

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS
FOR THE GENERAL FUND
FEBRUARY 28, 2023**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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**INVESTMENT SUMMARY
FOR THE GENERAL FUND & OTHER FUND
FEBRUARY 28, 2023**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	1.725%	\$3,303,697.07	\$3,303,697.07	\$3,303,697.07	2.05%
LOCAL AGENCY INVESTMENT FUND	2.624%	\$41,937.65	\$41,937.65	\$41,937.65	0.03%
TREASURY BILLS and NOTES	4.223%	\$152,665,715.86	\$152,665,715.86	\$152,665,715.86	94.82%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	3.11%
TOTAL GENERAL FUND INVESTMENTS		\$161,011,350.58	\$161,011,350.58	\$161,011,350.58	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	2.400%	\$25,200,731.86	\$25,200,731.86	\$25,200,731.86	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		\$25,200,731.86	\$25,200,731.86	\$25,200,731.86	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND AND OTHER FUND
FEBRUARY 28, 2023

DESCRIPTION	2022						2023						YTD	
	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%	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)	0.650%	1.100%	1.100%	1.550%	2.000%	2.250%	2.250%	2.400%					1.662%	
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%	0.510%	
AVERAGE INTEREST RATE														
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%	0.000%	
Money Market Accounts (12-month avg)	0.103%	0.194%	0.285%	0.413%	0.579%	0.766%	0.952%	1.152%					0.556%	
Govt Securities held at month end														
Treasury Bills (Portfolio)	1.046%	1.046%	2.566%	3.116%	3.212%	4.522%	4.558%	4.558%					3.078%	
Treasury Notes/B (Portfolio)	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%					1.539%	
Agency Bonds (Portfolio)	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%					0.510%	
INVESTMENT BENCHMARKS														
Current Month Daily Fed Funds Average	2.340%	2.330%	3.080%	3.090%	3.840%	4.340%	4.590%	4.590%					3.525%	
Current Month Daily 3 Month T Bill Rate Average	2.490%	2.610%	3.270%	3.820%	4.220%	4.350%	4.595%	4.750%					3.763%	
Monthly Avg of Daily Fed Funds (12 month avg)	0.500%	0.688%	0.938%	1.188%	1.502%	1.857%	2.232%	2.608%					1.439%	
Monthly Avg 3 Month T Bill Rate (12 month avg)	0.715%	0.928%	1.198%	1.512%	1.859%	2.215%	2.578%	2.943%					1.744%	
AVERAGE MATURITY OF INVESTMENTS														
	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS							
Repurchase Agreements	0	0	0	0	0	0	0	0	0	0	0	0	0	
Treasury Bills	168	168	170	172	182	182	182	182					176	
Treasury Notes	372	372	372	372	372	372	372	372					372	
Agency Bonds	365	365	365	365	365	365	365	365					365	
INVESTMENTS AT CARRYING VALUE														
Money Market	\$21,900,147	\$30,088,087	\$28,395,295	\$28,070,748	\$28,104,393	\$37,055,176	\$46,001,341	\$28,504,428					\$31,014,952	
Local Agency Investment Fund (California LAIF)	33,851	33,851	33,851	\$41,725	\$41,725	\$41,725	\$41,938	\$41,938					\$38,825	
Treasury Bills and Notes	101,844,197	101,844,197	111,651,580	\$112,184,384	\$112,184,384	\$143,374,866	\$135,087,319	\$152,665,716					\$121,354,580	
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	
	\$128,778,195	\$136,966,135	\$145,080,726	\$145,296,857	\$145,330,502	\$185,471,767	\$186,130,598	\$186,212,082	\$0	\$0	\$0	\$0	\$157,408,358	
INVESTMENTS AT COST														
	\$128,778,195	\$136,966,135	\$145,080,726	\$145,296,857	\$145,330,502	\$185,471,767	\$186,130,598	\$186,212,082	\$0	\$0	\$0	\$0	\$0	\$1,259,266,862

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & OTHER FUND
FEBRUARY 28, 2023

RETURN ON INVESTMENTS	2023											YTD TOTAL	
	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	
Repurchase Agreements													\$0
Money Market	\$14,271	\$18,811	\$26,512	\$33,645	\$41,333	\$56,124	\$671,229	\$48,976					\$910,901
Treasury Bills and Notes	23,553	2,117	2,050	183,874	2,060	101,600	2,129	1,923					\$319,306
Agency Bonds	2,125	2,125	2,125	2,125	2,125	2,125	2,125	2,125					\$17,000
Total return on investments	\$39,949	\$23,053	\$30,687	\$219,644	\$45,518	\$159,849	\$675,483	\$53,024	\$0	\$0	\$0	\$0	\$1,247,207
Interest received	\$45,466	\$9,409	\$33,282	\$208,257	\$33,645	\$140,804	\$658,618	\$81,485					\$1,210,966
Net change in accrued interest	-5,517	13,644	-2,595	11,387	11,873	19,045	16,865	-28,461					\$36,241
Total return on investments	\$39,949	\$23,053	\$30,687	\$219,644	\$45,518	\$159,849	\$675,483	\$53,024	\$0	\$0	\$0	\$0	\$1,247,207
<u>PORTFOLIO INVESTED</u>													
Average daily portfolio available for investment	\$202,405,700	\$199,994,767	\$197,176,669	\$180,511,538	\$171,580,543	\$206,545,062	\$218,802,796	\$218,011,906					\$199,378,623
Average daily portfolio invested	\$107,643,663	\$125,830,210	\$128,032,001	\$138,031,571	\$138,114,834	\$148,732,741	\$162,638,854	\$178,638,607					\$140,957,810
% of average daily portfolio invested	53.18%	62.92%	64.93%	76.47%	80.50%	72.01%	74.33%	81.94%					70.70%
<u>CARRYING VALUE GENERAL FUND PORTFOLIO</u>													
	FY 22/23			FY 21/22			FY 20/21			FY 19/20			
	Jul 2022	\$110,220,135		Jul 2021	\$103,248,211		Jul 2020	\$52,161,802		Jul 2019	\$43,339,680		
	Aug	\$110,221,863		Aug	\$73,165,768		Aug	\$52,162,060		Aug	\$43,341,333		
	Sep	\$120,235,828		Sep	\$73,169,068		Sep	\$52,162,317		Sep	\$50,583,562		
	Oct	\$120,428,688		Oct	\$73,170,621		Oct	\$57,162,566		Oct	\$50,584,959		
	Nov	\$120,430,210		Nov	\$73,172,828		Nov	\$62,178,701		Nov	\$43,823,400		
	Dec	\$160,532,384		Dec	\$73,170,125		Dec	\$68,139,251		Dec	\$43,826,415		
	Jan 2023	\$160,980,828		Jan 2022	\$73,193,020		Jan 2021	\$68,139,429		Jan 2020	\$43,827,028		
	Feb	\$161,011,351		Feb	\$73,193,120		Feb	\$68,140,119		Feb	\$43,827,640		
	Mar			Mar	\$73,197,537		Mar	\$68,149,080		Mar	\$44,021,139		
	Apr			Apr	\$93,246,660		Apr	\$68,149,151		Apr	\$44,021,612		
	May			May	\$93,246,743		May	\$68,157,913		May	\$44,179,668		
	Jun			Jun	\$103,248,211		Jun	\$73,157,984		Jun	\$52,160,270		
<u>CARRYING VALUE OTHER PORTFOLIO</u>													
	FY 22/23			FY 21/22			FY 20/21			FY 19/20			
	Jul 2022	\$18,558,060		Jul 2021	\$25,465,768		Jul 2020	\$13,885,535		Jul 2019	\$20,916,215		
	Aug	\$26,744,272		Aug	\$16,928,187		Aug	\$18,974,102		Aug	\$14,142,304		
	Sep	\$24,844,898		Sep	\$17,583,387		Sep	\$18,974,235		Sep	\$14,158,316		
	Oct	\$24,868,170		Oct	\$18,173,873		Oct	\$18,974,390		Oct	\$19,691,033		
	Nov	\$24,900,293		Nov	\$18,174,030		Nov	\$18,974,551		Nov	\$19,700,396		
	Dec	\$24,939,383		Dec	\$21,656,064		Dec	\$18,974,706		Dec	\$19,707,305		
	Jan 2023	\$25,149,769		Jan 2022	\$22,970,837		Jan 2021	\$18,974,867		Jan 2020	\$19,712,326		
	Feb	\$25,200,732		Feb	\$22,971,029		Feb	\$17,361,784		Feb	\$20,131,288		
	Mar			Mar	\$22,971,205		Mar	\$14,817,714		Mar	\$20,136,056		
	Apr			Apr	\$21,872,577		Apr	\$12,494,630		Apr	\$20,139,737		
	May			May	\$21,458,560		May	\$16,759,401		May	\$20,139,902		
	Jun			Jun	\$25,465,768		Jun	\$18,200,348		Jun	\$19,897,895		

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
DETAIL OF PORTFOLIO
FOR THE GENERAL FUND & OTHER FUND
FEBRUARY 28, 2023

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				2.400%	2.400%	1,528,109.76	1,528,109.76	1,528,109.76
	Money Market - Local Banks				1.050%	1.050%	1,775,587.31	1,775,587.31	1,775,587.31
	TOTAL MONEY MARKET GENERAL FUND				1.725%	1.725%	3,303,697.07	3,303,697.07	3,303,697.07
LOCAL AGENCY INVESTMENT FUND:									
	CALIFORNIA LAIF						41,937.65	41,937.65	41,937.65
AGENCY TREASURY BILLS and NOTES:									
	US TREASURY BILLS						8,786,605.00	8,786,605.00	8,786,605.00
							6,834,026.11	6,834,026.11	6,834,026.11
							9,807,383.33	9,807,383.33	9,807,383.33
							10,785,341.11	10,785,341.11	10,785,341.11
							17,578,397.00	17,578,397.00	17,578,397.00
							20,502,078.33	20,502,078.33	20,502,078.33
							19,565,717.67	19,565,717.67	19,565,717.67
							39,091,011.11	39,091,011.11	39,091,011.11
	US TREASURY NOTE						19,715,156.20	19,715,156.20	19,715,156.20
	TOTAL TREASURY BILLS and NOTES						152,665,715.86	152,665,715.86	152,665,715.86
AGENCY BONDS:									
	GOVERNMENT AGENCY BOND						5,000,000.00	5,000,000.00	5,000,000.00
	PORTFOLIO - GENERAL FUND						161,011,350.58	161,011,350.58	161,011,350.58
MONEY MARKET OTHER:									
Wells Fargo Bank	PIBDA								
		Wells Fargo Bank - PIBDA			2.400%	2.400%	5,706,718.99	5,706,718.99	5,706,718.99
		Wells Fargo Bank - PIBDA			2.400%	2.400%	1,675,260.98	1,675,260.98	1,675,260.98
		Wells Fargo Bank - PIBDA			2.400%	2.400%	3,055,603.73	3,055,603.73	3,055,603.73
		Wells Fargo Bank - PIBDA			2.400%	2.400%	3,340,382.05	3,340,382.05	3,340,382.05
		Wells Fargo Bank - PIBDA			2.400%	2.400%	8,241,685.50	8,241,685.50	8,241,685.50
		Wells Fargo Bank - PIBDA			2.400%	2.400%	704,730.11	704,730.11	704,730.11
		Wells Fargo Bank - PIBDA			2.400%	2.400%	283,452.99	283,452.99	283,452.99
		Wells Fargo Bank - PIBDA			2.400%	2.400%	2,192,897.51	2,192,897.51	2,192,897.51
	PORTFOLIO - OTHER INVESTMENTS						25,200,731.86	25,200,731.86	25,200,731.86
	TOTAL PORTFOLIO						186,212,082.44	186,212,082.44	186,212,082.44

COMPOSITION OF PORTFOLIO :	GENERAL FUND	OTHER INVESTMENTS
Money Market	2.05%	100.00%
Local Agency Investment Fund (California LAIF)	0.03%	0.00%
Treasury Bills	82.57%	0.00%
Treasury Notes	12.24%	0.00%
Bonds	3.11%	0.00%
	100.00%	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND
GOVERNMENT SECURITIES SUMMARY
FOR THE MONTH ENDED
FEBRUARY 28, 2023

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:																
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	21,000,000.00	20,502,079.33	182	497,921.67	98.232%	20,628,720.00	4.871%	20,630,662.50	76,603.33			20,554,059.16
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	9,000,000.00	8,786,605.00	182	213,395.00	98.232%	8,840,880.00	4.871%	8,841,712.50	32,830.00			8,808,882.50
912796YN3	US T-BILL	10/06/22	04/06/23	3.860%	11,000,000.00	10,785,341.11	182	214,658.89	99.558%	10,951,380.00	3.992%	10,957,540.00	33,024.44			10,924,515.55
912796Y55	US T-BILL	09/29/22	03/30/23	3.810%	10,000,000.00	9,807,383.33	182	192,616.67	99.649%	9,964,900.00	3.939%	9,969,308.33	29,633.33			9,939,675.00
912796Y37	US T-BILL	02/02/23	08/03/23	4.633%	18,000,000.00	17,578,397.00	182	421,603.00	97.946%	17,630,280.00	4.810%	17,640,942.50	62,545.50	17,578,397.00		0.00
912796ZQ5	US T-BILL	12/22/22	06/22/23	4.495%	40,000,000.00	39,091,011.11	182	908,988.89	98.524%	39,409,600.00	4.663%	39,435,627.78	139,844.44			39,295,783.33
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	7,000,000.00	6,834,026.11	182	165,973.89	98.232%	6,876,240.00	4.871%	6,876,887.50	25,534.44			6,851,353.05
912796YV5	US T-BILL	10/27/22	04/27/23	4.295%	20,000,000.00	19,565,717.67	182	434,282.33	99.264%	19,852,800.00	4.451%	19,863,988.50	66,812.67			19,797,175.84
TOTAL TREASURY BILLS					136,000,000.00	132,950,559.66		3,049,440.34		134,154,800.00		134,216,669.60	466,828.17	17,578,397.00	0.00	116,171,444.44
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	99.622%	19,924,400.00	1.539%	20,005,798.02	23,935.21			19,981,862.81
TOTAL TREASURY NOTES					20,000,000.00	19,715,156.20		284,843.80		19,924,400.00		20,005,798.02	23,935.21	0.00	0.00	19,981,862.81
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			93.574%	4,678,700.00		5,040,375.00	2,125.00			5,038,250.00
TOTAL BONDS					5,000,000.00	5,000,000.00		0.00		4,678,700.00		5,040,375.00	2,125.00	0.00	0.00	5,038,250.00
TOTAL GOVERNMENT SECURITIES					161,000,000.00	157,665,715.86		3,334,284.14		158,757,900.00		159,262,842.62	492,888.38	17,578,397.00	0.00	141,191,557.25
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						157,665,715.86		3,334,284.14		158,757,900.00		159,262,842.62	492,888.38	17,578,397.00	0.00	141,191,557.25
Total Government Securities - Aged						157,665,715.86		3,334,284.14		158,757,900.00		159,262,842.62	492,888.38	17,578,397.00	0.00	141,191,557.25
Variance						0.00		0.00			0.00	0.00	0.00	0.00	0.00	0.00