

METRO

INVESTMENT REPORT

ALL FUNDS

March 2023

**Metropolitan Transit Authority of Harris County
Investment Report
For month ended March 31, 2023
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	693,084,830	22,779	52,082,553	2,079,008	124,216,871
Current Month End Book Value	684,444,439	-	60,201,825	2,087,304	138,126,609
Change	(8,640,390)	(\$22,779)	\$8,119,273	\$8,296	\$13,909,738
Prior Month End Market Value*	689,129,345	22,779	52,082,553	2,079,008	124,216,871
Current Month End Market Value*	682,173,123	-	60,201,825	2,087,304	138,126,609
Change	(\$6,956,222)	(\$22,779)	\$8,119,273	\$8,296	\$13,909,738
Interest Receivable	\$1,063,407	\$0	\$0	\$0	\$0
Weighted Average Days Outstanding	117	-	1	1	1
Weighted Average Years Outstanding	0.32	-	0.00	0.00	0.00
Yield	3.38%	N/A	4.75%	4.70%	4.82%
Benchmark Yield	4.68%	4.26%	4.68%	4.26%	4.26%
Yield Over / <Under> Benchmark	-1.30%	N/A	0.07%	0.44%	0.56%
TexStar Wtd Avg. Days Outstanding (as of 03/31/23) **	11	N/A	11	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 02/28/23) **	26	26	N/A	26	N/A
LOGIC Wtd Avg. Days Outstanding(as of 03/31/23)**	N/A	N/A	N/A	N/A	28
Texas Class Wtd Avg. Days Outstanding(as of 03/31/23)**	38	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, Chief Financial Officer



Philip M. Brenner, Deputy 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 March 31, 2023**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											2/28/2023	3/31/2023	2/28/2023	3/31/2023
General Fund														
	Wells Fargo Master Account			4/1/2023	3/31/2023	8,710,807	8,710,807	100.00	NA	DDA	8,900,241	8,710,807	8,900,241	8,710,807
	Wells Fargo HOT Lanes Account			4/1/2023	3/31/2023	-	-	100.00	NA	DDA	479	-	479	-
	Wells Fargo Mobile Ticketing			4/1/2023	3/31/2023	165,953	165,953	100.00	NA	DDA	29,281	165,953	29,281	165,953
	Wells Fargo METROLift Online Account			4/1/2023	3/31/2023	17,192	17,192	100.00	NA	DDA	3,587	17,192	3,587	17,192
	TexStar Investment Pool		AAAm	4/1/2023	3/31/2023	26,193,560	26,193,560	100.00	4.61%	LGIP	51,739,739	26,193,560	51,739,739	26,193,560
	TexasDAILY Investment Pool		AAAm	4/1/2023	3/31/2023	12,791,479	12,791,479	100.00	4.70%	LGIP	40,659,461	12,791,479	40,659,461	12,791,479
	Texas Class Investment Pool		AAAm	4/1/2023	3/31/2023	66,860,235	66,860,235	100.00	4.86%	LGIP	66,584,878	66,860,235	66,584,878	66,860,235
	Wells Fargo Safekeeping Cash			4/1/2023	3/31/2023	-	-	100.00	NA	DDA	-	-	-	-
	09248U718 / Blackrock T-Fund 60 Mutual Fund		AAA/m/Aaa-mf	4/1/2023	3/31/2023	380,038	380,038	100.00	0.00%	MF	15,071,764	380,038	15,071,764	380,038
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	5,002,228	Matured/Called	4,996,862	Matured/Called
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	5,002,224	Matured/Called	4,996,862	Matured/Called
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	5,002,224	Matured/Called	4,996,862	Matured/Called
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	4,998,484	Matured/Called	4,981,247	Matured/Called
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	4,998,471	Matured/Called	4,981,247	Matured/Called
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	4,998,522	Matured/Called	4,981,247	Matured/Called
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	5,009,259	5,004,475	4,973,375	4,988,522
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	4,996,769	4,998,438	4,961,243	4,983,058
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	4,996,837	4,998,471	4,961,243	4,983,058
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	5,009,139	5,004,417	4,973,375	4,988,522
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	4,996,769	4,998,438	4,961,243	4,983,058
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	4,996,865	4,998,485	4,961,243	4,983,058
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	4,994,775	4,996,555	4,940,690	4,963,139
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	4,995,893	4,997,591	4,951,417	4,973,312
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	4,997,175	4,998,243	4,947,512	4,970,188
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	4,995,187	4,996,827	4,940,690	4,963,139
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	4,996,901	4,998,072	4,947,512	4,970,188
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	4,994,775	4,996,555	4,940,690	4,963,139
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	4,990,530	4,993,039	4,922,117	4,949,692
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	4,990,581	4,993,076	4,922,117	4,949,692
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	4,990,452	4,992,982	4,922,117	4,949,692
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	4,990,698	4,993,163	4,922,117	4,949,692
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	5,008,986	5,006,684	4,941,211	4,960,352
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	4,990,418	4,992,957	4,922,117	4,949,692
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	4,973,799	4,979,142	4,899,414	4,924,609
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	4,973,645	4,979,020	4,899,414	4,924,609
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	4,973,742	4,979,098	4,899,414	4,924,609
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	4,974,706	4,979,865	4,899,414	4,924,609
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	4,974,412	4,979,630	4,899,414	4,924,609
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	4,974,412	4,979,630	4,899,414	4,924,609
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	5,011,777	5,009,771	4,927,810	4,948,793
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	5,012,684	5,010,524	4,927,599	4,948,616
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	4,948,954	4,957,601	4,879,883	4,907,520
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	4,949,041	4,957,673	4,879,883	4,907,520
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	4,949,041	4,957,673	4,879,883	4,907,520
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	4,942,769	4,951,098	4,861,133	4,892,969
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	4,949,041	4,957,673	4,879,883	4,907,520
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	4,942,769	4,951,098	4,861,133	4,892,969
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	4,942,769	4,951,098	4,861,133	4,892,969
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	4,942,769	4,951,098	4,861,133	4,892,969
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	5,001,498	5,001,255	4,925,521	4,949,648
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	5,000,939	5,000,787	4,925,521	4,949,648
4945	91282CCDD0 / US Treasury Note	0.375%	AA+/Aaa	10/31/2023	5/17/2022	5,000,000	4,858,984	97.18	2.36%	T	4,935,202	4,943,434	4,846,484	4,875,586
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	5,016,873	5,014,729	4,926,367	4,948,047
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	5,016,783	5,014,651	4,926,367	4,948,047
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	5,016,693	5,014,572	4,926,367	4,948,047
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	4,913,513	4,923,298	4,831,641	4,862,109
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	4,913,413	4,923,209	4,831,641	4,862,109
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	4,921,354	4,930,350	4,836,849	4,863,805
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	4,913,413	4,923,209	4,831,641	4,862,109
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	4,960,886	4,965,855	4,886,719	4,911,719
4954	91282CCDD0 / US Treasury Note	0.375%	AA+/Aaa	10/31/2023	6/13/2022	5,000,000	4,8							

**Metropolitan Transit Authority of Harris County
Monthly Changes in Position
As of March 31, 2023**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											2/28/2023	3/31/2023	2/28/2023	3/31/2023	
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	4,999,701	Matured/Called	4,997,662	Matured/Called	
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	4,976,238		4,988,515	4,961,243	4,983,058
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	4,976,078		4,988,438	4,961,243	4,983,058
4959	3137EAEER6 / Freddie Mac	0.375%	AA+/Aaa	5/5/2023	7/14/2022	5,000,000	4,891,250	97.83	3.12%	A	4,975,957		4,975,957	4,959,758	4,981,816
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	4,937,976		4,950,625	4,899,414	4,924,609
4961	3137EAEES4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	7/14/2022	5,000,000	4,864,700	97.29	3.16%	A	4,954,248		4,966,370	4,922,117	4,949,692
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	4,991,628	Matured/Called		4,987,769	Matured/Called
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	4,975,917		4,989,015	4,963,336	4,984,996
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	4,967,603		4,979,850	4,979,850	4,970,188
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	4,953,765		4,967,287	4,929,610	4,952,652
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	4,933,096		4,946,741	4,897,186	4,922,799
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	4,998,446		4,998,734	4,954,374	4,970,059
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	4,985,673	Matured/Called		4,983,496	Matured/Called
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	4,956,752		4,973,723	4,948,056	4,970,967
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	4,932,705		4,949,946	4,914,685	4,937,805
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	4,897,143		4,914,567	4,875,723	4,902,903
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	4,884,370		4,901,855	4,862,970	4,888,599
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	4,884,370		4,901,855	4,862,970	4,888,599
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	4,997,205		4,997,582	4,964,723	4,980,419
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	4,997,184		4,997,564	4,964,723	4,980,419
4979	91282BU57 / US Treasury Note	2.125%	AA+/Aaa	11/30/2023	9/23/2022	5,000,000	4,884,375	97.69	4.14%	T	4,926,664		4,934,961	4,891,211	4,915,430
4980	91282BU57 / US Treasury Note	2.125%	AA+/Aaa	11/30/2023	9/23/2022	5,000,000	4,884,375	97.69	4.14%	T	4,926,664		4,934,961	4,891,211	4,915,430
4981	91282BU57 / US Treasury Note	2.125%	AA+/Aaa	11/30/2023	9/23/2022	5,000,000	4,884,375	97.69	4.14%	T	4,926,664		4,934,961	4,891,211	4,915,430
4982	91282BU57 / US Treasury Note	2.125%	AA+/Aaa	11/30/2023	9/23/2022	5,000,000	4,883,984	97.68	4.15%	T	4,926,416		4,934,741	4,891,211	4,915,430
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	4,905,593		4,922,221	4,883,062	4,911,155
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	4,966,256		4,984,608	4,963,336	4,984,996
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	4,949,542		4,968,164	4,944,786	4,967,821
4990	313384HM4 / Federal Home Loan Bank	0.000%	AA+/Aaa	6/28/2023	10/19/2022	5,000,000	4,847,146	96.94	4.52%	A	4,927,212		4,946,016	4,920,388	4,943,623
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	4,909,036		4,927,961	4,899,195	4,924,730
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	4,909,036		4,927,961	4,899,195	4,924,730
4993	313384JH3 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/19/2023	1/18/2023	5,000,000	4,881,447	97.63	4.87%	A	4,908,302		4,928,606	4,905,225	4,930,529
4994	313384HU6 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/6/2023	1/18/2023	5,000,000	4,891,441	97.83	4.79%	A	4,917,935		4,937,966	4,913,950	4,938,918
4995	91282CCU3 / US Treasury Note	0.125%	AA+/Aaa	8/31/2023	1/18/2023	5,000,000	4,863,281	97.27	4.70%	T	4,888,306		4,907,227	4,879,883	4,907,520
4996	91282T26 / US Treasury Note	1.375%	AA+/Aaa	9/30/2023	1/18/2023	5,000,000	4,888,281	97.77	4.66%	T	4,906,315		4,919,950	4,893,164	4,918,945
4997	91282T26 / US Treasury Note	1.375%	AA+/Aaa	9/30/2023	1/18/2023	5,000,000	4,887,891	97.76	4.68%	T	4,905,987		4,919,670	4,893,164	4,918,945
4998	3130AUEQ3 / Federal Home Loan Bank	4.750%	AA+/Aaa	10/3/2023	1/18/2023	5,000,000	4,999,350	99.99	4.78%	A	4,999,454		4,999,532	4,990,705	5,001,744
4999	3130AUEQ3 / Federal Home Loan Bank	4.750%	AA+/Aaa	10/3/2023	1/18/2023	5,000,000	4,998,100	99.96	4.81%	A	4,998,403		4,998,632	4,990,705	5,001,744
5000	3130ATSC2 / Federal Home Loan Bank	4.750%	AA+/Aaa	11/24/2023	1/18/2023	5,000,000	4,996,750	99.94	4.81%	A	4,997,181		4,997,507	4,980,542	5,000,760
5001	3130ATSC2 / Federal Home Loan Bank	4.750%	AA+/Aaa	11/24/2023	1/18/2023	5,000,000	4,995,600	99.91	4.84%	A	4,996,184		4,996,625	4,980,542	5,000,760
5002	3130AQF57 / Federal Home Loan Bank	0.625%	AA+/Aaa	12/22/2023	1/18/2023	5,000,000	4,812,400	96.25	4.81%	A	4,835,224		4,852,481	4,818,560	4,849,755
CD26	East West Bank CD	4.830%	Coll = Aaa	2/7/2024	2/7/2023	10,000,000	10,000,000	100.00	4.95%	CD	10,000,000	10,000,000	10,000,000	10,000,000	10,000,000
5003	313588RC1 / Fannie Discount Note	0.000%	AA+/Aaa	12/29/2023	2/17/2023	5,000,000	4,788,906	95.78	5.05%	A	4,796,301		4,817,142	4,794,397	4,829,141
5004	313384RC5 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/29/2023	2/17/2023	5,000,000	4,790,000	95.80	5.03%	A	4,797,357		4,818,089	4,794,397	4,829,141
5005	313384RB7 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/28/2023	2/17/2023	5,000,000	4,790,667	95.81	5.01%	A	4,798,023		4,818,756	4,795,066	4,829,763
5006	313384RC5 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/28/2023	2/17/2023	5,000,000	4,790,000	95.80	5.01%	A	4,797,357		4,818,089	4,794,397	4,829,141
5007	313588QR9 / Fannie Discount Note	0.000%	AA+/Aaa	12/18/2023	2/17/2023	5,000,000	4,796,278	95.93	5.05%	A	4,803,674		4,824,517	4,801,759	4,835,987
5008	313588RA5 / Fannie Discount Note	0.000%	AA+/Aaa	12/27/2023	2/17/2023	5,000,000	4,790,247	95.80	5.05%	A	4,797,642		4,818,483	4,795,734	4,830,385
5009	313588QN8 / Fannie Discount Note	0.000%	AA+/Aaa	12/15/2023	2/17/2023	5,000,000	4,798,288	95.97	5.05%	A	4,805,684		4,826,528	4,803,769	4,837,855
5010	313384RC5 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/29/2023	2/17/2023	5,000,000	4,790,000	95.80	5.03%	A	4,797,357		4,818,089	4,794,397	4,829,141
5011	313384HK8 / Federal Home Loan Bank	0.000%	AA+/Aaa	6/27/2023	3/15/2023	5,000,000	4,928,861	98.58	5.07%	A	Did Not Own	4,939,912	Did Not Own	4,939,912	4,944,912
5012	313384HT9 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/5/2023	3/15/2023	5,000,000	4,923,233	98.46	5.08%	A	Did Not Own	4,934,299	Did Not Own	4,934,299	4,939,564
5013	313384HT9 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/5/2023	3/15/2023	5,000,000	4,923,233	98.46	5.08%	A	Did Not Own	4,934,299	Did Not Own	4,934,299	4,939,564
5014	313384HK8 / Federal Home Loan Bank	0.000%	AA+/Aaa	6/27/2023	3/15/2023	5,000,000	4,928,861	98.58	5.07%	A	Did Not Own	4,939,912	Did Not Own	4,939,912	4,944,912
5015	313384HT9 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/5/2023	3/15/2023	5,000,000	4,923,233	98.46	5.08%	A	Did Not Own	4,934,299	Did Not Own	4,934,299	4,939,564
5016	313384HK8 / Federal Home Loan Bank	0.000%	AA+/Aaa	6/27/2023	3/15/2023	5,000,000	4,928,861	98.58	5.07%	A	Did Not Own	4,939,912	Did Not Own	4,939,912	4,944,912
5017	313384HK8 / Federal Home Loan Bank	0.000%	AA+/Aaa	6/27/2023	3/15/2023	5,000,000	4,928,861	98.58	5.07%	A	Did Not Own	4,939,912	Did Not Own	4,939,912	4,944,912
5018	313384HT9 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/5/2023	3/15/2023	5,000,000	4,923,233	98.46	5.08%	A	Did Not Own	4,934,299	Did Not Own	4,934,299	4,939,564
5019	313384HK8 / Federal Home Loan Bank	0.000%	AA+/Aaa	6/27/2023	3/15/2023	5,000,000	4,928,861	98.58	5.07%	A	Did Not Own	4,939,912	Did Not Own	4,939,	

**Metropolitan Transit Authority of Harris County
Monthly Changes in Position
As of March 31, 2023**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											2/28/2023	3/31/2023	2/28/2023	3/31/2023	
5026	313384HT9 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/5/2023	3/15/2023	5,000,000	4,923,233	98.46	5.08%	A	Did Not Own	4,934,299	Did Not Own	4,939,564	
5027	313384KW8 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/25/2023	3/17/2023	5,000,000	4,894,903	97.90	4.87%	A	Did Not Own	4,904,099	Did Not Own	4,906,751	
5028	313384KU2 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/23/2023	3/17/2023	5,000,000	4,894,221	97.88	4.96%	A	Did Not Own	4,903,594	Did Not Own	4,908,034	
5029	313384KW8 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/25/2023	3/17/2023	5,000,000	4,892,890	97.86	4.06%	A	Did Not Own	4,902,262	Did Not Own	4,906,751	
5030	313384KW8 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/25/2023	3/17/2023	5,000,000	4,895,126	97.90	4.86%	A	Did Not Own	4,904,303	Did Not Own	4,906,751	
5031	313384KW8 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/25/2023	3/17/2023	5,000,000	4,893,114	97.86	4.88%	A	Did Not Own	4,902,466	Did Not Own	4,906,751	
5032	313384KW8 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/25/2023	3/17/2023	5,000,000	4,895,126	97.90	4.86%	A	Did Not Own	4,904,303	Did Not Own	4,906,751	
Total General Fund											693,084,830	684,444,439	689,129,345	682,173,123	
Construction Fund															
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	4/1/2023	3/31/2023	18,967,914	18,967,914	100.00	4.61%	LGIP		18,893,992		18,893,992	18,967,914
	Interest & Sinking Fund 2014 (Logic)		AAAm	4/1/2023	3/31/2023	4,125,133	4,125,133	100.00	4.82%	LGIP		3,298,105		3,298,105	4,125,133
	Interest & Sinking Fund 2015B (Logic)		AAAm	4/1/2023	3/31/2023	2,953,550	2,953,550	100.00	4.82%	LGIP		2,361,408		2,361,408	2,953,550
	Interest & Sinking Fund 2016A (Logic)		AAAm	4/1/2023	3/31/2023	2,350,397	2,350,397	100.00	4.82%	LGIP		1,879,179		1,879,179	2,350,397
	Interest & Sinking Fund 2016B (Logic)		AAAm	4/1/2023	3/31/2023	1,131,614	1,131,614	100.00	4.82%	LGIP		904,743		904,743	1,131,614
	Interest & Sinking Fund 2016D (Logic)		AAAm	4/1/2023	3/31/2023	2,416,903	2,416,903	100.00	4.82%	LGIP		1,932,351		1,932,351	2,416,903
	Interest & Sinking Fund 2017A (Logic)		AAAm	4/1/2023	3/31/2023	6,218,604	6,218,604	100.00	4.82%	LGIP		4,971,867		4,971,867	6,218,604
	Interest & Sinking Fund 2017B (Logic)		AAAm	4/1/2023	3/31/2023	8,967,826	8,967,826	100.00	4.82%	LGIP		7,169,913		7,169,913	8,967,826
	Interest & Sinking Fund 2017C (Logic)		AAAm	4/1/2023	3/31/2023	435,758	435,758	100.00	4.82%	LGIP		348,395		348,395	435,758
	Interest & Sinking Fund 2018A (Logic)		AAAm	4/1/2023	3/31/2023	6,291,038	6,291,038	100.00	4.82%	LGIP		5,011,496		5,011,496	6,291,038
	Interest & Sinking Fund 2019A (Logic)		AAAm	4/1/2023	3/31/2023	1,340,992	1,340,992	100.00	4.82%	LGIP		1,072,144		1,072,144	1,340,992
	Interest & Sinking Fund 2019B (Logic)		AAAm	4/1/2023	3/31/2023	196,797	196,797	100.00	4.82%	LGIP		157,342		157,342	196,797
	Interest & Sinking Fund 2020A (Logic)		AAAm	4/1/2023	3/31/2023	4,149,762	4,149,762	100.00	4.82%	LGIP		3,551,882		3,551,882	4,149,762
	Interest & Sinking Fund 2021A (Logic)		AAAm	4/1/2023	3/31/2023	655,538	655,538	100.00	4.82%	DDA		529,736		529,736	655,538
Debt Service Fund Subtotal											52,082,553	60,201,825	52,082,553	60,201,825	
	Proceeds Fund 2018A (Texas Daily)		AAAm	4/1/2023	3/31/2023	-	-	100.00	4.70%	LGIP		22,779		22,779	-
Capital Fund Subtotal											22,779	-	22,779	-	
Total Construction Fund											52,105,332	60,201,825	52,105,332	60,201,825	
General Mobility Fund															
	LOGIC Investment Pool GMP Escrow		AAAm	4/1/2023	3/31/2023	138,126,609	138,126,609	100.00	4.82%	LGIP		124,216,871		124,216,871	138,126,609
Total General Mobility Fund											124,216,871	138,126,609	124,216,871	138,126,609	
Real Estate Fund															
	TexasDAILY Investment Pool Real Estate		AAAm	4/1/2023	3/31/2023	2,087,304	2,087,304	100.00	4.70%	LGIP		2,079,008		2,079,008	2,087,304
Total Real Estate Fund											2,079,008	2,087,304	2,079,008	2,087,304	
Grand Total All Funds											871,486,041	884,860,178	867,530,556	882,588,861	

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 March 31, 2023**

<u>Description</u>	FY2023 Year to Date				Escrow Balance
	Escrow Funding	Disbursements from Escrow	Interest to General Fund	Interest Earned on Escrow Funds	
Mar-23 Escrow Balance Forward	\$ 90,872,905.21	\$ (81,113,849.89)	\$ (2,438,972.50)	\$ 2,438,972.50	\$ 124,216,871.23
Mar-23 Net Sales Tax Received [(((Net Sales Tax X 25%) - FY2014 Mar GMP) / 2] + FY2014 Mar GMP [(((78,213,146.71 X 25%) - \$12,895,505.44) / 2] + \$12,895,505.44	16,224,396.06				140,441,267.29
Mar-23 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(1,840,796.48)			138,600,470.81
Mar-23 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(473,861.84)			138,126,608.97
Mar-23 Interest Activity			(555,214.05)	555,214.05	138,126,608.97
Mar-23 Escrow - Fiscal Year to Date	\$ 107,097,301.27	\$ (83,428,508.21)	\$ (2,994,186.55)	\$ 2,994,186.55	\$ 138,126,608.97