

SR 20-432
Att.1

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS
FOR THE GENERAL FUND
SEPTEMBER 30, 2020**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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**INVESTMENT SUMMARY
FOR THE GENERAL FUND & BUS/OTHER FUND
SEPTEMBER 30, 2020**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	0.530%	\$32,178,329.31	\$32,178,329.31	\$32,178,329.31	61.69%
CERTIFICATE OF DEPOSIT	0.000%	\$0.00	\$0.00	\$0.00	0.00%
TREASURY BILLS	0.160%	\$19,983,987.60	\$19,983,987.60	\$19,983,987.60	38.31%
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 GENERAL FUND INVESTMENTS		\$52,162,316.91	\$52,162,316.91	\$52,162,316.91	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	0.010%	\$18,974,235.10	\$18,974,235.10	\$18,974,235.10	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		\$18,974,235.10	\$18,974,235.10	\$18,974,235.10	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
 INVESTMENT OVERVIEW
 FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
 SEPTEMBER 30, 2020

DESCRIPTION	2020						2021						YTD
	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	AVERAGE
<u>CURRENT MONTH AVERAGE INTEREST RATES</u>													
Repurchase Agreements (current month)	0.000%	0.000%	0.000%										0.000%
Money Market Accounts (current month)	0.010%	0.010%	0.010%										0.010%
Govt Securities held at month end													
Treasury Bills (purchased in current month)													
<u>AVERAGE INTEREST RATE</u>													
Repurchase Agreements (12-month avg)	0.000%	0.000%	0.000%										0.000%
Money Market Accounts (12-month avg)	0.271%	0.209%	0.147%										0.209%
Govt Securities held at month end													
Treasury Bills (Portfolio)	0.160%	0.160%	0.160%										0.160%
Treasury Notes (Portfolio)	0.000%	0.000%	0.000%										0.000%
Agency Bonds (Portfolio)	0.000%	0.000%	0.000%										0.000%
<u>INVESTMENT BENCHMARKS</u>													
Current Month Daily Fed Funds Average	0.100%	0.090%	0.090%										0.093%
Current Month Daily 3 Month T Bill Rate Average	0.105%	0.105%	0.095%										0.102%
Monthly Avg of Daily Fed Funds (12 month avg)	1.042%	0.883%	0.720%										0.882%
Monthly Avg 3 Month T Bill Rate (12 month avg)	1.056%	0.906%	0.744%										0.902%
<u>AVERAGE MATURITY OF INVESTMENTS</u>													
	<u>DAYS</u>	<u>DAYS</u>	<u>DAYS</u>	<u>DAYS</u>	<u>DAYS</u>	<u>DAYS</u>	<u>DAYS</u>	<u>DAYS</u>	<u>DAYS</u>	<u>DAYS</u>	<u>DAYS</u>	<u>DAYS</u>	<u>DAYS</u>
Repurchase Agreements	0	0	0										0
Treasury Bills	183	183	183										183
Treasury Notes	0	0	0										0
Agency Bonds													
<u>INVESTMENTS AT CARRYING VALUE</u>													
Money Market	\$46,063,349	\$51,152,174	\$51,152,564										\$49,456,029
Treasury Bills	19,983,988	19,983,988	\$19,983,988										\$19,983,988
Treasury Notes	0	0	0										\$0
	\$66,047,337	\$71,136,162	\$71,136,552	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$69,440,017
<u>INVESTMENTS AT COST</u>													
	\$66,047,337	\$71,136,162	\$71,136,552	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$69,440,017

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
SEPTEMBER 30, 2020**

RETURN ON INVESTMENTS	2020						2021						YTD
	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	TOTAL
Repurchase Agreements													\$0
Money Market	\$417	\$375	\$404										\$1,196
Treasury Bills	0	0	0										\$679,668
CD's	0	0	0										\$0
Total return on investments	\$417	\$375	\$404	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$680,864
Interest received	\$350	\$418	\$390										\$1,158
Net change in accrued interest	67	-43	14										\$38
Total return on investments	\$417	\$375	\$404	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$1,196

PORTFOLIO INVESTED

Average daily portfolio available for investment	\$65,002,037	\$63,387,183	\$80,804,594										\$69,731,271
Average daily portfolio invested	\$19,989,588	\$19,992,300	\$19,994,925										\$19,992,271
% of average daily portfolio invested	30.75%	31.54%	24.74%										28.67%

CARRYING VALUE GENERAL FUND PORTFOLIO

	FY 20/21		FY 19/20		FY 18/19		FY 17/18	
Jul 2020	\$52,161,802		Jul 2019	\$43,339,680	Jul 2018	\$48,069,650	Jul 2017	\$52,643,560
Aug	\$52,162,060		Aug	\$43,341,333	Aug	\$48,261,280	Aug	\$52,715,806
Sep	\$52,162,317		Sep	\$50,583,562	Sep	\$48,431,336	Sep	\$47,724,767
Oct			Oct	\$50,584,959	Oct	\$48,438,351	Oct	\$47,802,272
Nov			Nov	\$43,823,400	Nov	\$41,748,443	Nov	\$47,810,274
Dec			Dec	\$43,826,415	Dec	\$42,851,177	Dec	\$47,817,401
Jan 2021			Jan 2020	\$43,827,028	Jan 2019	\$42,851,795	Jan 2018	\$47,826,385
Feb			Feb	\$43,827,640	Feb	\$42,852,994	Feb	\$47,850,542
Mar			Mar	\$44,021,139	Mar	\$43,085,917	Mar	\$48,035,479
Apr			Apr	\$44,021,612	Apr	\$43,087,186	Apr	\$48,043,100
May			May	\$44,179,668	May	\$43,336,120	May	\$48,049,195
Jun			Jun	\$52,160,270	Jun	\$43,338,109	Jun	\$48,062,746

CARRYING VALUE BUS/OTHER PORTFOLIO

	FY 20/21		FY 19/20		FY 18/19		FY 17/18	
Jul 2020	\$13,885,535		Jul 2019	\$20,916,215	Jul 2018	\$24,500,521	Jul 2017	\$29,063,184
Aug	\$18,974,102		Aug	\$14,142,304	Aug	\$30,214,498	Aug	\$31,130,571
Sep	\$18,974,235		Sep	\$14,158,316	Sep	\$30,230,582	Sep	\$24,821,821
Oct			Oct	\$19,691,033	Oct	\$24,985,311	Oct	\$22,684,126
Nov			Nov	\$19,700,396	Nov	\$20,787,852	Nov	\$22,696,286
Dec			Dec	\$19,707,305	Dec	\$20,804,338	Dec	\$22,707,479
Jan 2021			Jan 2020	\$19,712,326	Jan 2019	\$20,819,357	Jan 2018	\$22,719,050
Feb			Feb	\$20,131,288	Feb	\$20,835,299	Feb	\$22,730,627
Mar			Mar	\$20,136,056	Mar	\$20,850,483	Mar	\$22,741,089
Apr			Apr	\$20,139,737	Apr	\$20,867,027	Apr	\$22,752,677
May			May	\$20,139,902	May	\$20,883,320	May	\$22,764,303
Jun			Jun	\$19,897,895	Jun	\$20,900,169	Jun	\$24,488,172

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
DETAIL OF PORTFOLIO
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
SEPTEMBER 30, 2020

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%	30,407,142.31	30,407,142.31	30,407,142.31
	Money Market - Local Banks				1.050%	1.050%	1,771,187.00	1,771,187.00	1,771,187.00
	TOTAL MONEY MARKET GENERAL FUND						32,178,329.31	32,178,329.31	32,178,329.31
AGENCY TREASURY BILLS:									
	TOTAL TREASURY BILLS						19,983,987.60	19,983,987.60	19,983,987.60
AGENCY TREASURY NOTES:									
	TOTAL TREASURY NOTES							0.00	0.00
	TOTAL TREASURY BILLS and NOTES						19,983,987.60	19,983,987.60	19,983,987.60
AGENCY BONDS:									
	TOTAL BONDS						0.00	0.00	0.00
PORTFOLIO - GENERAL FUND							52,162,316.91	52,162,316.91	52,162,316.91
MONEY MARKET OTHER:									
	Wells Fargo Bank	PIBDA	Wells Fargo Bank - PIBDA		0.010%	0.010%	5,653,807.08	5,653,807.08	5,653,807.08
			Wells Fargo Bank - PIBDA		0.010%	0.010%	994,953.81	994,953.81	994,953.81
			Wells Fargo Bank - PIBDA		0.010%	0.010%	1,669,284.61	1,669,284.61	1,669,284.61
AGENCY BONDS:									
			Wells Fargo Bank - PIBDA		0.010%	0.010%	957,939.85	957,939.85	957,939.85
			Wells Fargo Bank - PIBDA		0.010%	0.010%	2,023,135.23	2,023,135.23	2,023,135.23
			Wells Fargo Bank - PIBDA		0.010%	0.010%	2,172,565.28	2,172,565.28	2,172,565.28
			Wells Fargo Bank - PIBDA		0.010%	0.010%	414,126.96	414,126.96	414,126.96
			Wells Fargo Bank - PIBDA		0.010%	0.010%	5,088,422.28	5,088,422.28	5,088,422.28
PORTFOLIO - OTHER (PTMISEA/Bus Procurement)							18,974,235.10	18,974,235.10	18,974,235.10
TOTAL PORTFOLIO							71,136,552.01	71,136,552.01	71,136,552.01

COMPOSITION OF PORTFOLIO :	GENERAL FUND	OTHER (PTMISEA/Bus Procurement)
Money Market	61.69%	100.00%
Certificate of Deposits	0.00%	0.00%
Treasury Bills	38.31%	0.00%
Treasury Notes	0.00%	0.00%
Bonds	0.00%	0.00%
	<u>100.00%</u>	<u>100.00%</u>

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND
 GOVERNMENT SECURITIES SUMMARY
 FOR THE MONTH ENDED
 SEPTEMBER 30, 2020

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 Maturated:																
Treasury Bills Held at Month End:																
9127963B3	US T-BILL	05/28/20	11/27/20	1.575%	20,000,000.00	19,983,987.60	183	16,012.40	99.985%	19,997,000.00	0.160%	19,994,925.10	2,625.00			19,992,300.10
TOTAL TREASURY BILLS					20,000,000.00	19,983,987.60		16,012.40		19,997,000.00		19,994,925.10	2,625.00	0.00	0.00	19,992,300.10
US Treasury Notes Maturated:																
Treasury Notes Held at Month End:																
TOTAL TREASURY NOTES					0.00	0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00
Agency Bond Maturated																
Agency Bond Held at Month End:																
TOTAL BONDS					0.00	0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00
TOTAL GOVERNMENT SECURITIES					20,000,000.00	19,983,987.60		16,012.40		19,997,000.00		19,994,925.10	2,625.00	0.00	0.00	19,992,300.10
Government Securities 90 days and less					0.00			0.00		0.00		0.00	0.00	0.00	0.00	0.00
Government Securities over 90 days					19,983,987.60			16,012.40		19,997,000.00		19,994,925.10	2,625.00	0.00	0.00	19,992,300.10
Total Government Securities - Aged					19,983,987.60			16,012.40		19,997,000.00		19,994,925.10	2,625.00	0.00	0.00	19,992,300.10
Variance					0.00			0.00		0.00		0.00	0.00	0.00	0.00	0.00