

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS
FOR THE GENERAL FUND
MAY 31, 2022**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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**INVESTMENT SUMMARY
FOR THE GENERAL FUND & BUS/OTHER FUND
MAY 31, 2022**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	0.650%	\$10,677,865.55	\$10,677,865.55	\$10,677,865.55	11.45%
LOCAL AGENCY INVESTMENT FUND	0.684%	\$10,015,100.44	\$10,015,100.44	\$10,015,100.44	10.74%
TREASURY BILLS and NOTES	0.803%	\$67,553,777.30	\$67,553,777.30	\$67,553,777.30	72.45%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	5.36%
TOTAL GENERAL FUND INVESTMENTS		\$93,246,743.29	\$93,246,743.29	\$93,246,743.29	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	0.250%	\$21,458,560.18	\$21,458,560.18	\$21,458,560.18	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		\$21,458,560.18	\$21,458,560.18	\$21,458,560.18	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
MAY 31, 2022

DESCRIPTION	2021 JUL	AUG	SEP	OCT	NOV	DEC	2022 JAN	FEB	MAR	APR	MAY	JUN	YTD AVERAGE
<u>CURRENT MONTH AVERAGE INTEREST RATES</u>													
Repurchase Agreements (current month)	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	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%	0.010%	0.010%	0.010%	0.010%	0.010%	0.250%		0.032%
Govt Securities held at month end													
Agency Bond (purchased in current month)	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%		0.510%
<u>AVERAGE INTEREST RATE</u>													
Repurchase Agreements (12-month avg)	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	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%	0.010%	0.010%	0.010%	0.010%	0.010%	0.030%		0.012%
Govt Securities held at month end													
Treasury Bills (Portfolio)	0.558%	0.558%	0.041%	0.041%	0.051%	0.051%	0.106%	0.106%	0.106%	0.106%	0.106%		0.166%
Treasury Notes/B (Portfolio)	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	1.539%	1.539%	1.539%		0.420%
Agency Bonds (Portfolio)	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	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%	0.080%	0.080%	0.090%	0.080%	0.330%	0.340%	0.830%		0.196%
Current Month Daily 3 Month T Bill Rate Average	0.050%	0.045%	0.040%	0.050%	0.050%	0.085%	0.240%	0.360%	0.605%	0.910%	1.230%		0.333%
Monthly Avg of Daily Fed Funds (12 month avg)	0.082%	0.081%	0.080%	0.079%	0.078%	0.078%	0.078%	0.079%	0.101%	0.124%	0.188%		0.095%
Monthly Avg 3 Month T Bill Rate (12 month avg)	0.062%	0.057%	0.052%	0.048%	0.045%	0.044%	0.059%	0.085%	0.134%	0.209%	0.310%		0.100%
<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	0	0	0	0	0	0		0
Treasury Bills	237	237	224	238	238	266	238	238	238	238	237		239
Treasury Notes	0	0	0	0	0	0	0	0	372	372	372		101
Agency Bonds	153	153	153	153	153	153	153	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	\$48,354,134	\$51,833,466	\$33,186,811	\$33,187,102	\$33,472,668	\$52,415,277	\$32,136,426		\$37,834,854
Local Agency Investment Fund (California LAIF)	0	0	10,000,000	\$10,001,456	\$10,001,456	\$10,001,456	\$10,007,215	\$10,007,215	\$10,007,215	\$10,015,100	\$10,015,100		\$8,186,928
Treasury Bills and Notes	47,989,869	47,989,869	\$47,989,132	\$47,989,132	\$27,991,267	\$47,969,832	\$47,969,832	\$47,969,832	47,688,859	47,688,860	67,553,777		\$46,073,791
Agency Bonds	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000	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	\$91,346,857	\$94,826,189	\$96,163,858	\$96,164,149	\$96,168,742	\$115,119,237	\$114,705,303	\$0	\$97,095,573
<u>INVESTMENTS AT COST</u>													
	\$91,366,064	\$90,093,954	\$90,752,454	\$91,344,494	\$91,346,857	\$94,826,189	\$96,163,858	\$96,164,149	\$96,168,742	\$115,119,237	\$114,705,303	\$0	\$97,095,573

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
MAY 31, 2022

	2021						2022						YTD
RETURN ON INVESTMENTS	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	TOTAL
Repurchase Agreements													\$0
Money Market	\$342	\$310	\$239	\$228	\$246	\$425	\$291	\$241	\$268	\$262	\$4,895		\$7,747
Treasury Bills	7,522	0	3,134	0	2,135	0	0	0	4,420	2,049	2,117		\$21,377
Agency Bonds	142	2,267	2,125	2,125	2,125	2,125	2,125	2,125	2,125	2,125	2,125		\$21,534
Total return on investments	\$8,006	\$2,577	\$5,498	\$2,353	\$4,506	\$2,550	\$2,416	\$2,366	\$6,813	\$4,436	\$9,137	\$0	\$50,658
Interest received	\$7,732	\$484	\$3,444	\$239	\$2,363	\$246	\$13,175	\$291	\$4,593	\$268	\$262		\$33,097
Net change in accrued interest	274	2,093	2,054	2,114	2,143	2,304	-10,759	2,075	2,220	4,168	8,875		\$17,561

PORTFOLIO INVESTED

Average daily portfolio available for investment	\$128,492,891	\$128,347,509	\$152,792,624	\$152,057,648	\$156,699,525	\$190,916,148	\$198,690,922	\$178,070,261	\$198,124,244	\$203,583,120	\$195,146,028		\$171,174,629
Average daily portfolio invested	\$45,771,438	\$52,996,626	\$38,332,060	\$52,998,884	\$50,335,126	\$33,004,415	\$49,121,015	\$52,994,814	\$57,394,206	\$72,503,658	\$90,531,660		\$54,180,355
% of average daily portfolio invested	35.62%	41.29%	25.09%	34.85%	32.12%	17.29%	24.72%	29.76%	28.97%	35.61%	46.39%		31.65%

CARRYING VALUE GENERAL FUND PORTFOLIO

FY 21/22		FY 20/21		FY 19/20		FY 18/19	
Jul 2021	\$93,246,743	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	\$73,172,828	Nov	\$62,178,701	Nov	\$43,823,400	Nov	\$41,748,443
Dec	\$73,170,125	Dec	\$68,139,251	Dec	\$43,826,415	Dec	\$42,851,177
Jan 2022	\$73,193,020	Jan 2021	\$68,139,429	Jan 2020	\$43,827,028	Jan 2019	\$42,851,795
Feb	\$73,193,120	Feb	\$68,140,119	Feb	\$43,827,640	Feb	\$42,852,994
Mar	\$73,197,537	Mar	\$68,149,080	Mar	\$44,021,139	Mar	\$43,085,917
Apr	\$93,246,660	Apr	\$68,149,151	Apr	\$44,021,612	Apr	\$43,087,186
May	\$93,246,743	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	\$21,458,560	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	\$18,174,030	Nov	\$18,974,551	Nov	\$19,700,396	Nov	\$20,787,852
Dec	\$21,656,064	Dec	\$18,974,706	Dec	\$19,707,305	Dec	\$20,804,338
Jan 2022	\$22,970,837	Jan 2021	\$18,974,867	Jan 2020	\$19,712,326	Jan 2019	\$20,819,357
Feb	\$22,971,029	Feb	\$17,361,784	Feb	\$20,131,288	Feb	\$20,835,299
Mar	\$22,971,205	Mar	\$14,817,714	Mar	\$20,136,056	Mar	\$20,850,483
Apr	\$21,872,577	Apr	\$12,494,630	Apr	\$20,139,737	Apr	\$20,867,027
May	\$21,458,560	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
MAY 31, 2022

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				0.250%	0.250%	8,902,738.70	8,902,738.70	8,902,738.70
	Money Market - Local Banks				1.050%	1.050%	1,775,126.85	1,775,126.85	1,775,126.85
	TOTAL MONEY MARKET GENERAL FUND				0.650%	0.650%	10,677,865.55	10,677,865.55	10,677,865.55
LOCAL AGENCY INVESTMENT FUND:									
	CALIFORNIA LAIF						10,015,100.44	10,015,100.44	10,015,100.44
AGENCY TREASURY BILLS and NOTES:									
	TREASURY BILLS						7,995,138.88	7,995,138.88	7,995,138.88
							19,978,564.44	19,978,564.44	19,978,564.44
							19,864,917.78	19,864,917.78	19,864,917.78
	TREASURY NOTE						19,715,156.20	19,715,156.20	19,715,156.20
	TOTAL TREASURY BILLS and NOTES						67,553,777.30	67,553,777.30	67,553,777.30
AGENCY BONDS:									
	GOVERNMENT AGENCY BOND						5,000,000.00	5,000,000.00	5,000,000.00
PORTFOLIO - GENERAL FUND							93,246,743.29	93,246,743.29	93,246,743.29
MONEY MARKET OTHER:									
	Wells Fargo Bank	PIBDA							
			Wells Fargo Bank - PIBDA		0.250%	0.250%	5,654,746.81	5,654,746.81	5,654,746.81
			Wells Fargo Bank - PIBDA		0.250%	0.250%	2,016,655.39	2,016,655.39	2,016,655.39
			Wells Fargo Bank - PIBDA		0.250%	0.250%	3,889,967.95	3,889,967.95	3,889,967.95
			Wells Fargo Bank - PIBDA		0.250%	0.250%	2,306,526.42	2,306,526.42	2,306,526.42
			Wells Fargo Bank - PIBDA		0.250%	0.250%	1,394,097.50	1,394,097.50	1,394,097.50
			Wells Fargo Bank - PIBDA		0.250%	0.250%	4,023,639.73	4,023,639.73	4,023,639.73
			Wells Fargo Bank - PIBDA		0.250%	0.250%	2,172,926.38	2,172,926.38	2,172,926.38
PORTFOLIO - OTHER (PTMISEA/Bus Procurement)							21,458,560.18	21,458,560.18	21,458,560.18
TOTAL PORTFOLIO							114,705,303.47	114,705,303.47	114,705,303.47

COMPOSITION OF PORTFOLIO :	GENERAL FUND	OTHER (PTMISEA/Bus Procurement)
Money Market	11.45%	100.00%
Local Agency Investment Fund (California LAIF)	10.74%	0.00%
Treasury Bills	51.30%	0.00%
Treasury Notes	21.14%	0.00%
Bonds	5.36%	0.00%
	<u>100.00%</u>	<u>100.00%</u>

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND
GOVERNMENT SECURITIES SUMMARY
FOR THE MONTH ENDED
MAY 31, 2022

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:																
912796R68	US T-BILL	01/06/22	07/07/22	0.212%	20,000,000.00	19,978,564.44	182	21,435.56	99.927%	19,985,400.00	0.215%	19,995,642.21	3,651.11			19,991,991.10
912796K57	US T-BILL	07/29/21	07/14/22	0.063%	8,000,000.00	7,995,138.88	350	4,861.12	99.901%	7,992,080.00	0.063%	7,999,402.77	430.56			7,998,972.22
912796V71	US T-BILL	05/02/22	10/27/22	1.366%	20,000,000.00	19,864,917.78	178	135,082.22	99.443%	19,888,600.00	1.394%	19,887,684.45	22,766.67	19,864,917.78		0.00
TOTAL TREASURY BILLS					48,000,000.00	47,838,621.10		161,378.90		47,866,080.00		47,882,729.43	26,848.33	19,864,917.78	0.00	27,990,963.32
US Treasury Notes Matured:																
Treasury Notes Held at Month End:																
91282CBU4	US T-NOTE/B	03/24/22	03/31/23	1.539%	20,000,000.00	19,715,156.20	372	284,843.80	98.254%	19,650,800.00	1.539%	19,772,429.73	25,644.87			19,746,784.87
TOTAL TREASURY NOTES					20,000,000.00	19,715,156.20		284,843.80		19,650,800.00		19,772,429.73	25,644.87	0.00	0.00	19,746,784.87
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			96.045%	4,802,250.00		5,021,250.00	2,125.00			5,019,125.00
TOTAL BONDS					5,000,000.00	5,000,000.00		0.00		4,802,250.00		5,021,250.00	2,125.00	0.00	0.00	5,019,125.00
TOTAL GOVERNMENT SECURITIES					73,000,000.00	72,553,777.30		446,222.70		72,319,130.00		72,676,409.17	54,618.20	19,864,917.78	0.00	52,756,873.19
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						72,553,777.30		446,222.70		72,319,130.00		72,676,409.17	54,618.20	19,864,917.78	0.00	52,756,873.19
Total Government Securities - Aged						72,553,777.30		446,222.70		72,319,130.00		72,676,409.17	54,618.20	19,864,917.78	0.00	52,756,873.19
Variance						0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00