



CITY OF PASO ROBLES
MONTHLY TREASURERS REPORT
OCTOBER 31, 2023

This report presents the City’s investment portfolio as of October 31, 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 October 31, 2023 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	1,047,444.35	1,047,444.35	1,047,444.35	0.78	0.00	1
Certificate Of Deposit	1,400,000.00	1,400,085.70	1,400,000.00	1.04	5.25	720
Corporate	16,515,000.00	15,699,040.20	16,427,263.60	12.26	3.23	1,032
Local Government Investment Pool	38,346,808.53	38,346,808.53	38,346,808.53	28.62	4.92	1
Money Market	59,262.50	59,262.50	59,262.50	0.04	5.01	1
US Agency	14,050,000.00	13,256,593.02	14,119,641.54	10.54	1.25	582
US Treasury	64,153,000.00	60,149,459.59	62,597,281.72	46.72	2.79	989
Total / Average	135,571,515.38	129,958,693.89	133,997,702.24	100.00	3.30	658

Attachment 1

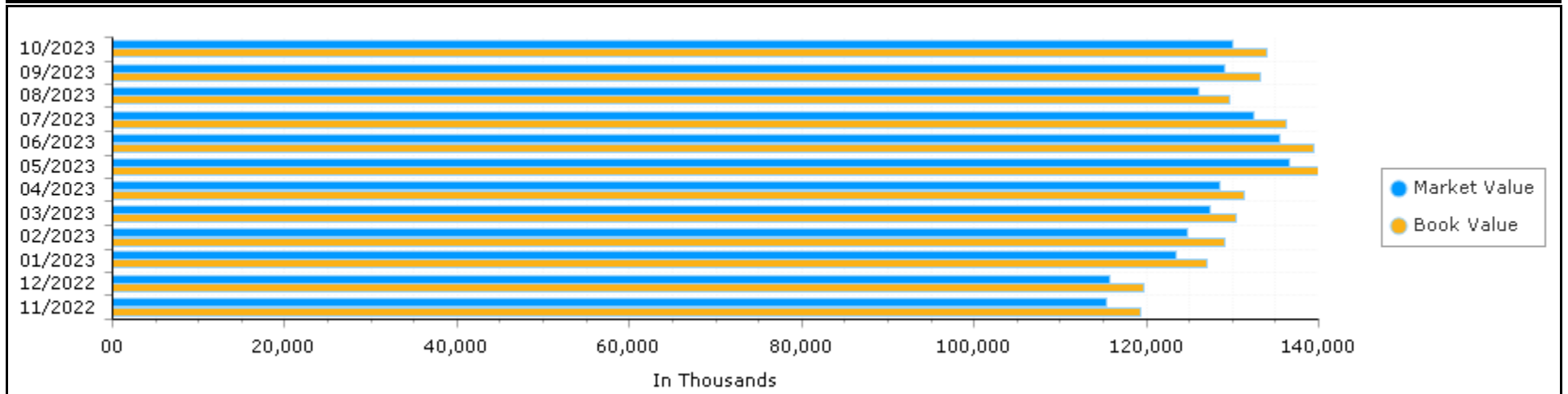


City of Paso Robles Portfolio Summary by Month All Portfolios

Begin Date: 11/30/2022, End Date: 10/31/2023

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
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
10/31/2023	129,958,693.89	133,997,702.24	-4,039,008.35	3.31	5.02	1.71	666
Total / Average	127,098,172.95	130,790,284.59	-3,692,111.64	2.46	3.95	1.48	576

Market Value / Book Value Comparison



Attachment 1



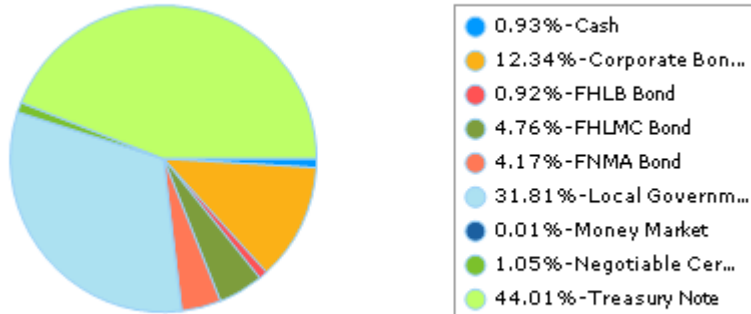
City of Paso Robles Distribution by Security Type - Book Value All Portfolios

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

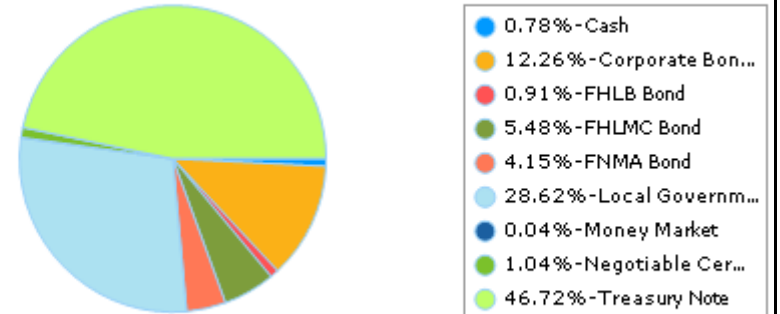
Security Type Allocation

Security Type	Book Value 9/30/2023	% of Portfolio 9/30/2023	Book Value 10/31/2023	% of Portfolio 10/31/2023
Cash	1,241,649.15	0.93	1,047,444.35	0.78
Corporate Bond	16,427,263.60	12.34	16,427,263.60	12.26
FHLB Bond	1,219,167.03	0.92	1,219,167.03	0.91
FHLMC Bond	6,343,204.13	4.76	7,343,615.96	5.48
FNMA Bond	5,556,858.55	4.17	5,556,858.55	4.15
Local Government Investment Pool	42,350,130.42	31.81	38,346,808.53	28.62
Money Market	8,455.01	0.01	59,262.50	0.04
Negotiable Certificate Of Deposit	1,400,000.00	1.05	1,400,000.00	1.04
Treasury Note	58,605,178.00	44.01	62,597,281.72	46.72
Total / Average	133,151,905.89	100.00	133,997,702.24	100.00

Portfolio Holdings as of 9/30/2023



Portfolio Holdings as of 10/31/2023



Attachment 1



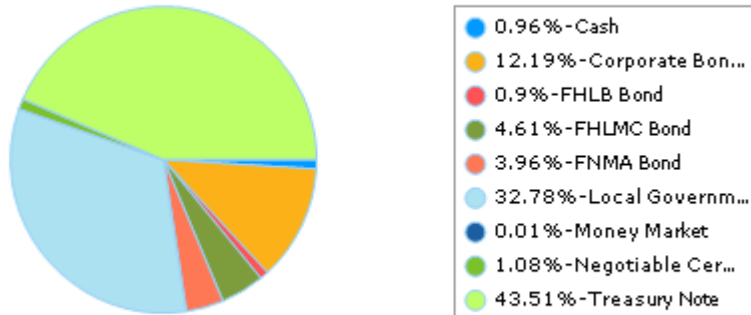
City of Paso Robles Distribution by Security Type - Market Value All Portfolios

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

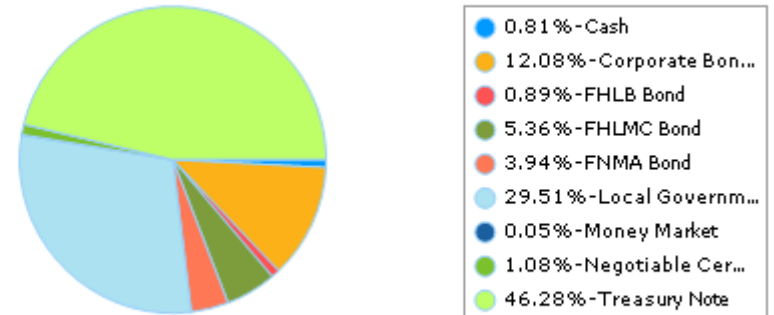
Security Type Allocation

Security Type	Market Value 9/30/2023	% of Portfolio 9/30/2023	Market Value 10/31/2023	% of Portfolio 10/31/2023
Cash	1,241,649.15	0.96	1,047,444.35	0.81
Corporate Bond	15,748,992.45	12.19	15,699,040.20	12.08
FHLB Bond	1,159,656.68	0.90	1,162,906.85	0.89
FHLMC Bond	5,959,323.25	4.61	6,968,612.16	5.36
FNMA Bond	5,110,875.54	3.96	5,125,074.01	3.94
Local Government Investment Pool	42,350,130.42	32.78	38,346,808.53	29.51
Money Market	8,455.01	0.01	59,262.50	0.05
Negotiable Certificate Of Deposit	1,397,783.60	1.08	1,400,085.70	1.08
Treasury Note	56,212,593.41	43.51	60,149,459.59	46.28
Total / Average	129,189,459.51	100.00	129,958,693.89	100.00

Portfolio Holdings as of 9/30/2023



Portfolio Holdings as of 10/31/2023



Attachment 1



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 10/31/2023

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	1,047,444.35	100.00	1,047,444.35	0.78%	NR	1
CASH3004	1,047,444.35	0.00	1,047,444.35	0.00		0.00	NR	0
			1,047,444.35		1,047,444.35	0.78%		1
Sub Total Cash	1,047,444.35	0.00	1,047,444.35	0.00		0.00		0
Corporate Bond								
Alphabet Inc 1.998 8/15/2026-26		1/30/2023	914,163.60	91.92	900,839.95	0.68%	Moody's-Aa2	927
02079KAC1	980,000.00	4.05	914,163.60	5.14	4,133.64	-13,323.65	S&P-AA+	2.71
Amazon.Com INC 3.15 8/22/2027		11/3/2022	343,863.20	92.58	342,537.40	0.26%	Moody's-A1	1391
023135BC9	370,000.00	4.81	343,863.20	5.33	2,233.88	-1,325.80	S&P-AA	3.59
Apple Inc 4 5/10/2028-28		5/18/2023	1,233,198.00	95.33	1,172,551.83	0.92%	Moody's-Aaa	1623
037833ET3	1,230,000.00	3.94	1,233,198.00	5.17	23,370.00	-60,646.17	S&P-AA+	4.09
Bank of America Corp Var. Corp 7/22/2027 - 26		8/4/2022	446,381.10	88.24	436,812.64	0.33%	Moody's-A2	995
06051GJS9	495,000.00	1.73	446,381.10	1.73	2,360.41	-9,568.46	S&P-A-	0
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	95.79	454,979.89	0.35%	Moody's-A2	519
06051GKM0	475,000.00	3.38	475,000.00	3.38	1,294.85	-20,020.11	S&P-A-	0
Caterpillar Finl Svcs Corp 4.8 1/6/2026-25		1/27/2023	607,812.00	98.63	591,791.49	0.45%	Moody's-A2	767
14913R3B1	600,000.00	4.32	607,812.00	5.47	9,200.00	-16,020.51	S&P-A	2.07
Citibank 5.803 9/29/2028-28		9/29/2023	1,345,000.00	98.82	1,329,121.44	1%	Moody's-Aa3	1764
17325FBB3	1,345,000.00	5.80	1,345,000.00	6.08	6,937.81	-15,878.56	S&P-A+	4.32
Hershey Company 4.25 5/4/2028-28		5/18/2023	619,969.20	96.02	590,548.00	0.46%	Moody's-Aaa	1617
427866BH0	615,000.00	4.07	619,969.20	5.25	12,850.94	-29,421.20	S&P-AA+	4.05
Home Depot Inc 2.8 9/14/2027-27		1/30/2023	613,210.00	90.97	591,286.94	0.46%	Moody's-A2	1322
437076BT8	650,000.00	4.16	613,210.00	5.42	2,376.11	-21,923.06	S&P-A	3.67
IBRD Supranational 0.5 9/23/2024		9/23/2021	869,356.20	95.58	831,547.37	0.65%	Moody's-Aaa	328
4581X0DZ8	870,000.00	0.53	869,356.20	5.64	459.17	-37,808.83	S&P-AAA	0.89

Attachment 1



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 10/31/2023

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		5/20/2020	484,220.25	97.00	421,951.33	0.36%	Moody's-A1	483
458140BP4	435,000.00	1.00	484,220.25	5.66	1,479.00	-62,268.92	S&P-A+	1.37
John Deere Capital 4.95 7/14/2028		7/14/2023	126,700.00	97.60	122,000.87	0.09%	Moody's-A2	1718
24422EXB0	125,000.00	4.64	126,700.00	5.53	1,839.06	-4,699.13	S&P-A	4.18
John Deere Capital 4.95 7/14/2028		7/14/2023	289,567.90	97.60	283,042.02	0.22%	Moody's-A2	1718
24422EXB0	290,000.00	4.98	289,567.90	5.53	4,266.62	-6,525.88	S&P-A	4.18
John Deere Capital 4.95 7/14/2028		7/18/2023	227,205.00	97.60	219,601.56	0.17%	Moody's-A2	1718
24422EXB0	225,000.00	4.73	227,205.00	5.53	3,310.31	-7,603.44	S&P-A	4.18
Johnson & Johnson 0.55 9/1/2025-25		9/24/2020	441,262.80	91.84	404,076.20	0.33%	Moody's-Aaa	640
478160CN2	440,000.00	0.49	441,262.80	5.28	403.33	-37,186.60	S&P-AAA	1.82
JP Morgan Chase & CO 2.947 2/24/2028-27		9/18/2023	320,029.50	90.07	315,231.36	0.24%	Moody's-A1	1212
46647PCW4	350,000.00	5.13	320,029.50	5.57	1,919.64	-4,798.14	S&P-A-	4.04
JP Morgan Chase & Co 3.625 5/13/2024		9/24/2020	525,877.25	98.74	469,033.38	0.39%	Moody's-A2	195
46625HJX9	475,000.00	0.64	525,877.25	6.05	8,035.42	-56,843.87	S&P-A-	0.52
Mastercard INC 2 3/3/2025-25		3/17/2021	458,440.40	95.57	420,492.56	0.34%	Moody's-A1	461
57636QAN4	440,000.00	0.92	458,440.40	5.48	1,417.78	-37,947.84	S&P-A+	1.32
Microsoft Corp 2.7 2/12/2025-24		3/17/2021	1,067,560.00	96.73	967,293.35	0.8%	Moody's-Aaa	378
594918BB9	1,000,000.00	0.93	1,067,560.00	5.37	5,925.00	-100,266.65	S&P-AAA	1.26
Paccar Financial 5.05 8/10/2026		8/11/2023	652,990.00	99.36	645,840.49	0.49%	Moody's-A1	1014
69371RS56	650,000.00	4.88	652,990.00	5.30	7,385.62	-7,149.51	S&P-A+	2.6
Pepsico INC 2.75 4/30/2025-25		3/17/2021	454,869.00	96.16	408,662.01	0.34%	Moody's-A1	457
713448CT3	425,000.00	1.00	454,869.00	5.45	0.00	-46,206.99	S&P-A+	1.48
Pfizer Inc 2.95 3/15/2024-24		6/5/2019	989,887.35	98.97	955,012.57	0.74%	Moody's-A1	107
717081ES8	965,000.00	2.38	989,887.35	5.77	3,637.51	-34,874.78	S&P-AA-	0.37

Attachment 1



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 10/31/2023

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	89.17	655,405.85	0.52%	Moodys-A2	1455
69353RFG8	735,000.00	4.39	693,884.10	6.21	379.75	-38,478.25	S&P-A	3.76
State Street Corp Var. Corp 3/30/2026 -25		3/17/2022	626,225.00	95.30	595,623.16	0.47%	Moodys-A1	516
857477BM4	625,000.00	2.90	626,225.00	2.90	1,510.94	-30,601.84	S&P-A	0
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	95.29	262,052.09	0.21%	Moodys-A1	471
89236TGT6	275,000.00	1.58	277,686.75	5.65	1,072.50	-15,634.66	S&P-AA-	1.27
Toyota Motor Credit Corp 5.25 9/11/2028		9/11/2023	399,304.00	98.43	393,719.97	0.3%	Moodys-A1	1777
89236TLB9	400,000.00	5.29	399,304.00	5.62	2,916.67	-5,584.03	S&P-A+	4.32
Walmart Inc 1.05 9/17/2026-26		1/30/2023	923,601.00	89.12	917,984.48	0.69%	Moodys-Aa2	1021
931142ER0	1,030,000.00	4.14	923,601.00	5.17	1,321.83	-5,616.52	S&P-AA	2.84
			16,427,263.60		15,699,040.20	12.26%		960
Sub Total Corporate Bond	16,515,000.00	3.23	16,427,263.60	5.26	112,037.79	-728,223.40		2.38
FHLB Bond								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	93.42	579,213.28	0.46%	Moodys-Aaa	531
3130AJHU6	620,000.00	0.60	616,924.80	5.26	146.39	-37,711.52	S&P-AA+	1.45
FHLB 3.375 12/8/2023		1/31/2019	602,242.23	99.78	583,693.57	0.45%	Moodys-Aaa	38
3130A0F70	585,000.00	2.72	602,242.23	5.49	7,842.66	-18,548.66	S&P-AA+	0.1
			1,219,167.03		1,162,906.85	0.91%		287
Sub Total FHLB Bond	1,205,000.00	1.65	1,219,167.03	5.37	7,989.05	-56,260.18		0.78
FHLMC Bond								
FHLMC 0.25 12/4/2023		12/4/2020	464,539.65	99.50	462,675.79	0.35%	Moodys-Aaa	34
3137EAF2	465,000.00	0.28	464,539.65	5.73	474.69	-1,863.86	S&P-AA+	0.09
FHLMC 0.3 11/16/2023-22		11/16/2020	499,600.00	99.78	498,880.03	0.37%	Moodys-Aaa	16
3134GXBL7	500,000.00	0.33	499,600.00	5.68	687.50	-719.97	S&P-AA+	0.04
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	92.27	530,551.55	0.43%	Moodys-Aaa	629
3137EAEU9	575,000.00	0.48	572,136.50	5.12	598.96	-41,584.95	S&P-AA+	1.72



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 10/31/2023

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	91.45	781,865.76	0.64%	Moodys-Aaa	693
3137EAEX3	855,000.00	0.44	852,426.45	5.17	338.44	-70,560.69	S&P-AA+	1.89
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	95.30	1,300,884.56	1.02%	Moodys-Aaa	470
3137EAEP0	1,365,000.00	1.52	1,363,948.95	5.34	4,493.13	-63,064.39	S&P-AA+	1.27
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	95.30	1,815,520.20	1.48%	Moodys-Aaa	470
3137EAEP0	1,905,000.00	0.56	1,987,715.10	5.34	6,270.63	-172,194.90	S&P-AA+	1.27
FHLMC 6 9/18/2026		10/10/2023	999,950.00	99.41	994,064.07	0.75%	Moodys-Aaa	1053
3134H1BW2	1,000,000.00	6.00	999,950.00	6.23	7,166.67	-5,885.93	S&P-AA+	2.67
FHLMC MBS 3.347 11/25/2026		5/24/2023	600,915.63	94.22	584,170.20	0.45%	Moodys-Aaa	1121
3137BTUMI	620,000.00	4.31	603,299.31	5.34	1,729.28	-19,129.11	S&P-AA+	2.68
Sub Total FHLMC Bond	7,285,000.00	1.73	7,341,232.28	5.47	6,968,612.16	5.49%		583
			7,343,615.96		21,759.30	-375,003.80		1.53
FNMA Bond								
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	91.74	550,419.80	0.45%	Moodys-Aaa	664
3135G05X7	600,000.00	0.45	597,972.00	5.20	412.50	-47,552.20	S&P-AA+	1.81
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	91.16	820,465.82	0.67%	Moodys-Aaa	738
3135G06G3	900,000.00	0.57	896,778.00	5.17	2,175.00	-76,312.18	S&P-AA+	2
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	91.16	455,814.35	0.37%	Moodys-Aaa	738
3135G06G3	500,000.00	0.53	499,250.00	5.17	1,208.33	-43,435.65	S&P-AA+	2
FNMA 0.5 11/7/2025		12/4/2020	569,481.30	91.16	519,628.35	0.42%	Moodys-Aaa	738
3135G06G3	570,000.00	0.52	569,481.30	5.17	1,377.50	-49,852.95	S&P-AA+	2
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	92.74	918,126.56	0.74%	Moodys-Aaa	595
3135G04Z3	990,000.00	0.54	987,950.70	5.21	1,842.50	-69,824.14	S&P-AA+	1.62
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	92.74	1,145,339.69	0.93%	Moodys-Aaa	595
3135G04Z3	1,235,000.00	0.38	1,242,002.45	5.21	2,298.47	-96,662.76	S&P-AA+	1.62

Attachment 1



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 10/31/2023

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
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	93.50	715,279.44	0.57%	Moodys-Aaa	539
3135G03U5	765,000.00	0.67	763,424.10	5.26	119.53	-48,144.66	S&P-AA+	1.47
Sub Total FNMA Bond	5,560,000.00	0.51	5,556,858.55	5.20	9,433.83	-431,784.54		1.75
Local Government Investment Pool								
CAMP LGIP		12/31/2019	25,424,317.79	100.00	25,424,317.79	18.97%	NR	1
CAMP1001	25,424,317.79	5.56	25,424,317.79	5.56		0.00	NR	0
LAIF LGIP		12/31/2019	12,922,490.74	100.00	12,922,490.74	9.64%	NR	1
LAIF0271	12,922,490.74	3.67	12,922,490.74	3.67		0.00	NR	0
Sub Total Local Government Investment Pool	38,346,808.53	4.92	38,346,808.53	4.92	38,346,808.53	28.61%	0.00	0
Money Market								
Zions Bank MM		2/1/2020	59,262.50	100.00	59,262.50	0.04%	NR	1
MM9730	59,262.50	5.01	59,262.50	5.01		0.00	NR	0
Sub Total Money Market	59,262.50	5.01	59,262.50	5.01	59,262.50	0.04%	0.00	0
Negotiable Certificate Of Deposit								
Cooperatieve Centrale 5.08 7/17/2026		7/20/2023	800,000.00	100.17	801,376.38	0.6%	FDIC Insured	990
21684LGS5	800,000.00	5.08	800,000.00	5.02	11,468.27	1,376.38	FDIC Insured	2.53
Toronto Dominion Bank NY 5.47 10/25/2024		10/31/2022	600,000.00	99.78	598,709.32	0.45%	S&P-A-	360
89115B6F2	600,000.00	5.47	600,000.00	5.70	547.00	-1,290.68	None	0.98
Sub Total Negotiable Certificate Of Deposit	1,400,000.00	5.25	1,400,000.00	5.31	12,015.27	85.70		1.87
Treasury Note								
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	90.92	1,409,228.52	1.13%	Moodys-Aaa	731
91282CAT8	1,550,000.00	0.78	1,517,062.50	5.08	0.00	-107,833.98	S&P-AA+	2

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City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 10/31/2023

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 8/31/2025		8/4/2021	1,711,280.86	91.55	1,583,896.10	1.28%	Moodys-Aaa	670
91282CAJ0	1,730,000.00	0.52	1,711,280.86	5.14	724.79	-127,384.76	S&P-AA+	1.83
T-Note 0.25 9/30/2025		9/8/2021	1,317,544.53	91.27	1,223,011.72	0.98%	Moodys-Aaa	700
91282CAM3	1,340,000.00	0.67	1,317,544.53	5.09	283.74	-94,532.81	S&P-AA+	1.91
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	90.23	572,938.67	0.46%	Moodys-Aaa	823
91282CBH3	635,000.00	0.80	622,796.09	5.02	595.31	-49,857.42	S&P-AA+	2.24
T-Note 0.375 1/31/2026		1/6/2022	1,639,703.13	90.23	1,533,851.55	1.22%	Moodys-Aaa	823
91282CBH3	1,700,000.00	1.27	1,639,703.13	5.02	1,593.75	-105,851.58	S&P-AA+	2.24
T-Note 0.375 1/31/2026		2/22/2022	723,193.95	90.23	690,233.20	0.54%	Moodys-Aaa	823
91282CBH3	765,000.00	1.82	723,193.95	5.02	717.19	-32,960.75	S&P-AA+	2.24
T-Note 0.375 1/31/2026		5/4/2022	1,004,859.38	90.23	997,003.51	0.75%	Moodys-Aaa	823
91282CBH3	1,105,000.00	2.95	1,004,859.38	5.02	1,035.94	-7,855.87	S&P-AA+	2.24
T-Note 0.375 11/30/2025		11/3/2021	1,422,872.66	90.84	1,326,318.75	1.06%	Moodys-Aaa	761
91282CAZ4	1,460,000.00	1.01	1,422,872.66	5.06	2,288.73	-96,553.91	S&P-AA+	2.07
T-Note 0.375 11/30/2025		3/9/2022	997,171.88	90.84	953,859.38	0.74%	Moodys-Aaa	761
91282CAZ4	1,050,000.00	1.78	997,171.88	5.06	1,646.00	-43,312.50	S&P-AA+	2.07
T-Note 0.5 10/31/2027		1/6/2023	1,847,975.39	84.28	1,828,903.13	1.38%	Moodys-Aaa	1461
91282CAU5	2,170,000.00	3.91	1,847,975.39	4.87	0.00	-19,072.26	S&P-AA+	3.96
T-Note 0.5 2/28/2026		3/5/2021	1,662,609.38	90.21	1,515,609.38	1.24%	Moodys-Aaa	851
91282CBQ3	1,680,000.00	0.71	1,662,609.38	5.00	1,407.69	-147,000.00	S&P-AA+	2.32
T-Note 0.5 2/28/2026		12/7/2021	1,590,867.77	90.21	1,475,012.70	1.19%	Moodys-Aaa	851
91282CBQ3	1,635,000.00	1.16	1,590,867.77	5.00	1,369.99	-115,855.07	S&P-AA+	2.32
T-Note 0.5 4/30/2027		8/4/2022	545,973.83	86.05	524,933.60	0.41%	Moodys-Aaa	1277
912828ZN3	610,000.00	2.89	545,973.83	4.88	0.00	-21,040.23	S&P-AA+	3.47

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City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 10/31/2023

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 0.5 6/30/2027		8/10/2022	745,434.38	85.49	718,134.38	0.56%	Moodys-Aaa	1338
912828ZV5	840,000.00	2.99	745,434.38	4.87	1,403.80	-27,300.00	S&P-AA+	3.63
T-Note 0.75 5/31/2026		6/4/2021	1,206,171.48	89.92	1,088,054.69	0.9%	S&P-AA+	943
91282CCF6	1,210,000.00	0.82	1,206,171.48	4.96	3,793.65	-118,116.79	Moodys-Aaa	2.55
T-Note 0.75 5/31/2026		6/8/2022	829,418.36	89.92	813,792.97	0.62%	S&P-AA+	943
91282CCF6	905,000.00	2.99	829,418.36	4.96	2,837.40	-15,625.39	Moodys-Aaa	2.55
T-Note 0.875 9/30/2026		4/7/2022	989,797.85	89.28	959,731.45	0.74%	Moodys-Aaa	1065
91282CCZ2	1,075,000.00	2.77	989,797.85	4.86	796.70	-30,066.40	S&P-AA+	2.88
T-Note 1.125 1/15/2025		3/9/2022	994,021.48	95.13	960,762.50	0.74%	Moodys-Aaa	442
91282CDS7	1,010,000.00	1.70	994,021.48	5.35	3,334.65	-33,258.98	S&P-AA+	1.2
T-Note 1.125 1/15/2025		5/5/2022	570,984.38	95.13	570,750.00	0.43%	Moodys-Aaa	442
91282CDS7	600,000.00	3.01	570,984.38	5.35	1,980.98	-234.38	S&P-AA+	1.2
T-Note 1.25 12/31/2026		1/30/2023	1,262,027.15	89.52	1,239,899.62	0.94%	Moodys-Aaa	1157
91282CDQ1	1,385,000.00	3.71	1,262,027.15	4.86	5,786.51	-22,127.53	S&P-AA+	3.1
T-Note 1.25 12/31/2026		2/10/2023	2,494,026.56	89.52	2,470,846.89	1.86%	Moodys-Aaa	1157
91282CDQ1	2,760,000.00	3.95	2,494,026.56	4.86	11,531.25	-23,179.67	S&P-AA+	3.1
T-Note 1.5 2/15/2025		7/13/2023	874,377.93	95.27	881,207.03	0.65%	Moodys-Aaa	473
91282CDZ1	925,000.00	5.12	874,377.93	5.34	2,903.19	6,829.10	S&P-AA+	1.28
T-Note 1.5 2/29/2024		3/9/2022	999,453.13	98.71	987,109.38	0.75%	Moodys-Aaa	121
91282CEA5	1,000,000.00	1.53	999,453.13	5.43	2,513.74	-12,343.75	S&P-AA+	0.33
T-Note 1.5 9/30/2024		3/4/2021	446,645.70	96.49	414,916.41	0.33%	Moodys-Aaa	335
912828YH7	430,000.00	0.41	446,645.70	5.48	546.31	-31,729.29	S&P-AA+	0.91
T-Note 1.875 6/30/2026		5/18/2023	1,533,937.50	92.50	1,498,563.28	1.14%	Moodys-Aaa	973
9128287B0	1,620,000.00	3.69	1,533,937.50	4.91	10,152.51	-35,374.22	S&P-AA+	2.59



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 10/31/2023

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 1.875 8/31/2024		9/12/2019	1,066,611.33	97.06	1,019,156.25	0.8%	Moodys-Aaa	305
9128282U3	1,050,000.00	1.54	1,066,611.33	5.53	3,299.28	-47,455.08	S&P-AA+	0.83
T-Note 2 6/30/2024		7/3/2019	995,157.81	97.72	962,568.16	0.74%	Moodys-Aaa	243
912828XX3	985,000.00	1.78	995,157.81	5.53	6,584.51	-32,589.65	S&P-AA+	0.66
T-Note 2.125 2/29/2024		4/21/2021	1,272,579.69	98.91	1,196,812.89	0.95%	Moodys-Aaa	121
912828W48	1,210,000.00	0.31	1,272,579.69	5.44	4,308.96	-75,766.80	S&P-AA+	0.33
T-Note 2.125 3/31/2024		1/7/2020	995,452.15	98.64	961,708.01	0.74%	Moodys-Aaa	152
912828W71	975,000.00	1.61	995,452.15	5.47	1,754.87	-33,744.14	S&P-AA+	0.42
T-Note 2.25 2/15/2027		7/7/2022	1,125,132.42	92.10	1,063,773.04	0.84%	Moodys-Aaa	1203
912828V98	1,155,000.00	2.85	1,125,132.42	4.88	5,437.60	-61,359.38	S&P-AA+	3.17
T-Note 2.25 8/15/2027		9/6/2022	2,066,827.34	91.00	1,983,885.15	1.54%	Moodys-Aaa	1384
9128282R0	2,180,000.00	3.40	2,066,827.34	4.88	10,263.18	-82,942.19	S&P-AA+	3.63
T-Note 2.375 2/29/2024		8/12/2021	1,044,279.14	98.98	982,914.84	0.78%	Moodys-Aaa	121
9128286G0	993,000.00	0.34	1,044,279.14	5.46	3,952.22	-61,364.30	S&P-AA+	0.33
T-Note 2.375 8/15/2024		9/25/2019	555,334.18	97.59	522,126.56	0.41%	Moodys-Aaa	289
912828D56	535,000.00	1.56	555,334.18	5.52	2,658.64	-33,207.62	S&P-AA+	0.78
T-Note 2.625 1/31/2026		2/8/2021	890,625.59	94.94	764,278.32	0.66%	Moodys-Aaa	823
9128286A3	805,000.00	0.46	890,625.59	5.03	5,282.81	-126,347.27	S&P-AA+	2.18
T-Note 2.75 4/30/2027		5/5/2023	1,249,260.94	93.22	1,197,860.94	0.93%	Moodys-Aaa	1277
91282CEN7	1,285,000.00	3.50	1,249,260.94	4.88	0.00	-51,400.00	S&P-AA+	3.35
T-Note 3.5 1/31/2028		6/5/2023	1,735,461.91	94.85	1,664,644.91	1.3%	Moodys-Aaa	1553
91282CGH8	1,755,000.00	3.76	1,735,461.91	4.85	15,356.25	-70,817.00	S&P-AA+	3.94
T-Note 3.5 4/30/2028		5/1/2023	482,821.29	94.66	459,101.76	0.36%	Moodys-Aaa	1643
91282CHA2	485,000.00	3.60	482,821.29	4.84	0.00	-23,719.53	S&P-AA+	4.19

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City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 10/31/2023

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 3.625 3/31/2028		5/5/2023	1,241,963.67	95.20	1,170,998.44	0.93%	Moodys-Aaa	1613
91282CGT2	1,230,000.00	3.41	1,241,963.67	4.84	3,776.54	-70,965.23	S&P-AA+	4.1
T-Note 3.75 4/15/2026		5/5/2023	1,244,262.50	97.19	1,205,173.43	0.93%	Moodys-Aaa	897
91282CGV7	1,240,000.00	3.63	1,244,262.50	4.98	2,032.79	-39,089.07	S&P-AA+	2.36
T-Note 3.875 1/15/2026		2/10/2023	2,483,398.44	97.60	2,439,941.40	1.85%	None	807
91282CGE5	2,500,000.00	4.12	2,483,398.44	5.04	28,430.71	-43,457.04	None	2.11
T-Note 3.875 4/30/2025		5/5/2023	1,248,779.30	98.05	1,225,585.94	0.93%	Moodys-Aaa	547
91282CGX3	1,250,000.00	3.93	1,248,779.30	5.25	0.00	-23,193.36	S&P-AA+	1.47
T-Note 4 2/15/2026		3/6/2023	2,493,014.06	97.82	2,479,744.91	1.86%	Moodys-Aaa	838
91282CGL9	2,535,000.00	4.61	2,493,014.06	5.02	21,216.85	-13,269.15	None	2.19
T-Note 4 2/29/2028		3/6/2023	2,495,706.05	96.73	2,442,542.97	1.86%	Moodys-Aaa	1582
91282CGP0	2,525,000.00	4.26	2,495,706.05	4.84	16,925.82	-53,163.08	S&P-AA+	3.99
T-Note 4 6/30/2028		7/3/2023	114,133.01	96.58	111,069.34	0.09%	Moodys-Aaa	1704
91282CHK0	115,000.00	4.17	114,133.01	4.83	1,537.50	-3,063.67	S&P-AA+	4.24
T-Note 4 6/30/2028		7/10/2023	763,253.91	96.58	748,510.74	0.57%	Moodys-Aaa	1704
91282CHK0	775,000.00	4.34	763,253.91	4.83	10,361.41	-14,743.17	S&P-AA+	4.24
T-Note 4.125 9/30/2027		5/18/2023	1,533,515.63	97.37	1,460,507.82	1.14%	Moodys-Aaa	1430
91282CFM8	1,500,000.00	3.57	1,533,515.63	4.87	5,240.78	-73,007.81	S&P-AA+	3.64
T-Note 4.125 9/30/2027		10/10/2023	1,998,588.09	97.37	1,991,158.99	1.49%	Moodys-Aaa	1430
91282CFM8	2,045,000.00	4.76	1,998,588.09	4.87	7,144.93	-7,429.10	S&P-AA+	3.64
T-Note 4.375 8/31/2028		9/13/2023	708,474.61	98.13	696,742.97	0.53%	None	1766
91282CHX2	710,000.00	4.42	708,474.61	4.81	5,205.53	-11,731.64	None	4.37
T-Note 4.625 9/30/2028		10/10/2023	1,993,515.63	99.13	1,982,656.24	1.49%	None	1796
91282CJA0	2,000,000.00	4.70	1,993,515.63	4.83	7,410.22	-10,859.39	Moodys-Aaa	4.43



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

Date: 10/31/2023

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 6.125 11/15/2027		1/30/2023	1,248,925.78	104.66	1,177,426.76	0.93%	Moody's-Aaa	1476
912810FB9	1,125,000.00	3.60	1,248,925.78	4.84	31,644.45	-71,499.02	None	3.56
			62,597,281.72		60,149,459.59	46.69%		989
Sub Total Treasury Note	64,153,000.00	2.79	62,597,281.72	5.02	259,069.67	-2,447,822.13		2.59
			133,995,318.56		129,958,693.89	100.00%		649
TOTAL PORTFOLIO	135,571,515.38	3.30	133,997,702.24	5.02	422,304.91	-4,039,008.35		1.68



City of Paso Robles Transaction Summary by Action All Portfolios

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

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	10/10/2023	3134H1BW2	1,000,000.00	FHLMC 6 9/18/2026	100.00	999,950.00	3,666.67	6.00	1,003,616.67
Buy	10/10/2023	91282CFM8	2,045,000.00	T-Note 4.125 9/30/2027	97.73	1,998,588.09	2,304.82	4.76	2,000,892.91
Buy	10/10/2023	91282CJA0	2,000,000.00	T-Note 4.625 9/30/2028	99.68	1,993,515.63	2,527.32	4.70	1,996,042.95
Subtotal			5,045,000.00			4,992,053.72	8,498.81		5,000,552.53
Deposit	10/2/2023	MM9730	89.99	Zions Bank MM	100.00	89.99	0.00	0.00	89.99
Deposit	10/31/2023	LAIF0271	292,153.18	LAIF LGIP	100.00	292,153.18	0.00	0.00	292,153.18
Deposit	10/31/2023	CAMP1001	104,524.93	CAMP LGIP	100.00	104,524.93	0.00	0.00	104,524.93
Deposit	10/31/2023	CAMP1001	4,100,000.00	CAMP LGIP	100.00	4,100,000.00	0.00	0.00	4,100,000.00
Deposit	10/31/2023	MM9730	59,262.50	Zions Bank MM	100.00	59,262.50	0.00	0.00	59,262.50
Subtotal			4,556,030.60			4,556,030.60	0.00		4,556,030.60
Total Buy Transactions			9,601,030.60			9,548,084.32	8,498.81		9,556,583.13
Interest/Dividends									
Interest	10/1/2023	3137BTUMI	0.00	FHLMC MBS 3.347 11/25/2026		0.00	1,729.28	0.00	1,729.28
Interest	10/2/2023	06051GKM0	0.00	Bank of America Var. Corp 4/2/2026 -25		0.00	8,037.00	0.00	8,037.00
Interest	10/2/2023	MM9730	0.00	Zions Bank MM		0.00	89.99	0.00	89.99
Interest	10/14/2023	3130AJHU6	0.00	FHLB 0.5 4/14/2025		0.00	1,550.00	0.00	1,550.00
Interest	10/15/2023	91282CGV7	0.00	T-Note 3.75 4/15/2026		0.00	23,250.00	0.00	23,250.00
Interest	10/22/2023	3135G03U5	0.00	FNMA 0.625 4/22/2025		0.00	2,390.63	0.00	2,390.63
Interest	10/25/2023	69353RFG8	0.00	PNC Bank NA 3.1 10/25/2027		0.00	11,392.50	0.00	11,392.50
Interest	10/25/2023	89115B6F2	0.00	Toronto Dominion Bank NY 5.47 10/25/2024		0.00	32,728.83	0.00	32,728.83
Interest	10/30/2023	713448CT3	0.00	Pepsico INC 2.75 4/30/2025-25		0.00	5,843.75	0.00	5,843.75
Interest	10/31/2023	91282CHA2	0.00	T-Note 3.5 4/30/2028		0.00	8,487.50	0.00	8,487.50
Interest	10/31/2023	912828ZN3	0.00	T-Note 0.5 4/30/2027		0.00	1,525.00	0.00	1,525.00
Interest	10/31/2023	LAIF0271	0.00	LAIF LGIP		0.00	292,153.18	0.00	292,153.18
Interest	10/31/2023	91282CAU5	0.00	T-Note 0.5 10/31/2027		0.00	5,425.00	0.00	5,425.00
Interest	10/31/2023	91282CGX3	0.00	T-Note 3.875 4/30/2025		0.00	24,218.75	0.00	24,218.75

Attachment 1



City of Paso Robles Transaction Summary by Action All Portfolios

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

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	10/31/2023	91282CAT8	0.00	T-Note 0.25 10/31/2025		0.00	1,937.50	0.00	1,937.50
Interest	10/31/2023	CAMP1001	0.00	CAMP LGIP		0.00	104,524.93	0.00	104,524.93
Interest	10/31/2023	91282CEN7	0.00	T-Note 2.75 4/30/2027		0.00	17,668.75	0.00	17,668.75
Subtotal			0.00			0.00	542,952.59		542,952.59
Total Interest/Dividends			0.00			0.00	542,952.59		542,952.59
Sell Transactions									
Withdraw	10/3/2023	MM9730	8,545.00	Zions Bank MM	0.00	8,545.00	0.00	0.00	8,545.00
Withdraw	10/31/2023	LAIF0271	8,500,000.00	LAIF LGIP	0.00	8,500,000.00	0.00	0.00	8,500,000.00
Withdraw	10/31/2023	CASH3004	194,204.80	Pacific Premier Bank Cash	0.00	194,204.80	0.00	0.00	194,204.80
Subtotal			8,702,749.80			8,702,749.80	0.00		8,702,749.80
Total Sell Transactions			8,702,749.80			8,702,749.80	0.00		8,702,749.80