



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

Sector	Par Value	Original Cost	Market Value
U.S. Treasuries	80,715,000.00	78,241,416.05	76,004,288.02
Federal Agencies	540,000.00	538,066.80	508,811.22
Federal Agency CMBS	32,725,048.73	31,740,057.39	31,898,508.47
Municipals	3,940,000.00	4,059,654.80	3,793,445.71
Certificates of Deposit	6,550,000.00	6,550,000.00	6,557,723.18
Corporate Notes	48,470,000.00	47,812,677.75	47,375,288.43
Bank Notes	3,145,000.00	3,144,815.60	3,151,916.50
Asset-Backed Securities	32,163,202.78	32,169,067.15	32,030,317.48
California Asset Management Trust	60,427,374.91	60,427,374.91	60,427,374.91
Local Agency Investment Fund	48,120,365.57	48,120,365.57	48,120,365.57
<b>Total</b>	<b>316,795,991.99</b>	<b>312,803,496.02</b>	<b>309,868,039.49</b>

**Portfolio Earnings**

Market Value Basis	
Interest Earned	\$1,673,018
Change in Market Value	\$91,005
<b>Total Dollar Return</b>	<b>\$1,764,023</b>
Accrual Basis	
Interest Earned	\$1,673,018
Realized Gains / (Losses)	(\$353,498)
Change in Amortized Cost	\$270,210
<b>Total Earnings</b>	<b>\$1,589,730</b>

**Total Return Performance**

	Current Quarter	1 Year	5 Year	10 Year
City of Napa	0.88%	4.68%	1.19%	1.50%
BofA ML 1-5 Year U.S. Treasury/Agency Index	0.82%	4.18%	0.76%	1.15%

*Portfolio values as of June 30, 2024 excluding accrued interest.*

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



City of Napa  
 Quarterly Investment Report - Holdings Report  
 as of June 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 1Q24	2Q24								
<b>LAIF and CAMP</b>											
N/A	California Asset Management Trust	AAAm	AAAm	60,427,374.91	6/30/2024	5.43%	7/1/2024	60,427,374.91	5.43%	-	60,427,374.91
N/A	Local Agency Investment Fund	NR	NR	48,120,365.57	6/30/2024	4.55%	7/1/2024	48,120,365.57	4.55%	-	48,120,365.57
<b>Total LAIF and CAMP</b>				<b>108,547,740.48</b>				<b>108,547,740.48</b>	<b>5.04%</b>	<b>-</b>	<b>108,547,740.48</b>
<b>U.S. Treasuries</b>											
912828ZT0	U.S. Treasury	AAA	AA+	2,930,000.00	10/6/2021	0.25%	5/31/2025	2,882,158.60	0.70%	620.42	2,801,812.50
912828XZ8	U.S. Treasury	AA+	AA+	1,545,000.00	12/4/2020	2.75%	6/30/2025	1,710,423.63	0.39%	115.46	1,509,513.20
91282CAB7	U.S. Treasury	AAA	AA+	525,000.00	5/5/2021	0.25%	7/31/2025	516,386.72	0.64%	548.07	498,585.94
91282CAB7	U.S. Treasury	AAA	AA+	500,000.00	3/28/2024	0.25%	7/31/2025	470,429.69	4.85%	521.98	474,843.75
91282CAM3	U.S. Treasury	AAA	AA+	3,750,000.00	9/3/2021	0.25%	9/30/2025	3,693,017.58	0.63%	2,356.56	3,535,546.88
91282CBC4	U.S. Treasury	A-	AA+	3,000,000.00	2/2/2021	0.38%	12/31/2025	2,993,554.69	0.42%	30.57	2,805,000.00
91282CBH3	U.S. Treasury	A-	AA+	1,315,000.00	3/3/2021	0.38%	1/31/2026	1,294,812.70	0.69%	2,059.20	1,225,210.22
91282CBH3	U.S. Treasury	A-	AA+	2,000,000.00	4/5/2021	0.38%	1/31/2026	1,951,328.13	0.89%	3,131.87	1,863,437.60
91282CBH3	U.S. Treasury	A-	AA+	675,000.00	9/3/2021	0.38%	1/31/2026	665,850.59	0.69%	1,057.01	628,910.19
91282CBH3	U.S. Treasury	A-	AA+	5,000,000.00	1/18/2022	0.38%	1/31/2026	4,794,531.25	1.43%	7,829.67	4,658,594.00
91282CBQ3	U.S. Treasury	A+	AA+	2,000,000.00	10/6/2021	0.50%	2/28/2026	1,967,656.25	0.88%	3,342.39	1,861,875.00
91282CBT7	U.S. Treasury	AA-	AA+	500,000.00	6/4/2021	0.75%	3/31/2026	499,804.69	0.76%	942.62	466,250.00
91282CGV7	U.S. Treasury	AA+	AA+	1,000,000.00	4/5/2024	3.75%	4/15/2026	982,187.50	4.68%	7,889.34	982,031.20
91282CBW0	U.S. Treasury	AA+	AA+	3,000,000.00	10/6/2021	0.75%	4/30/2026	2,979,140.63	0.91%	3,790.76	2,789,531.40
91282CCP4	U.S. Treasury	AA+	AA+	2,035,000.00	1/5/2022	0.63%	7/31/2026	1,972,201.17	1.32%	5,311.13	1,871,882.13
9128282A7	U.S. Treasury	AA+	AA+	2,580,000.00	5/4/2022	1.50%	8/15/2026	2,423,688.28	3.02%	14,565.66	2,414,315.50
91282CCZ2	U.S. Treasury	AA+	AA+	325,000.00	10/6/2021	0.88%	9/30/2026	323,984.37	0.94%	714.82	299,101.56
91282CCZ2	U.S. Treasury	AA+	AA+	2,000,000.00	10/6/2021	0.88%	9/30/2026	1,990,390.63	0.97%	4,398.91	1,840,625.00
912828YQ7	U.S. Treasury	AAA	AA+	2,050,000.00	12/16/2021	1.63%	10/31/2026	2,086,835.94	1.24%	5,612.43	1,914,187.50
91282CDK4	U.S. Treasury	A-	AA+	320,000.00	12/3/2021	1.25%	11/30/2026	320,912.50	1.19%	338.80	295,550.02
912828V98	U.S. Treasury	AA-	AA+	950,000.00	7/6/2022	2.25%	2/15/2027	922,019.53	2.94%	8,044.99	895,523.39
912828V98	U.S. Treasury	AA-	AA+	6,030,000.00	8/5/2022	2.25%	2/15/2027	5,906,808.98	2.73%	51,064.49	5,684,216.89
91282CEN7	U.S. Treasury	AA-	AA+	1,350,000.00	12/7/2022	2.75%	4/30/2027	1,292,625.00	3.81%	6,254.76	1,286,085.87
912828X88	U.S. Treasury	AAA	AA+	2,380,000.00	11/4/2022	2.38%	5/15/2027	2,195,457.03	4.28%	7,219.23	2,241,290.74
91282CFB2	U.S. Treasury	AA+	AA+	960,000.00	1/5/2023	2.75%	7/31/2027	910,950.00	3.98%	11,024.18	911,549.95
91282CAH4	U.S. Treasury	AA+	AA+	2,800,000.00	12/7/2022	0.50%	8/31/2027	2,407,015.63	3.77%	4,679.35	2,471,875.00
9128283F5	U.S. Treasury	AA+	AA+	1,425,000.00	1/31/2023	2.25%	11/15/2027	1,334,991.21	3.70%	4,094.94	1,325,695.31
91282CBB6	U.S. Treasury	AAA	AA+	2,800,000.00	5/17/2023	0.63%	12/31/2027	2,460,062.50	3.49%	47.55	2,453,937.36
91282CGH8	U.S. Treasury	AA+	AA+	1,500,000.00	6/5/2024	3.50%	1/31/2028	1,445,449.22	4.59%	21,923.08	1,452,656.25
9128283W8	U.S. Treasury	AA+	AA+	3,700,000.00	4/6/2023	2.75%	2/15/2028	3,602,585.94	3.34%	38,296.02	3,487,250.00
91282CBZ3	U.S. Treasury	AAA	AA+	1,050,000.00	6/5/2023	1.25%	4/30/2028	932,859.37	3.76%	2,211.28	932,859.38
91282CCR0	U.S. Treasury	A-	AA+	800,000.00	1/5/2024	1.00%	7/31/2028	702,062.50	3.95%	3,340.66	698,750.00
9128284V9	U.S. Treasury	A	AA+	700,000.00	1/5/2024	2.88%	8/15/2028	666,613.28	4.02%	7,574.52	659,421.84
91282CJA0	U.S. Treasury	AA+	AA+	7,025,000.00	2/5/2024	4.63%	9/30/2028	7,260,172.85	3.83%	81,670.42	7,084,273.44
91282CJF9	U.S. Treasury	AAA	AA+	2,250,000.00	3/1/2024	4.88%	10/31/2028	2,298,603.52	4.36%	18,479.96	2,292,538.95
9128285M8	U.S. Treasury	AA+	AA+	3,300,000.00	3/28/2024	3.13%	11/15/2028	3,140,929.69	4.28%	13,170.86	3,132,937.50
91282CDW8	U.S. Treasury	A+	AA+	1,400,000.00	2/5/2024	1.75%	1/31/2029	1,269,078.13	3.83%	10,230.77	1,248,406.32
9128286B1	U.S. Treasury	AA+	AA+	1,725,000.00	5/2/2024	2.63%	2/15/2029	1,574,129.88	4.68%	17,042.67	1,599,128.82
9128286B1	U.S. Treasury	AA+	AA+	1,520,000.00	6/5/2024	2.63%	2/15/2029	1,399,706.25	4.51%	15,017.31	1,409,087.42
<b>Total U.S. Treasuries</b>				<b>80,715,000.00</b>				<b>78,241,416.05</b>	<b>2.41%</b>	<b>386,564.71</b>	<b>76,004,288.02</b>



City of Napa  
 Quarterly Investment Report - Holdings Report  
 as of June 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 1Q24	2Q24								
<b>Federal Agencies</b>											
3135G06G3	Federal National Mortgage Association	NR	AA+	540,000.00	11/12/2020	0.50%	11/7/2025	538,066.80	0.57%	405.00	508,811.22
<b>Total Federal Agencies</b>				<b>540,000.00</b>				<b>538,066.80</b>	<b>0.57%</b>	<b>405.00</b>	<b>508,811.22</b>
<b>Federal Agency CMBs</b>											
3137FJXQ7	Federal Home Loan Mortgage Corporation	AA+	AA+	2,085,721.43	8/15/2023	3.75%	8/1/2025	2,027,926.09	5.24%	6,517.88	2,047,889.99
3137FLN34	Federal Home Loan Mortgage Corporation	AA+	AA+	2,145,000.00	8/16/2023	3.21%	2/1/2026	2,052,161.72	5.08%	5,734.30	2,084,556.52
3137BSP72	Federal Home Loan Mortgage Corporation	A	AA+	1,200,000.00	4/17/2023	2.65%	8/1/2026	1,145,390.63	4.14%	2,653.00	1,143,021.92
3137BTUM1	Federal Home Loan Mortgage Corporation	AA+	AA+	1,361,827.94	5/24/2023	3.35%	11/1/2026	1,319,909.18	4.31%	3,798.37	1,312,666.29
3137BVZ82	Federal Home Loan Mortgage Corporation	BBB+	AA+	2,000,000.00	5/24/2023	3.43%	1/1/2027	1,939,453.13	4.34%	5,716.67	1,927,818.62
3137BXQY1	Federal Home Loan Mortgage Corporation	A+	AA+	2,300,000.00	8/18/2023	3.22%	3/1/2027	2,169,546.88	4.98%	6,179.33	2,202,406.65
3137F1G44	Federal Home Loan Mortgage Corporation	BBB+	AA+	2,255,000.00	6/13/2023	3.24%	4/1/2027	2,160,836.13	4.44%	6,094.14	2,156,326.27
3137H14B9	Federal Home Loan Mortgage Corporation	AAA	AA+	2,425,000.00	8/15/2023	1.77%	5/1/2028	2,122,443.37	4.73%	3,576.88	2,165,370.82
3137HACX2	Federal Home Loan Mortgage Corporation	A-	AA+	2,150,000.00	7/20/2023	4.82%	6/1/2028	2,171,474.20	4.59%	8,634.04	2,143,598.18
3137HAD45	Federal Home Loan Mortgage Corporation	A-	AA+	1,719,347.20	7/27/2023	4.78%	6/1/2028	1,719,304.21	4.78%	6,844.43	1,712,475.35
3136BQDE6	Federal National Mortgage Association	A+	AA+	2,150,000.00	7/31/2023	4.19%	7/1/2028	2,113,550.78	4.58%	7,507.08	2,091,022.15
3137HAMH6	Federal Home Loan Mortgage Corporation	A-	AA+	2,200,000.00	9/14/2023	4.65%	8/1/2028	2,167,455.40	4.99%	8,525.00	2,180,505.98
3137HAQ74	Federal Home Loan Mortgage Corporation	AA+	AA+	1,800,000.00	10/19/2023	4.74%	8/1/2028	1,760,515.20	5.26%	7,110.00	1,789,377.66
3137HAMN3	Federal Home Loan Mortgage Corporation	AA+	AA+	1,008,152.16	9/28/2023	5.27%	8/1/2028	1,008,147.15	5.27%	4,429.15	1,019,800.67
3137HAMS2	Federal Home Loan Mortgage Corporation	NR	AA+	1,800,000.00	9/28/2023	4.80%	9/1/2028	1,778,484.60	5.07%	7,200.00	1,793,514.80
3137HAST4	Federal Home Loan Mortgage Corporation	AAA	AA+	1,425,000.00	10/31/2023	4.85%	9/1/2028	1,379,566.73	5.60%	5,759.38	1,422,223.76
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	694,130.70
3137HB3G7	Federal Home Loan Mortgage Corporation	A+	AA+	1,055,000.00	12/7/2023	4.86%	10/1/2028	1,051,968.99	4.93%	4,272.75	1,053,245.49
3137HBCF9	Federal Home Loan Mortgage Corporation	A+	AA+	955,000.00	12/21/2023	5.00%	11/1/2028	963,917.79	4.78%	3,979.17	958,556.65
<b>Total Federal Agency CMOs</b>				<b>32,725,048.73</b>				<b>31,740,057.39</b>	<b>4.84%</b>	<b>107,446.25</b>	<b>31,898,508.47</b>
<b>Municipals</b>											
605581MZ7	Mississippi State	AA-	AA	155,000.00	8/6/2020	0.57%	11/1/2024	155,000.00	0.57%	145.96	152,563.40
91412HGE7	University Of California	A	AA	400,000.00	7/16/2020	0.88%	5/15/2025	400,000.00	0.88%	451.31	385,804.00
341271AD6	Florida St Hurrican Cat Fund	AA+	AA	495,000.00	9/16/2020	1.26%	7/1/2025	495,000.00	1.26%	3,113.55	475,165.35
341271AD6	Florida St Hurrican Cat Fund	AA+	AA	190,000.00	9/16/2020	1.26%	7/1/2025	191,343.30	1.11%	1,195.10	182,386.70
341271AD6	Florida St Hurrican Cat Fund	AA+	AA	200,000.00	9/16/2020	1.26%	7/1/2025	201,326.00	1.12%	1,258.00	191,986.00
799408Z85	San Ramon Valley, California	AAA	AA+	525,000.00	10/20/2020	0.74%	8/1/2025	525,000.00	0.74%	1,618.75	500,844.75
798306WP7	San Juan, California	AAA	NR	525,000.00	10/29/2020	0.85%	8/1/2025	525,000.00	0.85%	1,863.75	501,049.50
60412AK85	Minnesota St	AAA	AAA	355,000.00	5/7/2024	0.63%	8/1/2025	355,000.00	5.30%	931.88	338,198.21
20772KEW5	State Of Connecticut	AAA	AA-	850,000.00	11/19/2020	3.74%	9/15/2025	966,985.50	0.83%	9,367.90	836,289.50
544647FC9	LA Unified School District	AA+	NR	245,000.00	11/10/2021	1.46%	7/1/2026	245,000.00	1.46%	1,782.38	229,158.30
<b>Total Municipals</b>				<b>3,940,000.00</b>				<b>4,059,654.80</b>	<b>1.33%</b>	<b>21,728.58</b>	<b>3,793,445.71</b>
<b>Bank Note</b>											
17325FBF4	Citigroup Inc	A+	A+	500,000.00	4/30/2024	5.44%	4/30/2026	500,000.00	5.44%	4,607.19	501,243.00
94988J6D4	Wells Fargo & Company	A-	A+	2,305,000.00	8/9/2023	5.45%	8/7/2026	2,304,815.60	5.45%	50,249.00	2,308,273.10
61690U8B9	Morgan Stanley	A+	A+	340,000.00	5/30/2024	5.50%	5/26/2028	340,000.00	5.50%	1,611.45	342,400.40
<b>Total Bank Note</b>				<b>3,145,000.00</b>				<b>3,144,815.60</b>	<b>5.46%</b>	<b>56,467.64</b>	<b>3,151,916.50</b>
<b>Certificates of Deposit</b>											
89115B6K1	Toronto-Dominion Bank	AAA	A	1,600,000.00	10/31/2022	5.60%	10/27/2025	1,600,000.00	5.58%	62,222.22	1,606,006.38



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as of June 30, 2024

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21684LGS5	Rabobank Nederland	A-	A+	2,150,000.00	7/20/2023	5.08%	7/17/2026	2,150,000.00	5.08%	49,755.78	2,142,010.60
63873QP65	Natixis NY Branch	AA+	A+	1,400,000.00	9/20/2023	5.61%	9/18/2026	1,400,000.00	5.61%	62,177.50	1,410,472.00
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%	27,211.33	1,399,234.20
<b>Total Certificates of Deposit</b>				<b>6,550,000.00</b>				<b>6,550,000.00</b>	<b>5.25%</b>	<b>201,366.83</b>	<b>6,557,723.18</b>

**Corporate Notes**

63743HFE7	National Rural Utilities Co Finance Corp	AA+	A-	265,000.00	5/4/2022	3.45%	6/15/2025	264,928.45	3.46%	406.33	259,839.39
61747YEG6	Morgan Stanley	AAA	A-	180,000.00	10/19/2021	1.16%	10/21/2025	180,000.00	1.16%	407.40	177,374.52
61747YEG6	Morgan Stanley	AAA	A-	500,000.00	5/20/2022	1.16%	10/21/2025	467,560.00	3.18%	1,131.67	492,707.00
172967KG5	Citigroup Inc	AA	BBB+	900,000.00	10/6/2021	3.70%	1/12/2026	990,855.00	1.26%	15,632.50	876,713.40
17327CAN3	Citigroup Inc	AA+	BBB+	245,000.00	1/25/2022	2.01%	1/25/2026	245,000.00	2.01%	2,138.20	239,178.56
46647PBH8	JPMorgan Chase	NR	A-	795,000.00	10/6/2021	2.01%	3/13/2026	816,393.45	1.38%	4,781.93	774,504.11
46625HQW3	JPMorgan Chase	A-	A-	1,120,000.00	7/21/2023	3.30%	4/1/2026	1,068,267.20	5.16%	9,240.00	1,084,043.52
06051GKM0	Bank Of America Co	NR	A-	1,000,000.00	5/10/2022	3.38%	4/2/2026	979,350.00	3.96%	8,366.00	982,689.00
46647PCZ7	JPMorgan Chase	BBB+	A-	500,000.00	4/26/2022	4.08%	4/26/2026	499,740.00	4.09%	3,683.33	493,082.00
04636NAA1	Astrazeneca	AA+	A	500,000.00	7/19/2021	1.20%	5/28/2026	500,530.00	1.18%	550.00	464,258.50
02665WEK3	American Honda Finance	AA+	A-	750,000.00	7/18/2023	5.25%	7/7/2026	758,295.00	4.84%	19,031.25	750,672.00
61761J3R8	Morgan Stanley	A-	A-	225,000.00	7/28/2023	3.13%	7/27/2026	211,221.00	5.36%	3,007.81	215,591.85
857477CD3	State Street Corporation	A	A	920,000.00	8/3/2023	5.27%	8/3/2026	920,000.00	5.27%	19,939.87	920,044.16
857477CD3	State Street Corporation	A	A	1,225,000.00	8/3/2023	5.27%	8/3/2026	1,225,441.00	5.26%	26,550.38	1,225,058.80
89236TKX2	Toyota Motor Corp	AA+	A+	645,000.00	8/14/2023	5.00%	8/14/2026	644,219.55	5.04%	12,272.92	643,240.44
06428CAA2	Bank Of America Co	AA-	A+	2,130,000.00	8/18/2023	5.53%	8/18/2026	2,130,000.00	5.53%	43,485.02	2,143,335.93
24422EXD6	Deere & Company	A	A	650,000.00	9/8/2023	5.15%	9/8/2026	649,538.50	5.18%	10,507.43	650,566.15
949746SH5	Wells Fargo & Company	AA-	BBB+	1,300,000.00	7/18/2023	3.00%	10/23/2026	1,215,383.00	5.19%	7,366.67	1,234,573.60
025816CM9	American Express	AA+	BBB+	800,000.00	12/16/2021	1.65%	11/4/2026	798,760.00	1.68%	2,090.00	735,635.20
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%	2,874.67	388,421.11
24422EWA3	Deere & Company	AA+	A	500,000.00	1/13/2022	1.70%	1/11/2027	497,180.00	1.82%	4,013.89	461,165.00
06406RBA4	Bank of New York Mellon	AA	A	700,000.00	1/28/2022	2.05%	1/26/2027	700,847.00	2.02%	6,178.47	650,027.70
459200KM2	IBM	AA+	A-	500,000.00	2/25/2022	2.20%	2/9/2027	493,830.00	2.47%	4,338.89	465,613.50
459200KM2	IBM	AA+	A-	900,000.00	5/20/2022	2.20%	2/9/2027	841,185.00	3.72%	7,810.00	838,104.30
89788MAD4	Truist Fin Corp	A	A-	1,200,000.00	3/14/2022	1.27%	3/2/2027	1,127,520.00	2.57%	5,025.77	1,115,761.20
89788MAD4	Truist Fin Corp	A	A-	1,200,000.00	3/14/2022	1.27%	3/2/2027	1,086,720.00	2.57%	5,025.77	1,115,761.20
857477CL5	State Street Corporation	AA+	A	600,000.00	3/18/2024	4.99%	3/18/2027	600,000.00	4.99%	8,571.32	598,248.60
89236TJZ9	Toyota Motor Corp	A+	A+	1,000,000.00	5/10/2022	3.05%	3/22/2027	968,140.00	3.77%	8,387.50	951,193.00
437076CN0	Home Depot Inc	NR	A	1,200,000.00	5/10/2022	2.88%	4/15/2027	1,161,660.00	3.59%	7,283.33	1,134,901.20
665859AW4	Northern Trust	A+	A+	800,000.00	5/12/2022	4.00%	5/10/2027	807,728.00	3.79%	4,533.33	781,465.60
665859AW4	Northern Trust	A+	A+	400,000.00	5/20/2022	4.00%	5/10/2027	403,848.00	3.79%	2,266.67	390,732.80
91324PEG3	Unitedhealth Group Inc	AA-	A+	200,000.00	5/20/2022	3.70%	5/15/2027	199,892.00	3.71%	945.56	193,108.00
38151LAG5	Goldman Sachs Group Inc	A+	A+	395,000.00	5/21/2024	5.41%	5/21/2027	395,000.00	5.41%	2,376.14	394,173.66
63254ABE7	National Australia Bank Ltd	A+	AA-	1,000,000.00	6/13/2022	3.91%	6/9/2027	991,330.00	4.10%	2,386.39	969,871.00
458140BY5	Intel Corporation	A-	A-	1,200,000.00	8/12/2022	3.75%	8/5/2027	1,201,452.00	3.72%	18,250.00	1,157,540.40
931142EX7	Wal-Mart Stores	AAA	AA	600,000.00	9/14/2022	3.95%	9/9/2027	600,972.00	3.91%	7,373.33	585,467.40
10373QBY5	BP PLC	A-	A-	725,000.00	5/17/2024	5.02%	11/17/2027	725,000.00	5.02%	4,445.62	723,581.18
46647PEA0	JPMorgan Chase	AA+	A-	780,000.00	1/23/2024	5.04%	1/23/2028	780,000.00	5.04%	17,253.60	771,458.22
57636QAW4	Mastercard Inc	AA+	A+	920,000.00	3/17/2023	4.88%	3/9/2028	922,364.40	4.82%	13,953.33	926,065.56
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%	15,334.67	1,074,958.33
61747YFP5	Morgan Stanley	A-	A-	165,000.00	4/19/2024	5.65%	4/13/2028	165,000.00	5.65%	1,865.16	166,623.77



**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 1Q24	2Q24								
30303M8L9	Meta Platforms	AA+	AA-	1,080,000.00	6/5/2023	4.60%	5/15/2028	1,081,620.00	4.56%	6,348.00	1,074,739.32
369550BC1	General Dynamics Corp.	NR	A	850,000.00	5/17/2023	3.75%	5/15/2028	831,351.00	4.24%	4,072.92	818,221.90
539830BZ1	Lockheed Martin Corp	A-	A-	170,000.00	5/25/2023	4.45%	5/15/2028	169,694.00	4.49%	966.64	167,483.15
539830BZ1	Lockheed Martin Corp	A-	A-	480,000.00	6/6/2023	4.45%	5/15/2028	478,272.00	4.53%	2,729.33	472,893.60
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%	3,883.25	1,582,140.66
02665WEM9	American Honda Finance	AA+	A-	850,000.00	7/7/2023	5.13%	7/7/2028	849,626.00	5.14%	21,055.21	852,577.20
24422EXB0	Deere & Company	A-	A	490,000.00	7/14/2023	4.95%	7/14/2028	489,269.90	4.98%	11,251.63	490,100.94
69371RS64	Paccar Financial Corp.	AA+	A+	1,065,000.00	8/10/2023	4.95%	8/10/2028	1,063,317.30	4.99%	20,647.69	1,066,882.92
05565ECE3	Bmw Financial Services Na Llc	AA+	A	1,100,000.00	8/11/2023	5.05%	8/11/2028	1,099,659.00	5.06%	21,602.78	1,100,370.70
641062BL7	Nestle Holdings Inc	AAA	AA-	1,615,000.00	9/12/2023	5.00%	9/12/2028	1,614,935.40	5.00%	24,449.31	1,620,153.47
17325FBB3	Citigroup Inc	NR	A+	800,000.00	9/29/2023	5.80%	9/29/2028	800,000.00	5.80%	11,863.91	821,580.00
032654AU9	Analog Devices Inc	A-	A-	1,420,000.00	11/1/2023	1.70%	10/1/2028	1,191,294.80	5.48%	6,035.00	1,251,264.24
882508CG7	Texas Instruments Inc	A	A+	1,120,000.00	2/8/2024	4.60%	2/8/2029	1,118,812.80	4.62%	20,464.89	1,112,375.04
110122EF1	Bristol-Myers Squibb Co	AAA	A	665,000.00	2/22/2024	4.90%	2/22/2029	663,603.50	4.95%	11,676.29	663,811.65
17275RBR2	Cisco Systems Inc	AAA	AA-	970,000.00	2/26/2024	4.85%	2/26/2029	969,660.50	4.86%	16,335.07	969,175.50
09290DAA9	Blackrock Inc.	AA+	AA-	125,000.00	3/14/2024	4.70%	3/14/2029	124,773.75	4.74%	1,746.18	124,383.38
09290DAA9	Blackrock Inc.	AA+	AA-	2,000,000.00	3/14/2024	4.70%	3/14/2029	2,004,940.00	4.64%	27,938.89	1,990,134.00
00724PAF6	Adobe Inc	A+	A+	815,000.00	4/4/2024	4.80%	4/4/2029	813,785.65	4.83%	9,454.00	815,898.95
437076DC3	Home Depot Inc	A	A	165,000.00	6/25/2024	4.75%	6/25/2029	163,935.75	4.90%	130.63	163,750.95
<b>Total Corporate Notes</b>				<b>48,470,000.00</b>				<b>47,812,677.75</b>	<b>4.32%</b>	<b>563,733.74</b>	<b>47,375,288.43</b>

**Asset-Backed Securities**

50117TAC5	Kubota Credit	AA+	NR	31,642.86	4/14/2021	0.62%	8/15/2025	31,636.39	0.62%	8.72	31,410.78
44933LAC7	Hyundai Auto Receivables	A	NR	8,364.65	4/28/2021	0.38%	9/15/2025	8,363.77	0.38%	1.41	8,343.58
43815EAC8	Honda Auto Receivables	A-	AAA	96,581.63	8/25/2021	0.41%	11/18/2025	96,580.22	0.41%	14.30	95,140.88
14316NAC3	Carmax Auto Owner Trust	NR	AAA	11,184.11	1/27/2021	0.34%	12/15/2025	11,181.90	0.34%	1.69	11,115.01
43815GAC3	Honda Auto Receivables	A-	NR	183,804.68	11/24/2021	0.88%	1/21/2026	183,765.93	0.89%	44.93	180,082.73
14314QAC8	Carmax Auto Owner Trust	A-	AAA	64,247.51	4/21/2021	0.52%	2/17/2026	64,233.67	0.52%	14.85	63,547.12
345286AC2	Ford Credit Auto Owner Trust	A	AAA	173,784.89	1/24/2022	1.29%	6/15/2026	173,764.24	1.29%	99.64	170,462.42
05602RAD3	Bmw Vehicle Owner Trust	AA	AAA	279,997.85	5/18/2022	3.21%	8/25/2026	279,983.28	3.21%	149.80	276,211.66
448977AD0	Hyundai Auto Receivables	NR	AAA	521,690.77	3/16/2022	2.22%	10/15/2026	521,670.68	2.22%	514.73	511,823.46
98163KAC6	World Omni Auto Rec Trust	AA-	AAA	147,135.70	11/3/2021	0.81%	10/15/2026	147,115.67	0.81%	52.97	143,984.01
380146AC4	Gm Financial Securitized Term	NR	AAA	187,535.28	1/19/2022	1.26%	11/16/2026	187,518.98	1.26%	98.46	183,375.77
161571HV9	Chase Issurance	AA+	AAA	1,565,000.00	1/31/2024	4.60%	1/15/2027	1,564,761.65	4.61%	3,199.56	1,547,256.97
233868AC2	Daimler Trucks Retail Trust	A+	NR	905,000.00	9/27/2023	5.90%	3/15/2027	904,986.15	5.90%	2,373.11	908,676.11
14318MAD1	Carmax Auto Owner Trust	AA+	AAA	1,032,232.85	7/20/2022	3.97%	4/15/2027	1,032,208.49	3.97%	1,821.32	1,019,424.60
254683CS2	Discover Financial Services	A	NR	1,430,000.00	5/26/2022	3.32%	5/17/2027	1,429,883.74	3.32%	2,110.04	1,403,235.26
254683CW3	Discover Financial Services	AA+	AAA	950,000.00	8/9/2022	3.56%	7/15/2027	949,882.11	3.56%	1,503.11	931,589.38
58768PAC8	Mercedes-Benz Auto Receivables	A-	AAA	1,235,000.00	11/22/2022	5.21%	8/16/2027	1,234,755.72	5.21%	2,859.71	1,231,408.62
500945AC4	Kubota Credit	A+	NR	560,000.00	7/26/2023	5.28%	1/18/2028	559,858.54	5.29%	1,314.13	560,714.00
06428AAC2	Bank of America Auto Trust	AA+	NR	840,000.00	7/31/2023	5.53%	2/15/2028	839,968.16	5.53%	2,064.53	842,216.34
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	1,396,747.80
05592XAD2	Bmw Vehicle Owner Trust	A-	AAA	375,000.00	7/18/2023	5.47%	2/25/2028	374,933.55	5.47%	341.88	376,179.23
65480MAD5	Nissan Auto Receivables	BBB+	NR	400,000.00	10/25/2023	5.93%	3/15/2028	399,918.80	5.94%	1,054.22	403,859.40
05522RDF2	Bank Of America Co	AA	AAA	2,150,000.00	6/2/2023	5.00%	4/15/2028	2,160,162.11	4.89%	4,777.78	2,135,646.82
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	471,298.23
02007WAC2	Ally Auto Receivables Trust	BBB+	NR	790,000.00	7/19/2023	5.46%	5/15/2028	789,865.31	5.46%	1,917.07	792,247.79



**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 1Q24	FY Quarter 2Q24								
02582JJZ4	American Express Co	AA	AAA	810,000.00	6/14/2023	4.87%	5/15/2028	809,928.15	4.87%	1,753.20	806,654.62
05522RDG0	Bank Of America Co	AA+	AAA	725,000.00	6/16/2023	4.79%	5/15/2028	724,835.86	4.79%	1,543.44	720,588.01
14041NGD7	Capital One Financial Corp	A-	AAA	1,755,000.00	5/24/2023	4.42%	5/15/2028	1,754,597.58	4.42%	3,447.60	1,730,872.61
344930AD4	Ford Credit Auto Owner Trust	A-	AAA	640,000.00	6/26/2023	5.23%	5/15/2028	639,991.36	5.23%	1,487.64	638,961.47
90291VAC4	USAA Auto Owner Trust	AA+	AAA	1,745,000.00	9/15/2023	5.58%	5/15/2028	1,744,694.63	5.58%	4,327.60	1,748,442.01
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	1,498,591.86
36267KAD9	Gm Financial Securitized Term	AA+	AAA	455,000.00	7/19/2023	5.45%	6/16/2028	454,982.44	5.45%	1,033.23	456,364.50
31680EAD3	Fifth Third Auto Trust	AA+	AAA	1,520,000.00	8/23/2023	5.53%	8/15/2028	1,519,905.76	5.53%	3,735.82	1,523,175.13
161571HT4	Chase Issurance	A	AAA	1,745,000.00	9/15/2023	5.16%	9/15/2028	1,744,516.29	5.17%	4,001.87	1,746,376.46
50117DAC0	Kubota Credit	NR	NR	670,000.00	6/25/2024	5.26%	11/15/2028	669,983.92	5.26%	604.12	669,711.90
92970QAA3	Wells Fargo Card Issuance Trust	A+	AAA	1,800,000.00	3/1/2024	4.94%	2/15/2029	1,799,511.48	4.95%	3,952.00	1,795,214.88
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	1,355,259.79
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%	4,318.12	1,644,106.27
<b>Total Asset-Backed Securities</b>				<b>32,163,202.78</b>				<b>32,169,067.15</b>	<b>4.80%</b>	<b>66,836.60</b>	<b>32,030,317.48</b>
<b>Total</b>				<b>316,795,991.99</b>				<b>312,803,496.02</b>	<b>4.20%</b>	<b>1,404,549.35</b>	<b>309,868,039.49</b>





**City of Napa**  
**Quarterly Investment Report - Maturity Report**  
as of June 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
<b>LAIF and CAMP</b>											
N/A	California Asset Management Trust	AAA-m	60,427,374.91	6/30/2024	5.43%	7/1/2024	60,427,374.91	5.43%	-	60,427,374.91	1
N/A	Local Agency Investment Fund	NR	48,120,365.57	6/30/2024	4.55%	7/1/2024	48,120,365.57	4.55%	-	48,120,365.57	1
<b>Total LAIF and CAMP</b>			<b>108,547,740.48</b>				<b>108,547,740.48</b>		<b>-</b>	<b>108,547,740.48</b>	
<b>Other</b>											
605581MZ7	Mississippi State	AA	155,000.00	8/6/2020	0.57%	11/1/2024	155,000.00	0.57%	145.96	152,563.40	124
91412HGE7	University Of California	AA	400,000.00	7/16/2020	0.88%	5/15/2025	400,000.00	0.88%	451.31	385,804.00	319
912828ZT0	U.S. Treasury	AA+	2,930,000.00	10/6/2021	0.25%	5/31/2025	2,882,158.60	0.70%	620.42	2,801,812.50	335
63743HFE7	National Rural Utilities Co Finance Corp	A-	265,000.00	5/4/2022	3.45%	6/15/2025	264,928.45	3.46%	406.33	259,839.39	350
912828XZ8	U.S. Treasury	AA+	1,545,000.00	12/4/2020	2.75%	6/30/2025	1,710,423.63	0.39%	115.46	1,509,513.20	365
341271AD6	Florida St Hurrigan Cat Fund	AA	495,000.00	9/16/2020	1.26%	7/1/2025	495,000.00	1.26%	3,113.55	475,165.35	366
341271AD6	Florida St Hurrigan Cat Fund	AA	190,000.00	9/16/2020	1.26%	7/1/2025	191,343.30	1.11%	1,195.10	182,386.70	366
341271AD6	Florida St Hurrigan Cat Fund	AA	200,000.00	9/16/2020	1.26%	7/1/2025	201,326.00	1.12%	1,258.00	191,986.00	366
91282CAB7	U.S. Treasury	AA+	525,000.00	5/5/2021	0.25%	7/31/2025	516,386.72	0.64%	548.07	498,585.94	396
91282CAB7	U.S. Treasury	AA+	500,000.00	5/5/2021	0.25%	7/31/2025	470,429.69	4.85%	521.98	474,843.75	396
3137FJXQ7	Federal Home Loan Mortgage Corporation	AA+	2,085,721.43	8/15/2023	3.75%	8/1/2025	2,027,926.09	5.24%	6,517.88	2,047,889.99	397
799408Z85	San Ramon Valley, California	AA+	525,000.00	10/20/2020	0.74%	8/1/2025	525,000.00	0.74%	1,618.75	500,844.75	397
798306WP7	San Juan, California	NR	525,000.00	10/29/2020	0.85%	8/1/2025	525,000.00	0.85%	1,863.75	501,049.50	397
60412AK85	Minnesota St	AAA	355,000.00	5/7/2024	0.63%	8/1/2025	355,000.00	5.30%	931.88	338,198.21	397
50117TAC5	Kubota Credit	NR	31,642.86	4/14/2021	0.62%	8/15/2025	31,636.39	0.62%	8.72	31,410.78	411
20772KEW5	State Of Connecticut	AA-	850,000.00	11/19/2020	3.74%	9/15/2025	966,985.50	0.83%	9,367.90	836,289.50	442
44933LAC7	Hyundai Auto Receivables	NR	8,364.65	4/28/2021	0.38%	9/15/2025	8,363.77	0.38%	1.41	8,343.58	442
91282CAM3	U.S. Treasury	AA+	3,750,000.00	9/3/2021	0.25%	9/30/2025	3,693,017.58	0.63%	2,356.56	3,535,546.88	457
61747YEG6	Morgan Stanley	A-	180,000.00	10/19/2021	1.16%	10/21/2025	180,000.00	1.16%	407.40	177,374.52	478
61747YEG6	Morgan Stanley	A-	500,000.00	10/19/2021	1.16%	10/21/2025	467,560.00	3.18%	1,131.67	492,707.00	478
89115B6K1	Toronto-Dominion Bank	A	1,600,000.00	10/31/2022	5.60%	10/27/2025	1,600,000.00	5.58%	62,222.22	1,606,006.38	484
3135G06G3	Federal National Mortgage Association	AA	540,000.00	11/12/2020	0.50%	11/7/2025	538,066.80	0.57%	405.00	508,811.22	495
43815EAC8	Honda Auto Receivables	AAA	96,581.63	8/25/2021	0.41%	11/18/2025	96,580.22	0.41%	14.30	95,140.88	506
14316NAC3	Carmax Auto Owner Trust	AAA	11,184.11	1/27/2021	0.34%	12/15/2025	11,181.90	0.34%	1.69	11,115.01	533
91282CBC4	U.S. Treasury	AA+	3,000,000.00	2/2/2021	0.38%	12/31/2025	2,993,554.69	0.42%	30.57	2,805,000.00	549
172967KG5	Citigroup Inc	BBB+	900,000.00	10/6/2021	3.70%	1/12/2026	990,855.00	1.26%	15,632.50	876,713.40	561
43815GAC3	Honda Auto Receivables	NR	183,804.68	11/24/2021	0.88%	1/21/2026	183,765.93	0.89%	44.93	180,082.73	570
17327CAN3	Citigroup Inc	BBB+	245,000.00	1/25/2022	2.01%	1/25/2026	245,000.00	2.01%	2,138.20	239,178.56	574
91282CBH3	U.S. Treasury	AA+	1,315,000.00	3/3/2021	0.38%	1/31/2026	1,294,812.70	0.69%	2,059.20	1,225,210.22	580
91282CBH3	U.S. Treasury	AA+	2,000,000.00	3/3/2021	0.38%	1/31/2026	1,951,328.13	0.89%	3,131.87	1,863,437.60	580
91282CBH3	U.S. Treasury	AA+	675,000.00	3/3/2021	0.38%	1/31/2026	665,850.59	0.69%	1,057.01	628,910.19	580
91282CBH3	U.S. Treasury	AA+	5,000,000.00	3/3/2021	0.38%	1/31/2026	4,794,531.25	1.43%	7,829.67	4,658,594.00	580
3137FLN34	Federal Home Loan Mortgage Corporation	AA+	2,145,000.00	8/16/2023	3.21%	2/1/2026	2,052,161.72	5.08%	5,734.30	2,084,556.52	581
14314QAC8	Carmax Auto Owner Trust	AAA	64,247.51	4/21/2021	0.52%	2/17/2026	64,233.67	0.52%	14.85	63,547.12	597
91282CBQ3	U.S. Treasury	AA+	2,000,000.00	10/6/2021	0.50%	2/28/2026	1,967,656.25	0.88%	3,342.39	1,861,875.00	608
46647PBH8	JPMorgan Chase	A-	795,000.00	10/6/2021	2.01%	3/13/2026	816,393.45	1.38%	4,781.93	774,504.11	621
91282CBT7	U.S. Treasury	AA+	500,000.00	6/4/2021	0.75%	3/31/2026	499,804.69	0.76%	942.62	466,250.00	639
46625HQW3	JPMorgan Chase	A-	1,120,000.00	7/21/2023	3.30%	4/1/2026	1,068,267.20	5.16%	9,240.00	1,084,043.52	640
06051GKM0	Bank Of America Co	A-	1,000,000.00	5/10/2022	3.38%	4/2/2026	979,350.00	3.96%	8,366.00	982,689.00	641
91282CGV7	U.S. Treasury	AA+	1,000,000.00	4/5/2024	3.75%	4/15/2026	982,187.50	4.68%	7,889.34	982,031.20	654
46647PCZ7	JPMorgan Chase	A-	500,000.00	4/26/2022	4.08%	4/26/2026	499,740.00	4.09%	3,683.33	493,082.00	665
17325FBF4	Citigroup Inc	A+	500,000.00	4/30/2024	5.44%	4/30/2026	500,000.00	5.44%	4,607.19	501,243.00	669



**City of Napa**  
**Quarterly Investment Report - Maturity Report**  
as of June 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
91282CBW0	U.S. Treasury	AA+	3,000,000.00	10/6/2021	0.75%	4/30/2026	2,979,140.63	0.91%	3,790.76	2,789,531.40	669
04636NAA1	Astrazeneca	A	500,000.00	7/19/2021	1.20%	5/28/2026	500,530.00	1.18%	550.00	464,258.50	697
345286AC2	Ford Credit Auto Owner Trust	AAA	173,784.89	1/24/2022	1.29%	6/15/2026	173,764.24	1.29%	99.64	170,462.42	715
544647FC9	LA Unified School District	NR	245,000.00	11/10/2021	1.46%	7/1/2026	245,000.00	1.46%	1,782.38	229,158.30	731
02665WEK3	American Honda Finance	A-	750,000.00	7/18/2023	5.25%	7/7/2026	758,295.00	4.84%	19,031.25	750,672.00	737
21684LGS5	Rabobank Nederland	A+	2,150,000.00	7/20/2023	5.08%	7/17/2026	2,150,000.00	5.08%	49,755.78	2,142,010.60	747
61761J3R8	Morgan Stanley	A-	225,000.00	7/28/2023	3.13%	7/27/2026	211,221.00	5.36%	3,007.81	215,591.85	757
91282CCP4	U.S. Treasury	AA+	2,035,000.00	1/5/2022	0.63%	7/31/2026	1,972,201.17	1.32%	5,311.13	1,871,882.13	761
3137BSP72	Federal Home Loan Mortgage Corporation	AA+	1,200,000.00	4/17/2023	2.65%	8/1/2026	1,145,390.63	4.14%	2,653.00	1,143,021.92	762
857477CD3	State Street Corporation	A	920,000.00	8/3/2023	5.27%	8/3/2026	920,000.00	5.27%	19,939.87	920,044.16	764
857477CD3	State Street Corporation	A	1,225,000.00	8/3/2023	5.27%	8/3/2026	1,225,441.00	5.26%	26,550.38	1,225,058.80	764
94988J6D4	Wells Fargo & Company	A+	2,305,000.00	8/9/2023	5.45%	8/7/2026	2,304,815.60	5.45%	50,249.00	2,308,273.10	768
89236TKX2	Toyota Motor Corp	A+	645,000.00	8/14/2023	5.00%	8/14/2026	644,219.55	5.04%	12,272.92	643,240.44	775
9128282A7	U.S. Treasury	AA+	2,580,000.00	5/4/2022	1.50%	8/15/2026	2,423,688.28	3.02%	14,565.66	2,414,315.50	776
06428CAA2	Bank Of America Co	A+	2,130,000.00	8/18/2023	5.53%	8/18/2026	2,130,000.00	5.53%	43,485.02	2,143,335.93	779
05602RAD3	Bmw Vehicle Owner Trust	AAA	279,997.85	5/18/2022	3.21%	8/25/2026	279,983.28	3.21%	149.80	276,211.66	786
24422EXD6	Deere & Company	A	650,000.00	9/8/2023	5.15%	9/8/2026	649,538.50	5.18%	10,507.43	650,566.15	800
63873QP65	Natixis NY Branch	A+	1,400,000.00	9/20/2023	5.61%	9/18/2026	1,400,000.00	5.61%	62,177.50	1,410,472.00	810
91282CCZ2	U.S. Treasury	AA+	325,000.00	10/6/2021	0.88%	9/30/2026	323,984.37	0.94%	714.82	299,101.56	822
91282CCZ2	U.S. Treasury	AA+	2,000,000.00	10/6/2021	0.88%	9/30/2026	1,990,390.63	0.97%	4,398.91	1,840,625.00	822
448977AD0	Hyundai Auto Receivables	AAA	521,690.77	3/16/2022	2.22%	10/15/2026	521,670.68	2.22%	514.73	511,823.46	837
98163KAC6	World Omni Auto Rec Trust	AAA	147,135.70	11/3/2021	0.81%	10/15/2026	147,115.67	0.81%	52.97	143,984.01	837
949746SH5	Wells Fargo & Company	BBB+	1,300,000.00	7/18/2023	3.00%	10/23/2026	1,215,383.00	5.19%	7,366.67	1,234,573.60	845
912828YQ7	U.S. Treasury	AA+	2,050,000.00	12/16/2021	1.63%	10/31/2026	2,086,835.94	1.24%	5,612.43	1,914,187.50	853
3137BTUM1	Federal Home Loan Mortgage Corporation	AA+	1,361,827.94	5/24/2023	3.35%	11/1/2026	1,319,909.18	4.31%	3,798.37	1,312,666.29	854
025816CM9	American Express	BBB+	800,000.00	12/16/2021	1.65%	11/4/2026	798,760.00	1.68%	2,090.00	735,635.20	857
63743HFK3	National Rural Utilities Co Finance Corp	A-	385,000.00	11/2/2023	5.60%	11/13/2026	384,865.25	5.61%	2,874.67	388,421.11	866
380146AC4	Gm Financial Securitized Term	AAA	187,535.28	1/19/2022	1.26%	11/16/2026	187,518.98	1.26%	98.46	183,375.77	869
91282CDK4	U.S. Treasury	AA+	320,000.00	12/3/2021	1.25%	11/30/2026	320,912.50	1.19%	338.80	295,550.02	883
3137BVZ82	Federal Home Loan Mortgage Corporation	AA+	2,000,000.00	5/24/2023	3.43%	11/1/2027	1,939,453.13	4.34%	5,716.67	1,927,188.62	915
24422EWA3	Deere & Company	A	500,000.00	1/13/2022	1.70%	1/11/2027	497,180.00	1.82%	4,013.89	461,165.00	925
161571HV9	Chase Issurance	AAA	1,565,000.00	1/31/2024	4.60%	1/15/2027	1,564,761.65	4.61%	3,199.56	1,547,256.97	929
06406RBA4	Bank of New York Mellon	A	700,000.00	1/28/2022	2.05%	1/26/2027	700,847.00	2.02%	6,178.47	650,022.70	940
22536DWD6	Credit Agricole CIB NY	A+	1,400,000.00	2/5/2024	4.76%	2/1/2027	1,400,000.00	4.76%	27,211.33	1,399,234.20	946
459200KM2	IBM	A-	500,000.00	2/25/2022	2.20%	2/9/2027	493,830.00	2.47%	4,338.89	465,613.50	954
459200KM2	IBM	A-	900,000.00	2/25/2022	2.20%	2/9/2027	841,185.00	3.72%	7,810.00	838,104.30	954
912828V98	U.S. Treasury	AA+	950,000.00	7/6/2022	2.25%	2/15/2027	922,019.53	2.94%	8,044.99	895,523.39	960
912828V98	U.S. Treasury	AA+	6,030,000.00	7/6/2022	2.25%	2/15/2027	5,906,808.98	2.73%	51,064.49	5,684,216.89	960
3137BXQY1	Federal Home Loan Mortgage Corporation	AA+	2,300,000.00	8/18/2023	3.22%	3/1/2027	2,169,546.88	4.98%	6,179.33	2,202,406.65	974
89788MAD4	Truist Fin Corp	A-	1,200,000.00	3/14/2022	1.27%	3/2/2027	1,127,520.00	2.57%	5,025.77	1,115,761.20	975
89788MAD4	Truist Fin Corp	A-	1,200,000.00	3/14/2022	1.27%	3/2/2027	1,086,720.00	3.42%	5,025.77	1,115,761.20	975
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	908,676.11	988
857477CL5	State Street Corporation	A	600,000.00	3/18/2024	4.99%	3/18/2027	600,000.00	4.99%	8,571.32	598,248.60	991
89236TJZ9	Toyota Motor Corp	A+	1,000,000.00	5/10/2022	3.05%	3/22/2027	968,140.00	3.77%	8,387.50	951,193.00	995
3137F1G44	Federal Home Loan Mortgage Corporation	AA+	2,255,000.00	6/13/2023	3.24%	4/1/2027	2,160,836.13	4.44%	6,094.14	2,156,326.27	1,005
14318MAD1	Carmax Auto Owner Trust	AAA	1,032,232.85	7/20/2022	3.97%	4/15/2027	1,032,208.49	3.97%	1,821.32	1,019,424.60	1,019
437076CN0	Home Depot Inc	A	1,200,000.00	5/10/2022	2.88%	4/15/2027	1,161,660.00	3.59%	7,283.33	1,134,901.20	1,019
91282CEN7	U.S. Treasury	AA+	1,350,000.00	12/7/2022	2.75%	4/30/2027	1,292,625.00	3.81%	6,254.76	1,286,085.87	1,034
665859AW4	Northern Trust	A+	800,000.00	5/12/2022	4.00%	5/10/2027	807,728.00	3.79%	4,533.33	781,465.60	1,044





**City of Napa**  
**Quarterly Investment Report - Maturity 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	Days to Maturity
665859AW4	Northern Trust	A+	400,000.00	5/12/2022	4.00%	5/10/2027	403,848.00	3.79%	2,266.67	390,732.80	1,044
91324PEG3	Unitedhealth Group Inc	A+	200,000.00	5/20/2022	3.70%	5/15/2027	199,892.00	3.71%	945.56	193,108.00	1,049
912828X88	U.S. Treasury	AA+	2,380,000.00	11/4/2022	2.38%	5/15/2027	2,195,457.03	4.28%	7,219.23	2,241,290.74	1,049
254683CS2	Discover Financial Services	NR	1,430,000.00	5/26/2022	3.32%	5/17/2027	1,429,883.74	3.32%	2,110.04	1,403,235.26	1,051
38151LAG5	Goldman Sachs Group Inc	A+	395,000.00	5/21/2024	5.41%	5/21/2027	395,000.00	5.41%	2,376.14	394,173.66	1,055
63254ABE7	National Australia Bank Ltd	AA-	1,000,000.00	6/13/2022	3.91%	6/9/2027	991,330.00	4.10%	2,386.39	969,871.00	1,074
254683CW3	Discover Financial Services	AAA	950,000.00	8/9/2022	3.56%	7/15/2027	949,882.11	3.56%	1,503.11	931,589.38	1,110
91282CFB2	U.S. Treasury	AA+	960,000.00	1/5/2023	2.75%	7/31/2027	910,950.00	3.98%	11,024.18	911,549.95	1,126
458140BY5	Intel Corporation	A-	1,200,000.00	8/12/2022	3.75%	8/5/2027	1,201,452.00	3.72%	18,250.00	1,157,540.40	1,131
58768PAC8	Mercedes-Benz Auto Receivables	AAA	1,235,000.00	11/22/2022	5.21%	8/16/2027	1,234,755.72	5.21%	2,859.71	1,231,408.62	1,142
91282CAH4	U.S. Treasury	AA+	2,800,000.00	12/7/2022	0.50%	8/31/2027	2,407,015.63	3.77%	4,679.35	2,471,875.00	1,157
931142EX7	Wal-Mart Stores	AA	600,000.00	9/14/2022	3.95%	9/9/2027	600,972.00	3.91%	7,373.33	585,467.40	1,166
9128283F5	U.S. Treasury	AA+	1,425,000.00	1/31/2023	2.25%	11/15/2027	1,334,991.21	3.70%	4,094.94	1,325,695.31	1,233
10373QBY5	BP PLC	A-	725,000.00	5/17/2024	5.02%	11/17/2027	725,000.00	5.02%	4,445.62	723,581.18	1,235
91282CBB6	U.S. Treasury	AA+	2,800,000.00	5/17/2023	0.63%	12/31/2027	2,460,062.50	3.49%	47.55	2,453,937.36	1,279
500945AC4	Kubota Credit	NR	560,000.00	7/26/2023	5.28%	1/18/2028	559,858.54	5.29%	1,314.13	560,714.00	1,297
46647PEAO	JPMorgan Chase	A-	780,000.00	1/23/2024	5.04%	1/23/2028	780,000.00	5.04%	17,253.60	771,458.22	1,302
91282CGH8	U.S. Treasury	AA+	1,500,000.00	6/5/2024	3.50%	1/31/2028	1,445,449.22	4.59%	21,923.08	1,452,656.25	1,310
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	842,216.34	1,325
9128283W8	U.S. Treasury	AA+	3,700,000.00	4/6/2023	2.75%	2/15/2028	3,602,585.94	3.34%	38,296.02	3,487,250.00	1,325
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	1,396,747.80	1,328
05592XAD2	Bmw Vehicle Owner Trust	AAA	375,000.00	7/18/2023	5.47%	2/25/2028	374,933.55	5.47%	341.88	376,179.23	1,335
57636QAW4	Mastercard Inc	A+	920,000.00	3/17/2023	4.88%	3/9/2028	922,364.40	4.82%	13,953.33	926,065.56	1,348
65480MAD5	Nissan Auto Receivables	NR	400,000.00	10/25/2023	5.93%	3/15/2028	399,918.80	5.94%	1,054.22	403,859.40	1,354
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%	15,334.67	1,074,958.33	1,354
61747YFP5	Morgan Stanley	A-	165,000.00	4/19/2024	5.65%	4/13/2028	165,000.00	5.65%	1,865.16	166,623.77	1,383
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	2,135,646.82	1,385
44933XAD9	Hyundai Auto Receivables	AAA	470,000.00	7/19/2023	5.48%	4/17/2028	469,979.60	5.48%	1,144.71	471,298.23	1,387
91282CBZ3	U.S. Treasury	AA+	1,050,000.00	6/5/2023	1.25%	4/30/2028	932,859.37	3.76%	2,211.28	932,859.38	1,400
3137H14B9	Federal Home Loan Mortgage Corporation	AA+	2,425,000.00	8/15/2023	1.77%	5/1/2028	2,122,443.37	4.73%	3,576.88	2,165,370.82	1,401
02007WAC2	Ally Auto Receivables Trust	NR	790,000.00	7/19/2023	5.46%	5/15/2028	789,865.31	5.46%	1,917.07	792,247.79	1,415
02582JJZ4	American Express Co	AAA	810,000.00	6/14/2023	4.87%	5/15/2028	809,928.15	4.87%	1,753.20	806,654.62	1,415
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	720,588.01	1,415
14041NGD7	Capital One Financial Corp	AAA	1,755,000.00	5/24/2023	4.42%	5/15/2028	1,754,597.58	4.42%	3,447.60	1,730,872.61	1,415
30303M8L9	Meta Platforms	AA-	1,080,000.00	6/5/2023	4.60%	5/15/2028	1,081,620.00	4.56%	6,348.00	1,074,739.32	1,415
369550BC1	General Dynamics Corp.	A	850,000.00	5/17/2023	3.75%	5/15/2028	831,351.00	4.24%	4,072.92	818,221.90	1,415
539830BZ1	Lockheed Martin Corp	A-	170,000.00	5/25/2023	4.45%	5/15/2028	169,694.00	4.49%	966.64	167,483.15	1,415
539830BZ1	Lockheed Martin Corp	A-	480,000.00	5/25/2023	4.45%	5/15/2028	478,272.00	4.53%	2,729.33	472,893.60	1,415
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	638,961.47	1,415
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	1,748,442.01	1,415
61690U8B9	Morgan Stanley	A+	340,000.00	5/30/2024	5.50%	5/26/2028	340,000.00	5.50%	1,611.45	342,400.40	1,426
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	2,143,598.18	1,432
3137HAD45	Federal Home Loan Mortgage Corporation	AA+	1,719,347.20	7/27/2023	4.78%	6/1/2028	1,719,304.21	4.78%	6,844.43	1,712,475.35	1,432
63253QAE4	National Australia Bank Ltd	AA-	1,585,000.00	6/13/2023	4.90%	6/13/2028	1,582,289.65	4.94%	3,883.25	1,582,140.66	1,444
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	1,498,591.86	1,446
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	456,364.50	1,447
3136BQDE6	Federal National Mortgage Association	AA+	2,150,000.00	7/31/2023	4.19%	7/1/2028	2,113,550.78	4.58%	7,507.08	2,091,022.15	1,462
02665WEM9	American Honda Finance	A-	850,000.00	7/7/2023	5.13%	7/7/2028	849,626.00	5.14%	21,055.21	852,577.20	1,468
24422EXB0	Deere & Company	A	490,000.00	7/14/2023	4.95%	7/14/2028	489,269.90	4.98%	11,251.63	490,100.94	1,475



**City of Napa**  
**Quarterly Investment Report - Maturity Report**  
 as of June 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
91282CCR0	U.S. Treasury	AA+	800,000.00	1/5/2024	1.00%	7/31/2028	702,062.50	3.95%	3,340.66	698,750.00	1,492
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	2,180,505.98	1,493
3137HAQ74	Federal Home Loan Mortgage Corporation	AA+	1,800,000.00	10/19/2023	4.74%	8/1/2028	1,760,515.20	5.26%	7,110.00	1,789,377.66	1,493
3137HAMN3	Federal Home Loan Mortgage Corporation	AA+	1,008,152.16	9/28/2023	5.27%	8/1/2028	1,008,147.15	5.27%	4,429.15	1,019,800.67	1,493
69371RS64	Paccar Financial Corp.	A+	1,065,000.00	8/10/2023	4.95%	8/10/2028	1,063,317.30	4.99%	20,647.69	1,066,882.92	1,502
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%	21,602.78	1,100,370.70	1,503
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	1,523,175.13	1,507
9128284V9	U.S. Treasury	AA+	700,000.00	1/5/2024	2.88%	8/15/2028	666,613.28	4.02%	7,574.52	659,421.84	1,507
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	1,793,514.80	1,524
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	1,422,223.76	1,524
641062BL7	Nestle Holdings Inc	AA-	1,615,000.00	9/12/2023	5.00%	9/12/2028	1,614,935.40	5.00%	24,449.31	1,620,153.47	1,535
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	1,746,376.46	1,538
17325FBB3	Citigroup Inc	A+	800,000.00	9/29/2023	5.80%	9/29/2028	800,000.00	5.80%	11,863.91	821,580.00	1,552
91282CJA0	U.S. Treasury	AA+	7,025,000.00	2/5/2024	4.63%	9/30/2028	7,260,172.85	3.83%	81,670.42	7,084,273.44	1,553
032654AU9	Analog Devices Inc	A-	1,420,000.00	11/1/2023	1.70%	10/1/2028	1,191,294.80	5.48%	6,035.00	1,251,264.24	1,554
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	694,130.70	1,554
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	1,053,245.49	1,554
91282CJF9	U.S. Treasury	AA+	2,250,000.00	3/1/2024	4.88%	10/31/2028	2,298,603.52	4.36%	18,479.96	2,292,538.95	1,584
3137HBCF9	Federal Home Loan Mortgage Corporation	AA+	955,000.00	12/21/2023	5.00%	11/1/2028	963,917.79	4.78%	3,979.17	958,556.65	1,585
50117DAC0	Kubota Credit	NR	670,000.00	6/25/2024	5.26%	11/15/2028	669,983.92	5.26%	604.12	669,711.90	1,599
9128285M8	U.S. Treasury	AA+	3,300,000.00	3/28/2024	3.13%	11/15/2028	3,140,929.69	4.28%	13,170.86	3,132,937.50	1,599
91282CDW8	U.S. Treasury	AA+	1,400,000.00	2/5/2024	1.75%	1/31/2029	1,269,078.13	3.83%	10,230.77	1,248,406.32	1,676
882508CG7	Texas Instruments Inc	A+	1,120,000.00	2/8/2024	4.60%	2/8/2029	1,118,812.80	4.62%	20,464.89	1,112,375.04	1,684
9128286B1	U.S. Treasury	AA+	1,725,000.00	5/2/2024	2.63%	2/15/2029	1,574,129.88	4.68%	17,042.67	1,599,128.82	1,691
9128286B1	U.S. Treasury	AA+	1,520,000.00	5/2/2024	2.63%	2/15/2029	1,399,706.25	4.51%	15,017.31	1,409,087.42	1,691
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%	3,952.00	1,795,214.88	1,691
110122EF1	Bristol-Myers Squibb Co	A	665,000.00	2/22/2024	4.90%	2/22/2029	663,603.50	4.95%	11,676.29	663,811.65	1,698
17275RBR2	Cisco Systems Inc	AA-	970,000.00	2/26/2024	4.85%	2/26/2029	969,660.50	4.86%	16,335.07	969,175.50	1,702
09290DAA9	Blackrock Inc.	AA-	125,000.00	3/14/2024	4.70%	3/14/2029	124,773.75	4.74%	1,746.18	124,383.38	1,718
09290DAA9	Blackrock Inc.	AA-	2,000,000.00	3/14/2024	4.70%	3/14/2029	2,004,940.00	4.64%	27,938.89	1,990,134.00	1,718
00724PAF6	Adobe Inc	A+	815,000.00	4/4/2024	4.80%	4/4/2029	813,785.65	4.83%	9,454.00	815,898.95	1,739
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	1,355,259.79	1,751
05522RDJ4	Bank Of America Co	AAA	1,645,000.00	6/13/2024	4.93%	5/15/2029	1,644,907.72	4.93%	4,318.12	1,644,106.27	1,780
437076DC3	Home Depot Inc	A	165,000.00	6/25/2024	4.75%	6/25/2029	163,935.75	4.90%	130.63	163,750.95	1,821
<b>Total Other</b>			<b>208,248,251.51</b>				<b>204,255,755.54</b>		<b>1,404,549.35</b>	<b>201,320,299.01</b>	
<b>Total LAIF, CAMP, and Securities</b>			<b>316,795,991.99</b>				<b>312,803,496.02</b>		<b>1,404,549.35</b>	<b>309,868,039.49</b>	