



City of Napa
Quarterly Investment Report - Summary and Performance
as of September 30, 2023

Sector	Par Value	Original Cost	Market Value
U.S. Treasuries	72,895,000.00	70,671,548.86	65,946,181.96
Federal Agencies	4,965,000.00	4,979,971.05	4,684,525.06
Federal Agency CMBS	29,923,432.28	29,079,888.89	28,530,939.15
Municipals	8,705,000.00	8,824,542.80	8,195,001.17
Supra-National Agencies	2,910,000.00	2,966,391.60	2,766,995.66
Certificates of Deposit	5,150,000.00	5,150,000.00	5,099,787.54
Corporate Notes	49,510,000.00	48,927,522.25	47,102,332.98
Bank Notes	2,305,000.00	2,304,815.60	2,290,766.63
Asset-Backed Securities	27,691,706.24	27,698,406.83	27,260,803.77
California Asset Management Trust	24,777,913.94	24,777,913.94	24,777,913.94
Local Agency Investment Fund	46,704,857.58	46,704,857.58	46,704,857.58
Total	275,537,910.04	272,085,859.40	263,360,105.44

Portfolio Earnings	
Market Value Basis	
Interest Earned	\$1,557,777
Change in Market Value	(\$769,544)
Total Dollar Return	\$788,233
Accrual Basis	
Interest Earned	\$1,557,777
Realized Gains / (Losses)	(\$1,977,566)
Change in Amortized Cost	\$236,339
Total Earnings	(\$183,450)

Total Return Performance				
	Current Quarter	1 Year	5 Year	10 Year
City of Napa	0.36%	2.70%	1.29%	1.17%
BofA ML 1-5 Year U.S. Treasury/Agency Index	0.24%	2.14%	0.93%	0.83%

Portfolio values as of September 30, 2023 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 September 30, 2023

CPA

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	24,777,913.94	9/30/2023	5.55%	10/1/2023	24,777,913.94	5.55%	-	24,777,913.94
N/A	Local Agency Investment Fund	NR	NR	46,704,857.58	9/30/2023	3.59%	10/1/2023	46,704,857.58	3.59%	-	46,704,857.58
Total LAIF and CAMP				71,482,771.52				71,482,771.52	4.27%	-	71,482,771.52
U.S. Treasuries											
912828ZT0	U.S. Treasury	AA+	AA+	3,500,000.00	10/6/2021	0.25%	5/31/2025	3,442,851.56	0.70%	2,940.57	3,226,562.50
912828XZ8	U.S. Treasury	AA+	AA+	1,545,000.00	12/4/2020	2.75%	6/30/2025	1,710,423.63	0.39%	10,737.33	1,483,200.00
91282CAB7	U.S. Treasury	AA+	AA+	525,000.00	5/5/2021	0.25%	7/31/2025	516,386.72	0.64%	221.13	480,621.12
91282CAM3	U.S. Treasury	AA+	AA+	500,000.00	6/30/2021	0.25%	9/30/2025	489,414.06	0.76%	3.42	454,921.90
91282CAM3	U.S. Treasury	AA+	AA+	3,750,000.00	9/3/2021	0.25%	9/30/2025	3,693,017.58	0.63%	25.61	3,411,914.25
91282CBC4	U.S. Treasury	AA+	AA+	3,000,000.00	2/2/2021	0.38%	12/31/2025	2,993,554.69	0.42%	2,843.07	2,711,250.00
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	1,183,500.00
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	1,800,000.00
91282CBH3	U.S. Treasury	AA+	AA+	675,000.00	9/3/2021	0.38%	1/31/2026	665,850.59	0.69%	426.46	607,500.00
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	4,500,000.00
91282CBQ3	U.S. Treasury	AA+	AA+	5,000,000.00	10/6/2021	0.50%	2/28/2026	4,919,140.63	0.88%	2,129.12	4,500,781.00
91282CBT7	U.S. Treasury	AA+	AA+	2,000,000.00	6/4/2021	0.75%	3/31/2026	1,999,218.75	0.76%	40.98	1,808,125.00
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	2,702,343.60
91282CCF6	U.S. Treasury	AA+	AA+	2,000,000.00	6/4/2021	0.75%	5/31/2026	1,995,781.25	0.79%	5,040.98	1,795,625.00
91282CCJ8	U.S. Treasury	AA+	AA+	285,000.00	8/4/2021	0.88%	6/30/2026	287,894.53	0.66%	630.21	256,410.94
91282CCJ8	U.S. Treasury	AA+	AA+	1,100,000.00	4/5/2022	0.88%	6/30/2026	1,022,656.25	2.64%	2,432.41	989,656.25
91282CCP4	U.S. Treasury	AA+	AA+	2,100,000.00	1/5/2022	0.63%	7/31/2026	2,035,195.31	1.32%	2,211.28	1,869,000.00
912828A7	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	2,351,831.25
91282CCZ2	U.S. Treasury	AA+	AA+	550,000.00	10/6/2021	0.88%	9/30/2026	548,281.25	0.94%	13.15	490,789.09
91282CCZ2	U.S. Treasury	AA+	AA+	2,000,000.00	10/6/2021	0.88%	9/30/2026	1,990,390.63	0.97%	47.81	1,784,687.60
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	1,864,859.38
91282CDG3	U.S. Treasury	AA+	AA+	1,200,000.00	1/18/2022	1.13%	10/31/2026	1,178,578.13	1.51%	5,649.46	1,075,125.00
91282CDG3	U.S. Treasury	AA+	AA+	650,000.00	2/14/2022	1.13%	10/31/2026	626,970.70	1.92%	3,060.12	582,359.38
912828U24	U.S. Treasury	AA+	AA+	850,000.00	5/9/2022	2.00%	11/15/2026	812,845.71	3.04%	6,421.20	781,734.38
91282CDK4	U.S. Treasury	AA+	AA+	1,200,000.00	12/3/2021	1.25%	11/30/2026	1,203,421.88	1.19%	5,040.98	1,076,625.00
912828V98	U.S. Treasury	AA+	AA+	1,825,000.00	7/6/2022	2.25%	2/15/2027	1,771,248.05	2.94%	5,244.39	1,684,132.81
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	5,564,559.38
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	1,262,460.87
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	2,194,806.25
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	894,300.00
91282CAH4	U.S. Treasury	AA+	AA+	2,800,000.00	12/7/2022	0.50%	8/31/2027	2,407,015.63	3.77%	1,192.31	2,382,625.00
9128283F5	U.S. Treasury	AA+	AA+	1,425,000.00	1/31/2023	2.25%	11/15/2027	1,334,991.21	3.70%	12,110.56	1,295,859.38
91282CBB6	U.S. Treasury	AA+	AA+	2,800,000.00	5/17/2023	0.63%	12/31/2027	2,460,062.50	3.49%	4,422.55	2,367,750.00
9128283W8	U.S. Treasury	AA+	AA+	3,900,000.00	4/6/2023	2.75%	2/15/2028	3,797,320.31	3.34%	13,697.69	3,606,281.25
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	903,984.38



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		FY Quarter 4Q23	1Q24								
Total U.S. Treasuries				72,895,000.00				70,671,548.86	1.88%	184,290.05	65,946,181.96
Federal Agencies											
3130AUZC1	Federal Home Loan Banks	AA+	AA+	2,000,000.00	4/6/2023	4.63%	3/14/2025	2,025,600.00	3.93%	4,368.06	1,979,702.00
3135G05X7	Federal National Mortgage Association	AA+	AA+	950,000.00	8/31/2020	0.38%	8/25/2025	945,744.00	0.47%	356.25	868,514.70
3137EAXE3	Federal Home Loan Mortgage Corporation	AA+	AA+	1,475,000.00	9/25/2020	0.38%	9/23/2025	1,470,560.25	0.44%	122.92	1,345,107.08
3135G06G3	Federal National Mortgage Association	AA+	AA+	540,000.00	11/12/2020	0.50%	11/7/2025	538,066.80	0.57%	1,080.00	491,201.28
Total Federal Agencies				4,965,000.00				4,979,971.05	1.93%	5,927.23	4,684,525.06
Federal Agency CMBs											
3137BTU25	Federal Home Loan Mortgage Corporation	AA+	AA+	315,982.82	2/2/2021	3.06%	11/1/2023	337,324.01	0.58%	806.28	314,209.51
3136AJB54	Federal National Mortgage Association	AA+	AA+	178,419.97	12/18/2019	3.35%	3/1/2024	187,090.06	2.14%	497.49	176,398.45
3137FBTA4	Federal Home Loan Mortgage Corporation	AA+	AA+	961,835.62	5/31/2022	3.06%	8/1/2024	963,113.05	3.00%	2,455.89	939,609.56
3137BGK24	Federal Home Loan Mortgage Corporation	AA+	AA+	785,000.00	3/25/2020	3.06%	12/1/2024	823,882.03	1.95%	2,003.06	760,935.70
3137BJP64	Federal Home Loan Mortgage Corporation	AA+	AA+	700,000.00	8/8/2022	3.21%	3/1/2025	694,777.34	3.51%	1,869.58	676,354.37
3137FJXQ7	Federal Home Loan Mortgage Corporation	N/A	AA+	2,228,866.48	8/15/2023	3.75%	8/1/2025	2,167,104.60	5.24%	6,965.21	2,158,220.17
3137FLN34	Federal Home Loan Mortgage Corporation	N/A	AA+	2,145,000.00	8/16/2023	3.21%	2/1/2026	2,052,161.72	5.08%	5,734.30	2,047,436.24
3137BSP72	Federal Home Loan Mortgage Corporation	AA+	AA+	1,200,000.00	4/17/2023	2.65%	8/1/2026	1,145,390.63	4.14%	2,653.00	1,117,024.40
3137BTUM1	Federal Home Loan Mortgage Corporation	AA+	AA+	1,380,000.00	5/24/2023	3.35%	11/1/2026	1,337,521.88	4.31%	3,849.05	1,307,015.43
3137BVZ82	Federal Home Loan Mortgage Corporation	AA+	AA+	2,000,000.00	5/24/2023	3.43%	1/1/2027	1,939,453.13	4.34%	5,716.67	1,892,967.26
3137BXQY1	Federal Home Loan Mortgage Corporation	N/A	AA+	2,300,000.00	8/18/2023	3.22%	3/1/2027	2,169,546.88	4.98%	6,179.33	2,158,196.95
3137F1G44	Federal Home Loan Mortgage Corporation	AA+	AA+	2,255,000.00	6/13/2023	3.24%	4/1/2027	2,160,836.13	4.44%	6,094.14	2,111,727.31
3137H14B9	Federal Home Loan Mortgage Corporation	N/A	AA+	2,425,000.00	8/15/2023	1.77%	5/1/2028	2,122,443.37	4.73%	3,576.88	2,087,908.32
3137HACX2	Federal Home Loan Mortgage Corporation	N/A	AA+	2,150,000.00	7/20/2023	4.82%	6/1/2028	2,171,474.20	4.59%	8,634.04	2,110,449.63
3137HAD45	Federal Home Loan Mortgage Corporation	N/A	AA+	1,728,327.39	7/27/2023	4.78%	6/1/2028	1,728,284.18	4.78%	6,880.18	1,696,083.66
3136BQDE6	Federal National Mortgage Association	N/A	AA+	2,150,000.00	7/31/2023	4.19%	7/1/2028	2,113,550.78	4.58%	7,507.08	2,054,256.65
3137HAMN3	Federal Home Loan Mortgage Corporation	N/A	AA+	1,020,000.00	9/28/2023	5.27%	8/1/2028	1,019,994.90	5.27%	4,481.20	1,017,294.35
3137HAMH6	Federal Home Loan Mortgage Corporation	N/A	AA+	2,200,000.00	9/14/2023	4.65%	8/1/2028	2,167,455.40	4.99%	8,525.00	2,137,454.90
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	1,767,396.29
Total Federal Agency CMOs				29,923,432.28				29,079,888.89	4.54%	91,628.38	28,530,939.15
Municipals											
797412EL3	San Diego County	N/A	AAA	165,000.00	8/18/2023	0.59%	5/1/2024	165,000.00	5.76%	407.69	160,025.00
797412EK5	San Diego County	N/A	NR	335,000.00	8/18/2023	0.59%	5/1/2024	335,000.00	5.76%	827.73	325,510.12
20772KJW0	State Of Connecticut	AA-	AA-	190,000.00	6/11/2020	2.00%	7/1/2024	190,000.00	2.00%	949.05	185,229.10
574193TQ1	Maryland St	AAA	AAA	400,000.00	8/5/2020	0.51%	8/1/2024	399,888.00	0.52%	340.00	384,104.00
874857KK0	Tamalpais Union High School District	NR	NR	790,000.00	10/9/2019	2.02%	8/1/2024	790,000.00	2.02%	2,660.98	767,643.00
797272QP9	San Diego Community College District	AAA	AAA	315,000.00	10/16/2019	2.05%	8/1/2024	315,000.00	2.05%	1,074.15	305,464.95
605581MZ7	Mississippi State	AA	AA	155,000.00	8/6/2020	0.57%	11/1/2024	155,000.00	0.57%	364.90	146,661.00
650036DT0	New York State Urban Development Corp	NR	NR	1,220,000.00	12/23/2020	0.87%	3/15/2025	1,220,000.00	0.87%	471.73	1,135,490.60
91412HGE7	University Of California	AA	AA	400,000.00	7/16/2020	0.88%	5/15/2025	400,000.00	0.88%	1,334.31	373,144.00
341271AD6	Florida St Hurrican Cat Fund	AA	AA	495,000.00	9/16/2020	1.26%	7/1/2025	495,000.00	1.26%	1,556.78	460,048.05
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	176,584.10
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	185,878.00
977123X78	Wisconsin Department of Transportation	AAA	AAA	820,000.00	7/30/2020	0.77%	7/1/2025	820,000.00	0.77%	1,586.70	756,974.80
799408Z85	San Ramon Valley, California	AA+	AA+	525,000.00	10/20/2020	0.74%	8/1/2025	525,000.00	0.74%	647.50	482,753.25
60412AVJ9	Minnesota St	AAA	AAA	355,000.00	8/25/2020	0.63%	8/1/2025	355,000.00	0.63%	372.75	326,759.75



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54438CYK2	Los Angeles, California	AA+	AA+	530,000.00	11/10/2020	0.77%	8/1/2025	530,000.00	0.77%	682.82	489,799.50
798306WP7	San Juan, California	NR	NR	525,000.00	10/29/2020	0.85%	8/1/2025	525,000.00	0.85%	745.50	485,404.50
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	825,579.50
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	221,947.95
Total Municipals				8,705,000.00				8,824,542.80	1.33%	17,554.35	8,195,001.17
Supra-National Agencies											
4581X0DZ8	Inter-American Development Bank	AAA	AAA	1,785,000.00	9/23/2021	0.50%	9/23/2024	1,783,679.10	0.52%	198.33	1,698,888.03
4581X0DK1	Inter-American Development Bank	AAA	AAA	1,125,000.00	2/23/2021	1.75%	3/14/2025	1,182,712.50	0.47%	929.69	1,068,107.63
Total Supranationals				2,910,000.00				2,966,391.60	0.50%	1,128.02	2,766,995.66
Bank Note											
94988J6D4	Wells Fargo & Company	N/A	A+	2,305,000.00	8/9/2023	5.45%	8/7/2026	2,304,815.60	5.45%	18,145.47	2,290,766.63
Total Bank Note				2,305,000.00				2,304,815.60	5.45%	18,145.47	2,290,766.63
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	5.58%	83,377.78	1,599,467.04
21684LGS5	Rabobank Nederland	N/A	A+	2,150,000.00	7/20/2023	5.08%	7/17/2026	2,150,000.00	5.08%	21,540.61	2,104,828.50
63873QP65	Natixis NY Branch	N/A	A	1,400,000.00	9/20/2023	5.61%	9/18/2026	1,400,000.00	5.58%	2,399.83	1,395,492.00
Total Certificates of Deposit				5,150,000.00				5,150,000.00	5.37%	107,318.22	5,099,787.54
Corporate Notes											
38141EC23	Goldman Sachs Group Inc	BBB+	BBB+	1,100,000.00	7/18/2019	3.85%	7/8/2024	1,148,202.00	2.90%	9,764.03	1,082,211.90
91159HHX1	US Bancorp	A	A	1,085,000.00	8/1/2019	2.40%	7/30/2024	1,084,034.35	2.42%	4,412.33	1,054,499.57
693475AY1	PNC Financial Services Group	A-	A-	700,000.00	11/8/2019	2.20%	11/1/2024	699,769.00	2.21%	6,416.67	672,065.10
771196BT8	Roche Holdings	AA	AA	1,725,000.00	3/10/2022	2.13%	3/10/2025	1,725,000.00	2.13%	2,145.33	1,645,223.93
166764BW9	Chevron Corporation	AA-	AA-	500,000.00	5/15/2020	1.55%	5/11/2025	502,480.00	1.45%	3,021.67	470,419.00
63743HFE7	National Rural Utilities Co Finance Corp	A-	A-	265,000.00	5/4/2022	3.45%	6/15/2025	264,928.45	3.46%	2,691.96	255,253.30
61747YEG6	Morgan Stanley	A-	A-	180,000.00	10/19/2021	1.16%	10/21/2025	180,000.00	1.16%	931.20	169,483.32
61747YEG6	Morgan Stanley	A-	A-	500,000.00	5/20/2022	1.16%	10/21/2025	467,560.00	3.18%	2,586.67	470,787.00
172967KG5	Citigroup Inc	BBB+	BBB+	900,000.00	10/6/2021	3.70%	1/12/2026	990,855.00	1.26%	7,307.50	856,505.70
17327CAN3	Citigroup Inc	BBB+	BBB+	245,000.00	1/25/2022	2.01%	1/25/2026	245,000.00	2.01%	904.62	231,186.66
46647PBH8	JPMorgan Chase	A-	A-	795,000.00	10/6/2021	2.01%	3/13/2026	816,393.45	1.38%	796.99	748,178.48
46625HQW3	JPMorgan Chase	N/A	A-	1,120,000.00	7/21/2023	3.30%	4/1/2026	1,068,267.20	5.16%	18,480.00	1,057,723.52
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	958,519.00
46647PCZ7	JPMorgan Chase	A-	A-	500,000.00	4/26/2022	4.08%	4/26/2026	499,740.00	4.09%	8,783.33	485,055.50
04636NAA1	Astrazeneca	A	A	500,000.00	7/19/2021	1.20%	5/28/2026	500,530.00	1.18%	2,050.00	449,255.00
02665WEK3	American Honda Finance	N/A	A-	750,000.00	7/18/2023	5.25%	7/7/2026	758,295.00	4.84%	9,187.50	745,298.25
61761J3R8	Morgan Stanley	N/A	A-	225,000.00	7/28/2023	3.13%	7/27/2026	211,221.00	5.36%	1,250.00	208,658.03
857477CD3	State Street Corporation	N/A	A	920,000.00	8/3/2023	5.27%	8/3/2026	920,000.00	5.27%	7,814.27	909,092.48
857477CD3	State Street Corporation	N/A	A	1,225,000.00	8/3/2023	5.27%	8/3/2026	1,225,441.00	5.26%	10,404.88	1,210,476.40
89236TKX2	Toyota Motor Corp	N/A	A+	645,000.00	8/14/2023	5.00%	8/14/2026	644,219.55	5.04%	4,210.42	638,357.79
427866AX6	Hershey Co.	A	A	1,730,000.00	1/30/2023	2.30%	8/15/2026	1,615,543.20	4.33%	5,084.28	1,603,652.91
06428CAA2	Bank Of America Co	N/A	A+	2,130,000.00	8/18/2023	5.53%	8/18/2026	2,130,000.00	5.53%	14,059.07	2,119,168.95
24422EXD6	Deere & Company	N/A	A	650,000.00	9/8/2023	5.15%	9/8/2026	649,538.50	5.18%	2,138.68	647,315.50
949746SH5	Wells Fargo & Company	N/A	BBB+	1,300,000.00	7/18/2023	3.00%	10/23/2026	1,215,383.00	5.19%	17,116.67	1,192,616.10
025816CM9	American Express	BBB+	BBB+	800,000.00	12/16/2021	1.65%	11/4/2026	798,760.00	1.68%	5,390.00	707,700.80



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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								
002824BF6	Abbot Laboratories	N/A	AA-	1,115,000.00	8/24/2023	3.75%	11/30/2026	1,071,325.45	5.06%	14,053.65	1,069,945.08
24422EWA3	Deere & Company	A	A	500,000.00	1/13/2022	1.70%	1/11/2027	497,180.00	1.82%	1,888.89	445,798.50
87612EBM7	Target Corp	A	A	215,000.00	1/24/2022	1.95%	1/15/2027	214,634.50	1.99%	885.08	193,989.77
87612EBM7	Target Corp	A	A	800,000.00	1/25/2022	1.95%	1/15/2027	801,752.00	1.90%	3,293.34	721,822.40
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	625,685.20
459200KM2	IBM	A-	A-	500,000.00	2/25/2022	2.20%	2/9/2027	493,830.00	2.47%	1,588.89	449,694.50
459200KM2	IBM	A-	A-	900,000.00	5/20/2022	2.20%	2/9/2027	841,185.00	3.72%	2,860.00	809,450.10
438516CE4	Honeywell International	A	A	800,000.00	3/3/2022	1.10%	3/1/2027	762,624.00	2.09%	733.33	701,975.20
89788MAD4	Truist Fin Corp	A-	A-	1,200,000.00	3/14/2022	1.27%	3/2/2027	1,127,520.00	2.57%	1,224.77	1,063,795.20
89788MAD4	Truist Fin Corp	A-	A-	1,200,000.00	3/14/2022	1.27%	3/2/2027	1,086,720.00	2.57%	1,224.77	1,063,795.20
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	927,603.00
023135CF1	Amazon.Com Inc	AA	AA	1,000,000.00	5/20/2022	3.30%	4/13/2027	989,180.00	3.54%	15,400.00	939,019.00
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	1,111,459.20
665859AW4	Northern Trust	A+	A+	800,000.00	5/12/2022	4.00%	5/10/2027	807,728.00	3.79%	12,533.33	756,890.40
665859AW4	Northern Trust	A+	A+	400,000.00	5/20/2022	4.00%	5/10/2027	403,848.00	3.79%	6,266.67	378,445.20
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	189,628.20
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	941,089.00
458140BY5	Intel Corporation	A	A	1,200,000.00	8/12/2022	3.75%	8/5/2027	1,201,452.00	3.72%	7,000.00	1,132,341.60
931142EX7	Wal-Mart Stores	AA	AA	1,200,000.00	9/14/2022	3.95%	9/9/2027	1,201,944.00	3.91%	2,896.67	1,154,848.80
57636QAW4	Mastercard Inc	A+	A+	920,000.00	3/17/2023	4.88%	3/9/2028	922,364.40	4.82%	2,740.83	913,287.68
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	1,056,916.95
30303M8L9	Meta Platforms	AA-	AA-	1,080,000.00	6/5/2023	4.60%	5/15/2028	1,081,620.00	4.56%	20,424.00	1,055,950.56
539830BZ1	Lockheed Martin Corp	A-	A-	170,000.00	5/25/2023	4.45%	5/15/2028	169,694.00	4.49%	2,647.75	164,206.57
539830BZ1	Lockheed Martin Corp	A-	A-	480,000.00	6/6/2023	4.45%	5/15/2028	478,272.00	4.53%	7,476.00	463,642.08
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	798,900.55
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	1,532,446.16
02665WEM9	American Honda Finance	N/A	A-	850,000.00	7/7/2023	5.13%	7/7/2028	849,626.00	5.14%	10,164.58	835,934.20
24422EXB0	Deere & Company	N/A	A	490,000.00	7/14/2023	4.95%	7/14/2028	489,269.90	4.98%	5,187.88	482,699.00
69371RS64	Paccar Financial Corp.	N/A	A+	1,065,000.00	8/10/2023	4.95%	8/10/2028	1,063,317.30	4.99%	7,468.31	1,050,938.81
05565ECE3	Bmw Financial Services Na Llc	N/A	A	1,100,000.00	8/11/2023	5.05%	8/11/2028	1,099,659.00	5.06%	7,715.28	1,074,509.70
641062BL7	Nestle Holdings Inc	N/A	AA-	1,615,000.00	9/12/2023	5.00%	9/12/2028	1,614,935.40	5.00%	4,261.81	1,607,008.98
17325FBB3	Citigroup Inc	N/A	A+	800,000.00	9/29/2023	5.80%	9/29/2028	800,000.00	5.80%	257.91	799,912.00
Total Corporate Notes				49,510,000.00				48,927,522.25	3.90%	375,829.90	47,102,332.98
Asset-Backed Securities											
89237VAB5	Toyota Motor Corp	AAA	AAA	6,420.15	7/27/2020	0.44%	10/15/2024	6,419.66	0.44%	1.26	6,410.38
14315XAC2	Carmax Auto Owner Trust	AAA	AAA	1,755.27	1/22/2020	1.89%	12/16/2024	1,754.92	1.89%	1.47	1,753.01
92290BAA9	Verizon Owner Trust	NR	NR	3,518.55	8/12/2020	0.47%	2/20/2025	3,517.81	0.47%	0.51	3,507.96
14315FAD9	Carmax Auto Owner Trust	AAA	AAA	3,521.16	7/22/2020	0.62%	3/17/2025	3,520.56	0.62%	0.97	3,511.07
362590AC5	Gm Financial Securitized Term	NR	NR	51,941.55	8/19/2020	0.45%	4/16/2025	51,929.66	0.45%	9.74	51,480.39
50117TAC5	Kubota Credit	NR	NR	131,945.02	4/14/2021	0.62%	8/15/2025	131,918.03	0.62%	36.36	128,368.29
44933LAC7	Hyundai Auto Receivables	AAA	AAA	112,955.94	4/28/2021	0.38%	9/15/2025	112,944.06	0.38%	19.08	110,726.88
43815EAC8	Honda Auto Receivables	AAA	AAA	259,784.52	8/25/2021	0.41%	11/18/2025	259,780.72	0.41%	38.46	251,702.86
14316NAC3	Carmax Auto Owner Trust	AAA	AAA	54,456.42	1/27/2021	0.34%	12/15/2025	54,445.65	0.34%	8.23	53,100.72
43815GAC3	Honda Auto Receivables	NR	NR	394,284.06	11/24/2021	0.88%	1/21/2026	394,200.94	0.89%	96.38	379,164.96
14314QAC8	Carmax Auto Owner Trust	AAA	AAA	199,100.58	4/21/2021	0.52%	2/17/2026	199,057.68	0.52%	46.01	193,163.64



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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								
345286AC2	Ford Credit Auto Owner Trust	AAA	AAA	349,388.46	1/24/2022	1.29%	6/15/2026	349,346.95	1.29%	200.32	337,869.58
05602RAD3	Bmw Vehicle Owner Trust	AAA	AAA	450,000.00	5/18/2022	3.21%	8/25/2026	449,976.60	3.21%	240.75	438,932.61
448977AD0	Hyundai Auto Receivables	AAA	AAA	830,000.00	3/16/2022	2.22%	10/15/2026	829,968.05	2.22%	818.93	801,690.11
98163KAC6	World Omni Auto Rec Trust	AAA	AAA	295,832.96	11/3/2021	0.81%	10/15/2026	295,792.67	0.81%	106.50	284,855.49
14041NFY2	Capital One Financial Corp	AAA	AAA	1,075,000.00	11/30/2021	1.04%	11/15/2026	1,074,851.87	1.04%	496.89	1,020,012.68
380146AC4	Gm Financial Securitized Term	AAA	AAA	346,801.60	1/19/2022	1.26%	11/16/2026	346,771.47	1.26%	182.07	333,726.66
233868AC2	Dailmer Trucks Retail Trust	N/A	NR	905,000.00	9/27/2022	5.90%	3/15/2027	904,986.15	5.90%	593.28	904,756.10
14318MAD1	Carmax Auto Owner Trust	AAA	AAA	1,125,000.00	7/20/2022	3.97%	4/15/2027	1,124,973.45	3.97%	1,985.00	1,098,283.05
254683CS2	Discover Financial Services	NR	NR	1,430,000.00	5/26/2022	3.32%	5/17/2027	1,429,883.74	3.32%	2,110.04	1,377,670.01
254683CW3	Discover Financial Services	AAA	AAA	950,000.00	8/9/2022	3.56%	7/15/2027	949,882.11	3.56%	1,503.11	917,225.48
58768PAC8	Mercedes-Benz Auto Receivables	AAA	AAA	1,235,000.00	11/22/2022	5.21%	8/16/2027	1,234,755.72	5.21%	2,859.71	1,226,800.71
500945AC4	Kubota Credit	N/A	NR	560,000.00	7/26/2023	5.28%	1/18/2028	559,858.54	5.29%	1,314.13	554,168.78
06428AAC2	Bank of Amerca Auto Trust	N/A	NR	840,000.00	7/31/2023	5.53%	2/15/2028	839,968.16	5.53%	2,064.53	837,883.70
43815QAC1	Honda Auto Receivables	N/A	AAA	1,395,000.00	8/22/2023	5.41%	2/18/2028	1,394,712.35	5.42%	2,725.29	1,390,632.12
05592XAD2	Bmw Vehicle Owner Trust	N/A	AAA	375,000.00	7/18/2023	5.47%	2/25/2028	374,933.55	5.47%	341.88	373,641.34
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	2,128,080.75
44933XAD9	Hyundai Auto Receivables	N/A	AAA	470,000.00	7/19/2023	5.48%	4/17/2028	469,979.60	5.48%	1,144.71	469,258.58
02007WAC2	Ally Auto Receivables Trust	N/A	NR	790,000.00	7/19/2023	5.46%	5/15/2028	789,865.31	5.46%	1,917.07	788,730.63
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	799,271.06
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	714,896.76
14041NGD7	Capital One Financial Corp	AAA	AAA	1,755,000.00	5/24/2023	4.42%	5/15/2028	1,754,597.58	4.42%	3,447.60	1,711,835.25
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	635,430.40
90291VAC4	USAOT	N/A	AAA	1,745,000.00	9/15/2023	5.58%	5/15/2028	1,744,694.63	5.58%	4,327.60	1,741,150.70
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	1,486,866.86
36267KAD9	Gm Financial Securitized Term	N/A	AAA	455,000.00	7/19/2023	5.45%	6/16/2028	454,982.44	5.45%	1,033.23	454,024.21
31680EAD3	Fifth Third Auto Trust	N/A	AAA	1,520,000.00	8/23/2023	5.53%	8/15/2028	1,519,905.76	5.53%	3,735.82	1,514,770.90
161571HT4	Chase Issurance	N/A	AAA	1,745,000.00	9/15/2023	5.16%	9/15/2028	1,744,516.29	5.17%	4,001.87	1,735,449.09
Total Asset-Backed Securities				27,691,706.24				27,698,406.83	4.38%	50,268.48	27,260,803.77
Total				275,537,910.04				272,085,859.40	3.51%	852,090.10	263,360,105.44



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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
LAIF and CAMP											
N/A	California Asset Management Trust	AAAm	24,777,913.94	9/30/2023	5.55%	10/1/2023	24,777,913.94	5.55%	-	24,777,913.94	1
N/A	Local Agency Investment Fund	NR	46,704,857.58	9/30/2023	3.59%	10/1/2023	46,704,857.58	3.59%	-	46,704,857.58	1
Total LAIF and CAMP			71,482,771.52				71,482,771.52		-	71,482,771.52	
Other											
3137BTU25	Federal Home Loan Mortgage Corporation	AA+	315,982.82	2/2/2021	3.06%	11/1/2023	337,324.01	0.58%	806.28	314,209.51	32
3136AJB54	Federal National Mortgage Association	AA+	178,419.97	12/18/2019	3.35%	3/1/2024	187,090.06	2.14%	497.49	176,398.45	153
797412EL3	San Diego County	AAA	165,000.00	8/18/2023	0.59%	5/1/2024	165,000.00	5.76%	407.69	160,025.00	214
797412EK5	San Diego County	NR	335,000.00	8/18/2023	0.59%	5/1/2024	335,000.00	5.76%	827.73	325,510.12	214
20772KJW0	State Of Connecticut	AA-	190,000.00	6/11/2020	2.00%	7/1/2024	190,000.00	2.00%	949.05	185,229.10	275
38141EC23	Goldman Sachs Group Inc	BBB+	1,100,000.00	7/18/2019	3.85%	7/8/2024	1,148,202.00	2.90%	9,764.03	1,082,211.90	282
91159HHX1	US Bancorp	A	1,085,000.00	8/1/2019	2.40%	7/30/2024	1,084,034.35	2.42%	4,412.33	1,054,499.57	304
3137FBTA4	Federal Home Loan Mortgage Corporation	AA+	961,835.62	5/31/2022	3.06%	8/1/2024	963,113.05	3.00%	2,455.89	939,609.56	306
574193TQ1	Maryland St	AAA	400,000.00	8/5/2020	0.51%	8/1/2024	399,888.00	0.52%	340.00	384,104.00	306
874857KK0	Tamalpais Union High School District	NR	790,000.00	10/9/2019	2.02%	8/1/2024	790,000.00	2.02%	2,660.98	767,643.00	306
797272QP9	San Diego Community College District	AAA	315,000.00	10/16/2019	2.05%	8/1/2024	315,000.00	2.05%	1,074.15	305,464.95	306
4581X0DZ8	Inter-American Development Bank	AAA	1,785,000.00	9/23/2021	0.50%	9/23/2024	1,783,679.10	0.52%	198.33	1,698,888.03	359
89237VAB5	Toyota Motor Corp	AAA	6,420.15	7/27/2020	0.44%	10/15/2024	6,419.66	0.44%	1.26	6,410.38	381
693475AY1	PNC Financial Services Group	A-	700,000.00	11/8/2019	2.20%	11/1/2024	699,769.00	2.21%	6,416.67	672,065.10	398
605581MZ7	Mississippi State	AA	155,000.00	8/6/2020	0.57%	11/1/2024	155,000.00	0.57%	364.90	146,661.00	398
3137BGK24	Federal Home Loan Mortgage Corporation	AA+	785,000.00	3/25/2020	3.06%	12/1/2024	823,882.03	1.95%	2,003.06	760,935.70	428
14315XAC2	Carmax Auto Owner Trust	NR	1,755.27	1/22/2020	1.89%	12/16/2024	1,754.92	1.89%	1.47	1,753.01	443
92290BAA9	Verizon Owner Trust	NR	3,518.55	8/12/2020	0.47%	2/20/2025	3,517.81	0.47%	0.51	3,507.96	509
3137BJP64	Federal Home Loan Mortgage Corporation	AA+	700,000.00	8/8/2022	3.21%	3/1/2025	694,777.34	3.51%	1,869.58	676,354.37	518
771196BT8	Roche Holdings	AA	1,725,000.00	3/10/2022	2.13%	3/10/2025	1,725,000.00	2.13%	2,145.33	1,645,223.93	527
3130AUZC1	Federal Home Loan Banks	AA+	2,000,000.00	4/6/2023	4.63%	3/14/2025	2,025,600.00	3.93%	4,368.06	1,979,702.00	531
4581X0DK1	Inter-American Development Bank	AAA	1,125,000.00	2/23/2021	1.75%	3/14/2025	1,182,712.50	0.47%	929.69	1,068,107.63	531
650036DT0	New York State Urban Development Corp	NR	1,220,000.00	12/23/2020	0.87%	3/15/2025	1,220,000.00	0.87%	471.73	1,135,490.60	532
14315FAD9	Carmax Auto Owner Trust	AAA	3,521.16	7/22/2020	0.62%	3/17/2025	3,520.56	0.62%	0.97	3,511.07	534
362590AC5	Gm Financial Securitized Term	NR	51,941.55	8/19/2020	0.45%	4/16/2025	51,929.66	0.45%	9.74	51,480.39	564
166764BW9	Chevron Corporation	AA-	500,000.00	5/15/2020	1.55%	5/11/2025	502,480.00	1.45%	3,021.67	470,419.00	589
91412HGE7	University Of California	AA	400,000.00	7/16/2020	0.88%	5/15/2025	400,000.00	0.88%	1,334.31	373,144.00	593
912828ZT0	U.S. Treasury	AA+	3,500,000.00	10/6/2021	0.25%	5/31/2025	3,442,851.56	0.70%	2,940.57	3,226,562.50	609
63743HFE7	National Rural Utilities Co Finance Corp	A-	265,000.00	5/4/2022	3.45%	6/15/2025	264,928.45	3.46%	2,691.96	255,253.30	624
912828XZ8	U.S. Treasury	AA+	1,545,000.00	12/4/2020	2.75%	6/30/2025	1,710,423.63	0.39%	10,737.33	1,483,200.00	639
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	460,048.05	640
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	176,584.10	640
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	185,878.00	640
977123X78	Wisconsin Department of Transportation	AAA	820,000.00	7/30/2020	0.77%	7/1/2025	820,000.00	0.77%	1,586.70	756,974.80	640
91282CAB7	U.S. Treasury	AA+	525,000.00	5/5/2021	0.25%	7/31/2025	516,386.72	0.64%	221.13	480,621.12	670
3137FJXQ7	Federal Home Loan Mortgage Corporation	AA+	2,228,866.48	8/15/2023	3.75%	8/1/2025	2,167,104.60	5.24%	6,965.21	2,158,220.17	671
799408Z85	San Ramon Valley, California	AA+	525,000.00	10/20/2020	0.74%	8/1/2025	525,000.00	0.74%	647.50	482,753.25	671
60412AVJ9	Minnesota St	AAA	355,000.00	8/25/2020	0.63%	8/1/2025	355,000.00	0.63%	372.75	326,759.75	671
54438CYK2	Los Angeles, California	AA+	530,000.00	11/10/2020	0.77%	8/1/2025	530,000.00	0.77%	682.82	489,799.50	671



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798306WP7	San Juan, California	NR	525,000.00	10/29/2020	0.85%	8/1/2025	525,000.00	0.85%	745.50	485,404.50	671
50117TAC5	Kubota Credit	NR	131,945.02	4/14/2021	0.62%	8/15/2025	131,918.03	0.62%	36.36	128,368.29	685
3135G05X7	Federal National Mortgage Association	AA+	950,000.00	8/31/2020	0.38%	8/25/2025	945,744.00	0.47%	356.25	868,514.70	695
20772KEW5	State Of Connecticut	AA-	850,000.00	11/19/2020	3.74%	9/15/2025	966,985.50	0.83%	1,414.02	825,579.50	716
44933LAC7	Hyundai Auto Receivables	AAA	112,955.94	4/28/2021	0.38%	9/15/2025	112,944.06	0.38%	19.08	110,726.88	716
3137EAEX3	Federal Home Loan Mortgage Corporation	AA+	1,475,000.00	9/25/2020	0.38%	9/23/2025	1,470,560.25	0.44%	122.92	1,345,107.08	724
91282CAM3	U.S. Treasury	AA+	500,000.00	6/30/2021	0.25%	9/30/2025	489,414.06	0.76%	3.42	454,921.90	731
91282CAM3	U.S. Treasury	AA+	3,750,000.00	6/30/2021	0.25%	9/30/2025	3,693,017.58	0.63%	25.61	3,411,914.25	731
61747YEG6	Morgan Stanley	A-	180,000.00	10/19/2021	1.16%	10/21/2025	180,000.00	1.16%	931.20	169,483.32	752
61747YEG6	Morgan Stanley	A-	500,000.00	10/19/2021	1.16%	10/21/2025	467,560.00	3.18%	2,586.67	470,787.00	752
89115B6K1	Toronto-Dominion Bank	A	1,600,000.00	10/31/2022	5.60%	10/27/2025	1,600,000.00	5.58%	83,377.78	1,599,467.04	758
3135G06G3	Federal National Mortgage Association	AA+	540,000.00	11/12/2020	0.50%	11/7/2025	538,066.80	0.57%	1,080.00	491,201.28	769
43815EAC8	Honda Auto Receivables	AAA	259,784.52	8/25/2021	0.41%	11/18/2025	259,780.72	0.41%	38.46	251,702.86	780
14316NAC3	Carmax Auto Owner Trust	AAA	54,456.42	1/27/2021	0.34%	12/15/2025	54,445.65	0.34%	8.23	53,100.72	807
91282CBC4	U.S. Treasury	AA+	3,000,000.00	2/2/2021	0.38%	12/31/2025	2,993,554.69	0.42%	2,843.07	2,711,250.00	823
172967KG5	Citigroup Inc	BBB+	900,000.00	10/6/2021	3.70%	1/12/2026	990,855.00	1.26%	7,307.50	856,505.70	835
43815GAC3	Honda Auto Receivables	NR	394,284.06	11/24/2021	0.88%	1/21/2026	394,200.94	0.89%	96.38	379,164.96	844
17327CAN3	Citigroup Inc	BBB+	245,000.00	1/25/2022	2.01%	1/25/2026	245,000.00	2.01%	904.62	231,186.66	848
91282CBH3	U.S. Treasury	AA+	1,315,000.00	3/3/2021	0.38%	1/31/2026	1,294,812.70	0.69%	830.81	1,183,500.00	854
91282CBH3	U.S. Treasury	AA+	2,000,000.00	3/3/2021	0.38%	1/31/2026	1,951,328.13	0.89%	1,263.59	1,800,000.00	854
91282CBH3	U.S. Treasury	AA+	675,000.00	3/3/2021	0.38%	1/31/2026	665,850.59	0.69%	426.46	607,500.00	854
91282CBH3	U.S. Treasury	AA+	5,000,000.00	3/3/2021	0.38%	1/31/2026	4,794,531.25	1.43%	3,158.97	4,500,000.00	854
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	2,047,436.24	855
14314QAC8	Carmax Auto Owner Trust	AAA	199,100.58	4/21/2021	0.52%	2/17/2026	199,057.68	0.52%	46.01	193,163.64	871
91282CBQ3	U.S. Treasury	AA+	5,000,000.00	10/6/2021	0.50%	2/28/2026	4,919,140.63	0.88%	2,129.12	4,500,781.00	882
46647PBH8	JPMorgan Chase	A-	795,000.00	10/6/2021	2.01%	3/13/2026	816,393.45	1.38%	796.99	748,178.48	895
91282CBT7	U.S. Treasury	AA+	2,000,000.00	6/4/2021	0.75%	3/31/2026	1,999,218.75	0.76%	40.98	1,808,125.00	913
46625HQW3	JPMorgan Chase	A-	1,120,000.00	7/21/2023	3.30%	4/1/2026	1,068,267.20	5.16%	18,480.00	1,057,723.52	914
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	958,519.00	915
46647PCZ7	JPMorgan Chase	A-	500,000.00	4/26/2022	4.08%	4/26/2026	499,740.00	4.09%	8,783.33	485,055.50	939
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	2,702,343.60	943
04636NAA1	Astrazeneca	A	500,000.00	7/19/2021	1.20%	5/28/2026	500,530.00	1.18%	2,050.00	449,255.00	971
91282CCF6	U.S. Treasury	AA+	2,000,000.00	6/4/2021	0.75%	5/31/2026	1,995,781.25	0.79%	5,040.98	1,795,625.00	974
345286AC2	Ford Credit Auto Owner Trust	AAA	349,388.46	1/24/2022	1.29%	6/15/2026	349,346.95	1.29%	200.32	337,869.58	989
91282CCJ8	U.S. Treasury	AA+	285,000.00	8/4/2021	0.88%	6/30/2026	287,894.53	0.66%	630.21	256,410.94	1,004
91282CCJ8	U.S. Treasury	AA+	1,100,000.00	8/4/2021	0.88%	6/30/2026	1,022,656.25	2.64%	2,432.41	989,656.25	1,004
544647FC9	LA Unified School District	NR	245,000.00	11/10/2021	1.46%	7/1/2026	245,000.00	1.46%	891.19	221,947.95	1,005
02665WEK3	American Honda Finance	A-	750,000.00	7/18/2023	5.25%	7/7/2026	758,295.00	4.84%	9,187.50	745,298.25	1,011
21684LGS5	Rabobank Nederland	A+	2,150,000.00	7/20/2023	5.08%	7/17/2026	2,150,000.00	5.08%	21,540.61	2,104,828.50	1,021
61761J3R8	Morgan Stanley	A-	225,000.00	7/28/2023	3.13%	7/27/2026	211,221.00	5.36%	1,250.00	208,658.03	1,031
91282CCP4	U.S. Treasury	AA+	2,100,000.00	1/5/2022	0.63%	7/31/2026	2,035,195.31	1.32%	2,211.28	1,869,000.00	1,035
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	1,117,024.40	1,036
857477CD3	State Street Corporation	A	920,000.00	8/3/2023	5.27%	8/3/2026	920,000.00	5.27%	7,814.27	909,092.48	1,038
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	1,210,476.40	1,038
94988J6D4	Wells Fargo & Company	A+	2,305,000.00	8/9/2023	5.45%	8/7/2026	2,304,815.60	5.45%	18,145.47	2,290,766.63	1,042
89236TKX2	Toyota Motor Corp	A+	645,000.00	8/14/2023	5.00%	8/14/2026	644,219.55	5.04%	4,210.42	638,357.79	1,049



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427866AX6	Hershey Co.	A	1,730,000.00	1/30/2023	2.30%	8/15/2026	1,615,543.20	4.33%	5,084.28	1,603,652.91	1,050
9128282A7	U.S. Treasury	AA+	2,580,000.00	5/4/2022	1.50%	8/15/2026	2,423,688.28	3.02%	4,942.66	2,351,831.25	1,050
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	2,119,168.95	1,053
05602RAD3	Bmw Vehicle Owner Trust	AAA	450,000.00	5/18/2022	3.21%	8/25/2026	449,976.60	3.21%	240.75	438,932.61	1,060
24422EXD6	Deere & Company	A	650,000.00	9/8/2023	5.15%	9/8/2026	649,538.50	5.18%	2,138.68	647,315.50	1,074
63873QP65	Natixis NY Branch	A	1,400,000.00	9/20/2023	5.61%	9/18/2026	1,400,000.00	5.58%	2,399.83	1,395,492.00	1,084
91282CCZ2	U.S. Treasury	AA+	550,000.00	10/6/2021	0.88%	9/30/2026	548,281.25	0.94%	13.15	490,789.09	1,096
91282CCZ2	U.S. Treasury	AA+	2,000,000.00	10/6/2021	0.88%	9/30/2026	1,990,390.63	0.97%	47.81	1,784,687.60	1,096
448977AD0	Hyundai Auto Receivables	AAA	830,000.00	3/16/2022	2.22%	10/15/2026	829,968.05	2.22%	818.93	801,690.11	1,111
98163KAC6	World Omni Auto Rec Trust	AAA	295,832.96	11/3/2021	0.81%	10/15/2026	295,792.67	0.81%	106.50	284,855.49	1,111
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	1,192,616.10	1,119
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	1,864,859.38	1,127
91282CDG3	U.S. Treasury	AA+	1,200,000.00	1/18/2022	1.13%	10/31/2026	1,178,578.13	1.51%	5,649.46	1,075,125.00	1,127
91282CDG3	U.S. Treasury	AA+	650,000.00	1/18/2022	1.13%	10/31/2026	626,970.70	1.92%	3,060.12	582,359.38	1,127
3137BTUM1	Federal Home Loan Mortgage Corporation	AA+	1,380,000.00	5/24/2023	3.35%	11/1/2026	1,337,521.88	4.31%	3,849.05	1,307,015.43	1,128
025816CM9	American Express	BBB+	800,000.00	12/16/2021	1.65%	11/4/2026	798,760.00	1.68%	5,390.00	707,700.80	1,131
14041NFY2	Capital One Financial Corp	AAA	1,075,000.00	11/30/2021	1.04%	11/15/2026	1,074,851.87	1.04%	496.89	1,020,012.68	1,142
912828U24	U.S. Treasury	AA+	850,000.00	5/9/2022	2.00%	11/15/2026	812,845.71	3.04%	6,421.20	781,734.38	1,142
380146AC4	Gm Financial Securitized Term	AAA	346,801.60	1/19/2022	1.26%	11/16/2026	346,771.47	1.26%	182.07	333,726.66	1,143
002824BF6	Abbot Laboratories	AA-	1,115,000.00	8/24/2023	3.75%	11/30/2026	1,071,325.45	5.06%	14,053.65	1,069,945.08	1,157
91282CDK4	U.S. Treasury	AA+	1,200,000.00	12/3/2021	1.25%	11/30/2026	1,203,421.88	1.19%	5,040.98	1,076,625.00	1,157
3137BVZ82	Federal Home Loan Mortgage Corporation	AA+	2,000,000.00	5/24/2023	3.43%	1/1/2027	1,939,453.13	4.34%	5,716.67	1,892,967.26	1,189
24422EWA3	Deere & Company	A	500,000.00	1/13/2022	1.70%	1/11/2027	497,180.00	1.82%	1,888.89	445,798.50	1,199
87612EBM7	Target Corp	A	215,000.00	1/24/2022	1.95%	1/15/2027	214,634.50	1.99%	885.08	193,989.77	1,203
87612EBM7	Target Corp	A	800,000.00	1/24/2022	1.95%	1/15/2027	801,752.00	1.90%	3,293.34	721,822.40	1,203
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	625,685.20	1,214
459200KM2	IBM	A-	500,000.00	2/25/2022	2.20%	2/9/2027	493,830.00	2.47%	1,588.89	449,694.50	1,228
459200KM2	IBM	A-	900,000.00	2/25/2022	2.20%	2/9/2027	841,185.00	3.72%	2,860.00	809,450.10	1,228
912828V98	U.S. Treasury	AA+	1,825,000.00	7/6/2022	2.25%	2/15/2027	1,771,248.05	2.94%	5,244.39	1,684,132.81	1,234
912828V98	U.S. Treasury	AA+	6,030,000.00	7/6/2022	2.25%	2/15/2027	5,906,808.98	2.73%	17,328.06	5,564,559.38	1,234
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	2,158,196.95	1,248
438516CE4	Honeywell International	A	800,000.00	3/3/2022	1.10%	3/1/2027	762,624.00	2.09%	733.33	701,975.20	1,248
89788MAD4	Truist Fin Corp	A-	1,200,000.00	3/14/2022	1.27%	3/2/2027	1,127,520.00	2.57%	1,224.77	1,063,795.20	1,249
89788MAD4	Truist Fin Corp	A-	1,200,000.00	3/14/2022	1.27%	3/2/2027	1,086,720.00	3.42%	1,224.77	1,063,795.20	1,249
233868AC2	Dailmer Trucks Retail Trust	NR	905,000.00	9/27/2023	5.90%	3/15/2027	904,986.15	5.90%	593.28	904,756.10	1,262
89236TJZ9	Toyota Motor Corp	A+	1,000,000.00	5/10/2022	3.05%	3/22/2027	968,140.00	3.77%	762.50	927,603.00	1,269
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	2,111,727.31	1,279
023135CF1	Amazon.Com Inc	AA	1,000,000.00	5/20/2022	3.30%	4/13/2027	989,180.00	3.54%	15,400.00	939,019.00	1,291
14318MAD1	Carmax Auto Owner Trust	AAA	1,125,000.00	7/20/2022	3.97%	4/15/2027	1,124,973.45	3.97%	1,985.00	1,098,283.05	1,293
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	1,111,459.20	1,293
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	1,262,460.87	1,308
665859AW4	Northern Trust	A+	800,000.00	5/12/2022	4.00%	5/10/2027	807,728.00	3.79%	12,533.33	756,890.40	1,318
665859AW4	Northern Trust	A+	400,000.00	5/12/2022	4.00%	5/10/2027	403,848.00	3.79%	6,266.67	378,445.20	1,318
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	2,194,806.25	1,323
91324PEG3	Unitedhealth Group Inc	A+	200,000.00	5/20/2022	3.70%	5/15/2027	199,892.00	3.71%	2,795.56	189,628.20	1,323
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	1,377,670.01	1,325



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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	941,089.00	1,348
254683CW3	Discover Financial Services	AAA	950,000.00	8/9/2022	3.56%	7/15/2027	949,882.11	3.56%	1,503.11	917,225.48	1,384
91282CFB2	U.S. Treasury	AA+	960,000.00	1/5/2023	2.75%	7/31/2027	910,950.00	3.98%	4,447.83	894,300.00	1,400
458140BY5	Intel Corporation	A	1,200,000.00	8/12/2022	3.75%	8/5/2027	1,201,452.00	3.72%	7,000.00	1,132,341.60	1,405
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	1,226,800.71	1,416
91282CAH4	U.S. Treasury	AA+	2,800,000.00	12/7/2022	0.50%	8/31/2027	2,407,015.63	3.77%	1,192.31	2,382,625.00	1,431
931142EX7	Wal-Mart Stores	AA	1,200,000.00	9/14/2022	3.95%	9/9/2027	1,201,944.00	3.91%	2,896.67	1,154,848.80	1,440
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	1,295,859.38	1,507
91282CBB6	U.S. Treasury	AA+	2,800,000.00	5/17/2023	0.63%	12/31/2027	2,460,062.50	3.49%	4,422.55	2,367,750.00	1,553
500945AC4	Kubota Credit	NR	560,000.00	7/26/2023	5.28%	1/18/2028	559,858.54	5.29%	1,314.13	554,168.78	1,571
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	837,883.70	1,599
9128283W8	U.S. Treasury	AA+	3,900,000.00	4/6/2023	2.75%	2/15/2028	3,797,320.31	3.34%	13,697.69	3,606,281.25	1,599
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	1,390,632.12	1,602
05592XAD2	Bmw Vehicle Owner Trust	AAA	375,000.00	7/18/2023	5.47%	2/25/2028	374,933.55	5.47%	341.88	373,641.34	1,609
57636QAW4	Mastercard Inc	A+	920,000.00	3/17/2023	4.88%	3/9/2028	922,364.40	4.82%	2,740.83	913,287.68	1,622
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	1,056,916.95	1,628
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	2,128,080.75	1,659
44933XAD9	Hyundai Auto Receivables	AAA	470,000.00	7/19/2023	5.48%	4/17/2028	469,979.60	5.48%	1,144.71	469,258.58	1,661
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	903,984.38	1,674
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	2,087,908.32	1,675
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	788,730.63	1,689
02582JJZ4	American Express Co	AAA	810,000.00	6/14/2023	4.87%	5/15/2028	809,928.15	4.87%	1,753.20	799,271.06	1,689
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	714,896.76	1,689
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	1,711,835.25	1,689
30303M8L9	Meta Platforms	AA-	1,080,000.00	6/5/2023	4.60%	5/15/2028	1,081,620.00	4.56%	20,424.00	1,055,950.56	1,689
539830BZ1	Lockheed Martin Corp	A-	170,000.00	5/25/2023	4.45%	5/15/2028	169,694.00	4.49%	2,647.75	164,206.57	1,689
539830BZ1	Lockheed Martin Corp	A-	480,000.00	5/25/2023	4.45%	5/15/2028	478,272.00	4.53%	7,476.00	463,642.08	1,689
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	635,430.40	1,689
369550BC1	General Dynamics Corp.	A-	850,000.00	5/17/2023	3.75%	5/15/2028	831,351.00	4.24%	12,041.67	798,900.55	1,689
90291VAC4	USAOT	AAA	1,745,000.00	9/15/2023	5.58%	5/15/2028	1,744,694.63	5.58%	4,327.60	1,741,150.70	1,689
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	2,110,449.63	1,706
3137HAD45	Federal Home Loan Mortgage Corporation	AA+	1,728,327.39	7/27/2023	4.78%	6/1/2028	1,728,284.18	4.78%	6,880.18	1,696,083.66	1,706
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	1,532,446.16	1,718
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	1,486,866.86	1,720
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	454,024.21	1,721
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	2,054,256.65	1,736
02665WEM9	American Honda Finance	A-	850,000.00	7/7/2023	5.13%	7/7/2028	849,626.00	5.14%	10,164.58	835,934.20	1,742
24422EXB0	Deere & Company	A	490,000.00	7/14/2023	4.95%	7/14/2028	489,269.90	4.98%	5,187.88	482,699.00	1,749
3137HAMN3	Federal Home Loan Mortgage Corporation	AA+	1,020,000.00	9/28/2023	5.27%	8/1/2028	1,019,994.90	5.27%	4,481.20	1,017,294.35	1,767
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	2,137,454.90	1,767
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	1,050,938.81	1,776
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	1,074,509.70	1,777
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	1,514,770.90	1,781
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	1,767,396.29	1,798
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	1,607,008.98	1,809
161571HT4	Chase Issuance	AAA	1,745,000.00	9/15/2023	5.16%	9/15/2028	1,744,516.29	5.17%	4,001.87	1,735,449.09	1,812



City of Napa
Quarterly Investment Report - Maturity Report
as of September 30, 2023

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
17325FBB3	Citigroup Inc	A+	800,000.00	9/29/2023	5.80%	9/29/2028	800,000.00	5.80%	257.91	799,912.00	1,826
	Total Other		204,055,138.52				200,603,087.88		852,090.10	191,877,333.92	
	Total LAIF, CAMP, and Securities		275,537,910.04				272,085,859.40		852,090.10	263,360,105.44	