

METRO

INVESTMENT REPORT

ALL FUNDS

May 2021

Metropolitan Transit Authority of Harris County
Investment Report
For month ended May 31, 2021
Portfolio Summary Management Report

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

Fund:	General	Construction		Real Estate	General Mobility
		Capital	Debt Service		
Prior Month End Book Value	\$368,173,982	\$9,248,951	\$61,843,782	\$2,031,192	\$115,400,225
Current Month End Book Value	367,231,003	9,249,281	71,703,701	2,031,264	113,788,195
Change	(\$942,979)	\$329	\$9,859,919	\$72	(\$1,612,030)
Prior Month End Market Value*	\$368,176,161	\$9,248,951	\$61,843,782	\$2,031,192	\$115,400,225
Current Month End Market Value*	367,248,569	9,249,281	71,703,701	2,031,264	113,788,195
Change	(\$927,592)	\$329	\$9,859,919	\$72	(\$1,612,030)
Interest Receivable	\$626,941	\$0	\$0	\$0	\$0
Weighted Average Days Outstanding	133	1	1	1	1
Weighted Average Years Outstanding	0.36	0.00	0.00	0.00	0.00
Yield	0.06%	0.04%	0.01%	0.04%	0.08%
Benchmark Yield	0.02%	0.00%	0.02%	0.00%	0.00%
Yield Over / <Under> Benchmark	0.04%	0.04%	-0.01%	0.04%	0.08%
TexStar Wtd Avg. Days Outstanding (as of 05/31/21) **	46	N/A	46	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 04/30/21) **	50	50	N/A	50	N/A
LOGIC Wtd Avg. Days Outstanding(as of 05/31/21)**	N/A	N/A	N/A	N/A	55

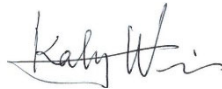
All Funds are managed in full compliance with the Public Funds Investment Act, the Investment Policy and Strategy of the Metropolitan Transit Authority of Harris County and under the safety parameters set by the Board of Directors.



Arthur C. Smiley III, Chief Financial Officer



Philip M. Brenner, Director of OMB



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 May 31, 2021

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											4/30/2021	5/31/2021	4/30/2021	5/31/2021
General Fund														
	Wells Fargo Master Account			6/1/2021	5/31/2021	8,435,025	8,435,025	100.00	NA	DDA	8,489,716	8,435,025	8,489,716	8,435,025
	Wells Fargo HOT Lanes Account			6/1/2021	5/31/2021	7,079	7,079	100.00	NA	DDA	2,541	7,079	2,541	7,079
	Wells Fargo Mobile Ticketing			6/1/2021	5/31/2021	6,978	6,978	100.00	NA	DDA	20,234	6,978	20,234	6,978
	Wells Fargo METROLift Online Account			6/1/2021	5/31/2021	58,824	58,824	100.00	NA	DDA	41,991	58,824	41,991	58,824
	TexStar Investment Pool		AAAm	6/1/2021	5/31/2021	66,338,266	66,338,266	100.00	0.01%	LGIP	46,969,009	66,338,266	46,969,009	66,338,266
	TexasDAILY Investment Pool		AAAm	6/1/2021	5/31/2021	44,786,153	44,786,153	100.00	0.04%	LGIP	44,784,558	44,786,153	44,784,558	44,786,153
	Blackrock T-Fund 60 Mutual Fund			6/1/2021	5/31/2021	631,167	631,167	100.00	0.01%	MF	611,277	631,167	611,277	631,167
4793	912796A25 / US Treasury Bill	0.000%	AA+/Aaa	5/13/2021	1/15/2021	5,000,000	4,998,689	99.97	0.08%	T	4,999,866	Matured/Called	4,999,995	Matured/Called
4794	912796G86 / UST Cash Management Bill	0.000%	AA+/Aaa	6/8/2021	1/15/2021	5,000,000	4,998,340	99.97	0.08%	T	4,999,559	4,999,919	4,999,950	4,999,995
4795	912796G94 / UST Cash Management Bill	0.000%	AA+/Aaa	6/15/2021	1/15/2021	5,000,000	4,998,217	99.96	0.09%	T	4,999,465	4,999,834	4,999,955	5,000,000
4796	912796A25 / US Treasury Bill	0.000%	AA+/Aaa	5/13/2021	1/15/2021	5,000,000	4,998,689	99.97	0.08%	T	4,999,866	Matured/Called	4,999,995	Matured/Called
4797	912796A25 / US Treasury Bill	0.000%	AA+/Aaa	5/13/2021	1/15/2021	5,000,000	4,998,648	99.97	0.08%	T	4,999,861	Matured/Called	4,999,995	Matured/Called
4798	912796G94 / UST Cash Management Bill	0.000%	AA+/Aaa	6/15/2021	1/15/2021	5,000,000	4,998,259	99.97	0.08%	T	4,999,478	4,999,838	4,999,955	5,000,000
4799	912796A33 / US Treasury Bill	0.000%	AA+/Aaa	5/27/2021	1/15/2021	5,000,000	4,998,533	99.97	0.08%	T	4,999,709	Matured/Called	4,999,983	Matured/Called
4800	912796G94 / UST Cash Management Bill	0.000%	AA+/Aaa	6/15/2021	1/15/2021	5,000,000	4,998,270	99.97	0.08%	T	4,999,481	4,999,839	4,999,955	5,000,000
4801	912796358 / US Treasury Bill	0.000%	AA+/Aaa	7/15/2021	1/20/2021	5,000,000	4,997,922	99.96	0.09%	T	4,999,110	4,999,478	4,999,873	4,999,939
4802	912796B57 / US Treasury Bill	0.000%	AA+/Aaa	7/8/2021	1/20/2021	5,000,000	4,998,005	99.96	0.09%	T	4,999,192	4,999,561	4,999,863	4,999,949
4803	912828D72 / US Treasury Note	2.000%	AA+/Aaa	8/31/2021	1/20/2021	5,000,000	5,058,008	101.16	0.09%	T	5,031,878	5,023,778	5,031,785	5,024,441
4804	912828D72 / US Treasury Note	2.000%	AA+/Aaa	8/31/2021	1/20/2021	5,000,000	5,058,100	101.16	0.09%	T	5,031,929	5,023,816	5,031,785	5,024,441
4805	912828YC8 / US Treasury Note	1.500%	AA+/Aaa	8/31/2021	1/20/2021	5,000,000	5,043,000	100.86	0.08%	T	5,023,631	5,017,626	5,023,635	5,018,266
4806	912828RC6 / US Treasury Note	2.125%	AA+/Aaa	8/15/2021	1/20/2021	5,000,000	5,057,813	101.16	0.10%	T	5,029,748	5,021,048	5,029,799	5,021,772
4807	912828WY2 / US Treasury Note	2.250%	AA+/Aaa	7/31/2021	1/20/2021	5,000,000	5,057,422	101.15	0.08%	T	5,027,358	5,018,038	5,027,037	5,018,454
4808	912796B57 / US Treasury Bill	0.000%	AA+/Aaa	7/8/2021	1/20/2021	5,000,000	4,998,005	99.96	0.09%	T	4,999,192	4,999,561	4,999,863	4,999,949
4809	912828F21 / US Treasury Note	2.125%	AA+/Aaa	9/30/2021	1/21/2021	5,000,000	5,070,313	101.41	0.08%	T	5,042,580	5,033,896	5,042,969	5,034,575
4810	912828T67 / US Treasury Note	1.250%	AA+/Aaa	10/31/2021	1/21/2021	5,000,000	5,044,922	100.90	0.09%	T	5,029,151	5,024,213	5,029,688	5,025,000
4811	912828F21 / US Treasury Note	2.125%	AA+/Aaa	9/30/2021	1/21/2021	5,000,000	5,070,250	101.41	0.09%	T	5,042,542	5,033,866	5,042,969	5,034,575
4812	912828T67 / US Treasury Note	1.250%	AA+/Aaa	10/31/2021	1/21/2021	5,000,000	5,044,650	100.89	0.09%	T	5,028,975	5,024,067	5,029,688	5,025,000
4813	9127964L0 / US Treasury Bill	0.000%	AA+/Aaa	9/9/2021	1/21/2021	5,000,000	4,997,433	99.95	0.08%	T	4,998,538	4,998,884	4,999,642	4,999,826
4814	912828F21 / US Treasury Note	2.125%	AA+/Aaa	9/30/2021	1/21/2021	5,000,000	5,070,313	101.41	0.08%	T	5,042,580	5,033,896	5,042,969	5,034,575
4815	3130AF589 / Federal Home Loan Bank	3.000%	AA+/Aaa	10/12/2021	2/5/2021	5,000,000	5,100,400	102.01	0.07%	A	5,066,394	5,053,844	5,065,269	5,053,647
4816	3133EJ774 / Federal Farm Credit Banks	3.050%	AA+/Aaa	11/15/2021	2/5/2021	5,000,000	5,115,500	102.31	0.08%	A	5,081,096	5,068,399	5,079,436	5,067,978
4817	3133EJ774 / Federal Farm Credit Banks	3.050%	AA+/Aaa	11/15/2021	2/5/2021	5,000,000	5,115,800	102.32	0.07%	A	5,081,306	5,068,577	5,079,436	5,067,978
4818	912828T67 / US Treasury Note	1.250%	AA+/Aaa	10/31/2021	2/5/2021	5,000,000	5,043,359	100.87	0.06%	T	5,029,718	5,024,684	5,029,688	5,025,000
4819	912828U65 / US Treasury Note	1.750%	AA+/Aaa	11/30/2021	2/5/2021	5,000,000	5,068,555	101.37	0.07%	T	5,049,165	5,042,010	5,049,219	5,042,188
4820	912828Y27 / US Treasury Note	1.625%	AA+/Aaa	12/31/2021	2/23/2021	5,000,000	5,066,992	101.34	0.05%	T	5,052,729	5,046,030	5,051,563	5,045,313
4821	912828Y27 / US Treasury Note	1.625%	AA+/Aaa	12/31/2021	2/23/2021	5,000,000	5,066,797	101.34	0.05%	T	5,052,576	5,045,896	5,051,563	5,045,313
4822	912828Y27 / US Treasury Note	1.625%	AA+/Aaa	12/31/2021	2/23/2021	5,000,000	5,066,992	101.34	0.05%	T	5,052,729	5,046,030	5,051,563	5,045,313
4823	3137EADB2 / Freddie Mac	2.375%	AA+/Aaa	1/13/2022	2/23/2021	5,000,000	5,102,664	102.05	0.06%	A	5,081,686	5,071,833	5,080,839	5,072,029
4824	912828G53 / US Treasury Note	1.875%	AA+/Aaa	11/30/2021	2/23/2021	5,000,000	5,069,922	101.40	0.05%	T	5,053,381	5,045,612	5,053,125	5,045,313
4825	912828B97 / US Treasury Note	2.625%	AA+/Aaa	12/15/2021	2/23/2021	5,000,000	5,103,906	102.08	0.05%	T	5,080,580	5,069,624	5,079,492	5,069,727
4826	912828B58 / US Treasury Note	2.500%	AA+/Aaa	1/15/2022	2/23/2021	5,000,000	5,108,789	102.18	0.06%	T	5,086,697	5,076,320	5,085,938	5,075,781
4827	912828B97 / US Treasury Note	2.500%	AA+/Aaa	2/15/2022	2/26/2021	5,000,000	5,117,188	102.34	0.08%	T	5,096,273	5,085,982	5,096,094	5,086,328
4828	912828Z60 / US Treasury Note	1.375%	AA+/Aaa	1/31/2022	2/26/2021	5,000,000	5,059,950	101.20	0.08%	T	5,048,776	5,043,278	5,049,023	5,043,750
4829	912828Z61 / US Treasury Note	1.125%	AA+/Aaa	2/28/2022	2/26/2021	5,000,000	5,052,150	101.04	0.09%	T	5,043,173	5,038,756	5,044,141	5,040,234
4830	912828Z60 / US Treasury Note	1.375%	AA+/Aaa	1/31/2022	2/26/2021	5,000,000	5,059,961	101.20	0.08%	T	5,048,785	5,043,285	5,049,023	5,043,750
4831	912828Z61 / US Treasury Note	1.250%	AA+/Aaa	2/28/2022	2/26/2021	5,000,000	5,052,148	101.04	0.09%	T	5,043,172	5,044,141	5,038,755	5,040,234
4832	912828J76 / US Treasury Note	1.750%	AA+/Aaa	3/31/2022	3/16/2021	5,000,000	5,086,133	101.72	0.09%	T	5,075,906	5,068,861	5,076,563	5,070,313
4833	912828ZG8 / US Treasury Note	0.375%	AA+/Aaa	3/31/2022	3/16/2021	5,000,000	5,014,648	100.29	0.09%	T	5,012,909	5,011,711	5,014,453	5,012,695
4834	912828W89 / US Treasury Note	1.875%	AA+/Aaa	3/31/2022	3/16/2021	5,000,000	5,092,595	101.85	0.10%	T	5,081,601	5,074,027	5,082,422	5,075,000
4835	912828W89 / US Treasury Note	1.875%	AA+/Aaa	3/31/2022	3/16/2021	5,000,000	5,092,773	101.86	0.09%	T	5,081,758	5,074,170	5,082,422	5,075,000
4836	912828W89 / US Treasury Note	1.875%	AA+/Aaa	3/31/2022	3/16/2021	5,000,000	5,092,773	101.86	0.09%	T	5,081,758	5,074,170	5,082,422	5,075,000
4837	912828ZM5 / US Treasury Note	0.125%	AA+/Aaa	4/30/2022	4/15/2021	5,000,000	5,002,602	100.05	0.08%	T	5,002,499	5,002,286	5,002,734	5,002,539
4838	912828X47 / US Treasury Note	1.875%	AA+/Aaa	4/30/2022	4/15/2021	5,000,000	5,093,750	101.88	0.07%	T	5,090,040	5,082,371	5,089,453	5,082,227
4839	912828XR6 / US Treasury Note	1.750%	AA+/Aaa	5/31/2022	4/15/2021	5,000,000	5,093,945	101.88	0.08%	T	5,090,508	5,083,405	5,090,234	5,083,789
4840	912828XR6 / US Treasury Note	1.750%	AA+/Aaa	5/31/2022	4/15/2021	5,000,000	5,093,945	101.88	0.08%	T	5,090,508	5,083,405	5,090,234	5,083,789
4841	912828ZM5 / US Treasury Note	0.125%	AA+/Aaa	4/30/2022	4/15/2021	5,000,000	5,002,539	100.05	0.08%	T	5,002,439	5,002,231	5,002,734	5,002,539
4842	912828XR6 / US Treasury Note	1.750%	AA+/Aaa	5/31/2022	4/15/2021	5,000,000	5,093,750	101.88	0.08%	T	5,090,320	5,083,232	5,090,234	5,083,789
4843	912828XR6 / US Treasury Note	1.750%	AA+/Aaa	5/31/2022	4/15/2021	5,000,000	5,093,945	101.88	0.08%	T	5,090,508	5,083,405	5,090,234	5,083,789
4844	912828X47 / US Treasury Note	1.875%	AA+/Aaa	4/30/2022	4/15/2021	5,000,000	5,093,650	101.87	0.08%	T	5,089,944	5,089,453	5,089,453	5,082,227
4845	912828ZX1 / US Treasury Note	0.125%	AA+/Aaa	6/30/2022	4/16/2021	5,000,000	5,002,100	100.04	0.09%	T	5,002,033	5,001,885	5,002,344	5,001,758
Total General Fund											368,173,982	367,231,003	368,176,161	367,248,569

Metropolitan Transit Authority of Harris County
Monthly Changes in Position
As of May 31, 2021

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value	
											4/30/2021	5/31/2021	4/30/2021	5/31/2021
<u>Construction Fund</u>														
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	6/1/2021	5/31/2021	18,766,655	18,766,655	100.00	0.01%	LGIP	18,766,496	18,766,655	18,766,496	18,766,655
	Contractual Obligations DSR (TexStar)		AAAm	6/1/2021	5/31/2021	4,824,358	4,824,358	100.00	0.01%	LGIP	4,824,317	4,824,358	4,824,317	4,824,358
	Interest & Sinking Fund (2009 & 2010) (TexStar)		AAAm	6/1/2021	5/31/2021	2,373,521	2,373,521	100.00	0.01%	LGIP	2,020,021	2,020,021	2,020,021	2,373,521
	Interest & Sinking Fund 2011A (TexStar)		AAAm	6/1/2021	5/31/2021	6,074,806	6,074,806	100.00	0.01%	LGIP	4,745,056	6,074,806	4,745,056	6,074,806
	Interest & Sinking Fund 2011B (TexStar)		AAAm	6/1/2021	5/31/2021	2,766,018	2,766,018	100.00	0.01%	LGIP	2,340,023	2,766,018	2,340,023	2,766,018
	Interest & Sinking Fund 2014 (TexStar)		AAAm	6/1/2021	5/31/2021	5,004,152	5,004,152	100.00	0.01%	LGIP	4,045,059	5,004,152	4,045,059	5,004,152
	Interest & Sinking Fund 2015B (TexStar)		AAAm	6/1/2021	5/31/2021	3,087,051	3,087,051	100.00	0.01%	LGIP	2,500,036	3,087,051	2,500,036	3,087,051
	Interest & Sinking Fund 2016A (TexStar)		AAAm	6/1/2021	5/31/2021	3,066,653	3,066,653	100.00	0.01%	LGIP	2,073,675	3,066,653	2,073,675	3,066,653
	Interest & Sinking Fund 2016B (TexStar)		AAAm	6/1/2021	5/31/2021	949,878	949,878	100.00	0.01%	LGIP	730,014	949,878	730,014	949,878
	Interest & Sinking Fund 2016C (TexStar)		AAAm	6/1/2021	5/31/2021	9,560,094	9,560,094	100.00	0.01%	LGIP	8,593,841	9,560,094	8,593,841	9,560,094
	Interest & Sinking Fund 2016D (TexStar)		AAAm	6/1/2021	5/31/2021	2,741,089	2,741,089	100.00	0.01%	LGIP	2,222,532	2,741,089	2,222,532	2,741,089
	Interest & Sinking Fund 2017A (TexStar)		AAAm	6/1/2021	5/31/2021	1,643,580	1,643,580	100.00	0.01%	LGIP	1,317,522	1,643,580	1,317,522	1,643,580
	Interest & Sinking Fund 2017B (TexStar)		AAAm	6/1/2021	5/31/2021	7,210,296	7,210,296	100.00	0.01%	LGIP	5,847,581	7,210,296	5,847,581	7,210,296
	Interest & Sinking Fund 2017C (TexStar)		AAAm	6/1/2021	5/31/2021	331,642	331,642	100.00	0.01%	LGIP	245,005	331,642	245,005	331,642
	Interest & Sinking Fund 2018A (TexStar)		AAAm	6/1/2021	5/31/2021	495,966	495,966	100.00	0.01%	LGIP	30	495,966	30	495,966
	Interest & Sinking Fund 2019A (TexStar)		AAAm	6/1/2021	5/31/2021	267,171	267,171	100.00	0.01%	LGIP	16	267,171	16	267,171
	Interest & Sinking Fund 2019B (TexStar)		AAAm	6/1/2021	5/31/2021	670,707	670,707	100.00	0.01%	LGIP	540,008	670,707	540,008	670,707
	Interest & Sinking Fund 2020A (TexStar)		AAAm	6/1/2021	5/31/2021	1,870,065	1,870,065	100.00	0.01%	LGIP	1,032,551	1,870,065	1,032,551	1,870,065
Debt Service Fund Subtotal											61,843,782	71,703,701	61,843,782	71,703,701
Proceeds Fund 2018A (TexasDaily)														
			AAAm	6/1/2021	5/31/2021	9,249,281	9,249,281	100.00	0.04%	LGIP	9,248,951	9,249,281	9,248,951	9,249,281
Capital Fund Subtotal											9,248,951	9,249,281	9,248,951	9,249,281
Total Construction Fund											71,092,733	80,952,982	71,092,733	80,952,982
<u>General Mobility Fund</u>														
	LOGIC Investment Pool GMP Escrow		AAAm	6/1/2021	5/31/2021	113,788,195	113,788,195	100.00	0.08%	LGIP	115,400,225	113,788,195	115,400,225	113,788,195
Total General Mobility Fund											115,400,225	113,788,195	115,400,225	113,788,195
<u>Real Estate Fund</u>														
	TexasDAILY Investment Pool Real Estate		AAAm	6/1/2021	5/31/2021	2,031,264	2,031,264	100.00	0.04%	LGIP	2,031,192	2,031,264	2,031,192	2,031,264
Total Real Estate Fund											2,031,192	2,031,264	2,031,192	2,031,264
Grand Total All Funds											556,698,132	564,003,444	556,700,311	564,021,010

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 May 31, 2021

<u>Description</u>	FY2021 Year to Date				Escrow Balance
	Escrow Funding	Disbursements from Escrow	Interest to General Fund	Interest Earned on Escrow Funds	
May-21 Escrow Balance Forward	\$ 104,801,007.61	\$ (88,022,257.57)	\$ (88,261.12)	\$ 88,261.12	\$ 115,400,224.90
May-21 Net Sales Tax Received (((Net Sales Tax X 25%) - FY2014 May GMP) / 2] + FY2014 May GMP [((\$79,813,918.37 X 25%) - \$15,544,128.32) / 2] + \$15,544,128.32	17,748,803.96				133,149,028.86
May-21 City of Houston See attached for details		(16,898,287.19)			116,250,741.67
May-21 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(2,021,754.63)			114,228,987.04
May-21 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(440,791.82)			113,788,195.22
May-21 Interest Activity			(7,627.58)	7,627.58	113,788,195.22
May-21 Escrow - Fiscal Year to Date	\$ 122,549,811.57	\$ (107,383,091.21)	\$ (95,888.70)	\$ 95,888.70	\$ 113,788,195.22

General Mobility Program
Political Jurisdictions of Projects Funded in May 2021

<u>City of Houston Projects</u>	<u>Invoiced Amount</u>	<u>City Council District</u>
22nd Pd: Traffic Signal and Maintenance	\$ 3,666,783.28	Citywide
22nd Pd: Concrete Street Repair Program	3,468,199.63	Citywide
22nd Pd: Special City Project (Asphalt Street Overlay)	2,837,973.76	Citywide
22nd Pd: Street Maintenance Program	2,833,679.85	Citywide
22nd Pd: Sign Maintenance Program	1,620,394.28	Citywide
22nd Pd: Bridge / Barricade Maintenance Program	1,182,380.71	Citywide
22nd Pd: Pavement Marketing Maintenance Program	878,816.37	Citywide
22nd Pd: Bridge Replacement / Special Projects	410,059.31	Citywide
	\$ 16,898,287.19	