# METRO

# INVESTMENT REPORT

# ALL FUNDS

# November 2022

# Metropolitan Transit Authority of Harris County
# Investment Report
# For month ended November 30, 2022
# Portfolio Summary Management Report

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

| **Fund:** | **General** | **Construction** *Capital* | **Construction** *Debt Service* | **Real Estate** | **General Mobility** |
|---|---|---|---|---|---|
| Prior Month End Book Value | 730,213,776 | 8,218,323 | 96,487,582 | 2,050,732 | 128,491,076 |
| Current Month End Book Value | 731,475,421 | 8,242,975 | 27,220,633 | 2,056,883 | 140,652,255 |
| Change | 1,261,645 | $24,651 | ($69,266,949) | $6,151 | $12,161,180 |
| | | | | | |
| Prior Month End Market Value* | 723,141,701 | 8,218,323 | 96,487,582 | 2,050,732 | 128,491,076 |
| Current Month End Market Value* | 725,229,040 | 8,242,975 | 27,220,633 | 2,056,883 | 140,652,255 |
| Change | $2,087,339 | $24,651 | ($69,266,949) | $6,151 | $12,161,180 |
| | | | | | |
| Interest Receivable | $803,035 | $0 | $0 | $0 | $0 |
| Weighted Average Days Outstanding | 141 | 1 | 1 | 1 | 1 |
| Weighted Average Years Outstanding | 0.39 | 0.00 | 0.00 | 0.00 | 0.00 |
| Yield | 2.28% | 3.65% | 3.67% | 3.65% | 3.93% |
| Benchmark Yield | 3.65% | 3.67% | 3.65% | 3.67% | 3.67% |
| Yield Over / <Under> Benchmark | -1.37% | -0.02% | 0.02% | -0.02% | 0.26% |
| TexStar Wtd Avg. Days Outstanding (as of 11/30/22) ** | 6 | N/A | 6 | N/A | N/A |
| TexDAILY Wtd Avg. Days Outstanding (as of 10/31/22) ** | 20 | 20 | N/A | 20 | N/A |
| LOGIC Wtd Avg. Days Outstanding(as of 11/30/22)** | N/A | N/A | N/A | N/A | 15 |
| Texas Class Wtd Avg. Days Outstanding(as of 11/30/22)** | 30 | 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

Philip M. Brenner, Director, Office of Management & Budget

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 November 30, 2022

| No. | Description | Coupon | Rating | Maturity Date | Purch Date | Par | Cost | Price | YTM | Type | Book Value 10/31/2022 | Book Value 11/30/2022 | Market Value 10/31/2022 | Market Value 11/30/2022 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | **General Fund** | | | | | | | | | | | | | |
| | Wells Fargo Master Account | | | 12/1/2022 | 11/30/2022 | 9,039,999 | 9,039,999 | 100.00 | NA | DDA | 22,873,287 | 9,039,999 | 22,873,287 | 9,039,999 |
| | Wells Fargo HOT Lanes Account | | | 12/1/2022 | 11/30/2022 | 1,000,934 | 1,000,934 | 100.00 | NA | DDA | 500,402 | 1,000,934 | 500,402 | 1,000,934 |
| | Wells Fargo Mobile Ticketing | | | 12/1/2022 | 11/30/2022 | 688,571 | 688,571 | 100.00 | NA | DDA | 418,152 | 688,571 | 418,152 | 688,571 |
| | Wells Fargo METROLift Online Account | | | 12/1/2022 | 11/30/2022 | 78,606 | 78,606 | 100.00 | NA | DDA | 47,539 | 78,606 | 47,539 | 78,606 |
| | TexStar Investment Pool | | AAAm | 12/1/2022 | 11/30/2022 | 10,083,310 | 10,083,310 | 100.00 | 3.56% | LGIP | 37,172,629 | 10,083,310 | 37,172,629 | 10,083,310 |
| | TexasDAILY Investment Pool | | AAAm | 12/1/2022 | 11/30/2022 | 23,095,588 | 23,095,588 | 100.00 | 3.65% | LGIP | 23,026,518 | 23,095,588 | 23,026,518 | 23,095,588 |
| | Texas Class Investment Pool | | AAAm | 12/1/2022 | 11/30/2022 | 110,767,068 | 110,767,068 | 100.00 | 3.85% | LGIP | 70,473,779 | 110,767,068 | 70,473,779 | 110,767,068 |
| | Wells Fargo Safekeeping Cash | | | 12/1/2022 | 11/30/2022 | - | - | 100.00 | NA | DDA | - | - | - | - |
| | 09248U718 / Blackrock T-Fund 60 Mutual Fund | | AAAm/Aaa-mf | 12/1/2022 | 11/30/2022 | 36,056,056 | 36,056,056 | 100.00 | 3.51% | MF | 591,491 | 36,056,056 | 591,491 | 36,056,056 |
| 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 | 5,000,013 | Matured/Called | 4,986,158 | Matured/Called |
| 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 | 5,000,013 | Matured/Called | 4,986,158 | 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 | 5,000,012 | Matured/Called | 4,986,158 | 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 | 5,000,013 | Matured/Called | 4,986,158 | Matured/Called |
| 4869 | 912828P38 / US Treasury Note | 1.750% | AA+/Aaa | 1/31/2023 | 9/30/2021 | 5,000,000 | 5,106,641 | 102.13 | 0.15% | T | 5,019,927 | 5,013,357 | 4,970,757 | 4,979,501 |
| 4870 | 912828P38 / US Treasury Note | 1.750% | AA+/Aaa | 1/31/2023 | 9/30/2021 | 5,000,000 | 5,106,641 | 102.13 | 0.15% | T | 5,019,927 | 5,013,357 | 4,970,757 | 4,979,501 |
| 4871 | 912828P38 / US Treasury Note | 1.750% | AA+/Aaa | 1/31/2023 | 9/30/2021 | 5,000,000 | 5,106,445 | 102.13 | 0.15% | T | 5,019,890 | 5,013,333 | 4,970,757 | 4,979,501 |
| 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 | 4,999,949 | 4,999,974 | 4,968,561 | 4,984,179 |
| 4873 | 912828N30 / US Treasury Note | 2.125% | AA+/Aaa | 12/31/2022 | 9/30/2021 | 5,000,000 | 5,124,414 | 102.49 | 0.13% | T | 5,016,370 | 5,008,185 | 4,984,541 | 4,992,168 |
| 4874 | 912828N30 / US Treasury Note | 2.125% | AA+/Aaa | 12/31/2022 | 9/30/2021 | 5,000,000 | 5,124,414 | 102.49 | 0.13% | T | 5,016,370 | 5,008,185 | 4,984,541 | 4,992,168 |
| 4875 | 912828N30 / US Treasury Note | 2.125% | AA+/Aaa | 12/31/2022 | 9/30/2021 | 5,000,000 | 5,124,414 | 102.49 | 0.13% | T | 5,016,370 | 5,008,185 | 4,984,541 | 4,992,168 |
| 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 | 4,998,704 | 4,999,030 | 4,933,375 | 4,947,608 |
| 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 | 4,999,972 | Matured/Called | 4,986,158 | Matured/Called |
| 4880 | 912828N30 / US Treasury Note | 2.125% | AA+/Aaa | 12/31/2022 | 10/13/2021 | 5,000,000 | 5,119,141 | 102.38 | 0.16% | T | 5,016,136 | 5,008,068 | 4,984,541 | 4,992,168 |
| 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 | 4,999,325 | 4,999,548 | 4,950,781 | 4,966,699 |
| 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 | 4,999,363 | 4,999,573 | 4,950,781 | 4,966,699 |
| 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 | 4,998,742 | 4,999,059 | 4,933,375 | 4,947,608 |
| 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 | 4,998,095 | 4,998,661 | 4,945,026 | 4,959,942 |
| 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 | 4,998,095 | 4,998,661 | 4,945,026 | 4,959,942 |
| 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 | 4,998,095 | 4,998,661 | 4,945,026 | 4,959,942 |
| 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 | 5,031,936 | 5,024,509 | 4,961,321 | 4,969,771 |
| 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 | 5,031,881 | 5,024,467 | 4,961,321 | 4,969,771 |
| 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 | 5,031,881 | 5,024,467 | 4,961,321 | 4,969,771 |
| 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 | 4,999,188 | Matured/Called | 4,986,158 | Matured/Called |
| 4903 | 912828N30 / US Treasury Note | 2.125% | AA+/Aaa | 12/31/2022 | 12/29/2021 | 5,000,000 | 5,086,914 | 101.74 | 0.39% | T | 5,014,248 | 5,007,124 | 4,984,541 | 4,992,168 |
| 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 | 4,996,284 | 4,997,509 | 4,950,781 | 4,966,699 |
| 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 | 4,994,914 | 4,996,196 | 4,933,375 | 4,947,608 |
| 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 | 4,992,419 | 4,993,935 | 4,913,672 | 4,928,507 |
| 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 | 4,992,355 | 4,993,884 | 4,913,672 | 4,928,507 |
| 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 | 4,992,612 | 4,994,089 | 4,913,672 | 4,928,507 |
| 4909 | 912828R28 / US Treasury Note | 1.625% | AA+/Aaa | 4/30/2023 | 12/29/2021 | 5,000,000 | 5,075,000 | 101.50 | 0.50% | T | 5,027,778 | 5,023,148 | 4,932,227 | 4,938,477 |
| 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 | 4,990,307 | 4,991,922 | 4,894,531 | 4,906,836 |
| 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 | 4,990,512 | 4,992,093 | 4,894,531 | 4,906,836 |
| 4912 | 912828R28 / 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 | 5,022,847 | 4,932,227 | 4,938,477 |
| 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 | 4,990,307 | 4,991,922 | 4,894,531 | 4,906,836 |
| 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 | 4,990,596 | 4,992,163 | 4,894,531 | 4,906,836 |
| 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 | 4,987,884 | 4,989,607 | 4,871,289 | 4,889,453 |
| 4916 | 912828ZP8 / US Treasury Note | 0.125% | AA+/Aaa | 5/15/2023 | 12/29/2021 | 5,000,000 | 4,972,566 | 99.45 | 0.53% | T | 4,989,322 | 4,990,965 | 4,883,008 | 4,898,438 |
| 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 | 4,993,041 | 4,994,075 | 4,881,403 | 4,895,506 |
| 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 | 4,988,840 | 4,990,427 | 4,871,289 | 4,889,453 |
| 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 | 4,992,365 | 4,993,499 | 4,881,403 | 4,895,506 |
| 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 | 4,987,884 | 4,989,607 | 4,871,289 | 4,889,453 |
| 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 | 4,980,818 | 4,983,246 | 4,861,982 | 4,877,020 |
| 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 | 4,980,920 | 4,983,335 | 4,861,982 | 4,877,020 |
| 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 | 4,980,659 | 4,983,107 | 4,861,982 | 4,877,020 |
| 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 | 4,981,158 | 4,983,543 | 4,861,982 | 4,877,020 |

**Metropolitan Transit Authority of Harris County**
**Monthly Changes in Position**
**As of November 30, 2022**

| | | | | Maturity | Purch | | | | | | Book Value | | Market Value | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| No. | Description | Coupon | Rating | Date | Date | Par | Cost | Price | YTM | Type | 10/31/2022 | 11/30/2022 | 10/31/2022 | 11/30/2022 |
| 4925 | 912828S35 / US Treasury Note | 1.375% | AA+/Aaa | 6/30/2023 | 1/19/2022 | 5,000,000 | 5,039,063 | 100.78 | 0.83% | T | 5,017,897 | 5,015,670 | 4,897,070 | 4,906,641 |
| 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 | 4,980,591 | 4,983,047 | 4,861,982 | 4,877,020 |
| 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 | 4,953,113 | 4,958,285 | 4,833,984 | 4,848,633 |
| 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 | 4,952,838 | 4,958,040 | 4,833,984 | 4,848,633 |
| 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 | 4,953,013 | 4,958,195 | 4,833,984 | 4,848,633 |
| 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 | 4,954,738 | 4,959,730 | 4,833,984 | 4,848,633 |
| 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 | 4,954,210 | 4,959,261 | 4,833,984 | 4,848,633 |
| 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 | 4,954,210 | 4,959,261 | 4,833,984 | 4,848,633 |
| 4933 | 3133837F2 / 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 | 5,019,542 | 5,017,601 | 4,902,940 | 4,900,733 |
| 4934 | 313383AB7 / 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 | 5,021,048 | 5,018,957 | 4,904,552 | 4,902,186 |
| 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 | 4,915,481 | 4,923,849 | 4,813,086 | 4,831,055 |
| 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 | 4,915,625 | 4,923,979 | 4,813,086 | 4,831,055 |
| 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 | 4,915,625 | 4,923,979 | 4,813,086 | 4,831,055 |
| 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 | 4,910,526 | 4,918,586 | 4,800,977 | 4,816,016 |
| 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 | 4,915,625 | 4,923,979 | 4,813,086 | 4,831,055 |
| 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 | 4,910,526 | 4,918,586 | 4,800,977 | 4,816,016 |
| 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 | 4,910,526 | 4,918,586 | 4,800,977 | 4,816,016 |
| 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 | 4,910,526 | 4,918,586 | 4,800,977 | 4,816,016 |
| 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 | 5,002,440 | 5,002,204 | 4,906,386 | 4,910,391 |
| 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 | 5,001,529 | 5,001,381 | 4,906,386 | 4,910,391 |
| 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 | 4,903,334 | 4,911,301 | 4,790,430 | 4,806,055 |
| 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 | 5,025,171 | 5,023,096 | 4,918,359 | 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 | 5,025,037 | 5,022,973 | 4,918,359 | 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 | 5,024,903 | 5,022,850 | 4,918,359 | 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 | 4,875,636 | 4,885,105 | 4,783,008 | 4,794,531 |
| 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 | 4,875,492 | 4,884,972 | 4,783,008 | 4,794,531 |
| 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 | 4,886,529 | 4,895,235 | 4,795,311 | 4,806,429 |
| 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 | 4,875,492 | 4,884,972 | 4,783,008 | 4,794,531 |
| 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 | 4,941,650 | 4,946,459 | 4,852,734 | 4,862,695 |
| 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 | 4,881,087 | 4,890,888 | 4,790,430 | 4,806,055 |
| 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 | 4,939,546 | 4,951,718 | 4,911,485 | 4,926,686 |
| 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 | 4,995,718 | 4,996,714 | 4,969,605 | 4,978,181 |
| 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 | 4,928,714 | 4,940,595 | 4,894,531 | 4,906,836 |
| 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 | 4,928,235 | 4,940,196 | 4,894,531 | 4,906,836 |
| 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 | 4,931,569 | 4,942,666 | 4,893,623 | 4,910,269 |
| 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 | 4,889,009 | 4,901,251 | 4,833,984 | 4,848,633 |
| 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 | 4,907,323 | 4,919,055 | 4,861,982 | 4,877,020 |
| 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 | 4,989,140 | Matured/Called | 4,984,821 | Matured/Called |
| 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 | 4,977,708 | 4,988,854 | 4,968,561 | 4,984,179 |
| 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 | 4,999,851 | 4,999,913 | 4,988,792 | 4,992,103 |
| 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 | 4,941,393 | 4,953,951 | 4,916,787 | 4,932,193 |
| 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 | 4,925,215 | 4,937,890 | 4,891,804 | 4,907,868 |
| 4967 | 3135G04Q3 / Fannie Mae | 0.250% | AA+/Aaa | 5/22/2023 | 8/19/2022 | 5,000,000 | 4,891,350 | 97.83 | 3.17% | A | 4,920,192 | 4,932,044 | 4,881,403 | 4,895,506 |
| 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 | 4,901,424 | 4,914,509 | 4,863,167 | 4,878,912 |
| 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 | 4,880,276 | 4,893,481 | 4,836,135 | 4,850,755 |
| 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 | 4,997,329 | 4,997,608 | 4,949,873 | 4,945,182 |
| 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 | 4,921,997 | 4,937,916 | 4,912,663 | 4,927,909 |
| 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 | 4,891,060 | 4,907,483 | 4,879,359 | 4,894,226 |
| 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 | 4,865,967 | 4,882,652 | 4,854,336 | 4,869,813 |
| 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 | 4,829,696 | 4,846,558 | 4,817,620 | 4,832,039 |
| 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 | 4,816,684 | 4,833,605 | 4,804,767 | 4,818,800 |
| 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 | 4,816,684 | 4,833,605 | 4,804,767 | 4,818,800 |
| 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 | 4,995,747 | 4,996,111 | 4,969,148 | 4,965,973 |
| 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 | 4,995,715 | 4,996,082 | 4,969,148 | 4,965,973 |
| 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 | 4,894,546 | 4,902,575 | 4,866,602 | 4,872,852 |
| 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 | 4,894,546 | 4,902,575 | 4,866,602 | 4,872,852 |
| 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 | 4,894,546 | 4,902,575 | 4,866,602 | 4,872,852 |

# Metropolitan Transit Authority of Harris County
## Monthly Changes in Position
## As of November 30, 2022

| No. | Description | Coupon | Rating | Maturity Date | Purch Date | Par | Cost | Price | YTM | Type | Book Value 10/31/2022 | Book Value 11/30/2022 | Market Value 10/31/2022 | Market Value 11/30/2022 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | 4,894,189 | 4,902,246 | 4,866,602 | 4,872,852 |
| 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 | 4,841,224 | 4,857,316 | 4,822,414 | 4,838,221 |
| 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 | 4,936,414 | 4,953,446 | 4,934,449 | 4,949,382 |
| 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 | 4,939,981 | 4,956,809 | 4,938,245 | 4,953,249 |
| 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 | 4,936,414 | 4,953,446 | 4,934,449 | 4,949,382 |
| 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 | 4,936,414 | 4,953,446 | 4,934,449 | 4,949,382 |
| 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 | 4,895,215 | 4,912,975 | 4,891,804 | 4,907,868 |
| 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 | 4,877,460 | 4,895,481 | 4,876,410 | 4,891,131 |
| 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 | 4,854,425 | 4,872,622 | 4,854,924 | 4,870,419 |
| 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 | 4,835,776 | 4,854,091 | 4,837,894 | 4,852,570 |
| 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 | 4,835,776 | 4,854,091 | 4,837,894 | 4,852,570 |
| | **Total General Fund** | | | | | | | | | | **730,213,776** | **731,475,421** | **723,141,701** | **725,229,040** |
| | **Construction Fund** | | | | | | | | | | | | | |
| | Sales & Use Tax Bonds DSR (TexStar) | | AAAm | 12/1/2022 | 11/30/2022 | 18,917,380 | 18,917,380 | 100.00 | 3.56% | LGIP | 18,862,208 | 18,917,380 | 18,862,208 | 18,917,380 |
| | Interest & Sinking Fund 2014 (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 823,429 | 823,429 | 100.00 | 3.93% | LGIP | 9,199,667 | 823,429 | 9,199,667 | 823,429 |
| | Interest & Sinking Fund 2015B (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 589,569 | 589,569 | 100.00 | 3.93% | LGIP | 6,172,803 | 589,569 | 6,172,803 | 589,569 |
| | Interest & Sinking Fund 2016A (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 469,181 | 469,181 | 100.00 | 3.93% | LGIP | 7,559,032 | 469,181 | 7,559,032 | 469,181 |
| | Interest & Sinking Fund 2016B (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 225,880 | 225,880 | 100.00 | 3.93% | LGIP | 554,079 | 225,880 | 554,079 | 225,880 |
| | Interest & Sinking Fund 2016D (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 482,448 | 482,448 | 100.00 | 3.93% | LGIP | 5,236,047 | 482,448 | 5,236,047 | 482,448 |
| | Interest & Sinking Fund 2017A (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 1,241,280 | 1,241,280 | 100.00 | 3.93% | LGIP | 3,356,519 | 1,241,280 | 3,356,519 | 1,241,280 |
| | Interest & Sinking Fund 2017B (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 1,790,093 | 1,790,093 | 100.00 | 3.93% | LGIP | 17,741,603 | 1,790,093 | 17,741,603 | 1,790,093 |
| | Interest & Sinking Fund 2017C (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 86,983 | 86,983 | 100.00 | 3.93% | LGIP | 771,117 | 86,983 | 771,117 | 86,983 |
| | Interest & Sinking Fund 2018A (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 1,251,203 | 1,251,203 | 100.00 | 3.93% | LGIP | 12,021,165 | 1,251,203 | 12,021,165 | 1,251,203 |
| | Interest & Sinking Fund 2019A (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 267,676 | 267,676 | 100.00 | 3.93% | LGIP | 1,606,959 | 267,676 | 1,606,959 | 267,676 |
| | Interest & Sinking Fund 2019B (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 39,283 | 39,283 | 100.00 | 3.93% | LGIP | 235,829 | 39,283 | 235,829 | 39,283 |
| | Interest & Sinking Fund 2020A (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 882,899 | 882,899 | 100.00 | 3.93% | LGIP | 11,944,452 | 882,899 | 11,944,452 | 882,899 |
| | Interest & Sinking Fund 2021A (Logic) | | AAAm | 12/1/2022 | 11/30/2022 | 153,328 | 153,328 | 100.00 | 3.93% | DDA | 1,226,102 | 153,328 | 1,226,102 | 153,328 |
| | | | | | | | | | | ***Debt Service Fund Subtotal*** | ***96,487,582*** | ***27,220,633*** | ***96,487,582*** | ***27,220,633*** |
| | Proceeds Fund 2018A (Texas Daily) | | AAAm | 12/1/2022 | 11/30/2022 | 8,242,975 | 8,242,975 | 100.00 | 3.65% | LGIP | 8,218,323 | 8,242,975 | 8,218,323 | 8,242,975 |
| | | | | | | | | | | ***Capital Fund Subtotal*** | ***8,218,323*** | ***8,242,975*** | ***8,218,323*** | ***8,242,975*** |
| | **Total Construction Fund** | | | | | | | | | | **104,705,906** | **35,463,608** | **104,705,906** | **35,463,608** |
| | **General Mobility Fund** | | | | | | | | | | | | | |
| | LOGIC Investment Pool GMP Escrow | | AAAm | 12/1/2022 | 11/30/2022 | 140,652,255 | 140,652,255 | 100.00 | 3.93% | LGIP | 128,491,076 | 140,652,255 | 128,491,076 | 140,652,255 |
| | **Total General Mobility Fund** | | | | | | | | | | **128,491,076** | **140,652,255** | **128,491,076** | **140,652,255** |
| | **Real Estate Fund** | | | | | | | | | | | | | |
| | TexasDAILY Investment Pool Real Estate | | AAAm | 12/1/2022 | 11/30/2022 | 2,056,883 | 2,056,883 | 100.00 | 3.65% | LGIP | 2,050,732 | 2,056,883 | 2,050,732 | 2,056,883 |
| | **Total Real Estate Fund** | | | | | | | | | | **2,050,732** | **2,056,883** | **2,050,732** | **2,056,883** |
| | **Grand Total All Funds** | | | | | | | | | | **965,461,490** | **909,648,168** | **958,389,415** | **903,401,787** |

**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 November 30, 2022**

| Description | FY2023 Year to Date Escrow Funding | FY2023 Year to Date Disbursements from Escrow | FY2023 Year to Date Interest to General Fund | FY2023 Year to Date Interest Earned on Escrow Funds | Escrow Balance |
|---|---|---|---|---|---|
| Nov-22 Escrow Balance Forward | **$ 17,017,960.58** | **$ (2,984,700.67)** | **$ (326,575.42)** | **$ 326,575.42** | **$ 128,491,075.82** |
| Nov-22 Net Sales Tax Received<br>[((Net Sales Tax X 25%) - FY2014 Nov GMP) / 2 ] + FY2014 Nov GMP<br>[(($84,634,627.39 X 25%) - $16,170,479.64) / 2 ] + $16,170,479.64 | 18,664,568.24 | | | | 147,155,644.06 |
| Nov-22 City of Katy, Humble & Missouri City<br>Monthly Congestion Mitigation and Traffic Management | | (2,076,418.50) | | | 145,079,225.56 |
| Nov-22 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place<br>Monthly Congestion Mitigation and Traffic Management | | (426,970.08) | | | 144,652,255.48 |
| Nov-22 Transfer of FY2022 Area Wide | | (4,000,000.00) | | | 140,652,255.48 |
| Nov-22 Interest Activity | | | (440,636.75) | 440,636.75 | 140,652,255.48 |
| Nov-22 Escrow - Fiscal Year to Date | **$ 35,682,528.82** | **$ (9,488,089.25)** | **$ (767,212.17)** | **$ 767,212.17** | **$ 140,652,255.48** |