SETTLEMENT DATE	MATURITY DATE	DISCOUNT RATE (%)	PAR VALUE	COST	DAYS HELD	PREMIUM DISCOUNT	MARKET RATE	FAIR VALUE	YIELD RATE (%)	CARRYING VALUE	CURRENT MONTH INT. EARNED	PURCHASED DURING MONTH	MATURED DURING MONTH	PRIOR MONTH CARRYING VALUE
Treasury Bills Matured:																
Treasury Bills Held at Month End:																
912796H77	US T-BILL	05/27/21	11/26/21	0.021%	20,000,000.00	19,997,865.00	183	2,135.00	99.988%	19,997,600.00	0.021%	19,998,985.00	361.67			19,998,623.34
912796K57	US T-BILL	07/29/21	07/14/22	0.063%	8,000,000.00	7,995,138.88	350	4,861.12	99.945%	7,995,600.00	0.063%	7,995,611.10	430.56			7,995,180.55
912796F53	US T-BILL	03/25/21	09/23/21	0.310%	20,000,000.00	19,996,865.60	182	3,134.40	99.998%	19,999,600.00	0.031%	19,999,621.16	533.89			19,999,087.27
TOTAL TREASURY BILLS					48,000,000.00	47,989,869.48		10,130.52		47,992,800.00		47,994,217.26	1,326.11	0.00	0.00	47,992,891.15
US Treasury Notes Matured:																