

METRO

INVESTMENT REPORT

ALL FUNDS

November 2020

**Metropolitan Transit Authority of Harris County
Investment Report
For month ended November 30, 2020
Portfolio Summary Management Report**

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

Fund:	General	Construction		Real Estate	General Mobility
		<i>Capital</i>	<i>Debt Service</i>		
Prior Month End Book Value	\$371,797,025	\$36,045,527	\$26,490,110	\$2,030,491	\$110,223,833
Current Month End Book Value	374,344,682	36,048,581	35,799,844	2,030,663	112,708,237
Change	\$2,547,657	\$3,054	\$9,309,734	\$172	\$2,484,404
Prior Month End Market Value*	\$372,007,757	\$36,045,527	\$26,490,110	\$2,030,491	\$110,223,833
Current Month End Market Value*	374,481,245	36,048,581	35,799,844	2,030,663	112,708,237
Change	\$2,473,488	\$3,054	\$9,309,734	\$172	\$2,484,404
Interest Receivable	\$441,942	\$0	\$0	\$0	\$0
Weighted Average Days Outstanding	32	1	1	1	1
Weighted Average Years Outstanding	0.09	0.00	0.00	0.00	0.00
Yield	0.40%	0.10%	0.09%	0.10%	0.16%
Benchmark Yield	0.09%	0.07%	0.09%	0.07%	0.07%
Yield Over / <Under> Benchmark	0.31%	0.03%	0.00%	0.03%	0.09%
TexStar Wtd Avg. Days Outstanding (as of 11/30/20) **	46	N/A	46	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 10/31/20) **	54	54	N/A	54	N/A
LOGIC Wtd Avg. Days Outstanding(as of 11/30/20)**	N/A	N/A	N/A	N/A	53

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.



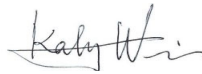
Arthur C. Smiley III, Chief Financial Officer



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 November 30, 2020

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											10/31/2020	11/30/2020	10/31/2020	11/30/2020	
General Fund															
	Wells Fargo Master Account			12/1/2020	11/30/2020	8,976,789	8,976,789	100.00	NA	DDA	8,819,035	8,976,789	8,819,035	8,976,789	
	Wells Fargo HOT Lanes Account			12/1/2020	11/30/2020	5,585	5,585	100.00	NA	DDA	4,482	5,585	4,482	5,585	
	Wells Fargo Mobile Ticketing			12/1/2020	11/30/2020	134,448	134,448	100.00	NA	DDA	65,618	134,448	65,618	134,448	
	Wells Fargo METROLift Online Account			12/1/2020	11/30/2020	26,376	26,376	100.00	NA	DDA	14,459	26,376	14,459	26,376	
	TexStar Investment Pool		AAA	12/1/2020	11/30/2020	171,536,581	171,536,581	100.00	0.09%	LGIP	114,381,284	171,536,581	114,381,284	171,536,581	
	TexasDAILY Investment Pool		AAA	12/1/2020	11/30/2020	17,970,869	17,970,869	100.00	0.10%	LGIP	17,969,347	17,970,869	17,969,347	17,970,869	
	Wells Fargo Institutional Sweep			12/1/2020	11/30/2020	671,403	671,403	100.00	0.01%	DSA	358,887	671,403	358,887	671,403	
	Wells Fargo Custody Cash			12/1/2020	11/30/2020	-	-	100.00	NA	DDA	10,143,750	-	10,143,750	-	
4725	912828509 / US Treasury Note	2.750%	AA+/Aaa	11/30/2020	12/18/2019	5,000,000	5,052,344	101.05	1.64%	T	5,004,375	Matured/Called	5,010,000	Matured/Called	
4726	912828A42 / US Treasury Note	2.000%	AA+/Aaa	11/30/2020	12/18/2019	5,000,000	5,017,188	100.34	1.63%	T	5,001,436	Matured/Called	5,007,100	Matured/Called	
4727	912828A42 / US Treasury Note	2.000%	AA+/Aaa	11/30/2020	12/18/2019	5,000,000	5,017,188	100.34	1.63%	T	5,001,436	Matured/Called	5,007,100	Matured/Called	
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	5,005,921	5,002,961	5,017,800	5,009,150	
4729	912828555 / US Treasury Note	2.500%	AA+/Aaa	12/31/2020	12/18/2019	5,000,000	5,043,948	100.88	1.64%	T	5,006,976	5,003,488	5,018,850	5,009,650	
4730	912828555 / US Treasury Note	2.500%	AA+/Aaa	12/31/2020	12/18/2019	5,000,000	5,043,555	100.87	1.64%	T	5,006,913	5,003,457	5,018,850	5,009,650	
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	5,010,342	5,006,933	5,028,600	5,019,550	
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	5,006,391	5,004,284	5,024,000	5,016,450	
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	5,006,438	5,004,315	5,024,000	5,016,450	
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	5,006,251	5,004,675	5,030,850	5,022,750	
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	5,006,251	5,004,675	5,030,850	5,022,750	
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	5,016,147	5,012,532	5,041,400	5,033,200	
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	5,001,574	5,001,205	5,024,450	5,019,750	
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	4,999,419	Matured/Called	4,999,700	Matured/Called	
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	4,999,698	Matured/Called	4,999,800	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	4,999,497	Matured/Called	4,999,700	Matured/Called	
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	4,998,726	4,999,363	4,999,250	4,999,650	
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	4,998,268	4,998,859	4,998,850	4,999,300	
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	4,998,310	4,998,886	4,998,850	4,999,300	
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	4,998,723	4,999,362	4,999,250	4,999,650	
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	4,998,768	4,999,384	4,999,250	4,999,650	
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	4,998,578	4,999,215	4,999,200	4,999,600	
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	4,998,680	4,999,340	4,999,250	4,999,650	
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	4,998,540	4,999,194	4,999,200	4,999,600	
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	4,999,491	Matured/Called	4,999,700	Matured/Called	
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	4,998,847	4,999,424	4,999,250	4,999,650	
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	4,999,923	Matured/Called	4,999,950	Matured/Called	
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	4,998,543	4,999,134	4,999,150	4,999,550	
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	4,998,462	4,998,860	4,998,400	4,998,950	
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	4,998,462	4,998,860	4,998,400	4,998,950	
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	4,998,656	4,999,033	4,998,550	4,999,050	
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	4,998,503	4,998,890	4,998,400	4,998,950	
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	4,998,462	4,998,860	4,998,400	4,998,950	
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	4,999,069	4,999,447	4,999,150	4,999,550	
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	4,998,543	4,998,920	4,998,400	4,998,950	
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	4,999,670	Matured/Called	4,999,700	Matured/Called	
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	4,998,094	4,998,555	4,998,100	4,998,850	
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	4,997,991	4,998,431	4,998,200	4,998,600	
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	4,997,991	4,998,431	4,998,200	4,998,600	
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	4,999,998	5,000,000	4,999,945	4,999,995	
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	4,998,008	4,998,490	4,998,100	4,998,850	
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	4,998,093	4,998,533	4,998,350	4,998,800	
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	4,997,895	4,998,356	4,998,200	4,998,600	
4788	9127964N6 / US Treasury Bill	0.115%	AA+/Aaa	3/18/2021	9/17/2020	5,000,000	4,997,093	99.94	0.12%	T	4,997,800	4,998,282	4,998,200	4,998,600	
Total General Fund											371,797,025	374,344,682	372,007,757	374,481,245	

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
Monthly Changes in Position
As of November 30, 2020**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											10/31/2020	11/30/2020	10/31/2020	11/30/2020	
Construction Fund															
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	12/1/2020	11/30/2020	18,763,491	18,763,491	100.00	0.09%	LGIP	18,762,035	18,763,491	18,762,035	18,763,491	
	Contractual Obligations DSR (TexStar)		AAAm	12/1/2020	11/30/2020	4,823,545	4,823,545	100.00	0.09%	LGIP	4,823,171	4,823,545	4,823,171	4,823,545	
	Interest & Sinking Fund (2009 & 2010) (TexStar)		AAAm	12/1/2020	11/30/2020	353,513	353,513	100.00	0.09%	LGIP	265	353,513	265	353,513	
	Interest & Sinking Fund 2011A (TexStar)		AAAm	12/1/2020	11/30/2020	904,784	904,784	100.00	0.09%	LGIP	909	904,784	909	904,784	
	Interest & Sinking Fund 2011B (TexStar)		AAAm	12/1/2020	11/30/2020	426,012	426,012	100.00	0.09%	LGIP	18	426,012	18	426,012	
	Interest & Sinking Fund 2014 (TexStar)		AAAm	12/1/2020	11/30/2020	959,140	959,140	100.00	0.09%	LGIP	839	959,140	839	959,140	
	Interest & Sinking Fund 2015B (TexStar)		AAAm	12/1/2020	11/30/2020	587,043	587,043	100.00	0.09%	LGIP	516	587,043	516	587,043	
	Interest & Sinking Fund 2016A (TexStar)		AAAm	12/1/2020	11/30/2020	871,658	871,658	100.00	0.09%	LGIP	258	871,658	258	871,658	
	Interest & Sinking Fund 2016B (TexStar)		AAAm	12/1/2020	11/30/2020	219,877	219,877	100.00	0.09%	LGIP	176	219,877	176	219,877	
	Interest & Sinking Fund 2016C (TexStar)		AAAm	12/1/2020	11/30/2020	3,865,268	3,865,268	100.00	0.09%	LGIP	2,899,002	3,865,268	2,899,002	3,865,268	
	Interest & Sinking Fund 2016D (TexStar)		AAAm	12/1/2020	11/30/2020	518,582	518,582	100.00	0.09%	LGIP	476	518,582	476	518,582	
	Interest & Sinking Fund 2017A (TexStar)		AAAm	12/1/2020	11/30/2020	326,075	326,075	100.00	0.09%	LGIP	455	326,075	455	326,075	
	Interest & Sinking Fund 2017B (TexStar)		AAAm	12/1/2020	11/30/2020	1,362,780	1,362,780	100.00	0.09%	LGIP	901	1,362,780	901	1,362,780	
	Interest & Sinking Fund 2017C (TexStar)		AAAm	12/1/2020	11/30/2020	86,642	86,642	100.00	0.09%	LGIP	66	86,642	66	86,642	
	Interest & Sinking Fund 2018A (TexStar)		AAAm	12/1/2020	11/30/2020	495,977	495,977	100.00	0.09%	LGIP	253	495,977	253	495,977	
	Interest & Sinking Fund 2019A (TexStar)		AAAm	12/1/2020	11/30/2020	267,177	267,177	100.00	0.09%	LGIP	136	267,177	136	267,177	
	Interest & Sinking Fund 2019B (TexStar)		AAAm	12/1/2020	11/30/2020	130,706	130,706	100.00	0.09%	LGIP	115	130,706	115	130,706	
	Interest & Sinking Fund 2020A (TexStar)		AAAm	12/1/2020	11/30/2020	837,575	837,575	100.00	0.09%	LGIP	519	837,575	519	837,575	
											Debt Service Fund Subtotal	26,490,110	35,799,844	26,490,110	35,799,844
	Proceeds Fund 2018A (TexasDaily)		AAAm	12/1/2020	11/30/2020	36,048,581	36,048,581	100.00	0.10%	LGIP	36,045,527	36,048,581	36,045,527	36,048,581	
											Capital Fund Subtotal	36,045,527	36,048,581	36,045,527	36,048,581
	Total Construction Fund											62,535,637	71,848,425	62,535,637	71,848,425
General Mobility Fund															
	LOGIC Investment Pool GMP Escrow		AAAm	12/1/2020	11/30/2020	112,708,237	112,708,237	100.00	0.16%	LGIP	110,223,833	112,708,237	110,223,833	112,708,237	
	Total General Mobility Fund											110,223,833	112,708,237	110,223,833	112,708,237
Real Estate Fund															
	TexasDAILY Investment Pool Real Estate		AAAm	12/1/2020	11/30/2020	2,030,663	2,030,663	100.00	0.10%	LGIP	2,030,491	2,030,663	2,030,491	2,030,663	
	Total Real Estate Fund											2,030,491	2,030,663	2,030,491	2,030,663
	Grand Total All Funds											546,586,986	560,932,007	546,797,718	561,068,571

Notes:

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 DDA: Demand Deposit Account
 LGIP: Local Government Investment Pool
 DSA: FDIC-insured Sweep Account
 TPF: Trust Payment Fund (Cash)
 MB: Municipal Bond
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 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 November 30, 2020**

<u>Description</u>	FY2021 Year to Date				Escrow Balance
	Escrow Funding	Disbursements from Escrow	Interest to General Fund	Interest Earned on Escrow Funds	
Nov-20 Escrow Balance Forward	\$ 13,940,140.19	\$ (2,337,781.76)	\$ (17,237.85)	\$ 17,237.85	\$ 110,223,833.29
Nov-20 Net Sales Tax Received [$((\text{Net Sales Tax} \times 25\%) - \text{FY2014 Nov GMP}) / 2$] + FY2014 Nov GMP [$((\$68,213,178.58 \times 25\%) - \$16,170,479.64) / 2$] + \$16,170,479.64	16,611,887.14				126,835,720.43
Nov-20 City of Houston See attached for details		(12,035,273.30)			114,800,447.13
Nov-20 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(353,062.14)			114,447,384.99
Nov-20 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(1,739,147.77)			112,708,237.22
Nov-20 Interest Activity			(14,279.07)	14,279.07	112,708,237.22
Nov-20 Escrow - Fiscal Year to Date	\$ 30,552,027.33	\$ (16,465,264.97)	\$ (31,516.92)	\$ 31,516.92	\$ 112,708,237.22

General Mobility Program

Political Jurisdictions of Projects Funded in November 2020

<u>City of Houston Projects</u>	<u>Invoiced Amount</u>	<u>City Council District</u>
21st Pd: Traffic Signal Work Order	\$ 4,590,560.53	Citywide
21st Pd: Traffic Signal Rebuild Package #10	2,100,000.00	B, D, H
21st Pd: Safe Sidewalk Program	1,475,000.00	Citywide
21st Pd: Park Place Boulevard	1,320,000.00	I
21st Pd: Tierwester Street	1,272,907.35	D
21st Pd: Almeda Road Bridge	432,071.95	D
21st Pd: Neighborhood Traffic Management Program	269,214.68	A
21st Pd: Hillcroft Bridge	245,518.79	C
21st Pd: Traffic Rehabilitation	220,000.00	Citywide
21st Pd: Museum Park Livable Center Study	110,000.00	D
	<u>\$ 12,035,273.30</u>	