



**CITY OF PASO ROBLES**  
**MONTHLY TREASURERS REPORT**  
**NOVEMBER 30, 2022**



This report presents the City’s investment portfolio as of November 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 November 30, 2022 included the following and are listed be type:

<b>Security Sector</b>	<b>Face Amount/Shares</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>YTM @ Cost</b>	<b>Days To Maturity</b>
Cash	3,353,241.01	3,353,241.01	3,353,241.01	2.81	0.00	1
Certificate Of Deposit	1,045,000.00	1,046,200.31	1,045,000.00	0.88	3.39	445
Corporate	10,710,000.00	10,230,153.76	10,890,335.20	9.12	1.69	773
Local Government Investment Pool	50,114,284.24	50,114,284.24	50,114,284.24	41.97	2.01	1
Money Market	1,028,281.14	1,028,281.14	1,028,281.14	0.86	0.54	1
Municipal	115,000.00	112,249.20	115,000.00	0.10	1.48	213
US Agency	17,405,000.00	16,341,539.44	17,524,439.66	14.68	1.06	693
US Treasury	36,066,000.00	33,192,957.79	35,344,872.14	29.60	1.53	985
<b>Total / Average</b>	<b>119,836,806.39</b>	<b>115,418,906.89</b>	<b>119,415,453.39</b>	<b>100.00</b>	<b>1.64</b>	<b>468</b>



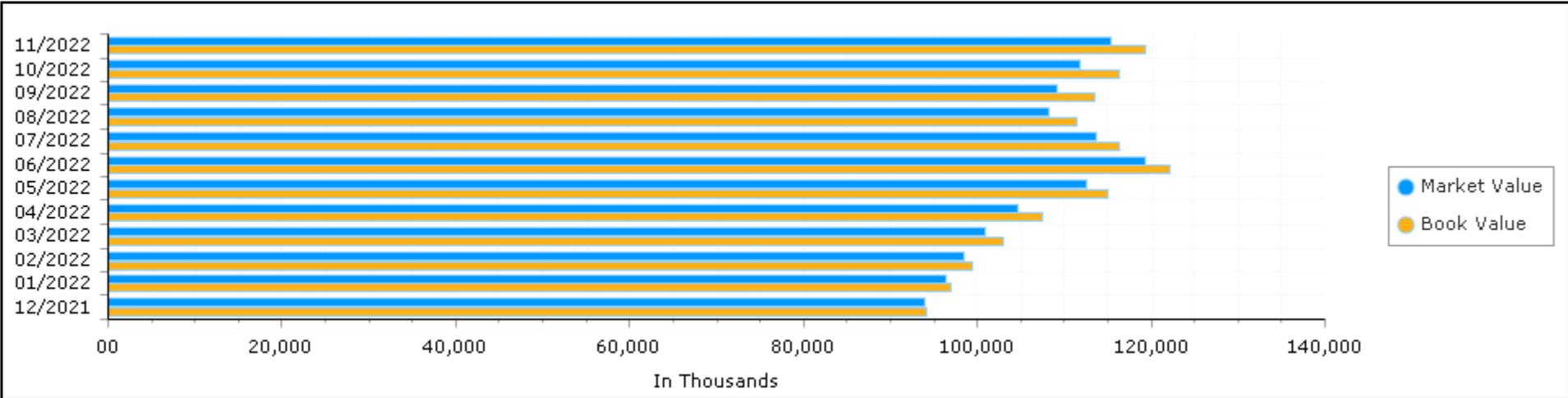


## City of Paso Robles Portfolio Summary by Month All Portfolios

Begin Date: 12/31/2021, End Date: 11/30/2022

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
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
11/30/2022	115,418,906.89	119,415,453.39	-3,996,546.50	1.65	3.19	1.22	474
Total / Average	107,031,674.52	109,599,997.51	-2,568,322.99	1.15	2.02	1.38	528

**Market Value / Book Value Comparison**





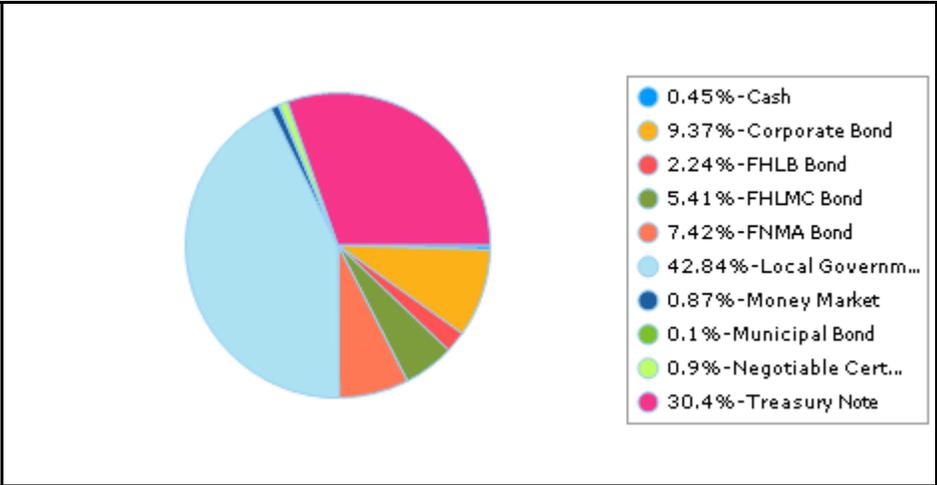
## City of Paso Robles Distribution by Security Type - Book Value All Portfolios

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

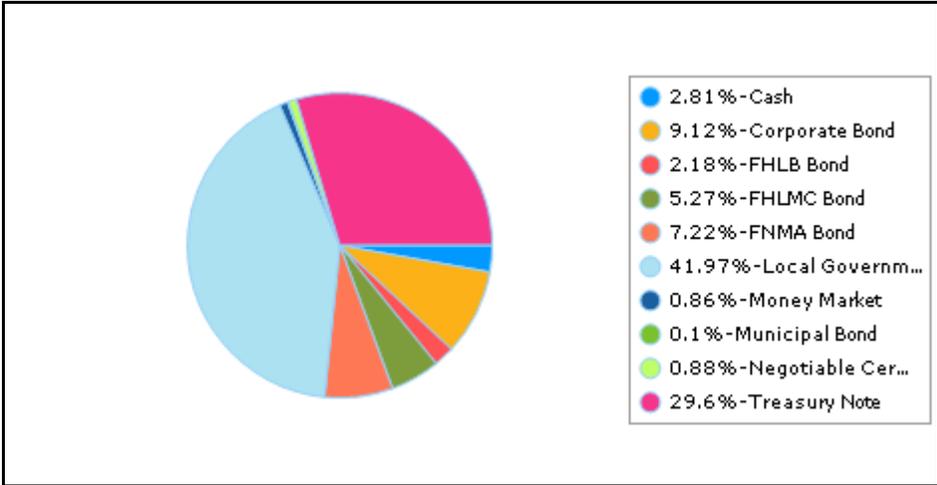
### Security Type Allocation

Security Type	Book Value 10/31/2022	% of Portfolio 10/31/2022	Book Value 11/30/2022	% of Portfolio 11/30/2022
Cash	527,675.64	0.45	3,353,241.01	2.81
Corporate Bond	10,893,101.50	9.37	10,890,335.20	9.12
FHLB Bond	2,603,809.41	2.24	2,603,809.41	2.18
FHLMC Bond	6,294,800.55	5.41	6,294,800.55	5.27
FNMA Bond	8,625,829.70	7.42	8,625,829.70	7.22
Local Government Investment Pool	49,813,957.98	42.84	50,114,284.24	41.97
Money Market	1,008,976.82	0.87	1,028,281.14	0.86
Municipal Bond	115,000.00	0.10	115,000.00	0.10
Negotiable Certificate Of Deposit	1,045,000.00	0.90	1,045,000.00	0.88
Treasury Note	35,344,872.14	30.40	35,344,872.14	29.60
<b>Total / Average</b>	<b>116,273,023.74</b>	<b>100.00</b>	<b>119,415,453.39</b>	<b>100.00</b>

**Portfolio Holdings as of 10/31/2022**



**Portfolio Holdings as of 11/30/2022**





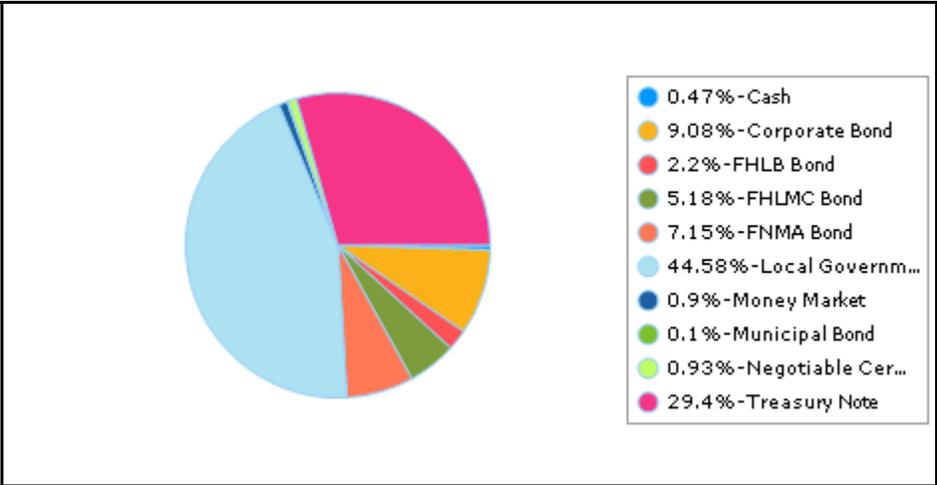
## City of Paso Robles Distribution by Security Type - Market Value All Portfolios

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

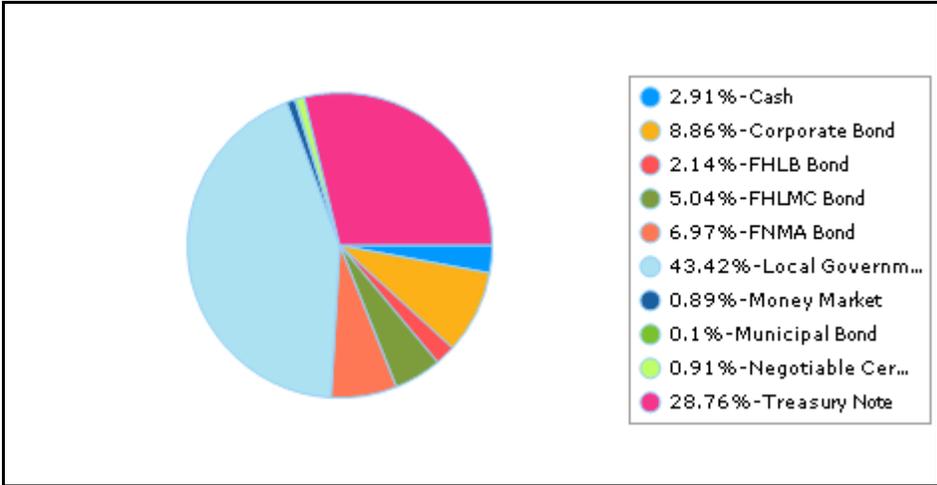
### Security Type Allocation

Security Type	Market Value 10/31/2022	% of Portfolio 10/31/2022	Market Value 11/30/2022	% of Portfolio 11/30/2022
Cash	527,675.64	0.47	3,353,241.01	2.91
Corporate Bond	10,148,100.38	9.08	10,230,153.76	8.86
FHLB Bond	2,462,751.47	2.20	2,471,181.23	2.14
FHLMC Bond	5,788,178.52	5.18	5,822,701.94	5.04
FNMA Bond	7,993,715.12	7.15	8,047,656.27	6.97
Local Government Investment Pool	49,813,957.98	44.58	50,114,284.24	43.42
Money Market	1,008,976.82	0.90	1,028,281.14	0.89
Municipal Bond	112,034.15	0.10	112,249.20	0.10
Negotiable Certificate Of Deposit	1,038,907.37	0.93	1,046,200.31	0.91
Treasury Note	32,851,529.82	29.40	33,192,957.79	28.76
<b>Total / Average</b>	<b>111,745,827.27</b>	<b>100.00</b>	<b>115,418,906.89</b>	<b>100.00</b>

**Portfolio Holdings as of 10/31/2022**



**Portfolio Holdings as of 11/30/2022**





## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 11/30/2022

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
<b>Cash</b>								
Pacific Premier Bank Cash		12/31/2019	3,353,241.01	100.00	3,353,241.01	2.81%	NR	1
CASH3004	3,353,241.01	0.00	3,353,241.01	0.00		0.00	NR	0
<b>Sub Total Cash</b>	<b>3,353,241.01</b>	<b>0.00</b>	<b>3,353,241.01</b>	<b>0.00</b>	<b>3,353,241.01</b>	<b>2.81%</b>	<b>0.00</b>	<b>0</b>
<b>Corporate Bond</b>								
Amazon.Com INC 3.15 8/22/2027		11/3/2022	343,863.20	94.89	351,093.52	0.29%	Moodys-A1	1726
023135BC9	370,000.00	4.81	343,863.20	4.36	3,172.75	7,230.32	S&P-AA	4.38
Bank of America Corp Var. Corp 7/22/2027 - 26		8/4/2022	446,381.10	87.56	433,433.07	0.37%	Moodys-A2	1330
06051GJS9	495,000.00	1.73	446,381.10	1.73	3,051.84	-12,948.03	S&P-A-	0
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	95.14	451,922.52	0.4%	Moodys-A2	854
06051GKM0	475,000.00	3.38	475,000.00	3.38	2,589.70	-23,077.48	S&P-A-	0
Bank of New York 2.2 8/16/2023-23		11/6/2019	988,644.50	98.20	967,306.86	0.83%	Moodys-A1	198
06406FAD5	985,000.00	2.10	988,644.50	4.80	6,260.22	-21,337.64	S&P-A	0.71
Home Depot Inc 2.7 4/1/2023-23		4/6/2018	686,770.00	99.35	695,429.28	0.58%	Moodys-A2	32
437076AZ5	700,000.00	3.11	686,770.00	4.65	3,097.50	8,659.28	S&P-A	0.34
IBRD   Supranational 0.5 9/23/2024		9/23/2021	869,356.20	93.05	809,508.90	0.73%	Moodys-Aaa	663
4581X0DZ8	870,000.00	0.53	869,356.20	4.54	809.58	-59,847.30	S&P-AAA	1.81
INTEL CORP 3.4 3/25/2025-25		5/20/2020	484,220.25	97.50	424,128.54	0.41%	Moodys-A1	818
458140BP4	435,000.00	1.00	484,220.25	4.55	2,670.42	-60,091.71	S&P-A+	2.24
John Deere Capital Corp 1.25 1/10/2025		3/10/2022	472,748.90	93.41	453,022.33	0.4%	Moodys-A2	772
24422EYY2	485,000.00	2.17	472,748.90	4.56	2,357.64	-19,726.57	S&P-A	2.08
Johnson & Johnson 0.55 9/1/2025-25		9/24/2020	441,262.80	90.79	399,476.45	0.37%	Moodys-Aaa	975
478160CN2	440,000.00	0.49	441,262.80	4.12	598.28	-41,786.35	S&P-AAA	2.73
JP Morgan Chase & Co 3.625 5/13/2024		9/24/2020	525,877.25	98.35	467,160.98	0.44%	Moodys-A2	530
46625HJX9	475,000.00	0.64	525,877.25	4.81	813.11	-58,716.27	S&P-A-	1.43



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 11/30/2022

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
JP Morgan Chase & Co Var. Corp 9/16/2024 -23		9/16/2020	325,000.00	96.05	312,173.43	0.27%	Moody's-A2	290
46647PBS4	325,000.00	0.65	325,000.00	0.65	436.24	-12,826.57	S&P-A-	0
Mastercard INC 2 3/3/2025-25		3/17/2021	458,440.40	94.92	417,645.44	0.38%	Moody's-A1	796
57636QAN4	440,000.00	0.92	458,440.40	4.39	2,126.67	-40,794.96	S&P-A+	2.21
Microsoft Corp 2.7 2/12/2025-24		3/17/2021	1,067,560.00	96.61	966,080.41	0.89%	Moody's-Aaa	713
594918BB9	1,000,000.00	0.93	1,067,560.00	4.33	8,100.00	-101,479.59	S&P-AAA	2.13
NOVARTIS CAPITAL CORP 1.75 2/14/2025- 25		5/12/2020	956,542.50	94.59	874,997.05	0.8%	Moody's-A1	776
66989HAP3	925,000.00	1.01	956,542.50	4.35	4,766.32	-81,545.45	S&P-AA-	2.16
Pepsico INC 2.75 4/30/2025-25		3/17/2021	454,869.00	95.85	407,356.15	0.38%	Moody's-A1	792
713448CT3	425,000.00	1.00	454,869.00	4.58	973.96	-47,512.85	S&P-A+	2.35
Pfizer Inc 2.95 3/15/2024-24		6/5/2019	989,887.35	98.13	946,958.12	0.83%	Moody's-A1	442
717081ES8	965,000.00	2.38	989,887.35	4.45	5,930.73	-42,929.23	S&P-AA-	1.27
State Street Corp Var. Corp 3/30/2026 -25		3/17/2022	626,225.00	94.99	593,700.65	0.52%	Moody's-A1	851
857477BM4	625,000.00	2.90	626,225.00	2.90	3,021.88	-32,524.35	S&P-A	0
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	94.09	258,760.06	0.23%	Moody's-A1	806
89236TGT6	275,000.00	1.58	277,686.75	4.65	1,471.25	-18,926.69	S&P-AA-	2.16
			<b>10,890,335.20</b>		<b>10,230,153.76</b>	<b>9.12%</b>		<b>677</b>
<b>Sub Total Corporate Bond</b>	<b>10,710,000.00</b>	<b>1.69</b>	<b>10,890,335.20</b>	<b>4.14</b>	<b>52,248.09</b>	<b>-660,181.44</b>		<b>1.5</b>
<b>FHLB Bond</b>								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	91.80	569,152.58	0.52%	Moody's-Aaa	866
3130AJHU6	620,000.00	0.60	616,924.80	4.17	396.11	-47,772.22	S&P-AA+	2.36
FHLB 3.375 12/8/2023		1/31/2019	1,986,884.61	98.55	1,902,028.65	1.66%	Moody's-Aaa	373
3130A0F70	1,930,000.00	2.72	1,986,884.61	4.84	31,121.25	-84,855.96	S&P-AA+	1
			<b>2,603,809.41</b>		<b>2,471,181.23</b>	<b>2.18%</b>		<b>490</b>
<b>Sub Total FHLB Bond</b>	<b>2,550,000.00</b>	<b>2.22</b>	<b>2,603,809.41</b>	<b>4.68</b>	<b>31,517.36</b>	<b>-132,628.18</b>		<b>1.32</b>



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 11/30/2022

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
<b>FHLMC Bond</b>								
FHLMC 0.25 12/4/2023		12/4/2020	464,539.65	95.48	443,989.02	0.39%	Moodys-Aaa	369
3137EAF2	465,000.00	0.28	464,539.65	4.88	568.33	-20,550.63	S&P-AA+	1.01
FHLMC 0.25 8/24/2023		8/21/2020	554,433.90	96.76	537,042.50	0.46%	None	267
3137EAEV7	555,000.00	0.28	554,433.90	4.79	370.00	-17,391.40	None	0.73
FHLMC 0.3 11/16/2023-22		11/16/2020	499,600.00	95.72	478,621.06	0.42%	Moodys-Aaa	351
3134GXBL7	500,000.00	0.33	499,600.00	4.91	58.33	-20,978.94	S&P-AA+	0.96
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	90.54	520,600.94	0.48%	Moodys-Aaa	964
3137EAEU9	575,000.00	0.48	572,136.50	4.20	772.66	-51,535.56	S&P-AA+	2.63
FHLMC 0.375 9/23/2025		9/25/2020	852,426.45	89.90	768,626.28	0.71%	Moodys-Aaa	1028
3137EAEX3	855,000.00	0.44	852,426.45	4.22	596.72	-83,800.17	S&P-AA+	2.8
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	94.00	1,283,109.24	1.14%	Moodys-Aaa	805
3137EAEPO	1,365,000.00	1.52	1,363,948.95	4.39	6,142.50	-80,839.71	S&P-AA+	2.16
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	94.00	1,790,712.90	1.66%	Moodys-Aaa	805
3137EAEPO	1,905,000.00	0.56	1,987,715.10	4.39	8,572.50	-197,002.20	S&P-AA+	2.16
			<b>6,294,800.55</b>		<b>5,822,701.94</b>	<b>5.26%</b>		<b>734</b>
<b>Sub Total FHLMC Bond</b>	<b>6,220,000.00</b>	<b>0.68</b>	<b>6,294,800.55</b>	<b>4.46</b>	<b>17,081.04</b>	<b>-472,098.61</b>		<b>1.98</b>
<b>FNMA Bond</b>								
FNMA 0.25 7/10/2023		7/10/2020	1,252,301.75	97.32	1,221,376.18	1.05%	S&P-AA-	222
3135G05G4	1,255,000.00	0.32	1,252,301.75	4.75	1,220.14	-30,925.57	Moodys-Aaa	0.61
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	90.11	540,640.88	0.5%	Moodys-Aaa	999
3135G05X7	600,000.00	0.45	597,972.00	4.24	593.75	-57,331.12	S&P-AA+	2.72
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	89.77	807,934.20	0.75%	Moodys-Aaa	1073
3135G06G3	900,000.00	0.57	896,778.00	4.24	287.50	-88,843.80	S&P-AA+	2.92
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	89.77	448,852.34	0.42%	Moodys-Aaa	1073
3135G06G3	500,000.00	0.53	499,250.00	4.24	159.72	-50,397.66	S&P-AA+	2.92



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 11/30/2022

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
FNMA 0.5 11/7/2025		12/4/2020	569,481.30	89.77	511,691.66	0.48%	Moodys-Aaa	1073
3135G06G3	570,000.00	0.52	569,481.30	4.24	182.08	-57,789.64	S&P-AA+	2.92
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	90.98	900,700.64	0.83%	Moodys-Aaa	930
3135G04Z3	990,000.00	0.54	987,950.70	4.28	2,241.25	-87,250.06	S&P-AA+	2.53
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	90.98	1,123,601.31	1.04%	Moodys-Aaa	930
3135G04Z3	1,235,000.00	0.38	1,242,002.45	4.28	2,795.90	-118,401.14	S&P-AA+	2.53
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	91.50	699,966.21	0.64%	Moodys-Aaa	874
3135G03U5	765,000.00	0.67	763,424.10	4.41	504.69	-63,457.89	S&P-AA+	2.38
FNMA 2.875 9/12/2023		12/6/2018	1,816,669.40	98.51	1,792,892.85	1.52%	Moodys-Aaa	286
3135G0U43	1,820,000.00	2.92	1,816,669.40	4.83	11,337.08	-23,776.55	S&P-AA+	0.78
<b>Sub Total FNMA Bond</b>	<b>8,635,000.00</b>	<b>0.99</b>	<b>8,625,829.70</b>	<b>4.46</b>	<b>19,322.11</b>	<b>-578,173.43</b>		<b>724</b>
<b>Local Government Investment Pool</b>								
CAMP LGIP		12/31/2019	101,984.34	100.00	101,984.34	0.09%	NR	1
CAMP1001	101,984.34	3.90	101,984.34	3.90		0.00	NR	0
LAIF LGIP		12/31/2019	50,012,299.90	100.00	50,012,299.90	41.88%	NR	1
LAIF0271	50,012,299.90	2.01	50,012,299.90	2.01		0.00	NR	0
<b>Sub Total Local Government Investment Pool</b>	<b>50,114,284.24</b>	<b>2.01</b>	<b>50,114,284.24</b>	<b>2.01</b>	<b>50,114,284.24</b>	<b>41.97%</b>		<b>0</b>
<b>Money Market</b>								
Community West Bank MM		12/31/2019	1,000,768.64	100.00	1,000,768.64	0.84%	NR	1
CWB0904	1,000,768.64	0.46	1,000,768.64	0.46		0.00	NR	0
Zions Bank MM		2/1/2020	27,512.50	100.00	27,512.50	0.02%	NR	1
MM9730	27,512.50	3.38	27,512.50	3.38		0.00	NR	0
<b>Sub Total Money Market</b>	<b>1,028,281.14</b>	<b>0.54</b>	<b>1,028,281.14</b>	<b>0.54</b>	<b>1,028,281.14</b>	<b>0.86%</b>		<b>0</b>
<b>Municipal Bond</b>								



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 11/30/2022

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	97.61	112,249.20	0.1%	NR	213
13017HAK2	115,000.00	1.48	115,000.00	5.68	703.01	-2,750.80	NR	0.58
			<b>115,000.00</b>		<b>112,249.20</b>	<b>0.1%</b>		<b>213</b>
<b>Sub Total Municipal Bond</b>	<b>115,000.00</b>	<b>1.48</b>	<b>115,000.00</b>	<b>5.68</b>	<b>703.01</b>	<b>-2,750.80</b>		<b>0.58</b>
<b>Negotiable Certificate Of Deposit</b>								
Credit Suisse New York 0.59 3/17/2023		3/23/2021	445,000.00	98.92	440,209.31	0.37%	FDIC Insured	107
22552G3C2	445,000.00	0.59	445,000.00	4.59	4,499.82	-4,790.69	None	0.3
Toronto Dominion Bank NY 5.47 10/25/2024		10/31/2022	600,000.00	101.00	605,991.00	0.5%	S&P-A-	695
89115B6F2	600,000.00	5.47	600,000.00	4.90	2,697.53	5,991.00	None	1.85
			<b>1,045,000.00</b>		<b>1,046,200.31</b>	<b>0.87%</b>		<b>445</b>
<b>Sub Total Negotiable Certificate Of Deposit</b>	<b>1,045,000.00</b>	<b>3.39</b>	<b>1,045,000.00</b>	<b>4.77</b>	<b>7,197.35</b>	<b>1,200.31</b>		<b>1.19</b>
<b>Treasury Note</b>								
T-Note 0.125 2/15/2024		3/5/2021	1,662,889.45	94.70	1,581,476.64	1.39%	Moodys-Aaa	442
91282CBM2	1,670,000.00	0.27	1,662,889.45	4.69	606.96	-81,412.81	S&P-AA+	1.21
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	89.52	1,387,552.25	1.27%	Moodys-Aaa	1066
91282CAT8	1,550,000.00	0.78	1,517,062.50	4.10	321.13	-129,510.25	S&P-AA+	2.91
T-Note 0.25 8/31/2025		8/4/2021	1,711,280.86	89.89	1,555,107.38	1.43%	Moodys-Aaa	1005
91282CAJ0	1,730,000.00	0.52	1,711,280.86	4.18	1,087.22	-156,173.48	S&P-AA+	2.74
T-Note 0.25 9/30/2025		9/8/2021	1,317,544.53	89.86	1,204,168.22	1.1%	Moodys-Aaa	1035
91282CAM3	1,340,000.00	0.67	1,317,544.53	4.08	561.40	-113,376.31	S&P-AA+	2.82
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	89.06	565,546.88	0.52%	Moodys-Aaa	1158
91282CBH3	635,000.00	0.80	622,796.09	4.09	789.44	-57,249.21	S&P-AA+	3.15
T-Note 0.375 1/31/2026		1/6/2022	1,639,703.13	89.06	1,514,062.50	1.37%	Moodys-Aaa	1158
91282CBH3	1,700,000.00	1.27	1,639,703.13	4.09	2,113.45	-125,640.63	S&P-AA+	3.15
T-Note 0.375 1/31/2026		2/22/2022	723,193.95	89.06	681,328.13	0.61%	Moodys-Aaa	1158
91282CBH3	765,000.00	1.82	723,193.95	4.09	951.05	-41,865.82	S&P-AA+	3.15



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 11/30/2022

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
T-Note 0.375 1/31/2026		5/4/2022	1,004,859.38	89.06	984,140.63	0.84%	Moodys-Aaa	1158
91282CBH3	1,105,000.00	2.95	1,004,859.38	4.09	1,373.74	-20,718.75	S&P-AA+	3.15
T-Note 0.375 11/30/2025		11/3/2021	1,422,872.66	89.55	1,307,384.74	1.19%	Moodys-Aaa	1096
91282CAZ4	1,460,000.00	1.01	1,422,872.66	4.12	0.00	-115,487.92	S&P-AA+	2.99
T-Note 0.375 11/30/2025		3/9/2022	997,171.88	89.55	940,242.45	0.84%	Moodys-Aaa	1096
91282CAZ4	1,050,000.00	1.78	997,171.88	4.12	0.00	-56,929.43	S&P-AA+	2.99
T-Note 0.5 2/28/2026		3/5/2021	1,662,609.38	89.18	1,498,153.44	1.39%	Moodys-Aaa	1186
91282CBQ3	1,680,000.00	0.71	1,662,609.38	4.09	2,111.60	-164,455.94	S&P-AA+	3.22
T-Note 0.5 2/28/2026		12/7/2021	1,590,867.77	89.18	1,458,024.33	1.33%	Moodys-Aaa	1186
91282CBQ3	1,635,000.00	1.16	1,590,867.77	4.09	2,055.04	-132,843.44	S&P-AA+	3.22
T-Note 0.5 4/30/2027		8/4/2022	545,973.83	86.28	526,291.53	0.46%	Moodys-Aaa	1612
912828ZN3	610,000.00	2.89	545,973.83	3.91	252.76	-19,682.30	S&P-AA+	4.37
T-Note 0.5 6/30/2027		8/10/2022	745,434.38	85.82	720,857.76	0.62%	Moodys-Aaa	1673
912828ZV5	840,000.00	2.99	745,434.38	3.91	1,746.20	-24,576.62	S&P-AA+	4.52
T-Note 0.75 5/31/2026		6/4/2021	1,206,171.48	89.28	1,080,255.33	1.01%	S&P-AA+	1278
91282CCF6	1,210,000.00	0.82	1,206,171.48	4.07	0.00	-125,916.15	Moodys-Aaa	3.46
T-Note 0.75 5/31/2026		6/8/2022	829,418.36	89.28	807,959.57	0.69%	S&P-AA+	1278
91282CCF6	905,000.00	2.99	829,418.36	4.07	0.00	-21,458.79	Moodys-Aaa	3.46
T-Note 0.875 9/30/2026		4/7/2022	989,797.85	88.95	956,161.98	0.83%	Moodys-Aaa	1400
91282CCZ2	1,075,000.00	2.77	989,797.85	4.02	1,576.32	-33,635.87	S&P-AA+	3.77
T-Note 1.125 1/15/2025		3/9/2022	994,021.48	93.49	944,231.83	0.83%	Moodys-Aaa	777
91282CDS7	1,010,000.00	1.70	994,021.48	4.37	4,260.94	-49,789.65	S&P-AA+	2.1
T-Note 1.125 1/15/2025		5/5/2022	570,984.38	93.49	560,929.80	0.48%	Moodys-Aaa	777
91282CDS7	600,000.00	3.01	570,984.38	4.37	2,531.25	-10,054.58	S&P-AA+	2.1



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 11/30/2022

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
T-Note 1.25 7/31/2023		4/5/2019	610,336.72	97.72	623,445.94	0.51%	Moodys-Aaa	243
912828S92	638,000.00	2.31	610,336.72	4.76	2,643.89	13,109.22	S&P-AA+	0.67
T-Note 1.5 2/29/2024		3/9/2022	999,453.13	96.20	961,992.00	0.84%	Moodys-Aaa	456
91282CEA5	1,000,000.00	1.53	999,453.13	4.67	3,770.72	-37,461.13	S&P-AA+	1.24
T-Note 1.5 9/30/2024		3/4/2021	446,645.70	94.81	407,693.75	0.37%	Moodys-Aaa	670
912828YH7	430,000.00	0.41	446,645.70	4.48	1,080.91	-38,951.95	S&P-AA+	1.81
T-Note 1.875 8/31/2024		9/12/2019	1,066,611.33	95.54	1,003,201.50	0.89%	Moodys-Aaa	640
9128282U3	1,050,000.00	1.54	1,066,611.33	4.55	4,949.07	-63,409.83	S&P-AA+	1.72
T-Note 2 6/30/2024		7/3/2019	995,157.81	96.10	946,600.76	0.83%	Moodys-Aaa	578
912828XX3	985,000.00	1.78	995,157.81	4.58	8,190.49	-48,557.05	S&P-AA+	1.55
T-Note 2.125 11/30/2023		1/4/2019	1,375,335.94	97.46	1,364,398.00	1.15%	Moodys-Aaa	365
912828U57	1,400,000.00	2.51	1,375,335.94	4.76	0.00	-10,937.94	S&P-AA+	0.99
T-Note 2.125 2/29/2024		4/21/2021	1,272,579.69	96.93	1,172,896.56	1.07%	Moodys-Aaa	456
912828W48	1,210,000.00	0.31	1,272,579.69	4.68	6,463.64	-99,683.13	S&P-AA+	1.23
T-Note 2.125 3/31/2024		1/7/2020	995,452.15	96.73	943,160.40	0.83%	Moodys-Aaa	487
912828W71	975,000.00	1.61	995,452.15	4.68	3,472.10	-52,291.75	S&P-AA+	1.32
T-Note 2.25 2/15/2027		7/7/2022	1,125,132.42	93.41	1,078,841.61	0.94%	Moodys-Aaa	1538
912828V98	1,155,000.00	2.85	1,125,132.42	3.97	7,556.15	-46,290.81	S&P-AA+	4.01
T-Note 2.25 8/15/2027		9/6/2022	2,066,827.34	92.99	2,027,144.94	1.73%	Moodys-Aaa	1719
912828R0	2,180,000.00	3.40	2,066,827.34	3.89	14,261.82	-39,682.40	S&P-AA+	4.45
T-Note 2.375 2/29/2024		8/12/2021	1,044,279.14	97.25	965,692.50	0.87%	Moodys-Aaa	456
9128286G0	993,000.00	0.34	1,044,279.14	4.67	5,928.51	-78,586.64	S&P-AA+	1.23
T-Note 2.375 8/15/2024		9/25/2019	555,334.18	96.44	515,940.63	0.47%	Moodys-Aaa	624
912828D56	535,000.00	1.56	555,334.18	4.56	3,694.48	-39,393.55	S&P-AA+	1.67



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 11/30/2022

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
T-Note 2.625 1/31/2026		2/8/2021	890,625.59	95.68	770,190.19	0.75%	Moodys-Aaa	1158
9128286A3	805,000.00	0.46	890,625.59	4.09	7,005.47	-120,435.40	S&P-AA+	3.03
T-Note 2.875 9/30/2023		1/7/2020	146,447.66	98.49	137,883.62	0.12%	Moodys-Aaa	304
9128285D8	140,000.00	1.60	146,447.66	4.74	674.52	-8,564.04	S&P-AA+	0.83
			<b>35,344,872.14</b>		<b>33,192,957.79</b>	<b>29.57%</b>		<b>985</b>
<b>Sub Total Treasury Note</b>	<b>36,066,000.00</b>	<b>1.53</b>	<b>35,344,872.14</b>	<b>4.26</b>	<b>92,030.27</b>	<b>-2,151,914.35</b>		<b>2.65</b>
			<b>119,415,453.39</b>		<b>115,418,906.89</b>	<b>100.00%</b>		<b>459</b>
<b>TOTAL PORTFOLIO</b>	<b>119,836,806.39</b>	<b>1.64</b>	<b>119,415,453.39</b>	<b>3.19</b>	<b>220,099.23</b>	<b>-3,996,546.50</b>		<b>1.21</b>



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

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

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
<b>Buy Transactions</b>									
Buy	11/3/2022	023135BC9	370,000.00	Amazon.Com INC 3.15 8/22/2027	92.94	343,863.20	2,298.63	4.81	346,161.83
<b>Subtotal</b>			<b>370,000.00</b>			<b>343,863.20</b>	<b>2,298.63</b>		<b>346,161.83</b>
Deposit	11/1/2022	MM9730	10.33	Zions Bank MM	100.00	10.33	0.00	0.00	10.33
Deposit	11/30/2022	LAIF0271	300,000.00	LAIF LGIP	100.00	300,000.00	0.00	0.00	300,000.00
Deposit	11/30/2022	CASH3004	2,825,565.37	Pacific Premier Bank Cash	100.00	2,825,565.37	0.00	0.00	2,825,565.37
Deposit	11/30/2022	CWB0904	378.07	Community West Bank MM	100.00	378.07	0.00	0.00	378.07
Deposit	11/30/2022	CAMP1001	326.26	CAMP LGIP	100.00	326.26	0.00	0.00	326.26
Deposit	11/30/2022	MM9730	27,512.50	Zions Bank MM	100.00	27,512.50	0.00	0.00	27,512.50
<b>Subtotal</b>			<b>3,153,792.53</b>			<b>3,153,792.53</b>	<b>0.00</b>		<b>3,153,792.53</b>
<b>Total Buy Transactions</b>			<b>3,523,792.53</b>			<b>3,497,655.73</b>	<b>2,298.63</b>		<b>3,499,954.36</b>
<b>Interest/Dividends</b>									
Interest	11/1/2022	MM9730	0.00	Zions Bank MM		0.00	10.33	0.00	10.33
Interest	11/7/2022	3135G06G3	0.00	FNMA 0.5 11/7/2025		0.00	4,925.00	0.00	4,925.00
Interest	11/13/2022	46625HJX9	0.00	JP Morgan Chase & Co 3.625 5/13/2024		0.00	8,609.38	0.00	8,609.38
Interest	11/16/2022	3134GXBL7	0.00	FHLMC 0.3 11/16/2023-22		0.00	750.00	0.00	750.00
Interest	11/30/2022	912828U57	0.00	T-Note 2.125 11/30/2023		0.00	14,875.00	0.00	14,875.00
Interest	11/30/2022	CWB0904	0.00	Community West Bank MM		0.00	378.07	0.00	378.07
Interest	11/30/2022	91282CAZ4	0.00	T-Note 0.375 11/30/2025		0.00	4,706.25	0.00	4,706.25
Interest	11/30/2022	91282CCF6	0.00	T-Note 0.75 5/31/2026		0.00	7,931.25	0.00	7,931.25
Interest	11/30/2022	CAMP1001	0.00	CAMP LGIP		0.00	326.26	0.00	326.26
<b>Subtotal</b>			<b>0.00</b>			<b>0.00</b>	<b>42,511.54</b>		<b>42,511.54</b>
<b>Total Interest/Dividends</b>			<b>0.00</b>			<b>0.00</b>	<b>42,511.54</b>		<b>42,511.54</b>
<b>Sell Transactions</b>									
Sell	11/3/2022	023135AW6	350,000.00	Amazon 2.4 2/22/2023-23	0.00	347,784.50	1,656.67	0.00	349,441.17
<b>Subtotal</b>			<b>350,000.00</b>			<b>347,784.50</b>	<b>1,656.67</b>		<b>349,441.17</b>
Withdraw	11/2/2022	MM9730	8,596.58	Zions Bank MM	0.00	8,596.58	0.00	0.00	8,596.58
<b>Subtotal</b>			<b>8,596.58</b>			<b>8,596.58</b>	<b>0.00</b>		<b>8,596.58</b>



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

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

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Total Sell Transactions			358,596.58			356,381.08	1,656.67		358,037.75