

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS
FOR THE GENERAL FUND
NOVEMBER 30, 2023**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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

TYPE	Average Interest 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%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	2.950%	\$18,451,782.21	\$18,451,782.21	\$18,451,782.21	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		\$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

DESCRIPTION	2023					2024					YTD		
	JUL	AUG	SEP	OCT	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%								2.840%
Govt Securities held at month end													
Agency Bond (purchased in current month)	0.510%	0.510%	0.510%	0.510%	0.510%								0.510%
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%								2.406%
Govt Securities held at month end													
Treasury Bills (Portfolio)	5.205%	5.205%	5.205%	5.461%	5.465%								5.308%
Treasury Notes/B (Portfolio)	0.000%	0.000%	0.000%	0.000%	0.000%								0.000%
Agency Bonds (Portfolio)	0.510%	0.510%	0.510%	0.510%	0.510%								0.510%
INVESTMENT 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%
Monthly Avg of Daily Fed Funds (12 month avg)	4.277%	4.523%	4.711%	4.899%	5.079%								4.698%
Monthly Avg 3 Month T Bill Rate (12 month avg)	4.448%	4.673%	4.846%	4.968%	5.056%								4.798%
AVERAGE MATURITY OF INVESTMENTS													
	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS
Repurchase Agreements	0	0	0	0	0								0
Treasury Bills	182	182	182	182	182								182
Treasury Notes	0	0	0	0	0								0
Agency Bonds	365	365	365	365	365								365
INVESTMENTS AT CARRYING VALUE													
Money Market	\$31,523,256	\$32,075,476	\$32,953,808	\$33,031,385	\$26,441,685								\$31,205,122
Local Agency Investment Fund (California LAIF)	42,552	42,552	42,552	\$42,936	\$42,936								\$42,705
Treasury Bills and Notes	153,015,547	152,959,400	152,859,801	\$152,859,801	\$154,600,127								\$153,258,935
Agency Bonds	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000								\$5,000,000
	\$189,581,355	\$190,077,428	\$190,856,161	\$190,934,122	\$186,084,748	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$189,506,763
INVESTMENTS AT COST													
	\$189,581,355	\$190,077,428	\$190,856,161	\$190,934,122	\$186,084,748	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$947,533,814

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & OTHER FUND
NOVEMBER 30, 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	\$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	2,125	2,125	2,125	2,125								\$10,625
Total return on investments	\$946,571	\$496,074	\$778,733	\$77,577	\$901,042	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$3,199,997
Interest received	\$951,943	\$488,758	\$777,793	\$71,160	\$910,645								\$3,200,299
Net 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%								
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
% 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			
	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	\$165,027,024		Sep	\$120,235,828		Sep	\$73,169,068		Sep	\$52,162,317		
	Oct	\$165,042,469		Oct	\$120,428,688		Oct	\$73,170,621		Oct	\$57,162,566		
	Nov	\$167,632,966		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	\$25,829,136		Sep	\$24,844,898		Sep	\$17,583,387		Sep	\$18,974,235		
	Oct	\$25,891,652		Oct	\$24,868,170		Oct	\$18,173,873		Oct	\$18,974,390		
	Nov	\$18,451,782		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

NOVEMBER 30, 2023

TYPE	Purchased From	Settlement Date	Maturity Date	Days to Maturity	Purchased Rate %	Maturity Rate %	Carrying Value	Par Value	Fair Value
GENERAL FUND:									
	Principal Custody Solutions - PPDSA				2.950%	2.950%	6,211,315.41	6,211,315.41	6,211,315.41
	Money Market - Local Banks				2.050%	2.050%	1,778,587.31	1,778,587.31	1,778,587.31
	TOTAL MONEY MARKET GENERAL FUND				2.500%	2.500%	7,989,902.72	7,989,902.72	7,989,902.72
LOCAL AGENCY INVESTMENT FUND:									
	CALIFORNIA LAIF						42,935.52	42,935.52	42,935.52
AGENCY TREASURY BILLS and NOTES:									
	US TREASURY BILLS						31,189,244.44	31,189,244.44	31,189,244.44
							20,776,991.09	20,776,991.09	20,776,991.09
							8,904,424.75	8,904,424.75	8,904,424.75
							9,780,307.78	9,780,307.78	9,780,307.78
							17,755,875.00	17,755,875.00	17,755,875.00
							39,707,005.00	39,707,005.00	39,707,005.00
							6,925,663.70	6,925,663.70	6,925,663.70
							19,560,615.55	19,560,615.55	19,560,615.55
	TREASURY NOTES						0.00	0.00	0.00
	TOTAL TREASURY BILLS and NOTES						154,600,127.31	154,600,127.31	154,600,127.31
AGENCY BONDS:									
	GOVERNMENT AGENCY BOND						5,000,000.00	5,000,000.00	5,000,000.00
	PORTFOLIO - GENERAL FUND						167,632,965.55	167,632,965.55	167,632,965.55
MONEY MARKET OTHER:									
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	1,302,932.85
		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	3,415,168.51
		PCS - PPDSA			2.950%	2.950%	1,870,647.92	1,870,647.92	1,870,647.92
	PORTFOLIO - OTHER INVESTMENTS						18,451,782.21	18,451,782.21	18,451,782.21
	TOTAL PORTFOLIO						186,084,747.76	186,084,747.76	186,084,747.76

COMPOSITION OF PORTFOLIO :

	GENERAL FUND	OTHER INVESTMENTS
Money Market	4.77%	100.00%
Local Agency Investment Fund (California LAIF)	0.03%	0.00%
Treasury Bills	92.23%	0.00%
Treasury Notes	0.00%	0.00%
Bonds	2.98%	0.00%
	<u><u>100.00%</u></u>	<u><u>100.00%</u></u>

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	CURRENT MONTH INT. EARNED	PURCHASED DURING MONTH	MATURED DURING MONTH	PRIOR MONTH CARRYING VALUE
Treasury Bills Matured:																
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	31,890,858.67
Treasury Bills Held at Month End:																
912797HR1	US T-BILL	11/24/23	05/23/24	5.212%	32,000,000.00	31,161,447.11	182	838,552.89	99.662%	31,891,840.00	5.397%	31,189,244.44	27,797.33	31,161,447.11		0.00
912797GC5	US T-BILL	07/13/23	01/11/24	5.237%	21,000,000.00	20,444,005.17	182	555,994.83	98.955%	20,780,550.00	5.469%	20,776,991.09	91,647.50			20,685,343.59
912797GC5	US T-BILL	07/13/23	01/11/24	5.237%	9,000,000.00	8,761,716.50	182	238,283.50	98.955%	8,905,950.00	5.469%	8,904,424.75	39,277.50			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	6,814,668.39	182	185,331.61	98.955%	6,926,850.00	5.469%	6,925,663.70	30,549.17			6,895,114.53
912797GY7	US T-BILL	09/28/23	03/28/24	5.308%	20,000,000.00	19,463,302.22	182	536,697.78	97.812%	19,562,400.00	5.545%	19,560,615.55	88,466.67			19,472,148.89
TOTAL TREASURY BILLS				189,000,000.00	184,021,247.83		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 Matured:																
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 Matured																
Agency Bond Held at Month End:																
3130ANBC3	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			5,055,250.00
TOTAL BONDS				5,000,000.00	5,000,000.00		0.00		4,844,250.00		5,057,375.00	2,125.00	0.00	0.00	5,055,250.00	
TOTAL GOVERNMENT SECURITIES				194,000,000.00	189,021,247.83		4,978,752.17		160,153,840.00		159,657,502.31	684,337.83	31,161,447.11	32,000,000.00	159,811,717.37	
Government Securities 90 days and less				0.00		0.00			0.00		0.00		0.00		0.00	
Government Securities over 90 days				189,021,247.83		4,978,752.17		160,153,840.00		159,657,502.31		684,337.83	31,161,447.11	32,000,000.00	159,811,717.37	
Total Government Securities - Aged				189,021,247.83		4,978,752.17		160,153,840.00		159,657,502.31		684,337.83	31,161,447.11	32,000,000.00	159,811,717.37	
Variance				0.00		0.00			0.00		0.00		0.00		0.00	