

**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		
<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%	
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%	
<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%	
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%	
<u>INVESTMENT BENCHMARKS</u>															
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%	
<u>AVERAGE MATURITY OF INVESTMENTS</u>															
	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	
Repurchase Agreements	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	
<u>INVESTMENTS AT CARRYING VALUE</u>															
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	\$0	\$157,408,358	
<u>INVESTMENTS AT COST</u>															
	\$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

	2022						2023						YTD
RETURN ON INVESTMENTS	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	TOTAL
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

PORTFOLIO INVESTED

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%

CARRYING VALUE GENERAL FUND PORTFOLIO

	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

CARRYING VALUE OTHER PORTFOLIO

	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
							19,715,156.20	19,715,156.20	19,715,156.20
	US TREASURY NOTE								
	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%
		<u>100.00%</u>	<u>100.00%</u>

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	20,502,078.33	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
912796YM5	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