

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

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
MONTHLY REPORT ON INVESTMENTS

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**INVESTMENT SUMMARY
FOR THE GENERAL FUND & OTHER FUND
DECEMBER 31, 2022**

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - GENERAL FUND	1.650%	\$12,115,793.38	\$12,115,793.38	\$12,115,793.38	7.55%
LOCAL AGENCY INVESTMENT FUND	2.173%	\$41,725.39	\$41,725.39	\$41,725.39	0.03%
TREASURY BILLS and NOTES	3.190%	\$143,374,865.70	\$143,374,865.70	\$143,374,865.70	89.31%
AGENCY BONDS	0.510%	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	3.11%
TOTAL GENERAL FUND INVESTMENTS		\$160,532,384.47	\$160,532,384.47	\$160,532,384.47	100.00%

TYPE	Average Interest Rate %	Carrying Value	Par Value	Fair Value	% of Total
MONEY MARKET - OTHER	2.250%	\$24,939,382.66	\$24,939,382.66	\$24,939,382.66	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		\$24,939,382.66	\$24,939,382.66	\$24,939,382.66	100.00%

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
INVESTMENT OVERVIEW
FOR THE GENERAL FUND AND OTHER FUND
DECEMBER 31, 2022

DESCRIPTION	2022 JUL	AUG	SEP	OCT	NOV	DEC	2023 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%
Money Market Accounts (current month)	0.650%	1.100%	1.100%	1.550%	2.000%	2.250%							1.442%
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%
<u>AVERAGE INTEREST RATE</u>													
Repurchase Agreements (12-month avg)	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%							0.390%
Govt Securities held at month end													
Treasury Bills (Portfolio)	1.046%	1.046%	2.566%	3.116%	3.212%	3.481%							2.411%
Treasury Notes/B (Portfolio)	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%
<u>INVESTMENT BENCHMARKS</u>													
Current Month Daily Fed Funds Average	2.340%	2.330%	3.080%	3.090%	3.840%	4.340%							3.170%
Current Month Daily 3 Month T Bill Rate Average	2.490%	2.610%	3.270%	3.820%	4.220%	4.350%							3.460%
Monthly Avg of Daily Fed Funds (12 month avg)	0.500%	0.688%	0.938%	1.188%	1.502%	1.857%							1.112%
Monthly Avg 3 Month T Bill Rate (12 month avg)	0.715%	0.928%	1.198%	1.512%	1.859%	2.215%							1.405%
<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
Treasury Bills	168	168	170	172	182	182							174
Treasury Notes	372	372	372	372	372	372							372
Agency Bonds	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							\$28,935,641
Local Agency Investment Fund (California LAIF)	33,851	33,851	33,851	\$41,725	\$41,725	\$41,725							\$37,788
Treasury Bills and Notes	101,844,197	101,844,197	111,651,580	\$112,184,384	\$112,184,384	\$143,374,866							\$113,847,268
Agency Bonds	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	\$0	\$0	\$0	\$0	\$0	\$0	\$147,820,697
<u>INVESTMENTS AT COST</u>													
	\$128,778,195	\$136,966,135	\$145,080,726	\$145,296,857	\$145,330,502	\$185,471,767	\$0	\$0	\$0	\$0	\$0	\$0	\$886,924,182

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT
RETURN ON INVESTMENTS
FOR THE GENERAL FUND & OTHER FUND
DECEMBER 31, 2022

RETURN ON INVESTMENTS	2022						2023						YTD
	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							\$190,696
Treasury Bills and Notes	23,553	2,117	2,050	183,874	2,060	101,600							\$315,254
Agency Bonds	2,125	2,125	2,125	2,125	2,125	2,125							\$12,750
Total return on investments	\$39,949	\$23,053	\$30,687	\$219,644	\$45,518	\$159,849	\$0	\$0	\$0	\$0	\$0	\$0	\$518,700
Interest received	\$45,466	\$9,409	\$33,282	\$208,257	\$33,645	\$140,804							\$470,863
Net change in accrued interest	-5,517	13,644	-2,595	11,387	11,873	19,045							\$47,837
Total return on investments	\$39,949	\$23,053	\$30,687	\$219,644	\$45,518	\$159,849	\$0	\$0	\$0	\$0	\$0	\$0	\$518,700

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							\$193,035,713
Average daily portfolio invested	\$107,643,663	\$125,830,210	\$128,032,001	\$138,031,571	\$138,114,834	\$148,732,741							\$131,064,170
% of average daily portfolio invested	53.18%	62.92%	64.93%	76.47%	80.50%	72.01%							67.90%

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		Jan 2022	\$73,193,020	Jan 2021	\$68,139,429	Jan 2020	\$43,827,028
Feb		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		Jan 2022	\$22,970,837	Jan 2021	\$18,974,867	Jan 2020	\$19,712,326
Feb		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
DECEMBER 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				2.250%	2.250%	10,340,206.07	10,340,206.07	10,340,206.07
	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				1.650%	1.650%	12,115,793.38	12,115,793.38	12,115,793.38
LOCAL AGENCY INVESTMENT FUND:									
	CALIFORNIA LAIF						41,725.39	41,725.39	41,725.39
AGENCY TREASURY BILLS and NOTES:									
	US TREASURY BILLS						7,887,176.67	7,887,176.67	7,887,176.67
							6,912,200.17	6,912,200.17	6,912,200.17
							9,807,383.33	9,807,383.33	9,807,383.33
							10,785,341.11	10,785,341.11	10,785,341.11
							9,861,736.11	9,861,736.11	9,861,736.11
							19,749,143.33	19,749,143.33	19,749,143.33
							19,565,717.67	19,565,717.67	19,565,717.67
							39,091,011.11	39,091,011.11	39,091,011.11
	US TREASURY NOTE						19,715,156.20	19,715,156.20	19,715,156.20
	TOTAL TREASURY BILLS and NOTES						143,374,865.70	143,374,865.70	143,374,865.70
AGENCY BONDS:									
	GOVERNMENT AGENCY BOND						5,000,000.00	5,000,000.00	5,000,000.00
PORTFOLIO - GENERAL FUND							160,532,384.47	160,532,384.47	160,532,384.47
MONEY MARKET OTHER:									
	Wells Fargo Bank	PIBDA							
			Wells Fargo Bank - PIBDA		2.250%	2.250%	5,685,710.49	5,685,710.49	5,685,710.49
			Wells Fargo Bank - PIBDA		2.250%	2.250%	1,669,093.74	1,669,093.74	1,669,093.74
			Wells Fargo Bank - PIBDA		2.250%	2.250%	3,044,354.95	3,044,354.95	3,044,354.95
			Wells Fargo Bank - PIBDA		2.250%	2.250%	3,328,084.89	3,328,084.89	3,328,084.89
			Wells Fargo Bank - PIBDA		2.250%	2.250%	8,211,344.88	8,211,344.88	8,211,344.88
			Wells Fargo Bank - PIBDA		2.250%	2.250%	702,135.74	702,135.74	702,135.74
			Wells Fargo Bank - PIBDA		2.250%	2.250%	113,833.31	113,833.31	113,833.31
			Wells Fargo Bank - PIBDA		2.250%	2.250%	2,184,824.66	2,184,824.66	2,184,824.66
PORTFOLIO - OTHER INVESTMENTS							24,939,382.66	24,939,382.66	24,939,382.66
TOTAL PORTFOLIO							185,471,767.13	185,471,767.13	185,471,767.13

COMPOSITION OF PORTFOLIO :		GENERAL FUND	OTHER INVESTMENTS
Money Market		7.55%	100.00%
Local Agency Investment Fund (California LAIF)		0.03%	0.00%
Treasury Bills		77.03%	0.00%
Treasury Notes		12.28%	0.00%
Bonds		3.11%	0.00%
		<u>100.00%</u>	<u>100.00%</u>

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