

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS
FOR THE GENERAL FUND
SEPTEMBER 30, 2021**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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**INVESTMENT SUMMARY
FOR THE GENERAL FUND & BUS/OTHER FUND
SEPTEMBER 30, 2021**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	0.530%	\$10,179,935.37	\$10,179,935.37	\$10,179,935.37	13.91%
LOCAL AGENCY INVESTMENT FUND	0.206%	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	13.67%
TREASURY BILLS	0.041%	\$47,989,132.48	\$47,989,132.48	\$47,989,132.48	65.59%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	6.83%
TOTAL GENERAL FUND INVESTMENTS		\$73,169,067.85	\$73,169,067.85	\$73,169,067.85	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	0.010%	\$17,583,386.98	\$17,583,386.98	\$17,583,386.98	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 (PTMISEA/Bus Proc.) INVESTMENTS		\$17,583,386.98	\$17,583,386.98	\$17,583,386.98	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
SEPTEMBER 30, 2021

DESCRIPTION	2021			2022									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%										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)	0.063%	0.039%	0.041%										0.048%
Agency Bond (purchased in current month)	0.051%	0.051%	0.051%										0.051%
<u>AVERAGE INTEREST RATE</u>													
Repurchase Agreements (12-month avg)	0.000%	0.000%	0.000%										0.000%
Money Market Accounts (12-month avg)	0.010%	0.010%	0.010%										0.010%
Govt Securities held at month end													
Treasury Bills (Portfolio)	0.039%	0.039%	0.041%										0.040%
Treasury Notes (Portfolio)	0.000%	0.000%	0.000%										0.000%
Agency Bonds (Portfolio)	0.510%	0.510%	0.510%										
<u>INVESTMENT BENCHMARKS</u>													
Current Month Daily Fed Funds Average	0.090%	0.080%	0.080%										0.083%
Current Month Daily 3 Month T Bill Rate Average	0.050%	0.045%	0.040%										0.045%
Monthly Avg of Daily Fed Funds (12 month avg)	0.082%	0.081%	0.080%										0.081%
Monthly Avg 3 Month T Bill Rate (12 month avg)	0.062%	0.057%	0.052%										0.057%
<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	224	224	224										224
Treasury Notes	0	0	0										0
Agency Bonds	153	153	153										153
<u>INVESTMENTS AT CARRYING VALUE</u>													
Money Market	\$38,376,195	\$37,104,085	\$27,763,322										\$34,414,534
Local Agency Investment Fund (California LAIF)	0	0	10,000,000										\$3,333,333
Treasury Bills	47,989,869	47,989,869	\$47,989,132										\$47,989,624
Agency Bonds	5,000,000	5,000,000	5,000,000										\$5,000,000
	\$91,366,064	\$90,093,954	\$90,752,454	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$90,737,492
<u>INVESTMENTS AT COST</u>													
	\$91,366,064	\$90,093,954	\$90,752,454	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$90,737,492

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
SEPTEMBER 30, 2021**

RETURN ON INVESTMENTS	2021						2022						YTD
	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	TOTAL
Repurchase Agreements													\$0
Money Market	\$342	\$310	\$239										\$891
Treasury Bills	7,522	0	3,134										\$10,656
Agency Bonds	142	2,267	2,125										\$4,534
Total return on investments	\$8,006	\$2,577	\$5,498	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$16,081
Interest received	\$7,732	\$484	\$3,444										\$11,660
Net change in accrued interest	274	2,093	2,054										\$4,421
Total return on investments	\$8,006	\$2,577	\$5,498	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$16,081

PORTFOLIO INVESTED

Average daily portfolio available for investment	\$128,492,891	\$128,347,509	\$152,792,624										\$136,544,341
Average daily portfolio invested	\$45,771,438	\$52,996,626	\$38,332,060										\$45,700,041
% of average daily portfolio invested	35.62%	41.29%	25.09%										33.47%

CARRYING VALUE GENERAL FUND PORTFOLIO

	FY 21/22		FY 20/21		FY 19/20		FY 18/19
Jul 2021	\$73,169,068	Jul 2020	\$52,161,802	Jul 2019	\$43,339,680	Jul 2018	\$48,069,650
Aug	\$73,165,768	Aug	\$52,162,060	Aug	\$43,341,333	Aug	\$48,261,280
Sep	\$73,169,068	Sep	\$52,162,317	Sep	\$50,583,562	Sep	\$48,431,336
Oct		Oct	\$57,162,566	Oct	\$50,584,959	Oct	\$48,438,351
Nov		Nov	\$62,178,701	Nov	\$43,823,400	Nov	\$41,748,443
Dec		Dec	\$68,139,251	Dec	\$43,826,415	Dec	\$42,851,177
Jan 2022		Jan 2021	\$68,139,429	Jan 2020	\$43,827,028	Jan 2019	\$42,851,795
Feb		Feb	\$68,140,119	Feb	\$43,827,640	Feb	\$42,852,994
Mar		Mar	\$68,149,080	Mar	\$44,021,139	Mar	\$43,085,917
Apr		Apr	\$68,149,151	Apr	\$44,021,612	Apr	\$43,087,186
May		May	\$68,157,913	May	\$44,179,668	May	\$43,336,120
Jun		Jun	\$73,157,984	Jun	\$52,160,270	Jun	\$43,338,109

CARRYING VALUE BUS/OTHER PORTFOLIO

	FY 21/22		FY 20/21		FY 19/20		FY 18/19
Jul 2021	\$17,583,387	Jul 2020	\$13,885,535	Jul 2019	\$20,916,215	Jul 2018	\$24,500,521
Aug	\$16,928,187	Aug	\$18,974,102	Aug	\$14,142,304	Aug	\$30,214,498
Sep	\$17,583,387	Sep	\$18,974,235	Sep	\$14,158,316	Sep	\$30,230,582
Oct		Oct	\$18,974,390	Oct	\$19,691,033	Oct	\$24,985,311
Nov		Nov	\$18,974,551	Nov	\$19,700,396	Nov	\$20,787,852
Dec		Dec	\$18,974,706	Dec	\$19,707,305	Dec	\$20,804,338
Jan 2022		Jan 2021	\$18,974,867	Jan 2020	\$19,712,326	Jan 2019	\$20,819,357
Feb		Feb	\$17,361,784	Feb	\$20,131,288	Feb	\$20,835,299
Mar		Mar	\$14,817,714	Mar	\$20,136,056	Mar	\$20,850,483
Apr		Apr	\$12,494,630	Apr	\$20,139,737	Apr	\$20,867,027
May		May	\$16,759,401	May	\$20,139,902	May	\$20,883,320
Jun		Jun	\$18,200,348	Jun	\$19,897,895	Jun	\$20,900,169

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
DETAIL OF PORTFOLIO
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
SEPTEMBER 30, 2021

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%	8,447,319.37	8,447,319.37	8,447,319.37	
	Money Market - Local Banks				1.050%	1.050%	1,732,616.00	1,732,616.00	1,732,616.00	
	TOTAL MONEY MARKET GENERAL FUND						0.530%	0.530%	10,179,935.37	10,179,935.37
LOCAL AGENCY INVESTMENT FUND:										
	CALIFORNIA LAIF							10,000,000.00	10,000,000.00	10,000,000.00
AGENCY TREASURY BILLS:										
	TREASURY BILLS							19,997,865.00	19,997,865.00	19,997,865.00
								19,996,128.60	19,996,128.60	19,996,128.60
								7,995,138.88	7,995,138.88	7,995,138.88
	TOTAL TREASURY BILLS							47,989,132.48	47,989,132.48	47,989,132.48
AGENCY BONDS:										
	GOVERNMENT AGENCY BOND							5,000,000.00	5,000,000.00	5,000,000.00
PORTFOLIO - GENERAL FUND							73,169,067.85	73,169,067.85	73,169,067.85	
MONEY MARKET OTHER:										
	Wells Fargo Bank	PIBDA								
			Wells Fargo Bank - PIBDA		0.010%	0.010%	5,654,371.87	5,654,371.87	5,654,371.87	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	2,016,521.66	2,016,521.66	2,016,521.66	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	2,903,320.84	2,903,320.84	2,903,320.84	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	398,849.04	398,849.04	398,849.04	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	4,023,372.95	4,023,372.95	4,023,372.95	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	2,172,782.30	2,172,782.30	2,172,782.30	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	414,168.32	414,168.32	414,168.32	
PORTFOLIO - OTHER (PTMISEA/Bus Procurement)							17,583,386.98	17,583,386.98	17,583,386.98	
TOTAL PORTFOLIO							90,752,454.83	90,752,454.83	90,752,454.83	

COMPOSITION OF PORTFOLIO :	GENERAL FUND	OTHER (PTMISEA/Bus Procurement)
Money Market	13.91%	100.00%
Local Agency Investment Fund (California LAIF)	13.67%	0.00%
Treasury Bills	65.59%	0.00%
Treasury Notes	0.00%	0.00%
Bonds	6.83%	0.00%
	<u>100.00%</u>	<u>100.00%</u>

