

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS
FOR THE GENERAL FUND
AUGUST 31, 2023**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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**INVESTMENT SUMMARY
FOR THE GENERAL FUND & OTHER FUND
AUGUST 31, 2023**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	1.950%	\$6,306,702.94	\$6,306,702.94	\$6,306,702.94	3.84%
LOCAL AGENCY INVESTMENT FUND	3.434%	\$42,551.80	\$42,551.80	\$42,551.80	0.03%
TREASURY BILLS and NOTES	5.289%	\$152,959,399.89	\$152,959,399.89	\$152,959,399.89	93.09%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	3.04%
TOTAL GENERAL FUND INVESTMENTS		\$164,308,654.63	\$164,308,654.63	\$164,308,654.63	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	2.850%	\$25,768,773.75	\$25,768,773.75	\$25,768,773.75	100.00%
REPO'S	0.000%	\$0.00	\$0.00	\$0.00	0.00%
TREASURY BILLS and 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 INVESTMENTS		\$25,768,773.75	\$25,768,773.75	\$25,768,773.75	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND AND OTHER FUND
AUGUST 31, 2023

DESCRIPTION	2023						2024						YTD AVERAGE
	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	
<u>CURRENT MONTH AVERAGE INTEREST RATES</u>													
Repurchase Agreements (current month)	0.000%	0.000%											0.000%
Money Market Accounts (current month)	2.700%	2.850%											2.775%
Govt Securities held at month end													
Agency Bond (purchased in current month)	0.510%	0.510%											0.510%
<u>AVERAGE INTEREST RATE</u>													
Repurchase Agreements (12-month avg)	0.000%	0.000%											0.000%
Money Market Accounts (12-month avg)	2.142%	2.287%											2.215%
Govt Securities held at month end													
Treasury Bills (Portfolio)	5.205%	5.205%											5.205%
Treasury Notes/B (Portfolio)	0.000%	0.000%											0.000%
Agency Bonds (Portfolio)	0.510%	0.510%											0.510%
<u>INVESTMENT BENCHMARKS</u>													
Current Month Daily Fed Funds Average	5.340%	5.285%											5.313%
Current Month Daily 3 Month T Bill Rate Average	5.340%	5.315%											5.328%
Monthly Avg of Daily Fed Funds (12 month avg)	4.277%	4.523%											4.400%
Monthly Avg 3 Month T Bill Rate (12 month avg)	4.448%	4.673%											4.561%
<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	182	182											182
Treasury Notes	0	0											0
Agency Bonds	365	365											365
<u>INVESTMENTS AT CARRYING VALUE</u>													
Money Market	\$31,523,256	\$32,075,476											\$31,799,366
Local Agency Investment Fund (California LAIF)	42,552	42,552											\$42,552
Treasury Bills and Notes	153,015,547	152,959,400											\$152,987,473
Agency Bonds	5,000,000	5,000,000											\$5,000,000
	\$189,581,355	\$190,077,428	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$189,829,391
<u>INVESTMENTS AT COST</u>													
	\$189,581,355	\$190,077,428	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$379,658,783

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & OTHER FUND
AUGUST 31, 2023

RETURN ON INVESTMENTS	2023						2024						YTD TOTAL
	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	
Repurchase Agreements													\$0
Money Market	\$67,155	\$72,346											\$139,501
Treasury Bills and Notes	877,291	421,603											\$1,298,894
Agency Bonds	2,125	2,125											\$4,250
Total return on investments	\$946,571	\$496,074	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$1,442,645
Interest received	\$951,943	\$488,758											\$1,440,701
Net change in accrued interest	-5,372	7,316											\$1,944
Total return on investments	\$946,571	\$496,074	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$1,442,645
Annualized rate of return on total portfolio	6.07%	3.12%											

PORTFOLIO INVESTED

Average daily portfolio available for investment	\$187,559,356	\$187,139,645											\$187,349,501
Average daily portfolio invested	\$159,969,003	\$159,836,620											\$159,902,812
% of average daily portfolio invested	85.29%	85.41%											85.35%

CARRYING VALUE GENERAL FUND PORTFOLIO

	FY 23/24		FY 22/23		FY 21/22		FY 20/21	
Jul 2023	\$163,874,172		Jul 2022	\$110,220,135	Jul 2021	\$103,248,211	Jul 2020	\$52,161,802
Aug	\$164,308,655		Aug	\$110,221,863	Aug	\$73,165,768	Aug	\$52,162,060
Sep			Sep	\$120,235,828	Sep	\$73,169,068	Sep	\$52,162,317
Oct			Oct	\$120,428,688	Oct	\$73,170,621	Oct	\$57,162,566
Nov			Nov	\$120,430,210	Nov	\$73,172,828	Nov	\$62,178,701
Dec			Dec	\$160,532,384	Dec	\$73,170,125	Dec	\$68,139,251
Jan 2024			Jan 2023	\$160,980,828	Jan 2022	\$73,193,020	Jan 2021	\$68,139,429
Feb			Feb	\$161,011,351	Feb	\$73,193,120	Feb	\$68,140,119
Mar			Mar	\$161,505,133	Mar	\$73,197,537	Mar	\$68,149,080
Apr			Apr	\$162,158,184	Apr	\$93,246,660	Apr	\$68,149,151
May			May	\$162,254,612	May	\$93,246,743	May	\$68,157,913
Jun			Jun	\$163,171,246	Jun	\$103,248,211	Jun	\$73,157,984

CARRYING VALUE OTHER PORTFOLIO

	FY 23/24		FY 22/23		FY 21/22		FY 20/21	
Jul 2023	\$25,707,182		Jul 2022	\$18,558,060	Jul 2021	\$25,465,768	Jul 2020	\$13,885,535
Aug	\$25,768,774		Aug	\$26,744,272	Aug	\$16,928,187	Aug	\$18,974,102
Sep			Sep	\$24,844,898	Sep	\$17,583,387	Sep	\$18,974,235
Oct			Oct	\$24,868,170	Oct	\$18,173,873	Oct	\$18,974,390
Nov			Nov	\$24,900,293	Nov	\$18,174,030	Nov	\$18,974,551
Dec			Dec	\$24,939,383	Dec	\$21,656,064	Dec	\$18,974,706
Jan 2024			Jan 2023	\$25,149,769	Jan 2022	\$22,970,837	Jan 2021	\$18,974,867
Feb			Feb	\$25,200,732	Feb	\$22,971,029	Feb	\$17,361,784
Mar			Mar	\$25,245,886	Mar	\$22,971,205	Mar	\$14,817,714
Apr			Apr	\$25,297,346	Apr	\$21,872,577	Apr	\$12,494,630
May			May	\$25,406,825	May	\$21,458,560	May	\$16,759,401
Jun			Jun	\$25,463,207	Jun	\$25,465,768	Jun	\$18,200,348

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
DETAIL OF PORTFOLIO
FOR THE GENERAL FUND & OTHER FUND
AUGUST 31, 2023

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				2.850%	2.850%	4,531,115.63	4,531,115.63	4,531,115.63	
	Money Market - Local Banks				1.050%	1.050%	1,775,587.31	1,775,587.31	1,775,587.31	
	TOTAL MONEY MARKET GENERAL FUND							6,306,702.94	6,306,702.94	6,306,702.94
LOCAL AGENCY INVESTMENT FUND:										
	CALIFORNIA LAIF							42,551.80	42,551.80	42,551.80
AGENCY TREASURY BILLS and NOTES:										
	US TREASURY BILLS							8,761,716.50	8,761,716.50	8,761,716.50
							6,814,668.39	6,814,668.39	6,814,668.39	
							9,764,850.83	9,764,850.83	9,764,850.83	
							31,167,797.33	31,167,797.33	31,167,797.33	
							17,522,250.00	17,522,250.00	17,522,250.00	
							20,444,005.17	20,444,005.17	20,444,005.17	
							38,954,410.00	38,954,410.00	38,954,410.00	
							19,529,701.67	19,529,701.67	19,529,701.67	
	TOTAL TREASURY BILLS and NOTES							152,959,399.89	152,959,399.89	152,959,399.89
AGENCY BONDS:										
	GOVERNMENT AGENCY BOND							5,000,000.00	5,000,000.00	5,000,000.00
PORTFOLIO - GENERAL FUND							164,308,654.63	164,308,654.63	164,308,654.63	
MONEY MARKET OTHER:										
	Wells Fargo Bank	PIBDA								
			Wells Fargo Bank - PIBDA		2.850%	2.850%	5,793,224.26	5,793,224.26	5,793,224.26	
			Wells Fargo Bank - PIBDA		2.850%	2.850%	1,700,655.42	1,700,655.42	1,700,655.42	
			Wells Fargo Bank - PIBDA		2.850%	2.850%	3,101,922.07	3,101,922.07	3,101,922.07	
			Wells Fargo Bank - PIBDA		2.850%	2.850%	3,391,017.22	3,391,017.22	3,391,017.22	
			Wells Fargo Bank - PIBDA		2.850%	2.850%	8,366,617.02	8,366,617.02	8,366,617.02	
			Wells Fargo Bank - PIBDA		2.850%	2.850%	715,412.75	715,412.75	715,412.75	
			Wells Fargo Bank - PIBDA		2.850%	2.850%	473,786.47	473,786.47	473,786.47	
			Wells Fargo Bank - PIBDA		2.850%	2.850%	2,226,138.54	2,226,138.54	2,226,138.54	
PORTFOLIO - OTHER INVESTMENTS							25,768,773.75	25,768,773.75	25,768,773.75	
TOTAL PORTFOLIO							190,077,428.38	190,077,428.38	190,077,428.38	

COMPOSITION OF PORTFOLIO :	GENERAL FUND	OTHER INVESTMENTS
Money Market	3.84%	100.00%
Local Agency Investment Fund (California LAIF)	0.03%	0.00%
Treasury Bills	93.09%	0.00%
Treasury Notes	0.00%	0.00%
Bonds	3.04%	0.00%
	<u>100.00%</u>	<u>100.00%</u>

