



CITY OF PASO ROBLES
MONTHLY TREASURERS REPORT
FEBRUARY 29, 2024

This report presents the City's investment portfolio as of February 29, 2024. 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 February 29, 2024 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	1,154,741.16	1,154,741.16	1,154,741.16	0.76	0.00	1
Certificate Of Deposit	1,400,000.00	1,416,921.21	1,400,000.00	0.93	5.25	599
Corporate	17,040,000.00	16,587,071.34	16,901,386.35	11.17	3.42	943
Local Government Investment Pool	35,765,189.14	35,765,189.14	35,765,189.14	23.64	5.27	1
Money Market	125,650.00	125,650.00	125,650.00	0.08	4.97	1
US Agency	11,496,747.56	10,917,340.99	11,551,938.04	7.64	0.84	495
US Treasury	86,810,000.00	83,032,566.83	84,379,086.76	55.78	3.32	1,072
Total / Average	153,792,327.86	148,999,480.67	151,277,991.45	100.00	3.60	747

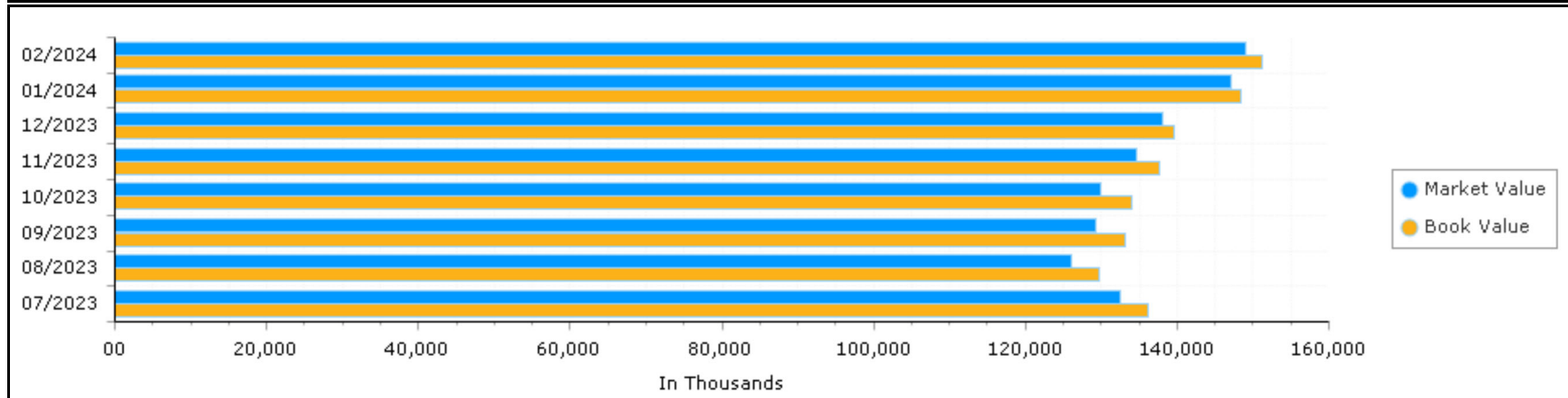


City of Paso Robles Portfolio Summary by Month All Portfolios

Begin Date: 7/31/2023, End Date: 2/29/2024

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
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
11/30/2023	134,723,850.34	137,570,234.53	-2,846,384.19	3.47	4.80	1.68	654
12/31/2023	138,146,062.77	139,640,150.47	-1,494,087.70	3.60	4.55	1.68	657
1/31/2024	147,017,412.77	148,314,324.42	-1,296,911.65	3.64	4.49	1.89	737
2/29/2024	148,999,480.67	151,277,991.45	-2,278,510.78	3.60	4.72	1.94	754
Total / Average	135,816,708.06	138,735,188.19	-2,918,480.13	3.30	4.63	1.73	673

Market Value / Book Value Comparison

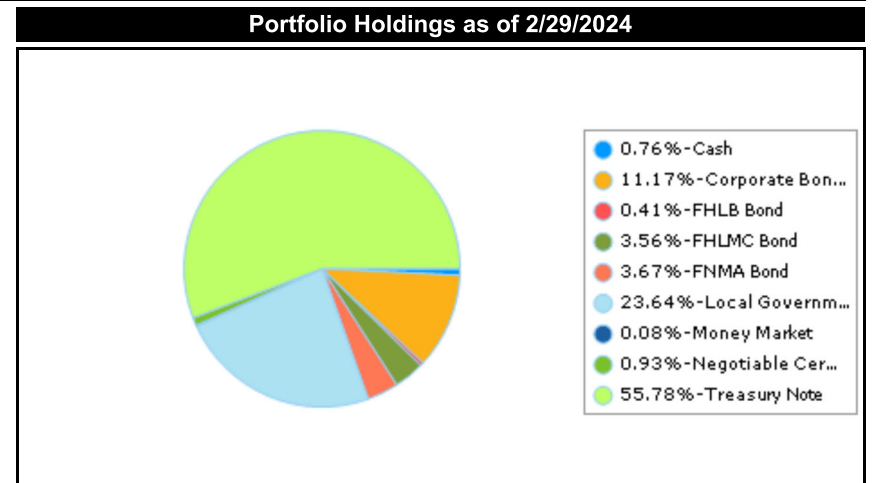
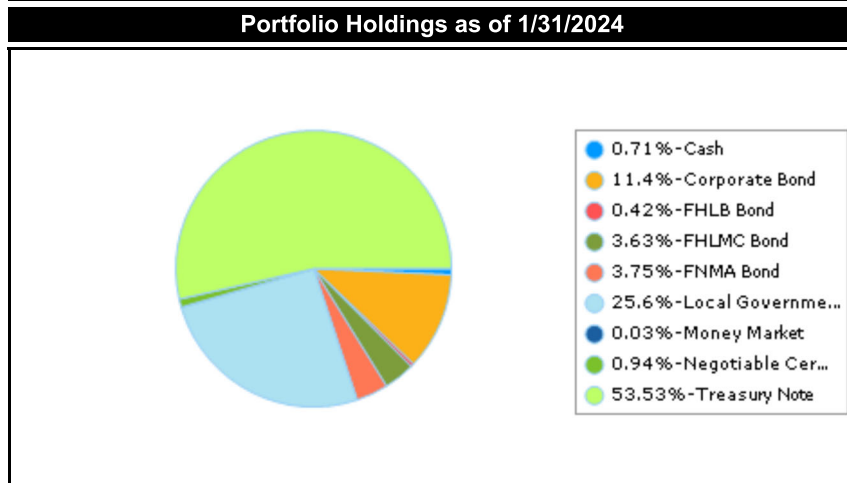




City of Paso Robles Distribution by Security Type - Book Value All Portfolios

Begin Date: 1/31/2024, End Date: 2/29/2024

Security Type Allocation				
Security Type	Book Value 1/31/2024	% of Portfolio 1/31/2024	Book Value 2/29/2024	% of Portfolio 2/29/2024
Cash	1,050,770.53	0.71	1,154,741.16	0.76
Corporate Bond	16,901,386.35	11.40	16,901,386.35	11.17
FHLB Bond	616,924.80	0.42	616,924.80	0.41
FHLMC Bond	5,378,860.93	3.63	5,378,154.69	3.56
FNMA Bond	5,556,858.55	3.75	5,556,858.55	3.67
Local Government Investment Pool	37,968,443.52	25.60	35,765,189.14	23.64
Money Market	49,162.51	0.03	125,650.00	0.08
Negotiable Certificate Of Deposit	1,400,000.00	0.94	1,400,000.00	0.93
Treasury Note	79,391,917.23	53.53	84,379,086.76	55.78
Total / Average	148,314,324.42	100.00	151,277,991.45	100.00



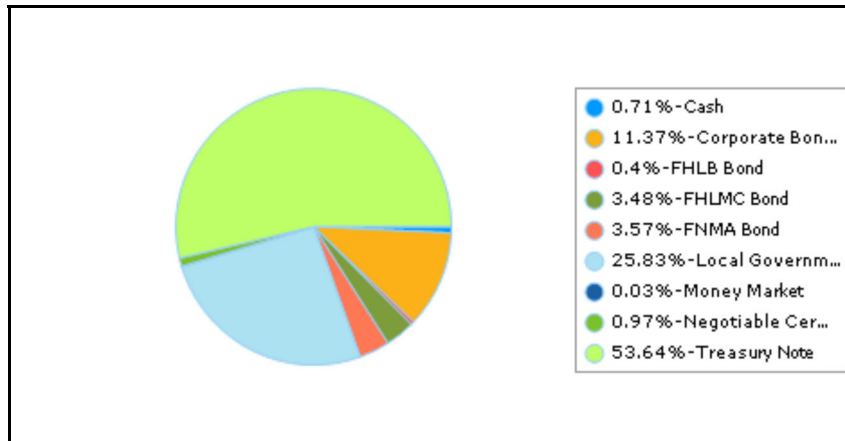


City of Paso Robles Distribution by Security Type - Market Value All Portfolios

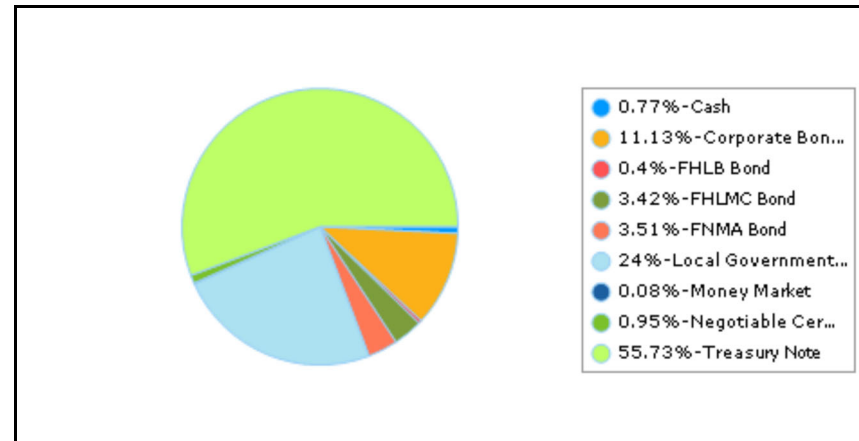
Begin Date: 1/31/2024, End Date: 2/29/2024

Security Type Allocation				
Security Type	Market Value 1/31/2024	% of Portfolio 1/31/2024	Market Value 2/29/2024	% of Portfolio 2/29/2024
Cash	1,050,770.53	0.71	1,154,741.16	0.77
Corporate Bond	16,716,411.03	11.37	16,587,071.34	11.13
FHLB Bond	590,898.83	0.40	590,040.28	0.40
FHLMC Bond	5,109,485.59	3.48	5,095,491.77	3.42
FNMA Bond	5,244,018.35	3.57	5,231,808.94	3.51
Local Government Investment Pool	37,968,443.52	25.83	35,765,189.14	24.00
Money Market	49,162.51	0.03	125,650.00	0.08
Negotiable Certificate Of Deposit	1,421,811.12	0.97	1,416,921.21	0.95
Treasury Note	78,866,411.29	53.64	83,032,566.83	55.73
Total / Average	147,017,412.77	100.00	148,999,480.67	100.00

Portfolio Holdings as of 1/31/2024



Portfolio Holdings as of 2/29/2024





City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 2/29/2024

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	1,154,741.16	100.00	1,154,741.16	0.76%	NR	1
CASH3004	1,154,741.16	0.00	1,154,741.16	0.00		0.00	NR	0
Sub Total Cash	1,154,741.16	0.00	1,154,741.16	0.00	1,154,741.16	0.76%		0
Corporate Bond								
Alphabet Inc 1.998 8/15/2026-26		1/30/2023	914,163.60	93.94	920,564.29	0.6%	Moodys-Aa2	806
02079KAC1	980,000.00	4.05	914,163.60	4.63	761.46	6,400.69	S&P-AA+	2.41
Amazon.Com INC 3.15 8/22/2027		11/3/2022	343,863.20	94.89	351,081.60	0.23%	Moodys-A1	1270
023135BC9	370,000.00	4.81	343,863.20	4.76	226.62	7,218.40	S&P-AA	3.32
Apple Inc 4 5/10/2028-28		5/18/2023	1,233,198.00	97.78	1,202,720.21	0.82%	Moodys-Aaa	1502
037833ET3	1,230,000.00	3.94	1,233,198.00	4.59	14,896.67	-30,477.79	S&P-AA+	3.86
Bank of America Corp Var. Corp 7/22/2027 - 26		8/4/2022	446,381.10	91.68	453,813.56	0.3%	Moodys-A2	874
06051GJS9	495,000.00	1.73	446,381.10	1.73	882.17	7,432.46	S&P-A-	0
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	97.60	463,579.90	0.31%	Moodys-A2	398
06051GKM0	475,000.00	3.38	475,000.00	3.38	6,563.55	-11,420.10	S&P-A-	0
Caterpillar Finl Svcs Corp 4.8 1/6/2026-25		1/27/2023	607,812.00	99.70	598,179.29	0.4%	Moodys-A2	646
14913R3B1	600,000.00	4.32	607,812.00	4.97	4,240.00	-9,632.71	S&P-A	1.78
Citibank 5.803 9/29/2028-28		9/29/2023	1,345,000.00	103.12	1,386,960.07	0.89%	Moodys-Aa3	1643
17325FBB3	1,345,000.00	5.80	1,345,000.00	5.03	32,520.98	41,960.07	S&P-A+	4.01
Hershey Company 4.25 5/4/2028-28		5/18/2023	619,969.20	98.32	604,671.71	0.41%	Moodys-Aaa	1496
427866BH0	615,000.00	4.07	619,969.20	4.70	8,349.48	-15,297.49	S&P-AA+	3.82
Home Depot Inc 2.8 9/14/2027-27		1/30/2023	613,210.00	93.75	609,377.05	0.41%	Moodys-A2	1201
437076BT8	650,000.00	4.16	613,210.00	4.74	8,341.67	-3,832.95	S&P-A	3.35
IBRD Supranational 0.5 9/23/2024		9/23/2021	869,356.20	97.36	847,013.30	0.57%	Moodys-Aaa	207
4581X0DZ8	870,000.00	0.53	869,356.20	5.29	1,885.00	-22,342.90	S&P-AAA	0.57



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 2/29/2024

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	98.07	426,599.74	0.32%	Moody's-A1	362
458140BP4	435,000.00	1.00	484,220.25	5.27	6,326.83	-57,620.51	S&P-A+	1.05
John Deere Capital 4.95 7/14/2028		7/14/2023	126,700.00	100.56	125,700.99	0.08%	Moody's-A2	1597
24422EXB0	125,000.00	4.64	126,700.00	4.81	773.44	-999.01	S&P-A	3.97
John Deere Capital 4.95 7/14/2028		7/14/2023	289,567.90	100.56	291,626.29	0.19%	Moody's-A2	1597
24422EXB0	290,000.00	4.98	289,567.90	4.81	1,794.38	2,058.39	S&P-A	3.97
John Deere Capital 4.95 7/14/2028		7/18/2023	227,205.00	100.56	226,261.78	0.15%	Moody's-A2	1597
24422EXB0	225,000.00	4.73	227,205.00	4.81	1,392.19	-943.22	S&P-A	3.97
Johnson & Johnson 0.55 9/1/2025-25		9/24/2020	441,262.80	93.80	412,718.01	0.29%	Moody's-Aaa	519
478160CN2	440,000.00	0.49	441,262.80	4.87	1,196.56	-28,544.79	S&P-AAA	1.5
JP Morgan Bank NA 5.11 12/8/2026-26		12/8/2023	1,000,000.00	100.10	1,000,968.39	0.66%	Moody's-Aa2	983
48125LRU8	1,000,000.00	5.11	1,000,000.00	5.07	11,497.50	968.39	S&P-A+	2.59
JP Morgan Chase & CO 2.947 2/24/2028-27		9/18/2023	320,029.50	93.58	327,525.66	0.21%	Moody's-A1	1091
46647PCW4	350,000.00	5.13	320,029.50	4.73	143.26	7,496.16	S&P-A-	3.78
Mastercard INC 2 3/3/2025-25		3/17/2021	458,440.40	96.84	426,097.11	0.3%	Moody's-A1	340
57636QAN4	440,000.00	0.92	458,440.40	5.25	4,302.22	-32,343.29	S&P-A+	1
Microsoft Corp 2.7 2/12/2025-24		3/17/2021	1,067,560.00	97.76	977,616.81	0.71%	Moody's-Aaa	257
594918BB9	1,000,000.00	0.93	1,067,560.00	5.14	1,275.00	-89,943.19	S&P-AAA	0.95
Paccar Financial 5.05 8/10/2026		8/11/2023	652,990.00	100.32	652,079.75	0.43%	Moody's-A1	893
69371RS56	650,000.00	4.88	652,990.00	4.91	1,732.43	-910.25	S&P-A+	2.33
Pepsico INC 2.75 4/30/2025-25		3/17/2021	454,869.00	97.36	413,794.05	0.3%	Moody's-A1	336
713448CT3	425,000.00	1.00	454,869.00	5.10	3,863.37	-41,074.95	S&P-A+	1.15
Pfizer Inc 2.95 3/15/2024-24		6/5/2019	989,887.35	99.92	964,256.83	0.65%	Moody's-A1	15
717081ES8	965,000.00	2.38	989,887.35	4.62	12,968.53	-25,630.52	S&P-AA-	0.04



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 2/29/2024

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	92.92	682,976.20	0.46%	Moodys-A2	1334
69353RFG8	735,000.00	4.39	693,884.10	5.25	7,848.17	-10,907.90	S&P-A	3.44
State Street Corp Var. Corp 3/30/2026 -25		3/17/2022	626,225.00	97.33	608,282.26	0.41%	Moodys-A1	395
857477BM4	625,000.00	2.90	626,225.00	2.90	7,504.32	-17,942.74	S&P-A	0
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	96.74	266,039.86	0.18%	Moodys-A1	350
89236TGT6	275,000.00	1.58	277,686.75	5.34	220.00	-11,646.89	S&P-AA-	0.95
Toyota Motor Credit Corp 5.25 9/11/2028		9/11/2023	399,304.00	101.46	405,821.98	0.26%	Moodys-A1	1656
89236TLB9	400,000.00	5.29	399,304.00	4.89	9,800.00	6,517.98	S&P-A+	4
Walmart Inc 1.05 9/17/2026-26		1/30/2023	923,601.00	91.33	940,744.65	0.61%	Moodys-Aa2	900
931142ER0	1,030,000.00	4.14	923,601.00	4.70	4,866.75	17,143.65	S&P-AA	2.51
			16,901,386.35		16,587,071.34	11.15%		873
Sub Total Corporate Bond	17,040,000.00	3.42	16,901,386.35	4.72	156,172.55	-314,315.01		2.2
FHLB Bond								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	95.17	590,040.28	0.41%	Moodys-Aaa	410
3130AJHU6	620,000.00	0.60	616,924.80	4.97	1,162.50	-26,884.52	S&P-AA+	1.12
			616,924.80		590,040.28	0.41%		410
Sub Total FHLB Bond	620,000.00	0.60	616,924.80	4.97	1,162.50	-26,884.52		1.12
FHLMC Bond								
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	94.13	541,255.66	0.38%	Moodys-Aaa	508
3137EAEU9	575,000.00	0.48	572,136.50	4.78	227.60	-30,880.84	S&P-AA+	1.39
FHLMC 0.375 9/23/2025		9/25/2020	852,426.45	93.38	798,413.02	0.56%	Moodys-Aaa	572
3137EAEX3	855,000.00	0.44	852,426.45	4.81	1,389.38	-54,013.43	S&P-AA+	1.56
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	96.73	1,320,388.58	0.9%	Moodys-Aaa	349
3137EAEP0	1,365,000.00	1.52	1,363,948.95	5.06	966.87	-43,560.37	S&P-AA+	0.95
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	96.73	1,842,740.10	1.31%	Moodys-Aaa	349
3137EAEP0	1,905,000.00	0.56	1,987,715.10	5.06	1,349.37	-144,975.00	S&P-AA+	0.95



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 2/29/2024

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 MBS 3.347 11/25/2026		5/24/2023	597,763.30	96.10	592,694.41	0.4%	Moodys-Aaa	1000
3137BTUMI	616,747.56	4.31	601,927.69	4.81	1,605.53	-9,233.28	S&P-AA+	2.41
			5,373,990.30		5,095,491.77	3.55%		474
Sub Total FHLMC Bond	5,316,747.56	1.19	5,378,154.69	4.96	5,538.75	-282,662.92		1.26
FNMA Bond								
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	93.67	562,034.83	0.4%	Moodys-Aaa	543
3135G05X7	600,000.00	0.45	597,972.00	4.83	25.00	-35,937.17	S&P-AA+	1.49
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	93.20	838,841.51	0.59%	Moodys-Aaa	617
3135G06G3	900,000.00	0.57	896,778.00	4.73	1,400.00	-57,936.49	S&P-AA+	1.68
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	93.20	466,023.06	0.33%	Moodys-Aaa	617
3135G06G3	500,000.00	0.53	499,250.00	4.73	777.78	-33,226.94	S&P-AA+	1.68
FNMA 0.5 11/7/2025		12/4/2020	569,481.30	93.20	531,266.29	0.38%	Moodys-Aaa	617
3135G06G3	570,000.00	0.52	569,481.30	4.73	886.67	-38,215.01	S&P-AA+	1.68
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	94.61	936,681.98	0.65%	Moodys-Aaa	474
3135G04Z3	990,000.00	0.54	987,950.70	4.82	990.00	-51,268.72	S&P-AA+	1.3
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	94.61	1,168,487.11	0.82%	Moodys-Aaa	474
3135G04Z3	1,235,000.00	0.38	1,242,002.45	4.82	1,235.00	-73,515.34	S&P-AA+	1.3
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	95.23	728,474.16	0.5%	Moodys-Aaa	418
3135G03U5	765,000.00	0.67	763,424.10	4.96	1,686.72	-34,949.94	S&P-AA+	1.14
			5,556,858.55		5,231,808.94	3.67%		524
Sub Total FNMA Bond	5,560,000.00	0.51	5,556,858.55	4.81	7,001.17	-325,049.61		1.43
Local Government Investment Pool								
CAMP LGIP		12/31/2019	29,776,987.61	100.00	29,776,987.61	19.68%	NR	1
CAMP1001	29,776,987.61	5.50	29,776,987.61	5.50		0.00	NR	0
LAIF LGIP		12/31/2019	5,988,201.53	100.00	5,988,201.53	3.96%	NR	1
LAIF0271	5,988,201.53	4.12	5,988,201.53	4.12		0.00	NR	0



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 2/29/2024

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
			35,765,189.14		35,765,189.14	23.64%		1
Sub Total Local Government Investment Pool	35,765,189.14	5.27	35,765,189.14	5.27		0.00		0
Money Market								
Zions Bank MM		2/1/2020	125,650.00	100.00	125,650.00	0.08%	NR	1
MM9730	125,650.00	4.97	125,650.00	4.97		0.00	NR	0
			125,650.00		125,650.00	0.08%		1
Sub Total Money Market	125,650.00	4.97	125,650.00	4.97		0.00		0
Negotiable Certificate Of Deposit								
Cooperatieve Centrale 5.08 7/17/2026		7/20/2023	800,000.00	101.97	815,775.11	0.53%	FDIC Insured	869
21684LGS5	800,000.00	5.08	800,000.00	4.20	4,515.56	15,775.11	FDIC Insured	2.27
Toronto Dominion Bank NY 5.47 10/25/2024		10/31/2022	600,000.00	100.19	601,146.10	0.4%	S&P-A-	239
89115B6F2	600,000.00	5.47	600,000.00	5.07	11,578.17	1,146.10	None	0.65
			1,400,000.00		1,416,921.21	0.93%		599
Sub Total Negotiable Certificate Of Deposit	1,400,000.00	5.25	1,400,000.00	4.57	16,093.73	16,921.21		1.58
Treasury Note								
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	92.83	1,438,835.94	1%	Moody's-Aaa	610
91282CAT8	1,550,000.00	0.78	1,517,062.50	4.78	1,288.12	-78,226.56	S&P-AA+	1.66
T-Note 0.25 8/31/2025		8/4/2021	1,711,280.86	93.45	1,616,739.06	1.13%	Moody's-Aaa	549
91282CAJ0	1,730,000.00	0.52	1,711,280.86	4.83	0.00	-94,541.80	S&P-AA+	1.5
T-Note 0.25 9/30/2025		9/8/2021	1,317,544.53	93.14	1,248,084.38	0.87%	Moody's-Aaa	579
91282CAM3	1,340,000.00	0.67	1,317,544.53	4.80	1,391.26	-69,460.15	S&P-AA+	1.58
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	92.18	585,365.82	0.41%	Moody's-Aaa	702
91282CBH3	635,000.00	0.80	622,796.09	4.68	189.71	-37,430.27	S&P-AA+	1.91
T-Note 0.375 1/31/2026		1/6/2022	1,639,703.13	92.18	1,567,121.10	1.08%	Moody's-Aaa	702
91282CBH3	1,700,000.00	1.27	1,639,703.13	4.68	507.90	-72,582.03	S&P-AA+	1.91



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 2/29/2024

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		2/22/2022	723,193.95	92.18	705,204.49	0.48%	Moodys-Aaa	702
91282CBH3	765,000.00	1.82	723,193.95	4.68	228.55	-17,989.46	S&P-AA+	1.91
T-Note 0.375 1/31/2026		5/4/2022	1,004,859.38	92.18	1,018,628.71	0.66%	Moodys-Aaa	702
91282CBH3	1,105,000.00	2.95	1,004,859.38	4.68	330.13	13,769.33	S&P-AA+	1.91
T-Note 0.375 11/30/2025		11/3/2021	1,422,872.66	92.75	1,354,207.03	0.94%	Moodys-Aaa	640
91282CAZ4	1,460,000.00	1.01	1,422,872.66	4.74	1,361.27	-68,665.63	S&P-AA+	1.75
T-Note 0.375 11/30/2025		3/9/2022	997,171.88	92.75	973,916.01	0.66%	Moodys-Aaa	640
91282CAZ4	1,050,000.00	1.78	997,171.88	4.74	979.00	-23,255.87	S&P-AA+	1.75
T-Note 0.5 10/31/2027		1/6/2023	1,847,975.39	87.01	1,888,069.52	1.22%	Moodys-Aaa	1340
91282CAU5	2,170,000.00	3.91	1,847,975.39	4.37	3,606.73	40,094.13	S&P-AA+	3.63
T-Note 0.5 2/28/2026		3/5/2021	1,662,609.38	92.17	1,548,487.50	1.1%	Moodys-Aaa	730
91282CBQ3	1,680,000.00	0.71	1,662,609.38	4.64	0.00	-114,121.88	S&P-AA+	1.99
T-Note 0.5 2/28/2026		12/7/2021	1,590,867.77	92.17	1,507,010.16	1.05%	Moodys-Aaa	730
91282CBQ3	1,635,000.00	1.16	1,590,867.77	4.64	0.00	-83,857.61	S&P-AA+	1.99
T-Note 0.5 4/30/2027		8/4/2022	545,973.83	88.56	540,231.25	0.36%	Moodys-Aaa	1156
912828ZN3	610,000.00	2.89	545,973.83	4.41	1,013.87	-5,742.58	S&P-AA+	3.14
T-Note 0.5 6/30/2027		8/10/2022	745,434.38	88.04	739,495.31	0.49%	Moodys-Aaa	1217
912828ZV5	840,000.00	2.99	745,434.38	4.40	692.31	-5,939.07	S&P-AA+	3.31
T-Note 0.625 12/31/2027		1/25/2024	1,663,242.19	86.94	1,651,812.50	1.1%	Moodys-Aaa	1401
91282CBB6	1,900,000.00	4.09	1,663,242.19	4.36	1,957.42	-11,429.69	S&P-AA	3.79
T-Note 0.75 5/31/2026		6/4/2021	1,206,171.48	91.90	1,112,018.36	0.8%	S&P-AA+	822
91282CCF6	1,210,000.00	0.82	1,206,171.48	4.58	2,256.35	-94,153.12	Moodys-Aaa	2.23
T-Note 0.75 5/31/2026		6/8/2022	829,418.36	91.90	831,716.22	0.55%	S&P-AA+	822
91282CCF6	905,000.00	2.99	829,418.36	4.58	1,687.60	2,297.86	Moodys-Aaa	2.23



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 2/29/2024

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 0.875 9/30/2026		4/7/2022	989,797.85	91.30	981,441.41	0.65%	Moodys-Aaa	944
91282CCZ2	1,075,000.00	2.77	989,797.85	4.48	3,906.42	-8,356.44	S&P-AA+	2.55
T-Note 1.125 1/15/2025		3/9/2022	994,021.48	96.65	976,188.68	0.66%	Moodys-Aaa	321
91282CDS7	1,010,000.00	1.70	994,021.48	5.08	1,404.70	-17,832.80	S&P-AA+	0.87
T-Note 1.125 1/15/2025		5/5/2022	570,984.38	96.65	579,914.06	0.38%	Moodys-Aaa	321
91282CDS7	600,000.00	3.01	570,984.38	5.08	834.48	8,929.68	S&P-AA+	0.87
T-Note 1.125 8/31/2028		11/3/2023	983,507.81	87.08	1,010,106.25	0.65%	Moodys-Aaa	1645
91282CCV1	1,160,000.00	4.69	983,507.81	4.32	0.00	26,598.44	S&P-AA+	4.39
T-Note 1.25 12/31/2026		1/30/2023	1,262,027.15	91.59	1,268,465.24	0.83%	Moodys-Aaa	1036
91282CDQ1	1,385,000.00	3.71	1,262,027.15	4.44	2,853.71	6,438.09	S&P-AA+	2.79
T-Note 1.25 12/31/2026		2/10/2023	2,494,026.56	91.59	2,527,771.89	1.65%	Moodys-Aaa	1036
91282CDQ1	2,760,000.00	3.95	2,494,026.56	4.44	5,686.81	33,745.33	S&P-AA+	2.79
T-Note 1.25 4/30/2028		1/25/2024	1,660,287.11	88.36	1,647,829.50	1.1%	Moodys-Aaa	1522
91282CBZ3	1,865,000.00	4.08	1,660,287.11	4.33	7,749.48	-12,457.61	S&P-AA	4.05
T-Note 1.5 11/30/2024		1/25/2024	1,661,639.06	97.30	1,663,843.36	1.1%	Moodys-Aaa	275
912828YV6	1,710,000.00	4.95	1,661,639.06	5.21	6,377.46	2,204.30	S&P-AA	0.75
T-Note 1.5 2/15/2025		7/13/2023	874,377.93	96.65	893,998.05	0.58%	Moodys-Aaa	352
91282CDZ1	925,000.00	5.12	874,377.93	5.12	533.65	19,620.12	S&P-AA+	0.96
T-Note 1.5 9/30/2024		3/4/2021	446,645.70	97.87	420,845.70	0.3%	Moodys-Aaa	214
912828YH7	430,000.00	0.41	446,645.70	5.24	2,678.69	-25,800.00	S&P-AA+	0.58
T-Note 1.875 6/30/2026		5/18/2023	1,533,937.50	94.19	1,525,837.50	1.01%	Moodys-Aaa	852
9128287B0	1,620,000.00	3.69	1,533,937.50	4.53	5,006.87	-8,100.00	S&P-AA+	2.29
T-Note 1.875 8/31/2024		9/12/2019	1,066,611.33	98.33	1,032,445.31	0.71%	Moodys-Aaa	184
9128282U3	1,050,000.00	1.54	1,066,611.33	5.31	0.00	-34,166.02	S&P-AA+	0.5



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 2/29/2024

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	98.89	974,111.13	0.66%	Moodys-Aaa	122
912828XX3	985,000.00	1.78	995,157.81	5.34	3,247.25	-21,046.68	S&P-AA+	0.34
T-Note 2.25 2/15/2027		7/7/2022	1,125,132.42	93.98	1,085,519.53	0.74%	Moodys-Aaa	1082
912828V98	1,155,000.00	2.85	1,125,132.42	4.44	999.52	-39,612.89	S&P-AA+	2.88
T-Note 2.25 8/15/2027		9/6/2022	2,066,827.34	93.21	2,031,913.28	1.37%	Moodys-Aaa	1263
9128282R0	2,180,000.00	3.40	2,066,827.34	4.39	1,886.54	-34,914.06	S&P-AA+	3.34
T-Note 2.375 8/15/2024		9/25/2019	555,334.18	98.69	527,978.13	0.37%	Moodys-Aaa	168
912828D56	535,000.00	1.56	555,334.18	5.28	488.70	-27,356.05	S&P-AA+	0.46
T-Note 2.625 1/31/2026		2/8/2021	890,625.59	96.30	775,189.84	0.59%	Moodys-Aaa	702
9128286A3	805,000.00	0.46	890,625.59	4.66	1,683.53	-115,435.75	S&P-AA+	1.88
T-Note 2.75 4/30/2027		5/5/2023	1,249,260.94	95.11	1,222,105.28	0.83%	Moodys-Aaa	1156
91282CEN7	1,285,000.00	3.50	1,249,260.94	4.42	11,746.81	-27,155.66	S&P-AA+	3.02
T-Note 2.875 5/15/2028		1/11/2024	1,657,060.55	94.44	1,638,558.39	1.1%	Moodys-Aaa	1537
9128284N7	1,735,000.00	4.01	1,657,060.55	4.33	14,525.86	-18,502.16	S&P-AA	3.95
T-Note 3.5 1/31/2028		6/5/2023	1,735,461.91	96.95	1,701,390.23	1.15%	Moodys-Aaa	1432
91282CGH8	1,755,000.00	3.76	1,735,461.91	4.36	4,893.75	-34,071.68	S&P-AA+	3.68
T-Note 3.5 1/31/2028		2/8/2024	2,493,520.31	96.95	2,476,952.72	1.65%	Moodys-Aaa	1432
91282CGH8	2,555,000.00	4.16	2,493,520.31	4.36	7,124.52	-16,567.59	S&P-AA+	3.68
T-Note 3.5 4/30/2028		5/1/2023	482,821.29	96.84	469,692.19	0.32%	Moodys-Aaa	1522
91282CHA2	485,000.00	3.60	482,821.29	4.34	5,642.79	-13,129.10	S&P-AA+	3.86
T-Note 3.625 3/31/2028		5/5/2023	1,241,963.67	97.34	1,197,280.08	0.82%	Moodys-Aaa	1492
91282CGT2	1,230,000.00	3.41	1,241,963.67	4.34	18,517.21	-44,683.59	S&P-AA+	3.77
T-Note 3.75 12/31/2028		1/11/2024	1,663,725.00	97.67	1,640,887.50	1.1%	Moodys-Aaa	1767
91282CJR3	1,680,000.00	3.97	1,663,725.00	4.29	10,384.62	-22,837.50	S&P-AA	4.43



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 2/29/2024

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	98.27	1,218,493.75	0.82%	Moodys-Aaa	776
91282CGV7	1,240,000.00	3.63	1,244,262.50	4.61	17,405.74	-25,768.75	S&P-AA+	2.03
T-Note 3.875 1/15/2026		2/10/2023	2,483,398.44	98.55	2,463,671.87	1.64%	None	686
91282CGE5	2,500,000.00	4.12	2,483,398.44	4.69	11,976.30	-19,726.57	None	1.82
T-Note 3.875 1/15/2026		1/18/2024	1,664,334.96	98.55	1,650,660.16	1.1%	None	686
91282CGE5	1,675,000.00	4.21	1,664,334.96	4.69	8,024.12	-13,674.80	None	1.82
T-Note 3.875 4/30/2025		5/5/2023	1,248,779.30	98.78	1,234,716.80	0.83%	Moodys-Aaa	426
91282CGX3	1,250,000.00	3.93	1,248,779.30	4.96	16,101.48	-14,062.50	S&P-AA+	1.14
T-Note 4 1/15/2027		1/18/2024	1,664,414.65	98.79	1,644,837.88	1.1%	Moodys-Aaa	1051
91282CJT9	1,665,000.00	4.01	1,664,414.65	4.45	8,233.52	-19,576.77	S&P-AA	2.73
T-Note 4 1/31/2029		2/8/2024	2,493,649.22	98.79	2,474,666.00	1.65%	Moodys-Aa	1798
91282CJW2	2,505,000.00	4.10	2,493,649.22	4.28	7,982.97	-18,983.22	S&P-AA+	4.5
T-Note 4 2/15/2026		3/6/2023	2,493,014.06	98.78	2,504,104.69	1.65%	Moodys-Aaa	717
91282CGL9	2,535,000.00	4.61	2,493,014.06	4.66	3,900.00	11,090.63	None	1.9
T-Note 4 2/29/2028		3/6/2023	2,495,706.05	98.72	2,492,648.44	1.65%	Moodys-Aaa	1461
91282CGP0	2,525,000.00	4.26	2,495,706.05	4.35	0.00	-3,057.61	S&P-AA+	3.73
T-Note 4 2/29/2028		1/11/2024	1,638,846.88	98.72	1,618,987.50	1.08%	Moodys-Aaa	1461
91282CGP0	1,640,000.00	4.02	1,638,846.88	4.35	0.00	-19,859.38	S&P-AA+	3.73
T-Note 4 6/30/2028		7/3/2023	114,133.01	98.75	113,558.01	0.08%	Moodys-Aaa	1583
91282CHK0	115,000.00	4.17	114,133.01	4.32	758.24	-575.00	S&P-AA+	4
T-Note 4 6/30/2028		7/10/2023	763,253.91	98.75	765,282.23	0.5%	Moodys-Aaa	1583
91282CHK0	775,000.00	4.34	763,253.91	4.32	5,109.89	2,028.32	S&P-AA+	4
T-Note 4.125 9/30/2027		5/18/2023	1,533,515.63	99.15	1,487,226.57	1.01%	Moodys-Aaa	1309
91282CFM8	1,500,000.00	3.57	1,533,515.63	4.38	25,696.72	-46,289.06	S&P-AA+	3.31



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 2/29/2024

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 4.125 9/30/2027		10/10/2023	1,998,588.09	99.15	2,027,585.56	1.32%	Moody's-Aaa	1309
91282CFM8	2,045,000.00	4.76	1,998,588.09	4.38	35,033.20	28,997.47	S&P-AA+	3.31
T-Note 4.375 11/30/2028		12/8/2023	1,796,435.16	100.37	1,791,554.31	1.19%	Moody's-Aaa	1736
91282CJN2	1,785,000.00	4.23	1,796,435.16	4.29	19,416.75	-4,880.85	None	4.3
T-Note 4.375 11/30/2028		12/18/2023	1,009,219.92	100.37	993,635.16	0.67%	Moody's-Aaa	1736
91282CJN2	990,000.00	3.94	1,009,219.92	4.29	10,768.95	-15,584.76	None	4.3
T-Note 4.375 8/31/2028		9/13/2023	708,474.61	100.27	711,913.67	0.47%	None	1645
91282CHX2	710,000.00	4.42	708,474.61	4.31	0.00	3,439.06	None	4.13
T-Note 4.5 7/15/2026		1/18/2024	1,660,807.42	99.90	1,643,329.31	1.1%	Moody's-Aaa	867
91282CHM6	1,645,000.00	4.09	1,660,807.42	4.54	9,151.44	-17,478.11	S&P-AA	2.27
T-Note 4.625 9/30/2028		10/10/2023	1,993,515.63	101.30	2,025,937.50	1.32%	None	1675
91282CJA0	2,000,000.00	4.70	1,993,515.63	4.31	38,328.73	32,421.87	Moody's-Aaa	4.11
T-Note 4.875 10/31/2028		11/2/2023	960,968.75	102.38	977,755.85	0.64%	Moody's-Aaa	1706
91282CJF9	955,000.00	4.73	960,968.75	4.31	15,476.12	16,787.10	None	4.17
T-Note 4.875 10/31/2028		1/4/2024	1,421,910.16	102.38	1,402,644.52	0.94%	Moody's-Aaa	1706
91282CJF9	1,370,000.00	4.00	1,421,910.16	4.31	22,201.34	-19,265.64	None	4.17
T-Note 6.125 11/15/2027		1/30/2023	1,248,925.78	105.97	1,192,148.44	0.83%	Moody's-Aaa	1355
912810FB9	1,125,000.00	3.60	1,248,925.78	4.36	20,066.11	-56,777.34	None	3.33
Sub Total Treasury Note	86,810,000.00	3.32	84,379,086.76	4.54	83,032,566.83	55.81%		1072
					411,295.21	-1,346,519.93		2.78
TOTAL PORTFOLIO	153,792,327.86	3.60	151,273,827.06	4.73	148,999,480.67	100.00%		739
			151,277,991.45		597,263.91	-2,278,510.78		1.91



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 1/31/2024, End Date: 2/29/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	2/8/2024	91282CJW2	2,505,000.00	T-Note 4 1/31/2029	99.55	2,493,649.22	2,202.20	4.10	2,495,851.42
Buy	2/8/2024	91282CGH8	2,555,000.00	T-Note 3.5 1/31/2028	97.59	2,493,520.31	1,965.38	4.16	2,495,485.69
Subtotal			5,060,000.00			4,987,169.53	4,167.58		4,991,337.11
Deposit	2/1/2024	MM9730	2,182.16	Zions Bank MM	100.00	2,182.16	0.00	0.00	2,182.16
Deposit	2/29/2024	LAIF0271	2,300,000.00	LAIF LGIP	100.00	2,300,000.00	0.00	0.00	2,300,000.00
Deposit	2/29/2024	CASH3004	104,345.82	Pacific Premier Bank Cash	100.00	104,345.82	0.00	0.00	104,345.82
Deposit	2/29/2024	CAMP1001	132,745.62	CAMP LGIP	100.00	132,745.62	0.00	0.00	132,745.62
Deposit	2/29/2024	MM9730	125,650.00	Zions Bank MM	100.00	125,650.00	0.00	0.00	125,650.00
Subtotal			2,664,923.60			2,664,923.60	0.00		2,664,923.60
Total Buy Transactions			7,724,923.60			7,652,093.13	4,167.58		7,656,260.71
Interest/Dividends									
Interest	2/1/2024	3137BTUMI	0.00	FHLMC MBS 3.347 11/25/2026		0.00	1,723.46	0.00	1,723.46
Interest	2/1/2024	MM9730	0.00	Zions Bank MM		0.00	2,182.16	0.00	2,182.16
Interest	2/10/2024	69371RS56	0.00	Paccar Financial 5.05 8/10/2026		0.00	16,412.50	0.00	16,412.50
Interest	2/12/2024	594918BB9	0.00	Microsoft Corp 2.7 2/12/2025-24		0.00	13,500.00	0.00	13,500.00
Interest	2/12/2024	3137EAEP0	0.00	FHLMC 1.5 2/12/2025		0.00	24,525.00	0.00	24,525.00
Interest	2/13/2024	89236TGT6	0.00	TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		0.00	2,475.00	0.00	2,475.00
Interest	2/15/2024	912828D56	0.00	T-Note 2.375 8/15/2024		0.00	6,353.13	0.00	6,353.13
Interest	2/15/2024	91282CDZ1	0.00	T-Note 1.5 2/15/2025		0.00	6,937.50	0.00	6,937.50
Interest	2/15/2024	912828V98	0.00	T-Note 2.25 2/15/2027		0.00	12,993.75	0.00	12,993.75
Interest	2/15/2024	02079KAC1	0.00	Alphabet Inc 1.998 8/15/2026-26		0.00	9,790.20	0.00	9,790.20
Interest	2/15/2024	9128282R0	0.00	T-Note 2.25 8/15/2027		0.00	24,525.00	0.00	24,525.00
Interest	2/15/2024	91282CGL9	0.00	T-Note 4 2/15/2026		0.00	50,700.00	0.00	50,700.00
Interest	2/22/2024	023135BC9	0.00	Amazon.Com INC 3.15 8/22/2027		0.00	5,827.50	0.00	5,827.50
Interest	2/24/2024	46647PCW4	0.00	JP Morgan Chase & CO 2.947 2/24/2028-27		0.00	5,157.25	0.00	5,157.25
Interest	2/25/2024	3135G05X7	0.00	FNMA 0.375 8/25/2025		0.00	1,125.00	0.00	1,125.00



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 1/31/2024, End Date: 2/29/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	2/29/2024	91282CHX2	0.00	T-Note 4.375 8/31/2028		0.00	15,531.25	0.00	15,531.25
Interest	2/29/2024	91282CCV1	0.00	T-Note 1.125 8/31/2028		0.00	6,525.00	0.00	6,525.00
Interest	2/29/2024	91282CGP0	0.00	T-Note 4 2/29/2028		0.00	83,300.00	0.00	83,300.00
Interest	2/29/2024	9128282U3	0.00	T-Note 1.875 8/31/2024		0.00	9,843.75	0.00	9,843.75
Interest	2/29/2024	91282CAJ0	0.00	T-Note 0.25 8/31/2025		0.00	2,162.50	0.00	2,162.50
Interest	2/29/2024	CAMP1001	0.00	CAMP LGIP		0.00	132,745.62	0.00	132,745.62
Interest	2/29/2024	91282CBQ3	0.00	T-Note 0.5 2/28/2026		0.00	8,287.50	0.00	8,287.50
Subtotal			0.00			0.00	442,623.07		442,623.07
Total Interest/Dividends			0.00			0.00	442,623.07		442,623.07
Sell Transactions									
Principal Pay Down	2/26/2024	3137BTUMI	1,164.82	FHLMC MBS 3.347 11/25/2026	0.00	1,164.82	0.00	0.00	1,164.82
Subtotal			1,164.82			1,164.82	0.00		1,164.82
Withdraw	2/2/2024	MM9730	51,344.67	Zions Bank MM	0.00	51,344.67	0.00	0.00	51,344.67
Withdraw	2/29/2024	CASH3004	375.19	Pacific Premier Bank Cash	0.00	375.19	0.00	0.00	375.19
Withdraw	2/29/2024	CAMP1001	4,636,000.00	CAMP LGIP	0.00	4,636,000.00	0.00	0.00	4,636,000.00
Subtotal			4,687,719.86			4,687,719.86	0.00		4,687,719.86
Total Sell Transactions			4,688,884.68			4,688,884.68	0.00		4,688,884.68