

METRO

INVESTMENT REPORT

ALL FUNDS

December 2023

Metropolitan Transit Authority of Harris County
Investment Report
For month ended December 31, 2023
Portfolio Summary Management Report

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

Fund:	<u>General</u>	<u>Construction</u>	<u>Real Estate</u>	<u>General Mobility</u>
		<i>Debt Service</i>		
Prior Month End Book Value	732,862,174	27,701,329	2,160,900	143,407,051
Current Month End Book Value	714,898,112	35,662,330	2,170,770	157,749,753
Change	(17,964,062)	\$7,961,001	\$9,870	\$14,342,702
Prior Month End Market Value*	733,070,211	27,701,329	2,160,900	143,407,051
Current Month End Market Value*	714,961,451	35,662,330	2,170,770	157,749,753
Change	(18,108,760)	\$7,961,001	\$9,870	\$14,342,702
Interest Receivable	\$475,875	\$0	\$0	\$0
Weighted Average Days Outstanding	58	1	1	1
Weighted Average Years Outstanding	0.16	0.00	0.00	0.00
Yield	5.56%	5.43%	5.38%	5.54%
Benchmark Yield	5.42%	5.42%	5.36%	5.36%
Yield Over / <Under> Benchmark	0.14%	0.01%	0.02%	0.18%
TexStar Wtd Avg. Days Outstanding (as of 12/31/23) **	44	44	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 11/30/23) **	44	N/A	44	N/A
LOGIC Wtd Avg. Days Outstanding(as of 12/31/23)**	N/A	N/A	N/A	53
Texas Class Wtd Avg. Days Outstanding(as of 12/31/23)**	54	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.



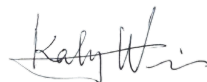
George Fotinos, Chief Financial Officer



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 December 31, 2023

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											11/30/2023	12/31/2023	11/30/2023	12/31/2023
General Fund														
	Wells Fargo Master Account			1/1/2024	12/31/2023	7,573,013	7,573,013	100.00	NA	DDA	7,957,756	7,573,013	7,957,756	7,573,013
	Wells Fargo HOT Lanes Account			1/1/2024	12/31/2023	-	-	100.00	NA	DDA	-	-	-	-
	Wells Fargo Mobile Ticketing			1/1/2024	12/31/2023	47,127	47,127	100.00	NA	DDA	27,038	47,127	27,038	47,127
	Wells Fargo METROLift Online Account			1/1/2024	12/31/2023	6,404	6,404	100.00	NA	DDA	4,919	6,404	4,919	6,404
	TexStar Investment Pool		AAAm	1/1/2024	12/31/2023	92,457,336	92,457,336	100.00	5.34%	LGIP	79,989,869	92,457,336	79,989,869	92,457,336
	TexasDAILY Investment Pool		AAAm	1/1/2024	12/31/2023	6,117,120	6,117,120	100.00	5.38%	LGIP	6,089,306	6,117,120	6,089,306	6,117,120
	Texas Class Investment Pool		AAAm	1/1/2024	12/31/2023	69,620,202	69,620,202	100.00	5.57%	LGIP	69,291,379	69,620,202	69,291,379	69,620,202
	Wells Fargo Safekeeping Cash			1/1/2024	12/31/2023	-	-	100.00	NA	DDA	-	-	-	-
	09248U718 / Blackrock T-Fund 60 Mutual Fund		AAAm/Aaa-mf	1/1/2024	12/31/2023	55,690	55,690	100.00	5.25%	MF	35,959,068	55,690	35,959,068	55,690
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	4,988,310	Matured/Called	4,986,397	Matured/Called
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	4,981,176	Matured/Called	4,980,141	Matured/Called
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	4,981,274	Matured/Called	4,980,141	Matured/Called
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	4,981,942	Matured/Called	4,980,849	Matured/Called
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	4,981,274	Matured/Called	4,980,141	Matured/Called
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	4,988,570	Matured/Called	4,987,933	Matured/Called
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	4,982,521	Matured/Called	4,981,557	Matured/Called
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	4,990,587	Matured/Called	4,990,061	Matured/Called
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	4,981,274	Matured/Called	4,980,141	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	4,990,052	Matured/Called	4,990,061	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	4,989,966	Matured/Called	4,990,061	Matured/Called
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	4,970,098	4,992,169	4,970,241	4,989,869
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	4,960,222	4,982,242	4,959,497	4,979,739
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	4,969,987	4,992,139	4,970,241	4,989,869
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	4,969,987	4,992,139	4,970,241	4,989,869
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	4,969,987	4,992,139	4,970,241	4,989,869
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	4,969,987	4,992,139	4,970,241	4,989,869
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	4,972,843	4,994,997	4,973,067	4,992,764
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	4,969,987	4,992,139	4,970,241	4,989,869
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	4,969,987	4,992,139	4,970,241	4,989,869
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	4,969,987	4,992,139	4,970,241	4,989,869
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	4,960,034	4,982,158	4,959,497	4,979,739
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	4,980,229	Matured/Called	4,980,202	Matured/Called
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	4,972,158	4,994,871	4,973,067	4,992,764
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	4,980,229	Matured/Called	4,980,202	Matured/Called
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	4,969,963	4,992,674	4,969,963	4,993,432
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	4,980,229	Matured/Called	4,980,202	Matured/Called
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	4,969,992	4,992,681	4,969,963	4,993,432
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	4,980,238	Matured/Called	4,980,202	Matured/Called
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	4,969,992	4,992,681	4,969,963	4,993,432
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	4,980,248	Matured/Called	4,980,202	Matured/Called
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	4,972,132	4,994,866	4,973,067	4,992,764
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	4,980,242	Matured/Called	4,980,202	Matured/Called
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	4,970,032	4,992,691	4,969,963	4,993,432
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	4,970,106	4,992,709	4,969,963	4,993,432
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	4,970,035	4,992,691	4,969,963	4,993,432
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	4,980,276	Matured/Called	4,980,202	Matured/Called
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	4,980,285	Matured/Called	4,980,202	Matured/Called
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	4,970,106	4,992,709	4,969,963	4,993,432
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	4,967,129	4,979,260	4,966,775	4,979,365
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	4,970,078	4,992,702	4,969,963	4,993,432
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	4,954,224	4,976,749	4,955,386	4,974,382
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	4,954,949	4,977,475	4,956,091	4,975,114
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	4,954,224	4,976,749	4,955,386	4,974,382
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	4,954,224	4,976,749	4,955,386	4,974,382

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

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											11/30/2023	12/31/2023	11/30/2023	12/31/2023
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	4,954,224	4,976,749	4,955,386	4,974,382
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	4,954,224	4,976,749	4,955,386	4,974,382
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	4,933,247	4,955,987	4,935,923	4,954,806
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	4,933,247	4,955,987	4,935,923	4,954,806
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	4,953,528	4,976,395	4,955,386	4,974,382
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	4,933,979	4,956,720	4,936,388	4,954,619
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	4,934,711	4,957,452	4,937,091	4,955,351
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	4,933,247	4,955,987	4,935,923	4,954,806
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	4,933,979	4,956,720	4,936,388	4,954,619
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	4,933,247	4,955,987	4,935,923	4,954,806
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	4,933,247	4,955,987	4,935,923	4,954,806
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	4,933,247	4,955,987	4,935,923	4,954,806
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	4,944,118	4,966,912	4,944,742	4,967,972
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	4,944,091	4,966,896	4,944,742	4,967,972
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	4,944,118	4,966,912	4,944,742	4,967,972
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	4,944,433	4,967,401	4,946,934	4,965,599
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	4,928,395	4,951,279	4,929,780	4,953,223
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	4,928,327	4,951,233	4,929,780	4,953,223
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	4,928,395	4,951,279	4,929,780	4,953,223
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	4,928,395	4,951,279	4,929,780	4,953,223
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	4,928,463	4,951,325	4,929,780	4,953,223
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	4,928,463	4,951,325	4,929,780	4,953,223
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	4,928,463	4,951,325	4,929,780	4,953,223
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	4,939,264	4,962,225	4,942,010	4,960,475
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	4,928,602	4,951,420	4,929,780	4,953,223
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	4,933,641	4,956,498	4,934,483	4,957,599
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	4,928,327	4,951,233	4,929,780	4,953,223
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	4,944,433	4,967,401	4,946,934	4,965,599
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	9,801,974	9,848,130	9,814,115	9,850,521
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	9,803,641	9,849,755	9,809,277	9,856,500
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	9,803,641	9,849,755	9,809,277	9,856,500
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	9,803,714	9,849,812	9,809,277	9,856,500
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	9,803,733	9,849,826	9,809,277	9,856,500
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	4,901,894	4,924,934	4,904,638	4,928,250
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	4,901,913	4,924,948	4,904,638	4,928,250
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	4,912,273	4,935,320	4,914,696	4,937,928
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	9,801,928	9,848,095	9,814,115	9,850,521
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	9,794,198	9,840,097	9,799,967	9,846,424
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	9,794,198	9,840,097	9,799,967	9,846,424
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	9,794,198	9,840,097	9,799,967	9,846,424
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	4,886,475	4,909,328	4,893,934	4,911,625
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	4,886,475	4,909,328	4,893,934	4,911,625
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	9,763,432	9,808,982	9,778,334	9,813,431
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	9,763,432	9,808,982	9,778,334	9,813,431
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	9,763,432	9,808,982	9,778,334	9,813,431
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	9,763,432	9,808,982	9,778,334	9,813,431
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	9,763,432	9,808,982	9,778,334	9,813,431
5143	912797HH3 / US Treasury Bill	0.000%	AA+/Aaa	5/2/2024	12/15/2023	10,000,000	9,801,732	98.02	5.33%	T	Did Not Own	9,824,720	Did Not Own	9,826,747
5144	313384YC7 / Federal Home Loan Bank	0.000%	AA+/Aaa	6/14/2024	12/15/2023	10,000,000	9,743,431	97.43	5.30%	A	Did Not Own	9,766,111	Did Not Own	9,763,867
5145	912797HH3 / US Treasury Bill	0.000%	AA+/Aaa	5/2/2024	12/15/2023	10,000,000	9,801,886	98.02	5.32%	T	Did Not Own	9,824,856	Did Not Own	9,826,747
5146	912797HH3 / US Treasury Bill	0.000%	AA+/Aaa	5/2/2024	12/15/2023	10,000,000	9,801,635	98.02	5.33%	T	Did Not Own	9,824,634	Did Not Own	9,826,747
5147	912797HH3 / US Treasury Bill	0.000%	AA+/Aaa	5/2/2024	12/15/2023	10,000,000	9,801,886	98.02	5.32%	T	Did Not Own	9,824,856	Did Not Own	9,826,747
5148	912797HH3 / US Treasury Bill	0.000%	AA+/Aaa	5/2/2024	12/15/2023	10,000,000	9,801,925	98.02	5.32%	T	Did Not Own	9,824,890	Did Not Own	9,826,747
5149	912797HH3 / US Treasury Bill	0.000%	AA+/Aaa	5/2/2024	12/15/2023	10,000,000	9,801,925	98.02	5.32%	T	Did Not Own	9,824,890	Did Not Own	9,826,747
5150	912797HH3 / US Treasury Bill	0.000%	AA+/Aaa	5/2/2024	12/15/2023	10,000,000	9,801,732	98.02	5.33%	T	Did Not Own	9,824,720	Did Not Own	9,826,747
5151	912797HH3 / US Treasury Bill	0.000%	AA+/Aaa	5/2/2024	12/15/2023	5,000,000	4,900,961	98.02	5.32%	T	Did Not Own	4,912,443	Did Not Own	4,913,373
5152	912797HH3 / US Treasury Bill	0.000%	AA+/Aaa	5/2/2024	12/15/2023	5,000,000	4,901,156	98.02	5.31%	T	Did Not Own	4,912,616	Did Not Own	4,913,373

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

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											11/30/2023	12/31/2023	11/30/2023	12/31/2023
5153	912797HH3 / US Treasury Bill	0.000%	AA+/Aaa	5/2/2024	12/15/2023	5,000,000	4,901,156	98.02	5.31%	T	Did Not Own	4,912,616	Did Not Own	4,913,373
5154	313384WJ4 / Federal Home Loan Bank	0.000%	AA+/Aaa	5/3/2024	12/15/2023	5,000,000	4,900,542	98.01	5.31%	A	Did Not Own	4,911,990	Did Not Own	4,911,625
Total General Fund											732,862,174	714,898,112	733,070,211	714,961,451
Construction Fund														
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	1/1/2024	12/31/2023	18,953,091	18,953,091	100.00	5.34%	LGIP	18,867,556	18,953,091	18,867,556	18,953,091
	Interest & Sinking Fund 2014 (Logic)		AAAm	1/1/2024	12/31/2023	1,651,870	1,651,870	100.00	5.54%	LGIP	825,192	1,651,870	825,192	1,651,870
	Interest & Sinking Fund 2015B (Logic)		AAAm	1/1/2024	12/31/2023	1,182,381	1,182,381	100.00	5.54%	LGIP	590,659	1,182,381	590,659	1,182,381
	Interest & Sinking Fund 2016A (Logic)		AAAm	1/1/2024	12/31/2023	3,696,921	3,696,921	100.00	5.54%	LGIP	1,846,687	3,696,921	1,846,687	3,696,921
	Interest & Sinking Fund 2016B (Logic)		AAAm	1/1/2024	12/31/2023	453,626	453,626	100.00	5.54%	LGIP	226,608	453,626	226,608	453,626
	Interest & Sinking Fund 2016D (Logic)		AAAm	1/1/2024	12/31/2023	929,872	929,872	100.00	5.54%	LGIP	464,519	929,872	464,519	929,872
	Interest & Sinking Fund 2017A (Logic)		AAAm	1/1/2024	12/31/2023	565,565	565,565	100.00	5.54%	LGIP	282,600	565,565	282,600	565,565
	Interest & Sinking Fund 2017B (Logic)		AAAm	1/1/2024	12/31/2023	2,833,879	2,833,879	100.00	5.54%	LGIP	1,415,693	2,833,879	1,415,693	2,833,879
	Interest & Sinking Fund 2017C (Logic)		AAAm	1/1/2024	12/31/2023	174,041	174,041	100.00	5.54%	LGIP	86,941	174,041	86,941	174,041
	Interest & Sinking Fund 2018A (Logic)		AAAm	1/1/2024	12/31/2023	2,720,736	2,720,736	100.00	5.54%	LGIP	1,359,127	2,720,736	1,359,127	2,720,736
	Interest & Sinking Fund 2019A (Logic)		AAAm	1/1/2024	12/31/2023	536,567	536,567	100.00	5.54%	LGIP	268,034	536,567	268,034	536,567
	Interest & Sinking Fund 2019B (Logic)		AAAm	1/1/2024	12/31/2023	78,744	78,744	100.00	5.54%	LGIP	39,336	78,744	39,336	78,744
	Interest & Sinking Fund 2020A (Logic)		AAAm	1/1/2024	12/31/2023	1,634,129	1,634,129	100.00	5.54%	LGIP	1,303,035	1,634,129	1,303,035	1,634,129
	Interest & Sinking Fund 2021A (Logic)		AAAm	1/1/2024	12/31/2023	250,907	250,907	100.00	5.54%	LGIP	125,342	250,907	125,342	250,907
Debt Service Fund Subtotal											27,701,329	35,662,330	27,701,329	35,662,330
Total Construction Fund											27,701,329	35,662,330	27,701,329	35,662,330
General Mobility Fund														
	LOGIC Investment Pool GMP Escrow		AAAm	1/1/2024	12/31/2023	157,749,753	157,749,753	100.00	5.54%	LGIP	143,407,051	157,749,753	143,407,051	157,749,753
Total General Mobility Fund											143,407,051	157,749,753	143,407,051	157,749,753
Real Estate Fund														
	TexasDAILY Investment Pool Real Estate		AAAm	1/1/2024	12/31/2023	2,170,770	2,170,770	100.00	5.38%	LGIP	2,160,900	2,170,770	2,160,900	2,170,770
Total Real Estate Fund											2,160,900	2,170,770	2,160,900	2,170,770
Grand Total All Funds											906,131,454	910,480,966	906,339,490	910,544,304

Notes:

AAA is the highest long-term rating. A-1+ is the highest short term rating.
DDA: Demand Deposit Account
LGIP: Local Government Investment Pool
DSA: FDIC-insured Sweep Account
TPF: Trust Payment Fund (Cash)
MB: Municipal Bond
MCP: Municipal Commercial Paper
CD: Certificate of Deposit
A: U. S. Agency & Instrumentality Bond

MMA: Money Market Account
T: U. S. Treasuries
NA*: Implicit backing of the Federal Government
SLGS: State and Local Government Series Treasury Securities
MF: Mutual Fund

Metropolitan Transit Authority of Harris County Texas
General Mobility Escrow Activity Summary
As of December 31, 2023

<u>Description</u>	FY2024 Year to Date				Escrow Balance
	Escrow Funding	Disbursements from Escrow	Interest to General Fund	Interest Earned on Escrow Funds	
Dec-23 Escrow Balance Forward	\$ 36,161,991.90	\$ (28,537,900.41)	\$ (1,286,347.75)	1,286,347.75	\$ 143,407,050.56
Dec-23 Net Sales Tax Received [((Net Sales Tax X 25%) - FY2014 Dec GMP) / 2] + FY2014 Dec GMP [(((\$82,898,715.44 X 25%) - \$12,915,695.95) / 2] + \$12,915,695.95	16,820,187.41				160,227,237.97
Dec-23 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(2,031,752.09)			158,195,485.88
Dec-23 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(445,733.19)			157,749,752.69
Dec-23 Interest Activity			(732,404.93)	732,404.93	157,749,752.69
Dec-23 Escrow - Fiscal Year to Date	\$ 52,982,179.31	\$ (31,015,385.69)	\$ (2,018,752.68)	\$ 732,404.93	\$ 157,749,752.69