

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS
FOR THE GENERAL FUND
AUGUST 31, 2022**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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**INVESTMENT SUMMARY
FOR THE GENERAL FUND & OTHER FUND
AUGUST 31, 2022**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	1.075%	\$3,343,815.15	\$3,343,815.15	\$3,343,815.15	3.03%
LOCAL AGENCY INVESTMENT FUND	1.276%	\$33,850.80	\$33,850.80	\$33,850.80	0.03%
TREASURY BILLS and NOTES	2.266%	\$101,844,196.81	\$101,844,196.81	\$101,844,196.81	92.40%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	4.54%
TOTAL GENERAL FUND INVESTMENTS		\$110,221,862.76	\$110,221,862.76	\$110,221,862.76	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	1.100%	\$26,744,271.62	\$26,744,271.62	\$26,744,271.62	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		\$26,744,271.62	\$26,744,271.62	\$26,744,271.62	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND AND OTHER FUND
AUGUST 31, 2022

DESCRIPTION	2022						2023						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)	0.650%	1.100%											0.875%
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)	0.103%	0.194%											0.149%
Govt Securities held at month end													
Treasury Bills (Portfolio)	1.046%	1.046%											1.046%
Treasury Notes/B (Portfolio)	1.539%	1.539%											1.539%
Agency Bonds (Portfolio)	0.510%	0.510%											0.510%
<u>INVESTMENT BENCHMARKS</u>													
Current Month Daily Fed Funds Average	2.340%	2.330%											2.335%
Current Month Daily 3 Month T Bill Rate Average	2.490%	2.610%											2.550%
Monthly Avg of Daily Fed Funds (12 month avg)	0.500%	0.688%											0.594%
Monthly Avg 3 Month T Bill Rate (12 month avg)	0.715%	0.928%											0.822%
<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	168	168											168
Treasury Notes	372	372											372
Agency Bonds	365	365											365
<u>INVESTMENTS AT CARRYING VALUE</u>													
Money Market	\$21,900,147	\$30,088,087											\$25,994,117
Local Agency Investment Fund (California LAIF)	33,851	33,851											\$33,851
Treasury Bills and Notes	101,844,197	101,844,197											\$101,844,197
Agency Bonds	5,000,000	5,000,000											\$5,000,000
	\$128,778,195	\$136,966,135	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$132,872,165
<u>INVESTMENTS AT COST</u>													
	\$128,778,195	\$136,966,135	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$265,744,330

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & OTHER FUND
AUGUST 31, 2022**

RETURN ON INVESTMENTS	2022						2023						YTD
	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	TOTAL
Repurchase Agreements													\$0
Money Market	\$14,271	\$18,811											\$33,082
Treasury Bills	23,553	2,117											\$25,670
Agency Bonds	2,125	2,125											\$4,250
Total return on investments	<u>\$39,949</u>	<u>\$23,053</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$63,002</u>
Interest received	\$45,466	\$9,409											\$54,875
Net change in accrued interest	-5,517	13,644											\$8,127
Total return on investments	<u>\$39,949</u>	<u>\$23,053</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	<u>\$63,002</u>

PORTFOLIO INVESTED

Average daily portfolio available for investment	\$202,405,700	\$199,994,767											\$201,200,234
Average daily portfolio invested	\$107,643,663	\$125,830,210											\$116,736,937
% of average daily portfolio invested	53.18%	62.92%											58.02%

CARRYING VALUE GENERAL FUND PORTFOLIO

	<u>FY 22/23</u>		<u>FY 21/22</u>		<u>FY 20/21</u>		<u>FY 19/20</u>	
Jul 2022	\$110,220,135		Jul 2021	\$103,248,211	Jul 2020	\$52,161,802	Jul 2019	\$43,339,680
Aug	\$110,221,863		Aug	\$73,165,768	Aug	\$52,162,060	Aug	\$43,341,333
Sep			Sep	\$73,169,068	Sep	\$52,162,317	Sep	\$50,583,562
Oct			Oct	\$73,170,621	Oct	\$57,162,566	Oct	\$50,584,959
Nov			Nov	\$73,172,828	Nov	\$62,178,701	Nov	\$43,823,400
Dec			Dec	\$73,170,125	Dec	\$68,139,251	Dec	\$43,826,415
Jan 2023			Jan 2022	\$73,193,020	Jan 2021	\$68,139,429	Jan 2020	\$43,827,028
Feb			Feb	\$73,193,120	Feb	\$68,140,119	Feb	\$43,827,640
Mar			Mar	\$73,197,537	Mar	\$68,149,080	Mar	\$44,021,139
Apr			Apr	\$93,246,660	Apr	\$68,149,151	Apr	\$44,021,612
May			May	\$93,246,743	May	\$68,157,913	May	\$44,179,668
Jun			Jun	\$103,248,211	Jun	\$73,157,984	Jun	\$52,160,270

CARRYING VALUE OTHER PORTFOLIO

	<u>FY 22/23</u>		<u>FY 21/22</u>		<u>FY 20/21</u>		<u>FY 19/20</u>	
Jul 2022	\$18,558,060		Jul 2021	\$25,465,768	Jul 2020	\$13,885,535	Jul 2019	\$20,916,215
Aug	\$26,744,272		Aug	\$16,928,187	Aug	\$18,974,102	Aug	\$14,142,304
Sep			Sep	\$17,583,387	Sep	\$18,974,235	Sep	\$14,158,316
Oct			Oct	\$18,173,873	Oct	\$18,974,390	Oct	\$19,691,033
Nov			Nov	\$18,174,030	Nov	\$18,974,551	Nov	\$19,700,396
Dec			Dec	\$21,656,064	Dec	\$18,974,706	Dec	\$19,707,305
Jan 2023			Jan 2022	\$22,970,837	Jan 2021	\$18,974,867	Jan 2020	\$19,712,326
Feb			Feb	\$22,971,029	Feb	\$17,361,784	Feb	\$20,131,288
Mar			Mar	\$22,971,205	Mar	\$14,817,714	Mar	\$20,136,056
Apr			Apr	\$21,872,577	Apr	\$12,494,630	Apr	\$20,139,737
May			May	\$21,458,560	May	\$16,759,401	May	\$20,139,902
Jun			Jun	\$25,465,768	Jun	\$18,200,348	Jun	\$19,897,895

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
DETAIL OF PORTFOLIO
FOR THE GENERAL FUND & OTHER FUND
AUGUST 31, 2022**

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				1.100%	1.100%	1,568,688.30	1,568,688.30	1,568,688.30	
	Money Market - Local Banks				1.050%	1.050%	1,775,126.85	1,775,126.85	1,775,126.85	
	TOTAL MONEY MARKET GENERAL FUND							3,343,815.15	3,343,815.15	3,343,815.15
LOCAL AGENCY INVESTMENT FUND:										
	CALIFORNIA LAIF							33,850.80	33,850.80	33,850.80
AGENCY TREASURY BILLS and NOTES:										
	US TREASURY BILLS							7,900,529.33	7,900,529.33	7,900,529.33
							7,887,176.67	7,887,176.67	7,887,176.67	
							6,912,200.17	6,912,200.17	6,912,200.17	
							9,953,337.22	9,953,337.22	9,953,337.22	
							9,861,736.11	9,861,736.11	9,861,736.11	
							19,749,143.33	19,749,143.33	19,749,143.33	
							19,864,917.78	19,864,917.78	19,864,917.78	
	US TREASURY NOTE							19,715,156.20	19,715,156.20	19,715,156.20
	TOTAL TREASURY BILLS and NOTES							101,844,196.81	101,844,196.81	101,844,196.81
AGENCY BONDS:										
	GOVERNMENT AGENCY BOND							5,000,000.00	5,000,000.00	5,000,000.00
PORTFOLIO - GENERAL FUND							110,221,862.76	110,221,862.76	110,221,862.76	
MONEY MARKET OTHER:										
	Wells Fargo Bank	PIBDA								
			Wells Fargo Bank - PIBDA		1.100%	1.100%	5,659,067.12	5,659,067.12	5,659,067.12	
			Wells Fargo Bank - PIBDA		1.100%	1.100%	2,018,196.14	2,018,196.14	2,018,196.14	
			Wells Fargo Bank - PIBDA		1.100%	1.100%	3,892,939.94	3,892,939.94	3,892,939.94	
			Wells Fargo Bank - PIBDA		1.100%	1.100%	3,312,489.41	3,312,489.41	3,312,489.41	
			Wells Fargo Bank - PIBDA		1.100%	1.100%	8,178,530.00	8,178,530.00	8,178,530.00	
			Wells Fargo Bank - PIBDA		1.100%	1.100%	1,395,162.60	1,395,162.60	1,395,162.60	
			Wells Fargo Bank - PIBDA		1.100%	1.100%	113,299.89	113,299.89	113,299.89	
			Wells Fargo Bank - PIBDA		1.100%	1.100%	2,174,586.52	2,174,586.52	2,174,586.52	
PORTFOLIO - OTHER INVESTMENTS							26,744,271.62	26,744,271.62	26,744,271.62	
TOTAL PORTFOLIO							136,966,134.38	136,966,134.38	136,966,134.38	

COMPOSITION OF PORTFOLIO :	GENERAL FUND	OTHER INVESTMENTS
Money Market	3.03%	100.00%
Local Agency Investment Fund (California LAIF)	0.03%	0.00%
Treasury Bills	74.51%	0.00%
Treasury Notes	17.89%	0.00%
Bonds	4.54%	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, 2022

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:																
912796X95	US T-BILL	07/07/22	01/05/23	2.481%	20,000,000.00	19,749,143.33	182	250,856.67	98.958%	19,791,600.00	2.547%	19,826,330.00	42,728.33			19,783,601.66
912796M89	US T-BILL	07/07/22	10/06/22	1.846%	10,000,000.00	9,953,337.22	91	46,662.78	99.786%	9,978,600.00	1.880%	9,982,052.78	15,896.11			9,966,156.66
912796S34	US T-BILL	07/29/22	01/26/23	2.750%	10,000,000.00	9,861,736.11	181	138,263.89	98.758%	9,875,800.00	2.827%	9,887,708.33	23,680.56			9,864,027.78
912796XR5	US T-BILL	07/15/22	01/12/23	2.805%	8,000,000.00	7,887,176.67	181	112,823.33	98.886%	7,910,880.00	2.885%	7,917,720.00	19,323.33			7,898,396.67
912796R27	US T-BILL	06/29/22	12/29/22	2.446%	8,000,000.00	7,900,529.33	183	99,470.67	99.011%	7,920,880.00	2.511%	7,935,316.89	16,850.22			7,918,466.66
912796X95	US T-BILL	07/07/22	01/05/23	2.481%	7,000,000.00	6,912,200.17	182	87,799.83	98.958%	6,927,060.00	2.547%	6,936,321.00	12,060.42			6,924,260.59
912796V71	US T-BILL	05/02/22	10/27/22	1.366%	20,000,000.00	19,864,917.78	178	135,082.22	99.604%	19,920,800.00	1.394%	19,957,502.23	23,525.56			19,933,976.67
TOTAL TREASURY BILLS					83,000,000.00	82,129,040.61		870,959.39		82,325,620.00		82,442,951.22	154,245.09	0.00	0.00	82,288,886.70
US Treasury Notes Matured:																
Treasury Notes Held at Month End:																
91282CBU4	US T-NOTE/B	03/24/22	03/31/23	1.539%	20,000,000.00	19,715,156.20	372	284,843.80	98.215%	19,643,000.00	1.539%	19,851,073.99	26,499.70			19,824,574.30
TOTAL TREASURY NOTES					20,000,000.00	19,715,156.20		284,843.80		19,643,000.00		19,851,073.99	26,499.70	0.00	0.00	19,824,574.30
Agency Bond Maturity																
Agency Bond Held at Month End:																
3130ANBC3	FHLB	07/29/21	07/29/24		5,000,000.00	5,000,000.00			94.026%	4,701,300.00		5,027,625.00	2,125.00			5,025,500.00
TOTAL BONDS					5,000,000.00	5,000,000.00		0.00		4,701,300.00		5,027,625.00	2,125.00	0.00	0.00	5,025,500.00
TOTAL GOVERNMENT SECURITIES					108,000,000.00	106,844,196.81		1,155,803.19		106,669,920.00		107,321,650.22	182,869.78	0.00	0.00	107,138,960.99
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					106,844,196.81	1,155,803.19		1,155,803.19		106,669,920.00		107,321,650.22	182,869.78	0.00	0.00	107,138,960.99
Total Government Securities - Aged					106,844,196.81	1,155,803.19		1,155,803.19		106,669,920.00		107,321,650.22	182,869.78	0.00	0.00	107,138,960.99
Variance					0.00	0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00