



CITY OF PASO ROBLES
MONTHLY TREASURERS REPORT
SEPTEMBER 30, 2023

This report presents the City’s investment portfolio as of September 30, 2023. 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, 2023 included the following and are listed be type:

Security Sector	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
Cash	1,241,649.15	1,241,649.15	1,241,649.15	0.93	0.00	1
Certificate Of Deposit	1,400,000.00	1,397,783.60	1,400,000.00	1.05	5.25	751
Corporate	16,515,000.00	15,748,992.45	16,427,263.60	12.34	3.23	1,063
Local Government Investment Pool	42,350,130.42	42,350,130.42	42,350,130.42	31.81	4.54	1
Money Market	8,455.01	8,455.01	8,455.01	0.01	5.01	1
US Agency	13,050,000.00	12,229,855.47	13,119,229.71	9.85	0.88	577
US Treasury	60,108,000.00	56,212,593.41	58,605,178.00	44.01	2.66	978
Total / Average	134,673,234.58	129,189,459.51	133,151,905.89	100.00	3.16	626

Attachment 1

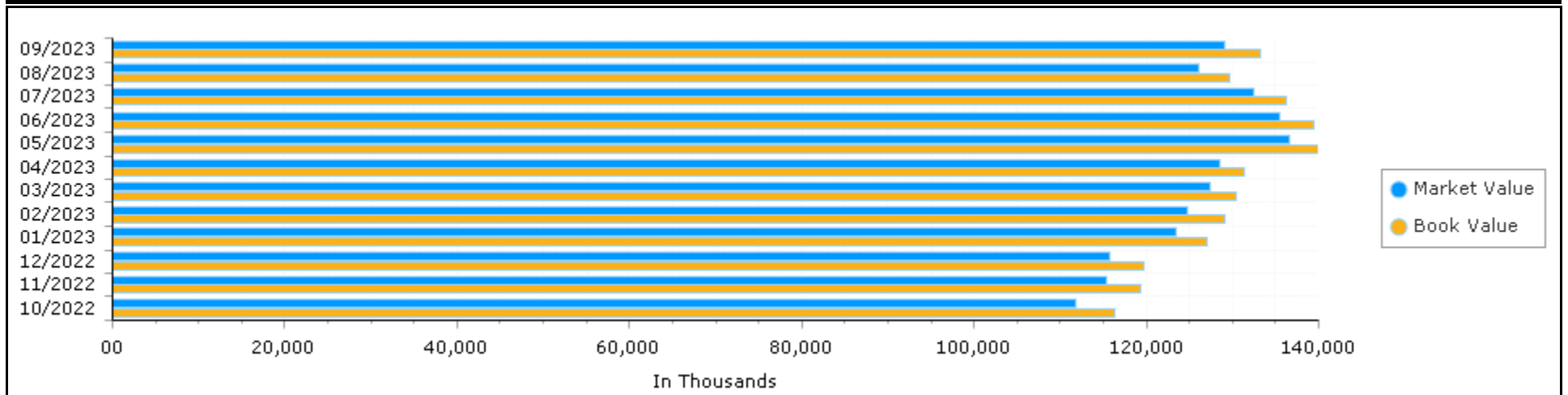


City of Paso Robles Portfolio Summary by Month All Portfolios

Begin Date: 10/31/2022, End Date: 9/30/2023

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
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
12/31/2022	115,805,166.55	119,766,471.50	-3,961,304.95	1.76	3.33	1.20	466
1/31/2023	123,532,530.78	127,016,497.13	-3,483,966.35	2.02	3.34	1.32	513
2/28/2023	124,798,258.59	129,075,352.79	-4,277,094.20	2.18	3.79	1.39	538
3/31/2023	127,389,806.05	130,426,687.20	-3,036,881.15	2.34	3.57	1.47	569
4/30/2023	128,461,228.13	131,288,963.34	-2,827,735.21	2.37	3.60	1.41	547
5/31/2023	136,691,319.91	139,983,982.34	-3,292,662.43	2.47	3.82	1.56	604
6/30/2023	135,434,000.59	139,431,202.71	-3,997,202.12	2.52	4.08	1.56	607
7/31/2023	132,445,261.95	136,211,153.55	-3,765,891.60	2.61	4.14	1.60	624
8/31/2023	126,053,442.59	129,718,043.00	-3,664,600.41	2.89	4.49	1.64	637
9/30/2023	129,189,459.51	133,151,905.89	-3,962,446.38	3.17	4.82	1.62	635
Total / Average	125,580,434.07	129,313,228.05	-3,732,793.98	2.32	3.81	1.45	562

Market Value / Book Value Comparison



Attachment 1



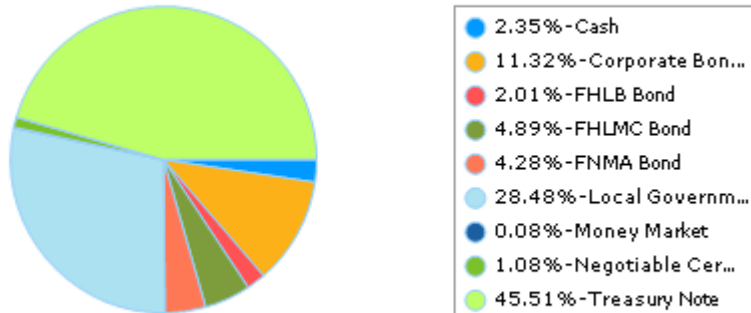
City of Paso Robles Distribution by Security Type - Book Value All Portfolios

Begin Date: 8/31/2023, End Date: 9/30/2023

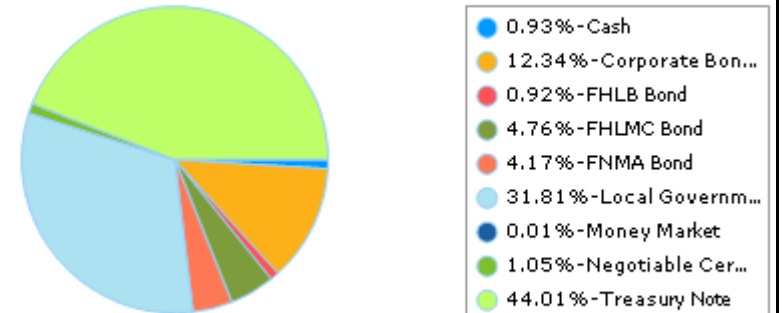
Security Type Allocation

Security Type	Book Value 8/31/2023	% of Portfolio 8/31/2023	Book Value 9/30/2023	% of Portfolio 9/30/2023
Cash	3,043,099.12	2.35	1,241,649.15	0.93
Corporate Bond	14,687,930.10	11.32	16,427,263.60	12.34
FHLB Bond	2,603,809.41	2.01	1,219,167.03	0.92
FHLMC Bond	6,342,757.18	4.89	6,343,204.13	4.76
FNMA Bond	5,556,858.55	4.28	5,556,858.55	4.17
Local Government Investment Pool	36,946,732.24	28.48	42,350,130.42	31.81
Money Market	102,941.88	0.08	8,455.01	0.01
Negotiable Certificate Of Deposit	1,400,000.00	1.08	1,400,000.00	1.05
Treasury Note	59,033,914.52	45.51	58,605,178.00	44.01
Total / Average	129,718,043.00	100.00	133,151,905.89	100.00

Portfolio Holdings as of 8/31/2023



Portfolio Holdings as of 9/30/2023



Attachment 1



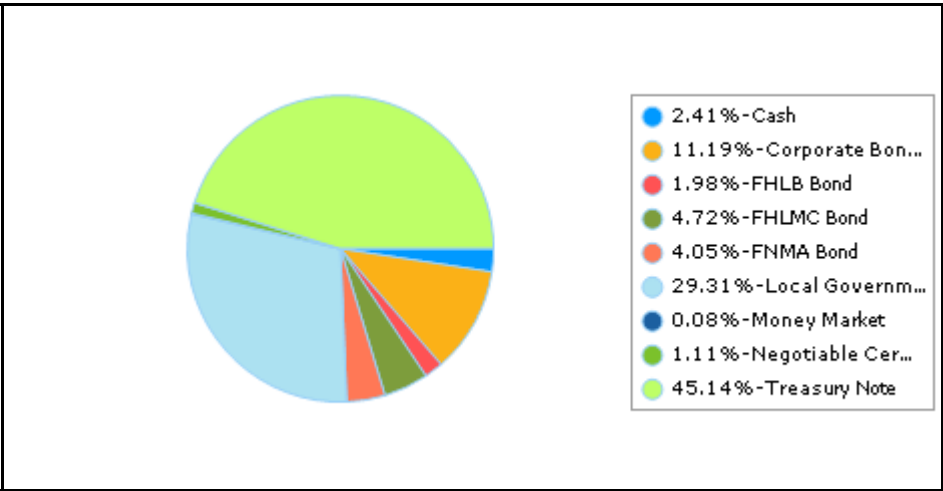
City of Paso Robles Distribution by Security Type - Market Value All Portfolios

Begin Date: 8/31/2023, End Date: 9/30/2023

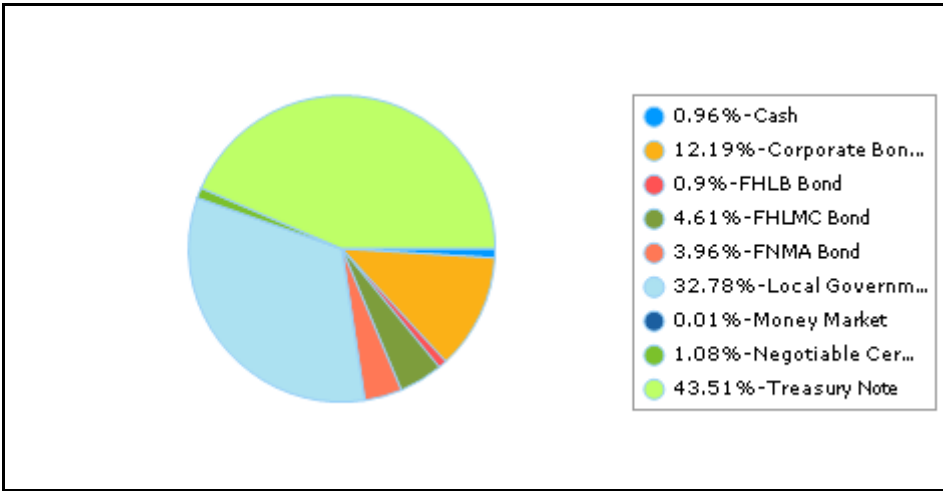
Security Type Allocation

Security Type	Market Value 8/31/2023	% of Portfolio 8/31/2023	Market Value 9/30/2023	% of Portfolio 9/30/2023
Cash	3,043,099.12	2.41	1,241,649.15	0.96
Corporate Bond	14,102,238.37	11.19	15,748,992.45	12.19
FHLB Bond	2,497,461.74	1.98	1,159,656.68	0.90
FHLMC Bond	5,953,856.78	4.72	5,959,323.25	4.61
FNMA Bond	5,111,003.47	4.05	5,110,875.54	3.96
Local Government Investment Pool	36,946,732.24	29.31	42,350,130.42	32.78
Money Market	102,941.88	0.08	8,455.01	0.01
Negotiable Certificate Of Deposit	1,399,975.37	1.11	1,397,783.60	1.08
Treasury Note	56,896,133.62	45.14	56,212,593.41	43.51
Total / Average	126,053,442.59	100.00	129,189,459.51	100.00

Portfolio Holdings as of 8/31/2023



Portfolio Holdings as of 9/30/2023





City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 9/30/2023

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	1,241,649.15	100.00	1,241,649.15	0.93%	NR	1
CASH3004	1,241,649.15	0.00	1,241,649.15	0.00		0.00	NR	0
			1,241,649.15		1,241,649.15	0.93%		1
Sub Total Cash	1,241,649.15	0.00	1,241,649.15	0.00		0.00		0
Corporate Bond								
Alphabet Inc 1.998 8/15/2026-26		1/30/2023	914,163.60	92.03	901,845.55	0.69%	Moody's-Aa2	958
02079KAC1	980,000.00	4.05	914,163.60	5.01	2,447.55	-12,318.05	S&P-AA+	2.8
Amazon.Com INC 3.15 8/22/2027		11/3/2022	343,863.20	93.03	344,202.10	0.26%	Moody's-A1	1422
023135BC9	370,000.00	4.81	343,863.20	5.15	1,230.25	338.90	S&P-AA	3.67
Apple Inc 4 5/10/2028-28		5/18/2023	1,233,198.00	96.03	1,181,219.18	0.93%	Moody's-Aaa	1654
037833ET3	1,230,000.00	3.94	1,233,198.00	4.97	19,133.33	-51,978.82	S&P-AA+	4.18
Bank of America Corp Var. Corp 7/22/2027 - 26		8/4/2022	446,381.10	88.63	438,728.59	0.34%	Moody's-A2	1026
06051GJS9	495,000.00	1.73	446,381.10	1.73	1,621.29	-7,652.51	S&P-A-	0
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	95.71	454,640.34	0.36%	Moody's-A2	550
06051GKM0	475,000.00	3.38	475,000.00	3.38	7,947.70	-20,359.66	S&P-A-	0
Caterpillar Finl Svcs Corp 4.8 1/6/2026-25		1/27/2023	607,812.00	98.90	593,428.67	0.46%	Moody's-A2	798
14913R3B1	600,000.00	4.32	607,812.00	5.32	6,720.00	-14,383.33	S&P-A	2.15
Citibank 5.803 9/29/2028-28		9/29/2023	1,345,000.00	100.05	1,345,615.22	1.01%	Moody's-Aa3	1795
17325FBB3	1,345,000.00	5.80	1,345,000.00	5.79	216.81	615.22	S&P-A+	4.41
Hershey Company 4.25 5/4/2028-28		5/18/2023	619,969.20	96.86	595,688.18	0.47%	Moody's-Aaa	1648
427866BH0	615,000.00	4.07	619,969.20	5.02	10,600.21	-24,281.02	S&P-AA+	4.14
Home Depot Inc 2.8 9/14/2027-27		1/30/2023	613,210.00	91.62	595,524.61	0.46%	Moody's-A2	1353
437076BT8	650,000.00	4.16	613,210.00	5.17	808.89	-17,685.39	S&P-A	3.76
IBRD Supranational 0.5 9/23/2024		9/23/2021	869,356.20	95.14	827,683.52	0.65%	Moody's-Aaa	359
4581X0DZ8	870,000.00	0.53	869,356.20	5.67	84.58	-41,672.68	S&P-AAA	0.98



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 9/30/2023

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
INTEL CORP 3.4 3/25/2025-25 458140BP4	435,000.00	5/20/2020 1.00	484,220.25 484,220.25	96.89 5.61	421,488.23 205.42	0.36% -62,732.02	Moody's-A1 S&P-A+	514 1.46
John Deere Capital 4.95 7/14/2028 24422EXB0	125,000.00	7/14/2023 4.64	126,700.00 126,700.00	98.63 5.27	123,293.47 1,306.25	0.1% -3,406.53	Moody's-A2 S&P-A	1749 4.27
John Deere Capital 4.95 7/14/2028 24422EXB0	290,000.00	7/14/2023 4.98	289,567.90 289,567.90	98.63 5.27	286,040.84 3,030.50	0.22% -3,527.06	Moody's-A2 S&P-A	1749 4.27
John Deere Capital 4.95 7/14/2028 24422EXB0	225,000.00	7/18/2023 4.73	227,205.00 227,205.00	98.63 5.27	221,928.24 2,351.25	0.17% -5,276.76	Moody's-A2 S&P-A	1749 4.27
Johnson & Johnson 0.55 9/1/2025-25 478160CN2	440,000.00	9/24/2020 0.49	441,262.80 441,262.80	91.48 5.28	402,515.78 194.94	0.33% -38,747.02	Moody's-Aaa S&P-AAA	671 1.91
JP Morgan Chase & CO 2.947 2/24/2028-27 46647PCW4	350,000.00	9/18/2023 5.13	320,029.50 320,029.50	90.73 5.34	317,540.06 1,031.45	0.24% -2,489.44	Moody's-A1 S&P-A-	1243 4.13
JP Morgan Chase & Co 3.625 5/13/2024 46625HJX9	475,000.00	9/24/2020 0.64	525,877.25 525,877.25	98.71 5.77	468,855.07 6,552.69	0.39% -57,022.18	Moody's-A2 S&P-A-	226 0.61
Mastercard INC 2 3/3/2025-25 57636QAN4	440,000.00	3/17/2021 0.92	458,440.40 458,440.40	95.31 5.47	419,362.16 660.00	0.34% -39,078.24	Moody's-A1 S&P-A+	492 1.41
Microsoft Corp 2.7 2/12/2025-24 594918BB9	1,000,000.00	3/17/2021 0.93	1,067,560.00 1,067,560.00	96.56 5.34	965,607.45 3,600.00	0.8% -101,952.55	Moody's-Aaa S&P-AAA	409 1.35
Paccar Financial 5.05 8/10/2026 69371RS56	650,000.00	8/11/2023 4.88	652,990.00 652,990.00	99.53 5.23	646,965.35 4,559.03	0.49% -6,024.65	Moody's-A1 S&P-A+	1045 2.68
Pepsico INC 2.75 4/30/2025-25 713448CT3	425,000.00	3/17/2021 1.00	454,869.00 454,869.00	95.95 5.45	407,801.67 4,869.79	0.34% -47,067.33	Moody's-A1 S&P-A+	488 1.54
Pfizer Inc 2.95 3/15/2024-24 717081ES8	965,000.00	6/5/2019 2.38	989,887.35 989,887.35	98.72 5.80	952,681.51 1,186.15	0.74% -37,205.84	Moody's-A1 S&P-AA-	138 0.46

Attachment 1



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 9/30/2023

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
PNC Bank NA 3.1 10/25/2027		12/8/2022	693,884.10	90.11	662,274.38	0.52%	Moodys-A2	1486
69353RFG8	735,000.00	4.39	693,884.10	5.87	9,810.21	-31,609.72	S&P-A	3.78
State Street Corp Var. Corp 3/30/2026 -25		3/17/2022	626,225.00	95.40	596,237.81	0.47%	Moodys-A1	547
857477BM4	625,000.00	2.90	626,225.00	2.90	0.00	-29,987.19	S&P-A	0
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	95.03	261,341.27	0.21%	Moodys-A1	502
89236TGT6	275,000.00	1.58	277,686.75	5.62	646.25	-16,345.48	S&P-AA-	1.36
Toyota Motor Credit Corp 5.25 9/11/2028		9/11/2023	399,304.00	99.48	397,903.92	0.3%	Moodys-A1	1808
89236TLB9	400,000.00	5.29	399,304.00	5.37	1,108.33	-1,400.08	S&P-A+	4.41
Walmart Inc 1.05 9/17/2026-26		1/30/2023	923,601.00	89.18	918,579.28	0.69%	Moodys-Aa2	1052
931142ER0	1,030,000.00	4.14	923,601.00	5.02	390.54	-5,021.72	S&P-AA	2.92
			16,427,263.60		15,748,992.45	12.34%		991
Sub Total Corporate Bond	16,515,000.00	3.23	16,427,263.60	5.13	92,313.41	-678,271.15		2.46
FHLB Bond								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	93.02	576,752.01	0.46%	Moodys-Aaa	562
3130AJHU6	620,000.00	0.60	616,924.80	5.28	1,429.44	-40,172.79	S&P-AA+	1.53
FHLB 3.375 12/8/2023		1/31/2019	602,242.23	99.64	582,904.67	0.45%	Moodys-Aaa	69
3130A0F70	585,000.00	2.72	602,242.23	5.24	6,142.50	-19,337.56	S&P-AA+	0.19
			1,219,167.03		1,159,656.68	0.91%		318
Sub Total FHLB Bond	1,205,000.00	1.65	1,219,167.03	5.26	7,571.94	-59,510.35		0.87
FHLMC Bond								
FHLMC 0.25 12/4/2023		12/4/2020	464,539.65	99.12	460,890.12	0.35%	Moodys-Aaa	65
3137EAF2	465,000.00	0.28	464,539.65	5.26	374.58	-3,649.53	S&P-AA+	0.18
FHLMC 0.3 11/16/2023-22		11/16/2020	499,600.00	99.37	496,856.99	0.38%	Moodys-Aaa	47
3134GXBL7	500,000.00	0.33	499,600.00	5.25	558.33	-2,743.01	S&P-AA+	0.13
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	91.92	528,523.10	0.43%	Moodys-Aaa	660
3137EAEU9	575,000.00	0.48	572,136.50	5.11	413.28	-43,613.40	S&P-AA+	1.8



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 9/30/2023

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 0.375 9/23/2025		9/25/2020	852,426.45	91.18	779,586.14	0.64%	Moodys-Aaa	724
3137EAEX3	855,000.00	0.44	852,426.45	5.11	62.34	-72,840.31	S&P-AA+	1.97
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	95.06	1,297,526.63	1.02%	Moodys-Aaa	501
3137EAEP0	1,365,000.00	1.52	1,363,948.95	5.30	2,730.00	-66,422.32	S&P-AA+	1.36
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	95.06	1,810,833.87	1.49%	Moodys-Aaa	501
3137EAEP0	1,905,000.00	0.56	1,987,715.10	5.30	3,810.00	-176,881.23	S&P-AA+	1.36
FHLMC MBS 3.347 11/25/2026		5/24/2023	600,915.63	94.37	585,106.40	0.45%	Moodys-Aaa	1152
3137BTUMI	620,000.00	4.31	602,837.48	5.63	1,671.64	-17,731.08	S&P-AA+	0.98
Sub Total FHLMC Bond	6,285,000.00	1.06	6,341,282.28	5.28	5,959,323.25	4.76%		539
FNMA Bond			6,343,204.13		9,620.17	-383,880.88		1.26
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	91.48	548,853.55	0.45%	Moodys-Aaa	695
3135G05X7	600,000.00	0.45	597,972.00	5.13	218.75	-49,118.45	S&P-AA+	1.9
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	90.95	818,510.60	0.67%	Moodys-Aaa	769
3135G06G3	900,000.00	0.57	896,778.00	5.10	1,787.50	-78,267.40	S&P-AA+	2.09
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	90.95	454,728.11	0.37%	Moodys-Aaa	769
3135G06G3	500,000.00	0.53	499,250.00	5.10	993.06	-44,521.89	S&P-AA+	2.09
FNMA 0.5 11/7/2025		12/4/2020	569,481.30	90.95	518,390.04	0.43%	Moodys-Aaa	769
3135G06G3	570,000.00	0.52	569,481.30	5.10	1,132.08	-51,091.26	S&P-AA+	2.09
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	92.48	915,575.65	0.74%	Moodys-Aaa	626
3135G04Z3	990,000.00	0.54	987,950.70	5.14	1,416.25	-72,375.05	S&P-AA+	1.71
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	92.48	1,142,157.51	0.93%	Moodys-Aaa	626
3135G04Z3	1,235,000.00	0.38	1,242,002.45	5.14	1,766.74	-99,844.94	S&P-AA+	1.71
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	93.16	712,660.08	0.57%	Moodys-Aaa	570
3135G03U5	765,000.00	0.67	763,424.10	5.25	2,098.44	-50,764.02	S&P-AA+	1.55

Attachment 1



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 9/30/2023

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
			5,556,858.55		5,110,875.54	4.16%		676
Sub Total FNMA Bond	5,560,000.00	0.51	5,556,858.55	5.14	9,412.82	-445,983.01		1.84
Local Government Investment Pool								
CAMP LGIP		12/31/2019	21,219,792.86	100.00	21,219,792.86	15.94%	NR	1
CAMP1001	21,219,792.86	5.55	21,219,792.86	5.55		0.00	NR	0
LAIF LGIP		12/31/2019	21,130,337.56	100.00	21,130,337.56	15.87%	NR	1
LAIF0271	21,130,337.56	3.53	21,130,337.56	3.53		0.00	NR	0
Sub Total Local Government Investment Pool	42,350,130.42	4.54	42,350,130.42	4.54	42,350,130.42	31.81%	0.00	0
Money Market								
Zions Bank MM		2/1/2020	8,455.01	100.00	8,455.01	0.01%	NR	1
MM9730	8,455.01	5.01	8,455.01	5.01		0.00	NR	0
Sub Total Money Market	8,455.01	5.01	8,455.01	5.01	8,455.01	0.01%	0.00	0
Negotiable Certificate Of Deposit								
Cooperatieve Centrale 5.08 7/17/2026		7/20/2023	800,000.00	99.90	799,225.68	0.6%	FDIC Insured	1021
21684LGS5	800,000.00	5.08	800,000.00	5.11	8,016.66	-774.32	FDIC Insured	2.62
Toronto Dominion Bank NY 5.47 10/25/2024		10/31/2022	600,000.00	99.76	598,557.92	0.45%	S&P-A-	391
89115B6F2	600,000.00	5.47	600,000.00	5.70	30,085.00	-1,442.08	None	1.02
Sub Total Negotiable Certificate Of Deposit	1,400,000.00	5.25	1,400,000.00	5.36	1,397,783.60	1.05%	-2,216.40	1.93
Treasury Note								
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	90.68	1,405,535.16	1.14%	Moodys-Aaa	762
91282CAT8	1,550,000.00	0.78	1,517,062.50	5.02	1,611.07	-111,527.34	S&P-AA+	2.08
T-Note 0.25 8/31/2025		8/4/2021	1,711,280.86	91.25	1,578,557.43	1.29%	Moodys-Aaa	701
91282CAJ0	1,730,000.00	0.52	1,711,280.86	5.10	356.46	-132,723.43	S&P-AA+	1.91

Attachment 1



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 9/30/2023

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 0.25 9/30/2025		9/8/2021	1,317,544.53	91.00	1,219,452.34	0.99%	Moodys-Aaa	731
91282CAM3	1,340,000.00	0.67	1,317,544.53	5.04	0.00	-98,092.19	S&P-AA+	2
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	90.03	571,673.64	0.47%	Moodys-Aaa	854
91282CBH3	635,000.00	0.80	622,796.09	4.95	394.72	-51,122.45	S&P-AA+	2.32
T-Note 0.375 1/31/2026		1/6/2022	1,639,703.13	90.03	1,530,464.85	1.23%	Moodys-Aaa	854
91282CBH3	1,700,000.00	1.27	1,639,703.13	4.95	1,056.73	-109,238.28	S&P-AA+	2.32
T-Note 0.375 1/31/2026		2/22/2022	723,193.95	90.03	688,709.18	0.54%	Moodys-Aaa	854
91282CBH3	765,000.00	1.82	723,193.95	4.95	475.53	-34,484.77	S&P-AA+	2.32
T-Note 0.375 1/31/2026		5/4/2022	1,004,859.38	90.03	994,802.15	0.75%	Moodys-Aaa	854
91282CBH3	1,105,000.00	2.95	1,004,859.38	4.95	686.87	-10,057.23	S&P-AA+	2.32
T-Note 0.375 11/30/2025		11/3/2021	1,422,872.66	90.62	1,323,067.97	1.07%	Moodys-Aaa	792
91282CAZ4	1,460,000.00	1.01	1,422,872.66	5.00	1,825.00	-99,804.69	S&P-AA+	2.16
T-Note 0.375 11/30/2025		3/9/2022	997,171.88	90.62	951,521.49	0.75%	Moodys-Aaa	792
91282CAZ4	1,050,000.00	1.78	997,171.88	5.00	1,312.50	-45,650.39	S&P-AA+	2.16
T-Note 0.5 10/31/2027		1/6/2023	1,847,975.39	84.61	1,835,938.68	1.39%	Moodys-Aaa	1492
91282CAU5	2,170,000.00	3.91	1,847,975.39	4.69	4,511.01	-12,036.71	S&P-AA+	4.03
T-Note 0.5 2/28/2026		3/5/2021	1,662,609.38	90.02	1,512,393.76	1.25%	Moodys-Aaa	882
91282CBQ3	1,680,000.00	0.71	1,662,609.38	4.93	692.31	-150,215.62	S&P-AA+	2.4
T-Note 0.5 2/28/2026		12/7/2021	1,590,867.77	90.02	1,471,883.21	1.19%	Moodys-Aaa	882
91282CBQ3	1,635,000.00	1.16	1,590,867.77	4.93	673.76	-118,984.56	S&P-AA+	2.4
T-Note 0.5 4/30/2027		8/4/2022	545,973.83	86.23	526,005.86	0.41%	Moodys-Aaa	1308
91282ZLN3	610,000.00	2.89	545,973.83	4.72	1,268.07	-19,967.97	S&P-AA+	3.55
T-Note 0.5 6/30/2027		8/10/2022	745,434.38	85.68	719,742.19	0.56%	Moodys-Aaa	1369
91282ZV5	840,000.00	2.99	745,434.38	4.71	1,050.00	-25,692.19	S&P-AA+	3.71



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 9/30/2023

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 0.75 5/31/2026		6/4/2021	1,206,171.48	89.81	1,086,731.25	0.91%	S&P-AA+	974
91282CCF6	1,210,000.00	0.82	1,206,171.48	4.87	3,025.00	-119,440.23	Moodys-Aaa	2.64
T-Note 0.75 5/31/2026		6/8/2022	829,418.36	89.81	812,803.13	0.62%	S&P-AA+	974
91282CCF6	905,000.00	2.99	829,418.36	4.87	2,262.50	-16,615.23	Moodys-Aaa	2.64
T-Note 0.875 9/30/2026		4/7/2022	989,797.85	89.24	959,353.52	0.74%	Moodys-Aaa	1096
91282CCZ2	1,075,000.00	2.77	989,797.85	4.77	0.00	-30,444.33	S&P-AA+	2.97
T-Note 1.125 1/15/2025		3/9/2022	994,021.48	94.80	957,527.35	0.75%	Moodys-Aaa	473
91282CDS7	1,010,000.00	1.70	994,021.48	5.34	2,377.48	-36,494.13	S&P-AA+	1.28
T-Note 1.125 1/15/2025		5/5/2022	570,984.38	94.80	568,828.13	0.43%	Moodys-Aaa	473
91282CDS7	600,000.00	3.01	570,984.38	5.34	1,412.36	-2,156.25	S&P-AA+	1.28
T-Note 1.25 12/31/2026		1/30/2023	1,262,027.15	89.59	1,240,765.24	0.95%	Moodys-Aaa	1188
91282CDQ1	1,385,000.00	3.71	1,262,027.15	4.75	4,328.12	-21,261.91	S&P-AA+	3.18
T-Note 1.25 12/31/2026		2/10/2023	2,494,026.56	89.59	2,472,571.89	1.87%	Moodys-Aaa	1188
91282CDQ1	2,760,000.00	3.95	2,494,026.56	4.75	8,625.00	-21,454.67	S&P-AA+	3.18
T-Note 1.5 2/15/2025		7/13/2023	874,377.93	94.99	878,677.74	0.66%	Moodys-Aaa	504
91282CDZ1	925,000.00	5.12	874,377.93	5.32	1,734.38	4,299.81	S&P-AA+	1.36
T-Note 1.5 2/29/2024		3/9/2022	999,453.13	98.39	983,906.25	0.75%	Moodys-Aaa	152
91282CEA5	1,000,000.00	1.53	999,453.13	5.44	1,236.26	-15,546.88	S&P-AA+	0.42
T-Note 1.5 9/30/2024		3/4/2021	446,645.70	96.20	413,639.84	0.34%	Moodys-Aaa	366
912828YH7	430,000.00	0.41	446,645.70	5.46	0.00	-33,005.86	S&P-AA+	1
T-Note 1.875 6/30/2026		5/18/2023	1,533,937.50	92.52	1,498,753.13	1.15%	Moodys-Aaa	1004
9128287B0	1,620,000.00	3.69	1,533,937.50	4.81	7,593.75	-35,184.37	S&P-AA+	2.68
T-Note 1.875 8/31/2024		9/12/2019	1,066,611.33	96.79	1,016,326.17	0.8%	Moodys-Aaa	336
9128282U3	1,050,000.00	1.54	1,066,611.33	5.51	1,622.60	-50,285.16	S&P-AA+	0.91



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 9/30/2023

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 6/30/2024		7/3/2019	995,157.81	97.45	959,836.32	0.75%	Moodys-Aaa	274
912828XX3	985,000.00	1.78	995,157.81	5.52	4,925.00	-35,321.49	S&P-AA+	0.74
T-Note 2.125 2/29/2024		4/21/2021	1,272,579.69	98.66	1,193,787.89	0.96%	Moodys-Aaa	152
912828W48	1,210,000.00	0.31	1,272,579.69	5.40	2,119.16	-78,791.80	S&P-AA+	0.42
T-Note 2.125 3/31/2024		1/7/2020	995,452.15	98.36	959,041.99	0.75%	Moodys-Aaa	183
912828W71	975,000.00	1.61	995,452.15	5.49	0.00	-36,410.16	S&P-AA+	0.5
T-Note 2.25 2/15/2027		7/7/2022	1,125,132.42	92.29	1,065,983.79	0.84%	Moodys-Aaa	1234
912828V98	1,155,000.00	2.85	1,125,132.42	4.75	3,248.44	-59,148.63	S&P-AA+	3.25
T-Note 2.25 8/15/2027		9/6/2022	2,066,827.34	91.40	1,992,571.10	1.55%	Moodys-Aaa	1415
912828R0	2,180,000.00	3.40	2,066,827.34	4.70	6,131.25	-74,256.24	S&P-AA+	3.71
T-Note 2.375 2/29/2024		8/12/2021	1,044,279.14	98.75	980,626.29	0.78%	Moodys-Aaa	152
912828G0	993,000.00	0.34	1,044,279.14	5.42	1,943.72	-63,652.85	S&P-AA+	0.42
T-Note 2.375 8/15/2024		9/25/2019	555,334.18	97.36	520,851.76	0.42%	Moodys-Aaa	320
912828D56	535,000.00	1.56	555,334.18	5.51	1,588.28	-34,482.42	S&P-AA+	0.87
T-Note 2.625 1/31/2026		2/8/2021	890,625.59	94.92	764,121.09	0.67%	Moodys-Aaa	854
912828A3	805,000.00	0.46	890,625.59	4.95	3,502.73	-126,504.50	S&P-AA+	2.27
T-Note 2.75 4/30/2027		5/5/2023	1,249,260.94	93.52	1,201,776.18	0.94%	Moodys-Aaa	1308
91282CEN7	1,285,000.00	3.50	1,249,260.94	4.74	14,691.95	-47,484.76	S&P-AA+	3.39
T-Note 3.5 1/31/2028		6/5/2023	1,735,461.91	95.45	1,675,133.79	1.3%	Moodys-Aaa	1584
91282CGH8	1,755,000.00	3.76	1,735,461.91	4.67	10,181.86	-60,328.12	S&P-AA+	4.03
T-Note 3.5 4/30/2028		5/1/2023	482,821.29	95.33	462,360.35	0.36%	Moodys-Aaa	1674
91282CHA2	485,000.00	3.60	482,821.29	4.64	7,057.54	-20,460.94	S&P-AA+	4.2
T-Note 3.625 3/31/2028		5/5/2023	1,241,963.67	95.89	1,179,406.64	0.93%	Moodys-Aaa	1644
91282CGT2	1,230,000.00	3.41	1,241,963.67	4.65	0.00	-62,557.03	S&P-AA+	4.18

Attachment 1



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 9/30/2023

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 3.75 4/15/2026		5/5/2023	1,244,262.50	97.27	1,206,093.75	0.93%	Moodys-Aaa	928
91282CGV7	1,240,000.00	3.63	1,244,262.50	4.91	21,344.26	-38,168.75	S&P-AA+	2.4
T-Note 3.875 1/15/2026		2/10/2023	2,483,398.44	97.65	2,441,308.60	1.87%	None	838
91282CGE5	2,500,000.00	4.12	2,483,398.44	4.97	20,270.04	-42,089.84	None	2.2
T-Note 3.875 4/30/2025		5/5/2023	1,248,779.30	97.95	1,224,365.24	0.94%	Moodys-Aaa	578
91282CGX3	1,250,000.00	3.93	1,248,779.30	5.24	20,138.42	-24,414.06	S&P-AA+	1.53
T-Note 4 2/15/2026		3/6/2023	2,493,014.06	97.89	2,481,428.33	1.87%	Moodys-Aaa	869
91282CGL9	2,535,000.00	4.61	2,493,014.06	4.95	12,675.00	-11,585.73	None	2.28
T-Note 4 2/29/2028		3/6/2023	2,495,706.05	97.43	2,460,198.25	1.87%	Moodys-Aaa	1613
91282CGP0	2,525,000.00	4.26	2,495,706.05	4.65	8,324.18	-35,507.80	S&P-AA+	4.07
T-Note 4 6/30/2028		7/3/2023	114,133.01	97.35	111,954.30	0.09%	Moodys-Aaa	1735
91282CHK0	115,000.00	4.17	114,133.01	4.63	1,150.00	-2,178.71	S&P-AA+	4.32
T-Note 4 6/30/2028		7/10/2023	763,253.91	97.35	754,474.60	0.57%	Moodys-Aaa	1735
91282CHK0	775,000.00	4.34	763,253.91	4.63	7,750.00	-8,779.31	S&P-AA+	4.32
T-Note 4.125 9/30/2027		5/18/2023	1,533,515.63	97.94	1,469,062.50	1.15%	Moodys-Aaa	1461
91282CFM8	1,500,000.00	3.57	1,533,515.63	4.70	0.00	-64,453.13	S&P-AA+	3.72
T-Note 4.375 8/31/2028		9/13/2023	708,474.61	99.02	703,066.41	0.53%	None	1797
91282CHX2	710,000.00	4.42	708,474.61	4.60	2,560.10	-5,408.20	None	4.46
T-Note 6.125 11/15/2027		1/30/2023	1,248,925.78	105.38	1,185,512.69	0.94%	Moodys-Aaa	1507
912810FB9	1,125,000.00	3.60	1,248,925.78	4.67	25,839.84	-63,413.09	None	3.64
			58,605,178.00		56,212,593.41	44.01%		978
Sub Total Treasury Note	60,108,000.00	2.66	58,605,178.00	4.94	225,573.25	-2,392,584.59		2.57
			133,149,984.04		129,189,459.51	100.00%		618
TOTAL PORTFOLIO	134,673,234.58	3.16	133,151,905.89	4.82	382,593.25	-3,962,446.38		1.6



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 8/31/2023, End Date: 9/30/2023

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	9/11/2023	89236TLB9	400,000.00	Toyota Motor Credit Corp 5.25 9/11/2028	99.83	399,304.00	0.00	5.29	399,304.00
Buy	9/13/2023	91282CHX2	710,000.00	T-Note 4.375 8/31/2028	99.79	708,474.61	1,109.38	4.42	709,583.99
Buy	9/18/2023	46647PCW4	350,000.00	JP Morgan Chase & CO 2.947 2/24/2028-27	91.44	320,029.50	687.63	5.13	320,717.13
Buy	9/29/2023	17325FBB3	1,345,000.00	Citibank 5.803 9/29/2028-28	100.00	1,345,000.00	0.00	5.80	1,345,000.00
Subtotal			2,805,000.00			2,772,808.11	1,797.01		2,774,605.12
Deposit	9/1/2023	MM9730	45.07	Zions Bank MM	100.00	45.07	0.00	0.00	45.07
Deposit	9/29/2023	MM9730	8,455.01	Zions Bank MM	100.00	8,455.01	0.00	0.00	8,455.01
Deposit	9/30/2023	CAMP1001	78,398.18	CAMP LGIP	100.00	78,398.18	0.00	0.00	78,398.18
Deposit	9/30/2023	CAMP1001	8,100,000.00	CAMP LGIP	100.00	8,100,000.00	0.00	0.00	8,100,000.00
Subtotal			8,186,898.26			8,186,898.26	0.00		8,186,898.26
Total Buy Transactions			10,991,898.26			10,959,706.37	1,797.01		10,961,503.38
Sell Transactions									
Called	9/18/2023	46647PBS4	325,000.00	JP Morgan Chase & Co Var. Corp 9/16/2024 -23	0.00	325,000.00	0.00	0.00	325,000.00
Subtotal			325,000.00			325,000.00	0.00		325,000.00
Sell	9/11/2023	91282CBM2	410,000.00	T-Note 0.125 2/15/2024	0.00	400,871.09	37.60	0.00	400,908.69
Sell	9/13/2023	9128285D8	140,000.00	T-Note 2.875 9/30/2023	0.00	139,830.47	1,825.55	0.00	141,656.02
Sell	9/13/2023	91282CBM2	585,000.00	T-Note 0.125 2/15/2024	0.00	572,363.09	57.63	0.00	572,420.72
Sell	9/29/2023	3130A0F70	1,345,000.00	FHLB 3.375 12/8/2023	0.00	1,339,458.60	13,996.41	0.00	1,353,455.01
Subtotal			2,480,000.00			2,452,523.25	15,917.19		2,468,440.44
Withdraw	9/6/2023	MM9730	102,986.95	Zions Bank MM	0.00	102,986.95	0.00	0.00	102,986.95
Withdraw	9/30/2023	LAIF0271	2,775,000.00	LAIF LGIP	0.00	2,775,000.00	0.00	0.00	2,775,000.00
Withdraw	9/30/2023	CASH3004	1,801,449.97	Pacific Premier Bank Cash	0.00	1,801,449.97	0.00	0.00	1,801,449.97
Subtotal			4,679,436.92			4,679,436.92	0.00		4,679,436.92
Total Sell Transactions			7,484,436.92			7,456,960.17	15,917.19		7,472,877.36
Interest/Dividends									
Interest	9/1/2023	3137BTUMI	0.00	FHLMC MBS 3.347 11/25/2026		0.00	1,729.28	0.00	1,729.28



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 8/31/2023, End Date: 9/30/2023

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	9/1/2023	478160CN2	0.00	Johnson & Johnson 0.55 9/1/2025-25		0.00	1,210.00	0.00	1,210.00
Interest	9/1/2023	MM9730	0.00	Zions Bank MM		0.00	45.07	0.00	45.07
Interest	9/3/2023	57636QAN4	0.00	Mastercard INC 2 3/3/2025-25		0.00	4,400.00	0.00	4,400.00
Interest	9/14/2023	437076BT8	0.00	Home Depot Inc 2.8 9/14/2027-27		0.00	9,100.00	0.00	9,100.00
Interest	9/15/2023	717081ES8	0.00	Pfizer Inc 2.95 3/15/2024-24		0.00	14,233.75	0.00	14,233.75
Interest	9/16/2023	46647PBS4	0.00	JP Morgan Chase & Co Var. Corp 9/16/2024 -23		0.00	1,061.13	0.00	1,061.13
Interest	9/17/2023	931142ER0	0.00	Walmart Inc 1.05 9/17/2026-26		0.00	5,407.50	0.00	5,407.50
Interest	9/23/2023	4581X0DZ8	0.00	IBRD Supranational 0.5 9/23/2024		0.00	2,175.00	0.00	2,175.00
Interest	9/23/2023	3137EAEX3	0.00	FHLMC 0.375 9/23/2025		0.00	1,603.13	0.00	1,603.13
Interest	9/25/2023	458140BP4	0.00	INTEL CORP 3.4 3/25/2025-25		0.00	7,395.00	0.00	7,395.00
Interest	9/30/2023	91282CGT2	0.00	T-Note 3.625 3/31/2028		0.00	22,293.75	0.00	22,293.75
Interest	9/30/2023	912828YH7	0.00	T-Note 1.5 9/30/2024		0.00	3,225.00	0.00	3,225.00
Interest	9/30/2023	91282CCZ2	0.00	T-Note 0.875 9/30/2026		0.00	4,703.13	0.00	4,703.13
Interest	9/30/2023	912828W71	0.00	T-Note 2.125 3/31/2024		0.00	10,359.38	0.00	10,359.38
Interest	9/30/2023	91282CFM8	0.00	T-Note 4.125 9/30/2027		0.00	30,937.50	0.00	30,937.50
Interest	9/30/2023	91282CAM3	0.00	T-Note 0.25 9/30/2025		0.00	1,675.00	0.00	1,675.00
Interest	9/30/2023	CAMP1001	0.00	CAMP LGIP		0.00	78,398.18	0.00	78,398.18
Interest	9/30/2023	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	209,017.43		209,017.43
Total Interest/Dividends			0.00			0.00	209,017.43		209,017.43