

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT

MONTHLY REPORT ON INVESTMENTS

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INVESTMENT SUMMARY FOR THE GENERAL FUND & OTHER FUND SEPTEMBER 2024

	Average Interest				
ТҮРЕ	Rate %	Carrying Value	Par Value	Market Value	% of Total
MONEY MARKET - GENERAL FUND	2.375%	\$15,945,155.04	\$15,945,155.04	\$15,945,155.04	9.07%
LOCAL AGENCY INVESTMENT FUND	3.670%	\$44,324.76	\$44,324.76	\$44,324.76	0.03%
TREASURY BILLS and NOTES	5.008%	\$159,731,008.48	\$162,000,000.00	\$160,012,890.00	90.90%
AGENCY BONDS	0.000%	\$0.00	\$0.00	\$0.00	0.00%
TOTAL GENERAL FUND INVESTMENTS		\$175,720,488.28	\$177,989,479.80	\$176,002,369.80	100.00%

ТҮРЕ	Average Interest Rate %	Carrying Value	Par Value	Market Value	% of Total
MONEY MARKET - OTHER REPO'S TREASURY BILLS and NOTES AGENCY BONDS	2.650% 0.000% 0.000% 0.000%	\$17,510,252.04 \$0.00 \$0.00 \$0.00	\$17,510,252.04 \$0.00 \$0.00 \$0.00	\$17,510,252.04 \$0.00 \$0.00 \$0.00	0.00% 0.00%
TOTAL OTHER INVESTMENTS		\$17,510,252.04	\$17,510,252.04	\$17,510,252.04	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT INVESTMENT OVERVIEW FOR THE GENERAL FUND AND OTHER FUND SEPTEMBER 2024

	2024						2024						YTD
DESCRIPTION	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%										
Money Market Accounts (current month)	2.950%	2.950%	2.650%										
Govt Securities held at month end	5.08%	5.08%	4.86%										
Agency Bond (purchased in current month)	0.000%	0.000%	0.000%										0.000
AVERAGE INTEREST RATE													
Repurchase Agreements (12-month avg)	0.000%	0.000%	0.000%										0.000
Money Market Accounts (12-month avg)	2.700%	2.700%	2.650%										2.683
Govt Securities held at month end													
Treasury Bills (Portfolio)	5.076%	5.080%	4.860%										5.005
Treasury Notes/B (Portfolio)	0.000%	0.000%	0.000%										0.000
Agency Bonds (Portfolio)	0.000%	0.000%	0.000%										0.000
INVESTMENT BENCHMARKS													
Current Month Daily Fed Funds Average	5.330%	5.330%	4.830%										5.163
Current Month Daily 3 Month T Bill Rate Average	5.200%	5.050%	4.720%										4.990
Monthly Avg of Daily Fed Funds (12 month avg)	5.330%	5.330%	5.310%										5.323
Monthly Avg 3 Month T Bill Rate (12 month avg)	5.200%	5.200%	5.140%										5.180
Source: https://fred.stlouisfed.org/													
AVERAGE MATURITY OF INVESTMENTS													
	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAY
Repurchase Agreements	0	0	0										
Treasury Bills	182	182	182										
Treasury Notes	0	0	0										
Agency Bonds	365	0	0										
INVESTMENTS AT CARRYING VALUE													
Money Market	\$31,059,013	\$32,736,904	\$23,455,407										31,897,95
Local Agency Investment Fund (California LAIF)	44,325	44,325	44,325										44,32
Treasury Bills and Notes	159,508,036	159,774,930	159,731,008										159,641,48
Agency Bonds													
	\$190,611,374	\$192,556,159	\$183,230,740	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$191,583,76
INVESTMENTS AT COST	\$190,611,374	\$192,556,159	\$183,230,740	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0		\$191,583,76

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT RETURN ON INVESTMENTS FOR THE GENERAL FUND & OTHER FUND SEPTEMBER 2024

	2024						2025						
RETURN ON INVESTMENTS	JUL	AUG	SEP	ост	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	YTD TOTAL
			-		-								
Repurchase Agreements													\$0
Money Market	\$83,758	\$77,610	\$75,116										\$236,484
Treasury Bills and Notes	709,855	710,702	772,742										\$2,193,299
Agency Bonds	2,125	0	0										\$2,125
Total return on investments	\$795,738	\$788,312	\$847,858	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$2,431,908
Interest received	\$814,440	\$775,758	\$850,319										\$2,440,517
Net change in accrued interest	-18,702	12,554	-2.461										-\$8,609
Total return on investments	\$795,738	\$788,312	\$847,858	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$2,431,908
Annualized rate of return on total portfolio	4.886%	4.869%	5.338%	\$ 0	<u> </u>	<i>40</i>	<u> </u>	ψŪ	<i></i>		<u> </u>		<i>\\</i> 2,101,000
PORTFOLIO INVESTED													
Average daily portfolio available for investment	\$193,375,548	\$182,516,841	\$187,772,539										\$187,888,309
Average daily portfolio invested	\$164,375,695	\$159,774,907	\$159,731,008										\$161,293,870
% of average daily portfolio invested	85.00%	87.54%	85.07%										85.85%
5 71													
CARRYING VALUE GENERAL FUND PORTFOLIO	FY 2	4/25		FY 23/24	4		FY 22/23		FY 21/22				
i													
	Jul 2024	\$174,352,297	Jul 2	023 \$	5163,874,172	Jul 2022	\$1	10,220,135	Jul 202	1 :	\$103,248,211		
	Aug	\$175,088,128	Aug		164,308,655	Aug		110,221,863	Aug		\$73,165,768		
	Sep	\$175,720,488	Sep		165,027,024	Sep		120,235,828	Sep		\$73,169,068		
	Oct		Oct		165,042,469	Oct	\$1	120,428,688	Oct		\$73,170,621		
	Nov		Nov	\$	167,632,966	Nov	\$1	120,430,210	Nov		\$73,172,828		
	Dec		Dec	\$	168,903,629	Dec		160,532,384	Dec		\$73,170,125		
	Jan 2025		Jan 2	2024 \$	169,416,580	Jan 2023	\$1	160,980,828	Jan 202	22	\$73,193,020		
	Feb		Feb	\$	170,237,230	Feb	\$1	161,011,351	Feb		\$73,193,120		
	Mar		Mar	\$	170,873,778	Mar	\$1	161,505,133	Mar		\$73,197,537		
	Apr		Apr	\$	171,563,561	Apr	\$1	162,158,184	Apr		\$93,246,660		
	May		May	\$	172,559,355	May	\$1	162,254,612	May		\$93,246,743		
	Jun		Jun	\$	173,455,216	Jun	\$1	163,171,246	Jun	:	\$103,248,211		
CARRYING VALUE OTHER PORTFOLIO	FY 2	4/25		FY 23/24	4		FY 22/23			FY 21/2	2		
	h-1 0004	¢40.050.070		000	¢05 707 400	h.1 0000			L.J. 000	4	COF 405 700		
	Jul 2024	\$16,259,076	Jul 2		\$25,707,182	Jul 2022		\$18,558,060 \$26,744,272	Jul 202	1	\$25,465,768		
	Aug	\$17,468,032	Aug		\$25,768,774	Aug			Aug		\$16,928,187		
	Sep	\$17,510,252	Sep		\$25,829,136	Sep		24,844,898	Sep		\$17,583,387		
	Oct		Oct		\$25,891,652	Oct		24,868,170	Oct		\$18,173,873		
	Nov		Nov		\$18,451,782	Nov		\$24,900,293	Nov		\$18,174,030		
	Dec		Dec		\$27,434,196	Dec		\$24,939,383	Dec		\$21,656,064		
	Jan 2025		Jan 2		\$25,700,156	Jan 2023		\$25,149,769	Jan 202	22	\$22,970,837		
	Feb		Feb		\$25,700,152	Feb		\$25,200,732	Feb		\$22,971,029		
	Mar		Mar		\$25,761,187	Mar		25,245,886	Mar		\$22,971,205		
	Apr		Apr		\$27,940,840	Apr		\$25,297,346	Apr		\$21,872,577		
	May		May		\$28,003,458	May		25,406,825	May		\$21,458,560		
					C40 004 C04			NOF 400 007			COF 405 700		

\$18,294,691

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\$25,463,207

Jun

\$25,465,768

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT

DETAIL OF PORTFOLIO

FOR THE GENERAL FUND & OTHER FUND

SEPTEMBER 2024

ТҮРЕ	Purchased From	Settlement Date		Days t∈ ∕laturit	Purchased Rate %	Maturity Rate %	Carrying Value	Par Value	Market Value
GENERAL FUND:									
Principal Custody Solu	tions - PPDSA				2.650%	2.650%	14,138,272.04	14,138,272.04	14,138,272.04
Money Market - Local					2.100%	2.100%	1,806,883.00	1,806,883.00	1,806,883.00
,	TOTAL MONEY MARKET	GENERAL FUND			2.375%	2.375%	15,945,155.04	15,945,155.04	15,945,155.04
LOCAL AGENCY INVESTMENT	FUND:								
	CALIFORNIA LAIF						44,324.76	44,324.76	44,324.76
US TREASURY BILLS and NOTE	ES:								
	US TREASURY BILLS						36,724,493.89	37,000,000.00	36,757,280.00
							20,700,997.92	21,000,000.00	20,740,650.00
							8,874,358.75	9,000,000.00	8,888,850.00
							6,902,279.03	7,000,000.00	6,913,550.00
							17,700,490.00	18,000,000.00	17,735,760.00
							39,543,111.11	40,000,000.00	39,604,400.00
							9,791,047.78	10,000,000.00	9,790,800.00
							19,494,230.00	20,000,000.00	19,581,600.00
	TREASURY NOTES						0.00	0.00	0.00
	TOTAL TREASURY BILLS	S and NOTES					159,731,008.48	162,000,000.00	160,012,890.00
AGENCY BONDS:	GOVERNMENT AGENCY	BOND					0.00	0.00	0.00
	TOTAL GOVERNMENT AGENCT	GENCY BONDS					0.00	0.00	0.00
PORTFOLIO - GENERAL FUND							175,720,488.28	177,989,479.80	176,002,369.80
MONEY MARKET OTHER:									
PCS	PPDSA								
			PCS - PPDSA		2.650%	2.650%	5,964,604.36	5,964,604.36	5,964,604.36
			PCS - PPDSA		2.650%	2.650%	1,090,109.96	1,090,109.96	1,090,109.96
			PCS - PPDSA		2.650%	2.650%	1,011,229.49	1,011,229.49	1,011,229.49
			PCS - PPDSA		2.650%	2.650%	2,371,349.08	2,371,349.08	2,371,349.08
			PCS - PPDSA		2.650%	2.650%	736,576.69	736,576.69	736,576.69
			PCS - PPDSA		2.650%	2.650%	1,745,273.84	1,745,273.84	1,745,273.84
			PCS - PPDSA		2.650%	2.650%	1,288,824.36	1,288,824.36	1,288,824.36
					2.650%	2.650%	3,302,284.26	3,302,284.26	3,302,284.26
			PCS - PPDSA			2.00070			
PORTFOLIO - OTHER INVESTMENT	ſS		PCS - PPDSA		2.00070	2.00076	17,510,252.04	17,510,252.04	17,510,252.04
PORTFOLIO - OTHER INVESTMENT	"S		PCS - PPDSA		2.00070	2.030%			17,510,252.04 193,512,621.84
			PCS - PPDSA	G	ENERAL FUND		17,510,252.04	17,510,252.04	
	COMPOSIT		PCS - PPDSA	G			17,510,252.04 193,230,740.32	17,510,252.04	
	COMPOSIT	TION OF PORTFOLIO :			ENERAL FUND		17,510,252.04 193,230,740.32 HER INVESTMENTS	17,510,252.04	
	COMPOSI Ma Lo	TION OF PORTFOLIO : oney Market			ENERAL FUND 9.07%		17,510,252.04 193,230,740.32 HER INVESTMENTS 100.00%	17,510,252.04	
	COMPOSIT Ma Lo Tre	FION OF PORTFOLIO : ney Market cal Agency Investment			ENERAL FUND 9.07% 0.03%		17,510,252.04 193,230,740.32 HER INVESTMENTS 100.00% 0.00%	17,510,252.04	
	COMPOSIT Ma Loo Tre Tre	FION OF PORTFOLIO : ney Market cal Agency Investment easury Bills			SENERAL FUND 9.07% 0.03% 90.90%		17,510,252.04 193,230,740.32 HER INVESTMENTS 100.00% 0.00% 0.00%	17,510,252.04	

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND GOVERNMENT SECURITIES SUMMARY FOR THE MONTH ENDED SEPTEMBER 2024

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	Is Matured:]											
912797GY7	US T-BILL	03/28/24	09/26/24	5.095%	10,000,000.00	9,742,419.44	182	257,580.56			5.302%	9,999,999.99	36,797.22			9,963,202.77
912797GY7	US T-BILL	03/28/24	09/26/24	5.095%	20,000,000.00	19,484,838.89		515,161.11			5.302%	20,000,000.00	73,594.44			19,926,405.55
	Is Held at Mo						1 .021	,								,,
912797LE5	US T-BILL	05/23/24	11/21/24	5.155%	37,000,000.00	36,035,728.61	182	964,271.39	97.958%	36,244,460.00	5.366%	36,724,493.89	158,945.83			36,565,548.06
912797LX3	US T-BILL	07/11/24	01/09/25	5.075%	21,000,000.00	20,461,204.17		538,795.83	99.854%	20,969,340.00		20,700,997.92	88,812.50			20,612,185.42
912797LX3	US T-BILL	07/11/24	01/09/25	5.075%	9,000,000.00	8,771,590.00	182	228,410.00	99.854%	8,986,860.00	5.281%	8,874,358.75	38,062.50			8,836,296.25
912797LX3	US T-BILL	07/11/24	01/09/25	5.075%	7,000,000.00	6,822,347.78	182	177,652.22	99.854%	6,989,780.00	5.281%	6,902,279.03	29,604.17			6,872,674.86
912797LZ8	US T-BILL	08/01/24	01/30/25	4.910%	18,000,000.00	17,553,190.00	182	446,810.00	99.548%	17,918,640.00	5.105%	17,700,490.00	73,650.00			17,626,840.00
912796LQ8	US T-BILL	06/21/24	12/19/24	5.140%	40,000,000.00	38,966,288.89	182	1,033,711.11	97.570%	39,028,000.00	5.350%	39,543,111.11	171,333.33			39,371,777.78
912797MU8	US T-BILL	09/26/24	03/27/25	4.226%	10,000,000.00	9,786,352.22		213,647.78	97.864%	9,786,352.22	4.378%	9,791,047.78	4,695.56			9,786,352.22
912797MU8	US T-BILL	09/26/24	03/27/25	4.226%	20,000,000.00	19,484,838.89		515,161.11	97.424%	19,484,838.89		19,494,230.00	9,391.11			19,484,838.89
TOTAL TRE	ASURY BILLS	6		4.860%	162,000,000.00	157,881,540.56		4,118,459.44		159,408,271.11	5.102%	159,731,008.48	684,886.67	0.00	0.00	189,046,121.80
US Treasury	Notes Matur	ed:														
-																
Treasury No	tes Held at M	onth End:		1												
											•					
TOTAL TRE	ASURY NOT	ES			0.00	0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00
		-														
Agency Bon	d Maturod]											
Agency Don	a matarca															
Agency Bon	d Held at Mor	th End:											· · · · · · · · · · · · · · · · · · ·			
TOTAL BON	IDS				0.00	0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00
TOTAL COM	ERNMENT SI				162,000,000.00	157 881 540 55		4,118,459.44		159,408,271.11		159,731,008.48	684,886.67	0.00	0.00	189,046,121.80
I DIAL GUV	LIVINENI SI	LOOKITES			102,000,000.00	101,001,040.00	9 I	+,110,409.44		133,400,211.11		133,131,000.40	004,000.07	0.00	0.00	103,040,121.00

TOTAL GOVERNMENT SECURITIES	162,000,000.00	157,881,540.56	4,118,459.44	159,408,271.1	1 159,731,008.4	684,886.67	0.00	0.00	189,046,121.80
Government Securities 90 days and less		0.00	0.00	0.0	0 0.0	0.00	0.00	0.00	0.00
Government Securities over 90 days		157,881,540.56	4,118,459.44	159,408,271.1	1 159,731,008.4	684,886.67	0.00	0.00	189,046,121.80
Total Government Securities - Aged		157,881,540.56	4,118,459.44	159,408,271.1	1 159,731,008.4	684,886.67	0.00	0.00	189,046,121.80
Variance		0.00	0.00	0.0	0 0.0	0.00	0.00	0.00	0.00