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 REPO'S TREASURY BILLS and NOTES AGENCY BONDS	2.250% 0.000% 0.000% 0.000%	\$0.00 \$0.00	\$24,939,382.66 \$0.00 \$0.00 \$0.00	\$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

<u>-</u>	2022						2023						YTD
DESCRIPTION	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
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
AVERAGE INTEREST RATE													
Repurchase Agreements (12-month avg)	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%							0.390
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
NVESTMENT BENCHMARKS													
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
Nonthly 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
AVERAGE MATURITY OF INVESTMENTS													
<u>-</u>	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAYS	DAY
Repurchase Agreements	0	0	0	0	0	0							
reasury Bills	168	168	170	172	182	182							17
reasury Notes	372 365	372 365	372 365	372 365	372 365	372 365							37 36
Agency Bonds	305	305	305	305	365	365							38
NVESTMENTS AT CARRYING VALUE													
Money Market	\$21,900,147	\$30,088,087	\$28,395,295	\$28,070,748	\$28,104,393	\$37,055,176							\$28,935,64
Local Agency Investment Fund (California LAIF)	33,851	33,851	33,851	\$41,725	\$41,725	\$41,725							\$37,78
reasury Bills and Notes	101,844,197	101,844,197	111,651,580	\$112,184,384	\$112,184,384	\$143,374,866							\$113,847,26
gency Bonds	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	\$0	\$0	\$0	\$0	\$0	\$0	\$147,820,69
NVESTMENTS AT COST	\$128,778,195	\$136,966,135	\$145,080,726	\$145,296,857	\$145,330,502	\$185,471,767	\$0	\$0	\$0	\$0	\$0	\$0	\$886,924,18

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

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	2022						2023						YTD
RETURN ON INVESTMENTS	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													
A constitution of the collection of the contract of	0000 405 700	0400 004 707	6407.470.000	0400 544 500	0474 500 540	0000 545 000							@400 00F 740
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 2	0/00		FY 2	1/22		FY 20/2	24		EV 40/	20	
CARRYING VALUE GENERAL FUND FORTFOLIO	-	F1 Z	2/23	-	F1 Z	1/22	-	F1 20/2	21	-	F1 19/	20	
		Jul 2022	\$110,220,135		Jul 2021	\$103,248,211	Jul 20	n20	\$52,161,802	ful S	2019	¢43 330 680	
		Aug	\$110,221,863		Aug	\$73,165,768	Aug	320	\$52,162,060	Aug			
		Sep	\$120,235,828		Sep	\$73,169,068	Sep		\$52,162,317	Sep			
		Oct	\$120,428,688		Oct	\$73,170,621	Oct		\$57,162,566	Oct			
		Nov	\$120,430,210		Nov	\$73,172,828	Nov		\$62,178,701	Nov		* - 1 1	
		Dec	\$160,532,384		Dec	\$73,170,125	Dec		\$68,139,251	Dec			
		Jan 2023			Jan 2022	\$73,193,020	Jan 2	2021	\$68,139,429		2020		
		Feb			Feb	\$73,193,120	Feb		\$68,140,119	Feb			
		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 2	2/23		FY 2	1/22		FY 20/2	21		FY 19/	\$0 \$0 \$0 \$ \$193 \$193 \$131 FY 19/20 \$43,339,680 \$43,341,333 \$50,583,562 \$50,584,959 \$43,823,400 \$43,826,415 \$43,827,028 \$43,827,028 \$44,021,139 \$44,021,612 \$44,179,668 \$52,160,270 FY 19/20 \$20,916,215 \$14,142,304 \$14,158,316 \$19,691,033 \$19,700,396 \$19,707,305	
		Jul 2022	\$18,558,060		Jul 2021	\$25,465,768	Jul 20	020	\$13,885,535		2019		
		Aug	\$26,744,272		Aug	\$16,928,187	Aug		\$18,974,102	Aug			
		Sep	\$24,844,898		Sep	\$17,583,387	Sep		\$18,974,235	Sep			
		Oct	\$24,868,170		Oct	\$18,173,873	Oct		\$18,974,390	Oct			
		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 2	2021	\$18,974,867	Jan	2020	\$19,712,326	
		Feb			Feb	\$22,971,029	Feb		\$17,361,784	Feb			
		Mar			Mar	\$22,971,205	Mar		\$14,817,714	Mar			
		Apr			Apr	\$21,872,577	Apr		\$12,494,630	Apr			
		May			May	\$21,458,560	May		\$16,759,401	May			
		Jun			Jun	\$25,465,768	Jun		\$18,200,348	Jun			
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ALAMEDA - CONTRA COSTA TRANSIT DISTRICT

DETAIL OF PORTFOLIO

FOR THE GENERAL FUND & OTHER FUND

DECEMBER 31, 2022

	Purchased	Settlement	Maturity	Days to		Maturity			
TYPE	From	Date	Date	Maturity	Rate %	Rate %	Carrying Value	Par Value	Fair Value
GENERAL FUND:									
Wells Fargo Bank - Pli	BDA				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 FU	ND:								
	CALIFORNIA LAIF						41,725.39	41,725.39	41,725.39
AGENCY TREASURY BILLS and No	OTES:								
	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:							,		,
MONET WARRET OTHER.									
Wells Fargo Bank	PIBDA								
			Wells Fargo Bank		2.250%	2.250%	5,685,710.49	5,685,710.49	5,685,710.49
			Wells Fargo Bank		2.250%	2.250%	1,669,093.74	1,669,093.74	1,669,093.74
			Wells Fargo Bank		2.250%	2.250%	3,044,354.95	3,044,354.95	3,044,354.95
			Wells Fargo Bank		2.250%	2.250%	3,328,084.89	3,328,084.89	3,328,084.89
			Wells Fargo Bank		2.250%	2.250%	8,211,344.88	8,211,344.88	8,211,344.88
			Wells Fargo Bank		2.250%	2.250%	702,135.74	702,135.74	702,135.74
			Wells Fargo Bank		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 INVESTMEN	TS						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
	COMPOSIT	ION OF PORTFOLIO			GENERAL FUND	^7	THER INVESTMENTS		
			•			O I			
		ney Market	4 Fund (California !	A1E\	7.55%		100.00%		
		al Agency Investmen	it runa (California L	AIF)	0.03%		0.00%		
		asury Bills			77.03%		0.00%		
		asury Notes			12.28%		0.00%		
	Bon	us			3.11%	_	0.00%		
					100.00%	_	100.00%		

ALAMEDA - CONTRA COSTA TRANSIT DISTRICT GENERAL FUND GOVERNMENT SECURITIES SUMMARY FOR THE MONTH ENDED DECEMBER 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	CURENT MONTH INT. EARNED	PURCHASED DURING MONTH	MATURED DURING MONTH	PRIOR MONTH CARRYING VALUE
Treasury Bill	Is Matured:															
912796R27	US T-BILL	06/29/22	12/29/22	2.446%	8.000.000.00	7.900.529.33	183	99.470.67			2.511%		15.219.56		8.000.000.00	7.984.780.44
Treasury Bill	ls Held at Mon	nth End:			.,,	,,-							-,			,,
912796X95	US T-BILL	07/07/22	01/05/23	2.481%	20,000,000.00	19,749,143.33	182	250,856.67	99.980%	19,996,000.00	2.547%	19,994,486.66	42,728.33			19,951,758.33
912796YN3	US T-BILL	10/06/22	04/06/23	3.860%	11,000,000.00	10,785,341.11	182	214,658.89	98.915%	10,880,650.00	3.992%	10,887,952.78	36,562.78			10,851,390.00
912796S34	US T-BILL	07/29/22	01/26/23	2.750%	10,000,000.00	9,861,736.11	181	138,263.89	99.752%	9,975,200.00	2.827%	9,980,902.78	23,680.56			9,957,222.22
912796YM5	US T-BILL	09/29/22	03/30/23	3.810%	10,000,000.00	9,807,383.33	182	192,616.67	98.976%	9,897,600.00	3.939%	9,906,866.66	32,808.33			9,874,058.33
912796XR5	US T-BILL	07/15/22	01/12/23	2.805%	8,000,000.00	7,887,176.67	181	112,823.33	99.913%	7,993,040.00	2.885%	7,993,766.67	19,323.33			7,974,443.34
912796ZQ5	US T-BILL	12/22/22	06/22/23	4.495%	40,000,000.00	39,091,011.11	182	908,988.89	97.860%	39,144,000.00	4.663%	39,140,955.55	49,944.44	39,091,011.11		0.00
912796X95	US T-BILL	07/07/22	01/05/23	2.481%	7,000,000.00	6,912,200.17	182	87,799.83	99.980%	6,998,600.00		6,995,175.84	14,954.92			6,980,220.92
912796YV5	US T-BILL	10/27/22	04/27/23	4.295%	20,000,000.00	19,565,717.67	182	434,282.33	98.591%	19,718,200.00		19,723,204.67	73,971.17			19,649,233.50
TOTAL TRE	ASURY BILLS				134,000,000.00	131,560,238.83		2,439,761.17		124,603,290.00)	124,623,311.61	309,373.98	39,091,011.11	8,000,000.00	93,223,107.08
US Treasury	Notes Mature	ed:														
	tes Held at Mo			1				1		Т	1	1				
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	98.976%	19,795,200.00	1.539%	19,955,363.12	26,499.70			19,928,863.42
														+		
TOTAL TREA	ASURY NOTE	·s			20,000,000.00	19,715,156.20		284,843.80		19,795,200.00)	19,955,363.12	26,499.70	0.00	0.00	19,928,863.42
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A	-1 54 - 4 1				İ											
Agency Bond	a Maturea							I		I	1					
														-		
															-	
Agency Bone	d Held at Mon	th End:														
3130ANBC3	FHLB	07/29/21	07/29/24		5,000,000.00	5,000,000.00			93.358%	4,667,900.00)	5,036,125.00	2,125.00			5,034,000.00
						· · · · · · · · · · · · · · · · · · ·										
						<u> </u>		_								<u> </u>
TOTAL BON	DS				5,000,000.00	5,000,000.00		0.00		4,667,900.00)	5,036,125.00	2,125.00	0.00	0.00	5,034,000.00
TOTAL		OUDITIE?		1	450 000 (450 OFF ::									0.000	110 10=:
	ERNMENT SE				159,000,000.00	156,275,395.03	_	2,724,604.97		149,066,390.00		149,614,799.73	337,998.68		8,000,000.00	
Government	Securities 90 d	lays and less				0.00	4	0.00		0.00)	0.00	0.00	0.00	0.00	0.00
Government	Securities over	r 90 days				156,275,395.03	4	2,724,604.97		149,066,390.00)	149,614,799.73	337,998.68	39,091,011.11	8,000,000.00	118,185,970.50
Total Govern	ment Securitie	s - Aged				156,275,395.03		2,724,604.97		149,066,390.00	ا	149,614,799.73	337.998.68	39.091.011.11	8,000,000.00	118,185,970.50
								_,,		1 10,000,000.00	-	, ,	001,000.00	00,00.,0		