

## ALAMEDA - CONTRA COSTA TRANSIT DISTRICT MONTHLY REPORT ON INVESTMENTS

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# INVESTMENT SUMMARY FOR THE GENERAL FUND & OTHER FUND NOVEMBER 30, 2023

	Average Interest				
TYPE	Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	2.500%	\$7,989,902.72	\$7,989,902.72	\$7,989,902.72	4.77%
LOCAL AGENCY INVESTMENT FUND	3.670%	\$42,935.52	\$42,935.52	\$42,935.52	0.03%
TREASURY BILLS and NOTES	5.481%	\$154,600,127.31	\$154,600,127.31	\$154,600,127.31	92.23%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	2.98%
TOTAL GENERAL FUND INVESTMENTS		\$167,632,965.55	\$167,632,965.55	\$167,632,965.55	100.00%

ТҮРЕ	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER REPO'S TREASURY BILLS and NOTES AGENCY BONDS	2.950% 0.000% 0.000% 0.000%	\$18,451,782.21 \$0.00 \$0.00 \$0.00	\$18,451,782.21 \$0.00 \$0.00 \$0.00	\$0.00	0.00%
TOTAL OTHER INVESTMENTS		\$18,451,782.21	\$18,451,782.21	\$18,451,782.21	100.00%

#### ALAMEDA - CONTRA COSTA TRANSIT DISTRICT INVESTMENT OVERVIEW FOR THE GENERAL FUND AND OTHER FUND NOVEMBER 30, 2023

	2023						2024						YTD
DESCRIPTION	JUL	AUG	SEP	ОСТ	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	AVERAGE
CURRENT MONTH AVERAGE INTEREST RATES													
Repurchase Agreements (current month)	0.000%	0.000%	0.000%	0.000%	0.000%								0.000%
Money Market Accounts (current month)	2.700%	2.850%	2.850%	2.850%	2.950%								2.8409
Govt Securities held at month end													
Agency Bond (purchased in current month)	0.510%	0.510%	0.510%	0.510%	0.510%								0.5109
AVERAGE INTEREST RATE													
Repurchase Agreements (12-month avg)	0.000%	0.000%	0.000%	0.000%	0.000%								0.000%
Money Market Accounts (12-month avg)	2.142%	2.287%	2.433%	2.542%	2.625%								2.4069
Govt Securities held at month end													
Treasury Bills (Portfolio)	5.205%	5.205%	5.205%	5.461%	5.465%								5.3089
Treasury Notes/B (Portfolio)	0.000%	0.000%	0.000%	0.000%	0.000%								0.0009
Agency Bonds (Portfolio)	0.510%	0.510%	0.510%	0.510%	0.510%								0.5109
NVESTMENT BENCHMARKS													
Current Month Daily Fed Funds Average	5.340%	5.285%	5.340%	5.340%	5.270%								5.315%
Current Month Daily 3 Month T Bill Rate Average	5.340%	5.315%	5.345%	5.285%	5.338%								5.325%
Nonthly Avg of Daily Fed Funds (12 month avg)	4.277%	4.523%	4.711%	4.899%	5.079%								4.6989
Monthly Avg 3 Month T Bill Rate (12 month avg)	4.448%	4.673%	4.846%	4.968%	5.056%								4.7989
AVERAGE MATURITY OF INVESTMENTS													
_	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAY
Repurchase Agreements	0	0	0	0	0								
Freasury Bills	182	182	182	182	182								18:
Freasury Notes	0	0	0	0	0								
Agency Bonds	365	365	365	365	365								36
NVESTMENTS AT CARRYING VALUE													
Money Market	\$31,523,256	\$32,075,476	\$32,953,808	\$33,031,385	\$26,441,685								\$31,205,12
ocal Agency Investment Fund ( California LAIF)	42,552	42,552	42,552	\$42,936	\$42,936								\$42,70
reasury Bills and Notes	153,015,547	152,959,400	152,859,801	\$152,859,801	\$154,600,127								\$153,258,93
Agency Bonds	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000								\$5,000,00
- ·	\$189,581,355	\$190,077,428	\$190,856,161	\$190,934,122	\$186,084,748	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$189,506,76
NVESTMENTS AT COST	\$189,581,355	\$190,077,428	\$190,856,161	\$190,934,122	\$186,084,748	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$947,533,81

## ALAMEDA - CONTRA COSTA TRANSIT DISTRICT RETURN ON INVESTMENTS FOR THE GENERAL FUND & OTHER FUND **NOVEMBER 30, 2023**

2023 <u>RETURN ON INVESTMENTS</u> JUL AUG SEP OCT NOV DEC JAN FEB MAR APR MAY .	YTD
RETURN ON INVESTMENTS JUL AUG SEP OCT NOV DEC JAN FEB MAR APR MAY	
	IN TOTAL
Repurchase Agreements	\$0
Money Market \$67,155 \$72,346 \$71,160 \$75,452 \$66,714	\$352,827
Treasury Bills and Notes 877,291 421,603 705,448 0 832,203	\$2,836,545
Agency Bonds         2,125	\$10,625 \$0 \$3,199,997
10tal return of investments \$946,571 \$496,074 \$776,755 \$77,577 \$901,042 \$0 \$0 \$0 \$0 \$0	\$0 \$3,199,99 <i>1</i>
Interest received \$951,943 \$488,758 \$777,793 \$71,160 \$910,645	\$3,200,299
Met change in accrued interest -5.372 7.316 940 6.417 -9.604	-\$303
Total return on investments \$946.571 \$496.074 \$778.733 \$77.577 \$901.041 \$0 \$0 \$0 \$0 \$0 \$0	\$0 \$3,199,996
Annualized rate of return on total portfolio 6.07% 3.12% 4.93% 0.48% 5.81%	φο, 199,990
A initialized rate of return on total portionio 0.07 // 5.12 // 4.93 // 0.40 // 3.01 //	
PORTFOLIO INVESTED	
Average daily portfolio available for investment \$187,559,356 \$187,139,645 \$204,741,584 \$188,628,680 \$176,103,183	\$188,834,490
Average daily portfolio invested \$159,969,003 \$159,836,620 \$160,387,890 \$160,381,840 \$160,381,840	\$160,191,439
7.00,000,000 \$100,000,000 \$100,000,000 \$100,000,000 \$100,000,000 \$100,000,000	ψ100,101,400
% of average daily portfolio invested 85.29% 85.41% 78.34% 85.03% 91.07%	84.83%
CARRYING VALUE GENERAL FUND PORTFOLIO FY 23/24 FY 22/23 FY 21/22 FY 20/21	_
1,0000 4,000,071,170 1,0000 4,000,405 1,0004 4,000,405 1,0004	
Jul 2023 \$163,874,172 Jul 2022 \$110,220,135 Jul 2021 \$103,248,211 Jul 2020 \$52,161,	
Aug \$164,308,655 Aug \$110,221,863 Aug \$73,165,768 Aug \$52,162	
Sep         \$165,027,024         Sep         \$120,235,828         Sep         \$73,169,068         Sep         \$52,162	
Oct \$165,042,469 Oct \$120,428,688 Oct \$73,170,621 Oct \$57,162	
Nov \$167,632,966 Nov \$120,430,210 Nov \$73,172,828 Nov \$62,178	
Dec Dec \$160,532,384 Dec \$73,170,125 Dec \$68,139	
Jan 2024 Jan 2023 \$160,980,828 Jan 2022 \$73,193,020 Jan 2021 \$68,139	
Feb Feb \$161,011,351 Feb \$73,193,120 Feb \$68,140.	
Mar Mar \$161,505,133 Mar \$73,197,537 Mar \$68,149	
Apr Apr \$162,158,184 Apr \$93,246,660 Apr \$68,149	
May \$162,254,612 May \$93,246,743 May \$68,157	
Jun \$163,171,246 Jun \$103,248,211 Jun \$73,157,	34
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	35
Aug \$25,768,774 Aug \$26,744,272 Aug \$16,928,187 Aug \$18,974	
Sep \$25,829,136 Sep \$24,844,898 Sep \$17,583,387 Sep \$18,974	
Oct \$25.891,652 Oct \$24.868,170 Oct \$18,173,873 Oct \$18,974	
Nov \$18,451,782 Nov \$24,900,293 Nov \$18,174,030 Nov \$18,974	
Dec Dec \$24,939,383 Dec \$21,656,064 Dec \$18,974	
Jan 2024 Jan 2023 \$25,149,769 Jan 2022 \$22,970,837 Jan 2021 \$18,974	
Feb Feb \$25,200,732 Feb \$22,971,029 Feb \$17,361	
Mar Mar \$25,245,886 Mar \$22,971,205 Mar \$14,817.	
Apr Apr \$25,297,346 Apr \$21,872,577 Apr \$12,494	
May May \$25,406,825 May \$21,458,560 May \$16,759	
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#### ALAMEDA - CONTRA COSTA TRANSIT DISTRICT

#### DETAIL OF PORTFOLIO

#### FOR THE GENERAL FUND & OTHER FUND

#### NOVEMBER 30, 2023

	Purchased	Settlement Maturity Days	Purchased	Maturity			
TYPE	From	Date Date flatur	t Rate %	Rate %	Carrying Value	Par Value	Fair Value
GENERAL FUND:							
	dy Solutions - PPDSA		2.950%	2.950%	6,211,315.41	6,211,315.41	6,211,315.41
Money Market -			2.050%	2.050%	1,778,587.31	1,778,587.31	1,778,587.31
•	TOTAL MONEY MARKE	ET GENERAL FUND	2.500%	2.500%	7,989,902.72	7,989,902.72	7,989,902.72
LOCAL AGENCY INVESTMEN	NT ELIND:						
LOCAL AGENCY INVESTMEN	CALIFORNIA LAIF				42,935.52	42,935.52	42,935.52
AGENCY TREASURY BILLS a	and NOTES.						
AGENCY IREASURY BILLS 8	US TREASURY BILLS				31,189,244.44	31,189,244.44	31,189,244.4
	00 III				20,776,991.09	20,776,991.09	20,776,991.0
					8,904,424.75	8,904,424.75	8,904,424.7
					9,780,307.78	9,780,307.78	9,780,307.7
					17,755,875.00	17,755,875.00	17,755,875.00
					39,707,005.00	39,707,005.00	39,707,005.0
					6,925,663.70	6,925,663.70	6,925,663.70
					19560615.55	19,560,615.55	19,560,615.5
					13300013.33	10,000,010.00	10,000,010.00
	TREASURY NOTES				0.00	0.00	0.00
	TOTAL TREASURY BIL	LS and NOTES			154,600,127.31	154,600,127.31	154,600,127.3
AGENCY BONDS:	TOTAL TREACORT BIL				101,000,127.01	134,000,127.31	134,000,127.3
	GOVERNMENT AGENO	SY BOND			5,000,000.00	5,000,000.00	5,000,000.00
PORTFOLIO - GENERAL FUN	ND				167,632,965.55	167,632,965.55	167,632,965.55
MONEY MARKET OTHER:							
PCS	PPDSA						
PCS	PPDSA	PCS - PPDSA	2.950%	2.950%	5,828,581.97	5,828,581.97	5,828,581.97
		PCS - PPDSA	2.950%	2.950%	477,160.84	477,160.84	477,160.84
		PCS - PPDSA	2.950%	2.950%	1,302,932.85	1,302,932.85	1,302,932.8
		PCS - PPDSA	2.950%	2.950%	1,712,767.72	1,712,767.72	1,712,767.72
		PCS - PPDSA	2.950%	2.950%	3,124,014.38	3,124,014.38	3,124,014.38
		PCS - PPDSA	2.950%	2.950%	720,508.02	720,508.02	720,508.02
		PCS - PPDSA	2.950%	2.950%	3,415,168.51	3,415,168.51	3,415,168.5
		PCS - PPDSA	2.950%	2.950%	1,870,647.92	1,870,647.92	1,870,647.92
PORTFOLIO - OTHER INVES	TMENTS	100 1120/	2.00070	2.00070	18,451,782.21	18,451,782.21	18,451,782.2
TOTAL PORTFOLIO					186,084,747.76	186,084,747.76	186,084,747.76
		NITION OF PORTFOLIO	OFNEDAL FUND		HED INVESTMENTS		
		SITION OF PORTFOLIO:	GENERAL FUND	ОТ	HER INVESTMENTS		
		Noney Market	4.77%		100.00%		
		ocal Agency Investment Fund (California LAIF)	0.03%		0.00%		
		reasury Bills reasury Notes	92.23% 0.00%		0.00% 0.00%		
		reasury Notes Bonds	2.98%		0.00%		
	-	outus	100.00%		100.00%		
			100.00%		100.0076		

#### ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND GOVERNMENT SECURITIES SUMMARY FOR THE MONTH ENDED NOVEMBER 30, 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	CURENT MONTH INT. EARNED	PURCHASED DURING MONTH	MATURED DURING MONTH	PRIOR MONTH CARRYING VALUE
Treasury Bil	lls Matured:				1											
912797FL6	US T-BILL	05/25/23	11/24/23	5.116%	32,000,000.00	31,167,797.33	183	832,202.67			5.326%		109,141.33		32,000,000.00	31,890,858.6
Treasury Bil	ls Held at Mor	nth End:														
912797HR1	US T-BILL	11/24/23	05/23/24	5.212%	32,000,000.00	31,161,447.1	182	838,552.89	99.662%	31,891,840.00	5.397%	31,189,244.44	27 797 33	31,161,447.11		0.0
912797GC5	US T-BILL	07/13/23	01/11/24	5.237%	21,000,000.00			555,994.83	98.955%	20,780,550.00	5.469%	20,776,991.09	91,647.50	01,101,111.11		20,685,343.5
912797GC5	US T-BILL	07/13/23	01/11/24	5.237%	9,000,000.00	8,761,716.50	-	238,283.50	98.955%	8,905,950.00	5.469%	8,904,424.75				8,865,147.25
912797GY7	US T-BILL	09/28/23	03/28/24	5.308%	10,000,000.00	9,731,651.11	182	268,348.89	97.812%	9,781,200.00	5.545%	9,780,307.78	44,233.33			9,736,074.44
912797GE1	US T-BILL	08/03/23	02/01/24	5.250%	18,000,000.00	17,522,250.00	182	477,750.00	98.640%	17,755,200.00	5.483%	17,755,875.00	78,750.00			17,677,125.00
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	99.264%	39,705,600.00	5.383%	39,707,005.00	172,350.00			39,534,655.00
912797GC5	US T-BILL	07/13/23	01/11/24	5.237%	7,000,000.00			185,331.61	98.955%	6,926,850.00	5.469%	6,925,663.70	30,549.17			6,895,114.5
912797GY7	US T-BILL	09/28/23	03/28/24	5.308%	20,000,000.00		_	536,697.78	97.812%	19,562,400.00	5.545%	19,560,615.55	88,466.67			19,472,148.89
TOTAL TRE	ASURY BILLS				189,000,000.00	184,021,247.83	<u> </u>	4,978,752.17		155,309,590.00	5.470%	154,600,127.31	682,212.83	31,161,447.11	32,000,000.00	154,756,467.37
US Treasury	Notes Mature	ed:														
Treasury No	tes Held at Mo	onth End:														
				-												
							$\overline{}$									
TOTAL TREA	ASURY NOTE	:5			0.00	0.00	'	0.00		0.00		0.00	0.00	0.00	0.00	0.00
					1											
Agency Bon	d Matured															
							$\vdash$									
				1												
	d Held at Mon			1												
Agency Bon 3130ANBC3	d Held at Mon	th End: 07/29/21	07/29/24		5,000,000.00	5,000,000.00			96.885%	4,844,250.00		5,057,375.00	2,125.00			5,055,250.00
			07/29/24		5,000,000.00	5,000,000.00			96.885%	4,844,250.00		5,057,375.00	2,125.00			5,055,250.00
			07/29/24		5,000,000.00	5,000,000.00			96.885%	4,844,250.00		5,057,375.00	2,125.00			5,055,250.00
			07/29/24		5,000,000.00	5,000,000.00			96.885%	4,844,250.00		5,057,375.00	2,125.00			5,055,250.00
3130ANBC3	FHLB		07/29/24					6.00	96.885%					0.00	0.00	5,055,250.00
	FHLB		07/29/24		5,000,000.00	5,000,000.00		0.00	96.885%	4,844,250.00 4,844,250.00		5,057,375.00 5,057,375.00	2,125.00 2,125.00	0.00	0.00	
3130ANBC3 TOTAL BON	FHLB	07/29/21	07/29/24		5,000,000.00	5,000,000.00			96.885%	4,844,250.00		5,057,375.00	2,125.00		<u>'</u>	5,055,250.00
3130ANBC3  TOTAL BON  TOTAL GOV	FHLB	07/29/21	07/29/24			5,000,000.00		4,978,752.17	96.885%	4,844,250.00		5,057,375.00 159,657,502.31	2,125.00 684,337.83	31,161,447.11	32,000,000.00	5,055,250.00 159,811,717.3
3130ANBC3  TOTAL BON  TOTAL GOV	FHLB	07/29/21	07/29/24		5,000,000.00	5,000,000.00 189,021,247.83 0.00		<b>4,978,752.17</b> 0.00	96.885%	4,844,250.00 160,153,840.00 0.00		5,057,375.00 159,657,502.31 0.00	2,125.00 684,337.83 0.00	<b>31,161,447.11</b> 0.00	<b>32,000,000.00</b> 0.00	5,055,250.00 159,811,717.3
TOTAL BON  TOTAL GOV  Government	FHLB	07/29/21  CCURITIES  lays and less	07/29/24		5,000,000.00	5,000,000.00 189,021,247.83 0.00 189,021,247.83		<b>4,978,752.17</b> 0.00 4,978,752.17	96.885%	4,844,250.00 160,153,840.00 0.00 160,153,840.00		5,057,375.00 159,657,502.31 0.00 159,657,502.31	2,125.00 684,337.83 0.00 684,337.83	<b>31,161,447.11</b> 0.00 31,161,447.11	32,000,000.00 0.00 32,000,000.00	5,055,250.00 159,811,717.3 0.00 159,811,717.3
TOTAL BON  TOTAL GOV  Government  Government	FHLB  DS  ERNMENT SE  Securities 90 c	07/29/21  CCURITIES  lays and less r 90 days	07/29/24		5,000,000.00	5,000,000.00 189,021,247.83 0.00		<b>4,978,752.17</b> 0.00	96.885%	4,844,250.00 160,153,840.00 0.00		5,057,375.00 159,657,502.31 0.00	2,125.00 684,337.83 0.00 684,337.83	<b>31,161,447.11</b> 0.00	<b>32,000,000.00</b> 0.00	5,055,250.00 5,055,250.00 159,811,717.37 0.00 159,811,717.37