

REVISED

METRO

INVESTMENT REPORT

ALL FUNDS

May 2021

**Metropolitan Transit Authority of Harris County
Investment Report
For month ended May 31, 2021
Portfolio Summary Management Report**

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

Fund:	<u>General</u>	<u>Construction</u>		<u>Real Estate</u>	<u>General Mobility</u>
		<i>Capital</i>	<i>Debt Service</i>		
Prior Month End Book Value	\$368,173,982	\$9,248,951	\$61,843,782	\$2,031,192	\$115,400,225
Current Month End Book Value	377,324,931	9,249,281	71,703,701	2,031,264	113,788,195
Change	\$9,150,949	\$329	\$9,859,919	\$72	(\$1,612,030)
Prior Month End Market Value*	\$368,176,161	\$9,248,951	\$61,843,782	\$2,031,192	\$115,400,225
Current Month End Market Value*	377,339,585	9,249,281	71,703,701	2,031,264	113,788,195
Change	\$9,163,424	\$329	\$9,859,919	\$72	(\$1,612,030)
Interest Receivable	\$626,941	\$0	\$0	\$0	\$0
Weighted Average Days Outstanding	140	1	1	1	1
Weighted Average Years Outstanding	0.38	0.00	0.00	0.00	0.00
Yield	0.06%	0.04%	0.01%	0.04%	0.08%
Benchmark Yield	0.02%	0.00%	0.02%	0.00%	0.00%
Yield Over / <Under> Benchmark	0.04%	0.04%	-0.01%	0.04%	0.08%
TexStar Wtd Avg. Days Outstanding (as of 05/31/21) **	46	N/A	46	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 04/30/21) **	50	50	N/A	50	N/A
LOGIC Wtd Avg. Days Outstanding(as of 05/31/21)**	N/A	N/A	N/A	N/A	55

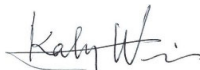
All Funds are managed in full compliance with the Public Funds Investment Act, the Investment Policy and Strategy of the Metropolitan Transit Authority of Harris County and under the safety parameters set by the Board of Directors.



Arthur C. Smiley III, Chief Financial Officer



Philip M. Brenner, Director of OMB



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 May 31, 2021**

REVISED

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											4/30/2021	5/31/2021	4/30/2021	5/31/2021	
General Fund															
	Wells Fargo Master Account			6/1/2021	5/31/2021	8,435,025	8,435,025	100.00	NA	DDA	8,489,716	8,435,025	8,489,716	8,435,025	
	Wells Fargo HOT Lanes Account			6/1/2021	5/31/2021	7,079	7,079	100.00	NA	DDA	2,541	7,079	2,541	7,079	
	Wells Fargo Mobile Ticketing			6/1/2021	5/31/2021	6,978	6,978	100.00	NA	DDA	20,234	6,978	20,234	6,978	
	Wells Fargo METROLift Online Account			6/1/2021	5/31/2021	58,824	58,824	100.00	NA	DDA	41,991	58,824	41,991	58,824	
	TexStar Investment Pool		AAAm	6/1/2021	5/31/2021	66,338,266	66,338,266	100.00	0.01%	LGIP	46,969,009	66,338,266	46,969,009	66,338,266	
	TexasDAILY Investment Pool		AAAm	6/1/2021	5/31/2021	44,786,153	44,786,153	100.00	0.04%	LGIP	44,784,558	44,786,153	44,784,558	44,786,153	
	Blackrock T-Fund 60 Mutual Fund			6/1/2021	5/31/2021	631,167	631,167	100.00	0.01%	MF	611,277	631,167	611,277	631,167	
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	4,999,866	Matured/Called	4,999,995	Matured/Called	
4794	912796G86 / UST Cash Management Bill	0.000%	AA+/Aaa	6/8/2021	1/15/2021	5,000,000	4,998,340	99.97	0.08%	T	4,999,559	4,999,919	4,999,950	4,999,995	
4795	912796G94 / UST Cash Management Bill	0.000%	AA+/Aaa	6/15/2021	1/15/2021	5,000,000	4,998,217	99.96	0.09%	T	4,999,465	4,999,834	4,999,955	5,000,000	
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	4,999,866	Matured/Called	4,999,995	Matured/Called	
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	4,999,861	Matured/Called	4,999,995	Matured/Called	
4798	912796G94 / UST Cash Management Bill	0.000%	AA+/Aaa	6/15/2021	1/15/2021	5,000,000	4,998,259	99.97	0.08%	T	4,999,478	4,999,838	4,999,955	5,000,000	
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	4,999,709	Matured/Called	4,999,983	Matured/Called	
4800	912796G94 / UST Cash Management Bill	0.000%	AA+/Aaa	6/15/2021	1/15/2021	5,000,000	4,998,270	99.97	0.08%	T	4,999,481	4,999,839	4,999,955	5,000,000	
4801	912796S58 / US Treasury Bill	0.000%	AA+/Aaa	7/15/2021	1/20/2021	5,000,000	4,997,922	99.96	0.09%	T	4,999,110	4,999,478	4,999,873	4,999,939	
4802	912796S57 / US Treasury Bill	0.000%	AA+/Aaa	7/8/2021	1/20/2021	5,000,000	4,998,005	99.96	0.09%	T	4,999,192	4,999,561	4,999,863	4,999,949	
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	5,031,878	5,023,778	5,031,785	5,024,441	
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	5,031,929	5,023,816	5,031,785	5,024,441	
4805	912828Y27 / US Treasury Note	1.500%	AA+/Aaa	8/31/2021	1/20/2021	5,000,000	5,043,000	100.86	0.08%	T	5,023,631	5,017,626	5,023,635	5,018,260	
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	5,029,748	5,021,048	5,029,799	5,021,772	
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	5,027,358	5,018,038	5,027,037	5,018,454	
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	4,999,192	4,999,561	4,999,863	4,999,949	
4809	912828F21 / US Treasury Note	1.250%	AA+/Aaa	9/30/2021	1/21/2021	5,000,000	5,070,313	101.41	0.08%	T	5,042,580	5,033,896	5,042,969	5,034,575	
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	5,029,151	5,024,213	5,029,688	5,025,000	
4811	912828F21 / US Treasury Note	1.250%	AA+/Aaa	9/30/2021	1/21/2021	5,000,000	5,070,250	101.41	0.09%	T	5,042,542	5,033,866	5,042,969	5,034,575	
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	5,028,975	5,024,067	5,029,688	5,025,000	
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	4,998,538	4,998,884	4,999,642	4,999,826	
4814	912828F21 / US Treasury Note	1.250%	AA+/Aaa	9/30/2021	1/21/2021	5,000,000	5,070,313	101.41	0.08%	T	5,042,580	5,033,896	5,042,969	5,034,575	
4815	3130AF589 / 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	5,066,394	5,053,844	5,065,269	5,053,447	
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	5,081,096	5,068,399	5,079,436	5,067,978	
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	5,081,306	5,068,577	5,079,436	5,067,978	
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	5,029,718	5,024,684	5,029,688	5,025,000	
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	5,049,165	5,042,010	5,049,219	5,042,188	
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	5,052,729	5,046,030	5,051,563	5,045,313	
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	5,052,576	5,045,896	5,051,563	5,045,313	
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	5,052,729	5,046,030	5,051,563	5,045,313	
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	5,081,686	5,071,833	5,080,839	5,072,029	
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	5,053,381	5,045,612	5,053,125	5,045,313	
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	5,080,580	5,069,624	5,079,492	5,069,727	
4826	912828V8 / US Treasury Note	2.500%	AA+/Aaa	1/15/2022	2/23/2021	5,000,000	5,108,789	102.18	0.06%	T	5,086,697	5,076,320	5,085,938	5,075,781	
4827	912828C9 / US Treasury Note	2.500%	AA+/Aaa	2/15/2022	2/26/2021	5,000,000	5,117,188	102.34	0.08%	T	5,096,273	5,085,982	5,096,094	5,086,328	
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	5,048,776	5,043,278	5,049,023	5,043,750	
4829	912828Z1 / US Treasury Note	1.125%	AA+/Aaa	2/28/2022	2/26/2021	5,000,000	5,052,150	101.04	0.09%	T	5,043,173	5,038,756	5,044,141	5,040,234	
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	5,048,785	5,043,285	5,049,023	5,043,750	
4831	912828Z1 / US Treasury Note	1.250%	AA+/Aaa	2/28/2022	2/26/2021	5,000,000	5,052,148	101.04	0.09%	T	5,043,172	5,038,755	5,044,141	5,040,234	
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	5,075,906	5,068,861	5,076,563	5,070,313	
4833	912828GZ8 / US Treasury Note	0.375%	AA+/Aaa	3/31/2022	3/16/2021	5,000,000	5,014,648	100.29	0.09%	T	5,012,909	5,011,711	5,014,453	5,012,695	
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	5,081,601	5,074,027	5,082,422	5,075,000	
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	5,081,758	5,074,170	5,082,422	5,075,000	
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	5,081,758	5,074,170	5,082,422	5,075,000	
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	5,002,499	5,002,286	5,002,734	5,002,539	
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	5,090,040	5,082,371	5,089,453	5,082,227	
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	5,090,508	5,083,405	5,090,234	5,083,789	
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	5,090,508	5,083,405	5,090,234	5,083,789	
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	5,002,439	5,002,231	5,002,734	5,002,539	
4842	912828XR6 / US Treasury Note	1.750%	AA+/Aaa	5/31/2022	4/15/2021	5,000,000	5,093,750	101.88	0.08%	T	5,090,320	5,083,232	5,090,234	5,083,789	
4843	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	5,090,508	5,083,405	5,090,234	5,083,789	
4844	912828X47 / US Treasury Note	1.875%	AA+/Aaa	4/30/2022	4/15/2021	5,000,000	5,093,650	101.87	0.08%	T	5,089,944	5,082,284	5,089,453	5,082,227	
4845	912828ZK1 / US Treasury Note	0.125%	AA+/Aaa	6/30/2022	4/16/2021	5,000,000	5,002,100	100.04	0.09%	T	5,00				

**Metropolitan Transit Authority of Harris County
Monthly Changes in Position
As of May 31, 2021**

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											4/30/2021	5/31/2021	4/30/2021	5/31/2021	
Construction Fund															
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	6/1/2021	5/31/2021	18,766,655	18,766,655	100.00	0.01%	LGIP	18,766,496	18,766,655	18,766,496	18,766,655	
	Contractual Obligations DSR (TexStar)		AAAm	6/1/2021	5/31/2021	4,824,358	4,824,358	100.00	0.01%	LGIP	4,824,317	4,824,358	4,824,317	4,824,358	
	Interest & Sinking Fund (2009 & 2010) (TexStar)		AAAm	6/1/2021	5/31/2021	2,373,521	2,373,521	100.00	0.01%	LGIP	2,020,021	2,373,521	2,020,021	2,373,521	
	Interest & Sinking Fund 2011A (TexStar)		AAAm	6/1/2021	5/31/2021	6,074,806	6,074,806	100.00	0.01%	LGIP	4,745,056	6,074,806	4,745,056	6,074,806	
	Interest & Sinking Fund 2011B (TexStar)		AAAm	6/1/2021	5/31/2021	2,766,018	2,766,018	100.00	0.01%	LGIP	2,340,023	2,766,018	2,340,023	2,766,018	
	Interest & Sinking Fund 2014 (TexStar)		AAAm	6/1/2021	5/31/2021	5,004,152	5,004,152	100.00	0.01%	LGIP	4,045,059	5,004,152	4,045,059	5,004,152	
	Interest & Sinking Fund 2015B (TexStar)		AAAm	6/1/2021	5/31/2021	3,087,051	3,087,051	100.00	0.01%	LGIP	2,500,036	3,087,051	2,500,036	3,087,051	
	Interest & Sinking Fund 2016A (TexStar)		AAAm	6/1/2021	5/31/2021	3,066,653	3,066,653	100.00	0.01%	LGIP	2,073,675	3,066,653	2,073,675	3,066,653	
	Interest & Sinking Fund 2016B (TexStar)		AAAm	6/1/2021	5/31/2021	949,878	949,878	100.00	0.01%	LGIP	730,014	949,878	730,014	949,878	
	Interest & Sinking Fund 2016C (TexStar)		AAAm	6/1/2021	5/31/2021	9,560,094	9,560,094	100.00	0.01%	LGIP	8,593,841	9,560,094	8,593,841	9,560,094	
	Interest & Sinking Fund 2016D (TexStar)		AAAm	6/1/2021	5/31/2021	2,741,089	2,741,089	100.00	0.01%	LGIP	2,222,532	2,741,089	2,222,532	2,741,089	
	Interest & Sinking Fund 2017A (TexStar)		AAAm	6/1/2021	5/31/2021	1,643,580	1,643,580	100.00	0.01%	LGIP	1,317,522	1,643,580	1,317,522	1,643,580	
	Interest & Sinking Fund 2017B (TexStar)		AAAm	6/1/2021	5/31/2021	7,210,296	7,210,296	100.00	0.01%	LGIP	5,847,581	7,210,296	5,847,581	7,210,296	
	Interest & Sinking Fund 2017C (TexStar)		AAAm	6/1/2021	5/31/2021	331,642	331,642	100.00	0.01%	LGIP	245,005	331,642	245,005	331,642	
	Interest & Sinking Fund 2018A (TexStar)		AAAm	6/1/2021	5/31/2021	495,966	495,966	100.00	0.01%	LGIP	30	495,966	30	495,966	
	Interest & Sinking Fund 2019A (TexStar)		AAAm	6/1/2021	5/31/2021	267,171	267,171	100.00	0.01%	LGIP	16	267,171	16	267,171	
	Interest & Sinking Fund 2019B (TexStar)		AAAm	6/1/2021	5/31/2021	670,707	670,707	100.00	0.01%	LGIP	540,008	670,707	540,008	670,707	
	Interest & Sinking Fund 2020A (TexStar)		AAAm	6/1/2021	5/31/2021	1,870,065	1,870,065	100.00	0.01%	LGIP	1,032,551	1,870,065	1,032,551	1,870,065	
											Debt Service Fund Subtotal	61,843,782	71,703,701	61,843,782	71,703,701
	Proceeds Fund 2018A (TexasDaily)		AAAm	6/1/2021	5/31/2021	9,249,281	9,249,281	100.00	0.04%	LGIP	9,248,951	9,249,281	9,248,951	9,249,281	
											Capital Fund Subtotal	9,248,951	9,249,281	9,248,951	9,249,281
	Total Construction Fund										71,092,733	80,952,982	71,092,733	80,952,982	
	General Mobility Fund														
	LOGIC Investment Pool GMP Escrow		AAAm	6/1/2021	5/31/2021	113,788,195	113,788,195	100.00	0.08%	LGIP	115,400,225	113,788,195	115,400,225	113,788,195	
	Total General Mobility Fund										115,400,225	113,788,195	115,400,225	113,788,195	
	Real Estate Fund														
	TexasDAILY Investment Pool Real Estate		AAAm	6/1/2021	5/31/2021	2,031,264	2,031,264	100.00	0.04%	LGIP	2,031,192	2,031,264	2,031,192	2,031,264	
	Total Real Estate Fund										2,031,192	2,031,264	2,031,192	2,031,264	
	Grand Total All Funds										556,698,132	574,097,372	556,700,311	574,112,026	

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 May 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	
May-21 Escrow Balance Forward	\$ 104,801,007.61	\$ (88,022,257.57)	\$ (88,261.12)	\$ 88,261.12	\$ 115,400,224.90
May-21 Net Sales Tax Received [((Net Sales Tax X 25%) - FY2014 May GMP) / 2] + FY2014 May GMP [((\$79,813,918.37 X 25%) - \$15,544,128.32) / 2] + \$15,544,128.32	17,748,803.96				133,149,028.86
May-21 City of Houston See attached for details		(16,898,287.19)			116,250,741.67
May-21 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(2,021,754.63)			114,228,987.04
May-21 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(440,791.82)			113,788,195.22
May-21 Interest Activity			(7,627.58)	7,627.58	113,788,195.22
May-21 Escrow - Fiscal Year to Date	\$ 122,549,811.57	\$ (107,383,091.21)	\$ (95,888.70)	\$ 95,888.70	\$ 113,788,195.22

General Mobility Program
 Political Jurisdictions of Projects Funded in May 2021

<u>City of Houston Projects</u>	<u>Invoiced Amount</u>	<u>City Council District</u>
22nd Pd: Traffic Signal and Maintenance	\$ 3,666,783.28	Citywide
22nd Pd: Concrete Street Repair Program	3,468,199.63	Citywide
22nd Pd: Special City Project (Asphalt Street Overlay)	2,837,973.76	Citywide
22nd Pd: Street Maintenance Program	2,833,679.85	Citywide
22nd Pd: Sign Maintenance Program	1,620,394.28	Citywide
22nd Pd: Bridge / Barricade Maintenance Program	1,182,380.71	Citywide
22nd Pd: Pavement Marketing Maintenance Program	878,816.37	Citywide
22nd Pd: Bridge Replacement / Special Projects	410,059.31	Citywide
	<hr/> \$ 16,898,287.19	