



City of Napa
Quarterly Investment Report - Summary and Performance
as of September 30, 2024

Sector	Par Value	Original Cost	Market Value
U.S. Treasuries	87,060,000.00	83,859,994.38	84,340,972.86
Federal Agency CMBS	33,223,241.40	32,284,239.38	33,286,621.25
Municipals	2,505,000.00	2,624,654.80	2,454,204.28
Certificates of Deposit	6,550,000.00	6,550,000.00	6,694,361.00
Corporate Notes	48,785,000.00	48,122,583.45	48,953,863.99
Bank Notes	3,145,000.00	3,144,815.60	3,219,922.66
Asset-Backed Securities	28,894,081.60	28,900,274.49	29,274,114.59
California Asset Management Trust	61,530,907.49	61,530,907.49	61,530,907.49
Local Agency Investment Fund	37,683,833.46	37,683,833.46	37,683,833.46
Total	309,377,063.94	304,701,303.05	307,438,801.58

Portfolio Earnings	
Market Value Basis	
Interest Earned	\$1,749,234
Change in Market Value	\$5,177,936
Total Dollar Return	\$6,927,170
Accrual Basis	
Interest Earned	\$1,749,234
Realized Gains / (Losses)	(\$471,427)
Change in Amortized Cost	\$237,707
Total Earnings	\$1,515,514

Total Return Performance				
	Current Quarter	1 Year	5 Year	10 Year
City of Napa	3.40%	7.85%	1.68%	1.84%
BofA ML 1-5 Year U.S. Treasury/Agency Index	3.37%	7.43%	1.28%	1.49%

Portfolio values as of September 30, 2024 excluding accrued interest.

Portfolio earnings and performance excludes funds in the California Asset Management Trust and the Local Agency Investment Fund.



ATTACHMENT 2

City of Napa Quarterly Investment Report - Holdings Report as of September 30, 2024

CUSIP	Description	S&P Rating		Par Value	Purchase Settlement Date	Coupon Rate	Maturity Date	Original Cost	Yield to Maturity	Accrued Interest	Market Value
		FY Quarter 4Q23	1Q24								
LAIF and CAMP											
N/A	California Asset Management Trust	AAAm	AAAm	61,530,907.49	9/30/2024	5.29%	10/1/2024	61,530,907.49	5.29%	-	61,530,907.49
N/A	Local Agency Investment Fund	NR	NR	37,683,833.46	9/30/2024	4.71%	10/1/2024	37,683,833.46	4.71%	-	37,683,833.46
Total LAIF and CAMP				99,214,740.95				99,214,740.95	5.07%	-	99,214,740.95
U.S. Treasuries											
91282CBC4	U.S. Treasury	AA+	AA+	2,000,000.00	2/2/2021	0.38%	12/31/2025	1,995,703.13	0.42%	1,895.38	1,916,094.00
91282CBH3	U.S. Treasury	AA+	AA+	5,000,000.00	1/18/2022	0.38%	1/31/2026	4,794,531.25	1.43%	3,158.97	4,778,710.00
91282CBH3	U.S. Treasury	AA+	AA+	675,000.00	9/3/2021	0.38%	1/31/2026	665,850.59	0.69%	426.46	645,125.85
91282CBH3	U.S. Treasury	AA+	AA+	2,000,000.00	4/5/2021	0.38%	1/31/2026	1,951,328.13	0.89%	1,263.59	1,911,484.00
91282CBH3	U.S. Treasury	AA+	AA+	1,315,000.00	3/3/2021	0.38%	1/31/2026	1,294,812.70	0.69%	830.81	1,256,800.73
91282CBQ3	U.S. Treasury	AA+	AA+	2,000,000.00	10/6/2021	0.50%	2/28/2026	1,967,656.25	0.88%	856.35	1,910,234.00
91282CBT7	U.S. Treasury	AA+	AA+	500,000.00	6/4/2021	0.75%	3/31/2026	499,804.69	0.76%	10.30	478,242.00
91282CGV7	U.S. Treasury	AA+	AA+	1,000,000.00	4/5/2024	3.75%	4/15/2026	982,187.50	4.68%	17,315.57	999,961.00
91282CBW0	U.S. Treasury	AA+	AA+	3,000,000.00	10/6/2021	0.75%	4/30/2026	2,979,140.63	0.91%	9,415.76	2,863,476.00
91282CCP4	U.S. Treasury	AA+	AA+	2,035,000.00	1/5/2022	0.63%	7/31/2026	1,972,201.17	1.32%	2,142.83	1,925,618.75
9128282A7	U.S. Treasury	AA+	AA+	850,000.00	8/26/2024	1.50%	8/15/2026	811,318.36	3.92%	1,628.40	816,763.30
9128282A7	U.S. Treasury	AA+	AA+	2,580,000.00	5/4/2022	1.50%	8/15/2026	2,423,688.28	3.02%	4,942.66	2,479,116.84
91282CCZ2	U.S. Treasury	AA+	AA+	2,000,000.00	10/6/2021	0.88%	9/30/2026	1,990,390.63	0.97%	48.08	1,894,140.00
91282CCZ2	U.S. Treasury	AA+	AA+	325,000.00	10/6/2021	0.88%	9/30/2026	323,984.37	0.94%	7.81	307,797.75
912828YQ7	U.S. Treasury	AA+	AA+	2,050,000.00	12/16/2021	1.63%	10/31/2026	2,086,835.94	1.24%	13,940.56	1,967,520.30
91282CDK4	U.S. Treasury	AA+	AA+	320,000.00	12/3/2021	1.25%	11/30/2026	320,912.50	1.19%	1,344.26	304,249.92
912828V98	U.S. Treasury	AA+	AA+	6,030,000.00	8/5/2022	2.25%	2/15/2027	5,906,808.98	2.73%	17,328.06	5,842,738.35
912828V98	U.S. Treasury	AA+	AA+	950,000.00	7/6/2022	2.25%	2/15/2027	922,019.53	2.94%	2,729.96	920,497.75
91282CEN7	U.S. Treasury	AA+	AA+	1,350,000.00	12/7/2022	2.75%	4/30/2027	1,292,625.00	3.81%	15,536.01	1,321,893.00
912828X88	U.S. Treasury	AA+	AA+	2,380,000.00	11/4/2022	2.38%	5/15/2027	2,195,457.03	4.28%	21,350.48	2,307,112.50
91282CFB2	U.S. Treasury	AA+	AA+	660,000.00	9/19/2024	2.75%	7/31/2027	646,387.50	3.51%	3,057.88	645,098.52
91282CFB2	U.S. Treasury	AA+	AA+	960,000.00	1/5/2023	2.75%	7/31/2027	910,950.00	3.98%	4,447.83	938,325.12
9128282R0	U.S. Treasury	AA+	AA+	1,200,000.00	8/2/2024	2.25%	8/15/2027	1,140,609.38	4.00%	3,448.37	1,156,359.60
91282CAH4	U.S. Treasury	AA+	AA+	2,800,000.00	12/7/2022	0.50%	8/31/2027	2,407,015.63	3.77%	1,198.90	2,562,985.60
9128283F5	U.S. Treasury	AA+	AA+	1,425,000.00	1/31/2023	2.25%	11/15/2027	1,334,991.21	3.70%	12,110.56	1,368,890.63
91282CBB6	U.S. Treasury	AA+	AA+	2,475,000.00	5/17/2023	0.63%	12/31/2027	2,174,519.53	3.49%	3,909.22	2,252,443.05
91282CGH8	U.S. Treasury	AA+	AA+	1,500,000.00	6/5/2024	3.50%	1/31/2028	1,445,449.22	4.59%	8,845.11	1,496,074.50
9128283W8	U.S. Treasury	AA+	AA+	3,700,000.00	4/6/2023	2.75%	2/15/2028	3,602,585.94	3.34%	12,995.24	3,601,428.30
91282CBZ3	U.S. Treasury	AA+	AA+	1,050,000.00	6/5/2023	1.25%	4/30/2028	932,859.37	3.76%	5,492.53	967,804.95
91282CCR0	U.S. Treasury	AA+	AA+	800,000.00	1/5/2024	1.00%	7/31/2028	702,062.50	3.95%	1,347.83	726,250.40
9128284V9	U.S. Treasury	AA+	AA+	700,000.00	1/5/2024	2.88%	8/15/2028	666,613.28	4.02%	2,570.31	681,816.10
91282CJA0	U.S. Treasury	AA+	AA+	7,025,000.00	2/5/2024	4.63%	9/30/2028	7,260,172.85	3.83%	892.60	7,294,471.98
91282CJF9	U.S. Treasury	AA+	AA+	2,250,000.00	3/1/2024	4.88%	10/31/2028	2,298,603.52	4.36%	45,901.83	2,358,807.75
9128285M8	U.S. Treasury	AA+	AA+	3,300,000.00	3/28/2024	3.13%	11/15/2028	3,140,929.69	4.28%	38,952.11	3,240,959.70
91282CDW8	U.S. Treasury	AA+	AA+	1,400,000.00	2/5/2024	1.75%	1/31/2029	1,269,078.13	3.83%	4,127.72	1,297,023.00
9128286B1	U.S. Treasury	AA+	AA+	1,520,000.00	6/5/2024	2.63%	2/15/2029	1,399,706.25	4.51%	5,095.92	1,460,685.04
9128286B1	U.S. Treasury	AA+	AA+	1,725,000.00	5/2/2024	2.63%	2/15/2029	1,574,129.88	4.68%	5,783.20	1,657,685.33
91282CEE7	U.S. Treasury	AA+	AA+	2,500,000.00	9/5/2024	2.38%	3/31/2029	2,369,335.94	3.63%	163.12	2,373,730.00
91282CEE7	U.S. Treasury	AA+	AA+	1,900,000.00	8/2/2024	2.38%	3/31/2029	1,778,578.13	3.89%	123.97	1,804,034.80
91282CEM9	U.S. Treasury	AA+	AA+	3,525,000.00	7/2/2024	2.88%	4/30/2029	3,283,344.73	4.47%	42,410.16	3,418,287.68
91282CEV9	U.S. Treasury	AA+	AA+	6,285,000.00	9/5/2024	3.25%	6/30/2029	6,144,815.04	3.76%	51,620.69	6,190,234.77
Total U.S. Treasuries				87,060,000.00				83,859,994.38	3.07%	370,667.40	84,340,972.86



City of Napa Quarterly Investment Report - Holdings Report as of September 30, 2024

CUSIP	Description	S&P Rating		Par Value	Purchase Settlement Date	Coupon Rate	Maturity Date	Original Cost	Yield to Maturity	Accrued Interest	Market Value
		FY Quarter									
		4Q23	1Q24								
Federal Agency CMBs											
3137FJXQ7	Federal Home Loan Mortgage Corporation	AA+	AA+	929,179.83	8/15/2023	3.75%	8/1/2025	903,432.26	5.18%	2,903.69	922,678.36
3137FLN34	Federal Home Loan Mortgage Corporation	AA+	AA+	2,131,939.80	8/16/2023	3.21%	2/1/2026	2,039,666.78	5.03%	5,699.39	2,104,156.36
3137BSP72	Federal Home Loan Mortgage Corporation	AA+	AA+	1,200,000.00	4/17/2023	2.65%	8/1/2026	1,145,390.63	4.10%	2,653.00	1,169,810.40
3137BTUM1	Federal Home Loan Mortgage Corporation	AA+	AA+	1,353,804.46	5/24/2023	3.35%	11/1/2026	1,312,132.67	4.29%	3,775.99	1,333,274.01
3137BVZ82	Federal Home Loan Mortgage Corporation	AA+	AA+	2,000,000.00	5/24/2023	3.43%	1/1/2027	1,939,453.13	4.32%	5,716.67	1,976,058.00
3137BXQY1	Federal Home Loan Mortgage Corporation	AA+	AA+	2,300,000.00	8/18/2023	3.22%	3/1/2027	2,169,546.88	4.94%	6,179.33	2,261,472.70
3137F1G44	Federal Home Loan Mortgage Corporation	AA+	AA+	2,255,000.00	6/13/2023	3.24%	4/1/2027	2,160,836.13	4.42%	6,094.14	2,213,609.48
3137H14B9	Federal Home Loan Mortgage Corporation	AA+	AA+	2,425,000.00	8/15/2023	1.77%	5/1/2028	2,122,443.37	4.68%	3,576.88	2,245,969.53
3137HACX2	Federal Home Loan Mortgage Corporation	AA+	AA+	2,150,000.00	7/20/2023	4.82%	6/1/2028	2,171,474.20	4.59%	8,634.04	2,205,394.75
3137HAD45	Federal Home Loan Mortgage Corporation	AA+	AA+	1,716,036.58	7/27/2023	4.78%	6/1/2028	1,715,993.68	4.78%	6,831.26	1,742,957.76
3136BQDE6	Federal National Mortgage Association	AA+	AA+	2,054,448.57	7/31/2023	4.18%	7/1/2028	2,019,619.24	4.58%	7,173.45	2,061,926.76
3137HAMH6	Federal Home Loan Mortgage Corporation	AA+	AA+	2,200,000.00	9/14/2023	4.65%	8/1/2028	2,167,455.40	4.99%	8,525.00	2,245,678.60
3137HAMN3	Federal Home Loan Mortgage Corporation	AA+	AA+	1,002,832.16	9/28/2023	5.27%	8/1/2028	1,002,827.17	5.27%	4,405.78	1,032,514.99
3137HAQ74	Federal Home Loan Mortgage Corporation	AA+	AA+	1,800,000.00	10/19/2023	4.74%	8/1/2028	1,760,515.20	5.25%	7,110.00	1,845,243.00
3137HAMS2	Federal Home Loan Mortgage Corporation	AA+	AA+	1,800,000.00	9/28/2023	4.80%	9/1/2028	1,778,484.60	5.07%	7,200.00	1,846,306.80
3137HAST4	Federal Home Loan Mortgage Corporation	AA+	AA+	1,425,000.00	10/31/2023	4.85%	9/1/2028	1,379,566.73	5.60%	5,759.38	1,465,223.48
3137HB3D4	Federal Home Loan Mortgage Corporation	AA+	AA+	690,000.00	11/21/2023	5.07%	10/1/2028	688,005.21	5.14%	2,914.68	714,845.52
3137HB3G7	Federal Home Loan Mortgage Corporation	AA+	AA+	1,055,000.00	12/7/2023	4.86%	10/1/2028	1,051,968.99	4.93%	4,272.75	1,085,357.63
3137HBCF9	Federal Home Loan Mortgage Corporation	AA+	AA+	955,000.00	12/21/2023	5.00%	11/1/2028	963,917.79	4.79%	3,979.17	987,528.26
3137HDV56	Federal Home Loan Mortgage Corporation	AA+	AA+	1,600,000.00	7/25/2024	4.72%	5/1/2029	1,609,825.60	4.58%	6,293.33	1,643,035.20
3137HDXL9	Federal Home Loan Mortgage Corporation	AA+	AA+	180,000.00	8/15/2024	4.54%	7/1/2029	181,683.72	4.33%	681.45	183,579.66
Total Federal Agency CMOs				33,223,241.40				32,284,239.38	4.80%	110,379.38	33,286,621.25
Municipals											
341271AD6	Florida St Hurrican Cat Fund	AA	AA	495,000.00	9/16/2020	1.26%	7/1/2025	495,000.00	1.26%	1,556.78	483,179.90
341271AD6	Florida St Hurrican Cat Fund	AA	AA	200,000.00	9/16/2020	1.26%	7/1/2025	201,326.00	1.12%	629.00	195,224.20
341271AD6	Florida St Hurrican Cat Fund	AA	AA	190,000.00	9/16/2020	1.26%	7/1/2025	191,343.30	1.11%	597.55	185,462.99
798306WP7	San Juan, California	NR	NR	525,000.00	10/29/2020	0.85%	8/1/2025	525,000.00	0.85%	745.50	509,702.55
20772KEW5	State Of Connecticut	AA-	AA-	850,000.00	11/19/2020	3.74%	9/15/2025	966,985.50	0.83%	1,414.02	846,088.30
544647FC9	LA Unified School District	NR	NR	245,000.00	11/10/2021	1.46%	7/1/2026	245,000.00	1.46%	891.19	234,546.34
Total Municipals				2,505,000.00				2,624,654.80	1.02%	5,834.04	2,454,204.28



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CUSIP	Description	S&P Rating		Par Value	Purchase Settlement Date	Coupon Rate	Maturity Date	Original Cost	Yield to Maturity	Accrued Interest	Market Value
		FY Quarter 4Q23	1Q24								
Bank Note											
17325FBF4	Citigroup Inc	A+	A+	500,000.00	4/30/2024	5.44%	4/30/2026	500,000.00	5.44%	11,404.69	509,663.00
94988J6D4	Wells Fargo & Company	A+	A+	2,305,000.00	8/9/2023	5.45%	8/7/2026	2,304,815.60	5.45%	18,843.38	2,359,637.72
61690U8B9	Morgan Stanley	A+	A+	340,000.00	5/30/2024	5.50%	5/26/2028	340,000.00	5.50%	6,289.85	350,621.94
Total Bank Note				3,145,000.00				3,144,815.60	5.46%	36,537.92	3,219,922.66
Certificates of Deposit											
89115B6K1	Toronto-Dominion Bank	A	A	1,600,000.00	10/31/2022	5.60%	10/27/2025	1,600,000.00	5.60%	85,120.00	1,627,020.80
21684LGS5	Rabobank Nederland	A+	A+	2,150,000.00	7/20/2023	5.08%	7/17/2026	2,150,000.00	5.08%	22,450.78	2,207,215.80
63873QP65	Natixis NY Branch	A+	A+	1,400,000.00	9/20/2023	5.61%	9/18/2026	1,400,000.00	5.61%	2,836.17	1,446,230.80
22536DWD6	Credit Agricole CIB NY	A+	A+	1,400,000.00	2/5/2024	4.76%	2/1/2027	1,400,000.00	4.76%	44,241.56	1,413,893.60
Total Certificates of Deposit				6,550,000.00				6,550,000.00	5.25%	154,648.51	6,694,361.00
Corporate Notes											
61747YEG6	Morgan Stanley	A-	A-	180,000.00	10/19/2021	1.16%	10/21/2025	180,000.00	1.16%	931.20	179,634.78
61747YEG6	Morgan Stanley	A-	A-	500,000.00	5/20/2022	1.16%	10/21/2025	467,560.00	3.18%	2,586.67	498,985.50
172967KG5	Citigroup Inc	BBB+	BBB+	900,000.00	10/6/2021	3.70%	1/12/2026	990,855.00	1.26%	7,307.50	893,866.50
17327CAN3	Citigroup Inc	BBB+	BBB+	245,000.00	1/25/2022	2.01%	1/25/2026	245,000.00	2.01%	904.62	242,516.44
46647PBH8	JPMorgan Chase	A-	A-	795,000.00	10/6/2021	2.01%	3/13/2026	816,393.45	1.38%	796.99	784,392.32
46625HQW3	JPMorgan Chase	A-	A-	1,120,000.00	7/21/2023	3.30%	4/1/2026	1,068,267.20	5.16%	18,480.00	1,105,820.80
06051GKM0	Bank Of America Co	A-	A-	1,000,000.00	5/10/2022	3.38%	4/2/2026	979,350.00	3.96%	16,826.00	991,983.00
46647PCZ7	JPMorgan Chase	A-	A-	500,000.00	4/26/2022	4.08%	4/26/2026	499,740.00	4.09%	8,783.33	497,487.50
04636NAA1	Astrazeneca	A	A+	500,000.00	7/19/2021	1.20%	5/28/2026	500,530.00	1.18%	2,050.00	478,343.00
02665WEK3	American Honda Finance	A-	A-	750,000.00	7/18/2023	5.25%	7/7/2026	758,295.00	4.84%	9,187.50	764,208.00
61761J3R8	Morgan Stanley	A-	A-	225,000.00	7/28/2023	3.13%	7/27/2026	211,221.00	5.36%	1,250.00	220,969.57
857477CD3	State Street Corporation	A	A	1,225,000.00	8/3/2023	5.27%	8/3/2026	1,225,441.00	5.26%	10,404.88	1,250,753.18
857477CD3	State Street Corporation	A	A	920,000.00	8/3/2023	5.27%	8/3/2026	920,000.00	5.27%	7,814.28	939,341.16
89236TKX2	Toyota Motor Corp	A+	A+	645,000.00	8/14/2023	5.00%	8/14/2026	644,219.55	5.04%	4,210.42	656,622.90
06428CAA2	Bank Of America Co	A+	A+	2,130,000.00	8/18/2023	5.53%	8/18/2026	2,130,000.00	5.53%	14,059.07	2,186,832.66
24422EXD6	Deere & Company	A	A	650,000.00	9/8/2023	5.15%	9/8/2026	649,538.50	5.18%	2,138.68	665,148.90
949746SH5	Wells Fargo & Company	BBB+	BBB+	1,300,000.00	7/18/2023	3.00%	10/23/2026	1,215,383.00	5.19%	17,116.67	1,270,345.70
025816CM9	American Express	BBB+	BBB+	800,000.00	12/16/2021	1.65%	11/4/2026	798,760.00	1.68%	5,390.00	760,496.00
63743HFK3	National Rural Utilities Co Finance Corp	A-	A-	385,000.00	11/2/2023	5.60%	11/13/2026	384,865.25	5.61%	8,264.67	396,420.26
24422EWA3	Deere & Company	A	A	500,000.00	1/13/2022	1.70%	1/11/2027	497,180.00	1.82%	1,888.89	475,267.00
06406RBA4	Bank of New York Mellon	A	A	700,000.00	1/28/2022	2.05%	1/26/2027	700,847.00	2.02%	2,590.97	670,105.10
459200KM2	IBM	A-	A-	900,000.00	5/20/2022	2.20%	2/9/2027	841,185.00	3.72%	2,860.00	861,741.00
459200KM2	IBM	A-	A-	500,000.00	2/25/2022	2.20%	2/9/2027	493,830.00	2.47%	1,588.89	478,745.00
89788MAD4	Truist Fin Corp	A-	A-	1,200,000.00	3/14/2022	1.27%	3/2/2027	1,086,720.00	2.57%	1,224.77	1,144,264.80
89788MAD4	Truist Fin Corp	A-	A-	1,200,000.00	5/20/2022	1.27%	3/2/2027	1,127,520.00	3.42%	1,224.77	1,144,264.80
857477CL5	State Street Corporation	A	A	600,000.00	3/18/2024	4.99%	3/18/2027	600,000.00	4.99%	1,081.82	614,031.60
89236TJZ9	Toyota Motor Corp	A+	A+	1,000,000.00	5/10/2022	3.05%	3/22/2027	968,140.00	3.77%	762.50	980,062.00
437076CN0	Home Depot Inc	A	A	1,200,000.00	5/10/2022	2.88%	4/15/2027	1,161,660.00	3.59%	15,908.33	1,171,521.60
665859AW4	Northern Trust	A+	A+	400,000.00	5/20/2022	4.00%	5/10/2027	403,848.00	3.79%	6,266.67	400,563.60
665859AW4	Northern Trust	A+	A+	800,000.00	5/12/2022	4.00%	5/10/2027	807,728.00	3.79%	12,533.33	801,127.20
91324PEG3	Unitedhealth Group Inc	A+	A+	200,000.00	5/20/2022	3.70%	5/15/2027	199,892.00	3.71%	2,795.56	199,004.40
38151LAG5	Goldman Sachs Group Inc	A+	A+	395,000.00	5/21/2024	5.41%	5/21/2027	395,000.00	5.41%	7,722.47	401,341.33



City of Napa
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CUSIP	Description	S&P Rating		Par Value	Purchase Settlement Date	Coupon Rate	Maturity Date	Original Cost	Yield to Maturity	Accrued Interest	Market Value
		FY Quarter									
		4Q23	1Q24								
63254ABE7	National Australia Bank Ltd	AA-	AA-	1,000,000.00	6/13/2022	3.91%	6/9/2027	991,330.00	4.10%	12,148.89	998,553.00
458140BY5	Intel Corporation	A-	BBB+	1,200,000.00	8/12/2022	3.75%	8/5/2027	1,201,452.00	3.72%	7,000.00	1,175,834.40
931142EX7	Wal-Mart Stores	AA	AA	600,000.00	9/14/2022	3.95%	9/9/2027	600,972.00	3.91%	1,448.33	603,961.80
10373QBY5	BP PLC	A-	A-	725,000.00	5/17/2024	5.02%	11/17/2027	725,000.00	5.02%	13,538.93	745,359.45
46647PEA0	JPMorgan Chase	A-	A-	780,000.00	1/23/2024	5.04%	1/23/2028	780,000.00	5.04%	7,425.60	792,862.20
63743HFG2	National Rural Utilities Co Finance Corp	A-	A-	1,085,000.00	6/13/2023	4.80%	3/15/2028	1,081,820.95	4.87%	2,314.67	1,108,828.77
61747YFP5	Morgan Stanley	A-	A-	165,000.00	4/19/2024	5.65%	4/13/2028	165,000.00	5.65%	4,196.61	170,283.63
539830BZ1	Lockheed Martin Corp	A-	A-	170,000.00	5/25/2023	4.45%	5/15/2028	169,694.00	4.49%	2,857.89	172,671.04
539830BZ1	Lockheed Martin Corp	A-	A-	480,000.00	6/6/2023	4.45%	5/15/2028	478,272.00	4.53%	8,069.33	487,541.76
369550BC1	General Dynamics Corp.	A	A	850,000.00	5/17/2023	3.75%	5/15/2028	831,351.00	4.24%	12,041.67	843,766.95
30303M8L9	Meta Platforms	AA-	AA-	1,080,000.00	6/5/2023	4.60%	5/15/2028	1,081,620.00	4.56%	18,768.00	1,107,347.76
63253QAE4	National Australia Bank Ltd	AA-	AA-	1,585,000.00	6/13/2023	4.90%	6/13/2028	1,582,289.65	4.94%	23,299.50	1,626,243.28
02665WEM9	American Honda Finance	A-	A-	850,000.00	7/7/2023	5.13%	7/7/2028	849,626.00	5.14%	10,164.58	877,767.80
24422EXB0	Deere & Company	A	A	490,000.00	7/14/2023	4.95%	7/14/2028	489,269.90	4.98%	5,187.88	505,998.01
69371RS64	Paccar Financial Corp.	A+	A+	1,065,000.00	8/10/2023	4.95%	8/10/2028	1,063,317.30	4.99%	7,468.31	1,101,944.85
05565ECE3	Bmw Financial Services Na Llc	A	A	1,100,000.00	8/11/2023	5.05%	8/11/2028	1,099,659.00	5.06%	7,715.28	1,125,953.40
641062BL7	Nestle Holdings Inc	AA-	AA-	1,615,000.00	9/12/2023	5.00%	9/12/2028	1,614,935.40	5.00%	4,261.81	1,666,607.33
17325FBB3	Citigroup Inc	A+	A+	800,000.00	9/29/2023	5.80%	9/29/2028	800,000.00	5.80%	257.91	846,345.60
032654AU9	Analog Devices Inc	A-	A-	1,420,000.00	11/1/2023	1.70%	10/1/2028	1,191,294.80	5.48%	12,070.00	1,303,629.58
882508CG7	Texas Instruments Inc	A+	A+	1,120,000.00	2/8/2024	4.60%	2/8/2029	1,118,812.80	0.00%	7,584.89	1,148,388.64
110122EF1	Bristol-Myers Squibb Co	A	A	665,000.00	2/22/2024	4.90%	2/22/2029	663,603.50	4.95%	3,530.04	687,063.37
17275RBR2	Cisco Systems Inc	AA-	AA-	970,000.00	2/26/2024	4.85%	2/26/2029	969,660.50	4.86%	4,573.82	1,002,785.03
09290DAA9	Blackrock Inc.	AA-	AA-	2,000,000.00	3/14/2024	4.70%	3/14/2029	2,004,940.00	4.64%	4,438.89	2,055,970.00
09290DAA9	Blackrock Inc.	AA-	AA-	125,000.00	3/14/2024	4.70%	3/14/2029	124,773.75	4.74%	277.43	128,498.13
00724PAF6	Adobe Inc	A+	A+	815,000.00	4/4/2024	4.80%	4/4/2029	813,785.65	4.83%	19,234.00	841,369.33
437076DC3	Home Depot Inc	A	A	165,000.00	6/25/2024	4.75%	6/25/2029	163,935.75	4.90%	2,090.00	169,959.74
713448FX1	PepsiCo	A+	A+	980,000.00	7/17/2024	4.50%	7/17/2029	978,481.00	4.53%	9,065.00	1,008,109.34
14913UAQ3	Caterpillar Financial	A	A	325,000.00	8/16/2024	4.38%	8/16/2029	324,119.25	4.44%	1,777.34	329,634.83
69371RT48	Paccar Financial Corp.	A+	A+	195,000.00	9/26/2024	4.00%	9/26/2029	194,598.30	4.05%	108.33	194,377.37
Total Corporate Notes				48,785,000.00				48,122,583.45	4.24%	409,866.38	48,953,863.99
Asset-Backed Securities											
50117TAC5	Kubota Credit	NR	NR	1,275.45	4/14/2021	0.62%	8/15/2025	1,275.19	0.62%	0.35	1,273.14
43815EAC8	Honda Auto Receivables	AAA	AAA	51,330.99	8/25/2021	0.41%	11/18/2025	51,330.24	0.41%	7.60	50,950.11
43815GAC3	Honda Auto Receivables	NR	NR	124,921.35	11/24/2021	0.88%	1/21/2026	124,895.02	0.89%	30.54	123,292.50
14314QAC8	Carmax Auto Owner Trust	AAA	AAA	24,215.18	4/21/2021	0.52%	2/17/2026	24,209.96	0.52%	5.60	24,124.37
345286AC2	Ford Credit Auto Owner Trust	AAA	AAA	123,286.36	1/24/2022	1.29%	6/15/2026	123,271.71	1.29%	70.68	121,838.61
05602RAD3	Bmw Vehicle Owner Trust	AAA	AAA	210,355.08	5/18/2022	3.21%	8/25/2026	210,344.14	3.21%	112.54	208,935.19
448977AD0	Hyundai Auto Receivables	AAA	AAA	391,502.25	3/16/2022	2.22%	10/15/2026	391,487.18	2.22%	386.28	387,183.98
98163KAC6	World Omni Auto Rec Trust	AAA	AAA	103,813.79	11/3/2021	0.81%	10/15/2026	103,799.65	0.82%	37.37	102,464.00
380146AC4	Gm Financial Securitized Term	AAA	AAA	139,811.14	1/19/2022	1.26%	11/16/2026	139,798.99	1.26%	73.40	137,909.15
233868AC2	Daimler Trucks Retail Trust	NR	NR	905,000.00	9/27/2023	5.90%	3/15/2027	904,986.15	5.90%	2,373.11	918,165.94
14318MAD1	Carmax Auto Owner Trust	AAA	AAA	852,737.32	7/20/2022	3.97%	4/15/2027	852,717.20	3.97%	1,504.61	848,832.64
58768PAC8	Mercedes-Benz Auto Receivables	AAA	AAA	1,060,832.68	11/22/2022	5.21%	8/16/2027	1,060,622.85	5.21%	2,456.42	1,066,146.39
500945AC4	Kubota Credit	NR	NR	560,000.00	7/26/2023	5.28%	1/18/2028	559,858.54	5.29%	1,314.13	568,625.12
06428AAC2	Bank of America Auto Trust	NR	NR	840,000.00	7/31/2023	5.53%	2/15/2028	839,968.16	5.53%	2,064.53	851,602.08
43815QAC1	Honda Auto Receivables	AAA	AAA	1,395,000.00	8/22/2023	5.41%	2/18/2028	1,394,712.35	5.42%	2,725.29	1,415,061.50



City of Napa
Quarterly Investment Report - Holdings Report
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CUSIP	Description	S&P Rating		Par Value	Purchase Settlement Date	Coupon Rate	Maturity Date	Original Cost	Yield to Maturity	Accrued Interest	Market Value
		FY Quarter									
		4Q23	1Q24								
05592XAD2	Bmw Vehicle Owner Trust	AAA	AAA	375,000.00	7/18/2023	5.47%	2/25/2028	374,933.55	5.47%	341.88	379,659.75
65480MAD5	Nissan Auto Receivables	NR	NR	400,000.00	10/25/2023	5.93%	3/15/2028	399,918.80	5.94%	1,054.22	408,399.20
05522RDF2	Bank Of America Co	AAA	AAA	2,150,000.00	6/2/2023	5.00%	4/15/2028	2,160,162.11	4.89%	4,777.78	2,166,428.15
44933XAD9	Hyundai Auto Receivables	AAA	AAA	470,000.00	7/19/2023	5.48%	4/17/2028	469,979.60	5.48%	1,144.71	477,146.35
344930AD4	Ford Credit Auto Owner Trust	AAA	AAA	640,000.00	6/26/2023	5.23%	5/15/2028	639,991.36	5.23%	1,487.64	647,726.72
14041NGD7	Capital One Financial Corp	AAA	AAA	1,755,000.00	5/24/2023	4.42%	5/15/2028	1,754,597.58	4.45%	3,447.60	1,761,907.68
02007WAC2	Ally Auto Receivables Trust	NR	NR	790,000.00	7/19/2023	5.46%	5/15/2028	789,865.31	5.48%	1,917.07	800,479.35
02582JJZ4	American Express Co	AAA	AAA	810,000.00	6/14/2023	4.87%	5/15/2028	809,928.15	4.87%	1,753.20	819,647.91
05522RDG0	Bank Of America Co	AAA	AAA	725,000.00	6/16/2023	4.79%	5/15/2028	724,835.86	4.79%	1,543.44	732,402.98
90291VAC4	USAA Auto Owner Trust	AAA	AAA	1,745,000.00	9/15/2023	5.58%	5/15/2028	1,744,694.63	5.58%	4,327.60	1,767,405.80
254683CZ6	Discover Financial Services	AAA	AAA	1,505,000.00	6/28/2023	4.93%	6/15/2028	1,504,796.67	4.93%	3,297.62	1,523,770.36
36267KAD9	Gm Financial Securitized Term	AAA	AAA	455,000.00	7/19/2023	5.45%	6/16/2028	454,982.44	5.45%	1,033.23	461,797.25
31680EAD3	Fifth Third Auto Trust	AAA	AAA	1,520,000.00	8/23/2023	5.53%	8/15/2028	1,519,905.76	5.53%	3,735.82	1,541,547.52
161571HT4	Chase Issuance	AAA	AAA	1,745,000.00	9/15/2023	5.16%	9/15/2028	1,744,516.29	5.17%	4,001.87	1,782,686.77
50117DAC0	Kubota Credit	NR	NR	670,000.00	6/25/2024	5.26%	11/15/2028	669,983.92	5.26%	1,566.31	686,882.66
161571HV9	Chase Issuance	AAA	AAA	1,565,000.00	1/31/2024	4.60%	1/16/2029	1,564,761.65	4.60%	3,199.56	1,584,725.26
92970QAA3	Wells Fargo Card Issuance Trust	AAA	AAA	1,800,000.00	3/1/2024	4.94%	2/15/2029	1,799,511.48	4.95%	3,705.00	1,837,458.00
02582JKH2	American Express Co	AAA	AAA	1,345,000.00	4/23/2024	5.23%	4/16/2029	1,344,724.28	5.23%	3,126.38	1,384,844.28
05522RDJ4	Bank Of America Co	AAA	AAA	1,645,000.00	6/13/2024	4.93%	5/15/2029	1,644,907.72	4.93%	3,604.38	1,682,793.88
Total Asset-Backed Securities				28,894,081.60				28,900,274.49	4.98%	62,227.76	29,274,114.59
Total				309,377,063.94				304,701,303.05	4.32%	1,150,161.39	307,438,801.58



City of Napa
Quarterly Investment Report - Maturity Report
as of September 30, 2024

CUSIP	Description	S&P Rating	Par Value	Purchase Settlement Date	Coupon Rate	Maturity Date	Original Cost	Yield to Maturity	Accrued Interest	Market Value	Days to Maturity
LAIF and CAMP											
N/A	California Asset Management Trust	AAAm	61,530,907.49	9/30/2024	5.29%	10/1/2024	61,530,907.49	5.29%	-	61,530,907.49	1
N/A	Local Agency Investment Fund	NR	37,683,833.46	9/30/2024	4.71%	10/1/2024	37,683,833.46	4.71%	-	37,683,833.46	1
Total LAIF and CAMP			99,214,740.95				99,214,740.95		-	99,214,740.95	
Other											
341271AD6	Florida St Hurrican Cat Fund	AA	495,000.00	9/16/2020	1.26%	7/1/2025	495,000.00	1.26%	1,556.78	483,179.90	274
341271AD6	Florida St Hurrican Cat Fund	AA	200,000.00	9/16/2020	1.26%	7/1/2025	201,326.00	1.12%	629.00	195,224.20	274
341271AD6	Florida St Hurrican Cat Fund	AA	190,000.00	9/16/2020	1.26%	7/1/2025	191,343.30	1.11%	597.55	185,462.99	274
3137FJXQ7	Federal Home Loan Mortgage Corporation	AA+	929,179.83	8/15/2023	3.75%	8/1/2025	903,432.26	5.18%	2,903.69	922,678.36	305
798306WP7	San Juan, California	NR	525,000.00	10/29/2020	0.85%	8/1/2025	525,000.00	0.85%	745.50	509,702.55	305
50117TAC5	Kubota Credit	NR	1,275.45	4/14/2021	0.62%	8/15/2025	1,275.19	0.62%	0.35	1,273.14	319
20772KEW5	State Of Connecticut	AA-	850,000.00	11/19/2020	3.74%	9/15/2025	966,985.50	0.83%	1,414.02	846,088.30	350
61747YEG6	Morgan Stanley	A-	180,000.00	10/19/2021	1.16%	10/21/2025	180,000.00	1.16%	931.20	179,634.78	386
61747YEG6	Morgan Stanley	A-	500,000.00	10/19/2021	1.16%	10/21/2025	467,560.00	3.18%	2,586.67	498,985.50	386
89115B6K1	Toronto-Dominion Bank	A	1,600,000.00	10/31/2022	5.60%	10/27/2025	1,600,000.00	5.60%	85,120.00	1,627,020.80	392
43815EAC8	Honda Auto Receivables	AAA	51,330.99	8/25/2021	0.41%	11/18/2025	51,330.24	0.41%	7.60	50,950.11	414
91282CBG4	U.S. Treasury	AA+	2,000,000.00	2/2/2021	0.38%	12/31/2025	1,995,703.13	0.42%	1,895.38	1,916,094.00	457
172967KG5	Citigroup Inc	BBB+	900,000.00	10/6/2021	3.70%	1/12/2026	990,855.00	1.26%	7,307.50	893,866.50	469
43815GAC3	Honda Auto Receivables	NR	124,921.35	11/24/2021	0.88%	1/21/2026	124,895.02	0.89%	30.54	123,292.50	478
17327CAN3	Citigroup Inc	BBB+	245,000.00	1/25/2022	2.01%	1/25/2026	245,000.00	2.01%	904.62	242,516.44	482
91282CBH3	U.S. Treasury	AA+	5,000,000.00	1/18/2022	0.38%	1/31/2026	4,794,531.25	1.43%	3,158.97	4,778,710.00	488
91282CBH3	U.S. Treasury	AA+	675,000.00	1/18/2022	0.38%	1/31/2026	665,850.59	0.69%	426.46	645,125.85	488
91282CBH3	U.S. Treasury	AA+	2,000,000.00	1/18/2022	0.38%	1/31/2026	1,951,328.13	0.89%	1,263.59	1,911,484.00	488
91282CBH3	U.S. Treasury	AA+	1,315,000.00	1/18/2022	0.38%	1/31/2026	1,294,812.70	0.69%	830.81	1,256,800.73	488
3137FLN34	Federal Home Loan Mortgage Corporation	AA+	2,131,939.80	8/16/2023	3.21%	2/1/2026	2,039,666.78	5.03%	5,699.39	2,104,156.36	489
14314QAC8	Carmax Auto Owner Trust	AAA	24,215.18	4/21/2021	0.52%	2/17/2026	24,209.96	0.52%	5.60	24,124.37	505
91282CBQ3	U.S. Treasury	AA+	2,000,000.00	10/6/2021	0.50%	2/28/2026	1,967,656.25	0.88%	856.35	1,910,234.00	516
46647PBH8	JPMorgan Chase	A-	795,000.00	10/6/2021	2.01%	3/13/2026	816,393.45	1.38%	796.99	784,392.32	529
91282CBT7	U.S. Treasury	AA+	500,000.00	6/4/2021	0.75%	3/31/2026	499,804.69	0.76%	10.30	478,242.00	547
46625HQQ3	JPMorgan Chase	A-	1,120,000.00	7/21/2023	3.30%	4/1/2026	1,068,267.20	5.16%	18,480.00	1,105,820.80	548
06051GKM0	Bank Of America Co	A-	1,000,000.00	5/10/2022	3.38%	4/2/2026	979,350.00	3.96%	16,826.00	991,983.00	549
91282CGV7	U.S. Treasury	AA+	1,000,000.00	4/5/2024	3.75%	4/15/2026	982,187.50	4.68%	17,315.57	999,961.00	562
46647PCZ7	JPMorgan Chase	A-	500,000.00	4/26/2022	4.08%	4/26/2026	499,740.00	4.09%	8,783.33	497,487.50	573
17325FBF4	Citigroup Inc	A+	500,000.00	4/30/2024	5.44%	4/30/2026	500,000.00	5.44%	11,404.69	509,663.00	577
91282CBW0	U.S. Treasury	AA+	3,000,000.00	10/6/2021	0.75%	4/30/2026	2,979,140.63	0.91%	9,415.76	2,863,476.00	577
04636NAA1	Astrazeneca	A+	500,000.00	7/19/2021	1.20%	5/28/2026	500,530.00	1.18%	2,050.00	478,343.00	605
345286AC2	Ford Credit Auto Owner Trust	AAA	123,286.36	1/24/2022	1.29%	6/15/2026	123,271.71	1.29%	70.68	121,838.61	623
544647FC9	LA Unified School District	NR	245,000.00	11/10/2021	1.46%	7/1/2026	245,000.00	1.46%	891.19	234,546.34	639
02665WEK3	American Honda Finance	A-	750,000.00	7/18/2023	5.25%	7/7/2026	758,295.00	4.84%	9,187.50	764,208.00	645
21684LGS5	Rabobank Nederland	A+	2,150,000.00	7/20/2023	5.08%	7/17/2026	2,150,000.00	5.08%	22,450.78	2,207,215.80	655
61761J3R8	Morgan Stanley	A-	225,000.00	7/28/2023	3.13%	7/27/2026	211,221.00	5.36%	1,250.00	220,969.57	665
91282CCP4	U.S. Treasury	AA+	2,035,000.00	1/5/2022	0.63%	7/31/2026	1,972,201.17	1.32%	2,142.83	1,925,618.75	669
3137BSP72	Federal Home Loan Mortgage Corporation	AA+	1,200,000.00	4/17/2023	2.65%	8/1/2026	1,145,390.63	4.10%	2,653.00	1,169,810.40	670
857477CD3	State Street Corporation	A	1,225,000.00	8/3/2023	5.27%	8/3/2026	1,225,441.00	5.26%	10,404.88	1,250,753.18	672



City of Napa
Quarterly Investment Report - Maturity Report
as of September 30, 2024

CUSIP	Description	S&P Rating	Par Value	Purchase Settlement Date	Coupon Rate	Maturity Date	Original Cost	Yield to Maturity	Accrued Interest	Market Value	Days to Maturity
857477CD3	State Street Corporation	A	920,000.00	8/3/2023	5.27%	8/3/2026	920,000.00	5.27%	7,814.28	939,341.16	672
94988J6D4	Wells Fargo & Company	A+	2,305,000.00	8/9/2023	5.45%	8/7/2026	2,304,815.60	5.45%	18,843.38	2,359,637.72	676
89236TKX2	Toyota Motor Corp	A+	645,000.00	8/14/2023	5.00%	8/14/2026	644,219.55	5.04%	4,210.42	656,622.90	683
9128282A7	U.S. Treasury	AA+	850,000.00	8/26/2024	1.50%	8/15/2026	811,318.36	3.92%	1,628.40	816,763.30	684
9128282A7	U.S. Treasury	AA+	2,580,000.00	8/26/2024	1.50%	8/15/2026	2,423,688.28	3.02%	4,942.66	2,479,116.84	684
06428CAA2	Bank Of America Co	A+	2,130,000.00	8/18/2023	5.53%	8/18/2026	2,130,000.00	5.53%	14,059.07	2,186,832.66	687
05602RAD3	Bmw Vehicle Owner Trust	AAA	210,355.08	5/18/2022	3.21%	8/25/2026	210,344.14	3.21%	112.54	208,935.19	694
24422EXD6	Deere & Company	A	650,000.00	9/8/2023	5.15%	9/8/2026	649,538.50	5.18%	2,138.68	665,148.90	708
63873QP65	Natixis NY Branch	A	1,400,000.00	9/20/2023	5.61%	9/18/2026	1,400,000.00	5.61%	2,836.17	1,446,230.80	718
91282CCZ2	U.S. Treasury	AA+	2,000,000.00	10/6/2021	0.88%	9/30/2026	1,990,390.63	0.97%	48.08	1,894,140.00	730
91282CCZ2	U.S. Treasury	AA+	325,000.00	10/6/2021	0.88%	9/30/2026	323,984.37	0.94%	7.81	307,797.75	730
448977AD0	Hyundai Auto Receivables	AAA	391,502.25	3/16/2022	2.22%	10/15/2026	391,487.18	2.22%	386.28	387,183.98	745
98163KAC6	World Omni Auto Rec Trust	AAA	103,813.79	11/3/2021	0.81%	10/15/2026	103,799.65	0.82%	37.37	102,464.00	745
949746SH5	Wells Fargo & Company	BBB+	1,300,000.00	7/18/2023	3.00%	10/23/2026	1,215,383.00	5.19%	17,116.67	1,270,345.70	753
912828YQ7	U.S. Treasury	AA+	2,050,000.00	12/16/2021	1.63%	10/31/2026	2,086,835.94	1.24%	13,940.56	1,967,520.30	761
3137BTUM1	Federal Home Loan Mortgage Corporation	AA+	1,353,804.46	5/24/2023	3.35%	11/1/2026	1,312,132.67	4.29%	3,775.99	1,333,274.01	762
025816CM9	American Express	BBB+	800,000.00	12/16/2021	1.65%	11/4/2026	798,760.00	1.68%	5,390.00	760,496.00	765
63743HFK3	National Rural Utilities Co Finance Corp	A-	385,000.00	11/2/2023	5.60%	11/13/2026	384,865.25	5.61%	8,264.67	396,402.26	774
380146AC4	Gm Financial Securitized Term	AAA	139,811.14	1/19/2022	1.26%	11/16/2026	139,798.99	1.26%	73.40	137,909.15	777
91282CDK4	U.S. Treasury	AA+	320,000.00	12/3/2021	1.25%	11/30/2026	320,912.50	1.19%	1,344.26	304,249.92	791
3137BVZ82	Federal Home Loan Mortgage Corporation	AA+	2,000,000.00	5/24/2023	3.43%	1/1/2027	1,939,453.13	4.32%	5,716.67	1,976,058.00	823
24422EWA3	Deere & Company	A	500,000.00	1/13/2022	1.70%	1/11/2027	497,180.00	1.82%	1,888.89	475,267.00	833
06406RBA4	Bank of New York Mellon	A	700,000.00	1/28/2022	2.05%	1/26/2027	700,847.00	2.02%	2,590.97	670,105.10	848
22536DWD6	Credit Agricole CIB NY	A+	1,400,000.00	2/5/2024	4.76%	2/1/2027	1,400,000.00	4.76%	44,241.56	1,413,893.60	854
459200KM2	IBM	A-	900,000.00	5/20/2022	2.20%	2/9/2027	841,185.00	3.72%	2,860.00	861,741.00	862
459200KM2	IBM	A-	500,000.00	5/20/2022	2.20%	2/9/2027	493,830.00	2.47%	1,588.89	478,745.00	862
912828V98	U.S. Treasury	AA+	6,030,000.00	8/5/2022	2.25%	2/15/2027	5,906,808.98	2.73%	17,328.06	5,842,738.35	868
912828V98	U.S. Treasury	AA+	950,000.00	8/5/2022	2.25%	2/15/2027	922,019.53	2.94%	2,729.96	920,497.75	868
3137BXQY1	Federal Home Loan Mortgage Corporation	AA+	2,300,000.00	8/18/2023	3.22%	3/1/2027	2,169,546.88	4.94%	6,179.33	2,261,472.70	882
89788MAD4	Truist Fin Corp	A-	1,200,000.00	5/20/2022	1.27%	3/2/2027	1,086,720.00	3.42%	1,224.77	1,144,264.80	883
89788MAD4	Truist Fin Corp	A-	1,200,000.00	5/20/2022	1.27%	3/2/2027	1,127,520.00	2.57%	1,224.77	1,144,264.80	883
233868AC2	Daimler Trucks Retail Trust	NR	905,000.00	9/27/2023	5.90%	3/15/2027	904,986.15	5.90%	2,373.11	918,165.94	896
857477CL5	State Street Corporation	A	600,000.00	3/18/2024	4.99%	3/18/2027	600,000.00	4.99%	1,081.82	614,031.60	899
89236TJZ9	Toyota Motor Corp	A	1,000,000.00	5/10/2022	3.05%	3/22/2027	968,140.00	3.77%	762.50	980,062.00	903
3137F1G44	Federal Home Loan Mortgage Corporation	AA+	2,255,000.00	6/13/2023	3.24%	4/1/2027	2,160,836.13	4.42%	6,094.14	2,213,609.48	913
437076CN0	Home Depot Inc	A	1,200,000.00	5/10/2022	2.88%	4/15/2027	1,161,660.00	3.59%	15,908.33	1,171,521.60	927
14318MAD1	Carmax Auto Owner Trust	AAA	852,737.32	7/20/2022	3.97%	4/15/2027	852,717.20	3.97%	1,504.61	848,832.64	927
91282CEN7	U.S. Treasury	AA+	1,350,000.00	12/7/2022	2.75%	4/30/2027	1,292,625.00	3.81%	15,536.01	1,321,893.00	942
665859AW4	Northern Trust	A+	400,000.00	5/20/2022	4.00%	5/10/2027	403,848.00	3.79%	6,266.67	400,563.60	952
665859AW4	Northern Trust	A+	800,000.00	5/20/2022	4.00%	5/10/2027	807,728.00	3.79%	12,533.33	801,127.20	952
912828X88	U.S. Treasury	AA+	2,380,000.00	11/4/2022	2.38%	5/15/2027	2,195,457.03	4.28%	21,350.48	2,307,112.50	957
91324PEG3	Unitedhealth Group Inc	A+	200,000.00	5/20/2022	3.70%	5/15/2027	199,892.00	3.71%	2,795.56	199,004.40	957
38151LAG5	Goldman Sachs Group Inc	A+	395,000.00	5/21/2024	5.41%	5/21/2027	395,000.00	5.41%	7,722.47	401,341.33	963
63254ABE7	National Australia Bank Ltd	AA-	1,000,000.00	6/13/2022	3.91%	6/9/2027	991,330.00	4.10%	12,148.89	998,553.00	982
91282CFB2	U.S. Treasury	AA+	660,000.00	9/19/2024	2.75%	7/31/2027	646,387.50	3.51%	3,057.88	645,098.52	1,034
91282CFB2	U.S. Treasury	AA+	960,000.00	9/19/2024	2.75%	7/31/2027	910,950.00	3.98%	4,447.83	938,325.12	1,034



City of Napa
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CUSIP	Description	S&P Rating	Par Value	Purchase Settlement Date	Coupon Rate	Maturity Date	Original Cost	Yield to Maturity	Accrued Interest	Market Value	Days to Maturity
458140BY5	Intel Corporation	BBB+	1,200,000.00	8/12/2022	3.75%	8/5/2027	1,201,452.00	3.72%	7,000.00	1,175,834.40	1,039
9128282R0	U.S. Treasury	AA+	1,200,000.00	8/2/2024	2.25%	8/15/2027	1,140,609.38	4.00%	3,448.37	1,156,359.60	1,049
58768PAC8	Mercedes-Benz Auto Receivables	AAA	1,060,832.68	11/22/2022	5.21%	8/16/2027	1,060,622.85	5.21%	2,456.42	1,066,146.39	1,050
91282CAH4	U.S. Treasury	AA+	2,800,000.00	12/7/2022	0.50%	8/31/2027	2,407,015.63	3.77%	1,198.90	2,562,985.60	1,065
931142EX7	Wal-Mart Stores	AA	600,000.00	9/14/2022	3.95%	9/9/2027	600,972.00	3.91%	1,448.33	603,961.80	1,074
9128283F5	U.S. Treasury	AA+	1,425,000.00	1/31/2023	2.25%	11/15/2027	1,334,991.21	3.70%	12,110.56	1,368,890.63	1,141
10373QBY5	BP PLC	A-	725,000.00	5/17/2024	5.02%	11/17/2027	725,000.00	5.02%	13,538.93	745,359.45	1,143
91282CBB6	U.S. Treasury	AA+	2,475,000.00	5/17/2023	0.63%	12/31/2027	2,174,519.53	3.49%	3,909.22	2,252,443.05	1,187
500945AC4	Kubota Credit	NR	560,000.00	7/26/2023	5.28%	1/18/2028	559,858.54	5.29%	1,314.13	568,625.12	1,205
46647PEA0	JPMorgan Chase	A-	780,000.00	1/23/2024	5.04%	1/23/2028	780,000.00	5.04%	7,425.60	792,862.20	1,210
91282CGH8	U.S. Treasury	AA+	1,500,000.00	6/5/2024	3.50%	1/31/2028	1,445,449.22	4.59%	8,845.11	1,496,074.50	1,218
06428AAC2	Bank of America Auto Trust	NR	840,000.00	7/31/2023	5.53%	2/15/2028	839,968.16	5.53%	2,064.53	851,602.08	1,233
9128283W8	U.S. Treasury	AA+	3,700,000.00	4/6/2023	2.75%	2/15/2028	3,602,585.94	3.34%	12,995.24	3,601,428.30	1,233
43815QAC1	Honda Auto Receivables	AAA	1,395,000.00	8/22/2023	5.41%	2/18/2028	1,394,712.35	5.42%	2,725.29	1,415,061.50	1,236
05592XAD2	Bmw Vehicle Owner Trust	AAA	375,000.00	7/18/2023	5.47%	2/25/2028	374,933.55	5.47%	341.88	379,659.75	1,243
63743HFG2	National Rural Utilities Co Finance Corp	A-	1,085,000.00	6/13/2023	4.80%	3/15/2028	1,081,820.95	4.87%	2,314.67	1,108,828.77	1,262
65480MAD5	Nissan Auto Receivables	NR	400,000.00	10/25/2023	5.93%	3/15/2028	399,918.80	5.94%	1,054.22	408,399.20	1,262
61747YFP5	Morgan Stanley	A-	165,000.00	4/19/2024	5.65%	4/13/2028	165,000.00	5.65%	4,196.61	170,283.63	1,291
05522RDF2	Bank Of America Co	AAA	2,150,000.00	6/2/2023	5.00%	4/15/2028	2,160,162.11	4.89%	4,777.78	2,166,428.15	1,293
44933XAD9	Hyundai Auto Receivables	AAA	470,000.00	7/19/2023	5.48%	4/17/2028	469,979.60	5.48%	1,144.71	477,146.35	1,295
91282CBZ3	U.S. Treasury	AA+	1,050,000.00	6/5/2023	1.25%	4/30/2028	932,859.37	3.76%	5,492.53	967,804.95	1,308
3137H14B9	Federal Home Loan Mortgage Corporation	AA+	2,425,000.00	8/15/2023	1.77%	5/1/2028	2,122,443.37	4.68%	3,576.88	2,245,969.53	1,309
539830BZ1	Lockheed Martin Corp	A-	170,000.00	5/25/2023	4.45%	5/15/2028	169,694.00	4.49%	2,857.89	172,671.04	1,323
539830BZ1	Lockheed Martin Corp	A-	480,000.00	5/25/2023	4.45%	5/15/2028	478,272.00	4.53%	8,069.33	487,541.76	1,323
344930AD4	Ford Credit Auto Owner Trust	AAA	640,000.00	6/26/2023	5.23%	5/15/2028	639,991.36	5.23%	1,487.64	647,726.72	1,323
369550BC1	General Dynamics Corp.	A	850,000.00	5/17/2023	3.75%	5/15/2028	831,351.00	4.24%	12,041.67	843,766.95	1,323
14041NGD7	Capital One Financial Corp	AAA	1,755,000.00	5/24/2023	4.42%	5/15/2028	1,754,597.58	4.45%	3,447.60	1,761,907.68	1,323
02007WAC2	Ally Auto Receivables Trust	NR	790,000.00	7/19/2023	5.46%	5/15/2028	789,865.31	5.48%	1,917.07	800,479.35	1,323
02582JJZ4	American Express Co	AAA	810,000.00	6/14/2023	4.87%	5/15/2028	809,928.15	4.87%	1,753.20	819,647.91	1,323
05522RDG0	Bank Of America Co	AAA	725,000.00	6/16/2023	4.79%	5/15/2028	724,835.86	4.79%	1,543.44	732,402.98	1,323
30303M8L9	Meta Platforms	AA-	1,080,000.00	6/5/2023	4.60%	5/15/2028	1,081,620.00	4.56%	18,768.00	1,107,347.76	1,323
90291VAC4	USAA Auto Owner Trust	AAA	1,745,000.00	9/15/2023	5.58%	5/15/2028	1,744,694.63	5.58%	4,327.60	1,767,405.80	1,323
61690U8B9	Morgan Stanley	A+	340,000.00	5/30/2024	5.50%	5/26/2028	340,000.00	5.50%	6,289.85	350,621.94	1,334
3137HACX2	Federal Home Loan Mortgage Corporation	AA+	2,150,000.00	7/20/2023	4.82%	6/1/2028	2,171,474.20	4.59%	8,634.04	2,205,394.75	1,340
3137HAD45	Federal Home Loan Mortgage Corporation	AA+	1,716,036.58	7/27/2023	4.78%	6/1/2028	1,715,993.68	4.78%	6,831.26	1,742,957.76	1,340
63253QAE4	National Australia Bank Ltd	AA-	1,585,000.00	6/13/2023	4.90%	6/13/2028	1,582,289.65	4.94%	23,299.50	1,626,243.28	1,352
254683CZ6	Discover Financial Services	AAA	1,505,000.00	6/28/2023	4.93%	6/15/2028	1,504,796.67	4.93%	3,297.62	1,523,770.36	1,354
36267KAD9	Gm Financial Securitized Term	AAA	455,000.00	7/19/2023	5.45%	6/16/2028	454,982.44	5.45%	1,033.23	461,797.25	1,355
3136BQDE6	Federal National Mortgage Association	AA+	2,054,448.57	7/31/2023	4.18%	7/1/2028	2,019,619.24	4.58%	7,158.04	2,061,926.76	1,370
02665WEM9	American Honda Finance	A-	850,000.00	7/7/2023	5.13%	7/7/2028	849,626.00	5.14%	10,164.58	877,767.80	1,376
24422EXB0	Deere & Company	A	490,000.00	7/14/2023	4.95%	7/14/2028	489,269.90	4.98%	5,187.88	505,998.01	1,383
91282CCRO	U.S. Treasury	AA+	800,000.00	1/5/2024	1.00%	7/31/2028	702,062.50	3.95%	1,347.83	726,250.40	1,400
3137HAMH6	Federal Home Loan Mortgage Corporation	AA+	2,200,000.00	9/14/2023	4.65%	8/1/2028	2,167,455.40	4.99%	8,525.00	2,245,678.60	1,401
3137HAMN3	Federal Home Loan Mortgage Corporation	AA+	1,002,832.16	9/28/2023	5.27%	8/1/2028	1,002,827.17	5.27%	4,405.78	1,032,514.99	1,401
3137HAQ74	Federal Home Loan Mortgage Corporation	AA+	1,800,000.00	10/19/2023	4.74%	8/1/2028	1,760,515.20	5.25%	7,110.00	1,845,243.00	1,401
69371RS64	Paccar Financial Corp.	A+	1,065,000.00	8/10/2023	4.95%	8/10/2028	1,063,317.30	4.99%	7,468.31	1,101,944.85	1,410



ATTACHMENT 2

City of Napa Quarterly Investment Report - Maturity Report as of September 30, 2024

CUSIP	Description	S&P Rating	Par Value	Purchase Settlement Date	Coupon Rate	Maturity Date	Original Cost	Yield to Maturity	Accrued Interest	Market Value	Days to Maturity
05565ECE3	Bmw Financial Services Na Llc	A	1,100,000.00	8/11/2023	5.05%	8/11/2028	1,099,659.00	5.06%	7,715.28	1,125,953.40	1,411
31680EAD3	Fifth Third Auto Trust	AAA	1,520,000.00	8/23/2023	5.53%	8/15/2028	1,519,905.76	5.53%	3,735.82	1,541,547.52	1,415
9128284V9	U.S. Treasury	AA+	700,000.00	1/5/2024	2.88%	8/15/2028	666,613.28	4.02%	2,570.31	681,816.10	1,415
3137HAMS2	Federal Home Loan Mortgage Corporation	AA+	1,800,000.00	9/28/2023	4.80%	9/1/2028	1,778,484.60	5.07%	7,200.00	1,846,306.80	1,432
3137HAST4	Federal Home Loan Mortgage Corporation	AA+	1,425,000.00	10/31/2023	4.85%	9/1/2028	1,379,566.73	5.60%	5,759.38	1,465,223.48	1,432
641062BL7	Nestle Holdings Inc	AA-	1,615,000.00	9/12/2023	5.00%	9/12/2028	1,614,935.40	5.00%	4,261.81	1,666,607.33	1,443
161571HT4	Chase Issurance	AAA	1,745,000.00	9/15/2023	5.16%	9/15/2028	1,744,516.29	5.17%	4,001.87	1,782,686.77	1,446
17325FBB3	Citigroup Inc	A+	800,000.00	9/29/2023	5.80%	9/29/2028	800,000.00	5.80%	257.91	846,345.60	1,460
91282CJA0	U.S. Treasury	AA+	7,025,000.00	2/5/2024	4.63%	9/30/2028	7,260,172.85	3.83%	892.60	7,294,471.98	1,461
032654AU9	Analog Devices Inc	A-	1,420,000.00	11/1/2023	1.70%	10/1/2028	1,191,294.80	5.48%	12,070.00	1,303,629.58	1,462
3137HB3D4	Federal Home Loan Mortgage Corporation	AA+	690,000.00	11/21/2023	5.07%	10/1/2028	688,005.21	5.14%	2,914.68	714,845.52	1,462
3137HB3G7	Federal Home Loan Mortgage Corporation	AA+	1,055,000.00	12/7/2023	4.86%	10/1/2028	1,051,968.99	4.93%	4,272.75	1,085,357.63	1,462
91282CJF9	U.S. Treasury	AA+	2,250,000.00	3/1/2024	4.88%	10/31/2028	2,298,603.52	4.36%	45,901.83	2,358,807.75	1,492
3137HBCF9	Federal Home Loan Mortgage Corporation	AA+	955,000.00	12/21/2023	5.00%	11/1/2028	963,917.79	4.79%	3,979.17	987,528.26	1,493
50117DAC0	Kubota Credit	NR	670,000.00	6/25/2024	5.26%	11/15/2028	669,983.92	5.26%	1,566.31	686,882.66	1,507
9128285M8	U.S. Treasury	AA+	3,300,000.00	3/28/2024	3.13%	11/15/2028	3,140,929.69	4.28%	38,952.11	3,240,959.70	1,507
161571HV9	Chase Issurance	AAA	1,565,000.00	1/31/2024	4.60%	1/16/2029	1,564,761.65	4.60%	3,199.56	1,584,725.26	1,569
91282CDW8	U.S. Treasury	AA+	1,400,000.00	2/5/2024	1.75%	1/31/2029	1,269,078.13	3.83%	4,127.72	1,297,023.00	1,584
882508CG7	Texas Instruments Inc	A+	1,120,000.00	2/8/2024	4.60%	2/8/2029	1,118,812.80	4.62%	7,584.89	1,148,388.64	1,592
9128286B1	U.S. Treasury	AA+	1,520,000.00	6/5/2024	2.63%	2/15/2029	1,399,706.25	4.51%	5,095.92	1,460,685.04	1,599
9128286B1	U.S. Treasury	AA+	1,725,000.00	6/5/2024	2.63%	2/15/2029	1,574,129.88	4.68%	5,783.20	1,657,685.33	1,599
92970QAA3	Wells Fargo Card Issuance Trust	AAA	1,800,000.00	3/1/2024	4.94%	2/15/2029	1,799,511.48	4.95%	3,705.00	1,837,458.00	1,599
110122EF1	Bristol-Myers Squibb Co	A	665,000.00	2/22/2024	4.90%	2/22/2029	663,603.50	4.95%	3,530.04	687,063.37	1,606
17275RBR2	Cisco Systems Inc	AA-	970,000.00	2/26/2024	4.85%	2/26/2029	969,660.50	4.86%	4,573.82	1,002,785.03	1,610
09290DAA9	Blackrock Inc.	AA-	2,000,000.00	3/14/2024	4.70%	3/14/2029	2,004,940.00	4.64%	4,438.89	2,055,970.00	1,626
09290DAA9	Blackrock Inc.	AA-	125,000.00	3/14/2024	4.70%	3/14/2029	124,773.75	4.74%	277.43	128,498.13	1,626
91282CEE7	U.S. Treasury	AA+	2,500,000.00	9/5/2024	2.38%	3/31/2029	2,369,335.94	3.63%	163.12	2,373,730.00	1,643
91282CEE7	U.S. Treasury	AA+	1,900,000.00	9/5/2024	2.38%	3/31/2029	1,778,578.13	3.89%	123.97	1,804,034.80	1,643
00724PAF6	Adobe Inc	A+	815,000.00	4/4/2024	4.80%	4/4/2029	813,785.65	4.83%	19,234.00	841,369.33	1,647
02582JKH2	American Express Co	AAA	1,345,000.00	4/23/2024	5.23%	4/16/2029	1,344,724.28	5.23%	3,126.38	1,384,844.28	1,659
91282CEM9	U.S. Treasury	AA+	3,525,000.00	7/2/2024	2.88%	4/30/2029	3,283,344.73	4.47%	42,410.16	3,418,287.68	1,673
3137HDV56	Federal Home Loan Mortgage Corporation	AA+	1,600,000.00	7/25/2024	4.72%	5/1/2029	1,609,825.60	4.58%	6,293.33	1,643,035.20	1,674
05522RDJ4	Bank Of America Co	AAA	1,645,000.00	6/13/2024	4.93%	5/15/2029	1,644,907.72	4.93%	3,604.38	1,682,793.88	1,688
437076DC3	Home Depot Inc	A	165,000.00	6/25/2024	4.75%	6/25/2029	163,935.75	4.90%	2,090.00	169,959.74	1,729
91282CEV9	U.S. Treasury	AA+	6,285,000.00	9/5/2024	3.25%	6/30/2029	6,144,815.04	3.76%	51,620.69	6,190,234.77	1,734
3137HDXL9	Federal Home Loan Mortgage Corporation	AA+	180,000.00	8/15/2024	4.54%	7/1/2029	181,683.72	4.33%	681.45	183,579.66	1,735
713448FX1	PepsiCo	A+	980,000.00	7/17/2024	4.50%	7/17/2029	978,481.00	4.53%	9,065.00	1,008,109.34	1,751
14913UAQ3	Caterpillar Financial	A	325,000.00	8/16/2024	4.38%	8/16/2029	324,119.25	4.44%	1,777.34	329,634.83	1,781
69371RT48	Paccar Financial Corp.	A+	195,000.00	9/26/2024	4.00%	9/26/2029	194,598.30	4.05%	108.33	194,377.37	1,822
Total Other			210,162,322.99				205,486,562.10		1,150,145.98	208,224,060.63	
Total LAIF, CAMP, and Securities			309,377,063.94				304,701,303.05		1,150,145.98	307,438,801.58	