

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

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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

| TYPE | Average Interest Rate % | Carrying Value | Par Value | Fair Value | % of Total |
|---------------------------------------|-------------------------------|------------------------|------------------------|------------------------|----------------|
| MONEY MARKET - GENERAL FUND | 0.530% | \$10,501,462.81 | \$10,501,462.81 | \$10,501,462.81 | 14.35% |
| LOCAL AGENCY INVESTMENT FUND | 0.365% | \$10,007,214.50 | \$10,007,214.50 | \$10,007,214.50 | 13.67% |
| TREASURY BILLS and NOTES | 0.464% | \$47,688,859.52 | \$47,688,859.52 | \$47,688,859.52 | 65.15% |
| AGENCY BONDS | 0.510% | \$5,000,000.00 | \$5,000,000.00 | \$5,000,000.00 | 6.83% |
| TOTAL GENERAL FUND INVESTMENTS | | \$73,197,536.83 | \$73,197,536.83 | \$73,197,536.83 | 100.00% |

| TYPE | Average Interest Rate % | Carrying Value | Par Value | Fair Value | % of Total |
|--|-------------------------------|------------------------|------------------------|------------------------|----------------|
| MONEY MARKET - OTHER | 0.010% | \$22,971,205.32 | \$22,971,205.32 | \$22,971,205.32 | 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 | | \$22,971,205.32 | \$22,971,205.32 | \$22,971,205.32 | 100.00% |

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND & BUS PROCUREMENT/OTHER FUND
MARCH 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% |
| 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% |
| 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% |
| <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% |
| 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% |
| Govt Securities held at month end | | | | | | | | | | | | | |
| Treasury Bills (Portfolio) | 0.106% | 0.106% | 0.041% | 0.041% | 0.051% | 0.051% | 0.106% | 0.106% | 0.106% | | | | 0.079% |
| Treasury Notes/B (Portfolio) | 0.000% | 0.000% | 0.000% | 0.000% | 0.000% | 0.000% | 0.000% | 0.000% | 1.539% | | | | 0.171% |
| Agency Bonds (Portfolio) | 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% | | | | 0.110% |
| 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% | | | | 0.169% |
| 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% | | | | 0.082% |
| 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% | | | | 0.065% |
| <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 |
| Treasury Bills | 238 | 238 | 224 | 238 | 238 | 266 | 238 | 238 | 238 | | | | 239 |
| Treasury Notes | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 372 | | | | 41 |
| Agency Bonds | 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 | | | | \$36,847,966 |
| 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 | | | | \$7,780,668 |
| 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 | | | | \$43,507,674 |
| 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 |
| | \$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 | \$0 | \$0 | \$0 | \$93,136,307 |
| <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 | \$0 | \$0 | \$0 | \$93,136,307 |

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

| RETURN ON INVESTMENTS | 2021 JUL | AUG | SEP | OCT | NOV | DEC | 2022 JAN | FEB | MAR | APR | MAY | JUN | YTD TOTAL |
|--------------------------------|-------------|---------|---------|---------|---------|---------|-------------|---------|---------|-----|-----|-----|--------------|
| Repurchase Agreements | | | | | | | | | | | | | \$0 |
| Money Market | \$342 | \$310 | \$239 | \$228 | \$246 | \$425 | \$291 | \$241 | \$268 | | | | \$2,590 |
| Treasury Bills | 7,522 | 0 | 3,134 | 0 | 2,135 | 0 | 0 | 0 | 4,420 | | | | \$17,211 |
| Agency Bonds | 142 | 2,267 | 2,125 | 2,125 | 2,125 | 2,125 | 2,125 | 2,125 | 2,125 | | | | \$17,284 |
| Total return on investments | \$8,006 | \$2,577 | \$5,498 | \$2,353 | \$4,506 | \$2,550 | \$2,416 | \$2,366 | \$6,813 | \$0 | \$0 | \$0 | \$37,085 |
| Interest received | \$7,732 | \$484 | \$3,444 | \$239 | \$2,363 | \$246 | \$13,175 | \$291 | \$4,593 | | | | \$32,567 |
| Net change in accrued interest | 274 | 2,093 | 2,054 | 2,114 | 2,143 | 2,304 | -10,759 | 2,075 | 2,220 | | | | \$4,518 |

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 | | | | \$164,910,197 |
| 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 | | | | \$48,105,398 |
| % of average daily portfolio invested | 35.62% | 41.29% | 25.09% | 34.85% | 32.12% | 17.29% | 24.72% | 29.76% | 28.97% | | | | 29.17% |

CARRYING VALUE GENERAL FUND PORTFOLIO

| FY 21/22 | | FY 20/21 | | FY 19/20 | | FY 18/19 | |
|----------|--------------|----------|--------------|----------|--------------|----------|--------------|
| Jul 2021 | \$73,197,537 | 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 | | Apr | \$68,149,151 | Apr | \$44,021,612 | Apr | \$43,087,186 |
| May | | 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 | \$22,971,205 | 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 | | Apr | \$12,494,630 | Apr | \$20,139,737 | Apr | \$20,867,027 |
| May | | 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
MARCH 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 | | | | 0.010% | 0.010% | 8,767,500.81 | 8,767,500.81 | 8,767,500.81 |
| | Money Market - Local Banks | | | | 1.050% | 1.050% | 1,733,962.00 | 1,733,962.00 | 1,733,962.00 |
| | TOTAL MONEY MARKET GENERAL FUND | | | | 0.530% | 0.530% | 10,501,462.81 | 10,501,462.81 | 10,501,462.81 |
| LOCAL AGENCY INVESTMENT FUND: | | | | | | | | | |
| | CALIFORNIA LAIF | | | | | | 10,007,214.50 | 10,007,214.50 | 10,007,214.50 |
| 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 |
| | TREASURY NOTE | | | | | | 19,715,156.20 | 19,715,156.20 | 19,715,156.20 |
| | TOTAL TREASURY BILLS and NOTES | | | | | | 47,688,859.52 | 47,688,859.52 | 47,688,859.52 |
| AGENCY BONDS: | | | | | | | | | |
| | GOVERNMENT AGENCY BOND | | | | | | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| PORTFOLIO - GENERAL FUND | | | | | | | 73,197,536.83 | 73,197,536.83 | 73,197,536.83 |
| MONEY MARKET OTHER: | | | | | | | | | |
| | Wells Fargo Bank | PIBDA | | | | | | | |
| | | | Wells Fargo Bank - PIBDA | | 0.010% | 0.010% | 5,654,652.30 | 5,654,652.30 | 5,654,652.30 |
| | | | Wells Fargo Bank - PIBDA | | 0.010% | 0.010% | 2,016,621.68 | 2,016,621.68 | 2,016,621.68 |
| | | | Wells Fargo Bank - PIBDA | | 0.010% | | 3,889,902.94 | 3,889,902.94 | 3,889,902.94 |
| | | | Wells Fargo Bank - PIBDA | | 0.010% | 0.010% | 1,314,608.01 | 1,314,608.01 | 1,314,608.01 |
| | | | Wells Fargo Bank - PIBDA | | 0.010% | 0.010% | 3,484,768.97 | 3,484,768.97 | 3,484,768.97 |
| | | | Wells Fargo Bank - PIBDA | | 0.010% | 0.010% | 4,023,572.49 | 4,023,572.49 | 4,023,572.49 |
| | | | Wells Fargo Bank - PIBDA | | 0.010% | 0.010% | 2,172,890.07 | 2,172,890.07 | 2,172,890.07 |
| | | | Wells Fargo Bank - PIBDA | | 0.010% | 0.010% | 414,188.86 | 414,188.86 | 414,188.86 |
| PORTFOLIO - OTHER (PTMISEA/Bus Procurement) | | | | | | | 22,971,205.32 | 22,971,205.32 | 22,971,205.32 |
| TOTAL PORTFOLIO | | | | | | | 96,168,742.15 | 96,168,742.15 | 96,168,742.15 |

| COMPOSITION OF PORTFOLIO : | | GENERAL FUND | OTHER (PTMISEA/Bus Procurement) |
|--|--|----------------|---------------------------------|
| Money Market | | 14.35% | 100.00% |
| Local Agency Investment Fund (California LAIF) | | 13.67% | 0.00% |
| Treasury Bills | | 38.22% | 0.00% |
| Treasury Notes | | 26.93% | 0.00% |
| Bonds | | 6.83% | 0.00% |
| | | <u>100.00%</u> | <u>100.00%</u> |

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND
GOVERNMENT SECURITIES SUMMARY
FOR THE MONTH ENDED
MARCH 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: | | | | | | | | | | | | | | | | |
| 912796F38 | US T-BILL | 09/24/21 | 03/24/22 | 0.039% | 20,000,000.00 | 19,996,128.60 | 181 | 3,871.40 | | | 0.039% | | 513.33 | | 20,000,000.00 | 19,999,486.67 |
| 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 | 99.845% | 19,969,000.00 | 0.215% | 19,988,457.77 | 3,651.11 | | | 19,984,806.66 |
| 912796K57 | US T-BILL | 07/29/21 | 07/14/22 | 0.063% | 8,000,000.00 | 7,995,138.88 | 350 | 4,861.12 | 99.825% | 7,986,000.00 | 0.063% | 7,998,555.54 | 430.56 | | | 7,998,124.99 |
| TOTAL TREASURY BILLS | | | | | 48,000,000.00 | 47,969,831.92 | | 30,168.08 | | 27,955,000.00 | | 27,987,013.32 | 4,595.00 | 0.00 | 20,000,000.00 | 47,982,418.32 |
| US Treasury Notes Matured: | | | | | | | | | | | | | | | | |
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| 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 | 98.441% | 19,688,200.00 | 1.539% | 19,721,140.00 | 5,983.80 | 19,715,156.20 | | 0.00 |
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| TOTAL TREASURY NOTES | | | | | 20,000,000.00 | 19,715,156.20 | | 284,843.80 | | 19,688,200.00 | | 19,721,140.00 | 5,983.80 | 19,715,156.20 | 0.00 | 0.00 |
| Agency Bond Matured | | | | | | | | | | | | | | | | |
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| Agency Bond Held at Month End: | | | | | | | | | | | | | | | | |
| 3130ANBC3 | FHLB | 07/29/21 | 07/29/24 | | 5,000,000.00 | 5,000,000.00 | | | 96.144% | 4,807,200.00 | | 5,017,000.00 | 2,125.00 | | | 5,014,875.00 |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| TOTAL BONDS | | | | | 5,000,000.00 | 5,000,000.00 | | 0.00 | | 4,807,200.00 | | 5,017,000.00 | 2,125.00 | 0.00 | 0.00 | 5,014,875.00 |
| TOTAL GOVERNMENT SECURITIES | | | | | 73,000,000.00 | 72,684,988.12 | | 315,011.88 | | 52,450,400.00 | | 52,725,153.32 | 12,703.80 | 19,715,156.20 | 20,000,000.00 | 52,997,293.32 |
| 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 | | | | | | 72,684,988.12 | | 315,011.88 | | 52,450,400.00 | | 52,725,153.32 | 12,703.80 | 19,715,156.20 | 20,000,000.00 | 52,997,293.32 |
| Total Government Securities - Aged | | | | | | 72,684,988.12 | | 315,011.88 | | 52,450,400.00 | | 52,725,153.32 | 12,703.80 | 19,715,156.20 | 20,000,000.00 | 52,997,293.32 |
| Variance | | | | | | 0.00 | | 0.00 | | 0.00 | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |