

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS
FOR THE GENERAL FUND
OCTOBER 2024**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

Table of Contents

Investment Summary	1
Investment Overview	2
Return on Investments	3
Detail of Portfolio	4
Government Securities (General Fund)	5

**INVESTMENT SUMMARY
FOR THE GENERAL FUND & OTHER FUND
OCTOBER 2024**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Market Value	% of Total
MONEY MARKET - GENERAL FUND	2.375%	\$15,978,955.07	\$15,978,955.07	\$15,978,955.07	9.06%
LOCAL AGENCY INVESTMENT FUND	3.670%	\$44,850.40	\$44,850.40	\$44,850.40	0.03%
TREASURY BILLS and NOTES	5.008%	\$160,419,268.76	\$162,000,000.00	\$160,614,360.00	90.92%
AGENCY BONDS	0.000%	\$0.00	\$0.00	\$0.00	0.00%
TOTAL GENERAL FUND INVESTMENTS		\$176,443,074.23	\$178,023,805.47	\$176,638,165.47	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Market Value	% of Total
MONEY MARKET - OTHER	2.650%	\$17,551,581.02	\$17,551,581.02	\$17,551,581.02	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		\$17,551,581.02	\$17,551,581.02	\$17,551,581.02	100.00%

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

DESCRIPTION	2024				2024								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)	2.950%	2.950%	2.650%	2.650%									
Govt Securities held at month end	5.08%	5.08%	4.86%	4.86%									
Agency Bond (purchased in current month)	0.000%	0.000%	0.000%	0.000%									0.000%
<u>AVERAGE INTEREST RATE</u>													
Repurchase Agreements (12-month avg)	0.000%	0.000%	0.000%	0.000%									0.000%
Money Market Accounts (12-month avg)	2.700%	2.700%	2.650%	2.600%									2.663%
Govt Securities held at month end													
Treasury Bills (Portfolio)	5.076%	5.080%	4.860%	4.860%									4.969%
Treasury Notes/B (Portfolio)	0.000%	0.000%	0.000%	0.000%									0.000%
Agency Bonds (Portfolio)	0.000%	0.000%	0.000%	0.000%									0.000%
<u>INVESTMENT BENCHMARKS</u>													
Current Month Daily Fed Funds Average	5.330%	5.330%	4.830%	4.830%									5.080%
Current Month Daily 3 Month T Bill Rate Average	5.200%	5.050%	4.720%	4.510%									4.870%
Monthly Avg of Daily Fed Funds (12 month avg)	5.330%	5.330%	5.310%	5.270%									5.310%
Monthly Avg 3 Month T Bill Rate (12 month avg)	5.200%	5.200%	5.140%	5.120%									5.165%
Source: https://fred.stlouisfed.org/													
<u>AVERAGE MATURITY OF INVESTMENTS</u>													
	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS
Repurchase Agreements	0	0	0	0									
Treasury Bills	182	182	182	182									
Treasury Notes	0	0	0	0									
Agency Bonds	365	0	0	0									
<u>INVESTMENTS AT CARRYING VALUE</u>													
Money Market	\$31,059,013	\$32,736,904	\$23,455,407	\$33,530,536									31,897,959
Local Agency Investment Fund (California LAIF)	44,325	44,325	44,325	\$44,850									44,325
Treasury Bills and Notes	159,508,036	159,774,930	159,731,008	\$160,419,269									159,641,483
Agency Bonds													
	\$190,611,374	\$192,556,159	\$183,230,740	\$193,994,655	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$191,583,766
<u>INVESTMENTS AT COST</u>													
	\$190,611,374	\$192,556,159	\$183,230,740	\$193,994,655	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$191,583,767

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

RETURN ON INVESTMENTS	2024					2025						YTD TOTAL	
	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY		JUN
Repurchase Agreements													\$0
Money Market	\$83,758	\$77,610	\$75,116	\$75,129									\$311,613
Treasury Bills and Notes	709,855	710,702	772,742	688,260									\$2,881,559
Agency Bonds and LAIF	2,125	0	0	526									\$2,651
Total return on investments	<u>\$795,738</u>	<u>\$788,312</u>	<u>\$847,858</u>	<u>\$763,915</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>\$3,195,823</u>
Interest received	\$814,440	\$775,758	\$850,319	\$766,132									\$3,206,649
Net change in accrued interest	-18,702	12,554	-2,461	-2,217									-\$10,826
Total return on investments	<u>\$795,738</u>	<u>\$788,312</u>	<u>\$847,858</u>	<u>\$763,915</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>\$3,195,823</u>
Annualized rate of return on total portfolio	4.886%	4.869%	5.338%	4.810%									

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%

CARRYING VALUE GENERAL FUND PORTFOLIO

	<u>FY 24/25</u>		<u>FY 23/24</u>		<u>FY 22/23</u>		<u>FY 21/22</u>	
Jul 2024	\$174,352,297		Jul 2023	\$163,874,172	Jul 2022	\$110,220,135	Jul 2021	\$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	\$176,443,074		Oct	\$165,042,469	Oct	\$120,428,688	Oct	\$73,170,621
Nov			Nov	\$167,632,966	Nov	\$120,430,210	Nov	\$73,172,828
Dec			Dec	\$168,903,629	Dec	\$160,532,384	Dec	\$73,170,125
Jan 2025			Jan 2024	\$169,416,580	Jan 2023	\$160,980,828	Jan 2022	\$73,193,020
Feb			Feb	\$170,237,230	Feb	\$161,011,351	Feb	\$73,193,120
Mar			Mar	\$170,873,778	Mar	\$161,505,133	Mar	\$73,197,537
Apr			Apr	\$171,563,561	Apr	\$162,158,184	Apr	\$93,246,660
May			May	\$172,559,355	May	\$162,254,612	May	\$93,246,743
Jun			Jun	\$173,455,216	Jun	\$163,171,246	Jun	\$103,248,211

CARRYING VALUE OTHER PORTFOLIO

	<u>FY 24/25</u>		<u>FY 23/24</u>		<u>FY 22/23</u>		<u>FY 21/22</u>	
Jul 2024	\$16,259,076		Jul 2023	\$25,707,182	Jul 2022	\$18,558,060	Jul 2021	\$25,465,768
Aug	\$17,468,032		Aug	\$25,768,774	Aug	\$26,744,272	Aug	\$16,928,187
Sep	\$17,510,252		Sep	\$25,829,136	Sep	\$24,844,898	Sep	\$17,583,387
Oct	\$17,551,581		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 2024	\$25,700,156	Jan 2023	\$25,149,769	Jan 2022	\$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
Jun			Jun	\$18,294,691	Jun	\$25,463,207	Jun	\$25,465,768

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
DETAIL OF PORTFOLIO
FOR THE GENERAL FUND & OTHER FUND
OCTOBER 2024

TYPE	Purchased From	Settlement Date	Maturity Date	Days to Maturity	Purchased Rate %	Maturity Rate %	Carrying Value	Par Value	Market Value	
GENERAL FUND:										
	Principal Custody Solutions - PPDSA				2.650%	2.650%	14,170,361.20	14,138,272.04	14,138,272.04	
	Money Market - Local Banks				2.100%	2.100%	1,808,593.87	1,808,593.87	1,808,593.87	
	TOTAL MONEY MARKET GENERAL FUND							15,978,955.07	15,946,865.91	15,946,865.91
LOCAL AGENCY INVESTMENT FUND:										
	CALIFORNIA LAIF						44,850.40	44,850.40	44,850.40	
US TREASURY BILLS and NOTES:										
	US TREASURY BILLS						36,888,737.92	37,000,000.00	36,905,280.00	
							20,792,770.84	21,000,000.00	20,820,240.00	
							8,913,690.00	9,000,000.00	8,922,960.00	
							6,932,870.00	7,000,000.00	6,940,080.00	
							17,776,595.00	18,000,000.00	17,800,200.00	
							39,720,155.56	40,000,000.00	39,757,200.00	
							9,827,438.33	10,000,000.00	9,822,800.00	
							19,567,011.11	20,000,000.00	19,645,600.00	
	TREASURY NOTES						0.00	0.00	0.00	
	TOTAL TREASURY BILLS and NOTES						160,419,268.76	162,000,000.00	160,614,360.00	
AGENCY BONDS:										
	GOVERNMENT AGENCY BOND						0.00	0.00	0.00	
	TOTAL GOVERNMENT AGENCY BONDS						0.00	0.00	0.00	
PORTFOLIO - GENERAL FUND							176,443,074.23	177,991,716.31	176,606,076.31	
MONEY MARKET OTHER:										
	PCS	PPDSA					5,978,682.34	5,978,682.34	5,978,682.34	
			PCS - PPDSA		2.650%	2.650%	1,092,682.90	1,092,682.90	1,092,682.90	
			PCS - PPDSA		2.650%	2.650%	1,013,616.25	1,013,616.25	1,013,616.25	
			PCS - PPDSA		2.650%	2.650%	2,376,946.07	2,376,946.07	2,376,946.07	
			PCS - PPDSA		2.650%	2.650%	738,315.20	738,315.20	738,315.20	
			PCS - PPDSA		2.650%	2.650%	1,749,393.13	1,749,393.13	1,749,393.13	
			PCS - PPDSA		2.650%	2.650%	1,291,866.31	1,291,866.31	1,291,866.31	
			PCS - PPDSA		2.650%	2.650%	3,310,078.82	3,310,078.82	3,310,078.82	
PORTFOLIO - OTHER INVESTMENTS							17,551,581.02	17,551,581.02	17,551,581.02	
TOTAL PORTFOLIO							193,994,655.25	195,543,297.33	194,157,657.33	

COMPOSITION OF PORTFOLIO :	GENERAL FUND	OTHER INVESTMENTS
Money Market	9.06%	100.00%
Local Agency Investment Fund (California LAIF)	0.03%	0.00%
Treasury Bills	90.92%	0.00%
Treasury Notes	0.00%	0.00%
Bonds	0.00%	0.00%
	<u>100.00%</u>	<u>100.00%</u>

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

CUSIP NUMBER	AGENCY	SETTLEMENT DATE	MATURITY DATE	DISCOUNT RATE (%)	PAR VALUE	COST	DAYS HELD	PREMIUM DISCOUNT	MARKET RATE	MARKET 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:																
912797LE5	US T-BILL	05/23/24	11/21/24	5.155%	37,000,000.00	36,035,728.61	182	964,271.39	99.744%	36,905,280.00	5.366%	36,888,737.92	164,244.03			36,724,493.89
912797LX3	US T-BILL	07/11/24	01/09/25	5.075%	21,000,000.00	20,461,204.17	182	538,795.83	99.144%	20,820,240.00	5.281%	20,792,770.84	91,772.92			20,700,997.92
912797LX3	US T-BILL	07/11/24	01/09/25	5.075%	9,000,000.00	8,771,590.00	182	228,410.00	99.144%	8,922,960.00	5.281%	8,913,690.00	39,331.25			8,874,358.75
912797LX3	US T-BILL	07/11/24	01/09/25	5.075%	7,000,000.00	6,822,347.78	182	177,652.22	99.144%	6,940,080.00	5.281%	6,932,870.00	30,590.97			6,902,279.03
912797LZ8	US T-BILL	08/01/24	01/30/25	4.910%	18,000,000.00	17,553,190.00	182	446,810.00	98.890%	17,800,200.00	5.105%	17,776,595.00	76,105.00			17,700,490.00
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	99.393%	39,757,200.00	5.350%	39,720,155.56	177,044.44			39,543,111.11
912797MU8	US T-BILL	09/26/24	03/27/25	4.226%	10,000,000.00	9,786,352.22	182	213,647.78	98.228%	9,822,800.00	4.378%	9,827,438.33	36,390.56			9,791,047.78
912797MU8	US T-BILL	09/26/24	03/27/25	4.226%	20,000,000.00	19,484,838.89	182	515,161.11	98.228%	19,645,600.00	4.378%	19,567,011.11	72,781.11			19,494,230.00
TOTAL TREASURY BILLS				4.860%	162,000,000.00	157,881,540.56		4,118,459.44		160,614,360.00	5.053%	160,419,268.76	688,260.28	0.00	0.00	159,731,008.48
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:																
TOTAL BONDS																
					0.00	0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00
TOTAL GOVERNMENT SECURITIES					162,000,000.00	157,881,540.56		4,118,459.44		160,614,360.00		160,419,268.76	688,260.28	0.00	0.00	159,731,008.48
Government Securities 90 days and less						0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00
Government Securities over 90 days						157,881,540.56		4,118,459.44		160,614,360.00		160,419,268.76	688,260.28	0.00	0.00	159,731,008.48
Total Government Securities - Aged						157,881,540.56		4,118,459.44		160,614,360.00		160,419,268.76	688,260.28	0.00	0.00	159,731,008.48
Variance						0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00