

METRO

INVESTMENT REPORT

ALL FUNDS

June 2023

Metropolitan Transit Authority of Harris County

Investment Report

For month ended June 30, 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	761,488,598	60,257,733	2,104,616	148,746,204
Current Month End Book Value	761,084,816	68,291,683	2,113,445	163,200,651
Change	(403,783)	\$8,033,950	\$8,829	\$14,454,447
Prior Month End Market Value*	759,641,750	60,257,733	2,104,616	148,746,204
Current Month End Market Value*	759,965,403	68,291,683	2,113,445	163,200,651
Change	\$323,654	\$8,033,950	\$8,829	\$14,454,447
Interest Receivable	\$853,174	\$0	\$0	\$0
Weighted Average Days Outstanding	82	1	1	1
Weighted Average Years Outstanding	0.22	0.00	0.00	0.00
Yield	4.27%	5.21%	5.10%	5.26%
Benchmark Yield	5.14%	5.14%	5.08%	5.08%
Yield Over / <Under> Benchmark	-0.87%	0.07%	0.02%	0.18%
TexStar Wtd Avg. Days Outstanding (as of 06/30/23) **	22	22	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 05/31/23) **	25	N/A	25	N/A
LOGIC Wtd Avg. Days Outstanding(as of 06/30/23)**	N/A	N/A	N/A	40
Texas Class Wtd Avg. Days Outstanding(as of 06/30/23)**	44	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.



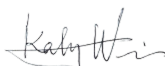
George Fotinos, Chief Financial Officer



Philip M. Brenner, Deputy Chief Financial Officer



Sheila LeFang, 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 June 30, 2023**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											5/31/2023	6/30/2023	5/31/2023	6/30/2023
General Fund														
	Wells Fargo Master Account			7/1/2023	6/30/2023	9,663,054	9,663,054	100.00	NA	DDA	7,917,692	9,663,054	7,917,692	9,663,054
	Wells Fargo HOT Lanes Account			7/1/2023	6/30/2023	-	-	100.00	NA	DDA	-	-	-	-
	Wells Fargo Mobile Ticketing			7/1/2023	6/30/2023	1,182,675	1,182,675	100.00	NA	DDA	841,078	1,182,675	841,078	1,182,675
	Wells Fargo METROLiFT Online Account			7/1/2023	6/30/2023	20,115	20,115	100.00	NA	DDA	95,975	20,115	95,975	20,115
	TexStar Investment Pool		AAAm	7/1/2023	6/30/2023	3,967,319	3,967,319	100.00	5.08%	LGIP	40,619,638	3,967,319	40,619,638	3,967,319
	TexasDAILY Investment Pool		AAAm	7/1/2023	6/30/2023	12,951,655	12,951,655	100.00	5.10%	LGIP	12,897,552	12,951,655	12,897,552	12,951,655
	Texas Class Investment Pool		AAAm	7/1/2023	6/30/2023	67,727,245	67,727,245	100.00	5.27%	LGIP	67,434,708	67,727,245	67,434,708	67,727,245
	Wells Fargo Safekeeping Cash			7/1/2023	6/30/2023	-	-	100.00	NA	DDA	-	-	-	-
	09248U718 / Blackrock T-Fund 60 Mutual Fund		AAAm/Aaa-mf	7/1/2023	6/30/2023	86,859,384	86,859,384	100.00	4.98%	MF	18,094,398	86,859,384	18,094,398	86,859,384
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	4,997,977	Matured/Called	4,981,318	Matured/Called
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	4,997,987	Matured/Called	4,981,318	Matured/Called
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	4,997,960	Matured/Called	4,981,318	Matured/Called
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	4,998,012	Matured/Called	4,981,318	Matured/Called
4925	912826S35 / US Treasury Note	1.375%	AA+/Aaa	6/30/2023	1/19/2022	5,000,000	5,039,063	100.78	0.83%	T	5,002,154	Matured/Called	4,984,432	Matured/Called
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	4,997,953	Matured/Called	4,981,318	Matured/Called
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	4,989,657	4,994,829	4,956,826	4,980,726
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	4,989,597	4,994,798	4,956,826	4,980,726
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	4,989,635	4,994,818	4,956,826	4,980,726
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	4,990,016	4,995,008	4,956,826	4,980,726
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	4,989,899	4,994,950	4,956,826	4,980,726
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	4,989,899	4,994,950	4,956,826	4,980,726
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	5,005,824	5,003,883	4,960,444	4,973,037
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	5,006,273	5,004,182	4,962,259	4,974,135
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	4,974,616	4,982,985	4,935,938	4,959,082
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	4,974,660	4,983,014	4,935,938	4,959,082
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	4,974,660	4,983,014	4,935,938	4,959,082
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	4,967,488	4,975,549	4,915,820	4,939,195
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	4,974,660	4,983,014	4,935,938	4,959,082
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	4,967,488	4,975,549	4,915,820	4,939,195
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	4,967,488	4,975,549	4,915,820	4,939,195
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	4,967,488	4,975,549	4,915,820	4,939,195
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	5,000,777	5,000,541	4,957,663	4,971,047
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	5,000,487	5,000,339	4,957,663	4,971,047
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	4,959,634	4,967,601	4,897,852	4,921,289
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	5,010,511	5,008,436	4,951,172	4,959,570
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	5,010,455	5,008,391	4,951,172	4,959,570
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	5,010,399	5,008,347	4,951,172	4,959,570
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	4,942,553	4,952,022	4,881,445	4,901,563
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	4,942,486	4,951,966	4,881,445	4,901,563
4951	3130APX3 / 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	4,948,053	4,956,759	4,887,658	4,904,438
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	4,942,486	4,951,966	4,881,445	4,901,563
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	4,975,634	4,980,443	4,923,828	4,940,625
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	4,950,344	4,960,145	4,897,852	4,921,289
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	4,975,517	4,987,758	4,956,826	4,980,726
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	4,990,224	Matured/Called	4,981,318	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	4,993,894	Matured/Called	4,991,449	Matured/Called
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	4,973,590	4,986,795	4,958,562	4,981,247
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	4,999,302	4,999,581	4,979,075	4,987,028
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	4,983,872	Matured/Called	4,977,380	Matured/Called
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	4,948,853	4,965,714	4,936,991	4,960,179
4975	31384MA4 / 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	4,936,262	4,953,184	4,921,363	4,944,776
4976	31384MA4 / 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	4,936,262	4,953,184	4,921,363	4,944,776
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	4,998,323	4,998,688	4,976,242	4,979,203
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	4,998,311	4,998,678	4,976,242	4,979,203
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	4,951,288	4,959,317	4,921,484	4,934,180
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	4,951,288	4,959,317	4,921,484	4,934,180
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	4,951,288	4,959,317	4,921,484	4,934,180

Metropolitan Transit Authority of Harris County
Monthly Changes in Position
As of June 30, 2023

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											5/31/2023	6/30/2023	5/31/2023	6/30/2023
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	4,946,594	4,959,835	4,934,180	4,952,514
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	4,999,686	4,999,762	4,995,351	4,989,548
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	4,999,083	4,999,305	4,995,351	4,989,548
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	4,998,149	4,998,464	4,984,040	4,984,809
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	4,997,494	4,997,921	4,984,040	4,984,809
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	4,886,438	4,903,138	4,871,673	4,888,382
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	4,858,150	4,878,319	4,855,520	4,875,892
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	4,858,885	4,878,949	4,855,520	4,875,892
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	4,859,553	4,879,617	4,856,195	4,876,577
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	4,858,885	4,878,949	4,855,520	4,875,892
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	4,865,530	4,885,700	4,862,948	4,883,429
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	4,859,492	4,879,661	4,856,870	4,877,262
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	4,867,543	4,887,714	4,864,976	4,885,487
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	4,858,885	4,878,949	4,855,520	4,875,892
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	4,982,043	Matured/Called	4,984,130	Matured/Called
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	4,976,486	4,997,234	4,976,476	4,998,658
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	4,976,486	4,997,234	4,976,476	4,998,658
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	4,982,043	Matured/Called	4,984,130	Matured/Called
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	4,976,486	4,997,234	4,976,476	4,998,658
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	4,982,043	Matured/Called	4,984,130	Matured/Called
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	4,982,043	Matured/Called	4,984,130	Matured/Called
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	4,976,486	4,997,234	4,976,476	4,998,658
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	4,982,043	Matured/Called	4,984,130	Matured/Called
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	4,976,486	4,997,234	4,976,476	4,998,658
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	4,982,043	Matured/Called	4,984,130	Matured/Called
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	4,976,486	4,997,234	4,976,476	4,998,658
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	4,982,043	Matured/Called	4,984,130	Matured/Called
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	4,976,486	4,997,234	4,976,476	4,998,658
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	4,982,043	Matured/Called	4,984,130	Matured/Called
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	4,976,486	4,997,234	4,976,476	4,998,658
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	4,944,167	4,963,873	4,941,121	4,964,214
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	4,944,432	4,964,517	4,942,498	4,965,559
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	4,943,098	4,963,181	4,941,121	4,964,214
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	4,944,286	4,963,950	4,941,121	4,964,214
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	4,943,217	4,963,258	4,941,121	4,964,214
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	4,944,286	4,963,950	4,941,121	4,964,214
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	4,919,256	4,939,612	4,916,516	4,937,777
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	4,919,256	4,939,612	4,916,516	4,937,777
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	4,919,256	4,939,612	4,916,516	4,937,777
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	4,900,377	4,921,725	4,897,998	4,921,925
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	4,900,377	4,921,725	4,897,998	4,921,925
5038	912797FB8 / US Treasury Bill	0.000%	AA+/Aaa	10/19/2023	5/19/2023	5,000,000	4,891,200	97.82	5.32%	T	4,899,789	4,921,263	4,897,998	4,921,925
5039	912797FB8 / US Treasury Bill	0.000%	AA+/Aaa	10/19/2023	5/19/2023	5,000,000	4,891,413	97.83	5.31%	T	4,899,985	4,921,417	4,897,998	4,921,925
5040	313384LT4 / Federal Home Loan Bank	0.000%	AA+/Aaa	9/15/2023	5/19/2023	5,000,000	4,916,204	98.32	5.23%	A	4,924,726	4,946,030	4,926,198	4,949,524
5041	912797FB8 / US Treasury Bill	0.000%	AA+/Aaa	10/19/2023	5/19/2023	5,000,000	4,891,200	97.82	5.32%	T	4,899,789	4,921,263	4,897,998	4,921,925
5042	912797FB8 / US Treasury Bill	0.000%	AA+/Aaa	10/19/2023	5/19/2023	5,000,000	4,891,625	97.83	5.30%	T	4,900,181	4,921,571	4,897,998	4,921,925
5043	912797FB8 / US Treasury Bill	0.000%	AA+/Aaa	10/19/2023	5/19/2023	5,000,000	4,891,200	97.82	5.32%	T	4,899,789	4,921,263	4,897,998	4,921,925
5044	313384LT4 / Federal Home Loan Bank	0.000%	AA+/Aaa	9/15/2023	5/19/2023	5,000,000	4,916,204	98.32	5.23%	A	4,924,726	4,946,030	4,926,198	4,949,524
5045	912797FB8 / US Treasury Bill	0.000%	AA+/Aaa	10/19/2023	5/19/2023	5,000,000	4,891,413	97.83	5.31%	T	4,899,985	4,921,417	4,897,998	4,921,925
5046	912797GS0 / US Treasury Bill	0.000%	AA+/Aaa	9/12/2023	5/19/2023	5,000,000	4,918,719	98.37	5.21%	T	4,927,201	4,948,405	4,927,462	4,949,370
5047	912797FB8 / US Treasury Bill	0.000%	AA+/Aaa	10/19/2023	5/19/2023	5,000,000	4,891,413	97.83	5.31%	T	4,899,985	4,921,417	4,897,998	4,921,925
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	4,924,874	4,946,136	4,926,198	4,949,524
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	4,873,788	4,895,301	4,873,052	4,896,370
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	4,873,788	4,895,301	4,873,052	4,896,39

Metropolitan Transit Authority of Harris County
Monthly Changes in Position
As of June 30, 2023

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											5/31/2023	6/30/2023	5/31/2023	6/30/2023
5064	313384RS0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/12/2024	6/21/2023	5,000,000	4,854,222	97.08	5.33%	A	Did Not Own	4,860,654	Did Not Own	4,864,705
5065	313384RS0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/12/2024	6/21/2023	5,000,000	4,854,222	97.08	5.33%	A	Did Not Own	4,860,654	Did Not Own	4,864,705
5066	313384RS0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/12/2024	6/21/2023	5,000,000	4,854,222	97.08	5.33%	A	Did Not Own	4,860,654	Did Not Own	4,864,705
5067	313384RS0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/12/2024	6/21/2023	5,000,000	4,854,222	97.08	5.33%	A	Did Not Own	4,860,654	Did Not Own	4,864,705
5068	313384RN1 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/8/2024	6/21/2023	5,000,000	4,857,067	97.14	5.33%	A	Did Not Own	4,863,499	Did Not Own	4,867,471
5069	313384RS0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/12/2024	6/21/2023	5,000,000	4,854,222	97.08	5.33%	A	Did Not Own	4,860,654	Did Not Own	4,864,705
5070	313384RS0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/12/2024	6/21/2023	5,000,000	4,854,222	97.08	5.33%	A	Did Not Own	4,860,654	Did Not Own	4,864,705
5071	313384RS0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/12/2024	6/21/2023	5,000,000	4,854,222	97.08	5.33%	A	Did Not Own	4,860,654	Did Not Own	4,864,705
5072	313384SG5 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/26/2024	6/21/2023	5,000,000	4,844,419	96.89	5.33%	A	Did Not Own	4,850,842	Did Not Own	4,855,034
Total General Fund											761,488,598	761,084,816	759,641,750	759,965,403
Construction Fund														
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	7/1/2023	6/30/2023	18,932,209	18,932,209	100.00	5.08%	LGIP	18,853,544	18,932,209	18,853,544	18,932,209
	Interest & Sinking Fund 2014 (Logic)		AAAm	7/1/2023	6/30/2023	6,141,709	6,141,709	100.00	5.26%	LGIP	5,316,437	6,141,709	5,316,437	6,141,709
	Interest & Sinking Fund 2015B (Logic)		AAAm	7/1/2023	6/30/2023	3,958,248	3,958,248	100.00	5.26%	LGIP	3,367,328	3,958,248	3,367,328	3,958,248
	Interest & Sinking Fund 2016A (Logic)		AAAm	7/1/2023	6/30/2023	940,056	940,056	100.00	5.26%	LGIP	469,633	940,056	469,633	940,056
	Interest & Sinking Fund 2016B (Logic)		AAAm	7/1/2023	6/30/2023	1,256,056	1,256,056	100.00	5.26%	LGIP	1,029,632	1,256,056	1,029,632	1,256,056
	Interest & Sinking Fund 2016D (Logic)		AAAm	7/1/2023	6/30/2023	3,198,767	3,198,767	100.00	5.26%	LGIP	2,715,211	3,198,767	2,715,211	3,198,767
	Interest & Sinking Fund 2017A (Logic)		AAAm	7/1/2023	6/30/2023	9,447,133	9,447,133	100.00	5.26%	LGIP	8,203,058	9,447,133	8,203,058	9,447,133
	Interest & Sinking Fund 2017B (Logic)		AAAm	7/1/2023	6/30/2023	12,700,978	12,700,978	100.00	5.26%	LGIP	10,906,828	12,700,978	10,906,828	12,700,978
	Interest & Sinking Fund 2017C (Logic)		AAAm	7/1/2023	6/30/2023	432,898	432,898	100.00	5.26%	LGIP	345,703	432,898	345,703	432,898
	Interest & Sinking Fund 2018A (Logic)		AAAm	7/1/2023	6/30/2023	7,269,997	7,269,997	100.00	5.26%	LGIP	6,015,826	7,269,997	6,015,826	7,269,997
	Interest & Sinking Fund 2019A (Logic)		AAAm	7/1/2023	6/30/2023	536,338	536,338	100.00	5.26%	LGIP	267,943	536,338	267,943	536,338
	Interest & Sinking Fund 2019B (Logic)		AAAm	7/1/2023	6/30/2023	78,711	78,711	100.00	5.26%	LGIP	39,323	78,711	39,323	78,711
	Interest & Sinking Fund 2020A (Logic)		AAAm	7/1/2023	6/30/2023	2,670,089	2,670,089	100.00	5.26%	LGIP	2,124,312	2,670,089	2,124,312	2,670,089
	Interest & Sinking Fund 2021A (Logic)		AAAm	7/1/2023	6/30/2023	728,495	728,495	100.00	5.26%	LGIP	602,955	728,495	602,955	728,495
Debt Service Fund Subtotal											60,257,733	68,291,683	60,257,733	68,291,683
Total Construction Fund											60,257,733	68,291,683	60,257,733	68,291,683
General Mobility Fund														
	LOGIC Investment Pool GMP Escrow		AAAm	7/1/2023	6/30/2023	163,200,651	163,200,651	100.00	5.26%	LGIP	148,746,204	163,200,651	148,746,204	163,200,651
Total General Mobility Fund											148,746,204	163,200,651	148,746,204	163,200,651
Real Estate Fund														
	TexasDAILY Investment Pool Real Estate		AAAm	7/1/2023	6/30/2023	2,113,445	2,113,445	100.00	5.10%	LGIP	2,104,616	2,113,445	2,104,616	2,113,445
Total Real Estate Fund											2,104,616	2,113,445	2,104,616	2,113,445
Grand Total All Funds											972,597,151	994,690,595	970,750,303	993,571,182

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 June 30, 2023

<u>Description</u>	FY2023 Year to Date				Escrow Balance
	Escrow Funding	Disbursements from Escrow	Interest to General Fund	Interest Earned on Escrow Funds	
Jun-23 Escrow Balance Forward	\$ 142,601,168.51	\$ (108,312,780.15)	\$ (4,313,998.75)	\$ 4,313,998.75	\$ 148,746,204.27
Jun-23 Net Sales Tax Received [((Net Sales Tax X 25%) - FY2014 Jun GMP) / 2] + FY2014 Jun GMP [((\$80,504,093.64 X 25%) - \$13,755,658.71) / 2] + \$13,755,658.71	16,940,841.06				165,687,045.33
Jun-23 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(1,911,740.63)			163,775,304.70
Jun-23 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(574,653.26)			163,200,651.44
Jun-23 Interest Activity			(692,284.15)	692,284.15	163,200,651.44
Jun-23 Escrow - Fiscal Year to Date	\$ 159,542,009.57	\$ (110,799,174.04)	\$ (5,006,282.90)	\$ 5,006,282.90	\$ 163,200,651.44