METRO

INVESTMENT REPORT

ALL FUNDS

November 2023

Metropolitan Transit Authority of Harris County
Investment Report
For month ended November 30, 2023
Portfolio Summary Management Report

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

Fund:	**General**	**Construction** *Debt Service*	**Real Estate**	**General Mobility**
Prior Month End Book Value	732,706,348	101,466,152	2,151,409	131,097,609
Current Month End Book Value	732,862,174	27,701,329	2,160,900	143,407,051
Change	155,826	($73,764,823)	$9,491	$12,309,442
Prior Month End Market Value*	732,706,752	101,466,152	2,151,409	131,097,609
Current Month End Market Value*	733,070,211	27,701,329	2,160,900	143,407,051
Change	363,458	($73,764,823)	$9,491	$12,309,442
Interest Receivable	$437,213	$0	$0	$0
Weighted Average Days Outstanding	61	1	1	1
Weighted Average Years Outstanding	0.17	0.00	0.00	0.00
Yield	5.56%	5.40%	5.37%	5.56%
Benchmark Yield	5.44%	5.44%	5.38%	5.38%
Yield Over / <Under> Benchmark	0.12%	-0.04%	-0.01%	0.18%
TexStar Wtd Avg. Days Outstanding (as of 11/30/23) **	33	33	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 10/31/23) **	33	N/A	33	N/A
LOGIC Wtd Avg. Days Outstanding(as of 11/30/23)**	N/A	N/A	N/A	52
Texas Class Wtd Avg. Days Outstanding(as of 11/30/23)**	53	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 November 30, 2023

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											10/31/2023	11/30/2023	10/31/2023	11/30/2023
	General Fund													
	Wells Fargo Master Account			12/1/2023	11/30/2023	7,957,756	7,957,756	100.00	NA	DDA	8,474,742	7,957,756	8,474,742	7,957,756
	Wells Fargo HOT Lanes Account			12/1/2023	11/30/2023	-	-	100.00	NA	DDA	-	-	-	-
	Wells Fargo Mobile Ticketing			12/1/2023	11/30/2023	27,038	27,038	100.00	NA	DDA	198,373	27,038	198,373	27,038
	Wells Fargo METROLift Online Account			12/1/2023	11/30/2023	4,919	4,919	100.00	NA	DDA	20,029	4,919	20,029	4,919
	TexStar Investment Pool		AAAm	12/1/2023	11/30/2023	79,989,869	79,989,869	100.00	5.33%	LGIP	30,451,494	79,989,869	30,451,494	79,989,869
	TexasDAILY Investment Pool		AAAm	12/1/2023	11/30/2023	6,089,306	6,089,306	100.00	5.37%	LGIP	6,062,560	6,089,306	6,062,560	6,089,306
	Texas Class Investment Pool		AAAm	12/1/2023	11/30/2023	69,291,379	69,291,379	100.00	5.59%	LGIP	68,974,013	69,291,379	68,974,013	69,291,379
	Wells Fargo Safekeeping Cash			12/1/2023	11/30/2023	-	-	100.00	NA	DDA	-	-	-	-
	09248U718 / Blackrock T-Fund 60 Mutual Fund		AAAm/Aaa-mf	12/1/2023	11/30/2023	35,959,068	35,959,068	100.00	5.24%	MF	31,126,254	35,959,068	31,126,254	35,959,068
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	4,990,846	Matured/Called	4,980,699	Matured/Called
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	4,990,836	Matured/Called	4,980,699	Matured/Called
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	4,992,455	Matured/Called	4,982,707	Matured/Called
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	4,990,836	Matured/Called	4,980,699	Matured/Called
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	4,992,238	Matured/Called	4,986,964	Matured/Called
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	4,992,238	Matured/Called	4,986,964	Matured/Called
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	4,992,238	Matured/Called	4,986,964	Matured/Called
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	4,992,212	Matured/Called	4,986,964	Matured/Called
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	4,999,758	Matured/Called	4,997,356	Matured/Called
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	4,999,672	Matured/Called	4,997,356	Matured/Called
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	4,971,609	4,988,310	4,965,115	4,986,397
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	4,961,008	4,981,176	4,958,571	4,980,141
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	4,961,210	4,981,274	4,958,571	4,980,141
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	4,961,879	4,981,942	4,959,282	4,980,849
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	4,961,210	4,981,274	4,958,571	4,980,141
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	4,968,400	4,988,570	4,966,402	4,987,933
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	4,962,352	4,982,521	4,959,994	4,981,557
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	4,970,416	4,990,587	4,968,540	4,990,061
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	4,961,210	4,981,274	4,958,571	4,980,141
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	4,983,506	Matured/Called	4,983,123	Matured/Called
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	4,983,506	Matured/Called	4,983,123	Matured/Called
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	4,983,539	Matured/Called	4,983,123	Matured/Called
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	4,968,735	4,990,052	4,968,540	4,990,061
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	4,983,535	Matured/Called	4,983,123	Matured/Called
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	4,983,490	Matured/Called	4,983,123	Matured/Called
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	4,983,490	Matured/Called	4,983,123	Matured/Called
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	4,983,522	Matured/Called	4,983,123	Matured/Called
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	4,983,490	Matured/Called	4,983,123	Matured/Called
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	4,984,925	Matured/Called	4,985,043	Matured/Called
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	4,983,474	Matured/Called	4,983,123	Matured/Called
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	4,983,506	Matured/Called	4,983,123	Matured/Called
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	4,968,465	4,989,966	4,968,540	4,990,061
5062	313384RS0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/12/2024	6/21/2023	5,000,000	4,854,763	97.10	5.25%	A	4,948,740	4,970,098	4,948,482	4,970,241
5063	313384SG5 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/26/2024	6/21/2023	5,000,000	4,845,149	96.90	5.25%	A	4,938,912	4,960,222	4,937,311	4,959,497
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	4,948,549	4,969,987	4,948,482	4,970,241
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	4,948,549	4,969,987	4,948,482	4,970,241
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	4,948,549	4,969,987	4,948,482	4,970,241
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	4,948,549	4,969,987	4,948,482	4,970,241
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	4,951,403	4,972,843	4,951,330	4,973,067
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	4,948,549	4,969,987	4,948,482	4,970,241
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	4,948,549	4,969,987	4,948,482	4,970,241
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	4,948,549	4,969,987	4,948,482	4,970,241
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	4,938,624	4,960,034	4,937,311	4,959,497
5073	912796ZN2 / US Treasury Bill	0.000%	AA+/Aaa	12/28/2023	7/18/2023	5,000,000	4,881,372	97.63	5.44%	T	4,958,261	4,980,229	4,957,948	4,980,202
5074	313384RN1 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/8/2024	7/18/2023	5,000,000	4,873,246	97.46	5.46%	A	4,950,178	4,972,158	4,951,330	4,973,067
5075	912796ZN2 / US Treasury Bill	0.000%	AA+/Aaa	12/28/2023	7/18/2023	5,000,000	4,881,372	97.63	5.44%	T	4,958,261	4,980,229	4,957,948	4,980,202
5076	912797GC5 / US Treasury Bill	0.000%	AA+/Aaa	1/11/2024	7/18/2023	5,000,000	4,871,060	97.42	5.47%	T	4,947,985	4,969,963	4,947,798	4,969,963

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

				Maturity	Purch						Book Value		Market Value	
No.	Description	Coupon	Rating	Date	Date	Par	Cost	Price	YTM	Type	10/31/2023	11/30/2023	10/31/2023	11/30/2023
5077	912796ZN2 / US Treasury Bill	0.000%	AA+/Aaa	12/28/2023	7/18/2023	5,000,000	4,881,372	97.63	5.44%	T	4,958,261	4,980,229	4,957,948	4,980,202
5078	912797GC5 / US Treasury Bill	0.000%	AA+/Aaa	1/11/2024	7/18/2023	5,000,000	4,871,183	97.42	5.47%	T	4,948,034	4,969,992	4,947,798	4,969,963
5079	912796ZN2 / US Treasury Bill	0.000%	AA+/Aaa	12/28/2023	7/18/2023	5,000,000	4,881,429	97.63	5.44%	T	4,958,281	4,980,238	4,957,948	4,980,202
5080	912797GC5 / US Treasury Bill	0.000%	AA+/Aaa	1/11/2024	7/18/2023	5,000,000	4,871,183	97.42	5.47%	T	4,948,034	4,969,992	4,947,798	4,969,963
5081	912796ZN2 / US Treasury Bill	0.000%	AA+/Aaa	12/28/2023	7/18/2023	5,000,000	4,881,485	97.63	5.44%	T	4,958,300	4,980,248	4,957,948	4,980,202
5082	313384RN1 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/8/2024	7/18/2023	5,000,000	4,873,125	97.46	5.46%	A	4,950,130	4,972,132	4,951,330	4,973,067
5083	912796ZN2 / US Treasury Bill	0.000%	AA+/Aaa	12/28/2023	7/18/2023	5,000,000	4,881,451	97.63	5.44%	T	4,958,288	4,980,242	4,957,948	4,980,202
5084	912797GC5 / US Treasury Bill	0.000%	AA+/Aaa	1/11/2024	7/18/2023	5,000,000	4,871,355	97.43	5.46%	T	4,948,104	4,970,032	4,947,798	4,969,963
5085	912797GC5 / US Treasury Bill	0.000%	AA+/Aaa	1/11/2024	7/18/2023	5,000,000	4,871,675	97.43	5.45%	T	4,948,233	4,970,106	4,947,798	4,969,963
5086	912797GC5 / US Treasury Bill	0.000%	AA+/Aaa	1/11/2024	7/18/2023	5,000,000	4,871,368	97.43	5.46%	T	4,948,109	4,970,035	4,947,798	4,969,963
5087	912796ZN2 / US Treasury Bill	0.000%	AA+/Aaa	12/28/2023	7/18/2023	5,000,000	4,881,655	97.63	5.43%	T	4,958,360	4,980,276	4,957,948	4,980,202
5088	912796ZN2 / US Treasury Bill	0.000%	AA+/Aaa	12/28/2023	7/18/2023	5,000,000	4,881,712	97.63	5.43%	T	4,958,380	4,980,285	4,957,948	4,980,202
5089	912797GC5 / US Treasury Bill	0.000%	AA+/Aaa	1/11/2024	7/18/2023	5,000,000	4,871,675	97.43	5.45%	T	4,948,233	4,970,106	4,947,798	4,969,963
5090	3130AQW90 / Federal Home Loan Bank	2.500%	AA+/Aaa	2/23/2024	7/18/2023	5,000,000	4,914,300	98.29	5.45%	A	4,955,389	4,967,129	4,952,797	4,966,775
5091	912797GC5 / US Treasury Bill	0.000%	AA+/Aaa	1/11/2024	7/18/2023	5,000,000	4,871,556	97.43	5.45%	T	4,948,185	4,970,078	4,947,798	4,969,963
5092	313384SP5 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/2/2024	7/20/2023	5,000,000	4,857,585	97.15	5.42%	A	4,932,426	4,954,224	4,934,221	4,955,386
5093	313384SN0 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/1/2024	7/20/2023	5,000,000	4,858,308	97.17	5.42%	A	4,933,151	4,954,949	4,934,924	4,956,091
5094	313384SP5 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/2/2024	7/20/2023	5,000,000	4,857,585	97.15	5.42%	A	4,932,426	4,954,224	4,934,221	4,955,386
5095	313384SP5 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/2/2024	7/20/2023	5,000,000	4,857,585	97.15	5.42%	A	4,932,426	4,954,224	4,934,221	4,955,386
5096	313384SP5 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/2/2024	7/20/2023	5,000,000	4,857,585	97.15	5.42%	A	4,932,426	4,954,224	4,934,221	4,955,386
5097	313384SP5 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/2/2024	7/20/2023	5,000,000	4,857,585	97.15	5.42%	A	4,932,426	4,954,224	4,934,221	4,955,386
5098	313384TT6 / Federal Home Loan Bank	0.000%	AA+/Aaa	3/1/2024	8/15/2023	5,000,000	4,854,758	97.10	5.49%	A	4,911,241	4,933,247	4,913,803	4,935,923
5099	313384TT6 / Federal Home Loan Bank	0.000%	AA+/Aaa	3/1/2024	8/15/2023	5,000,000	4,854,758	97.10	5.49%	A	4,911,241	4,933,247	4,913,803	4,935,923
5100	313384SP5 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/2/2024	8/15/2023	5,000,000	4,874,600	97.49	5.49%	A	4,931,399	4,953,528	4,934,221	4,955,386
5101	313384TS8 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/29/2024	8/15/2023	5,000,000	4,855,488	97.11	5.49%	A	4,911,972	4,933,979	4,915,287	4,936,388
5102	313384TR0 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/28/2024	8/15/2023	5,000,000	4,856,217	97.12	5.49%	A	4,912,703	4,934,711	4,915,987	4,937,091
5103	313384TT6 / Federal Home Loan Bank	0.000%	AA+/Aaa	3/1/2024	8/15/2023	5,000,000	4,854,758	97.10	5.49%	A	4,911,241	4,933,247	4,913,803	4,935,923
5104	313384TS8 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/29/2024	8/15/2023	5,000,000	4,855,488	97.11	5.49%	A	4,911,972	4,933,979	4,915,287	4,936,388
5105	313384TT6 / Federal Home Loan Bank	0.000%	AA+/Aaa	3/1/2024	8/15/2023	5,000,000	4,854,758	97.10	5.49%	A	4,911,241	4,933,247	4,913,803	4,935,923
5106	313384TT6 / Federal Home Loan Bank	0.000%	AA+/Aaa	3/1/2024	8/15/2023	5,000,000	4,854,758	97.10	5.49%	A	4,911,241	4,933,247	4,913,803	4,935,923
5107	313384TT6 / Federal Home Loan Bank	0.000%	AA+/Aaa	3/1/2024	8/15/2023	5,000,000	4,854,758	97.10	5.49%	A	4,911,241	4,933,247	4,913,803	4,935,923
5108	912797GN1 / US Treasury Bill	0.000%	AA+/Aaa	2/15/2024	8/17/2023	5,000,000	4,866,913	97.34	5.50%	T	4,922,059	4,944,118	4,921,935	4,944,742
5109	912797GN1 / US Treasury Bill	0.000%	AA+/Aaa	2/15/2024	8/17/2023	5,000,000	4,866,849	97.34	5.50%	T	4,922,022	4,944,091	4,921,935	4,944,742
5110	912797GN1 / US Treasury Bill	0.000%	AA+/Aaa	2/15/2024	8/17/2023	5,000,000	4,866,913	97.34	5.50%	T	4,922,059	4,944,118	4,921,935	4,944,742
5111	313384TB5 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/14/2024	9/12/2023	5,000,000	4,885,903	97.72	5.50%	A	4,922,206	4,944,433	4,925,797	4,946,934
5112	912797GQ4 / US Treasury Bill	0.000%	AA+/Aaa	3/7/2024	9/12/2023	5,000,000	4,870,077	97.40	5.52%	T	4,906,249	4,928,395	4,906,355	4,929,780
5113	912797GQ4 / US Treasury Bill	0.000%	AA+/Aaa	3/7/2024	9/12/2023	5,000,000	4,869,954	97.40	5.52%	T	4,906,160	4,928,327	4,906,355	4,929,780
5114	912797GQ4 / US Treasury Bill	0.000%	AA+/Aaa	3/7/2024	9/12/2023	5,000,000	4,870,077	97.40	5.52%	T	4,906,249	4,928,395	4,906,355	4,929,780
5115	912797GQ4 / US Treasury Bill	0.000%	AA+/Aaa	3/7/2024	9/12/2023	5,000,000	4,870,077	97.40	5.52%	T	4,906,249	4,928,395	4,906,355	4,929,780
5116	912797GQ4 / US Treasury Bill	0.000%	AA+/Aaa	3/7/2024	9/12/2023	5,000,000	4,870,200	97.40	5.51%	T	4,906,338	4,928,463	4,906,355	4,929,780
5117	912797GQ4 / US Treasury Bill	0.000%	AA+/Aaa	3/7/2024	9/12/2023	5,000,000	4,870,200	97.40	5.51%	T	4,906,338	4,928,463	4,906,355	4,929,780
5118	912797GQ4 / US Treasury Bill	0.000%	AA+/Aaa	3/7/2024	9/12/2023	5,000,000	4,870,200	97.40	5.51%	T	4,906,338	4,928,463	4,906,355	4,929,780
5119	313384TJ8 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/21/2024	9/12/2023	5,000,000	4,880,750	97.62	5.50%	A	4,917,043	4,939,264	4,920,890	4,942,010
5120	912797GQ4 / US Treasury Bill	0.000%	AA+/Aaa	3/7/2024	9/12/2023	5,000,000	4,870,454	97.41	5.50%	T	4,906,521	4,928,602	4,906,355	4,929,780
5121	912797GP6 / US Treasury Bill	0.000%	AA+/Aaa	2/29/2024	9/12/2023	5,000,000	4,875,392	97.51	5.50%	T	4,911,521	4,933,641	4,911,591	4,934,483
5122	912797GQ4 / US Treasury Bill	0.000%	AA+/Aaa	3/7/2024	9/12/2023	5,000,000	4,869,954	97.40	5.52%	T	4,906,160	4,928,327	4,906,355	4,929,780
5123	313384TB5 / Federal Home Loan Bank	0.000%	AA+/Aaa	2/14/2024	9/12/2023	5,000,000	4,885,903	97.72	5.50%	A	4,922,206	4,944,433	4,925,797	4,946,934
5124	313384VM8 / Federal Home Loan Bank	0.000%	AA+/Aaa	4/12/2024	10/17/2023	10,000,000	9,736,461	97.36	5.57%	A	9,757,306	9,801,974	9,769,094	9,814,115
5125	912797HF7 / US Treasury Bill	0.000%	AA+/Aaa	4/11/2024	10/17/2023	10,000,000	9,738,188	97.38	5.56%	T	9,759,013	9,803,641	9,761,244	9,809,277
5126	912797HF7 / US Treasury Bill	0.000%	AA+/Aaa	4/11/2024	10/17/2023	10,000,000	9,738,188	97.38	5.56%	T	9,759,013	9,803,641	9,761,244	9,809,277
5127	912797HF7 / US Treasury Bill	0.000%	AA+/Aaa	4/11/2024	10/17/2023	10,000,000	9,738,286	97.38	5.56%	T	9,759,104	9,803,714	9,761,244	9,809,277
5128	912797HF7 / US Treasury Bill	0.000%	AA+/Aaa	4/11/2024	10/17/2023	10,000,000	9,738,310	97.38	5.56%	T	9,759,127	9,803,733	9,761,244	9,809,277
5129	912797HF7 / US Treasury Bill	0.000%	AA+/Aaa	4/11/2024	10/17/2023	5,000,000	4,869,192	97.38	5.56%	T	4,879,597	4,901,894	4,880,622	4,904,638
5130	912797HF7 / US Treasury Bill	0.000%	AA+/Aaa	4/11/2024	10/17/2023	5,000,000	4,869,217	97.38	5.55%	T	4,879,620	4,901,913	4,880,622	4,904,638
5131	912797GY7 / US Treasury Bill	0.000%	AA+/Aaa	3/28/2024	10/17/2023	5,000,000	4,879,561	97.59	5.54%	T	4,889,969	4,912,273	4,890,559	4,914,696
5132	313384VM8 / Federal Home Loan Bank	0.000%	AA+/Aaa	4/12/2024	10/24/2023	10,000,000	9,746,825	97.47	5.56%	A	9,757,250	9,801,928	9,769,094	9,814,115
5133	912796CX5 / US Treasury Bill	0.000%	AA+/Aaa	4/18/2024	10/24/2023	10,000,000	9,739,417	97.39	5.53%	T	9,749,781	9,794,198	9,750,805	9,799,967
5134	912796CX5 / US Treasury Bill	0.000%	AA+/Aaa	4/18/2024	10/24/2023	10,000,000	9,739,417	97.39	5.53%	T	9,749,781	9,794,198	9,750,805	9,799,967
5135	912796CX5 / US Treasury Bill	0.000%	AA+/Aaa	4/18/2024	10/24/2023	10,000,000	9,739,417	97.39	5.53%	T	9,749,781	9,794,198	9,750,805	9,799,967

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

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value 10/31/2023	Book Value 11/30/2023	Market Value 10/31/2023	Market Value 11/30/2023
5136	313384WJ4 / Federal Home Loan Bank	0.000%	AA+/Aaa	5/3/2024	10/24/2023	5,000,000	4,859,200	97.18	5.52%	A	4,864,360	4,886,475	4,872,815	4,893,934
5137	313384WJ4 / Federal Home Loan Bank	0.000%	AA+/Aaa	5/3/2024	10/24/2023	5,000,000	4,859,200	97.18	5.52%	A	4,864,360	4,886,475	4,872,815	4,893,934
5138	313384WR6 / Federal Home Loan Bank	0.000%	AA+/Aaa	5/10/2024	11/14/2023	10,000,000	9,739,922	97.40	5.49%	A	Did Not Own	9,763,432	Did Not Own	9,778,334
5139	313384WR6 / Federal Home Loan Bank	0.000%	AA+/Aaa	5/10/2024	11/14/2023	10,000,000	9,739,922	97.40	5.49%	A	Did Not Own	9,763,432	Did Not Own	9,778,334
5140	313384WR6 / Federal Home Loan Bank	0.000%	AA+/Aaa	5/10/2024	11/14/2023	10,000,000	9,739,922	97.40	5.49%	A	Did Not Own	9,763,432	Did Not Own	9,778,334
5141	313384WR6 / Federal Home Loan Bank	0.000%	AA+/Aaa	5/10/2024	11/14/2023	10,000,000	9,739,922	97.40	5.49%	A	Did Not Own	9,763,432	Did Not Own	9,778,334
5142	313384WR6 / Federal Home Loan Bank	0.000%	AA+/Aaa	5/10/2024	11/14/2023	10,000,000	9,739,922	97.40	5.49%	A	Did Not Own	9,763,432	Did Not Own	9,778,334
	Total General Fund										**732,706,348**	**732,862,174**	**732,706,752**	**733,070,211**
	Construction Fund													
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	12/1/2023	11/30/2023	18,867,556	18,867,556	100.00	5.33%	LGIP	19,270,061	18,867,556	19,270,061	18,867,556
	Interest & Sinking Fund 2014 (Logic)		AAAm	12/1/2023	11/30/2023	825,192	825,192	100.00	5.56%	LGIP	9,446,464	825,192	9,446,464	825,192
	Interest & Sinking Fund 2015B (Logic)		AAAm	12/1/2023	11/30/2023	590,659	590,659	100.00	5.56%	LGIP	6,324,241	590,659	6,324,241	590,659
	Interest & Sinking Fund 2016A (Logic)		AAAm	12/1/2023	11/30/2023	1,846,687	1,846,687	100.00	5.56%	LGIP	2,822,022	1,846,687	2,822,022	1,846,687
	Interest & Sinking Fund 2016B (Logic)		AAAm	12/1/2023	11/30/2023	226,608	226,608	100.00	5.56%	LGIP	2,162,453	226,608	2,162,453	226,608
	Interest & Sinking Fund 2016D (Logic)		AAAm	12/1/2023	11/30/2023	464,519	464,519	100.00	5.56%	LGIP	5,134,853	464,519	5,134,853	464,519
	Interest & Sinking Fund 2017A (Logic)		AAAm	12/1/2023	11/30/2023	282,600	282,600	100.00	5.56%	LGIP	14,429,094	282,600	14,429,094	282,600
	Interest & Sinking Fund 2017B (Logic)		AAAm	12/1/2023	11/30/2023	1,415,693	1,415,693	100.00	5.56%	LGIP	19,885,083	1,415,693	19,885,083	1,415,693
	Interest & Sinking Fund 2017C (Logic)		AAAm	12/1/2023	11/30/2023	86,941	86,941	100.00	5.56%	LGIP	781,910	86,941	781,910	86,941
	Interest & Sinking Fund 2018A (Logic)		AAAm	12/1/2023	11/30/2023	1,359,127	1,359,127	100.00	5.56%	LGIP	12,290,790	1,359,127	12,290,790	1,359,127
	Interest & Sinking Fund 2019A (Logic)		AAAm	12/1/2023	11/30/2023	268,034	268,034	100.00	5.56%	LGIP	1,610,073	268,034	1,610,073	268,034
	Interest & Sinking Fund 2019B (Logic)		AAAm	12/1/2023	11/30/2023	39,336	39,336	100.00	5.56%	LGIP	236,286	39,336	236,286	39,336
	Interest & Sinking Fund 2020A (Logic)		AAAm	12/1/2023	11/30/2023	1,303,035	1,303,035	100.00	5.56%	LGIP	5,869,830	1,303,035	5,869,830	1,303,035
	Interest & Sinking Fund 2021A (Logic)		AAAm	12/1/2023	11/30/2023	125,342	125,342	100.00	5.56%	LGIP	1,202,994	125,342	1,202,994	125,342
										Debt Service Fund Subtotal	***101,466,152***	***27,701,329***	***101,466,152***	***27,701,329***
	Total Construction Fund										**101,466,152**	**27,701,329**	**101,466,152**	**27,701,329**
	General Mobility Fund													
	LOGIC Investment Pool GMP Escrow		AAAm	12/1/2023	11/30/2023	143,407,051	143,407,051	100.00	5.56%	LGIP	131,097,609	143,407,051	131,097,609	143,407,051
	Total General Mobility Fund										**131,097,609**	**143,407,051**	**131,097,609**	**143,407,051**
	Real Estate Fund													
	TexasDAILY Investment Pool Real Estate		AAAm	12/1/2023	11/30/2023	2,160,900	2,160,900	100.00	5.37%	LGIP	2,151,409	2,160,900	2,151,409	2,160,900
	Total Real Estate Fund										**2,151,409**	**2,160,900**	**2,151,409**	**2,160,900**
	Grand Total All Funds										**967,421,518**	**906,131,454**	**967,421,922**	**906,339,490**

Notes:

AAA is the highest long-term rating. A-1+ is the highest short term rating.
DDA: Demand Deposit Account
LGIP: Local Government Investment Pool
DSA: FDIC-insured Sweep Account
TPF: Trust Payment Fund (Cash)
MB: Municipal Bond
MCP: Municipal Commercial Paper
CD: Certificate of Deposit
A: U. S. Agency & Instrumentality Bond
MMA: Money Market Account
T: U. S. Treasuries
NA*: Implicit backing of the Federal Government
SLGS: State and Local Government Series Treasury Securities
MF: Mutual Fund

Metropolitan Transit Authority of Harris County Texas
General Mobility Escrow Activity Summary
As of November 30, 2023

		FY2024 Year to Date				
	Description	**Escrow Funding**	**Disbursements from Escrow**	**Interest to General Fund**	**Interest Earned on Escrow Funds**	**Escrow Balance**
Nov-23	Escrow Balance Forward	**$ 17,195,147.31**	**$ (21,880,497.34)**	**$ (648,870.31)**	**$ 648,870.31**	**$ 131,097,609.04**
Nov-23	Net Sales Tax Received [((Net Sales Tax X 25%) - FY2014 Nov GMP) / 2] + FY2014 Nov GMP [(($87,052,838.17 X 25%) - $16,170,479.64) / 2] + $16,170,479.64	18,966,844.59				150,064,453.63
Nov-23	City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(2,166,764.27)			147,897,689.36
Nov-23	City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(490,638.80)			147,407,050.56
Nov-23	Transfer of FY2023 Area Wide		(4,000,000.00)			143,407,050.56
Nov-23	Interest Activity			(637,477.44)	637,477.44	143,407,050.56
Nov-23	Escrow - Fiscal Year to Date	**$ 36,161,991.90**	**$ (28,537,900.41)**	**$ (1,286,347.75)**	**$ 1,286,347.75**	**$ 143,407,050.56**