ALAMEDA - CONTRA COSTA TRANSIT DISTRICT MONTHLY REPORT ON INVESTMENTS FOR THE GENERAL FUND **MARCH 31, 2023**

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT MONTHLY REPORT ON INVESTMENTS

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INVESTMENT SUMMARY FOR THE GENERAL FUND & OTHER FUND MARCH 31, 2023

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	1.725%	\$4,025,466.21	\$4,025,466.21	\$4,025,466.21	2.49%
LOCAL AGENCY INVESTMENT FUND	2.831%	\$41,937.65	\$41,937.65	\$41,937.65	0.03%
TREASURY BILLS and NOTES	4.693%	\$152,437,728.83	\$152,437,728.83	\$152,437,728.83	94.39%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	3.10%
TOTAL GENERAL FUND INVESTMENTS		\$161,505,132.69	\$161,505,132.69	\$161,505,132.69	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER REPO'S TREASURY BILLS and NOTES AGENCY BONDS	2.400% 0.000% 0.000% 0.000%	\$0.00 \$0.00	\$25,245,886.04 \$0.00 \$0.00 \$0.00	\$0.00 \$0.00	0.00% 0.00%
TOTAL OTHER INVESTMENTS	1	\$25,245,886.04	\$25,245,886.04	\$25,245,886.04	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT INVESTMENT OVERVIEW FOR THE GENERAL FUND AND OTHER FUND MARCH 31, 2023

	2022						2023						YTD
DESCRIPTION	JUL	AUG	SEP	ОСТ	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
Ioney Market Accounts (current month)	0.650%	1.100%	1.100%	1.550%	2.000%	2.250%	2.250%	2.400%	2.400%				1.7449
Sovt 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
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
foney Market Accounts (12-month avg)	0.103%	0.194%	0.285%	0.413%	0.579%	0.766%	0.952%	1.152%	1.351%				0.644
Sovt Securities held at month end													
Treasury Bills (Portfolio)	1.046%	1.046%	2.566%	3.116%	3.212%	4.522%	4.673%	4.673%	4.693%				3.283
Treasury Notes/B (Portfolio)	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%	1.539%	0.000%				1.368
Agency Bonds (Portfolio)	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%	0.510%				0.510
NVESTMENT 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%				3.672
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%				3.909
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%				1.611
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%				1.918
AVERAGE MATURITY OF INVESTMENTS													
-	DAYS	DAYS	DAYS	DAYS	DAY								
Repurchase Agreements	0	0	0	0	0	0	0	0	0				
reasury Bills	168	168	170	172	182	182	182	182	182				17
Freasury Notes	372	372	372	372	372	372	372	372	0				33
Agency Bonds	365	365	365	365	365	365	365	365	365				36
NVESTMENTS 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				\$30,821,21
ocal Agency Investment Fund (California LAIF)	33,851	33,851	33,851	\$41,725	\$41,725	\$41,725	\$41,938	\$41,938	\$41,938				\$39,17
reasury 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				\$124,808,26
gency 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				\$5,000,00
	\$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	\$0	\$0	\$0	\$160,668,65
NVESTMENTS 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	\$0	\$0	\$0	\$1,446,017,88

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT RETURN ON INVESTMENTS FOR THE GENERAL FUND & OTHER FUND MARCH 31, 2023

	2022						2023						YTD
RETURN ON INVESTMENTS	JUL	AUG	SEP	ОСТ	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	\$55,287				\$966.188
Treasury Bills and Notes	23,553	2,117	2,050	183,874	2,060	101,600	2,129	1,923	734,711				\$1,054,017
Agency Bonds	2.125	2,125	2,125	2,125	2,125	2.125	2,125	2,125	2,125				\$19,125
Total return on investments	\$39,949	\$23,053	\$30,687	\$219,644	\$45,518	\$159,849	\$675,483	\$53,024	\$792,123	\$0	\$0	\$0	\$2,039,330
Interest received	\$45,466	\$9,409	\$33,282	\$208.257	\$33.645	\$140,804	\$658,618	\$81,485	\$794.126				\$2.005.092
Net change in accrued interest	-5,517	13,644	-2,595	11,387	11,873	19,045	16,865	-28,461	-2,003				\$34,238
Total return on investments	\$39.949	\$23,053	\$30,687	\$219,644	\$45,518	\$159,849	\$675,483	\$53,024	\$792,123	\$0	\$0	\$0	\$2,039,330
	400,010	7-0,000	7-0,000	+-:-,-:	¥ 10,010	*	7515,155	7.0,0-1	*****	**	7.5	7-	1 =,000,000
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				\$203,841,593
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				\$145,376,006
% of average daily portfolio invested	53.18%	62.92%	64.93%	76.47%	80.50%	72.01%	74.33%	81.94%	75.44%				71.32%
CARRYING VALUE GENERAL FUND PORTFOLIO		FY 22/23		FY 21/22			FY 20/21		FY 19/20		20		
		Jul 2022	\$110,220,135		Jul 2021	\$103,248,211		Jul 2020	\$52,161,802	Jul 20	119	\$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 2	020	\$43,827,028	
		Feb	\$161,011,351		Feb	\$73,193,020		Feb	\$68,140,119	Feb	020	\$43,827,640	
		Mar	\$161,505,133		Mar	\$73,193,120		Mar	\$68,149,080	Mar		\$44,021,139	
			\$101,000,100		Apr			Apr	\$68,149,151				
		Apr			•	\$93,246,660				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 2	2/23		FY 2	1/22		FY 2	0/21		FY 19/	20	
		Jul 2022	\$18,558,060		Jul 2021	\$25,465,768		Jul 2020	\$13,885,535	Jul 20)19	\$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 2	020	\$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	Ψ23,2 4 3,000		Apr	\$21,872,577		Apr	\$12,494,630	Apr		\$20,130,030	
		May			May	\$21,458,560		May	\$16,759,401	May		\$20,139,737	
		Jun			Jun	\$21,456,560		Jun	\$18,200,348	iviay Jun		\$19,897,895	
		Juli			Juli	\$20,400,768		Jun	φ10,200,346	Jun		φ 18,081,095	

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT

DETAIL OF PORTFOLIO

FOR THE GENERAL FUND & OTHER FUND

MARCH 31, 2023

ТҮРЕ	Purchased From	Settlement Date		ays to aturity	Purchased Rate %	Maturity Rate %	Carrying Value	Par Value	Fair Value
GENERAL FUND:									
Wells Fargo Bank - PIE	BDA				2.400%	2.400%	2,249,878.90	2,249,878.90	2,249,878.90
Money Market - Local B					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%	4,025,466.21	4,025,466.21	4,025,466.21
LOCAL AGENCY INVESTMENT FU	ND:								
	CALIFORNIA LAIF						41,937.65	41,937.65	41,937.65
AGENCY TREASURY BILLS and NO									
	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
							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
							19,529,701.67	19,529,701.67	19,529,701.67
AGENOV BONDO	TOTAL TREASURY BILLS	S and NOTES					152,437,728.83	152,437,728.83	152,437,728.83
AGENCY BONDS:	GOVERNMENT AGENCY	BOND					5,000,000.00	5,000,000.00	5,000,000.00
PORTFOLIO - GENERAL FUND							161,505,132.69	161,505,132.69	161,505,132.69
MONEY MARKET OTHER:									
Wells Fargo Bank	PIBDA								
Wolld Falge Bank	11557		Wells Fargo Bank - Pl	BDA	2.400%	2.400%	5,716,944.18	5,716,944.18	5,716,944.18
			Wells Fargo Bank - Pl		2.400%	2.400%	1,678,262.68	1,678,262.68	1,678,262.68
			Wells Fargo Bank - Pl		2.400%	2.400%	3,061,078.70	3,061,078.70	3,061,078.70
			Wells Fargo Bank - Pl		2.400%	2.400%	3,346,367.28	3,346,367.28	3,346,367.28
			Wells Fargo Bank - Pl		2.400%	2.400%	8,256,452.79	8,256,452.79	8,256,452.79
			Wells Fargo Bank - Pl		2.400%	2.400%	705,992.83	705,992.83	705,992.83
			Wells Fargo Bank - Pl		2.400%	2.400%	283,960.88	283,960.88	283,960.88
			Wells Fargo Bank - Pl		2.400%	2.400%	2,196,826.70	2,196,826.70	2,196,826.70
PORTFOLIO - OTHER INVESTMENT	rs		Trong : ange Danik : .		2.10070	2.100%	25,245,886.04	25,245,886.04	25,245,886.04
TOTAL PORTFOLIO							186,751,018.73	186,751,018.73	186,751,018.73
								100,101,010.10	100,101,010.10
		TION OF PORTFOLIO:		G	SENERAL FUND	OT	HER INVESTMENTS		
		ney Market			2.49%		100.00%		
		cal Agency Investment	Fund (California LAIF)	0.03%		0.00%		
		asury Bills			94.39%		0.00%		
		asury Notes			0.00%		0.00%		
	Boi	nds			3.10%		0.00%		
				_	100.00%		100.00%		

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND GOVERNMENT SECURITIES SUMMARY FOR THE MONTH ENDED MARCH 31, 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	CURENT MONTH INT. EARNED	PURCHASED DURING MONTH	MATURED DURING MONTH	PRIOR MONTH CARRYING VALUE
Treasury Bill	Is Matured:															
912796YM5	US T-BILL	09/29/22	03/30/23	3.810%	10,000,000.00	9,807,383.33	182	192,616.67			3.939%		30,691.67		10,000,000.00	9,969,308.33
Treasury Bill	ls Held at Mon	th 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	98.688%	20,724,480.00	4.871%	20,715,473.33	84,810.83			20,630,662.50
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	9,000,000.00	8,786,605.00	182	213,395.00	98.688%	8,881,920.00	4.871%	8,878,060.00	36,347.50			8,841,712.50
912796YN3	US T-BILL	10/06/22	04/06/23	3.860%	11,000,000.00	10,785,341.11	182	214,658.89	99.962%	10,995,820.00	3.992%	10,994,102.78	36,562.78			10,957,540.00
912796CS6	US T-BILL	03/31/23	09/28/23	4.677%	10,000,000.00	9,764,850.83	181	235,149.17	97.674%	9,767,400.00	4.856%	9,766,150.00	1,299.17	9,764,850.83		0.00
912796Y37	US T-BILL	02/02/23	08/03/23	4.633%	18,000,000.00	17,578,397.00	182	421,603.00	98.404%	17,712,720.00	4.810%	17,712,754.00	71,811.50			17,640,942.50
912796ZQ5	US T-BILL	12/22/22	06/22/23	4.495%	40,000,000.00	39,091,011.11	182	908,988.89	98.978%	39,591,200.00	4.663%	39,590,455.55	154,827.78			39,435,627.78
912796XQ7	US T-BILL	01/12/23	07/13/23	4.690%	7,000,000.00	6,834,026.11	182	165,973.89	98.688%	6,908,160.00	4.871%	6,905,157.78	28,270.28			6,876,887.50
912796YV5	US T-BILL	10/27/22	04/27/23	4.295%	20,000,000.00	19,565,717.67	182	434,282.33	99.693%	19,938,600.00	4.451%	19,937,959.67	73,971.17			19,863,988.50
912796CS6	US T-BILL	03/31/23	09/28/23	4.677%	20,000,000.00	19,529,701.67	181	470,298.33	97.674%	19,534,800.00	4.856%	19,532,300.00	2,598.33	19,529,701.67		0.00
TOTAL TREA	ASURY BILLS				166,000,000.00	162,245,112.16		3,754,887.84		154,055,100.00		154,032,413.11	521,191.00	29,294,552.50	10,000,000.00	134,216,669.60
US Treasury	Notes Mature	.d.														
	US T-NOTE/B		03/31/23	1.539%	20,000,000.00	19,715,156.20	372	284,843.80			1.539%				20,000,000.00	20,005,798.02
0.2020201	00 1 11012,2	00/2 1/22	00/01/20	1.00070	20,000,000.00	10,7 10,100.20	0.2	201,010.00		İ	1.00070				20,000,000.00	20,000,700.02
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Treasury No	tes Held at Mo	onth End		1	ı.		l1			1	l					
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		1														
		1														
TOTAL TRE	ASURY NOTE				20,000,000.00	19,715,156.20		284,843.80		0.00		0.00	0.00	0.00	20,000,000.00	20,005,798.02
TOTAL TREA	430KT NOTE	.5			20,000,000.00	19,7 19, 190.20		204,043.00		0.00	ļ	0.00	0.00	0.00	20,000,000.00	20,005,796.02
Agency Bon	d Matured	1			1						1				-	
	d Held at Mon									1		1				
3130ANBC3	FHLB	07/29/21	07/29/24		5,000,000.00	5,000,000.00			94.753%	4,737,650.00		5,042,500.00	2,125.00			5,040,375.00
		ļ									ļ					
		ļ									ļ					
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TOTAL BON	DS				5,000,000.00	5,000,000.00		0.00		4,737,650.00		5,042,500.00	2,125.00	0.00	0.00	5,040,375.00
TOTAL GOV	ERNMENT SE	CURITIES			191,000,000.00	186,960,268.36		4,039,731.64		158,792,750.00		159,074,913.11	523,316.00	29,294,552.50	30,000,000.00	159,262,842.62
					.01,000,000.00						 					
	Securities 90 d	·=			ŀ	0.00		0.00		0.00	1	0.00	0.00	0.00	0.00	0.00
Government	Securities over	90 days			Ļ	186,960,268.36		4,039,731.64		158,792,750.00	1	159,074,913.11	523,316.00	29,294,552.50	30,000,000.00	159,262,842.62
Total Govern	ment Securities	s - Aged			L	186,960,268.36		4,039,731.64		158,792,750.00		159,074,913.11	523,316.00	29,294,552.50	30,000,000.00	159,262,842.62
Variance						0.00		0.00		0.00	L	0.00	0.00	0.00	0.00	0.00
					•			•							•	