

INVESTMENT REPORT

Greater Miami Expressway Agency

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September 1 to September 30, 2024



Portfolio Overview

Portfolio Summary

	Prior 31 Aug-24	Current 30 Sep-24
Par Value	455,501,782.89	473,079,562.97
Original Cost	450,642,555.23	468,134,232.81
Book Value	452,914,413.02	470,701,226.38
Market Value	453,777,373.80	472,098,862.18
Accrued Interest	1,891,303.84	1,335,524.92
Book Value Plus Accrued	454,805,716.86	472,036,751.30
Market Value Plus Accrued	455,668,677.64	473,434,387.09
Net Unrealized Gain/(Loss)	862,960.78	1,397,635.80

Income Summary

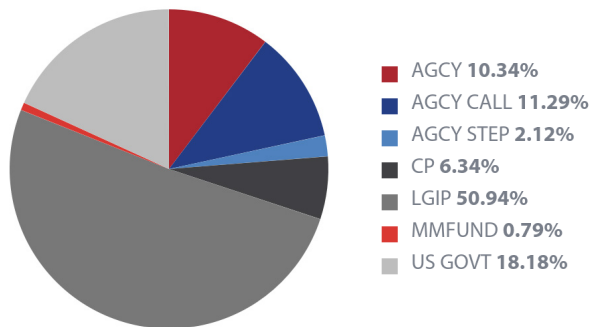
Current Period	1 Sep-24 to 30 Sep-24
Interest Income	1,585,025.52
Net Amortization/Accretion	321,285.78
Realized Gain/(Loss)	0.00
Net Income	1,906,311.30

Fiscal Year-to-Date	1 Jul-24 to 30 Sep-24
Net Income	5,701,294.27

Portfolio Characteristics

	Prior 31 Aug-24	Current 30 Sep-24
Yield to Maturity	5.107%	4.982%
Yield to Worst	5.094%	4.970%
Days to Final Maturity	269	293
Days to Effective Maturity	252	258
Duration	1.31	1.37

Asset Allocation

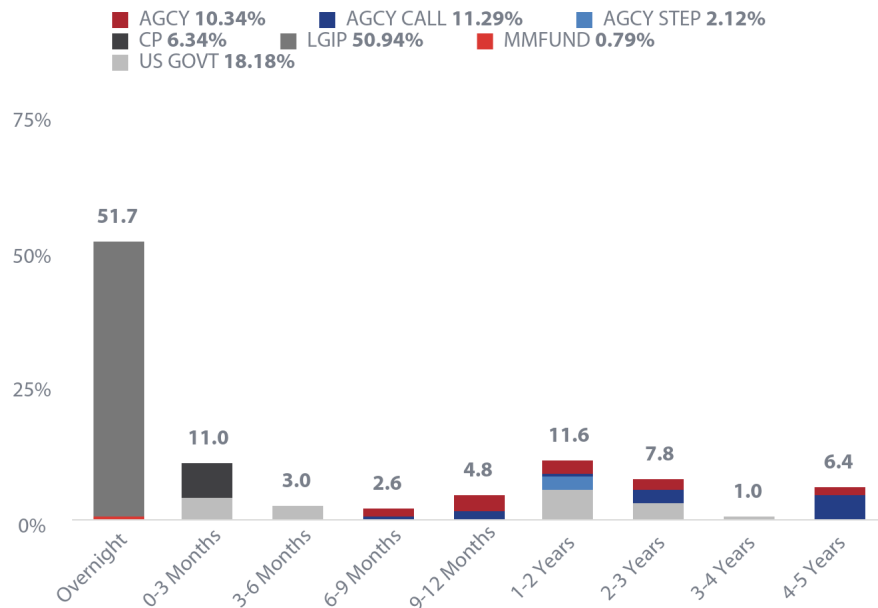


Transaction Summary

Transaction Type	Quantity	Principal	Interest	Total Amount	Realized Gain/Loss
Buy	21,500,000.00	(21,387,747.50)	(3,791.67)	(21,391,539.17)	0.00
Maturity	(17,000,000.00)	17,000,000.00	0.00	17,000,000.00	0.00
Coupon	0.00	0.00	1,019,250.00	1,019,250.00	0.00

Portfolio Overview

Maturity Distribution by Security Type



Top Ten Holdings

Issuer	Allocation
FL PRIME	50.94%
United States Department of The Treasury	18.18%
Federal Home Loan Banks	16.40%
Federal Home Loan Mortgage Corporation	5.81%
SALVATION ARMY	2.13%
Toyota Motor Credit Corporation	2.12%
Royal Bank of Canada	2.10%
Federal National Mortgage Association	1.54%
Dreyfus Treasury Securities Cash Management	0.79%

Maturity Distribution by Security Type

Security Type	Overnight	0-3 Months	3-6 Months	6-9 Months	9-12 Months	1-2 Years	2-3 Years	3-4 Years	4-5 Years	Portfolio Total
AGCY	--	--	--	7,267,165.02	12,497,379.01	13,826,856.01	9,042,522.53	--	6,020,644.54	48,654,567.11
AGCY CALL	--	--	--	4,996,434.05	9,909,659.33	1,911,452.07	12,036,109.50	--	24,273,167.00	53,126,821.96
AGCY STEP	--	--	--	--	--	10,000,000.00	--	--	--	10,000,000.00
CP	--	29,861,811.43	--	--	--	--	--	--	--	29,861,811.43
LGIP	239,785,849.13	--	--	--	--	--	--	--	--	239,785,849.13
MMFUND	3,703,713.84	--	--	--	--	--	--	--	--	3,703,713.84
US GOVT	--	21,853,501.77	14,336,848.69	--	--	28,765,419.54	15,860,572.12	4,752,120.79	--	85,568,462.91
Total	243,489,562.97	51,715,313.20	14,336,848.69	12,263,599.08	22,407,038.34	54,503,727.62	36,939,204.15	4,752,120.79	30,293,811.54	470,701,226.38