



CITY OF PASO ROBLES
MONTHLY TREASURERS REPORT
JANUARY 31, 2024

This report presents the City's investment portfolio as of January 31, 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 January 31, 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	1,050,770.53	1,050,770.53	1,050,770.53	0.71	0.00	1
Certificate Of Deposit	1,400,000.00	1,421,811.12	1,400,000.00	0.94	5.25	628
Corporate	17,040,000.00	16,716,411.03	16,901,386.35	11.40	3.42	972
Local Government Investment Pool	37,968,443.52	37,968,443.52	37,968,443.52	25.60	5.39	1
Money Market	49,162.51	49,162.51	49,162.51	0.03	4.97	1
US Agency	11,497,912.38	10,944,402.77	11,552,644.28	7.79	0.84	524
US Treasury	81,750,000.00	78,866,411.29	79,391,917.23	53.53	3.27	1,067
Total / Average	150,756,288.94	147,017,412.77	148,314,324.42	100.00	3.64	729

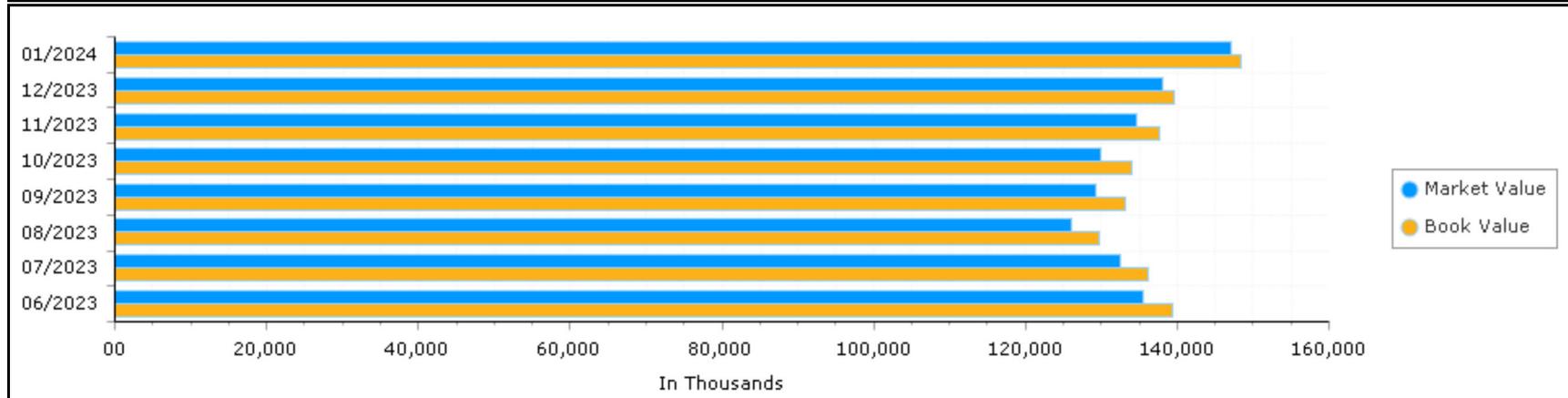


City of Paso Robles Portfolio Summary by Month All Portfolios

Begin Date: 6/30/2023, End Date: 1/31/2024

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
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
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
Total / Average	134,121,023.05	137,254,339.60	-3,133,316.55	3.16	4.55	1.68	653

Market Value / Book Value Comparison



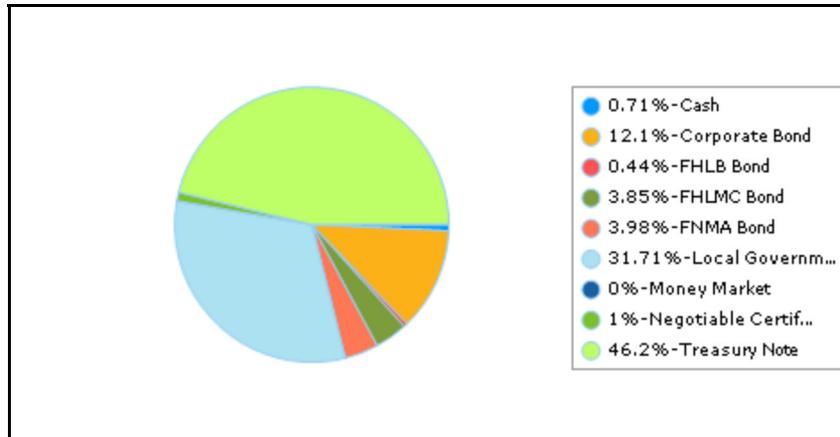


City of Paso Robles Distribution by Security Type - Book Value All Portfolios

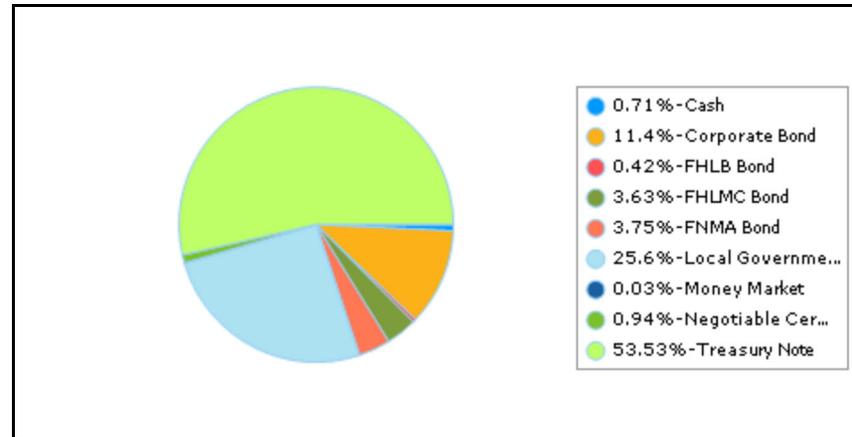
Begin Date: 12/31/2023, End Date: 1/31/2024

Security Type Allocation				
Security Type	Book Value 12/31/2023	% of Portfolio 12/31/2023	Book Value 1/31/2024	% of Portfolio 1/31/2024
Cash	987,526.08	0.71	1,050,770.53	0.71
Corporate Bond	16,901,386.35	12.10	16,901,386.35	11.40
FHLB Bond	616,924.80	0.44	616,924.80	0.42
FHLMC Bond	5,379,532.00	3.85	5,378,860.93	3.63
FNMA Bond	5,556,858.55	3.98	5,556,858.55	3.75
Local Government Investment Pool	44,277,255.70	31.71	37,968,443.52	25.60
Money Market	2,655.98	0.00	49,162.51	0.03
Negotiable Certificate Of Deposit	1,400,000.00	1.00	1,400,000.00	0.94
Treasury Note	64,518,011.01	46.20	79,391,917.23	53.53
Total / Average	139,640,150.47	100.00	148,314,324.42	100.00

Portfolio Holdings as of 12/31/2023



Portfolio Holdings as of 1/31/2024



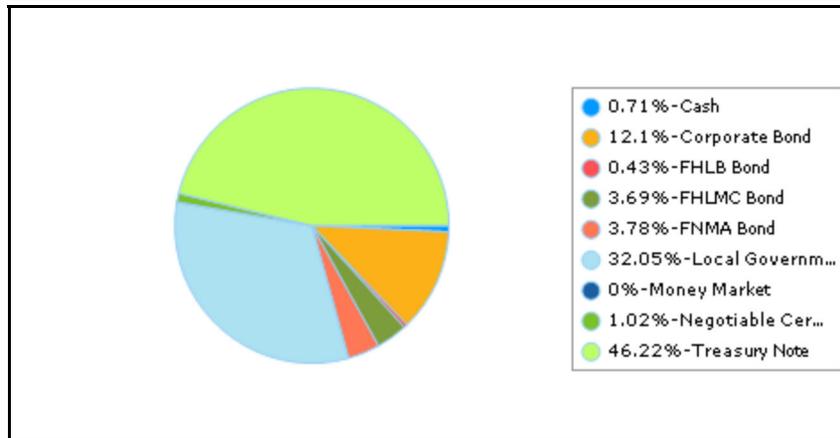


City of Paso Robles Distribution by Security Type - Market Value All Portfolios

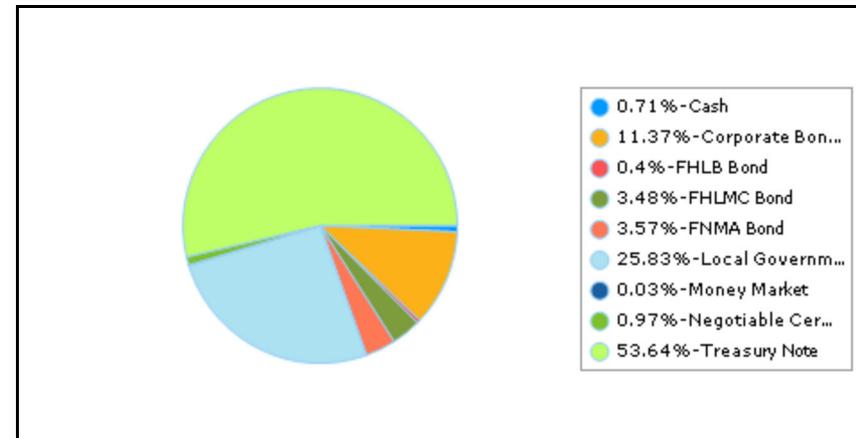
Begin Date: 12/31/2023, End Date: 1/31/2024

Security Type Allocation				
Security Type	Market Value 12/31/2023	% of Portfolio 12/31/2023	Market Value 1/31/2024	% of Portfolio 1/31/2024
Cash	987,526.08	0.71	1,050,770.53	0.71
Corporate Bond	16,710,023.22	12.10	16,716,411.03	11.37
FHLB Bond	588,976.36	0.43	590,898.83	0.40
FHLMC Bond	5,096,007.71	3.69	5,109,485.59	3.48
FNMA Bond	5,223,849.82	3.78	5,244,018.35	3.57
Local Government Investment Pool	44,277,255.70	32.05	37,968,443.52	25.83
Money Market	2,655.98	0.00	49,162.51	0.03
Negotiable Certificate Of Deposit	1,411,770.76	1.02	1,421,811.12	0.97
Treasury Note	63,847,997.14	46.22	78,866,411.29	53.64
Total / Average	138,146,062.77	100.00	147,017,412.77	100.00

Portfolio Holdings as of 12/31/2023



Portfolio Holdings as of 1/31/2024





City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 1/31/2024

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	1,050,770.53	100.00	1,050,770.53	0.71%	NR	1
CASH3004	1,050,770.53	0.00	1,050,770.53	0.00		0.00	NR	0
			1,050,770.53		1,050,770.53	0.71%		1
Sub Total Cash	1,050,770.53	0.00	1,050,770.53	0.00		0.00		0
Corporate Bond								
Alphabet Inc 1.998 8/15/2026-26		1/30/2023	914,163.60	94.49	926,036.08	0.62%	Moodys-Aa2	835
02079KAC1	980,000.00	4.05	914,163.60	4.31	9,028.74	11,872.48	S&P-AA+	2.46
Amazon.Com INC 3.15 8/22/2027		11/3/2022	343,863.20	96.06	355,432.68	0.23%	Moodys-A1	1299
023135BC9	370,000.00	4.81	343,863.20	4.36	5,147.62	11,569.48	S&P-AA	3.34
Apple Inc 4 5/10/2028-28		5/18/2023	1,233,198.00	99.59	1,224,941.67	0.83%	Moodys-Aaa	1531
037833ET3	1,230,000.00	3.94	1,233,198.00	4.11	11,070.00	-8,256.33	S&P-AA+	3.94
Bank of America Corp Var. Corp 7/22/2027 - 26		8/4/2022	446,381.10	92.19	456,362.27	0.3%	Moodys-A2	903
06051GJS9	495,000.00	1.73	446,381.10	1.73	214.58	9,981.17	S&P-A-	0
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	97.76	464,371.27	0.32%	Moodys-A2	427
06051GKM0	475,000.00	3.38	475,000.00	3.38	5,313.35	-10,628.73	S&P-A-	0
Caterpillar Finl Svcs Corp 4.8 1/6/2026-25		1/27/2023	607,812.00	100.53	603,159.24	0.41%	Moodys-A2	675
14913R3B1	600,000.00	4.32	607,812.00	4.51	2,000.00	-4,652.76	S&P-A	1.86
Citibank 5.803 9/29/2028-28		9/29/2023	1,345,000.00	104.22	1,401,756.04	0.91%	Moodys-Aa3	1672
17325FBB3	1,345,000.00	5.80	1,345,000.00	4.78	26,450.40	56,756.04	S&P-A+	4.09
Hershey Company 4.25 5/4/2028-28		5/18/2023	619,969.20	99.68	613,053.89	0.42%	Moodys-Aaa	1525
427866BH0	615,000.00	4.07	619,969.20	4.33	6,316.56	-6,915.31	S&P-AA+	3.9
Home Depot Inc 2.8 9/14/2027-27		1/30/2023	613,210.00	94.96	617,217.68	0.41%	Moodys-A2	1230
437076BT8	650,000.00	4.16	613,210.00	4.32	6,926.11	4,007.68	S&P-A	3.42
IBRD Supranational 0.5 9/23/2024		9/23/2021	869,356.20	97.11	844,855.96	0.59%	Moodys-Aaa	236
4581X0DZ8	870,000.00	0.53	869,356.20	5.12	1,546.67	-24,500.24	S&P-AAA	0.64



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 1/31/2024

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	98.36	427,881.39	0.33%	Moody's-A1	391
458140BP4	435,000.00	1.00	484,220.25	4.88	5,176.50	-56,338.86	S&P-A+	1.12
John Deere Capital 4.95 7/14/2028		7/14/2023	126,700.00	102.24	127,802.18	0.09%	Moody's-A2	1626
24422EXB0	125,000.00	4.64	126,700.00	4.39	292.19	1,102.18	S&P-A	4.05
John Deere Capital 4.95 7/14/2028		7/14/2023	289,567.90	102.24	296,501.06	0.2%	Moody's-A2	1626
24422EXB0	290,000.00	4.98	289,567.90	4.39	677.88	6,933.16	S&P-A	4.05
John Deere Capital 4.95 7/14/2028		7/18/2023	227,205.00	102.24	230,043.92	0.15%	Moody's-A2	1626
24422EXB0	225,000.00	4.73	227,205.00	4.39	525.94	2,838.92	S&P-A	4.05
Johnson & Johnson 0.55 9/1/2025-25		9/24/2020	441,262.80	94.10	414,018.67	0.3%	Moody's-Aaa	548
478160CN2	440,000.00	0.49	441,262.80	4.45	1,008.33	-27,244.13	S&P-AAA	1.57
JP Morgan Bank NA 5.11 12/8/2026-26		12/8/2023	1,000,000.00	101.28	1,012,796.17	0.67%	Moody's-Aa2	1012
48125LRU8	1,000,000.00	5.11	1,000,000.00	4.62	7,523.06	12,796.17	S&P-A+	2.67
JP Morgan Chase & CO 2.947 2/24/2028-27		9/18/2023	320,029.50	94.34	330,182.20	0.22%	Moody's-A1	1120
46647PCW4	350,000.00	5.13	320,029.50	4.49	4,498.27	10,152.70	S&P-A-	3.8
Mastercard INC 2 3/3/2025-25		3/17/2021	458,440.40	97.11	427,269.93	0.31%	Moody's-A1	369
57636QAN4	440,000.00	0.92	458,440.40	4.76	3,617.78	-31,170.47	S&P-A+	1.07
Microsoft Corp 2.7 2/12/2025-24		3/17/2021	1,067,560.00	97.97	979,715.10	0.72%	Moody's-Aaa	286
594918BB9	1,000,000.00	0.93	1,067,560.00	4.74	12,675.00	-87,844.90	S&P-AAA	1.01
Paccar Financial 5.05 8/10/2026		8/11/2023	652,990.00	101.40	659,130.80	0.44%	Moody's-A1	922
69371RS56	650,000.00	4.88	652,990.00	4.46	15,591.88	6,140.80	S&P-A+	2.35
Pepsico INC 2.75 4/30/2025-25		3/17/2021	454,869.00	97.63	414,910.19	0.31%	Moody's-A1	365
713448CT3	425,000.00	1.00	454,869.00	4.73	2,921.88	-39,958.81	S&P-A+	1.23
Pfizer Inc 2.95 3/15/2024-24		6/5/2019	989,887.35	99.70	962,127.76	0.67%	Moody's-A1	15
717081ES8	965,000.00	2.38	989,887.35	5.34	10,754.39	-27,759.59	S&P-AA-	0.12



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 1/31/2024

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	93.99	690,848.34	0.47%	Moodys-A2	1363
69353RFG8	735,000.00	4.39	693,884.10	4.88	6,076.00	-3,035.76	S&P-A	3.52
State Street Corp Var. Corp 3/30/2026 -25		3/17/2022	626,225.00	97.31	608,202.03	0.42%	Moodys-A1	424
857477BM4	625,000.00	2.90	626,225.00	2.90	6,043.75	-18,022.97	S&P-A	0
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	96.94	266,576.69	0.19%	Moodys-A1	379
89236TGT6	275,000.00	1.58	277,686.75	4.87	2,310.00	-11,110.06	S&P-AA-	1.02
Toyota Motor Credit Corp 5.25 9/11/2028		9/11/2023	399,304.00	102.88	411,523.50	0.27%	Moodys-A1	1685
89236TLB9	400,000.00	5.29	399,304.00	4.55	8,166.67	12,219.50	S&P-A+	4.08
Walmart Inc 1.05 9/17/2026-26		1/30/2023	923,601.00	92.20	949,694.32	0.62%	Moodys-Aa2	929
931142ER0	1,030,000.00	4.14	923,601.00	4.22	4,025.58	26,093.32	S&P-AA	2.59
Sub Total Corporate Bond	17,040,000.00	3.42	16,901,386.35	4.43	165,899.13	-184,975.32		2.26
FHLB Bond								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	95.31	590,898.83	0.42%	Moodys-Aaa	439
3130AJHU6	620,000.00	0.60	616,924.80	4.55	921.39	-26,025.97	S&P-AA+	1.2
Sub Total FHLB Bond	620,000.00	0.60	616,924.80	4.55	921.39	-26,025.97		1.2
FHLMC Bond								
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	94.42	542,940.18	0.39%	Moodys-Aaa	537
3137EAEU9	575,000.00	0.48	572,136.50	4.33	59.90	-29,196.32	S&P-AA+	1.47
FHLMC 0.375 9/23/2025		9/25/2020	852,426.45	93.69	801,009.35	0.57%	Moodys-Aaa	601
3137EAEX3	855,000.00	0.44	852,426.45	4.40	1,140.00	-51,417.10	S&P-AA+	1.64
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	96.85	1,322,002.60	0.92%	Moodys-Aaa	378
3137EAEP0	1,365,000.00	1.52	1,363,948.95	4.67	9,611.88	-41,946.35	S&P-AA+	1.02
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	96.85	1,844,992.63	1.34%	Moodys-Aaa	378
3137EAEP0	1,905,000.00	0.56	1,987,715.10	4.67	13,414.38	-142,722.47	S&P-AA+	1.02



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 1/31/2024

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	598,892.27	96.87	598,540.83	0.41%	Moodys-Aaa	1029
3137BTUMI	617,912.38	4.31	602,633.93	4.45	1,723.46	-4,093.10	S&P-AA+	2.48
			5,375,119.27		5,109,485.59	3.63%		503
Sub Total FHLMC Bond	5,317,912.38	1.19	5,378,860.93	4.56	25,949.62	-269,375.34		1.33
FNMA Bond								
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	93.98	563,877.32	0.4%	Moodys-Aaa	572
3135G05X7	600,000.00	0.45	597,972.00	4.39	975.00	-34,094.68	S&P-AA+	1.56
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	93.52	841,646.97	0.6%	Moodys-Aaa	646
3135G06G3	900,000.00	0.57	896,778.00	4.35	1,050.00	-55,131.03	S&P-AA+	1.76
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	93.52	467,581.65	0.34%	Moodys-Aaa	646
3135G06G3	500,000.00	0.53	499,250.00	4.35	583.33	-31,668.35	S&P-AA+	1.76
FNMA 0.5 11/7/2025		12/4/2020	569,481.30	93.52	533,043.08	0.38%	Moodys-Aaa	646
3135G06G3	570,000.00	0.52	569,481.30	4.35	665.00	-36,438.22	S&P-AA+	1.76
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	94.76	938,160.38	0.67%	Moodys-Aaa	503
3135G04Z3	990,000.00	0.54	987,950.70	4.46	605.00	-49,790.32	S&P-AA+	1.37
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	94.76	1,170,331.39	0.84%	Moodys-Aaa	503
3135G04Z3	1,235,000.00	0.38	1,242,002.45	4.46	754.72	-71,671.06	S&P-AA+	1.37
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	95.34	729,377.56	0.51%	Moodys-Aaa	447
3135G03U5	765,000.00	0.67	763,424.10	4.58	1,314.84	-34,046.54	S&P-AA+	1.22
			5,556,858.55		5,244,018.35	3.74%		553
Sub Total FNMA Bond	5,560,000.00	0.51	5,556,858.55	4.43	5,947.89	-312,840.20		1.51
Local Government Investment Pool								
CAMP LGIP		12/31/2019	34,280,241.99	100.00	34,280,241.99	23.11%	NR	1
CAMP1001	34,280,241.99	5.54	34,280,241.99	5.54		0.00	NR	0
LAIF LGIP		12/31/2019	3,688,201.53	100.00	3,688,201.53	2.49%	NR	1
LAIF0271	3,688,201.53	4.01	3,688,201.53	4.01		0.00	NR	0



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 1/31/2024

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
			37,968,443.52		37,968,443.52	25.6%		1
Sub Total Local Government Investment Pool	37,968,443.52	5.39	37,968,443.52	5.39		0.00		0
Money Market								
Zions Bank MM		2/1/2020	49,162.51	100.00	49,162.51	0.03%	NR	1
MM9730	49,162.51	4.97	49,162.51	4.97		0.00	NR	0
			49,162.51		49,162.51	0.03%		1
Sub Total Money Market	49,162.51	4.97	49,162.51	4.97		0.00		0
Negotiable Certificate Of Deposit								
Cooperatieve Centrale 5.08 7/17/2026		7/20/2023	800,000.00	102.45	819,612.39	0.54%	FDIC Insured	898
21684LGS5	800,000.00	5.08	800,000.00	4.02	1,241.78	19,612.39	FDIC Insured	2.35
Toronto Dominion Bank NY 5.47 10/25/2024		10/31/2022	600,000.00	100.37	602,198.73	0.4%	S&P-A-	268
89115B6F2	600,000.00	5.47	600,000.00	4.88	8,934.33	2,198.73	None	0.73
			1,400,000.00		1,421,811.12	0.94%		628
Sub Total Negotiable Certificate Of Deposit	1,400,000.00	5.25	1,400,000.00	4.39	10,176.11	21,811.12		1.66
Treasury Note								
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	93.23	1,445,011.71	1.02%	Moody's-Aaa	639
91282CAT8	1,550,000.00	0.78	1,517,062.50	4.32	979.40	-72,050.79	S&P-AA+	1.74
T-Note 0.25 8/31/2025		8/4/2021	1,711,280.86	93.74	1,621,672.26	1.15%	Moody's-Aaa	578
91282CAJ0	1,730,000.00	0.52	1,711,280.86	4.40	1,817.93	-89,608.60	S&P-AA+	1.58
T-Note 0.25 9/30/2025		9/8/2021	1,317,544.53	93.50	1,252,847.66	0.89%	Moody's-Aaa	608
91282CAM3	1,340,000.00	0.67	1,317,544.53	4.34	1,125.82	-64,696.87	S&P-AA+	1.66
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	92.70	588,615.23	0.42%	Moody's-Aaa	731
91282CBH3	635,000.00	0.80	622,796.09	4.22	0.00	-34,180.86	S&P-AA+	1.99
T-Note 0.375 1/31/2026		1/6/2022	1,639,703.13	92.70	1,575,820.30	1.11%	Moody's-Aaa	731
91282CBH3	1,700,000.00	1.27	1,639,703.13	4.22	0.00	-63,882.83	S&P-AA+	1.99



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 1/31/2024

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	92.70	709,119.14	0.49%	Moodys-Aaa	731
91282CBH3	765,000.00	1.82	723,193.95	4.22	0.00	-14,074.81	S&P-AA+	1.99
T-Note 0.375 1/31/2026		5/4/2022	1,004,859.38	92.70	1,024,283.20	0.68%	Moodys-Aaa	731
91282CBH3	1,105,000.00	2.95	1,004,859.38	4.22	0.00	19,423.82	S&P-AA+	1.99
T-Note 0.375 11/30/2025		11/3/2021	1,422,872.66	93.20	1,360,651.55	0.96%	Moodys-Aaa	669
91282CAZ4	1,460,000.00	1.01	1,422,872.66	4.28	927.46	-62,221.11	S&P-AA+	1.82
T-Note 0.375 11/30/2025		3/9/2022	997,171.88	93.20	978,550.78	0.67%	Moodys-Aaa	669
91282CAZ4	1,050,000.00	1.78	997,171.88	4.28	667.01	-18,621.10	S&P-AA+	1.82
T-Note 0.5 10/31/2027		1/6/2023	1,847,975.39	88.09	1,911,634.38	1.25%	Moodys-Aaa	1369
91282CAU5	2,170,000.00	3.91	1,847,975.39	3.95	2,742.31	63,658.99	S&P-AA+	3.71
T-Note 0.5 2/28/2026		3/5/2021	1,662,609.38	92.70	1,557,412.50	1.12%	Moodys-Aaa	759
91282CBQ3	1,680,000.00	0.71	1,662,609.38	4.20	3,530.77	-105,196.88	S&P-AA+	2.07
T-Note 0.5 2/28/2026		12/7/2021	1,590,867.77	92.70	1,515,696.09	1.07%	Moodys-Aaa	759
91282CBQ3	1,635,000.00	1.16	1,590,867.77	4.20	3,436.20	-75,171.68	S&P-AA+	2.07
T-Note 0.5 4/30/2027		8/4/2022	545,973.83	89.48	545,854.69	0.37%	Moodys-Aaa	1185
912828ZN3	610,000.00	2.89	545,973.83	3.98	770.88	-119.14	S&P-AA+	3.22
T-Note 0.5 6/30/2027		8/10/2022	745,434.38	89.04	747,960.94	0.5%	Moodys-Aaa	1246
912828ZV5	840,000.00	2.99	745,434.38	3.96	357.69	2,526.56	S&P-AA+	3.39
T-Note 0.625 12/31/2027		1/25/2024	1,663,242.19	88.09	1,673,707.04	1.12%	Moodys-Aaa	1430
91282CBB6	1,900,000.00	4.09	1,663,242.19	3.94	1,011.33	10,464.85	S&P-AA	3.87
T-Note 0.75 5/31/2026		6/4/2021	1,206,171.48	92.57	1,120,053.51	0.81%	S&P-AA+	851
91282CCF6	1,210,000.00	0.82	1,206,171.48	4.13	1,537.30	-86,117.97	Moodys-Aaa	2.31
T-Note 0.75 5/31/2026		6/8/2022	829,418.36	92.57	837,725.98	0.56%	S&P-AA+	851
91282CCF6	905,000.00	2.99	829,418.36	4.13	1,149.80	8,307.62	Moodys-Aaa	2.31



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 1/31/2024

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	92.10	990,091.79	0.67%	Moodys-Aaa	973
91282CCZ2	1,075,000.00	2.77	989,797.85	4.03	3,161.12	293.94	S&P-AA+	2.63
T-Note 1.125 1/15/2025		3/9/2022	994,021.48	96.67	976,385.94	0.67%	Moodys-Aaa	350
91282CDS7	1,010,000.00	1.70	994,021.48	4.73	499.45	-17,635.54	S&P-AA+	0.95
T-Note 1.125 1/15/2025		5/5/2022	570,984.38	96.67	580,031.25	0.38%	Moodys-Aaa	350
91282CDS7	600,000.00	3.01	570,984.38	4.73	296.70	9,046.87	S&P-AA+	0.95
T-Note 1.125 8/31/2028		11/3/2023	983,507.81	88.43	1,025,829.69	0.66%	Moodys-Aaa	1674
91282CCV1	1,160,000.00	4.69	983,507.81	3.91	5,485.30	42,321.88	S&P-AA+	4.44
T-Note 1.25 12/31/2026		1/30/2023	1,262,027.15	92.50	1,281,125.00	0.85%	Moodys-Aaa	1065
91282CDQ1	1,385,000.00	3.71	1,262,027.15	4.00	1,474.42	19,097.85	S&P-AA+	2.87
T-Note 1.25 12/31/2026		2/10/2023	2,494,026.56	92.50	2,553,000.00	1.68%	Moodys-Aaa	1065
91282CDQ1	2,760,000.00	3.95	2,494,026.56	4.00	2,938.19	58,973.44	S&P-AA+	2.87
T-Note 1.25 4/30/2028		1/25/2024	1,660,287.11	89.62	1,671,433.40	1.12%	Moodys-Aaa	1551
91282CBZ3	1,865,000.00	4.08	1,660,287.11	3.93	5,892.17	11,146.29	S&P-AA	4.13
T-Note 1.5 11/30/2024		1/25/2024	1,661,639.06	97.28	1,663,509.38	1.12%	Moodys-Aaa	304
912828YV6	1,710,000.00	4.95	1,661,639.06	4.88	4,345.08	1,870.32	S&P-AA	0.83
T-Note 1.5 2/15/2025		7/13/2023	874,377.93	96.79	895,262.69	0.59%	Moodys-Aaa	381
91282CDZ1	925,000.00	5.12	874,377.93	4.70	6,371.94	20,884.76	S&P-AA+	1.03
T-Note 1.5 9/30/2024		3/4/2021	446,645.70	97.74	420,291.41	0.3%	Moodys-Aaa	243
912828YH7	430,000.00	0.41	446,645.70	5.00	2,167.62	-26,354.29	S&P-AA+	0.66
T-Note 1.875 6/30/2026		5/18/2023	1,533,937.50	95.00	1,539,063.28	1.03%	Moodys-Aaa	881
9128287B0	1,620,000.00	3.69	1,533,937.50	4.07	2,586.88	5,125.78	S&P-AA+	2.37
T-Note 1.875 8/31/2024		9/12/2019	1,066,611.33	98.14	1,030,476.56	0.72%	Moodys-Aaa	213
9128282U3	1,050,000.00	1.54	1,066,611.33	5.17	8,275.24	-36,134.77	S&P-AA+	0.57



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 1/31/2024

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	98.69	972,110.35	0.67%	Moodys-Aaa	151
912828XX3	985,000.00	1.78	995,157.81	5.21	1,677.75	-23,047.46	S&P-AA+	0.41
T-Note 2.25 2/15/2027		7/7/2022	1,125,132.42	95.01	1,097,340.23	0.76%	Moodys-Aaa	1111
912828V98	1,155,000.00	2.85	1,125,132.42	4.01	11,934.48	-27,792.19	S&P-AA+	2.92
T-Note 2.25 8/15/2027		9/6/2022	2,066,827.34	94.39	2,057,630.47	1.39%	Moodys-Aaa	1292
9128282R0	2,180,000.00	3.40	2,066,827.34	3.97	22,525.68	-9,196.87	S&P-AA+	3.38
T-Note 2.375 8/15/2024		9/25/2019	555,334.18	98.55	527,267.58	0.37%	Moodys-Aaa	197
912828D56	535,000.00	1.56	555,334.18	5.12	5,835.21	-28,066.60	S&P-AA+	0.53
T-Note 2.625 1/31/2026		2/8/2021	890,625.59	96.99	780,755.66	0.6%	Moodys-Aaa	731
9128286A3	805,000.00	0.46	890,625.59	4.21	0.00	-109,869.93	S&P-AA+	1.96
T-Note 2.75 4/30/2027		5/5/2023	1,249,260.94	96.26	1,236,912.88	0.84%	Moodys-Aaa	1185
91282CEN7	1,285,000.00	3.50	1,249,260.94	3.99	8,931.46	-12,348.06	S&P-AA+	3.1
T-Note 2.875 5/15/2028		1/11/2024	1,657,060.55	95.90	1,663,837.90	1.12%	Moodys-Aaa	1566
9128284N7	1,735,000.00	4.01	1,657,060.55	3.92	10,551.80	6,777.35	S&P-AA	4.03
T-Note 3.5 1/31/2028		6/5/2023	1,735,461.91	98.40	1,726,892.59	1.17%	Moodys-Aaa	1461
91282CGH8	1,755,000.00	3.76	1,735,461.91	3.94	0.00	-8,569.32	S&P-AA+	3.77
T-Note 3.5 4/30/2028		5/1/2023	482,821.29	98.35	477,005.08	0.33%	Moodys-Aaa	1551
91282CHA2	485,000.00	3.60	482,821.29	3.92	4,290.38	-5,816.21	S&P-AA+	3.95
T-Note 3.625 3/31/2028		5/5/2023	1,241,963.67	98.86	1,215,970.31	0.84%	Moodys-Aaa	1521
91282CGT2	1,230,000.00	3.41	1,241,963.67	3.92	14,984.32	-25,993.36	S&P-AA+	3.85
T-Note 3.75 12/31/2028		1/11/2024	1,663,725.00	99.37	1,669,368.76	1.12%	Moodys-Aaa	1796
91282CJR3	1,680,000.00	3.97	1,663,725.00	3.89	5,365.38	5,643.76	S&P-AA	4.52
T-Note 3.75 4/15/2026		5/5/2023	1,244,262.50	99.12	1,229,101.57	0.84%	Moodys-Aaa	805
91282CGV7	1,240,000.00	3.63	1,244,262.50	4.17	13,721.31	-15,160.93	S&P-AA+	2.11



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 1/31/2024

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 3.875 1/15/2026		2/10/2023	2,483,398.44	99.32	2,483,007.80	1.67%	None	715
91282CGE5	2,500,000.00	4.12	2,483,398.44	4.24	4,258.24	-390.64	None	1.9
T-Note 3.875 1/15/2026		1/18/2024	1,664,334.96	99.32	1,663,615.23	1.12%	None	715
91282CGE5	1,675,000.00	4.21	1,664,334.96	4.24	2,853.02	-719.73	None	1.9
T-Note 3.875 4/30/2025		5/5/2023	1,248,779.30	99.18	1,239,746.10	0.84%	Moodys-Aaa	455
91282CGX3	1,250,000.00	3.93	1,248,779.30	4.55	12,242.44	-9,033.20	S&P-AA+	1.22
T-Note 4 1/15/2027		1/18/2024	1,664,414.65	99.95	1,664,219.53	1.12%	Moodys-Aaa	1080
91282CJT9	1,665,000.00	4.01	1,664,414.65	4.02	2,927.47	-195.12	S&P-AA	2.81
T-Note 4 2/15/2026		3/6/2023	2,493,014.06	99.58	2,524,404.49	1.68%	Moodys-Aaa	746
91282CGL9	2,535,000.00	4.61	2,493,014.06	4.22	46,566.85	31,390.43	None	1.94
T-Note 4 2/29/2028		3/6/2023	2,495,706.05	100.24	2,531,115.25	1.68%	Moodys-Aaa	1490
91282CGP0	2,525,000.00	4.26	2,495,706.05	3.93	42,453.30	35,409.20	S&P-AA+	3.74
T-Note 4 2/29/2028		1/11/2024	1,638,846.88	100.24	1,643,971.88	1.1%	Moodys-Aaa	1490
91282CGP0	1,640,000.00	4.02	1,638,846.88	3.93	27,573.63	5,125.00	S&P-AA+	3.74
T-Note 4 6/30/2028		7/3/2023	114,133.01	100.35	115,404.30	0.08%	Moodys-Aaa	1612
91282CHK0	115,000.00	4.17	114,133.01	3.91	391.76	1,271.29	S&P-AA+	4.08
T-Note 4 6/30/2028		7/10/2023	763,253.91	100.35	777,724.60	0.51%	Moodys-Aaa	1612
91282CHK0	775,000.00	4.34	763,253.91	3.91	2,640.11	14,470.69	S&P-AA+	4.08
T-Note 4.125 9/30/2027		5/18/2023	1,533,515.63	100.57	1,508,613.28	1.03%	Moodys-Aaa	1338
91282CFM8	1,500,000.00	3.57	1,533,515.63	3.95	20,794.06	-24,902.35	S&P-AA+	3.39
T-Note 4.125 9/30/2027		10/10/2023	1,998,588.09	100.57	2,056,742.78	1.35%	Moodys-Aaa	1338
91282CFM8	2,045,000.00	4.76	1,998,588.09	3.95	28,349.23	58,154.69	S&P-AA+	3.39
T-Note 4.375 11/30/2028		12/8/2023	1,796,435.16	102.13	1,823,070.69	1.21%	Moodys-Aaa	1765
91282CJN2	1,785,000.00	4.23	1,796,435.16	3.89	13,229.00	26,635.53	None	4.38



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 1/31/2024

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 4.375 11/30/2028		12/18/2023	1,009,219.92	102.13	1,011,114.84	0.68%	Moody's-Aaa	1765
91282CJN2	990,000.00	3.94	1,009,219.92	3.89	7,337.09	1,894.92	None	4.38
T-Note 4.375 8/31/2028		9/13/2023	708,474.61	101.97	724,005.86	0.48%	None	1674
91282CHX2	710,000.00	4.42	708,474.61	3.90	13,056.49	15,531.25	None	4.13
T-Note 4.5 7/15/2026		1/18/2024	1,660,807.42	100.91	1,660,036.32	1.12%	Moody's-Aaa	896
91282CHM6	1,645,000.00	4.09	1,660,807.42	4.10	3,253.85	-771.10	S&P-AA	2.35
T-Note 4.625 9/30/2028		10/10/2023	1,993,515.63	103.03	2,060,546.88	1.34%	None	1704
91282CJA0	2,000,000.00	4.70	1,993,515.63	3.91	30,918.51	67,031.25	Moody's-Aaa	4.19
T-Note 4.875 10/31/2028		11/2/2023	960,968.75	104.16	994,766.79	0.65%	Moody's-Aaa	1735
91282CJF9	955,000.00	4.73	960,968.75	3.90	11,766.96	33,798.04	None	4.26
T-Note 4.875 10/31/2028		1/4/2024	1,421,910.16	104.16	1,427,047.65	0.96%	Moody's-Aaa	1735
91282CJF9	1,370,000.00	4.00	1,421,910.16	3.90	16,880.36	5,137.49	None	4.26
T-Note 6.125 11/15/2027		1/30/2023	1,248,925.78	107.55	1,209,946.29	0.84%	Moody's-Aaa	1384
912810FB9	1,125,000.00	3.60	1,248,925.78	3.96	14,576.32	-38,979.49	None	3.41
			79,391,917.23		78,866,411.29	53.49%		1067
Sub Total Treasury Note	81,750,000.00	3.27	79,391,917.23	4.14	465,434.47	-525,505.94		2.77
			148,310,582.76		147,017,412.77	100.00%		721
TOTAL PORTFOLIO	150,756,288.94	3.64	148,314,324.42	4.50	674,328.61	-1,296,911.65		1.87



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 12/31/2023, End Date: 1/31/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	1/4/2024	91282CJF9	1,370,000.00	T-Note 4.875 10/31/2028	103.79	1,421,910.16	11,926.34	4.00	1,433,836.50
Buy	1/11/2024	91282CGP0	1,640,000.00	T-Note 4 2/29/2028	99.93	1,638,846.88	23,969.23	4.02	1,662,816.11
Buy	1/11/2024	9128284N7	1,735,000.00	T-Note 2.875 5/15/2028	95.51	1,657,060.55	7,811.07	4.01	1,664,871.62
Buy	1/11/2024	91282CJR3	1,680,000.00	T-Note 3.75 12/31/2028	99.03	1,663,725.00	1,903.85	3.97	1,665,628.85
Buy	1/18/2024	91282CHM6	1,645,000.00	T-Note 4.5 7/15/2026	100.96	1,660,807.42	610.10	4.09	1,661,417.52
Buy	1/18/2024	91282CJT9	1,665,000.00	T-Note 4 1/15/2027	99.96	1,664,414.65	548.90	4.01	1,664,963.55
Buy	1/18/2024	91282CGE5	1,675,000.00	T-Note 3.875 1/15/2026	99.36	1,664,334.96	534.94	4.21	1,664,869.90
Buy	1/25/2024	912828YV6	1,710,000.00	T-Note 1.5 11/30/2024	97.17	1,661,639.06	3,924.59	4.95	1,665,563.65
Buy	1/25/2024	91282CBZ3	1,865,000.00	T-Note 1.25 4/30/2028	89.02	1,660,287.11	5,507.90	4.08	1,665,795.01
Buy	1/25/2024	91282CBB6	1,900,000.00	T-Note 0.625 12/31/2027	87.54	1,663,242.19	815.59	4.09	1,664,057.78
Subtotal			16,885,000.00			16,356,267.98	57,552.51		16,413,820.49
Deposit	1/2/2024	MM9730	9.95	Zions Bank MM	100.00	9.95	0.00	0.00	9.95
Deposit	1/31/2024	LAIF0271	115,710.79	LAIF LGIP	100.00	115,710.79	0.00	0.00	115,710.79
Deposit	1/31/2024	CASH3004	63,987.93	Pacific Premier Bank Cash	100.00	63,987.93	0.00	0.00	63,987.93
Deposit	1/31/2024	CAMP1001	175,477.03	CAMP LGIP	100.00	175,477.03	0.00	0.00	175,477.03
Deposit	1/31/2024	CAMP1001	3,000,000.00	CAMP LGIP	100.00	3,000,000.00	0.00	0.00	3,000,000.00
Deposit	1/31/2024	MM9730	49,162.51	Zions Bank MM	100.00	49,162.51	0.00	0.00	49,162.51
Subtotal			3,404,348.21			3,404,348.21	0.00		3,404,348.21
Total Buy Transactions			20,289,348.21			19,760,616.19	57,552.51		19,818,168.70
Interest/Dividends									
Interest	1/1/2024	3137BTUMI	0.00	FHLMC MBS 3.347 11/25/2026		0.00	1,726.70	0.00	1,726.70
Interest	1/2/2024	MM9730	0.00	Zions Bank MM		0.00	9.95	0.00	9.95
Interest	1/6/2024	14913R3B1	0.00	Caterpillar Finl Svcs Corp 4.8 1/6/2026-25		0.00	14,400.00	0.00	14,400.00
Interest	1/14/2024	24422EXB0	0.00	John Deere Capital 4.95 7/14/2028		0.00	15,840.00	0.00	15,840.00
Interest	1/15/2024	91282CGE5	0.00	T-Note 3.875 1/15/2026		0.00	48,437.50	0.00	48,437.50
Interest	1/15/2024	91282CDS7	0.00	T-Note 1.125 1/15/2025		0.00	9,056.25	0.00	9,056.25
Interest	1/20/2024	21684LGS5	0.00	Cooperative Centrale 5.08 7/17/2026		0.00	19,981.33	0.00	19,981.33



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 12/31/2023, End Date: 1/31/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	1/21/2024	3137EAEU9	0.00	FHLMC 0.375 7/21/2025		0.00	1,078.13	0.00	1,078.13
Interest	1/22/2024	06051GJS9	0.00	Bank of America Corp Var. Corp 7/22/2027 - 26		0.00	4,291.65	0.00	4,291.65
Interest	1/31/2024	9128286A3	0.00	T-Note 2.625 1/31/2026		0.00	10,565.63	0.00	10,565.63
Interest	1/31/2024	LAIF0271	0.00	LAIF LGIP		0.00	115,710.79	0.00	115,710.79
Interest	1/31/2024	91282CBH3	0.00	T-Note 0.375 1/31/2026		0.00	7,884.38	0.00	7,884.38
Interest	1/31/2024	91282CGH8	0.00	T-Note 3.5 1/31/2028		0.00	30,712.50	0.00	30,712.50
Interest	1/31/2024	CAMP1001	0.00	CAMP LGIP		0.00	175,477.03	0.00	175,477.03
Subtotal			0.00			0.00	455,171.84		455,171.84
Total Interest/Dividends			0.00			0.00	455,171.84		455,171.84
Sell Transactions									
Principal Pay Down	1/24/2024	3137BTUMI	1,160.92	FHLMC MBS 3.347 11/25/2026	0.00	1,160.92	0.00	0.00	1,160.92
Subtotal			1,160.92			1,160.92	0.00		1,160.92
Sell	1/4/2024	9128286G0	463,000.00	T-Note 2.375 2/29/2024	0.00	460,902.03	3,806.39	0.00	464,708.42
Sell	1/4/2024	912828W71	975,000.00	T-Note 2.125 3/31/2024	0.00	967,649.41	5,434.43	0.00	973,083.84
Subtotal			1,438,000.00			1,428,551.44	9,240.82		1,437,792.26
Withdraw	1/5/2024	MM9730	2,665.93	Zions Bank MM	0.00	2,665.93	0.00	0.00	2,665.93
Withdraw	1/31/2024	LAIF0271	3,500,000.00	LAIF LGIP	0.00	3,500,000.00	0.00	0.00	3,500,000.00
Withdraw	1/31/2024	CASH3004	743.48	Pacific Premier Bank Cash	0.00	743.48	0.00	0.00	743.48
Withdraw	1/31/2024	CAMP1001	6,100,000.00	CAMP LGIP	0.00	6,100,000.00	0.00	0.00	6,100,000.00
Subtotal			9,603,409.41			9,603,409.41	0.00		9,603,409.41
Total Sell Transactions			11,042,570.33			11,033,121.77	9,240.82		11,042,362.59