



CITY OF PASO ROBLES
MONTHLY TREASURERS REPORT
OCTOBER 31, 2022

This report presents the City's investment portfolio as of October 31, 2022. Total portfolio assets are shown in the chart below and reflects all investments under the care and control of the City. It does not include funds held by in trust on behalf of the City; i.e. bond reserve funds, deferred compensation plans, Section 115 Trust plan and other post-retirement benefit funds.

The portfolio contains three components; liquidity funds, short-term and long-term portfolios. The liquidity fund are monies that are generally available to the City with little or no notice. Liquidity funds include Local Agency Investment Fund (LAIF), money market and California Asset Management Program (CAMP). The short-term portfolio is made up of fixed income securities that mature in less than one (1) year and the long-term portfolio is made up of fixed income securities whose maturities are greater than one (1) year and less than five (5) years.

PFM Asset Management LLC (PFM) provides advisory services to the City for the short-term and long-term portfolios. All PFM trades must be approved in advance by the Treasurer. Liquidity funds are managed by the Treasurer.

The investment portfolio is in compliance with all State laws and provides sufficient liquidity to meet the City's needs over the next six months.

Total Funds on hand at October 31, 2022 included the following and are listed by type:

Security Sector	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
Cash	527,675.64	527,675.64	527,675.64	0.45	0.00	1
Certificate Of Deposit	1,045,000.00	1,038,907.37	1,045,000.00	0.90	3.39	475
Corporate	10,690,000.00	10,148,100.38	10,893,101.50	9.37	1.63	751
Local Government Investment Pool	49,813,957.98	49,813,957.98	49,813,957.98	42.84	1.78	1
Money Market	1,008,976.82	1,008,976.82	1,008,976.82	0.87	0.48	1
Municipal	115,000.00	112,034.15	115,000.00	0.10	1.48	243
US Agency	17,405,000.00	16,244,645.11	17,524,439.66	15.07	1.06	723
US Treasury	36,066,000.00	32,851,529.82	35,344,872.14	30.40	1.53	1,015
Total / Average	116,671,610.44	111,745,827.27	116,273,023.74	100.00	1.57	493

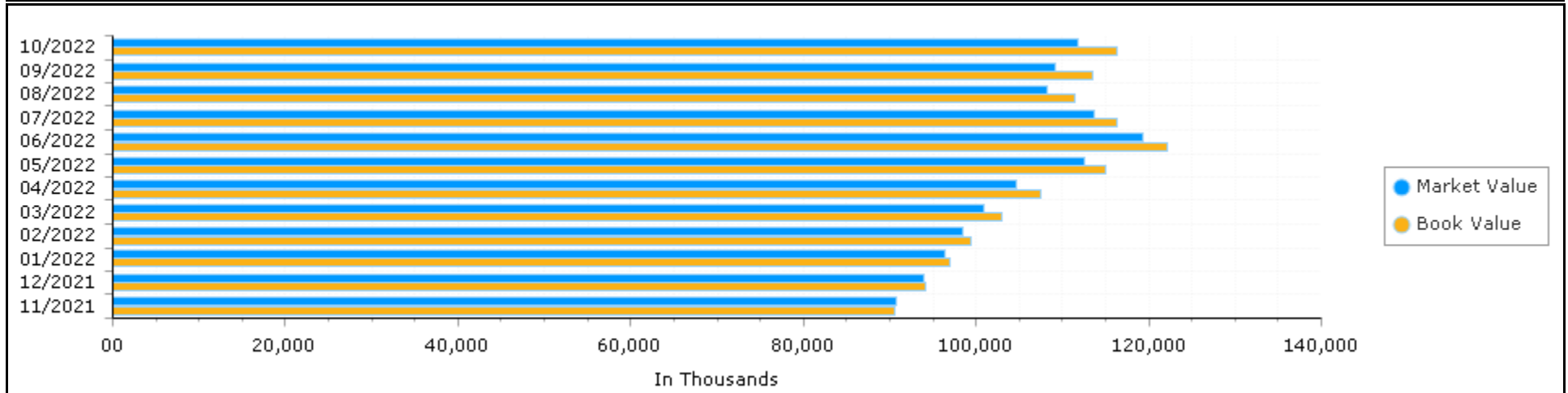


City of Paso Robles Portfolio Summary by Month All Portfolios

Begin Date: 11/30/2021, End Date: 10/31/2022

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
11/30/2021	90,718,648.03	90,596,338.77	122,309.26	0.87	0.58	1.67	625
12/31/2021	94,023,537.26	94,124,335.90	-100,798.64	0.83	0.65	1.62	603
1/31/2022	96,346,262.93	97,031,723.49	-685,460.56	0.82	0.89	1.57	585
2/28/2022	98,449,774.72	99,464,235.53	-1,014,460.81	0.83	1.04	1.51	564
3/31/2022	100,853,283.93	103,036,121.75	-2,182,837.82	0.92	1.57	1.50	574
4/30/2022	104,687,043.96	107,436,520.50	-2,749,476.54	0.96	1.82	1.43	547
5/31/2022	112,524,836.31	114,971,858.43	-2,447,022.12	1.03	1.75	1.33	509
6/30/2022	119,305,794.46	122,171,088.21	-2,865,293.75	1.06	1.93	1.23	472
7/31/2022	113,756,707.34	116,328,101.02	-2,571,393.68	1.18	2.05	1.29	494
8/31/2022	108,150,058.74	111,487,955.81	-3,337,897.07	1.30	2.53	1.35	523
9/30/2022	109,118,060.37	113,459,552.34	-4,341,491.97	1.45	3.06	1.36	526
10/31/2022	111,745,827.27	116,273,023.74	-4,527,196.47	1.58	3.28	1.29	499
Total / Average	104,973,319.61	107,198,404.62	-2,225,085.01	1.09	1.81	1.42	540

Market Value / Book Value Comparison





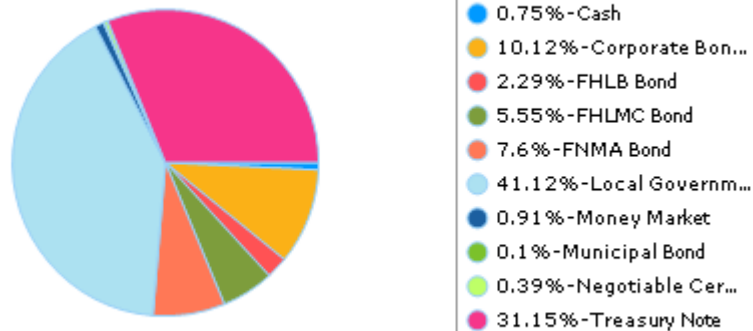
City of Paso Robles Distribution by Security Type - Book Value All Portfolios

Begin Date: 9/30/2022, End Date: 10/31/2022

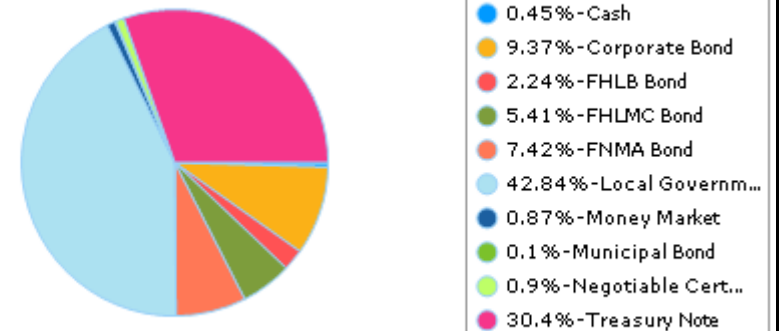
Security Type Allocation

Security Type	Book Value 9/30/2022	% of Portfolio 9/30/2022	Book Value 10/31/2022	% of Portfolio 10/31/2022
Cash	852,502.18	0.75	527,675.64	0.45
Corporate Bond	11,487,323.50	10.12	10,893,101.50	9.37
FHLB Bond	2,603,809.41	2.29	2,603,809.41	2.24
FHLMC Bond	6,294,800.55	5.55	6,294,800.55	5.41
FNMA Bond	8,625,829.70	7.60	8,625,829.70	7.42
Local Government Investment Pool	46,658,214.76	41.12	49,813,957.98	42.84
Money Market	1,032,200.10	0.91	1,008,976.82	0.87
Municipal Bond	115,000.00	0.10	115,000.00	0.10
Negotiable Certificate Of Deposit	445,000.00	0.39	1,045,000.00	0.90
Treasury Note	35,344,872.14	31.15	35,344,872.14	30.40
Total / Average	113,459,552.34	100.00	116,273,023.74	100.00

Portfolio Holdings as of 9/30/2022



Portfolio Holdings as of 10/31/2022



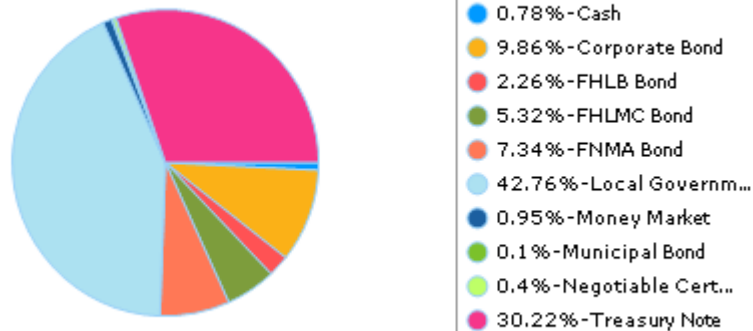


City of Paso Robles Distribution by Security Type - Market Value All Portfolios

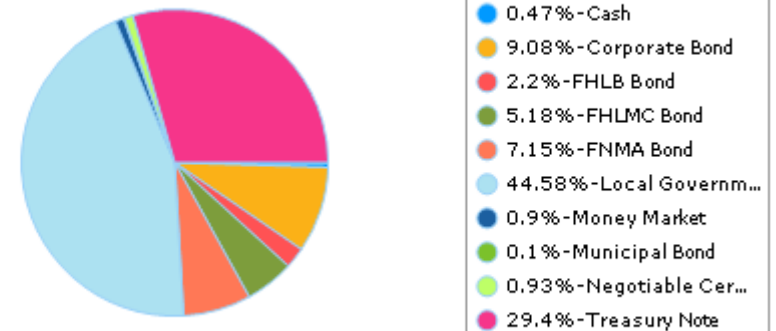
Begin Date: 9/30/2022, End Date: 10/31/2022

Security Type Allocation				
Security Type	Market Value 9/30/2022	% of Portfolio 9/30/2022	Market Value 10/31/2022	% of Portfolio 10/31/2022
Cash	852,502.18	0.78	527,675.64	0.47
Corporate Bond	10,761,483.72	9.86	10,148,100.38	9.08
FHLB Bond	2,469,606.57	2.26	2,462,751.47	2.20
FHLMC Bond	5,807,156.81	5.32	5,788,178.52	5.18
FNMA Bond	8,013,018.26	7.34	7,993,715.12	7.15
Local Government Investment Pool	46,658,214.76	42.76	49,813,957.98	44.58
Money Market	1,032,200.10	0.95	1,008,976.82	0.90
Municipal Bond	112,267.60	0.10	112,034.15	0.10
Negotiable Certificate Of Deposit	438,168.89	0.40	1,038,907.37	0.93
Treasury Note	32,973,441.48	30.22	32,851,529.82	29.40
Total / Average	109,118,060.37	100.00	111,745,827.27	100.00

Portfolio Holdings as of 9/30/2022



Portfolio Holdings as of 10/31/2022





City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 10/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Cash								
Pacific Premier Bank Cash		12/31/2019	527,675.64	100.00	527,675.64	0.45%	NR	1
CASH3004	527,675.64	0.00	527,675.64	0.00		0.00	NR	0
			527,675.64		527,675.64	0.45%		1
Sub Total Cash	527,675.64	0.00	527,675.64	0.00		0.00		0
Corporate Bond								
Amazon 2.4 2/22/2023-23		4/15/2019	346,629.50	99.40	347,911.81	0.3%	Moodys-A2	83
023135AW6	350,000.00	2.66	346,629.50	4.34	1,610.00	1,282.31	S&P-AA-	0.31
Bank of America Corp Var. Corp 7/22/2027 - 26		8/4/2022	446,381.10	85.59	423,687.13	0.38%	Moodys-A2	1360
06051GJS9	495,000.00	1.73	446,381.10	1.73	2,360.41	-22,693.97	S&P-A-	0
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	93.87	445,884.33	0.41%	Moodys-A2	884
06051GKM0	475,000.00	3.38	475,000.00	3.38	1,294.85	-29,115.67	S&P-A-	0
Bank of New York 2.2 8/16/2023-23		11/6/2019	988,644.50	98.06	965,878.24	0.85%	Moodys-A1	228
06406FAD5	985,000.00	2.10	988,644.50	4.72	4,514.58	-22,766.26	S&P-A	0.79
Home Depot Inc 2.7 4/1/2023-23		4/6/2018	686,770.00	99.20	694,384.69	0.59%	Moodys-A2	62
437076AZ5	700,000.00	3.11	686,770.00	4.65	1,575.00	7,614.69	S&P-A	0.42
IBRD Supranational 0.5 9/23/2024		9/23/2021	869,356.20	92.58	805,446.00	0.75%	Moodys-Aaa	693
4581X0DZ8	870,000.00	0.53	869,356.20	4.64	459.17	-63,910.20	S&P-AAA	1.89
INTEL CORP 3.4 3/25/2025-25		5/20/2020	484,220.25	96.80	421,062.20	0.42%	Moodys-A1	848
458140BP4	435,000.00	1.00	484,220.25	4.83	1,479.00	-63,158.05	S&P-A+	2.32
John Deere Capital Corp 1.25 1/10/2025		3/10/2022	472,748.90	92.62	449,224.47	0.41%	Moodys-A2	802
24422EYY2	485,000.00	2.17	472,748.90	4.84	1,869.27	-23,524.43	S&P-A	2.16
Johnson & Johnson 0.55 9/1/2025-25		9/24/2020	441,262.80	89.16	392,325.77	0.38%	Moodys-Aaa	1005
478160CN2	440,000.00	0.49	441,262.80	4.68	403.33	-48,937.03	S&P-AAA	2.81
JP Morgan Chase & Co 3.625 5/13/2024		9/24/2020	525,877.25	97.94	465,201.16	0.45%	Moodys-A2	560
46625HJX9	475,000.00	0.64	525,877.25	5.04	8,035.42	-60,676.09	S&P-A-	1.48



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 10/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
JP Morgan Chase & Co Var. Corp 9/16/2024 -23		9/16/2020	325,000.00	95.45	310,214.73	0.28%	Moody's-A2	320
46647PBS4	325,000.00	0.65	325,000.00	0.65	265.28	-14,785.27	S&P-A-	0
Mastercard INC 2 3/3/2025-25		3/17/2021	458,440.40	93.90	413,157.00	0.39%	Moody's-A1	826
57636QAN4	440,000.00	0.92	458,440.40	4.79	1,417.78	-45,283.40	S&P-A+	2.29
Microsoft Corp 2.7 2/12/2025-24		3/17/2021	1,067,560.00	95.99	959,931.05	0.92%	Moody's-Aaa	743
594918BB9	1,000,000.00	0.93	1,067,560.00	4.57	5,925.00	-107,628.95	S&P-AAA	2.21
NOVARTIS CAPITAL CORP 1.75 2/14/2025- 25		5/12/2020	956,542.50	93.52	865,049.61	0.82%	Moody's-A1	806
66989HAP3	925,000.00	1.01	956,542.50	4.78	3,462.33	-91,492.89	S&P-AA-	2.24
Pepsico INC 2.75 4/30/2025-25		3/17/2021	454,869.00	94.94	403,509.44	0.39%	Moody's-A1	822
713448CT3	425,000.00	1.00	454,869.00	4.92	0.00	-51,359.56	S&P-A+	2.43
Pfizer Inc 2.95 3/15/2024-24		6/5/2019	989,887.35	97.61	941,933.06	0.85%	Moody's-A1	472
717081ES8	965,000.00	2.38	989,887.35	4.77	3,637.51	-47,954.29	S&P-AA-	1.35
State Street Corp Var. Corp 3/30/2026 -25		3/17/2022	626,225.00	93.94	587,132.35	0.54%	Moody's-A1	881
857477BM4	625,000.00	2.90	626,225.00	2.90	1,510.94	-39,092.65	S&P-A	0
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	93.15	256,167.34	0.24%	Moody's-A1	836
89236TGT6	275,000.00	1.58	277,686.75	5.01	1,072.50	-21,519.41	S&P-AA-	2.24
			10,893,101.50		10,148,100.38	9.37%		654
Sub Total Corporate Bond	10,690,000.00	1.63	10,893,101.50	4.33	40,892.37	-745,001.12		1.43
FHLB Bond								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	90.62	561,834.16	0.53%	Moody's-Aaa	896
3130AJHU6	620,000.00	0.60	616,924.80	4.59	146.39	-55,090.64	S&P-AA+	2.44
FHLB 3.375 12/8/2023		1/31/2019	1,986,884.61	98.49	1,900,917.31	1.71%	Moody's-Aaa	403
3130A0F70	1,930,000.00	2.72	1,986,884.61	4.79	25,874.06	-85,967.30	S&P-AA+	1.08
			2,603,809.41		2,462,751.47	2.24%		520
Sub Total FHLB Bond	2,550,000.00	2.22	2,603,809.41	4.74	26,020.45	-141,057.94		1.4



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 10/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FHLMC Bond								
FHLMC 0.25 12/4/2023		12/4/2020	464,539.65	95.38	443,533.74	0.4%	Moodys-Aaa	399
3137EAF2	465,000.00	0.28	464,539.65	4.64	474.69	-21,005.91	S&P-AA+	1.09
FHLMC 0.25 8/24/2023		8/21/2020	554,433.90	96.45	535,287.94	0.48%	None	297
3137EAEV7	555,000.00	0.28	554,433.90	4.75	258.23	-19,145.96	None	0.81
FHLMC 0.3 11/16/2023-22		11/16/2020	499,600.00	95.31	476,556.87	0.43%	Moodys-Aaa	16
3134GXBL7	500,000.00	0.33	499,600.00	4.97	687.50	-23,043.13	S&P-AA+	1.04
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	89.50	514,620.90	0.49%	Moodys-Aaa	994
3137EAEU9	575,000.00	0.48	572,136.50	4.52	598.96	-57,515.60	S&P-AA+	2.71
FHLMC 0.375 9/23/2025		9/25/2020	852,426.45	88.93	760,343.44	0.73%	Moodys-Aaa	1058
3137EAEX3	855,000.00	0.44	852,426.45	4.50	338.44	-92,083.01	S&P-AA+	2.88
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	93.51	1,276,435.97	1.17%	Moodys-Aaa	835
3137EAEP0	1,365,000.00	1.52	1,363,948.95	4.53	4,493.13	-87,512.98	S&P-AA+	2.24
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	93.51	1,781,399.66	1.71%	Moodys-Aaa	835
3137EAEP0	1,905,000.00	0.56	1,987,715.10	4.53	6,270.63	-206,315.44	S&P-AA+	2.24
			6,294,800.55		5,788,178.52	5.41%		735
Sub Total FHLMC Bond	6,220,000.00	0.68	6,294,800.55	4.58	13,121.58	-506,622.03		2.06
FNMA Bond								
FNMA 0.25 7/10/2023		7/10/2020	1,252,301.75	97.02	1,217,604.28	1.08%	S&P-AA-	252
3135G05G4	1,255,000.00	0.32	1,252,301.75	4.68	967.40	-34,697.47	Moodys-Aaa	0.69
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	89.12	534,705.68	0.51%	Moodys-Aaa	1029
3135G05X7	600,000.00	0.45	597,972.00	4.53	412.50	-63,266.32	S&P-AA+	2.8
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	88.82	799,384.03	0.77%	Moodys-Aaa	1103
3135G06G3	900,000.00	0.57	896,778.00	4.51	2,175.00	-97,393.97	S&P-AA+	2.99
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	88.82	444,102.24	0.43%	Moodys-Aaa	1103
3135G06G3	500,000.00	0.53	499,250.00	4.51	1,208.33	-55,147.76	S&P-AA+	2.99



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 10/31/2022

Description	Face Amount /	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP	Shares	YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FNMA 0.5 11/7/2025		12/4/2020	569,481.30	88.82	506,276.55	0.49%	Moodys-Aaa	1103
3135G06G3	570,000.00	0.52	569,481.30	4.51	1,377.50	-63,204.75	S&P-AA+	2.99
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	90.15	892,446.81	0.85%	Moodys-Aaa	960
3135G04Z3	990,000.00	0.54	987,950.70	4.52	1,842.50	-95,503.89	S&P-AA+	2.61
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	90.15	1,113,304.85	1.07%	Moodys-Aaa	960
3135G04Z3	1,235,000.00	0.38	1,242,002.45	4.52	2,298.47	-128,697.60	S&P-AA+	2.61
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	90.75	694,274.27	0.66%	Moodys-Aaa	904
3135G03U5	765,000.00	0.67	763,424.10	4.62	119.53	-69,149.83	S&P-AA+	2.46
FNMA 2.875 9/12/2023		12/6/2018	1,816,669.40	98.44	1,791,616.41	1.56%	Moodys-Aaa	316
3135G0U43	1,820,000.00	2.92	1,816,669.40	4.74	7,122.01	-25,052.99	S&P-AA+	0.86
Sub Total FNMA Bond	8,635,000.00	0.99	8,625,829.70	4.59	7,993,715.12	7.42%		754
Local Government Investment Pool								
CAMP LGIP		12/31/2019	101,658.08	100.00	101,658.08	0.09%	NR	1
CAMP1001	101,658.08	3.14	101,658.08	3.14		0.00	NR	0
LAIF LGIP		12/31/2019	49,712,299.90	100.00	49,712,299.90	42.75%	NR	1
LAIF0271	49,712,299.90	1.77	49,712,299.90	1.77		0.00	NR	0
Sub Total Local Government Investment Pool	49,813,957.98	1.77	49,813,957.98	1.77	49,813,957.98	42.84%		1
Money Market								
Community West Bank MM		12/31/2019	1,000,390.57	100.00	1,000,390.57	0.86%	NR	1
CWB0904	1,000,390.57	0.46	1,000,390.57	0.46		0.00	NR	0
Zions Bank MM		2/1/2020	8,586.25	100.00	8,586.25	0.01%	NR	1
MM9730	8,586.25	2.62	8,586.25	2.62		0.00	NR	0
Sub Total Money Market	1,008,976.82	0.48	1,008,976.82	0.48	1,008,976.82	0.87%		1
Municipal Bond								



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 10/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
CA State Earthquake Authority 1.477 7/1/2023		11/24/2020	115,000.00	97.42	112,034.15	0.1%	NR	243
13017HAK2	115,000.00	1.48	115,000.00	5.47	566.18	-2,965.85	NR	0.66
			115,000.00		112,034.15	0.1%		243
Sub Total Municipal Bond	115,000.00	1.48	115,000.00	5.47	566.18	-2,965.85		0.66
Negotiable Certificate Of Deposit								
Credit Suisse New York 0.59 3/17/2023		3/23/2021	445,000.00	98.63	438,907.37	0.38%	FDIC Insured	137
22552G3C2	445,000.00	0.59	445,000.00	4.49	4,281.02	-6,092.63	None	0.38
Toronto Dominion Bank NY 5.47 10/25/2024		10/31/2022	600,000.00	100.00	600,000.00	0.52%	S&P-A-	725
89115B6F2	600,000.00	5.47	600,000.00	5.47	0.00	0.00	None	1.93
			1,045,000.00		1,038,907.37	0.9%		475
Sub Total Negotiable Certificate Of Deposit	1,045,000.00	3.39	1,045,000.00	5.05	4,281.02	-6,092.63		1.27
Treasury Note								
T-Note 0.125 2/15/2024		3/5/2021	1,662,889.45	94.37	1,575,997.37	1.43%	Moodys-Aaa	472
91282CBM2	1,670,000.00	0.27	1,662,889.45	4.67	436.79	-86,892.08	S&P-AA+	1.29
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	88.33	1,369,085.55	1.3%	Moodys-Aaa	1096
91282CAT8	1,550,000.00	0.78	1,517,062.50	4.45	0.00	-147,976.95	S&P-AA+	2.99
T-Note 0.25 8/31/2025		8/4/2021	1,711,280.86	88.91	1,538,213.93	1.47%	Moodys-Aaa	1035
91282CAJ0	1,730,000.00	0.52	1,711,280.86	4.46	728.80	-173,066.93	S&P-AA+	2.82
T-Note 0.25 9/30/2025		9/8/2021	1,317,544.53	88.73	1,189,040.96	1.13%	Moodys-Aaa	1065
91282CAM3	1,340,000.00	0.67	1,317,544.53	4.41	285.30	-128,503.57	S&P-AA+	2.9
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	87.80	557,535.08	0.54%	Moodys-Aaa	1188
91282CBH3	635,000.00	0.80	622,796.09	4.45	595.31	-65,261.01	S&P-AA+	3.23
T-Note 0.375 1/31/2026		1/6/2022	1,639,703.13	87.80	1,492,613.60	1.41%	Moodys-Aaa	1188
91282CBH3	1,700,000.00	1.27	1,639,703.13	4.45	1,593.75	-147,089.53	S&P-AA+	3.23
T-Note 0.375 1/31/2026		2/22/2022	723,193.95	87.80	671,676.12	0.62%	Moodys-Aaa	1188
91282CBH3	765,000.00	1.82	723,193.95	4.45	717.19	-51,517.83	S&P-AA+	3.23



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 10/31/2022

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
T-Note 0.375 1/31/2026 91282CBH3	1,105,000.00	5/4/2022 2.95	1,004,859.38 1,004,859.38	87.80 4.45	970,198.84 1,035.94	0.86% -34,660.54	Moodys-Aaa S&P-AA+	1188 3.23
T-Note 0.375 11/30/2025 91282CAZ4	1,460,000.00	11/3/2021 1.01	1,422,872.66 1,422,872.66	88.38 4.45	1,290,388.88 2,288.73	1.22% -132,483.78	Moodys-Aaa S&P-AA+	1126 3.06
T-Note 0.375 11/30/2025 91282CAZ4	1,050,000.00	3/9/2022 1.78	997,171.88 997,171.88	88.38 4.45	928,019.40 1,646.00	0.86% -69,152.48	Moodys-Aaa S&P-AA+	1126 3.06
T-Note 0.5 2/28/2026 91282CBQ3	1,680,000.00	3/5/2021 0.71	1,662,609.38 1,662,609.38	87.91 4.45	1,476,824.16 1,415.47	1.43% -185,785.22	Moodys-Aaa S&P-AA+	1216 3.3
T-Note 0.5 2/28/2026 91282CBQ3	1,635,000.00	12/7/2021 1.16	1,590,867.77 1,590,867.77	87.91 4.45	1,437,266.37 1,377.56	1.37% -153,601.40	Moodys-Aaa S&P-AA+	1216 3.3
T-Note 0.5 4/30/2027 912828ZN3	610,000.00	8/4/2022 2.89	545,973.83 545,973.83	84.61 4.30	516,093.55 0.00	0.47% -29,880.28	Moodys-Aaa S&P-AA+	1642 4.45
T-Note 0.5 6/30/2027 912828ZV5	840,000.00	8/10/2022 2.99	745,434.38 745,434.38	84.13 4.29	706,650.00 1,403.80	0.64% -38,784.38	Moodys-Aaa S&P-AA+	1703 4.6
T-Note 0.75 5/31/2026 91282CCF6	1,210,000.00	6/4/2021 0.82	1,206,171.48 1,206,171.48	87.97 4.42	1,064,422.48 3,793.65	1.04% -141,749.00	S&P-AA+ Moodys-Aaa	1308 3.53
T-Note 0.75 5/31/2026 91282CCF6	905,000.00	6/8/2022 2.99	829,418.36 829,418.36	87.97 4.42	796,117.64 2,837.40	0.71% -33,300.72	S&P-AA+ Moodys-Aaa	1308 3.53
T-Note 0.875 9/30/2026 91282CCZ2	1,075,000.00	4/7/2022 2.77	989,797.85 989,797.85	87.53 4.38	940,960.40 801.08	0.85% -48,837.45	Moodys-Aaa S&P-AA+	1430 3.85
T-Note 1.125 1/15/2025 91282CDS7	1,010,000.00	3/9/2022 1.70	994,021.48 994,021.48	92.94 4.52	938,668.75 3,334.65	0.85% -55,352.73	Moodys-Aaa S&P-AA+	807 2.18
T-Note 1.125 1/15/2025 91282CDS7	600,000.00	5/5/2022 3.01	570,984.38 570,984.38	92.94 4.52	557,625.00 1,980.98	0.49% -13,359.38	Moodys-Aaa S&P-AA+	807 2.18



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 10/31/2022

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
T-Note 1.25 7/31/2023 912828S92	638,000.00	4/5/2019 2.31	610,336.72 610,336.72	97.51 4.67	622,099.76 1,993.75	0.52% 11,763.04	Moodys-Aaa S&P-AA+	273 0.75
T-Note 1.5 2/29/2024 91282CEA5	1,000,000.00	3/9/2022 1.53	999,453.13 999,453.13	95.98 4.65	959,805.00 2,527.62	0.86% -39,648.13	Moodys-Aaa S&P-AA+	486 1.32
T-Note 1.5 9/30/2024 912828YH7	430,000.00	3/4/2021 0.41	446,645.70 446,645.70	94.47 4.55	406,215.84 549.31	0.38% -40,429.86	Moodys-Aaa S&P-AA+	700 1.89
T-Note 1.875 8/31/2024 9128282U3	1,050,000.00	9/12/2019 1.54	1,066,611.33 1,066,611.33	95.23 4.62	999,961.20 3,317.51	0.92% -66,650.13	Moodys-Aaa S&P-AA+	670 1.8
T-Note 2 6/30/2024 912828XX3	985,000.00	7/3/2019 1.78	995,157.81 995,157.81	95.81 4.64	943,714.71 6,584.51	0.86% -51,443.10	Moodys-Aaa S&P-AA+	608 1.64
T-Note 2.125 11/30/2023 912828U57	1,400,000.00	1/4/2019 2.51	1,375,335.94 1,375,335.94	97.33 4.68	1,362,648.00 12,436.48	1.18% -12,687.94	Moodys-Aaa S&P-AA+	395 1.07
T-Note 2.125 2/29/2024 912828W48	1,210,000.00	4/21/2021 0.31	1,272,579.69 1,272,579.69	96.75 4.67	1,170,675.00 4,332.77	1.09% -101,904.69	Moodys-Aaa S&P-AA+	486 1.32
T-Note 2.125 3/31/2024 912828W71	975,000.00	1/7/2020 1.61	995,452.15 995,452.15	96.57 4.66	941,560.43 1,764.51	0.86% -53,891.72	Moodys-Aaa S&P-AA+	517 1.4
T-Note 2.25 2/15/2027 912828V98	1,155,000.00	7/7/2022 2.85	1,125,132.42 1,125,132.42	91.87 4.35	1,061,066.16 5,437.60	0.97% -64,066.26	Moodys-Aaa S&P-AA+	1568 4.08
T-Note 2.25 8/15/2027 9128282R0	2,180,000.00	9/6/2022 3.40	2,066,827.34 2,066,827.34	91.24 4.29	1,988,994.94 10,263.18	1.78% -77,832.40	Moodys-Aaa S&P-AA+	1749 4.53
T-Note 2.375 2/29/2024 9128286G0	993,000.00	8/12/2021 0.34	1,044,279.14 1,044,279.14	97.09 4.65	964,101.71 3,974.06	0.9% -80,177.43	Moodys-Aaa S&P-AA+	486 1.31
T-Note 2.375 8/15/2024 912828D56	535,000.00	9/25/2019 1.56	555,334.18 555,334.18	96.14 4.65	514,331.35 2,658.64	0.48% -41,002.83	Moodys-Aaa S&P-AA+	654 1.75



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 10/31/2022

Description	Face Amount /	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP	Shares	YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
T-Note 2.625 1/31/2026		2/8/2021	890,625.59	94.54	761,008.36	0.77%	Moodys-Aaa	1188
9128286A3	805,000.00	0.46	890,625.59	4.45	5,282.81	-129,617.23	S&P-AA+	3.11
T-Note 2.875 9/30/2023		1/7/2020	146,447.66	98.54	137,949.28	0.13%	Moodys-Aaa	334
9128285D8	140,000.00	1.60	146,447.66	4.53	342.79	-8,498.38	S&P-AA+	0.91
			35,344,872.14		32,851,529.82	30.39%		1015
Sub Total Treasury Note	36,066,000.00	1.53	35,344,872.14	4.49	87,737.94	-2,493,342.32		2.73
			116,273,023.74		111,745,827.27	100.00%		482
TOTAL PORTFOLIO	116,671,610.44	1.57	116,273,023.74	3.28	190,142.78	-4,527,196.47		1.27



City of Paso Robles
Transaction Summary by Action
All Portfolios

Begin Date: 9/30/2022, End Date: 10/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	10/31/2022	89115B6F2	600,000.00	Toronto Dominion Bank NY 5.47 10/25/2024	100.00	600,000.00	0.00	5.47	600,000.00
Subtotal			600,000.00			600,000.00	0.00		600,000.00
Deposit	10/3/2022	MM9730	7.81	Zions Bank MM	100.00	7.81	0.00	0.00	7.81
Deposit	10/31/2022	LAIF0271	154,473.04	LAIF LGIP	100.00	154,473.04	0.00	0.00	154,473.04
Deposit	10/31/2022	LAIF0271	4,151,000.00	LAIF LGIP	100.00	4,151,000.00	0.00	0.00	4,151,000.00
Deposit	10/31/2022	CWB0904	390.57	Community West Bank MM	100.00	390.57	0.00	0.00	390.57
Deposit	10/31/2022	CAMP1001	270.18	CAMP LGIP	100.00	270.18	0.00	0.00	270.18
Deposit	10/31/2022	MM9730	8,586.25	Zions Bank MM	100.00	8,586.25	0.00	0.00	8,586.25
Subtotal			4,314,727.85			4,314,727.85	0.00		4,314,727.85
Total Buy Transactions			4,914,727.85			4,914,727.85	0.00		4,914,727.85
Interest/Dividends									
Interest	10/1/2022	437076AZ5	0.00	Home Depot Inc 2.7 4/1/2023-23		0.00	9,450.00	0.00	9,450.00
Interest	10/2/2022	06051GKM0	0.00	Bank of America Var. Corp 4/2/2026 -25		0.00	8,483.50	0.00	8,483.50
Interest	10/3/2022	MM9730	0.00	Zions Bank MM		0.00	7.81	0.00	7.81
Interest	10/14/2022	3130AJHU6	0.00	FHLB 0.5 4/14/2025		0.00	1,550.00	0.00	1,550.00
Interest	10/22/2022	3135G03U5	0.00	FNMA 0.625 4/22/2025		0.00	2,390.63	0.00	2,390.63
Interest	10/30/2022	713448CT3	0.00	Pepsico INC 2.75 4/30/2025-25		0.00	5,843.75	0.00	5,843.75
Interest	10/31/2022	912828ZN3	0.00	T-Note 0.5 4/30/2027		0.00	1,525.00	0.00	1,525.00
Interest	10/31/2022	LAIF0271	0.00	LAIF LGIP		0.00	154,473.04	0.00	154,473.04
Interest	10/31/2022	CWB0904	0.00	Community West Bank MM		0.00	390.57	0.00	390.57
Interest	10/31/2022	91282CAT8	0.00	T-Note 0.25 10/31/2025		0.00	1,937.50	0.00	1,937.50
Interest	10/31/2022	CAMP1001	0.00	CAMP LGIP		0.00	270.18	0.00	270.18
Subtotal			0.00			0.00	186,321.98		186,321.98
Total Interest/Dividends			0.00			0.00	186,321.98		186,321.98
Sell Transactions									
Sell	10/31/2022	023135AW6	600,000.00	Amazon 2.4 2/22/2023-23	0.00	596,520.00	2,760.00	0.00	599,280.00



**City of Paso Robles
Transaction Summary by Action
All Portfolios**

Begin Date: 9/30/2022, End Date: 10/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Subtotal			600,000.00			596,520.00	2,760.00		599,280.00
Withdraw	10/3/2022	MM9730	7.81	Zions Bank MM	0.00	7.81	0.00	0.00	7.81
Withdraw	10/3/2022	MM9730	31,040.64	Zions Bank MM	0.00	31,040.64	0.00	0.00	31,040.64
Withdraw	10/5/2022	CWB0904	1,159.46	Community West Bank MM	0.00	1,159.46	0.00	0.00	1,159.46
Withdraw	10/31/2022	LAIF0271	1,150,000.00	LAIF LGIP	0.00	1,150,000.00	0.00	0.00	1,150,000.00
Withdraw	10/31/2022	CASH3004	3,399.73	Pacific Premier Bank Cash	0.00	3,399.73	0.00	0.00	3,399.73
Withdraw	10/31/2022	CASH3004	321,426.81	Pacific Premier Bank Cash	0.00	321,426.81	0.00	0.00	321,426.81
Subtotal			1,507,034.45			1,507,034.45	0.00		1,507,034.45
Total Sell Transactions			2,107,034.45			2,103,554.45	2,760.00		2,106,314.45