

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

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	1.800%	\$35,029,293.57	\$35,029,293.57	\$35,029,293.57	21.60%
LOCAL AGENCY INVESTMENT FUND	2.870%	\$42,220.31	\$42,220.31	\$42,220.31	0.03%
TREASURY BILLS and NOTES	4.828%	\$122,086,670.05	\$122,086,670.05	\$122,086,670.05	75.29%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	3.08%
TOTAL GENERAL FUND INVESTMENTS		\$162,158,183.93	\$162,158,183.93	\$162,158,183.93	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	2.550%	\$25,297,346.15	\$25,297,346.15	\$25,297,346.15	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		\$25,297,346.15	\$25,297,346.15	\$25,297,346.15	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND AND OTHER FUND
APRIL 30, 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%
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%			1.825%
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%
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%
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%			0.736%
Govt Securities held at month end													
Treasury Bills (Portfolio)	1.046%	1.046%	2.566%	3.116%	3.212%	4.522%	4.824%	4.824%	4.828%	4.828%			3.481%
Treasury Notes/B (Portfolio)	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%	0.000%	0.000%			1.231%
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%
INVESTMENT BENCHMARKS													
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%			3.814%
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%			4.025%
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%			1.788%
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%			2.093%
AVERAGE MATURITY OF INVESTMENTS													
	DAYS	DAYS	DAYS	DAYS									
Repurchase Agreements	0	0	0	0	0	0	0	0	0	0			0
Treasury Bills	168	168	170	172	182	182	182	182	182	182			177
Treasury Notes	372	372	372	372	372	372	372	372	0	0			298
Agency Bonds	365	365	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	\$29,271,352	\$60,326,640			\$33,771,761
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			\$39,476
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			\$124,536,104
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
	\$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	\$0	\$0	\$163,347,341
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	\$186,751,019	\$187,455,530	\$0	\$0	\$163,473,411

**ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & OTHER FUND
APRIL 30, 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	\$55,287	\$82,322			\$1,048,510
Treasury Bills and Notes	23,553	2,117	2,050	183,874	2,060	101,600	2,129	1,923	734,711	648,941			\$1,702,958
Agency Bonds	2,125	2,125	2,125	2,125	2,125	2,125	2,125	2,125	2,125	2,125			\$21,250
Total return on investments	\$39,949	\$23,053	\$30,687	\$219,644	\$45,518	\$159,849	\$675,483	\$53,024	\$792,123	\$733,388	\$0	\$0	\$2,772,718
Interest received	\$45,466	\$9,409	\$33,282	\$208,257	\$33,645	\$140,804	\$658,618	\$81,485	\$794,126	\$704,229			\$2,709,321
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			\$63,397
Total return on investments	\$39,949	\$23,053	\$30,687	\$219,644	\$45,518	\$159,849	\$675,483	\$53,024	\$792,123	\$733,388	\$0	\$0	\$2,772,718
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%			
<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	\$239,545,354	\$200,146,763			\$203,472,110
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			\$146,800,989
% 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%			72.15%
<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	\$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			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	\$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			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
APRIL 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				2.550%	2.550%	33,253,706.26	33,253,706.26	33,253,706.26				
	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				1.800%	1.800%	35,029,293.57	35,029,293.57	35,029,293.57				
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				
							17,578,397.00	17,578,397.00	17,578,397.00				
							20,502,078.33	20,502,078.33	20,502,078.33				
							39,091,011.11	39,091,011.11	39,091,011.11				
							19,529,701.67	19,529,701.67	19,529,701.67				
	TOTAL TREASURY BILLS and NOTES						122,086,670.05	122,086,670.05	122,086,670.05				
AGENCY BONDS:													
	GOVERNMENT AGENCY BOND						5,000,000.00	5,000,000.00	5,000,000.00				
	PORTFOLIO - GENERAL FUND						162,158,183.93	162,158,183.93	162,158,183.93				
MONEY MARKET OTHER:													
Wells Fargo Bank	PIBDA												
		Wells Fargo Bank - PIBDA				2.550%	2.550%	5,728,597.35	5,728,597.35				
			Wells Fargo Bank - PIBDA				2.550%	1,681,683.58	1,681,683.58				
				Wells Fargo Bank - PIBDA				3,067,318.27	3,067,318.27				
					Wells Fargo Bank - PIBDA				3,353,188.37				
						Wells Fargo Bank - PIBDA							
						2.550%	2.550%	8,273,282.38	8,273,282.38				
							707,431.89	707,431.89	707,431.89				
							284,539.69	284,539.69	284,539.69				
							2,201,304.62	2,201,304.62	2,201,304.62				
	PORTFOLIO - OTHER INVESTMENTS						25,297,346.15	25,297,346.15	25,297,346.15				
	TOTAL PORTFOLIO						187,455,530.08	187,455,530.08	187,455,530.08				
COMPOSITION OF PORTFOLIO :					GENERAL FUND		OTHER INVESTMENTS						
Money Market					21.60%		100.00%						
Local Agency Investment Fund (California LAIF)					0.03%		0.00%						
Treasury Bills					75.29%		0.00%						
Treasury Notes					0.00%		0.00%						
Bonds					3.08%		0.00%						
					100.00%		100.00%						

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND
GOVERNMENT SECURITIES SUMMARY
FOR THE MONTH ENDED
APRIL 30, 2023

CUSIP NUMBER	AGENCY	SETTLEMENT DATE	MATURITY DATE	DISCOUNT RATE (%)	PAR VALUE	COST	DAYS HELD	PREMIUM DISCOUNT	MARKET RATE	FAIR VALUE	YIELD RATE (%)	CURRENT CARRYING VALUE	PURCHASED DURING MONTH	MATURED DURING MONTH	PRIOR MONTH CARRYING VALUE
Treasury Bills Matured:															
912796YN3	US T-BILL	10/06/22	04/06/23	3.860%	11,000,000.00	10,785,341.11	182	214,658.89			3.992%	5,897.22		11,000,000.00	10,994,102.78
912796YY5	US T-BILL	10/27/22	04/27/23	4.295%	20,000,000.00	19,565,717.67	182	434,282.33			4.451%	62,040.33		20,000,000.00	19,937,959.67
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	98.999%	20,789,790.00	4.871%	20,797,548.33	82,075.00		20,715,473.33
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	9,000,000.00	8,786,605.00	182	213,395.00	98.999%	8,909,910.00	4.871%	8,913,235.00	35,175.00		8,878,060.00
912796CS6	US T-BILL	03/31/23	09/28/23	4.677%	10,000,000.00	9,764,850.83	181	235,149.17	98.012%	9,801,200.00	4.856%	9,805,125.00	38,975.00		9,766,150.00
912796Y37	US T-BILL	02/02/23	08/03/23	4.633%	18,000,000.00	17,578,397.00	182	421,603.00	98.683%	17,762,940.00	4.810%	17,782,249.00	69,495.00		17,712,754.00
912796ZQ5	US T-BILL	12/22/22	06/22/23	4.495%	40,000,000.00	39,091,011.11	182	908,988.89	99.303%	39,721,200.00	4.663%	39,740,288.89	149,833.33		39,590,455.55
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	7,000,000.00	6,834,026.11	182	165,973.89	98.999%	6,929,930.00	4.871%	6,932,516.11	27,358.33		6,905,157.78
912796CS6	US T-BILL	03/31/23	09/28/23	4.677%	20,000,000.00	19,529,701.67	181	470,298.33	98.012%	19,602,400.00	4.856%	19,610,250.00	77,950.00		19,532,300.00
TOTAL TREASURY BILLS					156,000,000.00	152,437,728.83		3,562,271.17		123,517,370.00		123,581,212.33	548,799.22	0.00	31,000,000.00
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
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			94.638%	4,731,900.00		5,044,625.00	2,125.00		5,042,500.00
TOTAL BONDS					5,000,000.00	5,000,000.00		0.00		4,731,900.00		5,044,625.00	2,125.00	0.00	5,042,500.00
TOTAL GOVERNMENT SECURITIES					161,000,000.00	157,437,728.83		3,562,271.17		128,249,270.00		128,625,837.33	550,924.22	0.00	31,000,000.00
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					157,437,728.83		3,562,271.17		128,249,270.00		128,625,837.33	550,924.22	0.00	31,000,000.00	159,074,913.11
Total Government Securities - Aged					157,437,728.83		3,562,271.17		128,249,270.00		128,625,837.33	550,924.22	0.00	31,000,000.00	159,074,913.11
Variance					0.00	0.00			0.00		0.00	0.00	0.00	0.00	0.00