

METRO

INVESTMENT REPORT

ALL FUNDS

October 2022

**Metropolitan Transit Authority of Harris County
Investment Report
For month ended October 31, 2022
Portfolio Summary Management Report**

The following is a summary of METRO's Investment Portfolios:

Fund:	General	Construction		Real Estate	General Mobility
		Capital	Debt Service		
Prior Month End Book Value	710,658,735	8,197,151	88,454,055	2,045,449	114,457,816
Current Month End Book Value	730,213,776	8,218,323	96,487,582	2,050,732	128,491,076
Change	19,555,042	\$21,172	\$8,033,528	\$5,283	\$14,033,260
Prior Month End Market Value*	703,885,486	8,197,151	88,454,055	2,045,449	114,457,816
Current Month End Market Value*	723,141,701	8,218,323	96,487,582	2,050,732	128,491,076
Change	\$19,256,215	\$21,172	\$8,033,528	\$5,283	\$14,033,260
Interest Receivable	\$732,492	\$0	\$0	\$0	\$0
Weighted Average Days Outstanding	164	1	1	1	1
Weighted Average Years Outstanding	0.45	0.00	0.00	0.00	0.00
Yield	1.94%	3.04%	3.07%	3.04%	3.12%
Benchmark Yield	3.12%	3.06%	3.12%	3.06%	3.06%
Yield Over / <Under> Benchmark	-1.18%	-0.02%	-0.05%	-0.02%	0.06%
TexStar Wtd Avg. Days Outstanding (as of 10/31/22) **	10	N/A	10	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 09/30/22) **	21	21	N/A	21	N/A
LOGIC Wtd Avg. Days Outstanding(as of 10/31/22)**	N/A	N/A	N/A	N/A	12
Texas Class Wtd Avg. Days Outstanding(as of 10/31/22)**	29	N/A	N/A	N/A	N/A

All Funds are managed in full compliance with the Public Funds Investment Act, the Investment Policy and Strategy of the Metropolitan Transit Authority of Harris County and under the safety parameters set by the Board of Directors.


George Fotinos, Interim Chief Financial Officer


Katy Wei, Management Analyst, Debt Service & Investments

* Change in Market Value is presented in accordance with the Public Funds Investment Act and primarily reflects receipts, expenditures, securities purchases and maturities and changes in the marketability of securities held at the end of the period.

** This weighted average maturity calculation uses the SEC Rule 2a-7 definition for stated maturity for any floating rate instrument held in the portfolio to determine the weighted average maturity for the pool. This Rule specifies that a variable rate instrument to be paid in 397 calendar days or less shall be deemed to have a maturity equal to the period remaining until the next readjustment of the interest rate.

**Metropolitan Transit Authority of Harris County
Monthly Changes in Position
As of October 31, 2022**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											9/30/2022	10/31/2022	9/30/2022	10/31/2022	
General Fund															
	Wells Fargo Master Account			11/1/2022	10/31/2022	22,873,287	22,873,287	100.00	NA	DDA	7,627,776	22,873,287	7,627,776	22,873,287	
	Wells Fargo HOT Lanes Account			11/1/2022	10/31/2022	500,402	500,402	100.00	NA	DDA	-	500,402	-	500,402	
	Wells Fargo Mobile Ticketing			11/1/2022	10/31/2022	418,152	418,152	100.00	NA	DDA	141,280	418,152	141,280	418,152	
	Wells Fargo METROLift Online Account			11/1/2022	10/31/2022	47,539	47,539	100.00	NA	DDA	15,734	47,539	15,734	47,539	
	TexStar Investment Pool		AAAm	11/1/2022	10/31/2022	37,172,629	37,172,629	100.00	2.85%	LGIP	5,905,041	37,172,629	5,905,041	37,172,629	
	TexasDAILY Investment Pool		AAAm	11/1/2022	10/31/2022	23,026,518	23,026,518	100.00	3.04%	LGIP	34,964,809	23,026,518	34,964,809	23,026,518	
	Texas Class Investment Pool		AAAm	11/1/2022	10/31/2022	70,473,779	70,473,779	100.00	3.23%	LGIP	70,280,807	70,473,779	70,280,807	70,473,779	
	Wells Fargo Safekeeping Cash			11/1/2022	10/31/2022	-	-	100.00	NA	DDA	-	-	-	-	
	09248U718 / Blackrock T-Fund 60 Mutual Fund		AAA/AAA-mf	11/1/2022	10/31/2022	591,491	591,491	100.00	2.88%	MF	31,064,047	591,491	31,064,047	591,491	
4861	91282CAX9 / US Treasury Note	0.125%	AA+/Aaa	11/30/2022	9/28/2021	5,000,000	5,000,195	100.00	0.12%	T	5,000,027	5,000,013	4,975,818	4,986,158	
4862	91282CAX9 / US Treasury Note	0.125%	AA+/Aaa	11/30/2022	9/28/2021	5,000,000	5,000,195	100.00	0.12%	T	5,000,027	5,000,013	4,975,818	4,986,158	
4863	91282CAR2 / US Treasury Note	0.125%	AA+/Aaa	10/31/2022	9/28/2021	5,000,000	5,001,550	100.03	0.10%	T	5,000,117	Matured/Called	4,989,160	Matured/Called	
4864	91282CAR2 / US Treasury Note	0.125%	AA+/Aaa	10/31/2022	9/28/2021	5,000,000	5,001,563	100.03	0.10%	T	5,000,118	Matured/Called	4,989,160	Matured/Called	
4865	91282CAX9 / US Treasury Note	0.125%	AA+/Aaa	11/30/2022	9/28/2021	5,000,000	5,000,175	100.00	0.12%	T	5,000,025	5,000,012	4,975,818	4,986,158	
4866	91282CAR2 / US Treasury Note	0.125%	AA+/Aaa	10/31/2022	9/28/2021	5,000,000	5,001,563	100.03	0.10%	T	5,000,118	Matured/Called	4,989,160	Matured/Called	
4867	91282CAR2 / US Treasury Note	0.125%	AA+/Aaa	10/31/2022	9/28/2021	5,000,000	5,001,563	100.03	0.10%	T	5,000,118	Matured/Called	4,989,160	Matured/Called	
4868	91282CAX9 / US Treasury Note	0.125%	AA+/Aaa	11/30/2022	9/28/2021	5,000,000	5,000,195	100.00	0.12%	T	5,000,027	5,000,013	4,975,818	4,986,158	
4869	91282BP38 / US Treasury Note	1.750%	AA+/Aaa	1/31/2023	9/30/2021	5,000,000	5,106,641	102.13	0.15%	T	5,026,715	5,019,927	4,968,115	4,970,757	
4870	91282BP38 / US Treasury Note	1.750%	AA+/Aaa	1/31/2023	9/30/2021	5,000,000	5,106,641	102.13	0.15%	T	5,026,715	5,019,927	4,968,115	4,970,757	
4871	91282BP38 / US Treasury Note	1.750%	AA+/Aaa	1/31/2023	9/30/2021	5,000,000	5,106,445	102.13	0.15%	T	5,026,666	5,019,890	4,968,115	4,970,757	
4872	91282CBD2 / US Treasury Note	0.125%	AA+/Aaa	12/31/2022	9/30/2021	5,000,000	4,999,609	99.99	0.13%	T	4,999,922	4,999,949	4,959,267	4,968,561	
4873	91282BN30 / US Treasury Note	2.125%	AA+/Aaa	12/31/2022	9/30/2021	5,000,000	5,124,414	102.49	0.13%	T	5,024,828	5,016,370	4,983,030	4,984,541	
4874	91282BN30 / US Treasury Note	2.125%	AA+/Aaa	12/31/2022	9/30/2021	5,000,000	5,124,414	102.49	0.13%	T	5,024,828	5,016,370	4,983,030	4,984,541	
4875	91282BN30 / US Treasury Note	2.125%	AA+/Aaa	12/31/2022	9/30/2021	5,000,000	5,124,414	102.49	0.13%	T	5,024,828	5,016,370	4,983,030	4,984,541	
4877	91282CAR2 / US Treasury Note	0.125%	AA+/Aaa	10/31/2022	10/13/2021	5,000,000	5,001,172	100.02	0.10%	T	5,000,092	Matured/Called	4,989,160	Matured/Called	
4878	91282CBN0 / US Treasury Note	0.125%	AA+/Aaa	2/28/2023	10/13/2021	5,000,000	4,994,531	99.89	0.20%	T	4,998,366	4,998,704	4,926,367	4,933,375	
4879	91282CAX9 / US Treasury Note	0.125%	AA+/Aaa	11/30/2022	10/13/2021	5,000,000	4,999,609	99.99	0.13%	T	4,999,943	4,999,972	4,975,818	4,986,158	
4880	91282BN30 / US Treasury Note	2.125%	AA+/Aaa	12/31/2022	10/13/2021	5,000,000	5,119,141	102.38	0.16%	T	5,024,474	5,016,136	4,983,030	4,984,541	
4881	91282CBG5 / US Treasury Note	0.125%	AA+/Aaa	1/31/2023	10/13/2021	5,000,000	4,996,484	99.93	0.18%	T	4,999,095	4,999,325	4,942,578	4,950,781	
4882	91282CBG5 / US Treasury Note	0.125%	AA+/Aaa	1/31/2023	10/13/2021	5,000,000	4,996,680	99.93	0.18%	T	4,999,145	4,999,363	4,942,578	4,950,781	
4883	91282CBN0 / US Treasury Note	0.125%	AA+/Aaa	2/28/2023	10/13/2021	5,000,000	4,994,692	99.89	0.20%	T	4,998,414	4,998,742	4,926,367	4,933,375	
4891	3133ENDQ0 / Federal Farm Credit Banks	0.160%	AA+/Aaa	2/10/2023	11/18/2021	5,000,000	4,991,550	99.83	0.30%	A	4,997,510	4,998,095	4,931,434	4,945,026	
4892	3133ENDQ0 / Federal Farm Credit Banks	0.160%	AA+/Aaa	2/10/2023	11/18/2021	5,000,000	4,991,550	99.83	0.30%	A	4,997,510	4,998,095	4,931,434	4,945,026	
4893	3133ENDQ0 / Federal Farm Credit Banks	0.160%	AA+/Aaa	2/10/2023	11/18/2021	5,000,000	4,991,550	99.83	0.30%	A	4,997,510	4,998,095	4,931,434	4,945,026	
4894	313382AX1 / Federal Home Loan Bank	2.125%	AA+/Aaa	3/10/2023	11/18/2021	5,000,000	5,117,843	102.36	0.32%	A	5,039,611	5,031,936	4,958,440	4,961,321	
4895	313382AX1 / Federal Home Loan Bank	2.125%	AA+/Aaa	3/10/2023	11/18/2021	5,000,000	5,117,640	102.35	0.33%	A	5,039,543	5,031,881	4,958,440	4,961,321	
4896	313382AX1 / Federal Home Loan Bank	2.125%	AA+/Aaa	3/10/2023	11/18/2021	5,000,000	5,117,640	102.35	0.33%	A	5,039,543	5,031,881	4,958,440	4,961,321	
4901	9128283C2 / US Treasury Note	2.000%	AA+/Aaa	10/31/2022	12/29/2021	5,000,000	5,071,094	101.42	0.30%	T	5,006,993	Matured/Called	4,996,969	Matured/Called	
4902	91282CAX9 / US Treasury Note	0.125%	AA+/Aaa	11/30/2022	12/29/2021	5,000,000	4,990,625	99.81	0.33%	T	4,998,321	4,999,188	4,975,818	4,986,158	
4903	91282BN30 / US Treasury Note	2.125%	AA+/Aaa	12/31/2022	12/29/2021	5,000,000	5,086,914	101.74	0.39%	T	5,021,610	5,014,248	4,983,030	4,984,541	
4904	91282CBG5 / US Treasury Note	0.125%	AA+/Aaa	1/31/2023	12/29/2021	5,000,000	4,983,789	99.68	0.42%	T	4,995,018	4,996,284	4,942,578	4,950,781	
4905	91282CBN0 / US Treasury Note	0.125%	AA+/Aaa	2/28/2023	12/29/2021	5,000,000	4,981,836	99.64	0.44%	T	4,993,589	4,994,914	4,926,367	4,933,375	
4906	91282CBU4 / US Treasury Note	0.125%	AA+/Aaa	3/31/2023	12/29/2021	5,000,000	4,976,953	99.54	0.49%	T	4,990,852	4,992,419	4,908,398	4,913,672	
4907	91282CBU4 / US Treasury Note	0.125%	AA+/Aaa	3/31/2023	12/29/2021	5,000,000	4,976,758	99.54	0.50%	T	4,990,774	4,992,355	4,908,398	4,913,672	
4908	91282CBU4 / US Treasury Note	0.125%	AA+/Aaa	3/31/2023	12/29/2021	5,000,000	4,977,539	99.55	0.49%	T	4,991,085	4,992,612	4,908,398	4,913,672	
4909	91282BR28 / US Treasury Note	1.625%	AA+/Aaa	4/30/2023	12/29/2021	5,000,000	5,075,000	101.50	0.50%	T	5,032,562	5,027,778	4,931,055	4,932,227	
4910	91282CBX8 / US Treasury Note	0.125%	AA+/Aaa	4/30/2023	12/29/2021	5,000,000	4,973,828	99.48	0.52%	T	4,988,637	4,990,307	4,887,891	4,894,531	
4911	91282CBX8 / US Treasury Note	0.125%	AA+/Aaa	4/30/2023	12/29/2021	5,000,000	4,974,382	99.49	0.51%	T	4,988,878	4,990,512	4,887,891	4,894,531	
4912	91282BR28 / US Treasury Note	1.625%	AA+/Aaa	4/30/2023	12/29/2021	5,000,000	5,074,023	101.48	0.51%	T	5,027,416	5,027,416	4,931,055	4,932,227	
4913	91282CBX8 / US Treasury Note	0.125%	AA+/Aaa	4/30/2023	12/29/2021	5,000,000	4,973,828	99.48	0.52%	T	4,988,637	4,990,307	4,887,891	4,894,531	
4914	91282CBX8 / US Treasury Note	0.125%	AA+/Aaa	4/30/2023	12/29/2021	5,000,000	4,974,609	99.49	0.51%	T	4,988,977	4,990,596	4,887,891	4,894,531	
4915	91282CCD1 / US Treasury Note	0.125%	AA+/Aaa	5/31/2023	12/29/2021	5,000,000	4,970,313	99.41	0.55%	T	4,986,104	4,987,884	4,869,727	4,871,289	
4916	91282BP8 / US Treasury Note	0.125%	AA+/Aaa	5/15/2023	12/29/2021	5,000,000	4,972,566	99.45	0.53%	T	4,987,624	4,989,322	4,880,469	4,883,008	
4917	3135G04Q3 / Fannie Mae	0.250%	AA+/Aaa	5/22/2023	12/29/2021	5,000,000	4,982,500	99.65	0.50%	A	4,991,973	4,993,041	4,880,687	4,881,403	
4918	91282CCD1 / US Treasury Note	0.125%	AA+/Aaa	5/31/2023	12/29/2021	5,000,000	4,972,656	99.45	0.51%	T	4,987,201	4,988,840	4,869,727	4,871,289	
4919	3135G04Q3 / Fannie Mae	0.250%	AA+/Aaa	5/22/2023	12/29/2021	5,000,000	4,980,800	99.62	0.53%	A	4,991,194	4,992,365	4,880,687	4,881,403	

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											9/30/2022	10/31/2022	9/30/2022	10/31/2022
4920	91282CCD1 / US Treasury Note	0.125%	AA+/Aaa	5/31/2023	12/29/2021	5,000,000	4,970,313	99.41	0.55%	T	4,986,104	4,987,884	4,869,727	4,871,289
4921	3137EAES4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	1/19/2022	5,000,000	4,957,750	99.16	0.84%	A	4,978,308	4,980,818	4,860,248	4,861,982
4922	3137EAES4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	1/19/2022	5,000,000	4,957,975	99.16	0.84%	A	4,978,424	4,980,920	4,860,248	4,861,982
4923	3137EAES4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	1/19/2022	5,000,000	4,957,400	99.15	0.85%	A	4,978,129	4,980,659	4,860,248	4,861,982
4924	3137EAES4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	1/19/2022	5,000,000	4,958,500	99.17	0.83%	A	4,978,693	4,981,158	4,860,248	4,861,982
4925	91282BS35 / US Treasury Note	1.375%	AA+/Aaa	6/30/2023	1/19/2022	5,000,000	5,039,063	100.78	0.83%	T	5,020,200	5,017,897	4,900,488	4,897,070
4926	3137EAES4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	1/19/2022	5,000,000	4,957,250	99.15	0.85%	A	4,978,052	4,980,591	4,860,248	4,861,982
CD25	East West Bank CD	0.830%	Coll = Aaa	2/7/2023	2/7/2022	10,000,000	10,000,000	100.00	0.83%	CD	10,000,000	10,000,000	10,000,000	10,000,000
4927	91282CCN9 / US Treasury Note	0.125%	AA+/Aaa	7/31/2023	2/17/2022	5,000,000	4,908,984	98.18	1.40%	T	4,947,769	4,953,113	4,834,961	4,833,984
4928	91282CCN9 / US Treasury Note	0.125%	AA+/Aaa	7/31/2023	2/17/2022	5,000,000	4,908,450	98.17	1.40%	T	4,947,463	4,952,838	4,834,961	4,833,984
4929	91282CCN9 / US Treasury Note	0.125%	AA+/Aaa	7/31/2023	2/17/2022	5,000,000	4,908,789	98.18	1.40%	T	4,947,657	4,953,013	4,834,961	4,833,984
4930	91282CCN9 / US Treasury Note	0.125%	AA+/Aaa	7/31/2023	2/18/2022	5,000,000	4,912,305	98.25	1.35%	T	4,949,579	4,954,738	4,834,961	4,833,984
4931	91282CCN9 / US Treasury Note	0.125%	AA+/Aaa	7/31/2023	2/18/2022	5,000,000	4,911,283	98.23	1.36%	T	4,948,992	4,954,210	4,834,961	4,833,984
4932	91282CCN9 / US Treasury Note	0.125%	AA+/Aaa	7/31/2023	2/18/2022	5,000,000	4,911,283	98.23	1.36%	T	4,948,992	4,954,210	4,834,961	4,833,984
4933	313837F2 / Federal Home Loan Bank	2.160%	AA+/Aaa	8/30/2023	3/16/2022	5,000,000	5,034,360	100.69	1.68%	A	5,021,548	5,019,542	4,903,282	4,902,940
4934	31383AB7 / Federal Home Loan Bank	2.200%	AA+/Aaa	8/30/2023	3/16/2022	5,000,000	5,037,008	100.74	1.68%	A	5,023,208	5,021,048	4,905,044	4,904,552
4935	91282CCU3 / US Treasury Note	0.125%	AA+/Aaa	8/31/2023	4/12/2022	5,000,000	4,859,134	97.18	2.20%	T	4,906,833	4,915,481	4,815,234	4,813,086
4936	91282CCU3 / US Treasury Note	0.125%	AA+/Aaa	8/31/2023	4/12/2022	5,000,000	4,859,375	97.19	2.20%	T	4,906,993	4,915,625	4,815,234	4,813,086
4937	91282CCU3 / US Treasury Note	0.125%	AA+/Aaa	8/31/2023	4/12/2022	5,000,000	4,859,375	97.19	2.20%	T	4,906,993	4,915,625	4,815,234	4,813,086
4938	91282CDA6 / US Treasury Note	0.250%	AA+/Aaa	9/30/2023	4/12/2022	5,000,000	4,856,250	97.13	2.25%	T	4,902,196	4,910,526	4,805,469	4,800,977
4939	91282CCU3 / US Treasury Note	0.125%	AA+/Aaa	8/31/2023	4/12/2022	5,000,000	4,859,375	97.19	2.20%	T	4,906,993	4,915,625	4,815,234	4,813,086
4940	91282CDA6 / US Treasury Note	0.250%	AA+/Aaa	9/30/2023	4/12/2022	5,000,000	4,856,250	97.13	2.25%	T	4,902,196	4,910,526	4,805,469	4,800,977
4941	91282CDA6 / US Treasury Note	0.250%	AA+/Aaa	9/30/2023	4/12/2022	5,000,000	4,856,250	97.13	2.25%	T	4,902,196	4,910,526	4,805,469	4,800,977
4942	91282CDA6 / US Treasury Note	0.250%	AA+/Aaa	9/30/2023	4/12/2022	5,000,000	4,856,250	97.13	2.25%	T	4,902,196	4,910,526	4,805,469	4,800,977
4943	3130A3DL5 / Federal Home Loan Bank	2.375%	AA+/Aaa	9/8/2023	5/17/2022	5,000,000	5,003,750	100.08	2.32%	A	5,002,683	5,002,440	4,915,487	4,906,386
4944	3130A3DL5 / Federal Home Loan Bank	2.375%	AA+/Aaa	9/8/2023	5/17/2022	5,000,000	5,002,350	100.05	2.34%	A	5,001,681	5,001,529	4,915,487	4,906,386
4945	91282CDD0 / US Treasury Note	0.375%	AA+/Aaa	10/31/2023	5/17/2022	5,000,000	4,858,984	97.18	2.36%	T	4,895,101	4,903,334	4,790,430	4,790,430
4946	9128285K2 / US Treasury Note	2.875%	AA+/Aaa	10/31/2023	5/17/2022	5,000,000	5,036,719	100.73	2.36%	T	5,027,314	5,025,171	4,926,172	4,918,359
4947	9128285K2 / US Treasury Note	2.875%	AA+/Aaa	10/31/2023	5/17/2022	5,000,000	5,036,523	100.73	2.36%	T	5,027,169	5,025,037	4,926,172	4,918,359
4948	9128285K2 / US Treasury Note	2.875%	AA+/Aaa	10/31/2023	5/17/2022	5,000,000	5,036,328	100.73	2.36%	T	5,027,024	5,024,903	4,926,172	4,918,359
4949	91282CDM0 / US Treasury Note	0.500%	AA+/Aaa	11/30/2023	6/13/2022	5,000,000	4,831,445	96.63	2.87%	T	4,865,851	4,875,636	4,785,742	4,783,008
4950	91282CDM0 / US Treasury Note	0.500%	AA+/Aaa	11/30/2023	6/13/2022	5,000,000	4,831,250	96.63	2.87%	T	4,865,695	4,875,492	4,785,742	4,783,008
4951	3130APXH3 / Federal Home Loan Bank	0.800%	AA+/Aaa	11/27/2023	6/13/2022	5,000,000	4,845,900	96.92	2.98%	A	4,877,533	4,886,529	4,795,074	4,795,311
4952	91282CDM0 / US Treasury Note	0.500%	AA+/Aaa	11/30/2023	6/13/2022	5,000,000	4,831,250	96.63	2.87%	T	4,865,695	4,875,492	4,785,742	4,783,008
4953	912828T91 / US Treasury Note	1.625%	AA+/Aaa	10/31/2023	6/13/2022	5,000,000	4,919,207	98.38	2.83%	T	4,936,680	4,941,650	4,862,500	4,852,734
4954	91282CDD0 / US Treasury Note	0.375%	AA+/Aaa	10/31/2023	6/13/2022	5,000,000	4,835,352	96.71	2.87%	T	4,870,960	4,881,087	4,794,531	4,790,430
4955	313384DS5 / Federal Home Loan Bank	0.000%	AA+/Aaa	3/30/2023	7/14/2022	5,000,000	4,895,321	97.91	3.00%	A	4,926,968	4,939,546	4,904,905	4,911,485
4956	3130ADRG9 / Federal Home Loan Bank	2.750%	AA+/Aaa	3/10/2023	7/14/2022	5,000,000	4,992,100	99.84	2.99%	A	4,994,689	4,995,718	4,977,683	4,969,605
4957	91282CBX8 / US Treasury Note	0.125%	AA+/Aaa	4/30/2023	7/14/2022	5,000,000	4,885,547	97.71	3.06%	T	4,916,437	4,928,714	4,887,891	4,894,531
4958	91282CBX8 / US Treasury Note	0.125%	AA+/Aaa	4/30/2023	7/14/2022	5,000,000	4,884,777	97.70	3.08%	T	4,915,875	4,928,235	4,887,891	4,894,531
4959	3137EAER6 / Freddie Mac	0.375%	AA+/Aaa	5/5/2023	7/14/2022	5,000,000	4,891,250	97.83	3.12%	A	4,920,102	4,931,569	4,889,586	4,893,623
4960	91282CCN9 / US Treasury Note	0.125%	AA+/Aaa	7/31/2023	7/14/2022	5,000,000	4,844,531	96.89	3.17%	T	4,876,360	4,889,009	4,834,961	4,833,984
4961	3137EAES4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	7/14/2022	5,000,000	4,864,700	97.29	3.16%	A	4,895,201	4,907,323	4,860,248	4,861,982
4962	313385R40 / Federal Home Loan Bank	0.000%	AA+/Aaa	11/30/2022	8/19/2022	5,000,000	4,961,804	99.24	2.73%	A	4,977,532	4,989,140	4,974,354	4,984,821
4963	91282CBD2 / US Treasury Note	0.125%	AA+/Aaa	12/31/2022	8/19/2022	5,000,000	4,950,586	99.01	2.87%	T	4,966,190	4,977,708	4,959,267	4,968,561
4964	3130AT2G1 / Federal Home Loan Bank	2.940%	AA+/Aaa	1/12/2023	8/19/2022	5,000,000	4,999,700	99.99	2.96%	A	4,999,787	4,999,851	4,993,165	4,988,792
4965	313384DH9 / Federal Home Loan Bank	0.000%	AA+/Aaa	3/21/2023	8/19/2022	5,000,000	4,910,833	98.22	3.09%	A	4,928,415	4,941,393	4,909,669	4,916,787
4966	313384EW5 / Federal Home Loan Bank	0.000%	AA+/Aaa	4/27/2023	8/19/2022	5,000,000	4,894,371	97.89	3.13%	A	4,912,117	4,925,215	4,891,108	4,891,804
4967	3136G04Q3 / Fannie Mae	0.250%	AA+/Aaa	5/22/2023	8/19/2022	5,000,000	4,891,350	97.83	3.17%	A	4,907,944	4,920,192	4,880,687	4,881,403
4968	313384GX1 / Federal Home Loan Bank	0.000%	AA+/Aaa	6/15/2023	8/19/2022	5,000,000	4,869,583	97.39	3.24%	A	4,887,903	4,901,424	4,865,353	4,863,167
4969	313384JV2 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/31/2023	8/19/2022	5,000,000	4,848,145	96.96	3.28%	A	4,866,631	4,880,276	4,841,546	4,836,135
4970	3130ASX87 / Federal Home Loan Bank	3.250%	AA+/Aaa	8/15/2023	8/19/2022	5,000,000	4,996,650	99.93	2.96%	A	4,997,041	4,997,329	4,955,445	4,949,873
4971	313384DQ9 / Federal Home Loan Bank	0.000%	AA+/Aaa	3/28/2023	9/23/2022	5,000,000	4,901,833	98.04	3.93%	A	4,905,548	4,921,997	4,905,963	4,912,663
4972	313384FU8 / Federal Home Loan Bank	0.000%	AA+/Aaa	5/19/2023	9/23/2022	5,000,000	4,870,257	97.41	4.07%	A	4,874,089	4,891,060	4,879,675	4,879,359
4973	313384HN2 / Federal Home Loan Bank	0.000%	AA+/Aaa	6/30/2023	9/23/2022	5,000,000	4,844,833	96.90	4.15%	A	4,848,726	4,865,967	4,857,577	4,854,336
4974	313384LC1 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/31/2023	9/23/2022	5,000,000	4,808,338	96.17	4.20%	A	4,812,272	4,829,696	4,825,146	4,817,620
4975	313384MA4 / Federal Home Loan Bank	0.000%	AA+/Aaa	9/22/2023	9/23/2022	5,000,000	4,795,250	95.91	4.24%	A	4,799,198	4,816,684	4,813,812	4,804,767
4976	313384MA4 / Federal Home Loan Bank	0.000%	AA+/Aaa	9/22/2023	9/23/2022	5,000,000	4,795,250	95.91	4.24%	A	4,799,198	4,816,684	4,813,812	4,804,767
4977	3133ENN63 / Federal Farm Credit Banks	4.125%	AA+/Aaa	10/17/2023	9/23/2022	5,000,000	4,995,285	99.91	4.22%	A	4,995,370	4,995,747	4,988,540	4,969,148
4978	3133ENN63 / Federal Farm Credit Banks	4.125%	AA+/Aaa	10/17/2023	9/23/2022	5,000,000	4,995,250	99.91	4.22%	A	4,995,336	4,995,715	4,988,540	4,969,148
4979	912828U57 / US Treasury Note	2.125%	AA+/Aaa	11/30/2023	9/23/2022	5,000,000	4,884,375	97.69	4.14%	T	4,886,249	4,894,546	4,878,320	4,866,602
4980	912828U57 / US Treasury Note	2.125%	AA+/Aaa	11/30/2023	9/23/2022	5,000,000	4,884,375	97.69	4.14%	T	4,886,249	4,894,546	4,878,320	4,866,602

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											9/30/2022	10/31/2022	9/30/2022	10/31/2022
4981	912828U57 / US Treasury Note	2.125%	AA+/Aaa	11/30/2023	9/23/2022	5,000,000	4,884,375	97.69	4.14%	T	4,886,249	4,894,546	4,878,320	4,866,602
4982	912828U57 / US Treasury Note	2.125%	AA+/Aaa	11/30/2023	9/23/2022	5,000,000	4,883,984	97.68	4.15%	T	4,885,864	4,894,189	4,878,320	4,866,602
4983	3137EAEV7 / Freddie Mac	0.250%	AA+/Aaa	8/24/2023	9/26/2022	5,000,000	4,822,450	96.45	4.26%	A	4,824,596	4,841,224	4,827,115	4,822,414
4984	313384CD9 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/21/2023	10/19/2022	5,000,000	4,929,601	98.59	4.17%	A	Did Not Own	4,936,414	Did Not Own	4,934,449
4985	313384BY4 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/16/2023	10/19/2022	5,000,000	4,933,250	98.67	4.12%	A	Did Not Own	4,939,981	Did Not Own	4,938,245
4986	313384CD9 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/21/2023	10/19/2022	5,000,000	4,929,601	98.59	4.17%	A	Did Not Own	4,936,414	Did Not Own	4,934,449
4987	313384CD9 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/21/2023	10/19/2022	5,000,000	4,929,601	98.59	4.11%	A	Did Not Own	4,936,414	Did Not Own	4,934,449
4988	313384EW5 / Federal Home Loan Bank	0.000%	AA+/Aaa	4/27/2023	10/19/2022	5,000,000	4,888,111	97.76	4.39%	A	Did Not Own	4,895,215	Did Not Own	4,891,804
4989	313384FZ7 / Federal Home Loan Bank	0.000%	AA+/Aaa	5/24/2023	10/19/2022	5,000,000	4,870,252	97.41	4.47%	A	Did Not Own	4,877,460	Did Not Own	4,876,410
4990	313384HM4 / Federal Home Loan Bank	0.000%	AA+/Aaa	6/29/2023	10/19/2022	5,000,000	4,847,146	96.94	4.52%	A	Did Not Own	4,854,425	Did Not Own	4,854,924
4991	313384JS9 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/28/2023	10/19/2022	5,000,000	4,828,450	96.57	4.56%	A	Did Not Own	4,835,776	Did Not Own	4,837,894
4992	313384JS9 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/28/2023	10/19/2022	5,000,000	4,828,450	96.57	4.56%	A	Did Not Own	4,835,776	Did Not Own	4,837,894
Total General Fund											710,658,735	730,213,776	703,885,486	723,141,701
Construction Fund														
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	11/1/2022	10/31/2022	18,862,208	18,862,208	100.00	2.85%	LGIP	18,816,617	18,862,208	18,816,617	18,862,208
	Interest & Sinking Fund 2014 (Logic)		AAAm	11/1/2022	10/31/2022	9,199,667	9,199,667	100.00	3.12%	LGIP	8,372,080	9,199,667	8,372,080	9,199,667
	Interest & Sinking Fund 2015B (Logic)		AAAm	11/1/2022	10/31/2022	6,172,803	6,172,803	100.00	3.12%	LGIP	5,580,216	6,172,803	5,580,216	6,172,803
	Interest & Sinking Fund 2016A (Logic)		AAAm	11/1/2022	10/31/2022	7,559,032	7,559,032	100.00	3.12%	LGIP	6,680,906	7,559,032	6,680,906	7,559,032
	Interest & Sinking Fund 2016B (Logic)		AAAm	11/1/2022	10/31/2022	554,079	554,079	100.00	3.12%	LGIP	461,471	554,079	461,471	554,079
	Interest & Sinking Fund 2016D (Logic)		AAAm	11/1/2022	10/31/2022	5,236,047	5,236,047	100.00	3.12%	LGIP	4,731,989	5,236,047	4,731,989	5,236,047
	Interest & Sinking Fund 2017A (Logic)		AAAm	11/1/2022	10/31/2022	3,356,519	3,356,519	100.00	3.12%	LGIP	3,027,184	3,356,519	3,027,184	3,356,519
	Interest & Sinking Fund 2017B (Logic)		AAAm	11/1/2022	10/31/2022	17,741,603	17,741,603	100.00	3.12%	LGIP	16,083,659	17,741,603	16,083,659	17,741,603
	Interest & Sinking Fund 2017C (Logic)		AAAm	11/1/2022	10/31/2022	771,117	771,117	100.00	3.12%	LGIP	683,976	771,117	683,976	771,117
	Interest & Sinking Fund 2018A (Logic)		AAAm	11/1/2022	10/31/2022	12,021,165	12,021,165	100.00	3.12%	LGIP	10,764,574	12,021,165	10,764,574	12,021,165
	Interest & Sinking Fund 2019A (Logic)		AAAm	11/1/2022	10/31/2022	1,606,959	1,606,959	100.00	3.12%	LGIP	1,338,374	1,606,959	1,338,374	1,606,959
	Interest & Sinking Fund 2019B (Logic)		AAAm	11/1/2022	10/31/2022	235,829	235,829	100.00	3.12%	LGIP	196,413	235,829	196,413	235,829
	Interest & Sinking Fund 2020A (Logic)		AAAm	11/1/2022	10/31/2022	11,944,452	11,944,452	100.00	3.12%	LGIP	10,616,448	11,944,452	10,616,448	11,944,452
	Interest & Sinking Fund 2021A (Logic)		AAAm	11/1/2022	10/31/2022	1,226,102	1,226,102	100.00	3.12%	DDA	1,100,148	1,226,102	1,100,148	1,226,102
Debt Service Fund Subtotal											88,454,055	96,487,582	88,454,055	96,487,582
	Proceeds Fund 2018A (Texas Daily)		AAAm	11/1/2022	10/31/2022	8,218,323	8,218,323	100.00	3.04%	LGIP	8,197,151	8,218,323	8,197,151	8,218,323
Capital Fund Subtotal											8,197,151	8,218,323	8,197,151	8,218,323
Total Construction Fund											96,651,206	104,705,906	96,651,206	104,705,906
General Mobility Fund														
	LOGIC Investment Pool GMP Escrow		AAAm	11/1/2022	10/31/2022	128,491,076	128,491,076	100.00	3.12%	LGIP	114,457,816	128,491,076	114,457,816	128,491,076
Total General Mobility Fund											114,457,816	128,491,076	114,457,816	128,491,076
Real Estate Fund														
	TexasDAILY Investment Pool Real Estate		AAAm	11/1/2022	10/31/2022	2,050,732	2,050,732	100.00	3.04%	LGIP	2,045,449	2,050,732	2,045,449	2,050,732
Total Real Estate Fund											2,045,449	2,050,732	2,045,449	2,050,732
Grand Total All Funds											923,813,205	965,461,490	917,039,956	958,389,415

Notes:

AAA is the highest long-term rating. A-1+ is the highest short term rating.

DDA: Demand Deposit Account

LGIP: Local Government Investment Pool

DSA: FDIC-insured Sweep Account

TPF: Trust Payment Fund (Cash)

MB: Municipal Bond

MCP: Municipal Commercial Paper

CD: Certificate of Deposit

A: U. S. Agency & Instrumentality Bond

MMA: Money Market Account

T: U. S. Treasuries

NA*: Implicit backing of the Federal Government

SLGS: State and Local Government Series Treasury Securities

MF: Mutual Fund

**Metropolitan Transit Authority of Harris County Texas
General Mobility Escrow Activity Summary
As of October 31, 2022**

<u>Description</u>	FY2023 Year to Date				Escrow Balance
	Escrow Funding	Disbursements from Escrow	Interest to General Fund	Interest Earned on Escrow Funds	
Oct-22 Escrow Balance Forward	\$ -	\$ -	\$ -	\$ -	\$ 114,457,815.91
Oct-22 Net Sales Tax Received [$((\text{Net Sales Tax} \times 25\%) - \text{FY2014 Oct GMP}) / 2$] + FY2014 Oct GMP [$((\$81,940,794.86 \times 25\%) - \$13,550,722.44) / 2$] + \$13,550,722.44	17,017,960.58				131,475,776.49
Oct-22 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(1,950,369.07)			129,525,407.42
Oct-22 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(399,331.60)			129,126,075.82
Oct-22 City of Piney Point, Bunker Hill, El Lago, Hilshire Village, Taylor Lake Village Monthly Congestion Mitigation and Traffic Management		(635,000.00)			128,491,075.82
Oct-22 Interest Activity			(326,575.42)	326,575.42	128,491,075.82
Oct-22 Escrow - Fiscal Year to Date	\$ 17,017,960.58	\$ (2,984,700.67)	\$ (326,575.42)	\$ 326,575.42	\$ 128,491,075.82