

METRO

INVESTMENT REPORT

ALL FUNDS

November 2024

Metropolitan Transit Authority of Harris County
Investment Report
For month ended November 30, 2024
Portfolio Summary Management Report

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

Fund:	<u>General</u>	<u>Construction</u> <u>Debt Service</u>	<u>Real Estate</u>	<u>General Mobility</u>
Prior Month End Book Value	731,963,001	104,568,965	2,269,009	115,355,865
Current Month End Book Value	699,557,746	28,597,631	2,277,994	106,482,175
Change	(32,405,255)	(\$75,971,334)	\$8,986	(\$8,873,690)
Prior Month End Market Value*	732,110,554	104,568,965	2,269,009	115,355,865
Current Month End Market Value*	699,594,732	28,597,631	2,277,994	106,482,175
Change	(32,515,822)	(\$75,971,334)	\$8,986	(\$8,873,690)
Interest Receivable	\$159,892	\$0	\$0	\$0
Weighted Average Days Outstanding	25	1	1	1
Weighted Average Years Outstanding	0.07	0.00	0.00	0.00
Yield	4.90%	4.75%	4.82%	4.83%
Benchmark Yield	4.66%	4.66%	4.59%	4.59%
Yield Over / <Under> Benchmark	0.24%	0.09%	0.23%	0.24%
TexStar Wtd Avg. Days Outstanding (as of 11/30/24) **	29	29	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 10/31/24) **	41	N/A	41	N/A
LOGIC Wtd Avg. Days Outstanding(as of 11/30/24)**	N/A	N/A	48	48
Texas Class Wtd Avg. Days Outstanding(as of 11/30/24)**	36	N/A	N/A	N/A

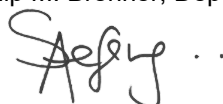
All Funds are managed in full compliance with the Public Funds Investment Act, the Investment Policy and Strategy of the Metropolitan Transit Authority of Harris County and under the safety parameters set by the Board of Directors.



George Fotinos, Chief Financial Officer



Philip M. Brenner, Deputy Chief Financial Officer



Sheila LeFang, Manager of Debt Service & Investments



Chika J. Okakpu, Debt Service & Investment Financial Analyst

* 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, 2024

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											10/31/2024	11/30/2024	10/31/2024	11/30/2024	
General Fund															
	Wells Fargo Master Account			12/1/2024	11/30/2024	8,416,328	8,416,328	100.00	NA	DDA	10,892,198	8,416,328	10,892,198	8,416,328	
	Wells Fargo HOT Lanes Account			12/1/2024	11/30/2024	-	-	100.00	NA	DDA	147,354	-	147,354	-	
	Wells Fargo Mobile Ticketing			12/1/2024	11/30/2024	17,387	17,387	100.00	NA	DDA	2,541	17,387	2,541	17,387	
	Wells Fargo METROLift Online Account			12/1/2024	11/30/2024	3,611	3,611	100.00	NA	DDA	157	3,611	157	3,611	
	Wells Fargo METRO Star Account			12/1/2024	11/30/2024	-	-	100.00	NA	DDA	-	-	-	-	
	TexStar Investment Pool		AAAm	12/1/2024	11/30/2024	32,938,861	32,938,861	100.00	4.71%	LGIP	1,507,397	32,938,861	1,507,397	32,938,861	
	TexasDAILY Investment Pool		AAAm	12/1/2024	11/30/2024	6,415,266	6,415,266	100.00	4.72%	LGIP	6,390,550	6,415,266	6,390,550	6,415,266	
	Texas Class Investment Pool		AAAm	12/1/2024	11/30/2024	133,751,886	133,751,886	100.00	4.88%	LGIP	133,217,650	133,751,886	133,217,650	133,751,886	
	LOGIC Investment Pool		AAAm	12/1/2024	11/30/2024	159,727,607	159,727,607	100.00	4.83%	LGIP	153,054,933	159,727,607	153,054,933	159,727,607	
	Wells Fargo Safekeeping Cash			12/1/2024	11/30/2024	20,212,500	20,212,500	100.00	NA	DDA	-	20,212,500	-	20,212,500	
	09248U718 / Blackrock T-Fund 60 Mutual Fund		AAAm/Aaa-mf	12/1/2024	11/30/2024	6,980	6,980	100.00	4.53%	MF	58,712	6,980	58,712	6,980	
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	9,975,339	Matured/Called	9,979,605	Matured/Called	
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	9,975,286	Matured/Called	9,979,605	Matured/Called	
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	9,988,596	Matured/Called	9,990,487	Matured/Called	
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	9,988,622	Matured/Called	9,990,487	Matured/Called	
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	9,995,693	Matured/Called	9,995,006	Matured/Called	
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	9,995,693	Matured/Called	9,995,006	Matured/Called	
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	9,988,600	Matured/Called	9,990,487	Matured/Called	
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	9,950,327		9,955,400	9,991,415	
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	9,950,327		9,955,400	9,991,415	
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	9,950,327		9,955,400	9,991,415	
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	9,950,327		9,955,400	9,991,415	
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	9,995,006		9,960,356	9,996,321	
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	9,950,327		9,955,400	9,991,415	
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	9,950,327		9,955,400	9,991,415	
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	10,000,000	Matured/Called	9,998,751	Matured/Called	
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	9,991,376	Matured/Called	9,992,235	Matured/Called	
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	9,956,000		9,960,356	9,996,321	
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	9,921,026		9,929,383	9,965,661	
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	9,901,881		9,913,124	9,948,667	
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	9,911,506		9,921,689	9,957,222	
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	9,911,506		9,921,689	9,957,222	
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	9,911,506		9,921,689	9,957,222	
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	9,911,506		9,921,689	9,957,222	
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	9,911,506		9,921,689	9,957,222	
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	9,911,506		9,921,689	9,957,222	
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	9,911,506		9,921,689	9,957,222	
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	9,901,881		9,913,124	9,948,667	
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	9,911,506		9,921,689	9,957,222	
5211	91282CDZ1 / US Treasury Note	1.500%	AA+/Aaa	2/15/2025	9/26/2024	10,000,000	9,885,547	98.86	4.51%	T	9,913,957		9,910,859	9,938,867	
5212	91282CDZ1 / US Treasury Note	1.500%	AA+/Aaa	2/15/2025	9/26/2024	10,000,000	9,887,109	98.87	4.47%	T	9,915,132		9,910,859	9,938,867	
5213	91282CDZ1 / US Treasury Note	1.500%	AA+/Aaa	2/15/2025	9/26/2024	10,000,000	9,885,960	98.86	4.50%	T	9,914,268		9,910,859	9,938,867	
5214	912797MJ3 / US Treasury Bill	0.000%	AA+/Aaa	2/6/2025	9/26/2024	10,000,000	9,839,846	98.40	4.47%	T	9,882,311		9,880,412	9,919,333	
5215	912828J27 / US Treasury Note	2.000%	AA+/Aaa	2/15/2025	9/26/2024	10,000,000	9,905,469	99.05	4.48%	T	9,928,934		9,925,625	9,946,016	
5216	91282CDZ1 / US Treasury Note	1.500%	AA+/Aaa	2/15/2025	9/26/2024	10,000,000	9,885,300	98.85	4.52%	T	9,913,772		9,910,859	9,938,867	
5217	91282CDZ1 / US Treasury Note	1.500%	AA+/Aaa	2/15/2025	9/26/2024	10,000,000	9,886,700	98.87	4.48%	T	9,914,824		9,910,859	9,938,867	
5218	912797MM6 / US Treasury Bill	0.000%	AA+/Aaa	3/6/2025	10/17/2024	10,000,000	9,830,250	98.30	4.50%	T	9,847,347		9,848,101	9,885,340	
5219	912797MM6 / US Treasury Bill	0.000%	AA+/Aaa	3/6/2025	10/17/2024	10,000,000	9,830,104	98.30	4.51%	T	9,847,215		9,848,101	9,885,340	
5220	912797MM6 / US Treasury Bill	0.000%	AA+/Aaa	3/6/2025	10/17/2024	10,000,000	9,830,056	98.30	4.51%	T	9,847,172		9,848,101	9,885,340	
5221	912797MM6 / US Treasury Bill	0.000%	AA+/Aaa	3/6/2025	10/17/2024	10,000,000	9,830,250	98.30	4.50%	T	9,847,347		9,848,101	9,885,340	
5222	912797MM6 / US Treasury Bill	0.000%	AA+/Aaa	3/6/2025	10/17/2024	10,000,000	9,830,246	98.30	4.50%	T	9,847,344		9,848,101	9,885,340	
5223	912797MM6 / US Treasury Bill	0.000%	AA+/Aaa	3/6/2025	10/17/2024	10,000,000	9,830,250	98.30	4.50%	T	9,847,344		9,848,101	9,885,340	
5224	912797MM6 / US Treasury Bill	0.000%	AA+/Aaa	3/6/2025	10/17/2024	10,000,000	9,830,153	98.30	4.50%	T	9,847,260		9,848,101	9,885,340	
5225	912797MM6 / US Treasury Bill	0.000%	AA+/Aaa	3/6/2025	10/17/2024	10,000,000	9,830,172	98.30	4.50%	T	9,847,277		9,848,101	9,885,340	
Total General Fund											731,963,001	699,557,746	732,110,554	699,594,732	

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

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											10/31/2024	11/30/2024	10/31/2024	11/30/2024	
Construction Fund															
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	12/1/2024	11/30/2024	19,354,513	19,354,513	100.00	4.71%	LGIP	19,279,857	19,354,513	19,279,857	19,354,513	
	Interest & Sinking Fund 2014 (Logic)		AAAm	12/1/2024	11/30/2024	39,915	39,915	100.00	4.83%	LGIP	9,674,758	39,915	9,674,758	39,915	
	Interest & Sinking Fund 2015B (Logic)		AAAm	12/1/2024	11/30/2024	591,332	591,332	100.00	4.83%	LGIP	6,463,889	591,332	6,463,889	591,332	
	Interest & Sinking Fund 2016A (Logic)		AAAm	12/1/2024	11/30/2024	1,848,206	1,848,206	100.00	4.83%	LGIP	19,358,915	1,848,206	19,358,915	1,848,206	
	Interest & Sinking Fund 2016B (Logic)		AAAm	12/1/2024	11/30/2024	226,624	226,624	100.00	4.83%	LGIP	2,206,730	226,624	2,206,730	226,624	
	Interest & Sinking Fund 2016D (Logic)		AAAm	12/1/2024	11/30/2024	445,846	445,846	100.00	4.83%	LGIP	5,021,089	445,846	5,021,089	445,846	
	Interest & Sinking Fund 2017A (Logic)		AAAm	12/1/2024	11/30/2024	282,618	282,618	100.00	4.83%	LGIP	3,235,416	282,618	3,235,416	282,618	
	Interest & Sinking Fund 2017B (Logic)		AAAm	12/1/2024	11/30/2024	690,484	690,484	100.00	4.83%	LGIP	15,806,121	690,484	15,806,121	690,484	
	Interest & Sinking Fund 2017C (Logic)		AAAm	12/1/2024	11/30/2024	87,164	87,164	100.00	4.83%	LGIP	785,652	87,164	785,652	87,164	
	Interest & Sinking Fund 2018A (Logic)		AAAm	12/1/2024	11/30/2024	1,354,552	1,354,552	100.00	4.83%	LGIP	13,799,713	1,354,552	13,799,713	1,354,552	
	Interest & Sinking Fund 2019A (Logic)		AAAm	12/1/2024	11/30/2024	267,982	267,982	100.00	4.83%	LGIP	1,609,437	267,982	1,609,437	267,982	
	Interest & Sinking Fund 2019B (Logic)		AAAm	12/1/2024	11/30/2024	1,656,542	1,656,542	100.00	4.83%	LGIP	236,192	1,656,542	236,192	1,656,542	
	Interest & Sinking Fund 2020A (Logic)		AAAm	12/1/2024	11/30/2024	816,038	816,038	100.00	4.83%	LGIP	5,886,697	816,038	5,886,697	816,038	
	Interest & Sinking Fund 2021A (Logic)		AAAm	12/1/2024	11/30/2024	935,814	935,814	100.00	4.83%	LGIP	1,204,499	935,814	1,204,499	935,814	
												104,568,965	28,597,631	104,568,965	28,597,631
	Total Construction Fund											104,568,965	28,597,631	104,568,965	28,597,631
General Mobility Fund															
	LOGIC Investment Pool GMP Escrow		AAAm	12/1/2024	11/30/2024	106,482,175	106,482,175	100.00	4.83%	LGIP	115,355,865	106,482,175	115,355,865	106,482,175	
	Total General Mobility Fund											115,355,865	106,482,175	115,355,865	106,482,175
Real Estate Fund															
	TexasDAILY Investment Pool Real Estate		AAAm	12/1/2024	11/30/2024	211,439	211,439	100.00	4.72%	LGIP	210,624	211,439	210,624	211,439	
	LOGIC Investment Pool Real Estate		AAAm	12/1/2024	11/30/2024	2,066,556	2,066,556	100.00	4.83%	LGIP	2,058,385	2,066,556	2,058,385	2,066,556	
	Total Real Estate Fund											2,269,009	2,277,994	2,269,009	2,277,994
	Grand Total All Funds											954,156,840	836,915,546	954,304,394	836,952,533

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, 2024

<u>Description</u>	FY2025 Year to Date				Escrow Balance
	Escrow Funding	Disbursements from Escrow	Interest to General Fund	Interest Earned on Escrow Funds	
Nov-24 Escrow Balance Forward	\$ 17,409,401.96	\$ (112,370,314.07)	\$ (840,013.22)	\$ 840,013.22	\$ 115,355,865.34
Nov-24 Net Sales Tax Received [((Net Sales Tax X 25%) - FY2014 Nov GMP) / 2] + FY2014 Nov GMP [(((\$88,887,235.20 X 25%) - \$16,170,479.64) / 2] + \$16,170,479.64	19,196,144.22				134,552,009.56
Nov-24 City of Houston See attached for details		(25,436,236.17)			109,115,773.39
Nov-24 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(2,168,750.78)			106,947,022.61
Nov-24 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(464,847.60)			106,482,175.01
Nov-24 Interest Activity			(433,287.40)	433,287.40	106,482,175.01
Nov-24 Escrow - Fiscal Year to Date	\$ 36,605,546.18	\$ (140,440,148.62)	\$ (1,273,300.62)	\$ 1,273,300.62	\$ 106,482,175.01

General Mobility Program
Political Jurisdictions of Projects Funded in November 2024

City of Houston Projects

Traffic Enforcement

Amount

25,436,236.17

District

Citywide

\$ 25,436,236.17