

METRO

INVESTMENT REPORT

ALL FUNDS

June 2024

**Metropolitan Transit Authority of Harris County
Investment Report
For month ended June 30, 2024
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	734,823,306	62,906,569	2,219,517	203,492,248
Current Month End Book Value	739,922,797	70,825,405	2,229,363	218,196,290
Change	5,099,491	\$7,918,835	\$9,846	\$14,704,042
Prior Month End Market Value*	734,802,827	62,906,569	2,219,517	203,492,248
Current Month End Market Value*	739,804,998	70,825,405	2,229,363	218,196,290
Change	5,002,171	\$7,918,835	\$9,846	\$14,704,042
Interest Receivable	\$145,247	\$0	\$0	\$0
Weighted Average Days Outstanding	85	1	1	1
Weighted Average Years Outstanding	0.23	0.00	0.00	0.00
Yield	5.34%	5.38%	5.40%	5.41%
Benchmark Yield	5.38%	5.38%	5.32%	5.32%
Yield Over / <Under> Benchmark	-0.04%	0.00%	0.08%	0.09%
TexStar Wtd Avg. Days Outstanding (as of 06/30/24) **	36	36	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 05/31/24) **	44	N/A	44	N/A
LOGIC Wtd Avg. Days Outstanding(as of 06/30/24)**	N/A	N/A	46	46
Texas Class Wtd Avg. Days Outstanding(as of 06/30/24)**	25	N/A	N/A	N/A

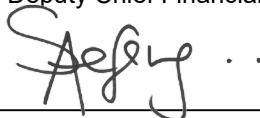
All Funds are managed in full compliance with the Public Funds Investment Act, the Investment Policy and Strategy of the Metropolitan Transit Authority of Harris County and under the safety parameters set by the Board of Directors.



George Fotinos, Chief Financial Officer



Philip M. Brenner, Deputy Chief Financial Officer



Sheila LeFang, Manager of Debt Service & Investments

* 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, 2024

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											5/31/2024	6/30/2024	5/31/2024	6/30/2024
General Fund														
	Wells Fargo Master Account			7/1/2024	6/30/2024	15,126,771	15,126,771	100.00	NA	DDA	9,461,195	15,126,771	9,461,195	15,126,771
	Wells Fargo HOT Lanes Account			7/1/2024	6/30/2024	-	-	100.00	NA	DDA	-	-	-	-
	Wells Fargo Mobile Ticketing			7/1/2024	6/30/2024	2,093	2,093	100.00	NA	DDA	1,750	2,093	1,750	2,093
	Wells Fargo METROLift Online Account			7/1/2024	6/30/2024	3,447	3,447	100.00	NA	DDA	385	3,447	385	3,447
	TexStar Investment Pool		AAAm	7/1/2024	6/30/2024	45,764,559	45,764,559	100.00	5.31%	LGIP	5,251,393	45,764,559	5,251,393	45,764,559
	TexasDAILY Investment Pool		AAAm	7/1/2024	6/30/2024	6,280,677	6,280,677	100.00	5.30%	LGIP	6,253,506	6,280,677	6,253,506	6,280,677
	Texas Class Investment Pool		AAAm	7/1/2024	6/30/2024	130,864,740	130,864,740	100.00	5.43%	LGIP	164,251,563	130,864,740	164,251,563	130,864,740
	Wells Fargo Safekeeping Cash			7/1/2024	6/30/2024	-	-	100.00	NA	DDA	-	-	-	-
	09248U718 / Blackrock T-Fund 60 Mutual Fund		AAAm/Aaa-mf	7/1/2024	6/30/2024	331,248	331,248	100.00	5.19%	MF	296,270	331,248	296,270	331,248
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	9,981,572	Matured/Called	9,979,700	Matured/Called
5155	313384ZE2 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/10/2024	3/14/2024	10,000,000	9,829,064	98.29	5.39%	A	9,943,021	9,986,851	9,941,944	9,982,517
5156	313384ZE2 / Federal Home Loan Bank	0.000%	AA+/Aaa	7/10/2024	3/14/2024	10,000,000	9,829,223	98.29	5.39%	A	9,943,074	9,986,863	9,941,944	9,982,517
5157	912797KN6 / US Treasury Bill	0.000%	AA+/Aaa	7/9/2024	3/14/2024	10,000,000	9,830,708	98.31	5.37%	T	9,944,542	9,988,325	9,947,350	9,988,422
5158	912797KN6 / US Treasury Bill	0.000%	AA+/Aaa	7/9/2024	3/14/2024	10,000,000	9,830,968	98.31	5.36%	T	9,944,627	9,988,343	9,947,350	9,988,422
5159	912797KN6 / US Treasury Bill	0.000%	AA+/Aaa	7/9/2024	3/14/2024	10,000,000	9,830,838	98.31	5.37%	T	9,944,585	9,988,334	9,947,350	9,988,422
5160	313384A41 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/1/2024	3/21/2024	10,000,000	9,809,921	98.10	5.33%	A	9,912,160	9,955,360	9,909,756	9,950,558
5161	313384A41 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/1/2024	3/21/2024	5,000,000	4,904,960	98.10	5.33%	A	4,956,080	4,977,680	4,954,878	4,975,279
5162	313384B40 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/9/2024	3/21/2024	5,000,000	4,898,950	97.98	5.35%	A	4,950,197	4,971,850	4,949,056	4,969,463
5163	9128282U3 / US Treasury Bill	0.000%	AA+/Aaa	8/31/2024	3/21/2024	10,000,000	9,849,600	98.50	5.35%	T	9,915,516	9,943,368	9,914,356	9,939,323
5164	313384A41 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/1/2024	3/21/2024	10,000,000	9,809,921	98.10	5.33%	A	9,912,160	9,955,360	9,909,756	9,950,558
5165	313384A41 / Federal Home Loan Bank	0.000%	AA+/Aaa	8/1/2024	3/21/2024	10,000,000	9,809,921	98.10	5.33%	A	9,912,160	9,955,360	9,909,756	9,950,558
5166	3130APHG3 / Federal Home Loan Bank	0.610%	AA+/Aaa	9/26/2024	4/4/2024	10,000,000	9,779,600	97.80	5.34%	A	9,851,800	9,889,800	9,847,332	9,880,644
5167	912797GW1 / US Treasury Bill	0.000%	AA+/Aaa	10/3/2024	4/4/2024	10,000,000	9,742,167	97.42	5.32%	T	9,823,363	9,866,098	9,823,947	9,864,875
5168	912797KM8 / US Treasury Bill	0.000%	AA+/Aaa	9/26/2024	4/4/2024	10,000,000	9,751,597	97.52	5.31%	T	9,832,971	9,875,799	9,833,090	9,873,729
5169	912797GW1 / US Treasury Bill	0.000%	AA+/Aaa	10/3/2024	4/4/2024	10,000,000	9,742,419	97.42	5.32%	T	9,823,536	9,866,229	9,823,947	9,864,875
5170	3135G0ZR7 / Fannie Mae	2.625%	AA+/Aaa	9/6/2024	4/4/2024	10,000,000	9,888,500	98.99	5.31%	A	9,929,769	9,951,490	9,931,467	9,947,060
5171	912797KM8 / US Treasury Bill	0.000%	AA+/Aaa	9/26/2024	4/4/2024	10,000,000	9,751,597	97.52	5.31%	T	9,832,971	9,875,799	9,833,090	9,873,729
5172	912797GW1 / US Treasury Bill	0.000%	AA+/Aaa	10/3/2024	4/4/2024	10,000,000	9,742,925	97.43	5.31%	T	9,823,882	9,866,491	9,823,947	9,864,875
5173	912797KM8 / US Treasury Bill	0.000%	AA+/Aaa	9/26/2024	4/4/2024	10,000,000	9,751,840	97.52	5.31%	T	9,833,134	9,875,920	9,833,090	9,873,729
5174	912797GW1 / US Treasury Bill	0.000%	AA+/Aaa	10/3/2024	4/4/2024	10,000,000	9,743,178	97.43	5.30%	T	9,824,056	9,866,623	9,823,947	9,864,875
5175	912797GW1 / US Treasury Bill	0.000%	AA+/Aaa	10/3/2024	4/4/2024	10,000,000	9,742,369	97.42	5.32%	T	9,823,507	9,866,203	9,823,947	9,864,875
5176	912797GW1 / US Treasury Bill	0.000%	AA+/Aaa	10/3/2024	4/17/2024	10,000,000	9,758,471	97.58	5.36%	T	9,821,728	9,864,859	9,823,947	9,864,875
5177	912797GW1 / US Treasury Bill	0.000%	AA+/Aaa	10/3/2024	4/17/2024	10,000,000	9,758,236	97.58	5.37%	T	9,821,555	9,864,727	9,823,947	9,864,875
5178	912797KT3 / US Treasury Bill	0.000%	AA+/Aaa	10/10/2024	4/17/2024	10,000,000	9,748,833	97.49	5.34%	T	9,811,984	9,855,041	9,813,159	9,854,251
5179	912797GW1 / US Treasury Bill	0.000%	AA+/Aaa	10/3/2024	4/17/2024	10,000,000	9,758,353	97.58	5.36%	T	9,821,642	9,864,793	9,823,947	9,864,875
5180	912797GW1 / US Treasury Bill	0.000%	AA+/Aaa	10/3/2024	4/17/2024	10,000,000	9,759,175	97.59	5.34%	T	9,822,248	9,865,253	9,823,947	9,864,875
5181	912797KT3 / US Treasury Bill	0.000%	AA+/Aaa	10/10/2024	4/17/2024	10,000,000	9,748,928	97.49	5.34%	T	9,812,054	9,855,095	9,813,159	9,854,251
5182	912797GW1 / US Treasury Bill	0.000%	AA+/Aaa	10/3/2024	4/17/2024	10,000,000	9,758,236	97.58	5.37%	T	9,821,555	9,864,727	9,823,947	9,864,875
5183	9128283J7 / US Treasury Note	2.125%	AA+/Aaa	11/30/2024	4/17/2024	10,000,000	9,807,813	98.08	5.31%	T	9,845,230	9,870,741	9,843,359	9,871,582
5184	9128283J7 / US Treasury Note	2.125%	AA+/Aaa	11/30/2024	4/17/2024	10,000,000	9,807,400	98.07	5.32%	T	9,844,897	9,870,464	9,843,359	9,871,582
5185	912828G38 / US Treasury Note	2.250%	AA+/Aaa	11/15/2024	4/17/2024	10,000,000	9,828,125	98.28	5.31%	T	9,863,966	9,888,403	9,863,574	9,884,375
5186	912828G38 / US Treasury Note	2.250%	AA+/Aaa	11/15/2024	4/17/2024	10,000,000	9,828,511	98.29	5.30%	T	9,864,272	9,888,654	9,863,574	9,884,375
5187	313384N39 / Federal Home Loan Bank	0.000%	AA+/Aaa	11/4/2024	5/9/2024	10,000,000	9,744,428	97.44	5.36%	A	9,776,015	9,819,089	9,775,839	9,817,608
5188	313384N39 / Federal Home Loan Bank	0.000%	AA+/Aaa	11/4/2024	5/9/2024	10,000,000	9,744,428	97.44	5.36%	A	9,776,015	9,819,089	9,775,839	9,817,608
5189	912828G38 / US Treasury Note	2.250%	AA+/Aaa	11/15/2024	5/9/2024	10,000,000	9,846,094	98.46	5.31%	T	9,864,009	9,888,438	9,863,574	9,884,375
5190	313384S34 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/6/2024	5/9/2024	10,000,000	9,701,963	97.02	5.31%	A	9,733,185	9,775,762	9,731,988	9,773,482
5191	313384S34 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/6/2024	5/9/2024	10,000,000	9,701,963	97.02	5.31%	A	9,733,185	9,775,762	9,731,988	9,773,482
5192	313384S34 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/6/2024	5/9/2024	10,000,000	9,701,963	97.02	5.31%	A	9,733,185	9,775,762	9,731,988	9,773,482
5193	313384S34 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/6/2024	5/9/2024	10,000,000	9,701,963	97.02	5.31%	A	9,733,185	9,775,762	9,731,988	9,773,482
5194	313384R76 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/2/2024	5/9/2024	10,000,000	9,707,613	97.08	5.31%	A	9,738,838	9,781,419	9,737,660	9,779,110
5195	313384S34 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/6/2024	5/9/2024	10,000,000	9,701,963	97.02	5.31%	A	9,733,185	9,775,762	9,731,988	9,773,482
5196	313384S34 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/6/2024	5/9/2024	10,000,000	9,701,963	97.02	5.31%	A	9,733,185	9,775,762	9,731,988	9,773,482
5197	313384M89 / Federal Home Loan Bank	0.000%	AA+/Aaa	11/1/2024	5/9/2024	10,000,000	9,748,711	97.49	5.36%	A	9,780,302	9,823,380	9,780,122	9,821,850
5198	912797LC9 / US Treasury Bill	0.000%	AA+/Aaa	11/7/2024	5/9/2024	10,000,000	9,739,841	97.40	5.36%	T	9,771,463	9,814,583	9,774,683	9,815,254
5199	313384R76 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/2/2024	5/9/2024	10,000,000	9,707,613	97.08	5.31%	A	9,738,838	9,781,419	9,737,660	9,779,110
5200	313384U80 / Federal Home Loan Bank	0.000%	AA+/Aaa	12/27/2024	5/9/2024	10,000,000	9,674,233	96.74	5.28%	A	9,705,259	9,747,566	9,702,208	9,743,936
5201	313385AK2 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/10/2025	5/16/2024	10,000,000	9,666,396	96.66	5.25%	A	9,687,421	9,729,472	9,685,778	9,726,961
5202	313385AC0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/3/2025	5/16/2024	10,000,000	9,675,522	96.76	5.26%	A	9,696,592	9,738,732	9,695,597	9,736,713

**Metropolitan Transit Authority of Harris County
Monthly Changes in Position
As of June 30, 2024**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											5/31/2024	6/30/2024	5/31/2024	6/30/2024
5203	313385AC0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/3/2025	5/16/2024	10,000,000	9,675,522	96.76	5.26%	A	9,696,592	9,738,732	9,695,597	9,736,713
5204	313385AC0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/3/2025	5/16/2024	10,000,000	9,675,522	96.76	5.26%	A	9,696,592	9,738,732	9,695,597	9,736,713
5205	313385AC0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/3/2025	5/16/2024	10,000,000	9,675,522	96.76	5.26%	A	9,696,592	9,738,732	9,695,597	9,736,713
5206	313385AC0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/3/2025	5/16/2024	10,000,000	9,675,522	96.76	5.26%	A	9,696,592	9,738,732	9,695,597	9,736,713
5207	313385AC0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/3/2025	5/16/2024	10,000,000	9,675,522	96.76	5.26%	A	9,696,592	9,738,732	9,695,597	9,736,713
5208	313385AC0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/3/2025	5/16/2024	10,000,000	9,675,522	96.76	5.26%	A	9,696,592	9,738,732	9,695,597	9,736,713
5209	313385AK2 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/10/2025	5/16/2024	10,000,000	9,666,396	96.66	5.25%	A	9,687,421	9,729,472	9,685,778	9,726,961
5210	313385AC0 / Federal Home Loan Bank	0.000%	AA+/Aaa	1/3/2025	5/16/2024	10,000,000	9,675,522	96.76	5.26%	A	9,696,592	9,738,732	9,695,597	9,736,713
Total General Fund											734,823,306	739,922,797	734,802,827	739,804,998
Construction Fund														
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	7/1/2024	6/30/2024	18,948,687	18,948,687	100.00	5.31%	LGIP	18,866,332	18,948,687	18,866,332	18,948,687
	Interest & Sinking Fund 2014 (Logic)		AAAm	7/1/2024	6/30/2024	6,371,670	6,371,670	100.00	5.41%	LGIP	5,546,854	6,371,670	5,546,854	6,371,670
	Interest & Sinking Fund 2015B (Logic)		AAAm	7/1/2024	6/30/2024	4,099,508	4,099,508	100.00	5.41%	LGIP	3,509,053	4,099,508	3,509,053	4,099,508
	Interest & Sinking Fund 2016A (Logic)		AAAm	7/1/2024	6/30/2024	11,966,061	11,966,061	100.00	5.41%	LGIP	10,119,766	11,966,061	10,119,766	11,966,061
	Interest & Sinking Fund 2016B (Logic)		AAAm	7/1/2024	6/30/2024	1,299,567	1,299,567	100.00	5.41%	LGIP	1,072,995	1,299,567	1,072,995	1,299,567
	Interest & Sinking Fund 2016D (Logic)		AAAm	7/1/2024	6/30/2024	3,161,633	3,161,633	100.00	5.41%	LGIP	2,697,266	3,161,633	2,697,266	3,161,633
	Interest & Sinking Fund 2017A (Logic)		AAAm	7/1/2024	6/30/2024	2,104,503	2,104,503	100.00	5.41%	LGIP	1,822,094	2,104,503	1,822,094	2,104,503
	Interest & Sinking Fund 2017B (Logic)		AAAm	7/1/2024	6/30/2024	10,139,336	10,139,336	100.00	5.41%	LGIP	8,724,203	10,139,336	8,724,203	10,139,336
	Interest & Sinking Fund 2017C (Logic)		AAAm	7/1/2024	6/30/2024	437,591	437,591	100.00	5.41%	LGIP	350,654	437,591	350,654	437,591
	Interest & Sinking Fund 2018A (Logic)		AAAm	7/1/2024	6/30/2024	8,358,877	8,358,877	100.00	5.41%	LGIP	7,000,036	8,358,877	7,000,036	8,358,877
	Interest & Sinking Fund 2019A (Logic)		AAAm	7/1/2024	6/30/2024	536,198	536,198	100.00	5.41%	LGIP	268,051	536,198	268,051	536,198
	Interest & Sinking Fund 2019B (Logic)		AAAm	7/1/2024	6/30/2024	78,690	78,690	100.00	5.41%	LGIP	39,339	78,690	39,339	78,690
	Interest & Sinking Fund 2020A (Logic)		AAAm	7/1/2024	6/30/2024	2,620,345	2,620,345	100.00	5.41%	LGIP	2,312,510	2,620,345	2,312,510	2,620,345
	Interest & Sinking Fund 2021A (Logic)		AAAm	7/1/2024	6/30/2024	702,739	702,739	100.00	5.41%	LGIP	577,418	702,739	577,418	702,739
Debt Service Fund Subtotal											62,906,569	70,825,405	62,906,569	70,825,405
Total Construction Fund											62,906,569	70,825,405	62,906,569	70,825,405
General Mobility Fund														
	LOGIC Investment Pool GMP Escrow		AAAm	7/1/2024	6/30/2024	218,196,290	218,196,290	100.00	5.41%	LGIP	203,492,248	218,196,290	203,492,248	218,196,290
Total General Mobility Fund											203,492,248	218,196,290	203,492,248	218,196,290
Real Estate Fund														
	TexasDAILY Investment Pool Real Estate		AAAm	7/1/2024	6/30/2024	207,003	207,003	100.00	5.30%	LGIP	206,107	207,003	206,107	207,003
	LOGIC Investment Pool Real Estate		AAAm	7/1/2024	6/30/2024	2,022,361	2,022,361	100.00	5.41%	LGIP	2,013,410	2,022,361	2,013,410	2,022,361
Total Real Estate Fund											2,219,517	2,229,363	2,219,517	2,229,363
Grand Total All Funds											1,003,441,640	1,031,173,855	1,003,421,161	1,031,056,056

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, 2024

<u>Description</u>	FY2024 Year to Date				Escrow Balance
	Escrow Funding	Disbursements from Escrow	Interest to General Fund	Interest Earned on Escrow Funds	
Jun-24 Escrow Balance Forward	\$ 143,123,784.21	\$ (75,414,495.04)	\$ (6,384,252.28)	\$ (4,541,960.54)	\$ 203,492,248.24
Jun-24 Net Sales Tax Received [((Net Sales Tax X 25%) - FY2014 Jun GMP) / 2] + FY2014 Jun GMP [(((\$82,233,568.42 X 25%) - \$13,755,658.71) / 2) + \$13,755,658.71	17,157,025.41				220,649,273.65
Jun-24 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(2,010,267.69)			218,639,005.96
Jun-24 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(442,715.91)			218,196,290.05
Jun-24 Interest Activity			(947,043.97)	947,043.97	218,196,290.05
Jun-24 Escrow - Fiscal Year to Date	\$ 160,280,809.62	\$ (77,867,478.64)	\$ (7,331,296.25)	\$ (3,594,916.57)	\$ 218,196,290.05