

METRO

INVESTMENT REPORT

ALL FUNDS

October 2020

**Metropolitan Transit Authority of Harris County
Investment Report
For month ended October 31, 2020
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	\$406,331,568	\$36,041,992	\$85,902,973	\$2,030,292	\$98,621,475
Current Month End Book Value	371,797,025	36,045,527	26,490,110	2,030,491	110,223,833
Change	(\$34,534,543)	\$3,535	(\$59,412,863)	\$199	\$11,602,358
Prior Month End Market Value*	\$406,646,385	\$36,041,992	\$85,902,973	\$2,030,292	\$98,621,475
Current Month End Market Value*	372,007,757	36,045,527	26,490,110	2,030,491	110,223,833
Change	(\$34,638,628)	\$3,535	(\$59,412,863)	\$199	\$11,602,358
Interest Receivable	\$469,038	\$0	\$0	\$0	\$0
Weighted Average Days Outstanding	49	1	1	1	1
Weighted Average Years Outstanding	0.13	0.00	0.00	0.00	0.00
Yield	0.44%	0.12%	0.11%	0.12%	0.19%
Benchmark Yield	0.09%	0.08%	0.09%	0.08%	0.08%
Yield Over / <Under> Benchmark	0.35%	0.04%	0.02%	0.04%	0.11%
TexStar Wtd Avg. Days Outstanding (as of 10/31/20) **	42	N/A	42	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 09/30/20) **	57	57	N/A	57	N/A
LOGIC Wtd Avg. Days Outstanding(as of 10/31/20)**	N/A	N/A	N/A	N/A	46

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.



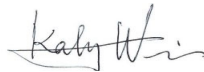
Arthur C. Smiley III, Chief Financial Officer



Philip M. Brenner, Director of OMB



George Fotinos, Manager, 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 October 31, 2020**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											9/30/2020	10/31/2020	9/30/2020	10/31/2020	
General Fund															
	Wells Fargo Master Account			11/1/2020	10/31/2020	8,819,035	8,819,035	100.00	NA	DDA	9,642,512	8,819,035	9,642,512	8,819,035	
	Wells Fargo HOT Lanes Account			11/1/2020	10/31/2020	4,482	4,482	100.00	NA	DDA	182,903	4,482	182,903	4,482	
	Wells Fargo Mobile Ticketing			11/1/2020	10/31/2020	65,618	65,618	100.00	NA	DDA	135,253	65,618	135,253	65,618	
	Wells Fargo METROLIFT Online Account			11/1/2020	10/31/2020	14,459	14,459	100.00	NA	DDA	93,000	14,459	93,000	14,459	
	TexStar Investment Pool		AAA	11/1/2020	10/31/2020	114,381,284	114,381,284	100.00	0.12%	LGIP	113,013,177	114,381,284	113,013,177	114,381,284	
	TexasDAILY Investment Pool		AAA	11/1/2020	10/31/2020	17,969,347	17,969,347	100.00	0.12%	LGIP	17,967,585	17,969,347	17,967,585	17,969,347	
	Wells Fargo Institutional Sweep			11/1/2020	10/31/2020	358,887	358,887	100.00	0.01%	DSA	221,341	358,887	221,341	358,887	
	Wells Fargo Custody Cash			11/1/2020	10/31/2020	10,143,750	10,143,750	100.00	NA	DDA	-	10,143,750	-	10,143,750	
4721	3130AEWA4 / Federal Home Loan Bank	2.625%	AA+/Aaa	10/1/2020	9/6/2019	5,000,000	5,046,800	100.94	1.74%	A	5,000,000	Matured/Called	5,000,000	Matured/Called	
4722	9128285G1 / US Treasury Note	2.875%	AA+/Aaa	10/31/2020	9/6/2019	5,000,000	5,064,648	101.29	1.73%	T	5,004,618	Matured/Called	5,011,300	Matured/Called	
4724	9128285G1 / US Treasury Note	2.875%	AA+/Aaa	10/31/2020	12/18/2019	5,000,000	5,052,900	101.06	1.64%	T	5,005,006	Matured/Called	5,011,300	Matured/Called	
4725	9128285Q9 / US Treasury Note	2.750%	AA+/Aaa	11/30/2020	12/18/2019	5,000,000	5,052,344	101.05	1.64%	T	5,009,051	5,004,375	5,021,650	5,010,000	
4726	912828AA2 / US Treasury Note	2.000%	AA+/Aaa	11/30/2020	12/18/2019	5,000,000	5,017,188	100.34	1.63%	T	5,002,972	5,001,436	5,015,500	5,007,100	
4727	912828AA2 / US Treasury Note	2.000%	AA+/Aaa	11/30/2020	12/18/2019	5,000,000	5,017,188	100.34	1.63%	T	5,002,972	5,001,436	5,015,500	5,007,100	
4728	912828A83 / US Treasury Note	2.875%	AA+/Aaa	12/31/2020	12/18/2019	5,000,000	5,037,305	100.75	1.64%	T	5,008,981	5,005,921	5,027,850	5,017,800	
4729	9128285S5 / US Treasury Note	2.500%	AA+/Aaa	12/31/2020	12/18/2019	5,000,000	5,043,948	100.88	1.64%	T	5,010,580	5,006,976	5,029,400	5,018,850	
4730	9128285S5 / US Treasury Note	2.500%	AA+/Aaa	12/31/2020	12/18/2019	5,000,000	5,043,555	100.87	1.64%	T	5,010,485	5,006,913	5,029,400	5,018,850	
4731	9128285X4 / US Treasury Note	2.500%	AA+/Aaa	1/31/2021	12/18/2019	5,000,000	5,046,484	100.93	1.66%	T	5,013,866	5,010,342	5,039,450	5,028,600	
4732	912828B58 / US Treasury Note	2.125%	AA+/Aaa	1/31/2021	1/15/2020	5,000,000	5,026,758	100.54	1.61%	T	5,008,568	5,006,391	5,033,200	5,024,000	
4733	912828B58 / US Treasury Note	2.125%	AA+/Aaa	1/31/2021	1/15/2020	5,000,000	5,026,953	100.54	1.60%	T	5,008,631	5,006,438	5,033,200	5,024,000	
4734	912828B90 / US Treasury Note	2.000%	AA+/Aaa	2/28/2021	1/15/2020	5,000,000	5,021,484	100.43	1.61%	T	5,007,879	5,006,251	5,039,050	5,030,850	
4735	912828B90 / US Treasury Note	2.000%	AA+/Aaa	2/28/2021	1/15/2020	5,000,000	5,021,484	100.43	1.61%	T	5,007,879	5,006,251	5,039,050	5,030,850	
4736	9128284B3 / US Treasury Note	2.375%	AA+/Aaa	3/15/2021	2/19/2020	5,000,000	5,046,875	100.94	1.49%	T	5,019,883	5,016,147	5,051,550	5,041,400	
4737	459058EW9 / World Bank	1.625%	AA+/Aaa	3/9/2021	2/19/2020	5,000,000	5,004,711	100.09	1.54%	A	5,001,956	5,001,574	5,030,700	5,024,450	
4750	9127964K2 / UST Cash Management Bill	0.155%	AA+/Aaa	10/27/2020	5/29/2020	5,000,000	4,996,749	99.93	0.16%	T	4,999,437	Matured/Called	4,999,700	Matured/Called	
4751	9127962S7 / US Treasury Bill	0.155%	AA+/Aaa	10/22/2020	5/29/2020	5,000,000	4,996,857	99.94	0.16%	T	4,999,545	Matured/Called	4,999,750	Matured/Called	
4752	9127963B3 / US Treasury Bill	0.160%	AA+/Aaa	11/27/2020	5/29/2020	5,000,000	4,995,956	99.92	0.16%	T	4,998,726	4,999,419	4,999,250	4,999,700	
4753	313384Q28 / Federal Home Loan Bank	0.120%	AA+/Aaa	11/19/2020	5/29/2020	5,000,000	4,997,100	99.94	0.12%	A	4,999,179	4,999,698	4,999,550	4,999,800	
4754	3135G0U84 / Fannie Mae	2.875%	AA+/Aaa	10/30/2020	5/29/2020	5,000,000	5,057,150	101.14	0.15%	A	5,010,832	Matured/Called	5,011,250	Matured/Called	
4755	9127963B3 / US Treasury Bill	0.138%	AA+/Aaa	11/27/2020	5/29/2020	5,000,000	4,996,500	99.93	0.14%	T	4,998,898	4,999,497	4,999,250	4,999,700	
4756	912796TY5 / US Treasury Bill	0.000%	AA+/Aaa	12/31/2020	7/7/2020	5,000,000	4,996,263	99.93	0.15%	T	4,998,068	4,998,726	4,998,750	4,999,250	
4757	912796UC1 / US Treasury Bill	0.000%	AA+/Aaa	1/28/2021	7/7/2020	5,000,000	4,995,985	99.92	0.14%	T	4,997,658	4,998,268	4,998,350	4,998,850	
4758	912796UC1 / US Treasury Bill	0.000%	AA+/Aaa	1/28/2021	7/7/2020	5,000,000	4,996,082	99.92	0.14%	T	4,997,715	4,998,310	4,998,350	4,998,850	
4759	912796TY5 / US Treasury Bill	0.000%	AA+/Aaa	12/31/2020	7/7/2020	5,000,000	4,996,255	99.93	0.15%	T	4,998,064	4,998,723	4,998,750	4,999,250	
4760	912796TY5 / US Treasury Bill	0.000%	AA+/Aaa	12/31/2020	7/7/2020	5,000,000	4,996,386	99.93	0.15%	T	4,998,132	4,998,768	4,998,750	4,999,250	
4761	9127963T4 / US Treasury Bill	0.000%	AA+/Aaa	1/7/2021	7/9/2020	5,000,000	4,996,158	99.92	0.15%	T	4,997,920	4,998,578	4,998,700	4,999,200	
4762	912796TY5 / US Treasury Bill	0.000%	AA+/Aaa	12/31/2020	7/7/2020	5,000,000	4,996,128	99.92	0.16%	T	4,997,988	4,998,680	4,998,750	4,999,250	
4763	9127963T4 / US Treasury Bill	0.000%	AA+/Aaa	1/7/2021	7/9/2020	5,000,000	4,996,057	99.92	0.16%	T	4,997,865	4,998,540	4,998,700	4,999,200	
4764	9127962T5 / US Treasury Bill	0.135%	AA+/Aaa	10/29/2020	7/15/2020	5,000,000	4,998,013	99.96	0.14%	T	4,999,470	Matured/Called	4,999,650	Matured/Called	
4765	9127963B3 / US Treasury Bill	0.140%	AA+/Aaa	11/27/2020	7/15/2020	5,000,000	4,997,375	99.95	0.14%	T	4,998,883	4,999,491	4,999,250	4,999,700	
4766	912796TY5 / US Treasury Bill	0.138%	AA+/Aaa	12/31/2020	7/15/2020	5,000,000	4,996,773	99.94	0.14%	T	4,998,252	4,998,847	4,998,750	4,999,250	
4767	912796TP4 / US Treasury Bill	0.138%	AA+/Aaa	11/5/2020	7/15/2020	5,000,000	4,997,842	99.96	0.14%	T	4,999,326	4,999,923	4,999,600	4,999,950	
4768	9127963U1 / US Treasury Bill	0.141%	AA+/Aaa	1/14/2021	7/16/2020	5,000,000	4,996,437	99.93	0.14%	T	4,997,933	4,998,543	4,998,550	4,999,150	
4771	912796XE4 / US Treasury Bill	0.095%	AA+/Aaa	2/25/2021	7/31/2020	5,000,000	4,997,242	99.94	0.10%	T	4,998,051	4,998,462	4,997,950	4,998,400	
4772	912796XE4 / US Treasury Bill	0.095%	AA+/Aaa	2/25/2021	7/31/2020	5,000,000	4,997,242	99.94	0.10%	T	4,998,051	4,998,462	4,997,950	4,998,400	
4773	313385BY1 / Federal Home Loan Bank	0.090%	AA+/Aaa	2/16/2021	7/31/2020	5,000,000	4,997,500	99.95	0.09%	A	4,998,266	4,998,656	4,998,100	4,998,550	
4774	912796XE4 / US Treasury Bill	0.093%	AA+/Aaa	2/25/2021	7/31/2020	5,000,000	4,997,315	99.95	0.09%	T	4,998,102	4,998,503	4,997,950	4,998,400	
4775	9127962T5 / US Treasury Bill	0.085%	AA+/Aaa	10/29/2020	7/31/2020	5,000,000	4,998,938	99.98	0.09%	T	4,999,666	Matured/Called	4,999,650	Matured/Called	
4776	912796XE4 / US Treasury Bill	0.095%	AA+/Aaa	2/25/2021	7/31/2020	5,000,000	4,997,242	99.94	0.10%	T	4,998,051	4,998,462	4,997,950	4,998,400	
4777	9127963U1 / US Treasury Bill	0.090%	AA+/Aaa	1/14/2021	7/31/2020	5,000,000	4,997,913	99.96	0.09%	T	4,998,680	4,999,069	4,998,550	4,999,150	
4778	912796XE4 / US Treasury Bill	0.090%	AA+/Aaa	2/25/2021	7/31/2020	5,000,000	4,997,388	99.95	0.09%	T	4,998,154	4,998,543	4,997,950	4,998,400	
4779	313384L72 / Federal Home Loan Bank	0.090%	AA+/Aaa	10/23/2020	9/16/2020	5,000,000	4,999,538	99.99	0.09%	A	4,999,717	Matured/Called	4,999,800	Matured/Called	
4780	9127963B3 / US Treasury Bill	0.090%	AA+/Aaa	11/27/2020	9/16/2020	5,000,000	4,999,100	99.98	0.09%	T	4,999,277	4,999,670	4,999,250	4,999,700	
4781	313385CR5 / Federal Home Loan Bank	0.110%	AA+/Aaa	3/5/2021	9/16/2020	5,000,000	4,997,403	99.95	0.11%	A	4,997,618	4,998,094	4,997,850	4,998,100	
4782	9127964N6 / US Treasury Bill	0.105%	AA+/Aaa	3/18/2021	9/17/2020	5,000,000	4,997,346	99.95	0.11%	T	4,997,536	4,997,991	4,997,550	4,998,200	
4783	9127964N6 / US Treasury Bill	0.105%	AA+/Aaa	3/18/2021	9/17/2020	5,000,000	4,997,346	99.95	0.11%	T	4,997,536	4,997,991	4,997,550	4,998,200	
4784	3130AK3N4 / Federal Home Loan Bank	0.100%	AA+/Aaa	12/2/2020	9/16/2020	5,000,000	4,999,995	100.00	0.10%	A	4,999,996	4,999,998	5,000,165	4,999,945	
4785	313385CR5 / Federal Home Loan Bank	0.115%	AA+/Aaa	3/5/2021	9/16/2020	5,000,000	4,997,285	99.95	0.12%	A	4,997,510	4,998,008	4,997,850	4,998,100	
4786	9127964M8 / US Treasury Bill	0.105%	AA+/Aaa	3/11/2021	9/16/2020	5,000,000	4,997,433	99.95	0.11%	T	4,997,639	4,998,093	4,997,700	4,998,350	
4787	9127964N6 / US Treasury Bill	0.110%	AA+/Aaa	3/18/2021	9/17/2020	5,000,000	4,997,219	99.94	0.11%	T	4,997,419	4,997,895	4,997,550	4,998,200	
4788	9127964N6 / US Treasury Bill	0.115%	AA+/Aaa	3/18/2021											

Metropolitan Transit Authority of Harris County
Monthly Changes in Position
As of October 31, 2020

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value			
											9/30/2020	10/31/2020	9/30/2020	10/31/2020		
Construction Fund																
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	11/1/2020	10/31/2020	18,762,035	18,762,035	100.00	0.12%	LGIP	18,760,203	18,762,035	18,760,203	18,762,035		
	Contractual Obligations DSR (TexStar)		AAAm	11/1/2020	10/31/2020	4,823,171	4,823,171	100.00	0.12%	LGIP	4,822,700	4,823,171	4,822,700	4,823,171		
	Interest & Sinking Fund (2009 & 2010) (TexStar)		AAAm	11/1/2020	10/31/2020	265	265	100.00	0.12%	LGIP	2,751,644	265	2,751,644	265		
	Interest & Sinking Fund 2011A (TexStar)		AAAm	11/1/2020	10/31/2020	909	909	100.00	0.12%	LGIP	9,436,724	909	9,436,724	909		
	Interest & Sinking Fund 2011B (TexStar)		AAAm	11/1/2020	10/31/2020	18	18	100.00	0.12%	LGIP	179,997	18	179,997	18		
	Interest & Sinking Fund 2014 (TexStar)		AAAm	11/1/2020	10/31/2020	839	839	100.00	0.12%	LGIP	8,644,342	839	8,644,342	839		
	Interest & Sinking Fund 2015B (TexStar)		AAAm	11/1/2020	10/31/2020	516	516	100.00	0.12%	LGIP	5,314,827	516	5,314,827	516		
	Interest & Sinking Fund 2016A (TexStar)		AAAm	11/1/2020	10/31/2020	258	258	100.00	0.12%	LGIP	2,529,212	258	2,529,212	258		
	Interest & Sinking Fund 2016B (TexStar)		AAAm	11/1/2020	10/31/2020	176	176	100.00	0.12%	LGIP	1,794,322	176	1,794,322	176		
	Interest & Sinking Fund 2016C (TexStar)		AAAm	11/1/2020	10/31/2020	2,899,002	2,899,002	100.00	0.12%	LGIP	1,932,669	2,899,002	1,932,669	2,899,002		
	Interest & Sinking Fund 2016D (TexStar)		AAAm	11/1/2020	10/31/2020	476	476	100.00	0.12%	LGIP	4,908,431	476	4,908,431	476		
	Interest & Sinking Fund 2017A (TexStar)		AAAm	11/1/2020	10/31/2020	455	455	100.00	0.12%	LGIP	4,695,389	455	4,695,389	455		
	Interest & Sinking Fund 2017B (TexStar)		AAAm	11/1/2020	10/31/2020	901	901	100.00	0.12%	LGIP	9,249,508	901	9,249,508	901		
	Interest & Sinking Fund 2017C (TexStar)		AAAm	11/1/2020	10/31/2020	66	66	100.00	0.12%	LGIP	673,717	66	673,717	66		
	Interest & Sinking Fund 2018A (TexStar)		AAAm	11/1/2020	10/31/2020	253	253	100.00	0.12%	LGIP	2,480,041	253	2,480,041	253		
	Interest & Sinking Fund 2019A (TexStar)		AAAm	11/1/2020	10/31/2020	136	136	100.00	0.12%	LGIP	1,335,967	136	1,335,967	136		
	Interest & Sinking Fund 2019B (TexStar)		AAAm	11/1/2020	10/31/2020	115	115	100.00	0.12%	LGIP	1,186,943	115	1,186,943	115		
	Interest & Sinking Fund 2020A (TexStar)		AAAm	11/1/2020	10/31/2020	519	519	100.00	0.12%	LGIP	5,206,335	519	5,206,335	519		
												Debt Service Fund Subtotal	85,902,973	26,490,110	85,902,973	26,490,110
	Proceeds Fund 2018A (TexasDaily)		AAAm	11/1/2020	10/31/2020	36,045,527	36,045,527	100.00	0.12%	LGIP	36,041,992	36,045,527	36,041,992	36,045,527		
												Capital Fund Subtotal	36,041,992	36,045,527	36,041,992	36,045,527
	Total Construction Fund												121,944,965	62,535,637	121,944,965	62,535,637
	General Mobility Fund															
	LOGIC Investment Pool GMP Escrow		AAAm	11/1/2020	10/31/2020	110,223,833	110,223,833	100.00	0.19%	LGIP	98,621,475	110,223,833	98,621,475	110,223,833		
	Total General Mobility Fund												98,621,475	110,223,833	98,621,475	110,223,833
	Real Estate Fund															
	TexasDAILY Investment Pool Real Estate		AAAm	11/1/2020	10/31/2020	2,030,491	2,030,491	100.00	0.12%	LGIP	2,030,292	2,030,491	2,030,292	2,030,491		
	Total Real Estate Fund												2,030,292	2,030,491	2,030,292	2,030,491
	Grand Total All Funds												628,928,300	546,586,986	629,243,117	546,797,718

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

**Metropolitan Transit Authority of Harris County Texas
General Mobility Escrow Activity Summary
As of October 31, 2020**

<u>Description</u>	FY2021 Year to Date				Escrow Balance
	Escrow Funding	Disbursements from Escrow	Interest to General Fund	Interest Earned on Escrow Funds	
Oct-20 Escrow Balance Forward	\$ -	\$ -	\$ -	\$ -	\$ 98,621,474.86
Oct-20 Net Sales Tax Received [((Net Sales Tax X 25%) - FY2014 Oct GMP) / 2] + FY2014 Oct GMP [[(\$57,318,231.76 X 25%) - \$13,550,722.44) / 2] + \$13,550,722.44	13,940,140.19				112,561,615.05
Oct-20 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(1,355,649.99)			111,205,965.06
Oct-20 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(347,131.77)			110,858,833.29
Oct-20 City of Piney Point, Bunker Hill, El Lago, Hilshire Village, Taylor Lake Village Monthly Congestion Mitigation and Traffic Management		(635,000.00)			110,223,833.29
Oct-20 Interest Activity			(17,237.85)	17,237.85	110,223,833.29
Oct-20 Escrow - Fiscal Year to Date	\$ 13,940,140.19	\$ (2,337,781.76)	\$ (17,237.85)	\$ 17,237.85	\$ 110,223,833.29