

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

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 & OTHER FUND
JULY 31, 2023**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	1.875%	\$5,816,073.76	\$5,816,073.76	\$5,816,073.76	3.55%
LOCAL AGENCY INVESTMENT FUND	3.305%	\$42,551.80	\$42,551.80	\$42,551.80	0.03%
TREASURY BILLS and NOTES	5.205%	\$153,015,546.89	\$153,015,546.89	\$153,015,546.89	93.37%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	3.05%
TOTAL GENERAL FUND INVESTMENTS		\$163,874,172.45	\$163,874,172.45	\$163,874,172.45	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	2.700%	\$25,707,182.14	\$25,707,182.14	\$25,707,182.14	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		\$25,707,182.14	\$25,707,182.14	\$25,707,182.14	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND AND OTHER FUND
JULY 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%
Money Market Accounts (current month)	2.700%												2.700%
Govt Securities held at month end													
Agency Bond (purchased in current month)	0.510%												0.510%
<u>AVERAGE INTEREST RATE</u>													
Repurchase Agreements (12-month avg)	0.000%												0.000%
Money Market Accounts (12-month avg)	2.142%												2.142%
Govt Securities held at month end													
Treasury Bills (Portfolio)	5.205%												5.205%
Treasury Notes/B (Portfolio)	0.000%												0.000%
Agency Bonds (Portfolio)	0.510%												0.510%
<u>INVESTMENT BENCHMARKS</u>													
Current Month Daily Fed Funds Average	5.340%												5.340%
Current Month Daily 3 Month T Bill Rate Average	5.340%												5.340%
Monthly Avg of Daily Fed Funds (12 month avg)	4.277%												4.277%
Monthly Avg 3 Month T Bill Rate (12 month avg)	4.448%												4.448%
<u>AVERAGE MATURITY OF INVESTMENTS</u>													
	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS
Repurchase Agreements	0												0
Treasury Bills	182												182
Treasury Notes	0												0
Agency Bonds	365												365
<u>INVESTMENTS AT CARRYING VALUE</u>													
Money Market	\$31,523,256												\$31,523,256
Local Agency Investment Fund (California LAIF)	42,552												\$42,552
Treasury Bills and Notes	153,015,547												\$153,015,547
Agency Bonds	5,000,000												\$5,000,000
	\$189,581,355	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$189,581,355
<u>INVESTMENTS AT COST</u>													
	\$189,581,355	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$189,581,355

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & OTHER FUND
JULY 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												\$67,155
Treasury Bills and Notes	877,291												\$877,291
Agency Bonds	2,125												\$2,125
Total return on investments	<u>\$946,571</u>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	<u>\$946,571</u>
Interest received	\$951,943												\$951,943
Net change in accrued interest	-5,372												-\$5,372
Total return on investments	<u>\$946,571</u>	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	<u>\$946,571</u>
Annualized rate of return on total portfolio	6.07%												

PORTFOLIO INVESTED

Average daily portfolio available for investment	\$187,559,356	\$187,559,356
Average daily portfolio invested	\$159,969,003	\$159,969,003
% of average daily portfolio invested	85.29%	85.29%

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		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		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
JULY 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				2.700%	2.700%	4,040,486.45	4,040,486.45	4,040,486.45	
	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							5,816,073.76	5,816,073.76	5,816,073.76
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	
							17,578,397.00	17,578,397.00	17,578,397.00	
							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							153,015,546.89	153,015,546.89	153,015,546.89
AGENCY BONDS:										
	GOVERNMENT AGENCY BOND							5,000,000.00	5,000,000.00	5,000,000.00
PORTFOLIO - GENERAL FUND							163,874,172.45	163,874,172.45	163,874,172.45	
MONEY MARKET OTHER:										
	Wells Fargo Bank	PIBDA						8,327,525.89		
			Wells Fargo Bank - PIBDA		2.700%	2.700%	5,779,377.50	5,779,377.50	5,779,377.50	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	1,696,590.57	1,696,590.57	1,696,590.57	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	3,094,507.97	3,094,507.97	3,094,507.97	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	3,382,912.13	3,382,912.13	3,382,912.13	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	8,346,619.43	8,346,619.43	8,346,619.43	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	713,702.80	713,702.80	713,702.80	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	472,654.04	472,654.04	472,654.04	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	2,220,817.70	2,220,817.70	2,220,817.70	
PORTFOLIO - OTHER INVESTMENTS							25,707,182.14	25,707,182.14	25,707,182.14	
TOTAL PORTFOLIO							189,581,354.59	189,581,354.59	189,581,354.59	

COMPOSITION OF PORTFOLIO :	GENERAL FUND	OTHER INVESTMENTS
Money Market	3.55%	100.00%
Local Agency Investment Fund (California LAIF)	0.03%	0.00%
Treasury Bills	93.37%	0.00%
Treasury Notes	0.00%	0.00%
Bonds	3.05%	0.00%
	<u>100.00%</u>	<u>100.00%</u>

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND
GOVERNMENT SECURITIES SUMMARY
FOR THE MONTH ENDED
JULY 31, 2023

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 Mated:																	
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	21,000,000.00	20,502,078.33	182	497,921.67			4.871%		35,565.83		21,000,000.00	20,964,434.16	
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	9,000,000.00	8,786,605.00	182	213,395.00			4.871%		15,242.50		9,000,000.00	8,984,757.50	
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	7,000,000.00	6,834,026.11	182	165,973.89			4.871%		11,855.28		7,000,000.00	6,988,144.72	
Treasury Bills Held at Month End:																	
912797GC5	US T-BILL	07/13/23	01/11/24	5.237%	21,000,000.00	20,444,005.17	182	555,994.83	97.617%	20,499,570.00	5.469%	20,498,993.67	54,988.50	20,444,005.17		0.00	
912797GC5	US T-BILL	07/13/23	01/11/24	5.237%	9,000,000.00	8,761,716.50	182	238,283.50	97.617%	8,785,530.00	5.469%	8,785,283.00	23,566.50	8,761,716.50		0.00	
912796CS6	US T-BILL	03/31/23	09/28/23	4.677%	10,000,000.00	9,764,850.83	181	235,149.17	99.149%	9,914,900.00	4.856%	9,924,648.33	40,274.17			9,884,374.16	
912796Y37	US T-BILL	02/02/23	08/03/23	4.633%	18,000,000.00	17,578,397.00	182	421,603.00	99.971%	17,994,780.00	4.810%	17,995,367.00	71,811.50			17,923,555.50	
912797FV4	US T-BILL	06/22/23	12/21/23	5.171%	40,000,000.00	38,954,410.00	182	1,045,590.00	97.923%	39,169,200.00	5.383%	39,184,210.00	178,095.00			39,006,115.00	
912797GC5	US T-BILL	07/13/23	01/11/24	5.237%	7,000,000.00	6,814,668.39	182	185,331.61	97.617%	6,833,190.00	5.469%	6,832,997.89	18,329.50	6,814,668.39		0.00	
912797FL6	US T-BILL	05/25/23	11/24/23	5.116%	32,000,000.00	31,167,797.33	183	832,202.67	98.325%	31,464,000.00	5.326%	31,477,031.11	140,974.22			31,336,056.89	
912796CS6	US T-BILL	03/31/23	09/28/23	4.677%	20,000,000.00	19,529,701.67	181	470,298.33	99.149%	19,829,800.00	4.856%	19,849,296.67	80,548.33			19,768,748.34	
TOTAL TREASURY BILLS					194,000,000.00	189,138,256.33		4,861,743.67		154,490,970.00		154,547,827.67	671,251.33	36,020,390.06	37,000,000.00	154,856,186.27	
US Treasury Notes Mated:																	
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	0.00
Agency Bond Mated																	
Agency Bond Held at Month End:																	
3130ANBC3	FHLB	07/29/21	07/29/24		5,000,000.00	5,000,000.00			95.073%	4,753,650.00		5,051,000.00	2,125.00			5,048,875.00	
TOTAL BONDS					5,000,000.00	5,000,000.00		0.00		4,753,650.00		5,051,000.00	2,125.00	0.00	0.00	5,048,875.00	
TOTAL GOVERNMENT SECURITIES					199,000,000.00	194,138,256.33		4,861,743.67		159,244,620.00		159,598,827.67	673,376.33	36,020,390.06	37,000,000.00	159,905,061.27	
Government Securities 90 days and less					0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00	0.00	
Government Securities over 90 days					194,138,256.33		4,861,743.67		159,244,620.00		159,598,827.67	673,376.33	36,020,390.06	37,000,000.00	159,905,061.27		
Total Government Securities - Aged					194,138,256.33		4,861,743.67		159,244,620.00		159,598,827.67	673,376.33	36,020,390.06	37,000,000.00	159,905,061.27		
Variance					0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00		