

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS
FOR THE GENERAL FUND
OCTOBER 31, 2021**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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**INVESTMENT SUMMARY
FOR THE GENERAL FUND & BUS/OTHER FUND
OCTOBER 31, 2021**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	0.530%	\$10,180,032.18	\$10,180,032.18	\$10,180,032.18	13.91%
LOCAL AGENCY INVESTMENT FUND	0.203%	\$10,001,456.31	\$10,001,456.31	\$10,001,456.31	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		\$73,170,620.97	\$73,170,620.97	\$73,170,620.97	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	0.010%	\$18,173,873.43	\$18,173,873.43	\$18,173,873.43	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		\$18,173,873.43	\$18,173,873.43	\$18,173,873.43	100.00%

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
OCTOBER 31, 2021**

DESCRIPTION	2021				2022								YTD
	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	AVERAGE
<u>CURRENT MONTH AVERAGE INTEREST RATES</u>													
Repurchase Agreements (current month)	0.000%	0.000%	0.000%	0.000%									0.000%
Money Market Accounts (current month)	0.010%	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%	0.041%									0.046%
Agency Bond (purchased in current month)	0.051%	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%									0.000%
Money Market Accounts (12-month avg)	0.010%	0.010%	0.010%	0.010%									0.010%
Govt Securities held at month end													
Treasury Bills (Portfolio)	0.041%	0.041%	0.041%	0.041%									0.041%
Treasury Notes (Portfolio)	0.000%	0.000%	0.000%	0.000%									0.000%
Agency Bonds (Portfolio)	0.510%	0.510%	0.510%	0.510%									
<u>INVESTMENT BENCHMARKS</u>													
Current Month Daily Fed Funds Average	0.090%	0.080%	0.080%	0.080%									0.083%
Current Month Daily 3 Month T Bill Rate Average	0.050%	0.045%	0.040%	0.050%									0.046%
Monthly Avg of Daily Fed Funds (12 month avg)	0.082%	0.081%	0.080%	0.079%									0.081%
Monthly Avg 3 Month T Bill Rate (12 month avg)	0.062%	0.057%	0.052%	0.048%									0.055%
<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									0
Treasury Bills	238	238	224	238									235
Treasury Notes	0	0	0	0									0
Agency Bonds	153	153	153	153									153
<u>INVESTMENTS AT CARRYING VALUE</u>													
Money Market	\$38,376,195	\$37,104,085	\$27,763,322	\$28,353,906									\$32,899,377
Local Agency Investment Fund (California LAIF)	0	0	10,000,000	\$10,001,456									\$5,000,364
Treasury Bills	47,989,869	47,989,869	\$47,989,132	\$47,989,132									\$47,989,501
Agency Bonds	5,000,000	5,000,000	5,000,000	5,000,000									\$5,000,000
	\$91,366,064	\$90,093,954	\$90,752,454	\$91,344,494	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$90,889,242
<u>INVESTMENTS AT COST</u>													
	\$91,366,064	\$90,093,954	\$90,752,454	\$91,344,494	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$90,889,242

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
OCTOBER 31, 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	\$228									\$1,119
Treasury Bills	7,522	0	3,134	0									\$10,656
Agency Bonds	142	2,267	2,125	2,125									\$6,659
Total return on investments	\$8,006	\$2,577	\$5,498	\$2,353	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$18,434
Interest received	\$7,732	\$484	\$3,444	\$239									\$11,899
Net change in accrued interest	274	2,093	2,054	2,114									\$6,535
Total return on investments	\$8,006	\$2,577	\$5,498	\$2,353	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$18,434

PORTFOLIO INVESTED

Average daily portfolio available for investment	\$128,492,891	\$128,347,509	\$152,792,624	\$152,057,648									\$140,422,668
Average daily portfolio invested	\$45,771,438	\$52,996,626	\$38,332,060	\$52,998,884									\$47,524,752
% of average daily portfolio invested	35.62%	41.29%	25.09%	34.85%									33.84%

CARRYING VALUE GENERAL FUND PORTFOLIO

	FY 21/22		FY 20/21		FY 19/20		FY 18/19	
Jul 2021	\$73,170,621		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	\$73,170,621		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	\$18,173,873		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	\$18,173,873		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
OCTOBER 31, 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%	8,447,416.18	8,447,416.18	8,447,416.18	
	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							10,180,032.18	10,180,032.18	10,180,032.18
LOCAL AGENCY INVESTMENT FUND:										
	CALIFORNIA LAIF						10,001,456.31	10,001,456.31	10,001,456.31	
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							73,170,620.97	73,170,620.97	73,170,620.97	
MONEY MARKET OTHER:										
	Wells Fargo Bank	PIBDA								
			Wells Fargo Bank - PIBDA		0.010%	0.010%	5,654,418.35	5,654,418.35	5,654,418.35	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	2,016,538.24	2,016,538.24	2,016,538.24	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	3,889,742.01	3,889,742.01	3,889,742.01	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	2,796.93	2,796.93	2,796.93	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	4,023,406.02	4,023,406.02	4,023,406.02	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	2,172,800.16	2,172,800.16	2,172,800.16	
			Wells Fargo Bank - PIBDA		0.010%	0.010%	414,171.72	414,171.72	414,171.72	
PORTFOLIO - OTHER (PTMISEA/Bus Procurement)							18,173,873.43	18,173,873.43	18,173,873.43	
TOTAL PORTFOLIO							91,344,494.40	91,344,494.40	91,344,494.40	

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>

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND
 GOVERNMENT SECURITIES SUMMARY
 FOR THE MONTH ENDED
 OCTOBER 31, 2021

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:																
Treasury Bills Held at Month End:																
912796H77	US T-BILL	05/27/21	11/26/21	0.021%	20,000,000.00	19,997,865.00	183	2,135.00	99.996%	19,999,200.00	0.021%	19,999,696.67	361.67			19,999,335.00
912796K57	US T-BILL	07/29/21	07/14/22	0.063%	8,000,000.00	7,995,138.88	350	4,861.12	99.933%	7,994,640.00	0.063%	7,996,458.32	430.56			7,996,027.77
912796F38	US T-BILL	09/24/21	03/24/22	0.039%	20,000,000.00	19,996,128.60	181	3,871.40	99.976%	19,995,200.00	0.039%	19,996,212.02	66.31			19,996,145.71
TOTAL TREASURY BILLS					48,000,000.00	47,989,132.48		10,867.52		47,989,040.00		47,992,367.01	858.53	0.00	0.00	47,991,508.48
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:																
3130ANBC3	FHLB	07/29/21	07/29/24		5,000,000.00	5,000,000.00			99.611%	4,980,550.00		5,006,516.67	2,125.00			5,004,391.67
TOTAL BONDS					5,000,000.00	5,000,000.00		0.00		4,980,550.00		5,006,516.67	2,125.00	0.00	0.00	5,004,391.67
TOTAL GOVERNMENT SECURITIES					53,000,000.00	52,989,132.48		10,867.52		52,969,590.00		52,998,883.68	2,983.53	0.00	0.00	52,995,900.15
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					52,989,132.48			10,867.52		52,969,590.00		52,998,883.68	2,983.53	0.00	0.00	52,995,900.15
Total Government Securities - Aged					52,989,132.48			10,867.52		52,969,590.00		52,998,883.68	2,983.53	0.00	0.00	52,995,900.15
Variance					0.00			0.00		0.00		0.00	0.00	0.00	0.00	0.00