

METRO

INVESTMENT REPORT

ALL FUNDS

May 2023

Metropolitan Transit Authority of Harris County

Investment Report

For month ended May 31, 2023

Portfolio Summary Management Report

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

<u>Fund:</u>	<u>General</u>	<u>Construction Debt Service</u>	<u>Real Estate</u>	<u>General Mobility</u>
Prior Month End Book Value	689,971,941	68,474,682	2,095,647	151,738,997
Current Month End Book Value	761,488,598	60,257,733	2,104,616	148,746,204
Change	71,516,657	(\$8,216,949)	\$8,969	(\$2,992,793)
Prior Month End Market Value*	687,930,659	68,474,682	2,095,647	151,738,997
Current Month End Market Value*	759,641,750	60,257,733	2,104,616	148,746,204
Change	\$71,711,090	(\$8,216,949)	\$8,969	(\$2,992,793)
Interest Receivable	\$608,215	\$0	\$0	\$0
Weighted Average Days Outstanding	91	1	1	1
Weighted Average Years Outstanding	0.25	0.00	0.00	0.00
Yield	3.97%	5.14%	5.04%	5.19%
Benchmark Yield	4.96%	4.96%	5.22%	5.22%
Yield Over / <Under> Benchmark	-0.99%	0.18%	-0.18%	-0.03%
TexStar Wtd Avg. Days Outstanding (as of 05/31/23) **	20	20	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 04/30/23) **	20	N/A	20	N/A
LOGIC Wtd Avg. Days Outstanding(as of 05/31/23)**	N/A	N/A	N/A	35
Texas Class Wtd Avg. Days Outstanding(as of 05/31/23)**	41	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

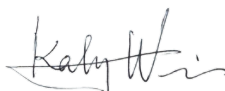


Philip M. Brenner, Deputy Chief Financial Officer



Sheila LeFang (Jun 6, 2023 18:26 CDT)

Sheila LeFang, Manager of Debt Service & Investments



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 May 31, 2023

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											4/30/2023	5/31/2023	4/30/2023	5/31/2023
General Fund														
	Wells Fargo Master Account			6/1/2023	5/31/2023	7,917,692	7,917,692	100.00	NA	DDA	8,702,370	7,917,692	8,702,370	7,917,692
	Wells Fargo HOT Lanes Account			6/1/2023	5/31/2023	-	-	100.00	NA	DDA	-	-	-	-
	Wells Fargo Mobile Ticketing			6/1/2023	5/31/2023	841,078	841,078	100.00	NA	DDA	499,160	841,078	499,160	841,078
	Wells Fargo METROLift Online Account			6/1/2023	5/31/2023	95,975	95,975	100.00	NA	DDA	55,672	95,975	55,672	95,975
	TexStar Investment Pool		AAAm	6/1/2023	5/31/2023	40,619,638	40,619,638	100.00	5.05%	LGIP	24,160,899	40,619,638	24,160,899	40,619,638
	TexasDAILY Investment Pool		AAAm	6/1/2023	5/31/2023	12,897,552	12,897,552	100.00	5.04%	LGIP	12,842,589	12,897,552	12,842,589	12,897,552
	Texas Class Investment Pool		AAAm	6/1/2023	5/31/2023	67,434,708	67,434,708	100.00	5.20%	LGIP	67,137,858	67,434,708	67,137,858	67,434,708
	Wells Fargo Safekeeping Cash			6/1/2023	5/31/2023	-	-	100.00	NA	DDA	40,375,000	-	40,375,000	-
	09248U718 / Blackrock T-Fund 60 Mutual Fund		AAAm/Aaa-mf	6/1/2023	5/31/2023	18,094,398	18,094,398	100.00	0.00%	MF	975,115	18,094,398	975,115	18,094,398
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	4,998,277	Matured/Called	4,981,713	Matured/Called
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	4,999,233	Matured/Called	4,991,406	Matured/Called
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	4,999,277	Matured/Called	4,984,796	Matured/Called
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	4,998,413	Matured/Called	4,981,713	Matured/Called
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	4,999,206	Matured/Called	4,984,796	Matured/Called
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	4,998,277	Matured/Called	4,981,713	Matured/Called
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	4,995,467		4,963,400	4,981,318
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	4,995,492		4,963,400	4,981,318
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	4,995,430		4,963,400	4,981,318
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	4,995,548		4,963,400	4,981,318
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	5,004,456		4,970,703	4,984,432
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	4,995,414		4,963,400	4,981,318
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	4,984,314		4,938,281	4,956,826
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	4,984,221		4,938,281	4,956,826
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	4,984,280		4,938,281	4,956,826
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	4,984,857		4,938,281	4,956,826
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	4,984,681		4,938,281	4,956,826
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	4,984,681		4,938,281	4,956,826
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	5,007,830		4,950,888	4,960,444
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	5,008,433		4,953,311	4,962,259
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	4,965,969		4,919,531	4,935,938
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	4,966,027		4,919,531	4,935,938
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	4,966,027		4,919,531	4,935,938
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	4,959,159		4,905,469	4,915,820
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	4,966,027		4,919,531	4,935,938
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	4,959,159		4,905,469	4,915,820
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	4,959,159		4,905,469	4,915,820
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	4,959,159		4,905,469	4,915,820
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	5,001,020		4,949,903	4,957,663
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	5,000,639		4,949,903	4,957,663
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	4,951,401		4,888,867	4,897,852
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	5,012,654		4,950,781	4,951,172
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	5,012,587		4,950,781	4,951,172
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	5,012,520		4,950,781	4,951,172
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	4,932,767		4,873,438	4,881,445
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	4,932,690		4,873,438	4,881,445
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	4,939,056		4,877,168	4,887,658
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	4,932,690		4,873,438	4,881,445
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	4,970,665		4,919,922	4,923,828
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	4,940,217		4,888,867	4,897,852
4959	3137EAS4 / Freddie Mac	0.375%	AA+/Aaa	5/5/2023	7/14/2022	5,000,000	4,891,250	97.83	3.12%	A	4,998,520	Matured/Called	4,997,154	Matured/Called
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	4,962,867		4,938,281	4,956,826
4961	3137EAS4 / Freddie Mac	0.250%	AA+/Aaa	6/26/2023	7/14/2022	5,000,000	4,864,700	97.29	3.16%	A	4,978,102		4,963,400	4,981,318
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	4,991,703	Matured/Called	4,984,796	Matured/Called
4968	31384GX1 / 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	4,980,372		4,970,428	4,991,449
4969	31384JV2 / 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	4,959,945		4,939,427	4,958,562
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	4,999,014		4,970,984	4,979,075
4972	31384FU8 / 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	4,990,146	Matured/Called	4,988,650	Matured/Called
4973	31384HN2 / 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	4,966,631		4,955,325	4,977,380
4974	31384LC1 / 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	4,931,429		4,919,278	4,936,991
4975	31384MA4 / Federal Home Loan Bank	0.000%	AA+/Aaa	9/22/2023	9/23/2022	5,000,000	4,7975							

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

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											4/30/2023	5/31/2023	4/30/2023	5/31/2023
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	4,942,990	4,951,288	4,919,336	4,921,484
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	4,942,990	4,951,288	4,919,336	4,921,484
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	4,942,990	4,951,288	4,919,336	4,921,484
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	4,942,798	4,951,123	4,919,336	4,921,484
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	4,938,313	4,954,942	4,923,054	4,940,398
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	4,986,184	Matured/Called	4,985,502	Matured/Called
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	4,964,213		4,983,016	
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	4,946,276		4,965,202	
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	4,946,276		4,965,202	
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	4,948,256	4,968,561	4,947,372	4,966,822
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	4,957,352	4,977,384	4,955,994	4,975,786
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	4,925,537	4,944,458	4,919,531	4,935,938
4996	912828T26 / US Treasury Note	1.375%	AA+/Aaa	9/30/2023	1/18/2023	5,000,000	4,888,281	97.77	4.66%	T	4,933,145	4,946,780	4,927,148	4,934,180
4997	912828T26 / US Treasury Note	1.375%	AA+/Aaa	9/30/2023	1/18/2023	5,000,000	4,887,891	97.76	4.68%	T	4,932,911	4,946,594	4,927,148	4,934,180
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	4,999,608	4,999,686	4,999,495	4,995,351
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	4,998,854	4,999,083	4,999,495	4,995,351
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	4,997,823	4,998,149	4,995,715	4,984,040
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	4,997,052	4,997,494	4,995,715	4,984,040
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	4,869,181	4,886,438	4,866,615	4,871,673
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
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	4,837,310	4,858,150	4,844,255	4,855,520
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	4,838,153	4,858,885	4,844,255	4,855,520
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	4,838,200	4,859,553	4,844,888	4,856,195
5006	313384RC5 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/29/2023	2/17/2023	5,000,000	4,790,000	95.80	5.01%	A	4,838,153	4,858,885	4,844,255	4,855,520
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	4,844,687	4,865,530	4,851,228	4,862,948
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	4,838,651	4,859,492	4,845,522	4,856,870
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	4,846,699	4,867,543	4,853,131	4,864,976
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	4,838,153	4,858,885	4,844,255	4,855,520
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	4,960,632	4,982,043	4,959,709	4,984,130
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	4,955,047	4,976,486	4,956,658	4,976,476
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	4,955,047	4,976,486	4,956,658	4,976,476
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	4,960,632	4,982,043	4,959,709	4,984,130
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	4,955,047	4,976,486	4,956,658	4,976,476
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	4,960,632	4,982,043	4,959,709	4,984,130
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	4,960,632	4,982,043	4,959,709	4,984,130
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	4,955,047	4,976,486	4,956,658	4,976,476
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	4,960,632	4,982,043	4,959,709	4,984,130
5020	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	4,955,047	4,976,486	4,956,658	4,976,476
5021	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	4,960,632	4,982,043	4,959,709	4,984,130
5022	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	4,955,047	4,976,486	4,956,658	4,976,476
5023	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	4,960,632	4,982,043	4,959,709	4,984,130
5024	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	4,955,047	4,976,486	4,956,658	4,976,476
5025	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	4,960,632	4,982,043	4,959,709	4,984,130
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	4,955,047	4,976,486	4,956,658	4,976,476
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	4,923,805	4,944,167	4,923,217	4,941,121
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	4,923,678	4,944,432	4,924,531	4,942,498
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	4,922,345	4,943,098	4,923,217	4,941,121
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	4,923,967	4,944,286	4,923,217	4,941,121
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	4,922,508	4,943,217	4,923,217	4,941,121
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	4,923,967	4,944,286	4,923,217	4,941,121
5033	912796CS6 / US Treasury Bill	0.000%	AA+/Aaa	9/28/2023	4/20/2023	5,000,000	4,891,437	97.83	5.05%	T	4,898,222	4,919,256	4,900,978	4,916,516
5034	912796CS6 / US Treasury Bill	0.000%	AA+/Aaa	9/28/2023	4/20/2023	5,000,000	4,891,437	97.83	5.05%	T	4,898,222	4,919,256	4,900,978	4,916,516
5035	912796CS6 / US Treasury Bill	0.000%	AA+/Aaa	9/28/2023	4/20/2023	5,000,000	4,891,437	97.83	5.05%	T	4,898,222	4,919,256	4,900,978	4,916,516
5036	912797FB8 / US Treasury Bill	0.000%	AA+/Aaa	10/19/2023	5/19/2023	5,000,000	4,891,838	97.84	5.29%	T	Did Not Own	4,900,377	Did Not Own	4,897,998
5037	912797FB8 / US Treasury Bill	0.000%	AA+/Aaa	10/19/2023	5/19/2023	5,000,000	4,891,838	97.84	5.29%	T	Did Not Own	4,900,377	Did Not Own	4,897,998
5038	912797FB8 / US Treasury Bill	0.000%	AA+/Aaa	10/19/2023	5/19/2023	5,000,000	4							

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

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											4/30/2023	5/31/2023	4/30/2023	5/31/2023
5048	313384LT4 / Federal Home Loan Bank	0.000%	AA+/Aaa	9/15/2023	5/19/2023	5,000,000	4,916,369	98.33	5.22%	A	Did Not Own	4,924,874	Did Not Own	4,926,198
5049	912797FL6 / US Treasury Bill	0.000%	AA+/Aaa	11/24/2023	5/25/2023	5,000,000	4,869,485	97.39	5.36%	T	Did Not Own	4,873,788	Did Not Own	4,873,052
5050	912797FL6 / US Treasury Bill	0.000%	AA+/Aaa	11/24/2023	5/25/2023	5,000,000	4,869,485	97.39	5.36%	T	Did Not Own	4,873,788	Did Not Own	4,873,052
5051	912797FL6 / US Treasury Bill	0.000%	AA+/Aaa	11/24/2023	5/25/2023	5,000,000	4,869,740	97.39	5.35%	T	Did Not Own	4,874,034	Did Not Own	4,873,052
5052	313384QN2 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/15/2023	5/25/2023	5,000,000	4,855,755	97.12	5.24%	A	Did Not Own	4,860,018	Did Not Own	4,864,976
5053	912797FL6 / US Treasury Bill	0.000%	AA+/Aaa	11/24/2023	5/25/2023	5,000,000	4,869,714	97.39	5.35%	T	Did Not Own	4,874,009	Did Not Own	4,873,052
5054	912797FL6 / US Treasury Bill	0.000%	AA+/Aaa	11/24/2023	5/25/2023	5,000,000	4,869,358	97.39	5.37%	T	Did Not Own	4,873,665	Did Not Own	4,873,052
5055	912797FL6 / US Treasury Bill	0.000%	AA+/Aaa	11/24/2023	5/25/2023	5,000,000	4,869,358	97.39	5.37%	T	Did Not Own	4,873,665	Did Not Own	4,873,052
5056	912797FL6 / US Treasury Bill	0.000%	AA+/Aaa	11/24/2023	5/25/2023	5,000,000	4,869,613	97.39	5.36%	T	Did Not Own	4,873,911	Did Not Own	4,873,052
5057	912797FL6 / US Treasury Bill	0.000%	AA+/Aaa	11/24/2023	5/25/2023	5,000,000	4,869,358	97.39	5.37%	T	Did Not Own	4,873,665	Did Not Own	4,873,052
5058	313384PP8 / Federal Home Loan Bank	0.000%	AA+/Aaa	11/22/2023	5/25/2023	5,000,000	4,870,786	97.42	5.35%	A	Did Not Own	4,875,093	Did Not Own	4,879,877
5059	912797FL6 / US Treasury Bill	0.000%	AA+/Aaa	11/24/2023	5/25/2023	5,000,000	4,869,231	97.38	5.37%	T	Did Not Own	4,873,542	Did Not Own	4,873,052
5060	912797FL6 / US Treasury Bill	0.000%	AA+/Aaa	11/24/2023	5/25/2023	5,000,000	4,869,485	97.39	5.36%	T	Did Not Own	4,873,788	Did Not Own	4,873,052
5061	313384QN2 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/15/2023	5/25/2023	5,000,000	4,854,507	97.09	5.32%	A	Did Not Own	4,858,807	Did Not Own	4,864,976
Total General Fund											689,971,941	761,488,598	687,930,659	759,641,750
Construction Fund														
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	6/1/2023	5/31/2023	18,853,544	18,853,544	100.00	5.05%	LGIP	19,043,182	18,853,544	19,043,182	18,853,544
	Interest & Sinking Fund 2014 (Logic)		AAAm	6/1/2023	5/31/2023	5,316,437	5,316,437	100.00	5.19%	LGIP	4,949,939	5,316,437	4,949,939	5,316,437
	Interest & Sinking Fund 2015B (Logic)		AAAm	6/1/2023	5/31/2023	3,367,328	3,367,328	100.00	5.19%	LGIP	3,544,101	3,367,328	3,544,101	3,367,328
	Interest & Sinking Fund 2016A (Logic)		AAAm	6/1/2023	5/31/2023	469,633	469,633	100.00	5.19%	LGIP	2,820,350	469,633	2,820,350	469,633
	Interest & Sinking Fund 2016B (Logic)		AAAm	6/1/2023	5/31/2023	1,029,632	1,029,632	100.00	5.19%	LGIP	1,357,876	1,029,632	1,357,876	1,029,632
	Interest & Sinking Fund 2016D (Logic)		AAAm	6/1/2023	5/31/2023	2,715,211	2,715,211	100.00	5.19%	LGIP	2,900,153	2,715,211	2,900,153	2,715,211
	Interest & Sinking Fund 2017A (Logic)		AAAm	6/1/2023	5/31/2023	8,203,058	8,203,058	100.00	5.19%	LGIP	7,461,991	8,203,058	7,461,991	8,203,058
	Interest & Sinking Fund 2017B (Logic)		AAAm	6/1/2023	5/31/2023	10,906,828	10,906,828	100.00	5.19%	LGIP	10,760,910	10,906,828	10,760,910	10,906,828
	Interest & Sinking Fund 2017C (Logic)		AAAm	6/1/2023	5/31/2023	345,703	345,703	100.00	5.19%	LGIP	522,886	345,703	522,886	345,703
	Interest & Sinking Fund 2018A (Logic)		AAAm	6/1/2023	5/31/2023	6,015,826	6,015,826	100.00	5.19%	LGIP	7,521,508	6,015,826	7,521,508	6,015,826
	Interest & Sinking Fund 2019A (Logic)		AAAm	6/1/2023	5/31/2023	267,943	267,943	100.00	5.19%	LGIP	1,609,119	267,943	1,609,119	267,943
	Interest & Sinking Fund 2019B (Logic)		AAAm	6/1/2023	5/31/2023	39,323	39,323	100.00	5.19%	LGIP	236,145	39,323	236,145	39,323
	Interest & Sinking Fund 2020A (Logic)		AAAm	6/1/2023	5/31/2023	2,124,312	2,124,312	100.00	5.19%	LGIP	4,965,531	2,124,312	4,965,531	2,124,312
	Interest & Sinking Fund 2021A (Logic)		AAAm	6/1/2023	5/31/2023	602,955	602,955	100.00	5.19%	LGIP	780,991	602,955	780,991	602,955
Debt Service Fund Subtotal											68,474,682	60,257,733	68,474,682	60,257,733
Total Construction Fund											68,474,682	60,257,733	68,474,682	60,257,733
General Mobility Fund														
	LOGIC Investment Pool GMP Escrow		AAAm	6/1/2023	5/31/2023	148,746,204	148,746,204	100.00	5.19%	LGIP	151,738,997	148,746,204	151,738,997	148,746,204
Total General Mobility Fund											151,738,997	148,746,204	151,738,997	148,746,204
Real Estate Fund														
	TexasDAILY Investment Pool Real Estate		AAAm	6/1/2023	5/31/2023	2,104,616	2,104,616	100.00	5.04%	LGIP	2,095,647	2,104,616	2,095,647	2,104,616
Total Real Estate Fund											2,095,647	2,104,616	2,095,647	2,104,616
Grand Total All Funds											912,281,267	972,597,151	910,239,986	970,750,303

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 May 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	
May-23 Escrow Balance Forward	\$ 123,007,474.54	\$ (85,726,293.63)	\$ (3,597,570.86)	\$ 3,597,570.86	\$ 151,738,996.82
May-23 Net Sales Tax Received [((Net Sales Tax X 25%) - FY2014 May GMP) / 2] + FY2014 May GMP [((\$94,573,038.44 X 25%) - \$15,544,128.32) / 2] + \$15,544,128.32 Corrected prior entry errors (includes City of Houston)	19,593,693.97				171,332,690.79 171,332,690.79
May-23 City of Houston See attached for details		(19,789,899.81)			151,542,790.98
May-23 Harris County See attached for details					151,542,790.98
May-23 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(2,242,489.79)			149,300,301.19
May-23 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(554,096.92)			148,746,204.27
May-23 Interest Activity			(716,427.89)	716,427.89	148,746,204.27
May-23 Escrow - Fiscal Year to Date	\$ 142,601,168.51	\$ (108,312,780.15)	\$ (4,313,998.75)	\$ 4,313,998.75	\$ 148,746,204.27

General Mobility Program
Political Jurisdictions of Projects Funded in May 2023

<u>City of Houston Projects</u>	<u>Amount</u>	<u>District</u>
Roadway Rehabilitation Project #1	9,460,000.00	Citywide
Northpark Drive	5,945,500.00	E
Roadway Pavement Replacement Project Miles Street	775,978.46	E
Memorial Drive Panel Replacement Project	708,400.00	C
Intersection Safety Improvements FY23 #2	550,000.00	Citywide
Traffic Signal Design Project FY23 #2	550,000.00	Citywide
Traffic Signal Design Project FY23 #3	550,000.00	Citywide
District Service Fund Projects	550,000.00	Citywide
2020 Highway Safety Improvement Program	308,254.10	A, C, G & J
2020 Highway Safety Improvement Program	264,000.00	J
Flood Plain Permits	66,000.00	A, B, C, D, F, H & K
Keegan's Hike and Bike Trail	61,767.25	F
	\$19,789,899.81	