

CTASC

CHAUTAUQUA TOBACCO ASSET SECURITIZATION CORPORATION

Paul M. Wendel JR
Kitty Crow
Gregory J. Edwards
Directors

Darin Schulz
Executive Director

Investment Report

Account	Review of Investments as of		August 31, 2024	
	Required	Market Value	Surplus / (Deficit)	Annual Income
Debt Service Reserve	\$ 2,224,463	\$2,411,102	\$ 186,640	\$ 96,000
Debt Service Account	\$ 671,513	\$686,325	\$ 14,813	\$ -
Collection Account	\$ 4,700	\$8,070	\$ 3,370	\$ -
Operating Account	\$ 77,810	\$92,293	\$ 14,483	\$ 100
Turbo Account	\$ -	\$2,975	\$ 2,975	\$ -
Operating Reserve	\$ 120,000	\$130,102	\$ 10,102	\$ 3,000
Totals	\$ 3,098,485	\$ 3,330,867	\$ 232,382	

<u>Debt Service Due</u>	<u>Payment</u>
December 2024 Interest	\$671,512.50
Total Debt Service	\$671,512.50

Actual Revenue

Annual MSA Payment **\$1,968,070.41**

Operating Account US Treasury Holdings

Date Issued	Term	Amount	Mature	Rate	Maturity	Interest Earned	Current Balance
7/16/2024	8-Wk	\$ 11,901.81	9/10/2024	5.260%	\$12,000.00	\$ 98.19	\$ 12,000.00
7/18/2024	13-Wk	\$ 32,566.65	10/17/2024	5.195%	\$33,000.00	\$ 433.35	\$ 45,000.00
7/18/2024	26-Wk	\$ 29,243.94	1/16/2025	4.985%	\$30,000.00	\$ 756.06	\$ 75,000.00
8/20/2024	4-Wk	\$ 9,959.09	9/10/2024	5.260%	\$10,000.00	\$ 40.91	\$ 85,000.00

3163 Airport Drive • Jamestown, New York 14701
Mail: Attn: Darin Schulz • 3200 Deerwood Drive • Ashville, New York 14710

CTASC

CHAUTAUQUA TOBACCO ASSET SECURITIZATION CORPORATION

Paul M. Wendel JR
Kitty Crow
Gregory J. Edwards
Directors

Darin Schulz
Executive Director

Description	CUSIP	Market Value
Cash & Equivalents		\$6,384.88
WILMINGTON US TREASURY MMKT CL ADMN	97181C480	\$6,384.88
Fixed Income		\$2,367,797.32
NEW YORK NY 5.968% 3/01/36	64966HYM6	\$267,632.50
NEW YORK CITY NY 5.467% 5/01/36	64971MS78	\$187,637.40
PORT AUTH OF NY & NJ 4.955% 8/01/35	73358XGR7	\$179,515.00
MINNESOTA ST HSG 5.848% 7/01/44	60416UDJ1	\$102,002.00
NEW YORK CITY NY 5.440% 6/15/43	64972FT63	\$101,934.00
NEW YORK ST DORM 5.500% 3/15/30	649902T29	\$101,694.00
NEW YORK ST MTGE AG 5.392% 10/01/38	64988YUB1	\$101,115.00
NEW YORK NY 4.150% 9/01/32	64966QE30	\$97,919.00
BUFFALO & ERIE NY 4.150% 11/01/30	11943KEE8	\$95,673.00
FHLMC SER 279 CMO 3.500% 9/15/42	3128HX7J8	\$86,295.67
BUFFALO & ERIE NY 3.350% 11/01/25	11943KED0	\$83,822.75
NEW YORK ST 5.051% 9/15/27	649902T45	\$81,560.00
JAMESTOWN NY CITY 4.000% 6/15/30	470592NZ5	\$81,487.20
NEW YORK NY 5.517% 10/01/37	64966H4K3	\$77,615.25
NEW YORK ST MTGE AGY 5.465% 10/01/43	64988YUC9	\$74,718.00
NEW YORK CITY NY EDU 5.900% 4/01/29	649670KN5	\$63,054.00
NEW YORK CITY NY TRA 4.200% 11/01/28	64971Q7N7	\$49,998.50
NEW YORK ST DORM AUT 4.100% 3/15/33	64990FR89	\$48,568.50
NEW YORK CITY NY 1.550% 2/01/26	64966WFK8	\$47,905.50
NEW YORK ST DORM 4.224% 7/01/38	64990CJW2	\$46,453.00
NEW YORK ST DORM 5.552% 2/15/29	649902S53	\$46,424.70
NEW YORK ST MTGE 2.980% 10/01/40	64988YHN0	\$38,543.50
GNMA SER 78 CMO 3.500% 8/16/39	38376FWE8	\$37,914.11
PITTSBURGH PA URBAN 5.718% 11/01/48	72530ABD6	\$36,281.35
NEW YORK ST DORM 4.100% 7/01/36	64990CPA3	\$32,840.15
HAVERSTRAW-STONY NY 3.000% 10/15/29	419578VN6	\$29,857.20
GNMA SER 148 CMO 2.000% 12/20/42	38378GNY0	\$29,361.22
NIAGARA FALLS NY 3.000% 5/15/34	653369U97	\$27,303.90
NEW YORK ST TRANSPR 5.000% 12/01/37	650116ES1	\$26,889.75
CHAUTAUQUA CNTY NY 2.150% 1/15/29	162541UC8	\$23,453.50
SOMERSET CNTY NJ 6.123% 11/01/43	834666QH5	\$21,960.80
NEW YORK CITY NY HSG 3.720% 11/01/39	64972EGM5	\$21,149.75
WESTCHESTER CNTY NY 5.000% 7/01/38	95737TFT8	\$10,993.10
MET TRANSPRTN AUT NY 5.175% 11/15/49	59261A2P1	\$4,613.20
GNMA II #083000 V-A 3.750% 12/20/41	36225FKN8	\$3,610.82
	Grand Total	\$2,374,182.20

3163 Airport Drive • Jamestown, New York 14701
Mail: Attn: Darin Schulz • 3200 Deerwood Drive • Ashville, New York 14710