



CITY OF PASO ROBLES
MONTHLY TREASURERS REPORT
SEPTEMBER 30, 2022

This report presents the City's investment portfolio as of September 30, 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 September 30, 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	852,502.18	852,502.18	852,502.18	0.75	0.00	1
Certificate Of Deposit	445,000.00	438,168.89	445,000.00	0.39	0.59	168
Corporate	11,290,000.00	10,761,483.72	11,487,323.50	10.12	1.68	749
Local Government Investment Pool	46,658,214.76	46,658,214.76	46,658,214.76	41.12	1.52	1
Money Market	1,032,200.10	1,032,200.10	1,032,200.10	0.91	0.52	1
Municipal	115,000.00	112,267.60	115,000.00	0.10	1.48	274
US Agency	17,405,000.00	16,289,781.64	17,524,439.66	15.45	1.06	754
US Treasury	36,066,000.00	32,973,441.48	35,344,872.14	31.15	1.53	1,046
Total / Average	113,863,917.04	109,118,060.37	113,459,552.34	100.00	1.44	519

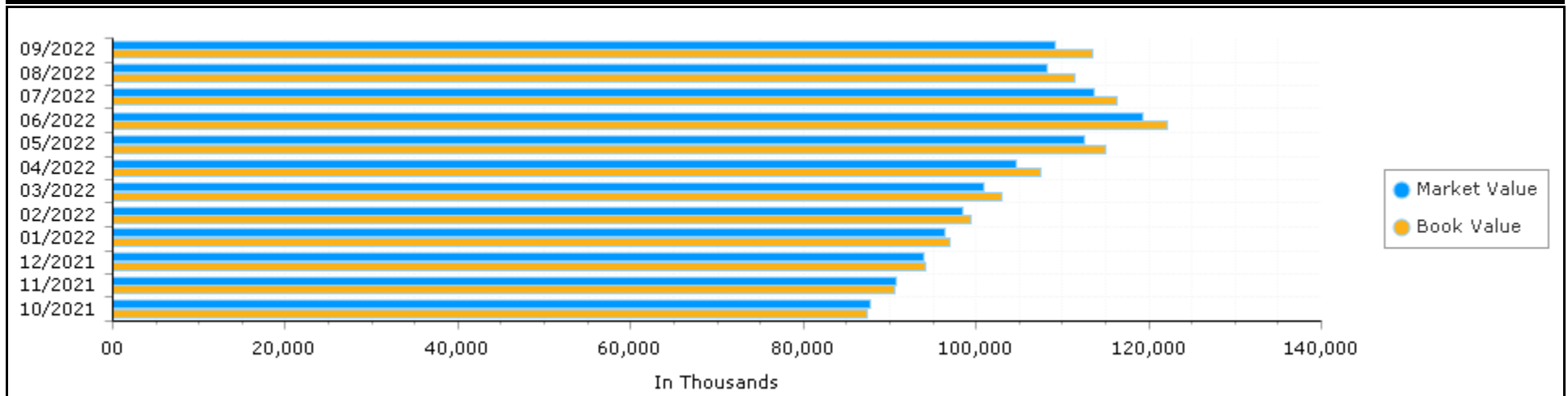


City of Paso Robles Portfolio Summary by Month All Portfolios

Begin Date: 10/31/2021, End Date: 9/30/2022

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
10/31/2021	87,754,119.25	87,461,135.38	292,983.87	0.92	0.55	1.74	648
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
Total / Average	102,974,010.61	104,797,413.93	-1,823,403.32	1.03	1.59	1.45	551

Market Value / Book Value Comparison





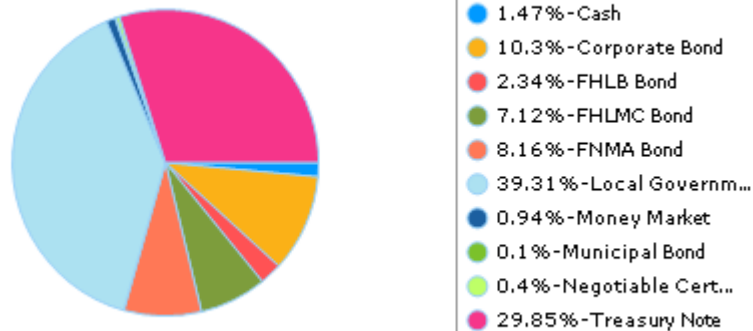
City of Paso Robles Distribution by Security Type - Book Value All Portfolios

Begin Date: 8/31/2022, End Date: 9/30/2022

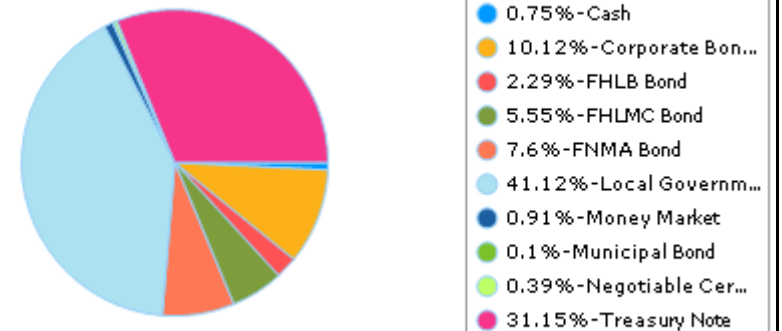
Security Type Allocation

Security Type	Book Value 8/31/2022	% of Portfolio 8/31/2022	Book Value 9/30/2022	% of Portfolio 9/30/2022
Cash	1,639,540.84	1.47	852,502.18	0.75
Corporate Bond	11,487,323.50	10.30	11,487,323.50	10.12
FHLB Bond	2,603,809.41	2.34	2,603,809.41	2.29
FHLMC Bond	7,937,616.75	7.12	6,294,800.55	5.55
FNMA Bond	9,099,399.95	8.16	8,625,829.70	7.60
Local Government Investment Pool	43,828,997.43	39.31	46,658,214.76	41.12
Money Market	1,053,223.13	0.94	1,032,200.10	0.91
Municipal Bond	115,000.00	0.10	115,000.00	0.10
Negotiable Certificate Of Deposit	445,000.00	0.40	445,000.00	0.39
Treasury Note	33,278,044.80	29.85	35,344,872.14	31.15
Total / Average	111,487,955.81	100.00	113,459,552.34	100.00

Portfolio Holdings as of 8/31/2022



Portfolio Holdings as of 9/30/2022



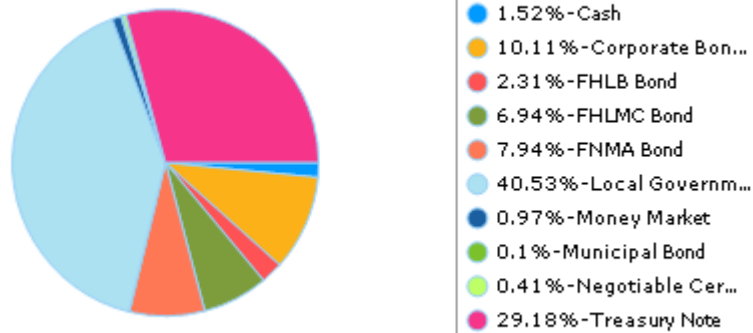


City of Paso Robles Distribution by Security Type - Market Value All Portfolios

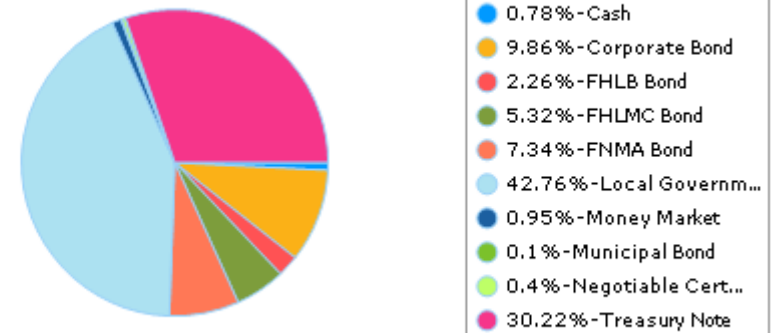
Begin Date: 8/31/2022, End Date: 9/30/2022

Security Type Allocation				
Security Type	Market Value 8/31/2022	% of Portfolio 8/31/2022	Market Value 9/30/2022	% of Portfolio 9/30/2022
Cash	1,639,540.84	1.52	852,502.18	0.78
Corporate Bond	10,933,493.77	10.11	10,761,483.72	9.86
FHLB Bond	2,498,235.35	2.31	2,469,606.57	2.26
FHLMC Bond	7,501,498.66	6.94	5,807,156.81	5.32
FNMA Bond	8,588,755.17	7.94	8,013,018.26	7.34
Local Government Investment Pool	43,828,997.43	40.53	46,658,214.76	42.76
Money Market	1,053,223.13	0.97	1,032,200.10	0.95
Municipal Bond	112,460.80	0.10	112,267.60	0.10
Negotiable Certificate Of Deposit	438,660.31	0.41	438,168.89	0.40
Treasury Note	31,555,193.28	29.18	32,973,441.48	30.22
Total / Average	108,150,058.74	100.00	109,118,060.37	100.00

Portfolio Holdings as of 8/31/2022



Portfolio Holdings as of 9/30/2022





City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 9/30/2022

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	852,502.18	100.00	852,502.18	0.75%	NR	1
CASH3004	852,502.18	0.00	852,502.18	0.00		0.00	NR	0
			852,502.18		852,502.18	0.75%		1
Sub Total Cash	852,502.18	0.00	852,502.18	0.00		0.00		0
Corporate Bond								
Amazon 2.4 2/22/2023-23		4/15/2019	940,851.50	99.20	942,383.87	0.83%	Moodys-A2	114
023135AW6	950,000.00	2.66	940,851.50	4.46	2,406.67	1,532.37	S&P-AA-	0.39
Bank of America Corp Var. Corp 7/22/2027 - 26		8/4/2022	446,381.10	85.75	424,447.14	0.39%	Moodys-A2	1391
06051GJS9	495,000.00	1.73	446,381.10	1.73	1,621.29	-21,933.96	S&P-A-	0
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	94.48	448,768.20	0.42%	Moodys-A2	915
06051GKM0	475,000.00	3.38	475,000.00	3.38	8,860.54	-26,231.80	S&P-A-	0
Bank of New York 2.2 8/16/2023-23		11/6/2019	988,644.50	98.03	965,565.95	0.87%	Moodys-A1	259
06406FAD5	985,000.00	2.10	988,644.50	4.52	2,648.56	-23,078.55	S&P-A	0.87
Home Depot Inc 2.7 4/1/2023-23		4/6/2018	686,770.00	99.11	693,800.09	0.61%	Moodys-A2	93
437076AZ5	700,000.00	3.11	686,770.00	4.50	9,397.50	7,030.09	S&P-A	0.5
IBRD Supranational 0.5 9/23/2024		9/23/2021	869,356.20	92.88	808,090.80	0.77%	Moodys-Aaa	724
4581X0DZ8	870,000.00	0.53	869,356.20	4.29	84.58	-61,265.40	S&P-AAA	1.97
INTEL CORP 3.4 3/25/2025-25		5/20/2020	484,220.25	96.99	421,914.70	0.43%	Moodys-A1	879
458140BP4	435,000.00	1.00	484,220.25	4.70	205.42	-62,305.55	S&P-A+	2.4
John Deere Capital Corp 1.25 1/10/2025		3/10/2022	472,748.90	92.69	449,564.15	0.42%	Moodys-A2	833
24422EVY2	485,000.00	2.17	472,748.90	4.67	1,347.22	-23,184.75	S&P-A	2.25
Johnson & Johnson 0.55 9/1/2025-25		9/24/2020	441,262.80	89.30	392,934.16	0.39%	Moodys-Aaa	1036
478160CN2	440,000.00	0.49	441,262.80	4.50	194.94	-48,328.64	S&P-AAA	2.9
JP Morgan Chase & Co 3.625 5/13/2024		9/24/2020	525,877.25	98.31	466,958.06	0.46%	Moodys-A2	591
46625HJX9	475,000.00	0.64	525,877.25	4.72	6,552.69	-58,919.19	S&P-A-	1.57



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 9/30/2022

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
JP Morgan Chase & Co Var. Corp 9/16/2024 -23		9/16/2020	325,000.00	95.38	309,998.72	0.29%	Moody's-A2	351
46647PBS4	325,000.00	0.65	325,000.00	0.65	82.53	-15,001.28	S&P-A-	0
Mastercard INC 2 3/3/2025-25		3/17/2021	458,440.40	94.15	414,268.71	0.4%	Moody's-A1	857
57636QAN4	440,000.00	0.92	458,440.40	4.58	660.00	-44,171.69	S&P-A+	2.37
Microsoft Corp 2.7 2/12/2025-24		3/17/2021	1,067,560.00	95.87	958,658.05	0.94%	Moody's-Aaa	774
594918BB9	1,000,000.00	0.93	1,067,560.00	4.56	3,600.00	-108,901.95	S&P-AAA	2.3
NOVARTIS CAPITAL CORP 1.75 2/14/2025- 25		5/12/2020	956,542.50	93.72	866,924.21	0.84%	Moody's-A1	837
66989HAP3	925,000.00	1.01	956,542.50	4.57	2,068.40	-89,618.29	S&P-AA-	2.33
Pepsico INC 2.75 4/30/2025-25		3/17/2021	454,869.00	95.60	406,287.25	0.4%	Moody's-A1	853
713448CT3	425,000.00	1.00	454,869.00	4.58	4,869.79	-48,581.75	S&P-A+	2.48
Pfizer Inc 2.95 3/15/2024-24		6/5/2019	989,887.35	97.87	944,482.31	0.87%	Moody's-A1	503
717081ES8	965,000.00	2.38	989,887.35	4.47	1,186.15	-45,405.04	S&P-AA-	1.44
State Street Corp Var. Corp 3/30/2026 -25		3/17/2022	626,225.00	94.36	589,737.99	0.55%	Moody's-A1	912
857477BM4	625,000.00	2.90	626,225.00	2.90	0.00	-36,487.01	S&P-A	0
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	93.35	256,699.36	0.24%	Moody's-A1	867
89236TGT6	275,000.00	1.58	277,686.75	4.80	646.25	-20,987.39	S&P-AA-	2.32
			11,487,323.50		10,761,483.72	10.12%		656
Sub Total Corporate Bond	11,290,000.00	1.68	11,487,323.50	4.18	46,432.53	-725,839.78		1.44
FHLB Bond								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	90.78	562,857.51	0.54%	Moody's-Aaa	927
3130AJHU6	620,000.00	0.60	616,924.80	4.38	1,429.44	-54,067.29	S&P-AA+	2.52
FHLB 3.375 12/8/2023		1/31/2019	1,986,884.61	98.80	1,906,749.06	1.75%	Moody's-Aaa	434
3130A0F70	1,930,000.00	2.72	1,986,884.61	4.42	20,265.00	-80,135.55	S&P-AA+	1.16
			2,603,809.41		2,469,606.57	2.29%		551
Sub Total FHLB Bond	2,550,000.00	2.22	2,603,809.41	4.41	21,694.44	-134,202.84		1.48



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 9/30/2022

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	95.43	443,733.83	0.41%	Moodys-Aaa	430
3137EAF2	465,000.00	0.28	464,539.65	4.27	374.58	-20,805.82	S&P-AA+	1.18
FHLMC 0.25 8/24/2023		8/21/2020	554,433.90	96.54	535,809.72	0.49%	None	328
3137EAEV7	555,000.00	0.28	554,433.90	4.21	138.75	-18,624.18	None	0.9
FHLMC 0.3 11/16/2023-22		11/16/2020	499,600.00	95.37	476,846.98	0.44%	Moodys-Aaa	47
3134GXBL7	500,000.00	0.33	499,600.00	4.56	558.33	-22,753.02	S&P-AA+	1.13
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	89.73	515,943.52	0.5%	Moodys-Aaa	1025
3137EAEU9	575,000.00	0.48	572,136.50	4.30	413.28	-56,192.98	S&P-AA+	2.79
FHLMC 0.375 9/23/2025		9/25/2020	852,426.45	89.25	763,105.78	0.75%	Moodys-Aaa	1089
3137EAEX3	855,000.00	0.44	852,426.45	4.25	62.34	-89,320.67	S&P-AA+	2.97
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	93.94	1,282,230.48	1.2%	Moodys-Aaa	866
3137EAEPO	1,365,000.00	1.52	1,363,948.95	4.22	2,730.00	-81,718.47	S&P-AA+	2.33
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	93.94	1,789,486.50	1.75%	Moodys-Aaa	866
3137EAEPO	1,905,000.00	0.56	1,987,715.10	4.22	3,810.00	-198,228.60	S&P-AA+	2.33
			6,294,800.55		5,807,156.81	5.54%		766
Sub Total FHLMC Bond	6,220,000.00	0.68	6,294,800.55	4.26	8,087.28	-487,643.74		2.15
FNMA Bond								
FNMA 0.25 7/10/2023		7/10/2020	1,252,301.75	97.13	1,218,951.98	1.1%	S&P-AA-	283
3135G05G4	1,255,000.00	0.32	1,252,301.75	4.04	697.22	-33,349.77	Moodys-Aaa	0.78
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	89.43	536,577.38	0.53%	Moodys-Aaa	1060
3135G05X7	600,000.00	0.45	597,972.00	4.29	218.75	-61,394.62	S&P-AA+	2.89
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	89.07	801,620.58	0.79%	Moodys-Aaa	1134
3135G06G3	900,000.00	0.57	896,778.00	4.30	1,787.50	-95,157.42	S&P-AA+	3.07
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	89.07	445,344.77	0.44%	Moodys-Aaa	1134
3135G06G3	500,000.00	0.53	499,250.00	4.30	993.06	-53,905.23	S&P-AA+	3.07



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 9/30/2022

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	89.07	507,693.04	0.5%	Moodys-Aaa	1134
3135G06G3	570,000.00	0.52	569,481.30	4.30	1,132.08	-61,788.26	S&P-AA+	3.07
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	90.39	894,903.58	0.87%	Moodys-Aaa	991
3135G04Z3	990,000.00	0.54	987,950.70	4.29	1,416.25	-93,047.12	S&P-AA+	2.69
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	90.39	1,116,369.62	1.09%	Moodys-Aaa	991
3135G04Z3	1,235,000.00	0.38	1,242,002.45	4.29	1,766.74	-125,632.83	S&P-AA+	2.69
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	91.14	697,225.50	0.67%	Moodys-Aaa	935
3135G03U5	765,000.00	0.67	763,424.10	4.32	2,098.44	-66,198.60	S&P-AA+	2.54
FNMA 2.875 9/12/2023		12/6/2018	1,816,669.40	98.59	1,794,331.81	1.6%	Moodys-Aaa	347
3135G0U43	1,820,000.00	2.92	1,816,669.40	4.41	2,616.25	-22,337.59	S&P-AA+	0.94
Sub Total FNMA Bond	8,635,000.00	0.99	8,625,829.70	4.28	12,726.29	-612,811.44		2.13
Local Government Investment Pool								
CAMP LGIP		12/31/2019	101,387.90	100.00	101,387.90	0.09%	NR	1
CAMP1001	101,387.90	2.61	101,387.90	2.61		0.00	NR	0
LAIF LGIP		12/31/2019	46,556,826.86	100.00	46,556,826.86	41.03%	NR	1
LAIF0271	46,556,826.86	1.51	46,556,826.86	1.51		0.00	NR	0
Sub Total Local Government Investment Pool	46,658,214.76	1.52	46,658,214.76	1.52	46,658,214.76	41.12%		0
Money Market								
Community West Bank MM		12/31/2019	1,001,159.46	100.00	1,001,159.46	0.88%	NR	1
CWB0904	1,001,159.46	0.46	1,001,159.46	0.46		0.00	NR	0
Zions Bank MM		2/1/2020	31,040.64	100.00	31,040.64	0.03%	NR	1
MM9730	31,040.64	2.56	31,040.64	2.56		0.00	NR	0
Sub Total Money Market	1,032,200.10	0.52	1,032,200.10	0.52	1,032,200.10	0.91%		0
Municipal Bond								



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 9/30/2022

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	97.62	112,267.60	0.1%	NR	274
13017HAK2	115,000.00	1.48	115,000.00	4.72	419.92	-2,732.40	NR	0.75
			115,000.00		112,267.60	0.1%		274
Sub Total Municipal Bond	115,000.00	1.48	115,000.00	4.72	419.92	-2,732.40		0.75
Negotiable Certificate Of Deposit								
Credit Suisse New York 0.59 3/17/2023		3/23/2021	445,000.00	98.46	438,168.89	0.39%	FDIC Insured	168
22552G3C2	445,000.00	0.59	445,000.00	4.11	4,054.94	-6,831.11	None	0.47
			445,000.00		438,168.89	0.39%		168
Sub Total Negotiable Certificate Of Deposit	445,000.00	0.59	445,000.00	4.11	4,054.94	-6,831.11		0.47
Treasury Note								
T-Note 0.125 2/15/2024		3/5/2021	1,662,889.45	94.48	1,577,889.48	1.47%	Moodys-Aaa	503
91282CBM2	1,670,000.00	0.27	1,662,889.45	4.30	260.94	-84,999.97	S&P-AA+	1.37
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	88.57	1,372,900.10	1.34%	Moodys-Aaa	1127
91282CAT8	1,550,000.00	0.78	1,517,062.50	4.24	1,611.07	-144,162.40	S&P-AA+	3.07
T-Note 0.25 8/31/2025		8/4/2021	1,711,280.86	89.11	1,541,525.15	1.51%	Moodys-Aaa	1066
91282CAJ0	1,730,000.00	0.52	1,711,280.86	4.26	358.43	-169,755.71	S&P-AA+	2.91
T-Note 0.25 9/30/2025		9/8/2021	1,317,544.53	88.89	1,191,081.78	1.16%	Moodys-Aaa	1096
91282CAM3	1,340,000.00	0.67	1,317,544.53	4.23	0.00	-126,462.75	S&P-AA+	2.99
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	88.09	559,395.63	0.55%	Moodys-Aaa	1219
91282CBH3	635,000.00	0.80	622,796.09	4.24	394.72	-63,400.46	S&P-AA+	3.31
T-Note 0.375 1/31/2026		1/6/2022	1,639,703.13	88.09	1,497,594.60	1.45%	Moodys-Aaa	1219
91282CBH3	1,700,000.00	1.27	1,639,703.13	4.24	1,056.73	-142,108.53	S&P-AA+	3.31
T-Note 0.375 1/31/2026		2/22/2022	723,193.95	88.09	673,917.57	0.64%	Moodys-Aaa	1219
91282CBH3	765,000.00	1.82	723,193.95	4.24	475.53	-49,276.38	S&P-AA+	3.31
T-Note 0.375 1/31/2026		5/4/2022	1,004,859.38	88.09	973,436.49	0.89%	Moodys-Aaa	1219
91282CBH3	1,105,000.00	2.95	1,004,859.38	4.24	686.87	-31,422.89	S&P-AA+	3.31



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 9/30/2022

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 11/30/2025 91282CAZ4	1,460,000.00	11/3/2021 1.01	1,422,872.66 1,422,872.66	88.68 4.23	1,294,666.68 1,825.00	1.25% -128,205.98	Moodys-Aaa S&P-AA+	1157 3.15
T-Note 0.375 11/30/2025 91282CAZ4	1,050,000.00	3/9/2022 1.78	997,171.88 997,171.88	88.68 4.23	931,095.90 1,312.50	0.88% -66,075.98	Moodys-Aaa S&P-AA+	1157 3.15
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	88.25 4.23	1,482,665.52 696.13	1.47% -179,943.86	Moodys-Aaa S&P-AA+	1247 3.39
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	88.25 4.23	1,442,951.27 677.49	1.4% -147,916.50	Moodys-Aaa S&P-AA+	1247 3.39
T-Note 0.5 4/30/2027 912828ZN3	610,000.00	8/4/2022 2.89	545,973.83 545,973.83	85.11 4.10	519,167.34 1,268.07	0.48% -26,806.49	Moodys-Aaa S&P-AA+	1673 4.52
T-Note 0.5 6/30/2027 912828ZV5	840,000.00	8/10/2022 2.99	745,434.38 745,434.38	84.70 4.08	711,506.04 1,050.00	0.66% -33,928.34	Moodys-Aaa S&P-AA+	1734 4.69
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	88.34 4.22	1,068,911.58 3,025.00	1.06% -137,259.90	S&P-AA+ Moodys-Aaa	1339 3.61
T-Note 0.75 5/31/2026 91282CCF6	905,000.00	6/8/2022 2.99	829,418.36 829,418.36	88.34 4.22	799,475.19 2,262.50	0.73% -29,943.17	S&P-AA+ Moodys-Aaa	1339 3.61
T-Note 0.875 9/30/2026 91282CCZ2	1,075,000.00	4/7/2022 2.77	989,797.85 989,797.85	88.01 4.16	946,125.78 0.00	0.87% -43,672.07	Moodys-Aaa S&P-AA+	1461 3.93
T-Note 1.125 1/15/2025 91282CDS7	1,010,000.00	3/9/2022 1.70	994,021.48 994,021.48	93.18 4.28	941,154.36 2,377.48	0.88% -52,867.12	Moodys-Aaa S&P-AA+	838 2.26
T-Note 1.125 1/15/2025 91282CDS7	600,000.00	5/5/2022 3.01	570,984.38 570,984.38	93.18 4.28	559,101.60 1,412.36	0.5% -11,882.78	Moodys-Aaa S&P-AA+	838 2.26
T-Note 1.25 7/31/2023 912828S92	638,000.00	4/5/2019 2.31	610,336.72 610,336.72	97.58 4.23	622,573.16 1,321.94	0.54% 12,236.44	Moodys-Aaa S&P-AA+	304 0.83



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 9/30/2022

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 1.5 2/29/2024 91282CEA5	1,000,000.00	3/9/2022 1.53	999,453.13 999,453.13	96.18 4.30	961,836.00 1,243.09	0.88% -37,617.13	Moodys-Aaa S&P-AA+	517 1.41
T-Note 1.5 9/30/2024 912828YH7	430,000.00	3/4/2021 0.41	446,645.70 446,645.70	94.83 4.22	407,760.83 0.00	0.39% -38,884.87	Moodys-Aaa S&P-AA+	731 1.98
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	95.66 4.26	1,004,390.10 1,631.56	0.94% -62,221.23	Moodys-Aaa S&P-AA+	701 1.89
T-Note 2 6/30/2024 912828XX3	985,000.00	7/3/2019 1.78	995,157.81 995,157.81	96.18 4.29	947,370.05 4,925.00	0.88% -47,787.76	Moodys-Aaa S&P-AA+	639 1.72
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	97.57 4.28	1,365,929.60 9,916.67	1.21% -9,406.34	Moodys-Aaa S&P-AA+	426 1.15
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	97.03 4.31	1,174,030.33 2,130.87	1.12% -98,549.36	Moodys-Aaa S&P-AA+	517 1.4
T-Note 2.125 3/31/2024 912828W71	975,000.00	1/7/2020 1.61	995,452.15 995,452.15	96.84 4.32	944,227.05 0.00	0.88% -51,225.10	Moodys-Aaa S&P-AA+	548 1.48
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	92.48 4.15	1,068,194.82 3,248.44	0.99% -56,937.60	Moodys-Aaa S&P-AA+	1599 4.17
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	91.99 4.08	2,005,429.96 6,131.25	1.82% -61,397.38	Moodys-Aaa S&P-AA+	1780 4.62
T-Note 2.375 2/29/2024 9128286G0	993,000.00	8/12/2021 0.34	1,044,279.14 1,044,279.14	97.38 4.30	966,933.75 1,954.45	0.92% -77,345.39	Moodys-Aaa S&P-AA+	517 1.4
T-Note 2.375 8/15/2024 912828D56	535,000.00	9/25/2019 1.56	555,334.18 555,334.18	96.60 4.28	516,797.70 1,588.28	0.49% -38,536.48	Moodys-Aaa S&P-AA+	685 1.84
T-Note 2.625 1/31/2026 9128286A3	805,000.00	2/8/2021 0.46	890,625.59 890,625.59	95.06 4.23	765,221.73 3,502.73	0.78% -125,403.86	Moodys-Aaa S&P-AA+	1219 3.2



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 9/30/2022

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 2.875 9/30/2023		1/7/2020	146,447.66	98.70	138,184.34	0.13%	Moody's-Aaa	365
9128285D8	140,000.00	1.60	146,447.66	4.21	0.00	-8,263.32	S&P-AA+	0.99
			35,344,872.14		32,973,441.48	31.16%		1046
Sub Total Treasury Note	36,066,000.00	1.53	35,344,872.14	4.23	58,345.10	-2,371,430.66		2.82
			113,459,552.34		109,118,060.37	100.00%		508
TOTAL PORTFOLIO	113,863,917.04	1.44	113,459,552.34	3.05	151,760.50	-4,341,491.97		1.34



City of Paso Robles
Transaction Summary by Action
All Portfolios

Begin Date: 8/31/2022, End Date: 9/30/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	9/6/2022	9128282R0	2,180,000.00	T-Note 2.25 8/15/2027	94.81	2,066,827.34	2,932.34	3.40	2,069,759.68
Subtotal			2,180,000.00			2,066,827.34	2,932.34		2,069,759.68
Deposit	9/1/2022	MM9730	17.25	Zions Bank MM	100.00	17.25	0.00	0.00	17.25
Deposit	9/30/2022	LAIF0271	3,829,000.00	LAIF LGIP	100.00	3,829,000.00	0.00	0.00	3,829,000.00
Deposit	9/30/2022	CWB0904	378.21	Community West Bank MM	100.00	378.21	0.00	0.00	378.21
Deposit	9/30/2022	CAMP1001	217.33	CAMP LGIP	100.00	217.33	0.00	0.00	217.33
Deposit	9/30/2022	MM9730	31,040.64	Zions Bank MM	100.00	31,040.64	0.00	0.00	31,040.64
Subtotal			3,860,653.43			3,860,653.43	0.00		3,860,653.43
Total Buy Transactions			6,040,653.43			5,927,480.77	2,932.34		5,930,413.11
Interest/Dividends									
Interest	9/1/2022	478160CN2	0.00	Johnson & Johnson 0.55 9/1/2025-25		0.00	1,210.00	0.00	1,210.00
Interest	9/1/2022	MM9730	0.00	Zions Bank MM		0.00	17.25	0.00	17.25
Interest	9/3/2022	57636QAN4	0.00	Mastercard INC 2 3/3/2025-25		0.00	4,400.00	0.00	4,400.00
Interest	9/12/2022	3135G0U43	0.00	FNMA 2.875 9/12/2023		0.00	26,162.50	0.00	26,162.50
Interest	9/15/2022	717081ES8	0.00	Pfizer Inc 2.95 3/15/2024-24		0.00	14,233.75	0.00	14,233.75
Interest	9/16/2022	46647PBS4	0.00	JP Morgan Chase & Co Var. Corp 9/16/2024 -23		0.00	1,061.13	0.00	1,061.13
Interest	9/23/2022	4581X0DZ8	0.00	IBRD Supranational 0.5 9/23/2024		0.00	2,175.00	0.00	2,175.00
Interest	9/23/2022	3137EAEX3	0.00	FHLMC 0.375 9/23/2025		0.00	1,603.13	0.00	1,603.13
Interest	9/25/2022	458140BP4	0.00	INTEL CORP 3.4 3/25/2025-25		0.00	7,395.00	0.00	7,395.00
Interest	9/30/2022	CWB0904	0.00	Community West Bank MM		0.00	378.21	0.00	378.21
Interest	9/30/2022	912828YH7	0.00	T-Note 1.5 9/30/2024		0.00	3,225.00	0.00	3,225.00
Interest	9/30/2022	9128285D8	0.00	T-Note 2.875 9/30/2023		0.00	2,012.50	0.00	2,012.50
Interest	9/30/2022	91282CCZ2	0.00	T-Note 0.875 9/30/2026		0.00	4,703.13	0.00	4,703.13
Interest	9/30/2022	912828W71	0.00	T-Note 2.125 3/31/2024		0.00	10,359.38	0.00	10,359.38
Interest	9/30/2022	91282CAM3	0.00	T-Note 0.25 9/30/2025		0.00	1,675.00	0.00	1,675.00
Interest	9/30/2022	CAMP1001	0.00	CAMP LGIP		0.00	217.33	0.00	217.33



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

Begin Date: 8/31/2022, End Date: 9/30/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	9/30/2022	857477BM4	0.00	State Street Corp Var. Corp 3/30/2026 -25		0.00	9,065.63	0.00	9,065.63
Subtotal			0.00			0.00	89,893.94		89,893.94
Total Interest/Dividends			0.00			0.00	89,893.94		89,893.94
Sell Transactions									
Sell	9/6/2022	3137EAS4	890,000.00	FHLMC 0.25 6/26/2023	0.00	866,557.40	432.64	0.00	866,990.04
Sell	9/6/2022	3137EAEN5	750,000.00	FHLMC 2.75 6/19/2023	0.00	745,155.00	4,411.46	0.00	749,566.46
Sell	9/6/2022	3135G04Q3	475,000.00	FNMA 0.25 5/22/2023	0.00	464,108.25	343.06	0.00	464,451.31
Subtotal			2,115,000.00			2,075,820.65	5,187.16		2,081,007.81
Withdraw	9/2/2022	MM9730	52,459.13	Zions Bank MM	0.00	52,459.13	0.00	0.00	52,459.13
Withdraw	9/30/2022	LAIF0271	1,000,000.00	LAIF LGIP	0.00	1,000,000.00	0.00	0.00	1,000,000.00
Withdraw	9/30/2022	CASH3004	787,038.66	Pacific Premier Bank Cash	0.00	787,038.66	0.00	0.00	787,038.66
Subtotal			1,839,497.79			1,839,497.79	0.00		1,839,497.79
Total Sell Transactions			3,954,497.79			3,915,318.44	5,187.16		3,920,505.60