

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS
FOR THE GENERAL FUND
JUNE 30, 2023**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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**INVESTMENT SUMMARY
FOR THE GENERAL FUND & OTHER FUND
JUNE 30, 2023**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	1.875%	\$5,011,159.00	\$5,011,159.00	\$5,011,159.00	3.07%
LOCAL AGENCY INVESTMENT FUND	3.167%	\$42,220.31	\$42,220.31	\$42,220.31	0.03%
TREASURY BILLS and NOTES	4.980%	\$153,117,866.27	\$153,117,866.27	\$153,117,866.27	93.84%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	3.06%
TOTAL GENERAL FUND INVESTMENTS		\$163,171,245.58	\$163,171,245.58	\$163,171,245.58	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	2.700%	\$25,463,207.42	\$25,463,207.42	\$25,463,207.42	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		\$25,463,207.42	\$25,463,207.42	\$25,463,207.42	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND AND OTHER FUND
JUNE 30, 2023

DESCRIPTION	2022						2023						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%	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%	2.400%	2.550%	2.550%	2.700%	1.958%
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%
<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%	0.000%
Money Market Accounts (12-month avg)	0.103%	0.194%	0.285%	0.413%	0.579%	0.766%	0.952%	1.152%	1.351%	1.562%	1.767%	1.971%	0.925%
Govt Securities held at month end													
Treasury Bills (Portfolio)	1.046%	1.046%	2.566%	3.116%	3.212%	4.522%	4.998%	4.998%	4.980%	4.980%	4.980%	4.980%	3.785%
Treasury Notes/B (Portfolio)	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%	0.000%	0.000%	0.000%	0.000%	1.026%
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%	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%	4.850%	5.090%	5.090%	5.090%	4.027%
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%	5.080%	5.060%	5.150%	5.130%	4.210%
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%	2.984%	3.380%	3.735%	4.027%	2.137%
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%	3.316%	3.662%	3.989%	4.210%	2.427%
<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	0
Treasury Bills	168	168	170	172	182	182	182	182	182	182	182	182	178
Treasury Notes	372	372	372	372	372	372	372	372	0	0	0	0	248
Agency Bonds	365	365	365	365	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	\$29,271,352	\$60,326,640	\$29,364,749	30,474,366	\$33,129,727
Local Agency Investment Fund (California LAIF)	33,851	33,851	33,851	\$41,725	\$41,725	\$41,725	\$41,938	\$41,938	\$41,938	\$42,220	\$42,220	\$42,221	\$39,934
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	152,437,729	122,086,670	153,254,467	153,117,866	\$129,311,115
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	\$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	\$186,751,019	\$187,455,530	\$187,661,436	\$188,634,453	\$167,480,775
<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	\$186,751,019	\$187,455,530	\$187,661,436	\$188,634,453	\$2,009,769,300

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & OTHER FUND
JUNE 30, 2023**

RETURN ON INVESTMENTS	2022						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	\$55,287	\$82,322	\$114,943	\$61,902	\$1,225,355
Treasury Bills and Notes	23,553	2,117	2,050	183,874	2,060	101,600	2,129	1,923	734,711	648,941	0	908,989	\$2,611,947
Agency Bonds	2,125	2,125	2,125	2,125	2,125	2,125	2,125	2,125	2,125	2,125	2,125	2,125	\$25,500
Total return on investments	<u>\$39,949</u>	<u>\$23,053</u>	<u>\$30,687</u>	<u>\$219,644</u>	<u>\$45,518</u>	<u>\$159,849</u>	<u>\$675,483</u>	<u>\$53,024</u>	<u>\$792,123</u>	<u>\$733,388</u>	<u>\$117,068</u>	<u>\$973,016</u>	<u>\$3,862,802</u>
Interest received	\$45,466	\$9,409	\$33,282	\$208,257	\$33,645	\$140,804	\$658,618	\$81,485	\$794,126	\$704,229	\$82,322	\$1,023,932	\$3,815,575
Net change in accrued interest	-5,517	13,644	-2,595	11,387	11,873	19,045	16,865	-28,461	-2,003	29,159	34,746	-50,916	\$47,227
Total return on investments	<u>\$39,949</u>	<u>\$23,053</u>	<u>\$30,687</u>	<u>\$219,644</u>	<u>\$45,518</u>	<u>\$159,849</u>	<u>\$675,483</u>	<u>\$53,024</u>	<u>\$792,123</u>	<u>\$733,388</u>	<u>\$117,068</u>	<u>\$973,016</u>	<u>\$3,862,802</u>
Annualized rate of return on total portfolio	2.53%	0.20%	0.26%	1.78%	0.38%	1.01%	4.27%	0.37%	4.99%	4.76%	0.74%	6.28%	

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	\$239,545,354	\$200,146,763	\$174,053,489	\$202,120,629	\$200,907,935
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	\$180,721,574	\$159,625,837	\$136,169,931	\$172,600,781	\$148,065,050
% of average daily portfolio invested	53.18%	62.92%	64.93%	76.47%	80.50%	72.01%	74.33%	81.94%	75.44%	79.75%	78.23%	85.39%	73.70%

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	\$161,505,133		Mar	\$73,197,537	Mar	\$68,149,080	Mar	\$44,021,139
Apr	\$162,158,184		Apr	\$93,246,660	Apr	\$68,149,151	Apr	\$44,021,612
May	\$162,254,612		May	\$93,246,743	May	\$68,157,913	May	\$44,179,668
Jun	\$163,171,246		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	\$25,245,886		Mar	\$22,971,205	Mar	\$14,817,714	Mar	\$20,136,056
Apr	\$25,297,346		Apr	\$21,872,577	Apr	\$12,494,630	Apr	\$20,139,737
May	\$25,406,825		May	\$21,458,560	May	\$16,759,401	May	\$20,139,902
Jun	\$25,463,207		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
JUNE 30, 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				2.700%	2.700%	3,235,571.69	3,235,571.69	3,235,571.69	
	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						1.875%	1.875%	5,011,159.00	5,011,159.00
LOCAL AGENCY INVESTMENT FUND:										
	CALIFORNIA LAIF						42,220.31	42,220.31	42,220.31	
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	
							9,764,850.83	9,764,850.83	9,764,850.83	
							31,167,797.33	31,167,797.33	31,167,797.33	
							17,578,397.00	17,578,397.00	17,578,397.00	
							20,502,078.33	20,502,078.33	20,502,078.33	
							38,954,410.00	38,954,410.00	38,954,410.00	
							19,529,701.67	19,529,701.67	19,529,701.67	
	TOTAL TREASURY BILLS and NOTES						153,117,866.27	153,117,866.27	153,117,866.27	
AGENCY BONDS:										
	GOVERNMENT AGENCY BOND						5,000,000.00	5,000,000.00	5,000,000.00	
PORTFOLIO - GENERAL FUND							163,171,245.58	163,171,245.58	163,171,245.58	
MONEY MARKET OTHER:										
	Wells Fargo Bank	PIBDA					5,766,156.72	5,766,156.72	5,766,156.72	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	1,692,709.49	1,692,709.49	1,692,709.49	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	3,087,429.04	3,087,429.04	3,087,429.04	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	3,375,173.45	3,375,173.45	3,375,173.45	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	8,327,525.89	8,327,525.89	8,327,525.89	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	712,070.15	712,070.15	712,070.15	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	286,405.27	286,405.27	286,405.27	
			Wells Fargo Bank - PIBDA		2.700%	2.700%	2,215,737.41	2,215,737.41	2,215,737.41	
PORTFOLIO - OTHER INVESTMENTS							25,463,207.42	25,463,207.42	25,463,207.42	
TOTAL PORTFOLIO							188,634,453.00	188,634,453.00	188,634,453.00	

COMPOSITION OF PORTFOLIO :	GENERAL FUND	OTHER INVESTMENTS
Money Market	3.07%	100.00%
Local Agency Investment Fund (California LAIF)	0.03%	0.00%
Treasury Bills	93.84%	0.00%
Treasury Notes	0.00%	0.00%
Bonds	3.06%	0.00%
	100.00%	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND
GOVERNMENT SECURITIES SUMMARY
FOR THE MONTH ENDED
JUNE 30, 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:																	
912796ZQ5	US T-BILL	12/22/22	06/22/23	4.495%	40,000,000.00	39,091,011.11	182	908,988.89			4.663%		104,883.33		40,000,000.00	39,895,116.67	
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	99.861%	20,970,810.00	4.871%	20,964,434.16	82,075.00			20,882,359.16	
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	9,000,000.00	8,786,605.00	182	213,395.00	99.861%	8,987,490.00	4.871%	8,984,757.50	35,175.00			8,949,582.50	
912796CS6	US T-BILL	03/31/23	09/28/23	4.677%	10,000,000.00	9,764,850.83	181	235,149.17	98.753%	9,875,300.00	4.856%	9,884,374.16	38,975.00			9,845,399.16	
912796Y37	US T-BILL	02/02/23	08/03/23	4.633%	18,000,000.00	17,578,397.00	182	421,603.00	99.560%	17,920,800.00	4.810%	17,923,555.50	69,495.00			17,854,060.50	
912797FV4	US T-BILL	06/22/23	12/21/23	5.171%	40,000,000.00	38,954,410.00	182	1,045,590.00	97.511%	39,004,400.00	5.383%	39,006,115.00	51,705.00	38,954,410.00		0.00	
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	7,000,000.00	6,834,026.11	182	165,973.89	99.861%	6,990,270.00	4.871%	6,988,144.72	27,358.33			6,960,786.39	
912797FL6	US T-BILL	05/25/23	11/24/23	5.116%	32,000,000.00	31,167,797.33	183	832,202.67	97.927%	31,336,640.00	5.326%	31,336,056.89	136,426.67			31,199,630.22	
912796CS6	US T-BILL	03/31/23	09/28/23	4.677%	20,000,000.00	19,529,701.67	181	470,298.33	98.753%	19,750,600.00	4.856%	19,768,748.34	77,950.00			19,690,798.34	
TOTAL TREASURY BILLS					197,000,000.00	192,208,877.38		4,791,122.62		154,836,310.00		154,856,186.27	624,043.33	38,954,410.00	40,000,000.00	155,277,732.94	
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	0.00
Agency Bond Maturity:																	
Agency Bond Held at Month End:																	
3130ANBC3	FHLB	07/29/21	07/29/24		5,000,000.00	5,000,000.00			94.803%	4,740,150.00		5,048,875.00	2,125.00			5,046,750.00	
TOTAL BONDS					5,000,000.00	5,000,000.00		0.00		4,740,150.00		5,048,875.00	2,125.00	0.00	0.00	5,046,750.00	
TOTAL GOVERNMENT SECURITIES					202,000,000.00	197,208,877.38		4,791,122.62		159,576,460.00		159,905,061.27	626,168.33	38,954,410.00	40,000,000.00	160,324,482.94	
Government Securities 90 days and less					0.00	0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00	
Government Securities over 90 days					197,208,877.38	197,208,877.38		4,791,122.62		159,576,460.00		159,905,061.27	626,168.33	38,954,410.00	40,000,000.00	160,324,482.94	
Total Government Securities - Aged					197,208,877.38	197,208,877.38		4,791,122.62		159,576,460.00		159,905,061.27	626,168.33	38,954,410.00	40,000,000.00	160,324,482.94	
Variance					0.00	0.00		0.00		0.00		0.00	0.00	0.00	0.00	0.00	