

METRO

INVESTMENT REPORT

ALL FUNDS

January 2021

**Metropolitan Transit Authority of Harris County
Investment Report
For month ended January 31, 2021
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	\$363,564,366	\$16,430,606	\$45,115,246	\$2,030,815	\$125,044,282
Current Month End Book Value	356,317,305	15,380,117	54,327,723	2,030,942	137,175,211
Change	(\$7,247,061)	(\$1,050,490)	\$9,212,477	\$126	\$12,130,929
Prior Month End Market Value*	\$363,632,771	\$16,430,606	\$45,115,246	\$2,030,815	\$125,044,282
Current Month End Market Value*	356,343,478	15,380,117	54,327,723	2,030,942	137,175,211
Change	(\$7,289,293)	(\$1,050,490)	\$9,212,477	\$126	\$12,130,929
Interest Receivable	\$222,639	\$0	\$0	\$0	\$0
Weighted Average Days Outstanding	68	1	1	1	1
Weighted Average Years Outstanding	0.19	0.00	0.00	0.00	0.00
Yield	0.26%	0.07%	0.06%	0.07%	0.13%
Benchmark Yield	0.07%	0.06%	0.07%	0.06%	0.06%
Yield Over / <Under> Benchmark	0.19%	0.01%	-0.01%	0.01%	0.07%
TexStar Wtd Avg. Days Outstanding (as of 01/31/21) **	38	N/A	38	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 12/31/20) **	52	52	N/A	52	N/A
LOGIC Wtd Avg. Days Outstanding(as of 01/31/21)**	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.



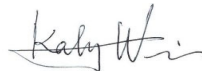
Arthur C. Smiley III, Chief Financial Officer



Philip M. Brenner, Director of OMB



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 January 31, 2021**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											12/31/2020	1/31/2021	12/31/2020	1/31/2021	
Construction Fund															
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	2/1/2021	1/31/2021	18,765,497	18,765,497	100.00	0.06%	LGIP	18,764,568	18,765,497	18,764,568	18,765,497	
	Contractual Obligations DSR (TexStar)		AAAm	2/1/2021	1/31/2021	4,824,061	4,824,061	100.00	0.06%	LGIP	4,823,822	4,824,061	4,823,822	4,824,061	
	Interest & Sinking Fund (2009 & 2010) (TexStar)		AAAm	2/1/2021	1/31/2021	1,060,550	1,060,550	100.00	0.06%	LGIP	707,037	1,060,550	707,037	1,060,550	
	Interest & Sinking Fund 2011A (TexStar)		AAAm	2/1/2021	1/31/2021	2,714,381	2,714,381	100.00	0.06%	LGIP	1,809,596	2,714,381	1,809,596	2,714,381	
	Interest & Sinking Fund 2011B (TexStar)		AAAm	2/1/2021	1/31/2021	1,278,046	1,278,046	100.00	0.06%	LGIP	852,033	1,278,046	852,033	1,278,046	
	Interest & Sinking Fund 2014 (TexStar)		AAAm	2/1/2021	1/31/2021	2,877,451	2,877,451	100.00	0.06%	LGIP	1,918,310	2,877,451	1,918,310	2,877,451	
	Interest & Sinking Fund 2015B (TexStar)		AAAm	2/1/2021	1/31/2021	1,761,148	1,761,148	100.00	0.06%	LGIP	1,174,104	1,761,148	1,174,104	1,761,148	
	Interest & Sinking Fund 2016A (TexStar)		AAAm	2/1/2021	1/31/2021	2,614,998	2,614,998	100.00	0.06%	LGIP	1,743,339	2,614,998	1,743,339	2,614,998	
	Interest & Sinking Fund 2016B (TexStar)		AAAm	2/1/2021	1/31/2021	659,638	659,638	100.00	0.06%	LGIP	439,761	659,638	439,761	659,638	
	Interest & Sinking Fund 2016C (TexStar)		AAAm	2/1/2021	1/31/2021	5,695,283	5,695,283	100.00	0.06%	LGIP	4,831,527	5,695,283	4,831,527	5,695,283	
	Interest & Sinking Fund 2016D (TexStar)		AAAm	2/1/2021	1/31/2021	1,555,763	1,555,763	100.00	0.06%	LGIP	1,037,180	1,555,763	1,037,180	1,555,763	
	Interest & Sinking Fund 2017A (TexStar)		AAAm	2/1/2021	1/31/2021	978,236	978,236	100.00	0.06%	LGIP	652,161	978,236	652,161	978,236	
	Interest & Sinking Fund 2017B (TexStar)		AAAm	2/1/2021	1/31/2021	4,088,382	4,088,382	100.00	0.06%	LGIP	2,725,600	4,088,382	2,725,600	4,088,382	
	Interest & Sinking Fund 2017C (TexStar)		AAAm	2/1/2021	1/31/2021	259,929	259,929	100.00	0.06%	LGIP	173,287	259,929	173,287	259,929	
	Interest & Sinking Fund 2018A (TexStar)		AAAm	2/1/2021	1/31/2021	1,487,947	1,487,947	100.00	0.06%	LGIP	991,969	1,487,947	991,969	1,487,947	
	Interest & Sinking Fund 2019A (TexStar)		AAAm	2/1/2021	1/31/2021	801,539	801,539	100.00	0.06%	LGIP	534,362	801,539	534,362	801,539	
	Interest & Sinking Fund 2019B (TexStar)		AAAm	2/1/2021	1/31/2021	392,122	392,122	100.00	0.06%	LGIP	261,416	392,122	261,416	392,122	
	Interest & Sinking Fund 2020A (TexStar)		AAAm	2/1/2021	1/31/2021	2,512,753	2,512,753	100.00	0.06%	LGIP	1,675,176	2,512,753	1,675,176	2,512,753	
											45,115,246	54,327,723	45,115,246	54,327,723	
	Proceeds Fund 2018A (TexasDaily)		AAAm	2/1/2021	1/31/2021	15,380,117	15,380,117	100.00	0.07%	LGIP	16,430,606	15,380,117	16,430,606	15,380,117	
											16,430,606	15,380,117	16,430,606	15,380,117	
	Total Construction Fund										61,545,853	69,707,840	61,545,853	69,707,840	
	General Mobility Fund														
	LOGIC Investment Pool GMP Escrow		AAAm	2/1/2021	1/31/2021	137,175,211	137,175,211	100.00	0.13%	LGIP	125,044,282	137,175,211	125,044,282	137,175,211	
	Total General Mobility Fund										125,044,282	137,175,211	125,044,282	137,175,211	
	Real Estate Fund														
	TexasDAILY Investment Pool Real Estate		AAAm	2/1/2021	1/31/2021	2,030,942	2,030,942	100.00	0.07%	LGIP	2,030,815	2,030,942	2,030,815	2,030,942	
	Total Real Estate Fund										2,030,815	2,030,942	2,030,815	2,030,942	
	Grand Total All Funds										552,185,316	565,231,298	552,253,721	565,257,471	

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 January 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	
Jan-21 Escrow Balance Forward	\$ 44,630,501.40	\$ (18,207,694.30)	\$ (47,146.27)	\$ 47,146.27	\$ 125,044,281.96
Jan-21 Net Sales Tax Received [((Net Sales Tax X 25%) - FY2014 Jan GMP) / 2] + FY2014 Jan GMP [[(\$60,772,459.65 X 25%) - \$12,832,825.59) / 2] + \$12,832,825.59	14,012,970.25				139,057,252.21
Jan-21 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(1,528,525.32)			137,528,726.89
Jan-21 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(353,515.76)			137,175,211.13
Jan-21 Interest Activity			(14,739.63)	14,739.63	137,175,211.13
Jan-21 Escrow - Fiscal Year to Date	\$ 58,643,471.65	\$ (20,089,735.38)	\$ (61,885.90)	\$ 61,885.90	\$ 137,175,211.13