

METRO

INVESTMENT REPORT

ALL FUNDS

April 2021

**Metropolitan Transit Authority of Harris County
Investment Report
For month ended April 30, 2021
Portfolio Summary Management Report**

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

<u>Fund:</u>	<u>General</u>	<u>Construction Capital</u>	<u>Debt Service</u>	<u>Real Estate</u>	<u>General Mobility</u>
Prior Month End Book Value	\$390,367,070	\$9,248,571	\$72,955,142	\$2,031,108	\$104,127,602
Current Month End Book Value	368,173,982	9,248,951	61,843,782	2,031,192	115,400,225
Change	(\$22,193,088)	\$380	(\$11,111,360)	\$83	\$11,272,623
Prior Month End Market Value*	\$390,371,426	\$9,248,571	\$72,955,142	\$2,031,108	\$104,127,602
Current Month End Market Value*	368,176,161	9,248,951	61,843,782	2,031,192	115,400,225
Change	(\$22,195,265)	\$380	(\$11,111,360)	\$83	\$11,272,623
Interest Receivable	\$399,007	\$0	\$0	\$0	\$0
Weighted Average Days Outstanding	155	1	1	1	1
Weighted Average Years Outstanding	0.42	0.00	0.00	0.00	0.00
Yield	0.06%	0.05%	0.01%	0.05%	0.09%
Benchmark Yield	0.02%	0.01%	0.02%	0.01%	0.01%
Yield Over / <Under> Benchmark	0.04%	0.04%	-0.01%	0.04%	0.08%
TexStar Wtd Avg. Days Outstanding (as of 04/30/21) **	40	N/A	40	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 03/31/21) **	56	56	N/A	56	N/A
LOGIC Wtd Avg. Days Outstanding(as of 04/30/21)**	N/A	N/A	N/A	N/A	56

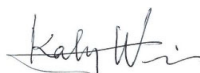
All Funds are managed in full compliance with the Public Funds Investment Act, the Investment Policy and Strategy of the Metropolitan Transit Authority of Harris County and under the safety parameters set by the Board of Directors.



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 April 30, 2021

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											3/31/2021	4/30/2021	3/31/2021	4/30/2021	
General Fund															
	Wells Fargo Master Account			5/1/2021	4/30/2021	8,489,716	8,489,716	100.00	NA	DDA	4,010,187	8,489,716	4,010,187	8,489,716	
	Wells Fargo HOT Lanes Account			5/1/2021	4/30/2021	2,541	2,541	100.00	NA	DDA	159,485	159,485	159,485	2,541	
	Wells Fargo Mobile Ticketing			5/1/2021	4/30/2021	20,234	20,234	100.00	NA	DDA	35,586	20,234	35,586	20,234	
	Wells Fargo METROLift Online Account			5/1/2021	4/30/2021	41,991	41,991	100.00	NA	DDA	22,882	41,991	22,882	41,991	
	TexStar Investment Pool		AAAm	5/1/2021	4/30/2021	46,969,009	46,969,009	100.00	0.01%	LGIP	98,279,537	46,969,009	98,279,537	46,969,009	
	TexasDAILY Investment Pool		AAAm	5/1/2021	4/30/2021	44,784,558	44,784,558	100.00	0.05%	LGIP	44,782,718	44,784,558	44,782,718	44,784,558	
	Blackrock T-Fund 60 Mutual Fund			5/1/2021	4/30/2021	611,277	611,277	100.00	0.02%	MF	1,136,864	611,277	1,136,864	611,277	
4789	313385EF9 / Federal Home Loan Bank	0.000%	AA+/Aaa	4/12/2021	1/13/2021	5,000,000	4,998,949	99.98	0.09%	A	4,999,869	Matured/Called	5,000,000	Matured/Called	
4790	313385EC6 / Federal Home Loan Bank	0.000%	AA+/Aaa	4/9/2021	1/14/2021	5,000,000	4,998,997	99.98	0.09%	A	4,999,904	Matured/Called	5,000,000	Matured/Called	
4791	313385DZ6 / Federal Home Loan Bank	0.000%	AA+/Aaa	4/6/2021	1/14/2021	5,000,000	4,999,032	99.98	0.09%	A	4,999,940	Matured/Called	5,000,000	Matured/Called	
4792	313385EC6 / Federal Home Loan Bank	0.000%	AA+/Aaa	4/9/2021	1/14/2021	5,000,000	4,998,997	99.98	0.09%	A	4,999,904	Matured/Called	5,000,000	Matured/Called	
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	4,999,529	4,999,866	4,999,869	4,999,995	
4794	912796G86 / US Treasury Bill	0.000%	AA+/Aaa	6/8/2021	1/15/2021	5,000,000	4,998,340	99.97	0.08%	T	4,999,211	4,999,559	4,999,906	4,999,950	
4795	912796R06 / US Treasury Bill	0.000%	AA+/Aaa	6/15/2021	1/15/2021	5,000,000	4,998,217	99.96	0.09%	T	4,999,109	4,999,465	4,999,917	4,999,955	
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	4,999,529	4,999,866	4,999,869	4,999,995	
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	4,999,515	4,999,861	4,999,869	4,999,995	
4798	912796G94 / US Treasury Bill	0.000%	AA+/Aaa	6/15/2021	1/15/2021	5,000,000	4,998,259	99.97	0.08%	T	4,999,130	4,999,478	4,999,917	4,999,955	
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	4,999,373	4,999,709	4,999,883	4,999,983	
4800	912796G94 / US Treasury Bill	0.000%	AA+/Aaa	6/15/2021	1/15/2021	5,000,000	4,998,270	99.97	0.08%	T	4,999,135	4,999,481	4,999,917	4,999,955	
4801	9127963S6 / US Treasury Bill	0.000%	AA+/Aaa	7/15/2021	1/20/2021	5,000,000	4,997,922	99.96	0.09%	T	4,998,753	4,999,110	4,999,800	4,999,873	
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	4,998,836	4,999,192	4,999,775	4,999,863	
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	5,039,717	5,031,878	5,040,234	5,031,785	
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	5,039,780	5,031,929	5,040,234	5,031,785	
4805	912828Y08 / US Treasury Note	1.500%	AA+/Aaa	8/31/2021	1/20/2021	5,000,000	5,043,000	100.86	0.08%	T	5,029,441	5,023,631	5,030,078	5,023,635	
4806	912828R06 / US Treasury Note	2.125%	AA+/Aaa	8/15/2021	1/20/2021	5,000,000	5,057,813	101.16	0.10%	T	5,038,167	5,029,748	5,038,672	5,029,799	
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	5,036,377	5,027,358	5,036,719	5,027,037	
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	4,998,836	4,999,192	4,999,775	4,999,863	
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	5,050,984	5,042,580	5,051,758	5,042,969	
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	5,033,930	5,029,151	5,034,766	5,029,688	
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	5,050,938	5,042,542	5,051,758	5,042,969	
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	5,033,725	5,028,975	5,034,766	5,029,688	
4813	912796A40 / US Treasury Bill	0.000%	AA+/Aaa	9/9/2021	1/21/2021	5,000,000	4,997,433	99.95	0.08%	T	4,998,203	4,998,538	4,999,441	4,999,642	
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	5,050,984	5,042,580	5,051,758	5,042,969	
4815	3130AF5B9 / 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	5,078,539	5,066,394	5,078,010	5,065,269	
4816	3130EJ774 / 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	5,093,383	5,081,096	5,092,057	5,079,436	
4817	3130EJ774 / 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	5,093,626	5,081,306	5,092,057	5,079,436	
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	5,034,590	5,029,718	5,034,766	5,029,688	
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	5,056,090	5,049,165	5,056,250	5,049,219	
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	5,059,212	5,052,729	5,058,398	5,051,563	
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	5,059,040	5,052,576	5,058,398	5,051,563	
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	5,059,212	5,052,729	5,058,398	5,051,563	
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	5,091,221	5,081,686	5,089,967	5,080,839	
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	5,060,900	5,053,381	5,060,547	5,053,125	
4825	912828R7 / US Treasury Note	2.625%	AA+/Aaa	12/15/2021	2/23/2021	5,000,000	5,103,906	102.08	0.05%	T	5,091,183	5,080,580	5,090,039	5,079,492	
4826	912828S08 / US Treasury Note	2.500%	AA+/Aaa	1/15/2022	2/23/2021	5,000,000	5,108,789	102.18	0.06%	T	5,096,739	5,086,697	5,095,508	5,085,938	
4827	9128286C9 / US Treasury Note	2.500%	AA+/Aaa	2/15/2022	2/26/2021	5,000,000	5,117,188	102.34	0.08%	T	5,106,232	5,096,273	5,105,664	5,096,094	
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	5,054,097	5,048,776	5,053,711	5,049,023	
4829	912828Z1A / US Treasury Note	1.125%	AA+/Aaa	2/28/2022	2/26/2021	5,000,000	5,052,150	101.04	0.09%	T	5,047,448	5,043,173	5,047,656	5,044,141	
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	5,054,107	5,048,785	5,053,711	5,049,023	
4831	912828Z1A / US Treasury Note	1.250%	AA+/Aaa	2/28/2022	2/26/2021	5,000,000	5,052,148	101.04	0.09%	T	5,047,447	5,043,172	5,047,656	5,044,141	
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	5,082,724	5,075,906	5,082,813	5,076,563	
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	5,014,069	5,012,909	5,014,453	5,014,453	
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	5,088,930	5,081,601	5,088,477	5,082,422	
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	5,089,102	5,081,758	5,088,477	5,082,422	
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	5,089,102	5,081,758	5,088,477	5,082,422	
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	Did Not Own	5,002,499	Did Not Own	5,002,734	
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	Did Not Own	5,090,400	Did Not Own	5,089,453	
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	Did Not Own	5,090,508	Did Not Own	5,090,234	
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	Did Not Own	5,090,508	Did Not Own	5,090,234	
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	Did Not Own	5,002,439	Did Not Own	5,002,734	
4842	912828XR6 / US														

**Metropolitan Transit Authority of Harris County
Monthly Changes in Position
As of April 30, 2021**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											3/31/2021	4/30/2021	3/31/2021	4/30/2021	
Construction Fund															
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	5/1/2021	4/30/2021	18,766,496	18,766,496	100.00	0.01%	LGIP	18,766,322	18,766,496	18,766,322	18,766,496	
	Contractual Obligations DSR (TexStar)		AAAm	5/1/2021	4/30/2021	4,824,317	4,824,317	100.00	0.01%	LGIP	4,824,273	4,824,317	4,824,273	4,824,317	
	Interest & Sinking Fund (2009 & 2010) (TexStar)		AAAm	5/1/2021	4/30/2021	2,020,021	2,020,021	100.00	0.01%	LGIP	1,767,532	2,020,021	1,767,532	2,020,021	
	Interest & Sinking Fund 2011A (TexStar)		AAAm	5/1/2021	4/30/2021	4,745,056	4,745,056	100.00	0.01%	LGIP	4,523,834	4,745,056	4,523,834	4,745,056	
	Interest & Sinking Fund 2011B (TexStar)		AAAm	5/1/2021	4/30/2021	2,340,023	2,340,023	100.00	0.01%	LGIP	2,130,015	2,340,023	2,130,015	2,340,023	
	Interest & Sinking Fund 2014 (TexStar)		AAAm	5/1/2021	4/30/2021	4,045,059	4,045,059	100.00	0.01%	LGIP	4,795,610	4,045,059	4,795,610	4,045,059	
	Interest & Sinking Fund 2015B (TexStar)		AAAm	5/1/2021	4/30/2021	2,500,036	2,500,036	100.00	0.01%	LGIP	2,935,159	2,500,036	2,935,159	2,500,036	
	Interest & Sinking Fund 2016A (TexStar)		AAAm	5/1/2021	4/30/2021	2,073,675	2,073,675	100.00	0.01%	LGIP	4,358,203	2,073,675	4,358,203	2,073,675	
	Interest & Sinking Fund 2016B (TexStar)		AAAm	5/1/2021	4/30/2021	730,014	730,014	100.00	0.01%	LGIP	1,099,364	730,014	1,099,364	730,014	
	Interest & Sinking Fund 2016C (TexStar)		AAAm	5/1/2021	4/30/2021	8,593,841	8,593,841	100.00	0.01%	LGIP	7,627,644	8,593,841	7,627,644	8,593,841	
	Interest & Sinking Fund 2016D (TexStar)		AAAm	5/1/2021	4/30/2021	2,222,532	2,222,532	100.00	0.01%	LGIP	2,592,861	2,222,532	2,592,861	2,222,532	
	Interest & Sinking Fund 2017A (TexStar)		AAAm	5/1/2021	4/30/2021	1,317,522	1,317,522	100.00	0.01%	LGIP	1,630,344	1,317,522	1,630,344	1,317,522	
	Interest & Sinking Fund 2017B (TexStar)		AAAm	5/1/2021	4/30/2021	5,847,581	5,847,581	100.00	0.01%	LGIP	6,813,770	5,847,581	6,813,770	5,847,581	
	Interest & Sinking Fund 2017C (TexStar)		AAAm	5/1/2021	4/30/2021	245,005	245,005	100.00	0.01%	LGIP	433,202	245,005	433,202	245,005	
	Interest & Sinking Fund 2018A (TexStar)		AAAm	5/1/2021	4/30/2021	30	30	100.00	0.01%	LGIP	2,479,838	30	2,479,838	30	
	Interest & Sinking Fund 2019A (TexStar)		AAAm	5/1/2021	4/30/2021	16	16	100.00	0.01%	LGIP	1,335,858	16	1,335,858	16	
	Interest & Sinking Fund 2019B (TexStar)		AAAm	5/1/2021	4/30/2021	540,008	540,008	100.00	0.01%	LGIP	653,517	540,008	653,517	540,008	
	Interest & Sinking Fund 2020A (TexStar)		AAAm	5/1/2021	4/30/2021	1,032,551	1,032,551	100.00	0.01%	LGIP	4,187,797	1,032,551	4,187,797	1,032,551	
											72,955,142	61,843,782	72,955,142	61,843,782	
	Proceeds Fund 2018A (TexasDaily)		AAAm	5/1/2021	4/30/2021	9,248,951	9,248,951	100.00	0.05%	LGIP	9,248,571	9,248,951	9,248,571	9,248,951	
											9,248,571	9,248,951	9,248,571	9,248,951	
	Total Construction Fund										82,203,713	71,092,733	82,203,713	71,092,733	
	General Mobility Fund														
	LOGIC Investment Pool GMP Escrow		AAAm	5/1/2021	4/30/2021	115,400,225	115,400,225	100.00	0.09%	LGIP	104,127,602	115,400,225	104,127,602	115,400,225	
	Total General Mobility Fund										104,127,602	115,400,225	104,127,602	115,400,225	
	Real Estate Fund														
	TexasDAILY Investment Pool Real Estate		AAAm	5/1/2021	4/30/2021	2,031,192	2,031,192	100.00	0.05%	LGIP	2,031,108	2,031,192	2,031,108	2,031,192	
	Total Real Estate Fund										2,031,108	2,031,192	2,031,108	2,031,192	
	Grand Total All Funds										578,729,494	556,698,132	578,733,849	556,700,311	

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 April 30, 2021**

<u>Description</u>	FY2021 Year to Date				Escrow Balance
	Escrow Funding	Disbursements from Escrow	Interest to General Fund	Interest Earned on Escrow Funds	
Apr-21 Escrow Balance Forward	\$ 91,848,569.53	\$ (86,342,442.22)	\$ (80,354.04)	\$ 80,354.04	\$ 104,127,602.17
Apr-21 Net Sales Tax Received [(((Net Sales Tax X 25%) - FY2014 Apr GMP) / 2] + FY2014 Apr GMP [(((54,018,934.85 X 25%) - \$12,400,142.45) / 2] + \$12,400,142.45	12,952,438.08				117,080,040.25
Apr-21 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(1,356,406.26)			115,723,633.99
Apr-21 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(323,409.09)			115,400,224.90
Apr-21 Interest Activity			(7,907.08)	7,907.08	115,400,224.90
Apr-21 Escrow - Fiscal Year to Date	\$ 104,801,007.61	\$ (88,022,257.57)	\$ (88,261.12)	\$ 88,261.12	\$ 115,400,224.90