

METRO

INVESTMENT REPORT

ALL FUNDS

February 2016

**Metropolitan Transit Authority of Harris County
Investment Report
For month ended February 29, 2016
Portfolio Summary Management Report**

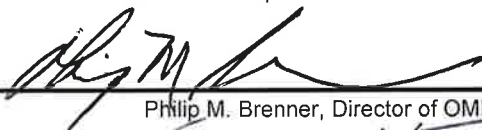
The following is a summary of METRO's Investment Portfolios:

Fund:	General	Construction	General Mobility
Prior Month End Book Value	265,490,854	68,934,553	88,150,691
Current Month End Book Value	270,056,214	74,617,345	103,001,490
Change	<u>4,565,359</u>	<u>5,682,792</u>	<u>14,850,799</u>
Prior Month End Market Value*	265,414,574	68,934,553	88,150,691
Current Month End Market Value*	270,024,996	74,617,345	103,001,490
Change	<u>4,610,422</u>	<u>5,682,792</u>	<u>14,850,799</u>
Interest Receivable	212,026	-	-
Weighted Average Days Outstanding	79	1	1
Weighted Average Years Outstanding	0.22	0.00	0.00
Yield	0.18%	0.31%	0.39%
Benchmark Yield	0.25%	0.25%	0.28%
Yield Over / <Under> Benchmark	-0.07%	0.06%	0.11%
TexStar Wtd Avg. Days Outstanding (as of 02/29/16) **	46	46	N/A
TexDaily Wtd Avg. Days Outstanding (as of 01/31/16) **	47	N/A	47

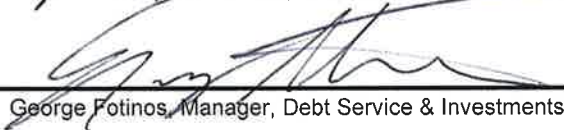
All Funds are managed in full compliance with the Public Funds Investment Act, the Investment Policy and Strategy of the Metropolitan Transit Authority of Harris County and under the safety parameters set by the Board of Directors.



Debbie Sechler, Executive Vice President



Philip M. Brenner, Director of OMB



George Fotinos, Manager, 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 February 29, 2016**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											1/31/2016	2/29/2016	1/31/2016	2/29/2016	
General Fund															
	Wells Fargo Master Account			3/1/2016	2/29/2016	4,949,005	4,949,005	100.00	0.000%	DDA	5,824,785	4,949,005	5,824,785	4,949,005	
	Wells Fargo HOT Lanes Account			3/1/2016	2/29/2016	43,420	43,420	100.00	0.000%	DDA	21,038	43,420	21,038	43,420	
	Wells Fargo Mobile Ticketing			3/1/2016	2/29/2016	1,129	1,129	100.00	0.000%	DDA	32	1,129	32	1,129	
	TexStar Investment Pool		AAA	3/1/2016	2/29/2016	52,025,123	52,025,123	100.00	0.315%	LGIP	50,011,579	52,025,123	50,011,579	52,025,123	
	TexDaily Investment Pool		AAA	3/1/2016	2/29/2016	13,092,670	13,092,670	100.00	0.390%	LGIP	9,666,039	13,092,670	9,666,039	13,092,670	
4551	3133EDM66 / Federal Farm Credit Banks	0.39%		5/27/2016	5/27/2014	15,000,000	14,988,750	99.93	0.428%	A	14,998,212	14,998,659	14,982,000	14,987,550	
4577	31315KF70 / Federal Agricultural Mortgage Corp.	0.470%	NA*	9/13/2016	9/14/2015	20,000,000	19,904,694	99.52	0.480%	A	19,941,089	19,948,682	19,936,200	19,952,000	
4578	31358UB9 / Fannie Mae	0.290%	NA*	3/9/2016	9/14/2015	30,000,000	29,957,225	99.86	0.295%	A	29,991,008	29,998,056	29,991,000	29,998,200	
EWBCD17	East West Bank CD	0.400%	Coll = Aaa	3/12/2016	9/14/2015	10,000,000	10,000,000	100.00	0.400%	CD	10,000,000	10,000,000	10,000,000	10,000,000	
4579	31315KG61 / Federal Agricultural Mortgage Corp.	0.450%	NA*	9/20/2016	9/22/2015	15,000,000	14,931,750	99.55	0.459%	A	14,956,380	14,961,833	14,950,650	14,962,800	
EWBCD18	East West Bank CD	0.450%	Coll = Aaa	5/22/2016	11/24/2015	10,000,000	10,000,000	100.00	0.450%	CD	10,000,000	10,000,000	10,000,000	10,000,000	
4580	313384TE9 / Federal Home Loan Bank	0.290%	NA*	2/17/2016	12/24/2015	5,000,000	4,997,744	99.95	0.294%	A	4,999,332	Matured/Called	4,999,400	Matured/Called	
4581	313384UW7 / Federal Home Loan Bank	0.380%	NA*	3/28/2016	12/28/2015	5,000,000	4,995,197	99.90	0.387%	A	4,997,012	4,998,559	4,997,700	4,998,950	
4583	31315KVA5 / Federal Agricultural Mortgage Corp.	0.400%	NA*	4/1/2016	12/29/2015	5,000,000	4,994,778	99.90	0.407%	A	4,996,631	4,998,259	4,997,000	4,998,600	
4586	912828QF0 / US Treasury Note	0.063%	Aaa	4/30/2016	12/29/2015	5,000,000	5,042,904	100.86	0.416%	T	5,031,299	5,021,100	5,018,750	5,013,650	
4587	313588P66 / Fannie Mae	0.660%	NA*	11/15/2016	12/29/2015	5,000,000	4,970,483	99.41	0.674%	A	4,973,518	4,976,184	4,977,200	4,983,100	
4588	3135G0ES8 / Fannie Mae	1.012%	Aaa/AA+	11/15/2016	12/29/2015	10,000,000	10,069,306	100.69	0.773%	A	10,062,181	10,055,919	10,056,300	10,047,600	
4589	912828QF0 / US Treasury Note	0.535%	Aaa	4/30/2016	12/29/2015	10,000,000	10,085,933	100.86	0.413%	T	10,062,689	10,042,262	10,037,500	10,027,300	
4590	912828UM0 / US Treasury Note	0.375%	Aaa	2/15/2016	12/29/2015	5,000,000	5,008,297	100.17	0.165%	T	5,002,471	Matured/Called	5,000,050	Matured/Called	
4591	31315KVA5 / Federal Agricultural Mortgage Corp.	0.400%	NA*	4/1/2016	12/29/2015	10,000,000	9,989,556	99.90	0.400%	A	9,993,262	9,996,519	9,994,000	9,997,200	
4593	313384UY3 / Federal Home Loan Bank	0.370%	NA*	3/30/2016	12/29/2015	10,000,000	9,990,544	99.91	0.377%	A	9,993,973	9,996,987	9,995,200	9,997,700	
4595	313384ZQ5 / Federal Home Loan Bank	0.450%	AAA	7/20/2016	1/21/2016	5,000,000	4,988,688	99.77	0.451%	A	4,989,316	4,991,139	4,989,850	4,992,550	
4596	3130A74P7 / Federal Home Loan Bank	0.450%	AAA	6/30/2016	1/22/2016	5,000,000	5,000,063	100.00	0.450%	A	5,000,059	5,000,048	4,999,800	5,000,250	
4597	313384ZS1 / Federal Home Loan Bank	0.500%	AAA	7/22/2016	1/27/2016	5,000,000	4,987,708	99.75	0.510%	A	4,987,988	4,990,013	4,989,750	4,992,450	
4598	313384ZS1 / Federal Home Loan Bank	0.480%	AAA	7/22/2016	1/26/2016	5,000,000	4,988,133	99.76	0.489%	A	4,988,469	4,990,413	4,989,750	4,992,450	
4599	912828WX4 / US Treasury Note	0.500%	AAA	7/31/2016	1/27/2016	5,000,000	5,013,791	100.28	0.439%	T	5,013,493	5,011,331	4,999,450	4,999,800	
4600	313396ZV8 / Freddie Mac	0.450%	NA*	7/25/2016	1/27/2016	5,000,000	4,988,750	99.78	0.459%	A	4,989,001	4,990,824	4,989,550	4,992,300	
4601	313384C98 / Federal Home Loan Bank	0.450%	NA*	8/22/2016	2/16/2016	5,000,000	4,988,250	99.77	0.459%	A	Did Not Own	4,989,067	Did Not Own	4,989,850	
4602	313396E25 / Freddie Mac	0.430%	NA*	8/31/2016	2/17/2016	5,000,000	4,988,294	99.77	0.438%	A	Did Not Own	4,989,015	Did Not Own	4,989,350	
Total General Fund											265,490,854	270,056,214	265,414,574	270,024,996	
Construction Fund															
	Interest & Sinking Fund 2008B (Wells Fargo)	0.00%	AAA	3/1/2016	2/29/2016	19,816	19,816	100.00	0.31%	-	18,732	19,816	18,732	19,816	
	Series 2008B DSR (TexStar)	0.31%	AAA	3/1/2016	2/29/2016	4,707,271	4,707,271	100.00	0.31%	LGIP	4,707,179	4,707,271	4,707,179	4,707,271	
	Sales & Use Tax Bonds DSR (TexStar)	0.31%	AAA	3/1/2016	2/29/2016	20,945,913	20,945,913	100.00	0.31%	LGIP	20,940,677	20,945,913	20,940,677	20,945,913	
	Contractual Obligations DSR (TexStar)	0.31%	AAA	3/1/2016	2/29/2016	8,232,969	8,232,969	100.00	0.31%	LGIP	8,230,911	8,232,969	8,230,911	8,232,969	
	Interest & Sinking Fund (2009 & 2010) (TexStar)	0.31%	AAA	3/1/2016	2/29/2016	8,147,517	8,147,517	100.00	0.31%	LGIP	6,110,564	8,147,517	6,110,564	8,147,517	
	Interest & Sinking Fund 2011A (TexStar)	0.31%	AAA	3/1/2016	2/29/2016	10,241,490	10,241,490	100.00	0.31%	LGIP	7,681,025	10,241,490	7,681,025	10,241,490	
	Interest & Sinking Fund 2011B (TexStar)	0.31%	AAA	3/1/2016	2/29/2016	1,783,871	1,783,871	100.00	0.31%	LGIP	1,337,887	1,783,871	1,337,887	1,783,871	
	Interest & Sinking Fund 2014 (TexStar)	0.31%	AAA	3/1/2016	2/29/2016	4,177,781	4,177,781	100.00	0.31%	LGIP	3,133,298	4,177,781	3,133,298	4,177,781	
	Proceeds Fund 2014 (TexStar)	0.31%	AAA	3/1/2016	2/29/2016	13,807,610	13,807,610	100.00	0.31%	LGIP	13,804,158	13,807,610	13,804,158	13,807,610	
	Interest & Sinking Fund 2015A (TexStar)	0.31%	AAA	3/1/2016	2/29/2016	219,210	219,210	100.00	0.31%	LGIP	1,219,719	219,210	1,219,719	219,210	
	Interest & Sinking Fund 2015B (TexStar)	0.31%	AAA	3/1/2016	2/29/2016	2,333,896	2,333,896	100.00	0.31%	LGIP	1,750,401	2,333,896	1,750,401	2,333,896	
Total Construction Fund											68,934,553	74,617,345	68,934,553	74,617,345	
General Mobility Fund															
	TexDaily Investment Pool GMP	0.39%	AAA	3/1/2016	2/29/2016	103,001,490	103,001,490	100.00	0.39%	LGIP	88,150,691	103,001,490	88,150,691	103,001,490	
Total General Mobility Fund											88,150,691	103,001,490	88,150,691	103,001,490	
Grand Total All Funds											422,576,098	447,675,049	422,499,818	447,643,831	

Notes:

AAA is the highest long-term rating. A-1+ is the highest short term rating. NA*: Implicit backing of the Federal Government
 DDA: Demand Deposit Account
 LGIP: Local Government Investment Pool
 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

**Metropolitan Transit Authority of Harris County Texas
General Mobility Escrow Activity Summary
As of February 29, 2016**

<u>Description</u>	FY2016 Year to Date				Escrow Balance
	Escrow Funding	Disbursements from Escrow	Interest to General Fund	Interest Earned on Escrow Funds	
Feb-16 Escrow Balance Forward	\$ 56,192,297.62	\$ (63,969,868.01)	\$ -	\$ 63,195.61	\$ 88,150,690.71
Feb-16 Net Sales Tax Received (((Net Sales Tax X 25%) - FY2014 Feb GMP) / 2] + FY2014 Feb GMP (((\$73,816,760.66 X 25%) - \$18,032,868.60) / 2] + \$18,032,868.60	18,243,529.38				106,394,220.09
Feb-16 Duplicate entry of Net Sales Tax Received (to be corrected)					106,394,220.09
Feb-16 City of Houston See attached for details		(3,423,073.00)			102,971,147.09
Feb-16 Interest Earned				30,342.90	103,001,489.99
Feb-16 Escrow - Fiscal Year to Date	\$ 74,435,827.01	\$ (67,392,941.01)	\$ -	\$ 93,538.51	\$ 103,001,489.99

