

METRO

INVESTMENT REPORT

ALL FUNDS

August 2021

**Metropolitan Transit Authority of Harris County
Investment Report
For month ended August 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	\$372,816,469	\$9,249,666	\$90,331,214	\$2,031,349	\$128,178,554
Current Month End Book Value	375,435,974	9,249,831	87,186,200	2,031,385	143,611,773
Change	\$2,619,506	\$166	(\$3,145,014)	\$36	\$15,433,219
Prior Month End Market Value*	\$372,804,672	\$9,249,666	\$90,331,214	\$2,031,349	\$128,178,554
Current Month End Market Value*	375,431,231	9,249,831	87,186,200	2,031,385	143,611,773
Change	\$2,626,559	\$166	(\$3,145,014)	\$36	\$15,433,219
Interest Receivable	\$789,817	\$0	\$0	\$0	\$0
Weighted Average Days Outstanding	131	1	1	1	1
Weighted Average Years Outstanding	0.36	0.00	0.00	0.00	0.00
Yield	0.06%	0.02%	0.01%	0.02%	0.04%
Benchmark Yield	0.06%	0.06%	0.06%	0.06%	0.06%
Yield Over / <Under> Benchmark	0.00%	-0.04%	-0.05%	-0.04%	-0.02%
TexStar Wtd Avg. Days Outstanding (as of 08/31/21) **	52	N/A	52	N/A	N/A
TexDAILY Wtd Avg. Days Outstanding (as of 07/31/21) **	48	48	N/A	48	N/A
LOGIC Wtd Avg. Days Outstanding(as of 08/31/21)**	N/A	N/A	N/A	N/A	57

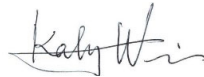
All Funds are managed in full compliance with the Public Funds Investment Act, the Investment Policy and Strategy of the Metropolitan Transit Authority of Harris County and under the safety parameters set by the Board of Directors.



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 August 31, 2021

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											7/31/2021	8/31/2021	7/31/2021	8/31/2021	
General Fund															
	Wells Fargo Master Account			9/1/2021	8/31/2021	8,251,874	8,251,874	100.00	NA	DDA	8,953,535	8,251,874	8,953,535	8,251,874	
	Wells Fargo HOT Lanes Account			9/1/2021	8/31/2021	4,723	4,723	100.00	NA	DDA	6,280	4,723	6,280	4,723	
	Wells Fargo Mobile Ticketing			9/1/2021	8/31/2021	27,239	27,239	100.00	NA	DDA	117,850	27,239	117,850	27,239	
	Wells Fargo METROLift Online Account			9/1/2021	8/31/2021	8,456	8,456	100.00	NA	DDA	99,954	8,456	99,954	8,456	
	TexStar Investment Pool		AAAm	9/1/2021	8/31/2021	59,491,798	59,491,798	100.00	0.01%	LGIP	56,064,879	59,491,798	56,064,879	59,491,798	
	TexasDAILY Investment Pool		AAAm	9/1/2021	8/31/2021	44,788,820	44,788,820	100.00	0.02%	LGIP	44,788,019	44,788,820	44,788,019	44,788,820	
	Wells Fargo Safekeeping Cash			9/1/2021	8/31/2021	-	-	100.00	NA	DDA	5,268,750	-	5,268,750	-	
	Blackrock T-Fund 60 Mutual Fund			9/1/2021	8/31/2021	16,171,159	16,171,159	100.00	0.01%	MF	584,104	16,171,159	584,104	16,171,159	
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	5,007,839	Matured/Called	5,007,713	Matured/Called	
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	5,007,851	Matured/Called	5,007,713	Matured/Called	
4805	912828YC8 / US Treasury Note	1.500%	AA+/Aaa	8/31/2021	1/20/2021	5,000,000	5,043,000	100.86	0.08%	T	5,005,811	Matured/Called	5,005,744	Matured/Called	
4806	912828RC6 / US Treasury Note	2.125%	AA+/Aaa	8/15/2021	1/20/2021	5,000,000	5,057,813	101.16	0.10%	T	5,003,929	Matured/Called	5,003,739	Matured/Called	
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	5,016,808	5,008,124	5,016,704	5,008,231	
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	5,014,496	5,009,558	5,014,646	5,009,805	
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	5,016,793	5,008,117	5,016,704	5,008,231	
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	5,014,408	5,009,500	5,014,646	5,009,805	
4813	912796410 / US Treasury Bill	0.000%	AA+/Aaa	9/9/2021	1/21/2021	5,000,000	4,997,433	99.95	0.08%	T	4,999,565	4,999,911	4,999,775	4,999,960	
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	5,016,808	5,008,124	5,016,704	5,008,231	
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	5,029,148	5,016,598	5,028,674	5,016,835	
4816	3133EJ774 / 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	5,043,415	5,030,718	5,041,355	5,030,389	
4817	3133EJ774 / 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	5,043,528	5,030,798	5,041,355	5,030,389	
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	5,014,778	5,009,744	5,014,646	5,009,805	
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	5,027,930	5,020,774	5,027,829	5,020,934	
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	5,032,848	5,026,149	5,032,422	5,025,937	
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	5,032,752	5,026,072	5,032,422	5,025,937	
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	5,032,848	5,026,149	5,032,422	5,025,937	
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	5,052,444	5,042,591	5,051,642	5,042,224	
4824	912828G63 / US Treasury Note	1.875%	AA+/Aaa	11/30/2021	2/23/2021	5,000,000	5,069,922	101.40	0.05%	T	5,030,325	5,022,555	5,029,877	5,022,470	
4825	9128285R7 / US Treasury Note	2.625%	AA+/Aaa	12/15/2021	2/23/2021	5,000,000	5,103,906	102.08	0.05%	T	5,048,065	5,037,109	5,047,656	5,036,971	
4826	9128285V8 / US Treasury Note	2.500%	AA+/Aaa	1/15/2022	2/23/2021	5,000,000	5,108,789	102.18	0.06%	T	5,055,901	5,045,524	5,055,469	5,044,531	
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	5,065,731	5,055,440	5,065,430	5,054,688	
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	5,032,458	5,026,960	5,032,422	5,026,953	
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	5,030,065	5,025,648	5,030,664	5,025,781	
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	5,032,464	5,026,965	5,032,422	5,026,953	
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	5,030,064	5,025,647	5,030,664	5,025,781	
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	5,054,998	5,047,953	5,055,664	5,048,633	
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	5,009,353	5,008,155	5,009,766	5,008,594	
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	5,059,124	5,051,550	5,059,375	5,051,953	
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	5,059,238	5,051,650	5,059,375	5,051,953	
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	5,059,238	5,051,650	5,059,375	5,051,953	
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	5,001,867	5,001,655	5,001,953	5,001,563	
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	5,067,282	5,059,614	5,066,992	5,059,375	
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	5,069,428	5,062,325	5,069,141	5,062,109	
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	5,069,428	5,062,325	5,069,141	5,062,109	
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	5,001,822	5,001,615	5,001,953	5,001,563	
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	5,069,284	5,062,195	5,069,141	5,062,109	
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	5,069,428	5,062,325	5,069,141	5,062,109	
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	5,067,211	5,059,551	5,066,992	5,059,375	
4845	912828Z58 / US Treasury Note	0.125%	AA+/Aaa	6/30/2022	4/16/2021	5,000,000	5,002,100	100.04	0.09%	T	5,001,593	5,001,445	5,002,344	5,001,563	
4846	912828Z1 / US Treasury Note	0.125%	AA+/Aaa	6/30/2022	5/17/2021	5,000,000	5,003,125	100.06	0.07%	T	5,002,551	5,002,313	5,002,344	5,001,563	
4847	912828XW5 / US Treasury Note	1.750%	AA+/Aaa	6/30/2022	5/17/2021	5,000,000	5,094,141	101.88	0.07%	T	5,076,835	5,069,683	5,075,586	5,069,141	
4848	912828Z1 / US Treasury Note	0.125%	AA+/Aaa	6/30/2022	6/9/2021	5,000,000	5,002,930	100.06	0.07%	T	5,002,534	5,002,298	5,002,344	5,001,563	
4849	912828P4 / US Treasury Note	1.875%	AA+/Aaa	7/31/2022	6/15/2021	5,000,000	5,101,500	102.03	0.07%	T	5,090,112	5,082,438	5,088,867	5,081,836	
4850	912828P4 / US Treasury Note	1.875%	AA+/Aaa	7/31/2022	6/15/2021	5,000,000	5,101,563	102.03	0.07%	T	5,090,168	5,082,489	5,088,867	5,081,836	
4851	912828P4 / US Treasury Note	1.875%	AA+/Aaa	7/31/2022	6/17/2021	5,000,000	5,100,763	102.02	0.08%	T	5,089,896	5,082,240	5,088,867	5,081,836	
4852	912828Z58 / US Treasury Note	1.625%	AA+/Aaa	8/31/2022	7/13/2021	5,000,000	5,086,328	101.73	0.10%	T	5,082,566	5,076,086	5,082,617	5,076,953	
4853	91282CAC5 / US Treasury Note	0.125%	AA+/Aaa	7/31/2022	7/13/2021	5,000,000	5,002,148	100.04	0.08%	T	5,002,047	5,001,873	5,002,148	5,001,563	
4854	91282CAC6 / US Treasury Note	0.125%	AA+/Aaa	8/31/2022	7/13/2021	5,000,000	5,001,367	100.03	0.10%	T	5,001,308	5,001,205	5,001,563	5,002,344	
4855	912828L24 / US Treasury Note	1.875%	AA+/Aaa	8/31/2022	7/16/2021	5,000,000	5,100,391	102.01	0.09%	T	5,096,718	5,089,127	5,096,289	5,088,281	
4856	912828Z58 / US Treasury Note	1.625%	AA+/Aaa	8/31/2022	8/17/2021	5,000,000	5,080,296	101.61	0.08%	T	Did Not Own	5,077,323	Did Not Own	5,076,953	
4857	91282CAN1 / US Treasury Note														

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

No.	Description	Coupon	Rating	Maturity Date	Purch Date	Par	Cost	Price	YTM	Type	Book Value		Market Value		
											7/31/2021	8/31/2021	7/31/2021	8/31/2021	
Construction Fund															
	Sales & Use Tax Bonds DSR (TexStar)		AAAm	9/1/2021	8/31/2021	18,767,128	18,767,128	100.00	0.01%	LGIP	18,766,969	18,767,128	18,766,969	18,767,128	
	Contractual Obligations DSR (TexStar)		AAAm	9/1/2021	8/31/2021	4,824,480	4,824,480	100.00	0.01%	LGIP	4,824,439	4,824,480	4,824,439	4,824,480	
	Interest & Sinking Fund (2009 & 2010) (TexStar)		AAAm	9/1/2021	8/31/2021	3,434,030	3,434,030	100.00	0.01%	LGIP	3,080,528	3,434,030	3,080,528	3,434,030	
	Interest & Sinking Fund 2011A (TexStar)		AAAm	9/1/2021	8/31/2021	8,789,082	8,789,082	100.00	0.01%	LGIP	7,884,324	8,789,082	7,884,324	8,789,082	
	Interest & Sinking Fund 2011B (TexStar)		AAAm	9/1/2021	8/31/2021	4,044,017	4,044,017	100.00	0.01%	LGIP	3,618,017	4,044,017	3,618,017	4,044,017	
	Interest & Sinking Fund 2014 (TexStar)		AAAm	9/1/2021	8/31/2021	7,881,489	7,881,489	100.00	0.01%	LGIP	6,922,377	7,881,489	6,922,377	7,881,489	
	Interest & Sinking Fund 2015B (TexStar)		AAAm	9/1/2021	8/31/2021	4,848,128	4,848,128	100.00	0.01%	LGIP	4,261,103	4,848,128	4,261,103	4,848,128	
	Interest & Sinking Fund 2016A (TexStar)		AAAm	9/1/2021	8/31/2021	5,681,551	5,681,551	100.00	0.01%	LGIP	4,809,919	5,681,551	4,809,919	5,681,551	
	Interest & Sinking Fund 2016B (TexStar)		AAAm	9/1/2021	8/31/2021	1,609,490	1,609,490	100.00	0.01%	LGIP	1,389,620	1,609,490	1,389,620	1,609,490	
	Interest & Sinking Fund 2016C (TexStar)		AAAm	9/1/2021	8/31/2021	98	98	100.00	0.01%	LGIP	98	98	98	98	
	Interest & Sinking Fund 2016D (TexStar)		AAAm	9/1/2021	8/31/2021	4,296,790	4,296,790	100.00	0.01%	LGIP	3,778,223	4,296,790	3,778,223	4,296,790	
	Interest & Sinking Fund 2017A (TexStar)		AAAm	9/1/2021	8/31/2021	2,621,776	2,621,776	100.00	0.01%	LGIP	2,295,711	2,621,776	2,295,711	2,621,776	
	Interest & Sinking Fund 2017B (TexStar)		AAAm	9/1/2021	8/31/2021	11,298,518	11,298,518	100.00	0.01%	LGIP	9,935,778	11,298,518	9,935,778	11,298,518	
	Interest & Sinking Fund 2017C (TexStar)		AAAm	9/1/2021	8/31/2021	591,561	591,561	100.00	0.01%	LGIP	504,921	591,561	504,921	591,561	
	Interest & Sinking Fund 2018A (TexStar)		AAAm	9/1/2021	8/31/2021	1,983,853	1,983,853	100.00	0.01%	LGIP	1,487,891	1,983,853	1,487,891	1,983,853	
	Interest & Sinking Fund 2019A (TexStar)		AAAm	9/1/2021	8/31/2021	1,068,677	1,068,677	100.00	0.01%	LGIP	801,509	1,068,677	801,509	1,068,677	
	Interest & Sinking Fund 2019B (TexStar)		AAAm	9/1/2021	8/31/2021	1,062,813	1,062,813	100.00	0.01%	LGIP	932,112	1,062,813	932,112	1,062,813	
	Interest & Sinking Fund 2020A (TexStar)		AAAm	9/1/2021	8/31/2021	4,382,718	4,382,718	100.00	0.01%	LGIP	3,545,167	4,382,718	3,545,167	4,382,718	
	Interest & Sinking Fund (Wells Fargo)			9/1/2021	8/31/2021	-	-	100.00	NA	DDA	11,492,510	-	11,492,510	-	
											Debt Service Fund Subtotal	90,331,214	87,186,200	90,331,214	87,186,200
	Proceeds Fund 2018A (TexasDaily)		AAAm	9/1/2021	8/31/2021	9,249,831	9,249,831	100.00	0.02%	LGIP	9,249,666	9,249,831	9,249,666	9,249,831	
											Capital Fund Subtotal	9,249,666	9,249,831	9,249,666	9,249,831
	Total Construction Fund										99,580,880	96,436,031	99,580,880	96,436,031	
General Mobility Fund															
	LOGIC Investment Pool GMP Escrow		AAAm	9/1/2021	8/31/2021	143,611,773	143,611,773	100.00	0.04%	LGIP	128,178,554	143,611,773	128,178,554	143,611,773	
	Total General Mobility Fund										128,178,554	143,611,773	128,178,554	143,611,773	
Real Estate Fund															
	TexasDAILY Investment Pool Real Estate		AAAm	9/1/2021	8/31/2021	2,031,385	2,031,385	100.00	0.02%	LGIP	2,031,349	2,031,385	2,031,349	2,031,385	
	Total Real Estate Fund										2,031,349	2,031,385	2,031,349	2,031,385	
	Grand Total All Funds										602,607,251	617,515,164	602,595,454	617,510,420	

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 August 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	
Aug-21 Escrow Balance Forward	\$ 153,652,167.91	\$ (124,095,088.55)	\$ (107,176.73)	\$ 107,176.73	\$ 128,178,554.22
Aug-21 Net Sales Tax Received [(((Net Sales Tax X 25%) - FY2014 Aug GMP) / 2] + FY2014 Aug GMP [(((80,684,733.75 X 25%) - \$15,537,089.68) / 2] + \$15,537,089.68	17,854,136.56				146,032,690.78
Aug-21 City of Katy, Humble & Missouri City Monthly Congestion Mitigation and Traffic Management		(2,034,582.48)			143,998,108.30
Aug-21 City of Bellaire, Hedwig Village, Hunters Creek, Southside Place, Spring Valley & West University Place Monthly Congestion Mitigation and Traffic Management		(386,335.11)			143,611,773.19
Aug-21 Interest Activity			(4,587.81)	4,587.81	143,611,773.19
Aug-21 Escrow - Fiscal Year to Date	\$ 171,506,304.47	\$ (126,516,006.14)	\$ (111,764.54)	\$ 111,764.54	\$ 143,611,773.19