

**METRO**

**INVESTMENT REPORT**

**ALL FUNDS**

**December 2022**

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

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

<u>Fund:</u>	<u>General</u>	<u>Construction</u>		<u>Real Estate</u>	<u>General Mobility</u>
		<u>Capital</u>	<u>Debt Service</u>		
Prior Month End Book Value	731,475,421	8,242,975	27,220,633	2,056,883	140,652,255
Current Month End Book Value	645,299,076	8,271,922	35,512,981	2,064,106	155,006,960
Change	(86,176,346)	\$28,947	\$8,292,348	\$7,223	\$14,354,705
Prior Month End Market Value*	725,229,040	8,242,975	27,220,633	2,056,883	140,652,255
Current Month End Market Value*	640,288,468	8,271,922	35,512,981	2,064,106	155,006,960
Change	(\$84,940,572)	\$28,947	\$8,292,348	\$7,223	\$14,354,705
Interest Receivable	\$820,265	\$0	\$0	\$0	\$0
Weighted Average Days Outstanding	134	1	1	1	1
Weighted Average Years Outstanding	0.37	0.00	0.00	0.00	0.00
Yield	2.46%	4.13%	4.14%	4.13%	4.33%
Benchmark Yield	4.05%	3.70%	4.05%	3.70%	3.70%
Yield Over / <Under> Benchmark	-1.59%	0.43%	0.09%	0.43%	0.63%
TexStar Wtd Avg. Days Outstanding (as of 12/31/22) **	5	N/A	5	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 11/30/22) **	21	21	N/A	21	N/A
LOGIC Wtd Avg. Days Outstanding(as of 12/31/22)**	N/A	N/A	N/A	N/A	17
Texas Class Wtd Avg. Days Outstanding(as of 12/31/22)**	32	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 December 31, 2022**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											11/30/2022	12/31/2022	11/30/2022	12/31/2022
<b>General Fund</b>														
	Wells Fargo Master Account			1/1/2023	12/31/2022	10,249,176	10,249,176	100.00	NA	DDA	9,039,999	10,249,176	9,039,999	10,249,176
	Wells Fargo HOT Lanes Account			1/1/2023	12/31/2022	-	-	100.00	NA	DDA	1,000,934	-	1,000,934	-
	Wells Fargo Mobile Ticketing			1/1/2023	12/31/2022	118,244	118,244	100.00	NA	DDA	688,571	118,244	688,571	118,244
	Wells Fargo METROLift Online Account			1/1/2023	12/31/2022	13,916	13,916	100.00	NA	DDA	78,606	13,916	78,606	13,916
	TexStar Investment Pool		AAAm	1/1/2023	12/31/2022	4,018,872	4,018,872	100.00	3.97%	LGIP	10,083,310	4,018,872	10,083,310	4,018,872
	TexasDAILY Investment Pool		AAAm	1/1/2023	12/31/2022	23,176,694	23,176,694	100.00	4.13%	LGIP	23,095,588	23,176,694	23,095,588	23,176,694
	Texas Class Investment Pool		AAAm	1/1/2023	12/31/2022	66,085,145	66,085,145	100.00	4.32%	LGIP	110,767,068	66,085,145	110,767,068	66,085,145
	Wells Fargo Safekeeping Cash			1/1/2023	12/31/2022	35,306,250	35,306,250	100.00	NA	DDA	-	35,306,250	-	35,306,250
	09248U718 / Blackrock T-Fund 60 Mutual Fund		AAAm/Aaa-mf	1/1/2023	12/31/2022	102,749	102,749	100.00	3.86%	MF	36,056,056	102,749	36,056,056	102,749
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	5,013,357	5,006,569	4,979,501	4,990,988
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	5,013,357	5,006,569	4,979,501	4,990,988
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	5,013,333	5,006,557	4,979,501	4,990,988
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	4,999,974	Matured/Called	4,984,179	Matured/Called
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	5,008,185	Matured/Called	4,992,168	Matured/Called
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	5,008,185	Matured/Called	4,992,168	Matured/Called
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	5,008,185	Matured/Called	4,992,168	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	4,999,030	4,999,368	4,947,608	4,966,646
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	5,008,068	Matured/Called	4,992,168	Matured/Called
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	4,999,548	4,999,777	4,966,699	4,984,570
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	4,999,573	4,999,790	4,966,699	4,984,570
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	4,999,059	4,999,387	4,947,608	4,966,646
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	4,998,661	4,999,246	4,959,942	4,978,814
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	4,998,661	4,999,246	4,959,942	4,978,814
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	4,998,661	4,999,246	4,959,942	4,978,814
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	5,024,509	5,016,835	4,969,771	4,978,202
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	5,024,467	5,016,806	4,969,771	4,978,202
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	5,024,467	5,016,806	4,969,771	4,978,202
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	5,007,124	Matured/Called	4,992,168	Matured/Called
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	4,997,509	4,998,775	4,966,699	4,984,570
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	4,996,196	4,997,521	4,947,608	4,966,646
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	4,993,935	4,995,502	4,928,507	4,948,794
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	4,993,884	4,995,464	4,928,507	4,948,794
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	4,994,089	4,995,616	4,928,507	4,948,794
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	5,023,148	5,018,364	4,938,477	4,953,516
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	4,991,922	4,993,592	4,906,836	4,931,250
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	4,992,093	4,993,727	4,906,836	4,931,250
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	5,022,847	5,018,125	4,938,477	4,953,516
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	4,991,922	4,993,592	4,906,836	4,931,250
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	4,992,163	4,993,783	4,906,836	4,931,250
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	4,989,607	4,991,387	4,889,453	4,910,742
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	4,990,965	4,992,662	4,898,438	4,917,578
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	4,994,075	4,995,143	4,895,506	4,916,580
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	4,990,427	4,992,067	4,889,453	4,910,742
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	4,993,499	4,994,671	4,895,506	4,916,580
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	4,989,607	4,991,387	4,889,453	4,910,742
4921	3137EAS4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	1/19/2022	5,000,000	4,957,750	99.16	0.84%	A	4,983,246	4,985,755	4,877,020	4,896,775
4922	3137EAS4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	1/19/2022	5,000,000	4,957,975	99.16	0.84%	A	4,983,335	4,985,831	4,877,020	4,896,775
4923	3137EAS4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	1/19/2022	5,000,000	4,957,400	99.15	0.85%	A	4,983,107	4,985,637	4,877,020	4,896,775
4924	3137EAS4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	1/19/2022	5,000,000	4,958,500	99.17	0.83%	A	4,983,543	4,986,008	4,877,020	4,896,775
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	5,015,670	5,013,367	4,906,641	4,922,852
4926	3137EAS4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	1/19/2022	5,000,000	4,957,250	99.15	0.85%	A	4,983,047	4,985,586	4,877,020	4,896,775
4927	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
4928	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	4,958,285	4,963,628	4,848,633	4,868,359
4929	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	4,958,040	4,963,415	4,848,633	4,868,359
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	4,958,195	4,963,550	4,848,633	4,868,359
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	4,959,730	4,964,889	4,848,633	4,868,359

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

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											11/30/2022	12/31/2022	11/30/2022	12/31/2022
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	4,959,261	4,964,479	4,848,633	4,868,359
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	4,959,261	4,964,479	4,848,633	4,868,359
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	5,017,601	5,015,595	4,900,733	4,915,749
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	5,018,957	5,016,796	4,902,186	4,917,031
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	4,923,849	4,932,496	4,831,055	4,851,465
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	4,923,979	4,932,611	4,831,055	4,851,465
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	4,923,979	4,932,611	4,831,055	4,851,465
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	4,918,586	4,926,916	4,816,016	4,833,789
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	4,923,979	4,932,611	4,831,055	4,851,465
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	4,918,586	4,926,916	4,816,016	4,833,789
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	4,918,586	4,926,916	4,816,016	4,833,789
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	4,918,586	4,926,916	4,816,016	4,833,789
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	5,002,204	5,001,961	4,910,391	4,916,963
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	5,001,381	5,001,229	4,910,391	4,916,963
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	4,911,301	4,919,533	4,806,055	4,821,680
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	5,023,096	5,020,952	4,918,359	4,925,195
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	5,022,973	5,020,841	4,918,359	4,925,195
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	5,022,850	5,020,730	4,918,359	4,925,195
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	4,885,105	4,894,890	4,794,531	4,810,547
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	4,884,972	4,894,768	4,794,531	4,810,547
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	4,895,235	4,904,232	4,806,429	4,819,936
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	4,884,972	4,894,768	4,794,531	4,810,547
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	4,946,459	4,951,428	4,862,695	4,875,977
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	4,890,888	4,901,015	4,806,055	4,821,680
4955	313384D55 / 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	4,951,718	4,964,295	4,926,686	4,948,265
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	4,996,714	4,997,743	4,978,181	4,985,819
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	4,940,595	4,952,872	4,906,836	4,931,250
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	4,940,196	4,952,555	4,906,836	4,931,250
4959	3137EAE6R / Freddie Mac	0.375%	AA+/Aaa	5/5/2023	7/14/2022	5,000,000	4,891,250	97.83	3.12%	A	4,942,666	4,954,133	4,910,269	4,930,838
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	4,901,251	4,913,901	4,848,633	4,868,359
4961	3137EAE54 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	7/14/2022	5,000,000	4,864,700	97.29	3.16%	A	4,919,055	4,931,177	4,877,020	4,896,775
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	4,988,854	Matured/Called	4,984,179	Matured/Called
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	4,999,913	4,999,977	4,992,103	4,998,459
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	4,953,951	4,966,929	4,932,193	4,953,654
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	4,937,890	4,950,988	4,907,868	4,930,641
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	4,932,044	4,944,292	4,895,506	4,916,580
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	4,914,509	4,928,031	4,878,912	4,898,791
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	4,893,481	4,907,126	4,850,755	4,871,584
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	4,997,608	4,997,897	4,945,182	4,955,493
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	4,937,916	4,954,366	4,927,909	4,949,462
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	4,907,483	4,924,453	4,894,226	4,916,478
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	4,882,652	4,899,892	4,869,813	4,879,095
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	4,846,558	4,863,981	4,832,039	4,853,085
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	4,833,605	4,851,091	4,818,800	4,839,999
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	4,833,605	4,851,091	4,818,800	4,839,999
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	4,996,111	4,996,488	4,965,973	4,970,904
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	4,996,082	4,996,462	4,965,973	4,970,904
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	4,902,575	4,910,872	4,872,852	4,883,203
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	4,902,575	4,910,872	4,872,852	4,883,203
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	4,902,575	4,910,872	4,872,852	4,883,203
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	4,902,246	4,910,571	4,872,852	4,883,203
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	4,857,316	4,873,945	4,838,221	4,854,419
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	4,953,446	4,971,045	4,949,382	4,969,427
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	4,956,809	4,974,197	4,953,249	4,973,057
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	4,953,446	4,971,045	4,949,382	4,969,427
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	4,953,446	4,971,045	4,949,382	4,969,427
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	4,912,975	4,931,327	4,907,868	4,930,641
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	4,895,481	4,914,102	4,891,131	4,913,434

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

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											11/30/2022	12/31/2022	11/30/2022	12/31/2022	
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	4,872,622	4,891,425	4,870,419	4,890,194	
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	4,854,091	4,873,016	4,852,570	4,873,378	
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	4,854,091	4,873,016	4,852,570	4,873,378	
<b>Total General Fund</b>											<b>731,475,421</b>	<b>645,299,076</b>	<b>725,229,040</b>	<b>640,288,468</b>	
<b>Construction Fund</b>															
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	1/1/2023	12/31/2022	18,981,136	18,981,136	100.00	3.97%	LGIP	18,917,380	18,981,136	18,917,380	18,981,136	
	Interest & Sinking Fund 2014 (Logic)		AAAm	1/1/2023	12/31/2022	1,649,021	1,649,021	100.00	4.33%	LGIP	823,429	1,649,021	823,429	1,649,021	
	Interest & Sinking Fund 2015B (Logic)		AAAm	1/1/2023	12/31/2022	1,180,684	1,180,684	100.00	4.33%	LGIP	589,569	1,180,684	589,569	1,180,684	
	Interest & Sinking Fund 2016A (Logic)		AAAm	1/1/2023	12/31/2022	939,574	939,574	100.00	4.33%	LGIP	469,181	939,574	469,181	939,574	
	Interest & Sinking Fund 2016B (Logic)		AAAm	1/1/2023	12/31/2022	452,364	452,364	100.00	4.33%	LGIP	225,880	452,364	225,880	452,364	
	Interest & Sinking Fund 2016D (Logic)		AAAm	1/1/2023	12/31/2022	966,159	966,159	100.00	4.33%	LGIP	482,448	966,159	482,448	966,159	
	Interest & Sinking Fund 2017A (Logic)		AAAm	1/1/2023	12/31/2022	2,485,888	2,485,888	100.00	4.33%	LGIP	1,241,280	2,485,888	1,241,280	2,485,888	
	Interest & Sinking Fund 2017B (Logic)		AAAm	1/1/2023	12/31/2022	3,584,892	3,584,892	100.00	4.33%	LGIP	1,790,093	3,584,892	1,790,093	3,584,892	
	Interest & Sinking Fund 2017C (Logic)		AAAm	1/1/2023	12/31/2022	174,195	174,195	100.00	4.33%	LGIP	86,983	174,195	86,983	174,195	
	Interest & Sinking Fund 2018A (Logic)		AAAm	1/1/2023	12/31/2022	2,505,702	2,505,702	100.00	4.33%	LGIP	1,251,203	2,505,702	1,251,203	2,505,702	
	Interest & Sinking Fund 2019A (Logic)		AAAm	1/1/2023	12/31/2022	536,063	536,063	100.00	4.33%	LGIP	267,676	536,063	267,676	536,063	
	Interest & Sinking Fund 2019B (Logic)		AAAm	1/1/2023	12/31/2022	78,670	78,670	100.00	4.33%	LGIP	39,283	78,670	39,283	78,670	
	Interest & Sinking Fund 2020A (Logic)		AAAm	1/1/2023	12/31/2022	1,699,723	1,699,723	100.00	4.33%	LGIP	882,899	1,699,723	882,899	1,699,723	
	Interest & Sinking Fund 2021A (Logic)		AAAm	1/1/2023	12/31/2022	278,913	278,913	100.00	4.33%	DDA	153,328	278,913	153,328	278,913	
											<b>Debt Service Fund Subtotal</b>	<b>27,220,633</b>	<b>35,512,981</b>	<b>27,220,633</b>	<b>35,512,981</b>
	Proceeds Fund 2018A (Texas Daily)		AAAm	1/1/2023	12/31/2022	8,271,922	8,271,922	100.00	4.13%	LGIP	8,242,975	8,271,922	8,242,975	8,271,922	
											<b>Capital Fund Subtotal</b>	<b>8,242,975</b>	<b>8,271,922</b>	<b>8,242,975</b>	<b>8,271,922</b>
<b>Total Construction Fund</b>											<b>35,463,608</b>	<b>43,784,904</b>	<b>35,463,608</b>	<b>43,784,904</b>	
<b>General Mobility Fund</b>															
	LOGIC Investment Pool GMP Escrow		AAAm	1/1/2023	12/31/2022	155,006,960	155,006,960	100.00	4.33%	LGIP	140,652,255	155,006,960	140,652,255	155,006,960	
<b>Total General Mobility Fund</b>											<b>140,652,255</b>	<b>155,006,960</b>	<b>140,652,255</b>	<b>155,006,960</b>	
<b>Real Estate Fund</b>															
	TexasDAILY Investment Pool Real Estate		AAAm	1/1/2023	12/31/2022	2,064,106	2,064,106	100.00	4.13%	LGIP	2,056,883	2,064,106	2,056,883	2,064,106	
<b>Total Real Estate Fund</b>											<b>2,056,883</b>	<b>2,064,106</b>	<b>2,056,883</b>	<b>2,064,106</b>	
<b>Grand Total All Funds</b>											<b>909,648,168</b>	<b>846,155,046</b>	<b>903,401,787</b>	<b>841,144,439</b>	

**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 December 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	
Dec-22 Escrow Balance Forward	\$ 35,682,528.82	\$ (9,488,089.25)	\$ (767,212.17)	\$ 767,212.17	\$ 140,652,255.48
Dec-22 Net Sales Tax Received [(((Net Sales Tax X 25%) - FY2014 Dec GMP) / 2 ] + FY2014 Dec GMP [(((82,032,804.55 X 25%) - \$12,915,695.95) / 2 ] + \$12,915,695.95	16,711,948.54				157,364,204.02
Dec-22 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(1,952,677.14)			155,411,526.88
Dec-22 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(404,566.52)			155,006,960.36
Dec-22 Interest Activity			(559,483.23)	559,483.23	155,006,960.36
Dec-22 Escrow - Fiscal Year to Date	<b>\$ 52,394,477.36</b>	<b>\$ (11,845,332.91)</b>	<b>\$ (1,326,695.40)</b>	<b>\$ 1,326,695.40</b>	<b>\$ 155,006,960.36</b>