



CITY OF PASO ROBLES
MONTHLY TREASURERS REPORT
MARCH 31, 2024

This report presents the City’s investment portfolio as of March 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 March 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	1,411,448.13	1,411,448.13	1,411,448.13	0.91	0.00	1
Certificate Of Deposit	1,400,000.00	1,411,062.03	1,400,000.00	0.90	5.25	568
Corporate	16,180,000.00	15,781,389.25	16,016,308.95	10.31	3.49	975
Local Government Investment Pool	39,669,393.64	39,669,393.64	39,669,393.64	25.54	5.17	1
Money Market	39,025.18	39,025.18	39,025.18	0.03	0.00	1
US Agency	11,495,429.55	10,943,018.95	11,551,110.13	7.44	0.84	464
US Treasury	87,669,000.00	84,076,259.27	85,234,128.80	54.88	3.33	1,051
Total / Average	157,864,296.50	153,331,596.45	155,321,414.83	100.00	3.62	717

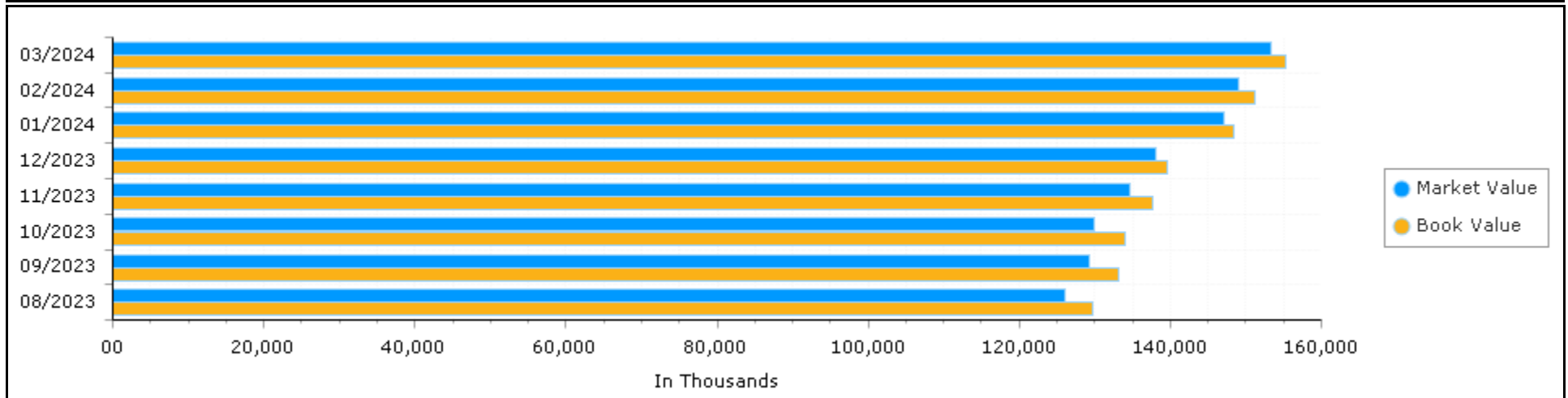


City of Paso Robles Portfolio Summary by Month All Portfolios

Begin Date: 8/31/2023, End Date: 3/31/2024

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
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
3/31/2024	153,331,596.45	155,321,414.83	-1,989,818.38	3.63	4.70	1.86	724
Total / Average	138,427,499.87	141,123,970.85	-2,696,470.98	3.43	4.70	1.76	686

Market Value / Book Value Comparison





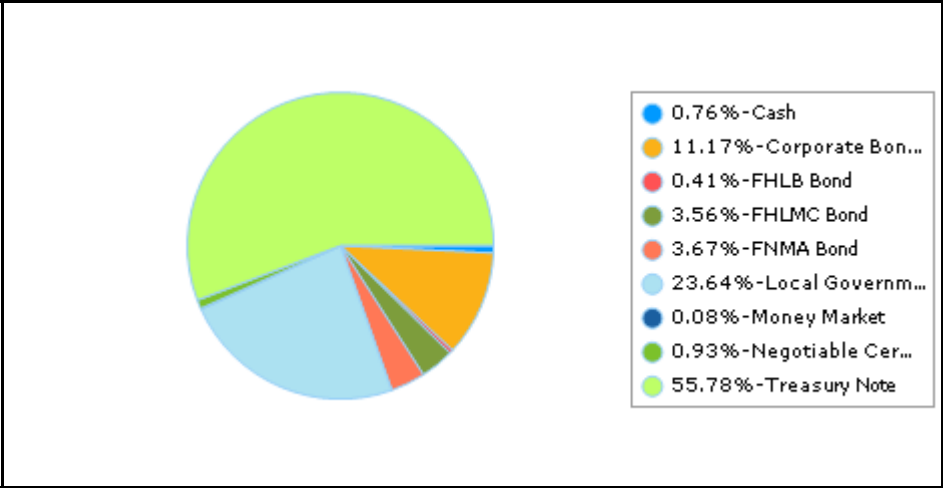
City of Paso Robles Distribution by Security Type - Book Value All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

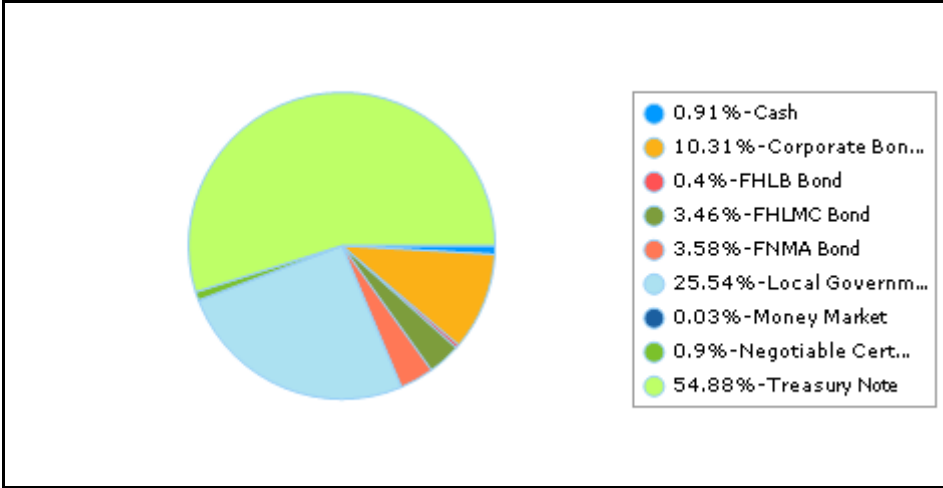
Security Type Allocation

Security Type	Book Value 2/29/2024	% of Portfolio 2/29/2024	Book Value 3/31/2024	% of Portfolio 3/31/2024
Cash	1,154,741.16	0.76	1,411,448.13	0.91
Corporate Bond	16,901,386.35	11.17	16,016,308.95	10.31
FHLB Bond	616,924.80	0.41	616,924.80	0.40
FHLMC Bond	5,378,154.69	3.56	5,377,326.78	3.46
FNMA Bond	5,556,858.55	3.67	5,556,858.55	3.58
Local Government Investment Pool	35,765,189.14	23.64	39,669,393.64	25.54
Money Market	125,650.00	0.08	39,025.18	0.03
Negotiable Certificate Of Deposit	1,400,000.00	0.93	1,400,000.00	0.90
Treasury Note	84,379,086.76	55.78	85,234,128.80	54.88
Total / Average	151,277,991.45	100.00	155,321,414.83	100.00

Portfolio Holdings as of 2/29/2024



Portfolio Holdings as of 3/31/2024





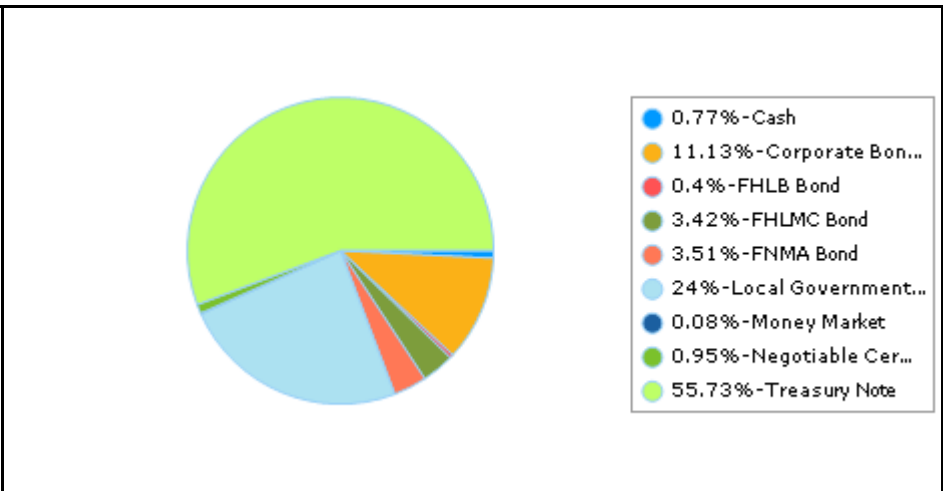
City of Paso Robles Distribution by Security Type - Market Value All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

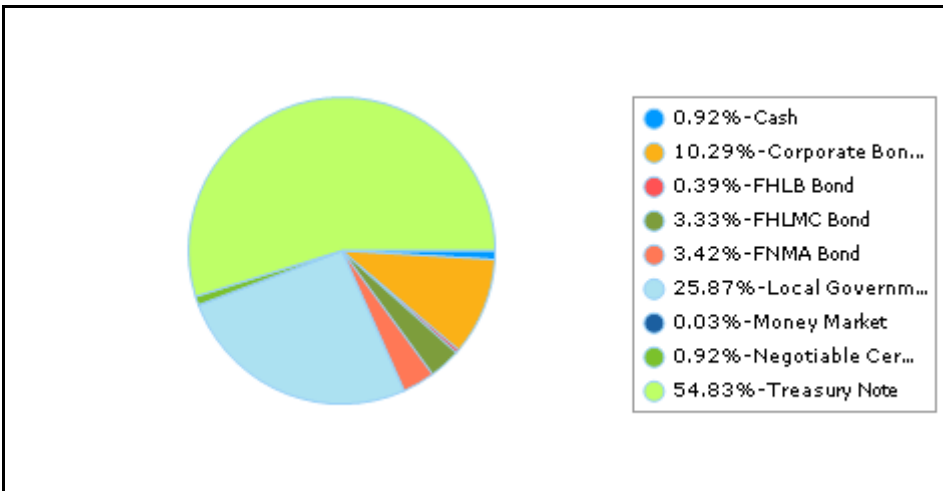
Security Type Allocation

Security Type	Market Value 2/29/2024	% of Portfolio 2/29/2024	Market Value 3/31/2024	% of Portfolio 3/31/2024
Cash	1,154,741.16	0.77	1,411,448.13	0.92
Corporate Bond	16,587,071.34	11.13	15,781,389.25	10.29
FHLB Bond	590,040.28	0.40	591,034.26	0.39
FHLMC Bond	5,095,491.77	3.42	5,105,960.88	3.33
FNMA Bond	5,231,808.94	3.51	5,246,023.81	3.42
Local Government Investment Pool	35,765,189.14	24.00	39,669,393.64	25.87
Money Market	125,650.00	0.08	39,025.18	0.03
Negotiable Certificate Of Deposit	1,416,921.21	0.95	1,411,062.03	0.92
Treasury Note	83,032,566.83	55.73	84,076,259.27	54.83
Total / Average	148,999,480.67	100.00	153,331,596.45	100.00

Portfolio Holdings as of 2/29/2024



Portfolio Holdings as of 3/31/2024





City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 3/31/2024

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	1,411,448.13	100.00	1,411,448.13	0.91%	NR	1
CASH3004	1,411,448.13	0.00	1,411,448.13	0.00		0.00	NR	0
			1,411,448.13		1,411,448.13	0.91%		1
Sub Total Cash	1,411,448.13	0.00	1,411,448.13	0.00		0.00		0
Corporate Bond								
Alphabet Inc 1.998 8/15/2026-26		1/30/2023	914,163.60	94.12	922,400.11	0.59%	Moodys-Aa2	775
02079KAC1	980,000.00	4.05	914,163.60	4.64	2,501.94	8,236.51	S&P-AA+	2.32
Amazon.Com INC 3.15 8/22/2027		11/3/2022	343,863.20	95.34	352,754.52	0.22%	Moodys-A1	1239
023135BC9	370,000.00	4.81	343,863.20	4.65	1,262.62	8,891.32	S&P-AA	3.23
Apple Inc 4 5/10/2028-28		5/18/2023	1,233,198.00	98.46	1,211,105.05	0.79%	Moodys-Aaa	1471
037833ET3	1,230,000.00	3.94	1,233,198.00	4.41	19,270.00	-22,092.95	S&P-AA+	3.77
Bank of America Corp Var. Corp 7/22/2027 - 26		8/4/2022	446,381.10	92.23	456,534.51	0.29%	Moodys-A2	843
06051GJS9	495,000.00	1.73	446,381.10	1.73	1,645.13	10,153.41	S&P-A-	0
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	97.82	464,646.07	0.31%	Moodys-A2	367
06051GKM0	475,000.00	3.38	475,000.00	3.38	7,992.35	-10,353.93	S&P-A-	0
Blackrock Funding INC 4.7 3/14/2029-29		3/14/2024	104,809.95	100.15	105,153.59	0.07%	Moodys-Aa3	1781
09290DAA9	105,000.00	4.74	104,809.95	4.67	233.04	343.64	S&P-AA-	4.47
Caterpillar Finl Svcs Corp 4.8 1/6/2026-25		1/27/2023	607,812.00	99.84	599,026.38	0.39%	Moodys-A2	615
14913R3B1	600,000.00	4.32	607,812.00	4.89	6,800.00	-8,785.62	S&P-A	1.69
Citibank 5.803 9/29/2028-28		9/29/2023	1,345,000.00	103.51	1,392,216.84	0.87%	Moodys-Aa3	1612
17325FBB3	1,345,000.00	5.80	1,345,000.00	4.92	433.61	47,216.84	S&P-A+	4.03
Hershey Company 4.25 5/4/2028-28		5/18/2023	619,969.20	99.14	609,686.21	0.4%	Moodys-Aaa	1465
427866BH0	615,000.00	4.07	619,969.20	4.48	10,672.81	-10,282.99	S&P-AA+	3.73
Home Depot Inc 2.8 9/14/2027-27		1/30/2023	613,210.00	94.20	612,290.46	0.39%	Moodys-A2	1170
437076BT8	650,000.00	4.16	613,210.00	4.64	859.44	-919.54	S&P-A	3.31



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 3/31/2024

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
IBRD Supranational 0.5 9/23/2024		9/23/2021	869,356.20	97.71	850,063.76	0.56%	Moodys-Aaa	176
4581X0DZ8	870,000.00	0.53	869,356.20	5.42	96.67	-19,292.44	S&P-AAA	0.48
INTEL CORP 3.4 3/25/2025-25		5/20/2020	484,220.25	98.18	427,085.66	0.31%	Moodys-A1	331
458140BP4	435,000.00	1.00	484,220.25	5.32	246.50	-57,134.59	S&P-A+	0.97
John Deere Capital 4.95 7/14/2028		7/14/2023	126,700.00	100.81	126,007.14	0.08%	Moodys-A2	1566
24422EXB0	125,000.00	4.64	126,700.00	4.74	1,323.44	-692.86	S&P-A	3.88
John Deere Capital 4.95 7/14/2028		7/14/2023	289,567.90	100.81	292,336.58	0.19%	Moodys-A2	1566
24422EXB0	290,000.00	4.98	289,567.90	4.74	3,070.38	2,768.68	S&P-A	3.88
John Deere Capital 4.95 7/14/2028		7/18/2023	227,205.00	100.81	226,812.86	0.15%	Moodys-A2	1566
24422EXB0	225,000.00	4.73	227,205.00	4.74	2,382.19	-392.14	S&P-A	3.88
Johnson & Johnson 0.55 9/1/2025-25		9/24/2020	441,262.80	94.05	413,807.98	0.28%	Moodys-Aaa	488
478160CN2	440,000.00	0.49	441,262.80	4.95	201.67	-27,454.82	S&P-AAA	1.41
JP Morgan Bank NA 5.11 12/8/2026-26		12/8/2023	1,000,000.00	100.31	1,003,101.79	0.64%	Moodys-Aa2	952
48125LRU8	1,000,000.00	5.11	1,000,000.00	4.98	16,039.72	3,101.79	S&P-A+	2.51
JP Morgan Chase & CO 2.947 2/24/2028-27		9/18/2023	320,029.50	93.99	328,975.48	0.21%	Moodys-A1	1060
46647PCW4	350,000.00	5.13	320,029.50	4.65	1,060.10	8,945.98	S&P-A-	3.69
Mastercard INC 2 3/3/2025-25		3/17/2021	458,440.40	97.12	427,341.05	0.3%	Moodys-A1	309
57636QAN4	440,000.00	0.92	458,440.40	5.23	684.44	-31,099.35	S&P-A+	0.92
Microsoft Corp 2.7 2/12/2025-24		3/17/2021	1,067,560.00	97.96	979,627.10	0.69%	Moodys-Aaa	226
594918BB9	1,000,000.00	0.93	1,067,560.00	5.14	3,675.00	-87,932.90	S&P-AAA	0.86
Paccar Financial 5.05 8/10/2026		8/11/2023	652,990.00	100.38	652,459.67	0.42%	Moodys-A1	862
69371RS56	650,000.00	4.88	652,990.00	4.88	4,650.21	-530.33	S&P-A+	2.24
Pepsico INC 2.75 4/30/2025-25		3/17/2021	454,869.00	97.50	414,375.51	0.29%	Moodys-A1	305
713448CT3	425,000.00	1.00	454,869.00	5.15	4,869.79	-40,493.49	S&P-A+	1.06



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 3/31/2024

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	93.41	686,533.13	0.45%	Moodys-A2	1303
69353RFG8	735,000.00	4.39	693,884.10	5.15	9,873.50	-7,350.97	S&P-A	3.35
State Street Corp Var. Corp 3/30/2026 -25		3/17/2022	626,225.00	97.35	608,458.13	0.4%	Moodys-A1	364
857477BM4	625,000.00	2.90	626,225.00	2.90	0.00	-17,766.87	S&P-A	0
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	97.07	266,939.79	0.18%	Moodys-A1	319
89236TGT6	275,000.00	1.58	277,686.75	5.30	660.00	-10,746.96	S&P-AA-	0.86
Toyota Motor Credit Corp 5.25 9/11/2028		9/11/2023	399,304.00	101.77	407,091.03	0.26%	Moodys-A1	1625
89236TLB9	400,000.00	5.29	399,304.00	4.80	1,166.67	7,787.03	S&P-A+	4.02
Walmart Inc 1.05 9/17/2026-26		1/30/2023	923,601.00	91.70	944,558.85	0.59%	Moodys-Aa2	869
931142ER0	1,030,000.00	4.14	923,601.00	4.66	420.58	20,957.85	S&P-AA	2.43
			16,016,308.95		15,781,389.25	10.32%		901
Sub Total Corporate Bond	16,180,000.00	3.49	16,016,308.95	4.67	102,091.80	-234,919.70		2.28
FHLB Bond								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	95.33	591,034.26	0.4%	Moodys-Aaa	379
3130AJHU6	620,000.00	0.60	616,924.80	5.19	1,438.06	-25,890.54	S&P-AA+	1.03
			616,924.80		591,034.26	0.4%		379
Sub Total FHLB Bond	620,000.00	0.60	616,924.80	5.19	1,438.06	-25,890.54		1.03
FHLMC Bond								
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	94.37	542,645.81	0.37%	Moodys-Aaa	477
3137EAEU9	575,000.00	0.48	572,136.50	4.88	419.27	-29,490.69	S&P-AA+	1.3
FHLMC 0.375 9/23/2025		9/25/2020	852,426.45	93.69	801,020.95	0.55%	Moodys-Aaa	541
3137EAEX3	855,000.00	0.44	852,426.45	4.85	71.25	-51,405.50	S&P-AA+	1.47
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	96.94	1,323,266.56	0.88%	Moodys-Aaa	318
3137EAEP0	1,365,000.00	1.52	1,363,948.95	5.16	2,786.88	-40,682.39	S&P-AA+	0.86
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	96.94	1,846,756.62	1.28%	Moodys-Aaa	318
3137EAEP0	1,905,000.00	0.56	1,987,715.10	5.16	3,889.38	-140,958.48	S&P-AA+	0.86



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 3/31/2024

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	596,485.86	96.24	592,270.94	0.39%	Moodys-Aaa	969
3137BTUMI	615,429.55	4.31	601,099.78	4.76	1,716.54	-8,828.84	S&P-AA+	2.34
			5,372,712.86		5,105,960.88	3.47%		443
Sub Total FHLMC Bond	5,315,429.55	1.19	5,377,326.78	5.04	8,883.32	-271,365.90		1.17
FNMA Bond								
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	93.99	563,946.56	0.38%	Moodys-Aaa	512
3135G05X7	600,000.00	0.45	597,972.00	4.87	225.00	-34,025.44	S&P-AA+	1.4
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	93.46	841,124.95	0.58%	Moodys-Aaa	586
3135G06G3	900,000.00	0.57	896,778.00	4.80	1,800.00	-55,653.05	S&P-AA+	1.59
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	93.46	467,291.64	0.32%	Moodys-Aaa	586
3135G06G3	500,000.00	0.53	499,250.00	4.80	1,000.00	-31,958.36	S&P-AA+	1.59
FNMA 0.5 11/7/2025		12/4/2020	569,481.30	93.46	532,712.47	0.37%	Moodys-Aaa	586
3135G06G3	570,000.00	0.52	569,481.30	4.80	1,140.00	-36,768.83	S&P-AA+	1.59
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	94.85	939,061.68	0.64%	Moodys-Aaa	443
3135G04Z3	990,000.00	0.54	987,950.70	4.93	1,430.00	-48,889.02	S&P-AA+	1.21
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	94.85	1,171,455.73	0.8%	Moodys-Aaa	443
3135G04Z3	1,235,000.00	0.38	1,242,002.45	4.93	1,783.89	-70,546.72	S&P-AA+	1.21
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	95.48	730,430.78	0.49%	Moodys-Aaa	387
3135G03U5	765,000.00	0.67	763,424.10	5.06	2,111.72	-32,993.32	S&P-AA+	1.05
			5,556,858.55		5,246,023.81	3.58%		493
Sub Total FNMA Bond	5,560,000.00	0.51	5,556,858.55	4.89	9,490.61	-310,834.74		1.34
Local Government Investment Pool								
CAMP LGIP		12/31/2019	29,915,192.11	100.00	29,915,192.11	19.26%	NR	1
CAMP1001	29,915,192.11	5.48	29,915,192.11	5.48		0.00	NR	0
LAIF LGIP		12/31/2019	9,754,201.53	100.00	9,754,201.53	6.28%	NR	1
LAIF0271	9,754,201.53	4.23	9,754,201.53	4.23		0.00	NR	0



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 3/31/2024

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CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
			39,669,393.64		39,669,393.64	25.54%		1
Sub Total Local Government Investment Pool	39,669,393.64	5.17	39,669,393.64	5.17		0.00		0
Money Market								
Zions Bank MM		2/1/2020	39,025.18	100.00	39,025.18	0.03%	NR	1
MM9730	39,025.18	0.00	39,025.18	0.00		0.00	NR	0
			39,025.18		39,025.18	0.03%		1
Sub Total Money Market	39,025.18	0.00	39,025.18	0.00		0.00		0
Negotiable Certificate Of Deposit								
Cooperatieve Centrale 5.08 7/17/2026		7/20/2023	800,000.00	101.32	810,572.23	0.52%	FDIC Insured	838
21684LGS5	800,000.00	5.08	800,000.00	4.47	8,015.11	10,572.23	FDIC Insured	2.18
Toronto Dominion Bank NY 5.47 10/25/2024		10/31/2022	600,000.00	100.08	600,489.80	0.39%	S&P-A-	208
89115B6F2	600,000.00	5.47	600,000.00	5.20	14,404.33	489.80	None	0.57
			1,400,000.00		1,411,062.03	0.91%		568
Sub Total Negotiable Certificate Of Deposit	1,400,000.00	5.25	1,400,000.00	4.78	22,419.44	11,062.03		1.49
Treasury Note								
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	93.17	1,444,103.52	0.98%	Moody's-Aaa	579
91282CAT8	1,550,000.00	0.78	1,517,062.50	4.78	1,618.13	-72,958.98	S&P-AA+	1.58
T-Note 0.25 8/31/2025		8/4/2021	1,711,280.86	93.77	1,622,280.48	1.1%	Moody's-Aaa	518
91282CAJ0	1,730,000.00	0.52	1,711,280.86	4.85	364.33	-89,000.38	S&P-AA+	1.41
T-Note 0.25 9/30/2025		9/8/2021	1,317,544.53	93.46	1,252,428.91	0.85%	Moody's-Aaa	548
91282CAM3	1,340,000.00	0.67	1,317,544.53	4.82	0.00	-65,115.62	S&P-AA+	1.5
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	92.47	587,176.56	0.4%	Moody's-Aaa	671
91282CBH3	635,000.00	0.80	622,796.09	4.71	392.51	-35,619.53	S&P-AA+	1.83
T-Note 0.375 1/31/2026		1/6/2022	1,639,703.13	92.47	1,571,968.75	1.06%	Moody's-Aaa	671
91282CBH3	1,700,000.00	1.27	1,639,703.13	4.71	1,050.82	-67,734.38	S&P-AA+	1.83



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 3/31/2024

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	92.47	707,385.94	0.47%	Moodys-Aaa	671
91282CBH3	765,000.00	1.82	723,193.95	4.71	472.87	-15,808.01	S&P-AA+	1.83
T-Note 0.375 1/31/2026		5/4/2022	1,004,859.38	92.47	1,021,779.69	0.65%	Moodys-Aaa	671
91282CBH3	1,105,000.00	2.95	1,004,859.38	4.71	683.04	16,920.31	S&P-AA+	1.83
T-Note 0.375 11/30/2025		11/3/2021	1,422,872.66	93.05	1,358,541.40	0.92%	Moodys-Aaa	609
91282CAZ4	1,460,000.00	1.01	1,422,872.66	4.76	1,825.00	-64,331.26	S&P-AA+	1.66
T-Note 0.375 11/30/2025		3/9/2022	997,171.88	93.05	977,033.20	0.64%	Moodys-Aaa	609
91282CAZ4	1,050,000.00	1.78	997,171.88	4.76	1,312.50	-20,138.68	S&P-AA+	1.66
T-Note 0.5 10/31/2027		1/6/2023	1,847,975.39	87.37	1,895,867.98	1.19%	Moodys-Aaa	1309
91282CAU5	2,170,000.00	3.91	1,847,975.39	4.35	4,530.77	47,892.59	S&P-AA+	3.54
T-Note 0.5 2/28/2026		3/5/2021	1,662,609.38	92.45	1,553,146.88	1.07%	Moodys-Aaa	699
91282CBQ3	1,680,000.00	0.71	1,662,609.38	4.67	707.61	-109,462.50	S&P-AA+	1.91
T-Note 0.5 2/28/2026		12/7/2021	1,590,867.77	92.45	1,511,544.73	1.02%	Moodys-Aaa	699
91282CBQ3	1,635,000.00	1.16	1,590,867.77	4.67	688.65	-79,323.04	S&P-AA+	1.91
T-Note 0.5 4/30/2027		8/4/2022	545,973.83	88.87	542,113.67	0.35%	Moodys-Aaa	1125
91282ZN3	610,000.00	2.89	545,973.83	4.40	1,273.63	-3,860.16	S&P-AA+	3.05
T-Note 0.5 6/30/2027		8/10/2022	745,434.38	88.38	742,415.62	0.48%	Moodys-Aaa	1186
91282ZV5	840,000.00	2.99	745,434.38	4.37	1,050.00	-3,018.76	S&P-AA+	3.22
T-Note 0.625 12/31/2027		1/25/2024	1,663,242.19	87.32	1,659,011.71	1.07%	Moodys-Aaa	1370
91282CBB6	1,900,000.00	4.09	1,663,242.19	4.33	2,968.75	-4,230.48	S&P-AA	3.7
T-Note 0.75 5/31/2026		6/4/2021	1,206,171.48	92.15	1,115,043.36	0.78%	S&P-AA+	791
91282CCF6	1,210,000.00	0.82	1,206,171.48	4.60	3,025.00	-91,128.12	Moodys-Aaa	2.15
T-Note 0.75 5/31/2026		6/8/2022	829,418.36	92.15	833,978.72	0.53%	S&P-AA+	791
91282CCF6	905,000.00	2.99	829,418.36	4.60	2,262.50	4,560.36	Moodys-Aaa	2.15



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 3/31/2024

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	91.55	984,128.91	0.64%	Moodys-Aaa	913
91282CCZ2	1,075,000.00	2.77	989,797.85	4.49	0.00	-5,668.94	S&P-AA+	2.48
T-Note 1.125 1/15/2025		3/9/2022	994,021.48	96.94	979,049.03	0.64%	Moodys-Aaa	290
91282CDS7	1,010,000.00	1.70	994,021.48	5.12	2,372.39	-14,972.45	S&P-AA+	0.79
T-Note 1.125 1/15/2025		5/5/2022	570,984.38	96.94	581,613.28	0.37%	Moodys-Aaa	290
91282CDS7	600,000.00	3.01	570,984.38	5.12	1,409.34	10,628.90	S&P-AA+	0.79
T-Note 1.125 8/31/2028		11/3/2023	983,507.81	87.49	1,014,909.38	0.63%	Moodys-Aaa	1614
91282CCV1	1,160,000.00	4.69	983,507.81	4.26	1,099.32	31,401.57	S&P-AA+	4.31
T-Note 1.25 12/31/2026		1/30/2023	1,262,027.15	91.84	1,271,927.74	0.81%	Moodys-Aaa	1005
91282CDQ1	1,385,000.00	3.71	1,262,027.15	4.44	4,328.12	9,900.59	S&P-AA+	2.7
T-Note 1.25 12/31/2026		2/10/2023	2,494,026.56	91.84	2,534,671.89	1.61%	Moodys-Aaa	1005
91282CDQ1	2,760,000.00	3.95	2,494,026.56	4.44	8,625.00	40,645.33	S&P-AA+	2.7
T-Note 1.25 4/30/2028		1/25/2024	1,660,287.11	88.71	1,654,458.99	1.07%	Moodys-Aaa	1491
91282CBZ3	1,865,000.00	4.08	1,660,287.11	4.29	9,734.89	-5,828.12	S&P-AA	3.96
T-Note 1.5 11/30/2024		1/25/2024	1,661,639.06	97.58	1,668,636.04	1.07%	Moodys-Aaa	244
912828YV6	1,710,000.00	4.95	1,661,639.06	5.24	8,550.00	6,996.98	S&P-AA	0.66
T-Note 1.5 2/15/2025		7/13/2023	874,377.93	96.91	896,446.05	0.56%	Moodys-Aaa	321
91282CDZ1	925,000.00	5.12	874,377.93	5.15	1,715.32	22,068.12	S&P-AA+	0.87
T-Note 1.5 9/30/2024		3/4/2021	446,645.70	98.16	422,080.27	0.29%	Moodys-Aaa	183
912828YH7	430,000.00	0.41	446,645.70	5.28	0.00	-24,565.43	S&P-AA+	0.5
T-Note 1.875 6/30/2026		5/18/2023	1,533,937.50	94.38	1,529,001.55	0.99%	Moodys-Aaa	821
9128287B0	1,620,000.00	3.69	1,533,937.50	4.53	7,593.75	-4,935.95	S&P-AA+	2.2
T-Note 1.875 8/31/2024		9/12/2019	1,066,611.33	98.58	1,035,131.83	0.69%	Moodys-Aaa	153
9128282U3	1,050,000.00	1.54	1,066,611.33	5.35	1,658.46	-31,479.50	S&P-AA+	0.42



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 3/31/2024

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 912828XX3	879,000.00	7/3/2019 1.78	888,064.69 888,064.69	99.15 5.40	871,571.99 4,395.00	0.57% -16,492.70	Moodys-Aaa S&P-AA+	91 0.25
T-Note 2.25 2/15/2027 912828V98	1,155,000.00	7/7/2022 2.85	1,125,132.42 1,125,132.42	94.17 4.43	1,087,685.16 3,212.74	0.72% -37,447.26	Moodys-Aaa S&P-AA+	1051 2.79
T-Note 2.25 8/15/2027 9128282R0	2,180,000.00	9/6/2022 3.40	2,066,827.34 2,066,827.34	93.41 4.37	2,036,341.40 6,063.87	1.33% -30,485.94	Moodys-Aaa S&P-AA+	1232 3.26
T-Note 2.375 8/15/2024 912828D56	535,000.00	9/25/2019 1.56	555,334.18 555,334.18	98.90 5.34	529,122.31 1,570.83	0.36% -26,211.87	Moodys-Aaa S&P-AA+	137 0.38
T-Note 2.625 1/31/2026 9128286A3	805,000.00	2/8/2021 0.46	890,625.59 890,625.59	96.41 4.69	776,133.20 3,483.17	0.57% -114,492.39	Moodys-Aaa S&P-AA+	671 1.8
T-Note 2.75 4/30/2027 91282CEN7	1,285,000.00	5/5/2023 3.50	1,249,260.94 1,249,260.94	95.27 4.41	1,224,163.28 14,756.32	0.8% -25,097.66	Moodys-Aaa S&P-AA+	1125 2.94
T-Note 2.875 5/15/2028 9128284N7	1,735,000.00	1/11/2024 4.01	1,657,060.55 1,657,060.55	94.68 4.30	1,642,692.59 18,773.99	1.07% -14,367.96	Moodys-Aaa S&P-AA	1506 3.87
T-Note 3.5 1/31/2028 91282CGH8	1,755,000.00	6/5/2023 3.76	1,735,461.91 1,735,461.91	97.12 4.32	1,704,475.20 10,125.00	1.12% -30,986.71	Moodys-Aaa S&P-AA+	1401 3.6
T-Note 3.5 1/31/2028 91282CGH8	2,555,000.00	2/8/2024 4.16	2,493,520.31 2,493,520.31	97.12 4.32	2,481,443.95 14,740.38	1.61% -12,076.36	Moodys-Aaa S&P-AA+	1401 3.6
T-Note 3.5 4/30/2028 91282CHA2	485,000.00	5/1/2023 3.60	482,821.29 482,821.29	97.05 4.29	470,715.24 7,088.46	0.31% -12,106.05	Moodys-Aaa S&P-AA+	1491 3.78
T-Note 3.625 3/31/2028 91282CGT2	1,230,000.00	5/5/2023 3.41	1,241,963.67 1,241,963.67	97.54 4.30	1,199,682.42 0.00	0.8% -42,281.25	Moodys-Aaa S&P-AA+	1461 3.76
T-Note 3.75 12/31/2028 91282CJR3	1,680,000.00	1/11/2024 3.97	1,663,725.00 1,663,725.00	97.92 4.24	1,645,087.50 15,750.00	1.07% -18,637.50	Moodys-Aaa S&P-AA	1736 4.35



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 3/31/2024

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 3.75 4/15/2026		5/5/2023	1,244,262.50	98.30	1,218,881.25	0.8%	Moodys-Aaa	745
91282CGV7	1,240,000.00	3.63	1,244,262.50	4.63	21,344.26	-25,381.25	S&P-AA+	1.95
T-Note 3.875 1/15/2026		2/10/2023	2,483,398.44	98.59	2,464,746.10	1.6%	None	655
91282CGE5	2,500,000.00	4.12	2,483,398.44	4.70	20,226.65	-18,652.34	None	1.73
T-Note 3.875 1/15/2026		1/18/2024	1,664,334.96	98.59	1,651,379.89	1.07%	None	655
91282CGE5	1,675,000.00	4.21	1,664,334.96	4.70	13,551.85	-12,955.07	None	1.73
T-Note 3.875 4/30/2025		5/5/2023	1,248,779.30	98.82	1,235,253.90	0.8%	Moodys-Aaa	395
91282CGX3	1,250,000.00	3.93	1,248,779.30	5.01	20,226.65	-13,525.40	S&P-AA+	1.05
T-Note 4 1/15/2027		1/18/2024	1,664,414.65	98.84	1,645,618.37	1.07%	Moodys-Aaa	1020
91282CJT9	1,665,000.00	4.01	1,664,414.65	4.45	13,905.49	-18,796.28	S&P-AA	2.65
T-Note 4 1/31/2029		2/8/2024	2,493,649.22	99.02	2,480,537.12	1.61%	Moodys-Aa	1767
91282CJW2	2,505,000.00	4.10	2,493,649.22	4.22	16,516.48	-13,112.10	S&P-AA+	4.41
T-Note 4 2/15/2026		3/6/2023	2,493,014.06	98.78	2,504,005.67	1.61%	Moodys-Aaa	686
91282CGL9	2,535,000.00	4.61	2,493,014.06	4.69	12,535.71	10,991.61	None	1.82
T-Note 4 2/29/2028		3/6/2023	2,495,706.05	98.88	2,496,791.00	1.61%	Moodys-Aaa	1430
91282CGP0	2,525,000.00	4.26	2,495,706.05	4.31	8,508.15	1,084.95	S&P-AA+	3.65
T-Note 4 2/29/2028		1/11/2024	1,638,846.88	98.88	1,621,678.12	1.06%	Moodys-Aaa	1430
91282CGP0	1,640,000.00	4.02	1,638,846.88	4.31	5,526.09	-17,168.76	S&P-AA+	3.65
T-Note 4 6/30/2028		7/3/2023	114,133.01	98.94	113,782.62	0.07%	Moodys-Aaa	1552
91282CHK0	115,000.00	4.17	114,133.01	4.27	1,150.00	-350.39	S&P-AA+	3.91
T-Note 4 6/30/2028		7/10/2023	763,253.91	98.94	766,795.89	0.49%	Moodys-Aaa	1552
91282CHK0	775,000.00	4.34	763,253.91	4.27	7,750.00	3,541.98	S&P-AA+	3.91
T-Note 4.125 9/30/2027		5/18/2023	1,533,515.63	99.27	1,488,984.38	0.99%	Moodys-Aaa	1278
91282CFM8	1,500,000.00	3.57	1,533,515.63	4.35	0.00	-44,531.25	S&P-AA+	3.29



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 3/31/2024

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 4.125 9/30/2027		10/10/2023	1,998,588.09	99.27	2,029,982.03	1.29%	Moody's-Aaa	1278
91282CFM8	2,045,000.00	4.76	1,998,588.09	4.35	0.00	31,393.94	S&P-AA+	3.29
T-Note 4.25 2/28/2029		3/19/2024	962,135.16	100.19	966,809.38	0.62%	Moody's-Aa	1795
91282CKD2	965,000.00	4.32	962,135.16	4.21	3,454.86	4,674.22	S&P-AA	4.47
T-Note 4.375 11/30/2028		12/8/2023	1,796,435.16	100.58	1,795,389.25	1.16%	Moody's-Aaa	1705
91282CJN2	1,785,000.00	4.23	1,796,435.16	4.24	26,031.25	-1,045.91	None	4.21
T-Note 4.375 11/30/2028		12/18/2023	1,009,219.92	100.58	995,762.11	0.65%	Moody's-Aaa	1705
91282CJN2	990,000.00	3.94	1,009,219.92	4.24	14,437.50	-13,457.81	None	4.21
T-Note 4.375 8/31/2028		9/13/2023	708,474.61	100.46	713,300.39	0.46%	None	1614
91282CHX2	710,000.00	4.42	708,474.61	4.26	2,616.68	4,825.78	None	4.05
T-Note 4.5 7/15/2026		1/18/2024	1,660,807.42	99.88	1,643,008.00	1.07%	Moody's-Aaa	836
91282CHM6	1,645,000.00	4.09	1,660,807.42	4.55	15,455.77	-17,799.42	S&P-AA	2.18
T-Note 4.625 9/30/2028		10/10/2023	1,993,515.63	101.50	2,029,921.88	1.28%	None	1644
91282CJA0	2,000,000.00	4.70	1,993,515.63	4.26	0.00	36,406.25	Moody's-Aaa	4.12
T-Note 4.875 10/31/2028		11/2/2023	960,968.75	102.57	979,509.18	0.62%	Moody's-Aaa	1675
91282CJF9	955,000.00	4.73	960,968.75	4.25	19,441.07	18,540.43	None	4.09
T-Note 4.875 10/31/2028		1/4/2024	1,421,910.16	102.57	1,405,159.76	0.92%	Moody's-Aaa	1675
91282CJF9	1,370,000.00	4.00	1,421,910.16	4.25	27,889.29	-16,750.40	None	4.09
T-Note 6.125 11/15/2027		1/30/2023	1,248,925.78	105.95	1,191,972.66	0.8%	Moody's-Aaa	1324
912810FB9	1,125,000.00	3.60	1,248,925.78	4.33	25,934.50	-56,953.12	None	3.25
			85,234,128.80		84,076,259.27	54.91%		1051
Sub Total Treasury Note	87,669,000.00	3.33	85,234,128.80	4.53	447,774.71	-1,157,869.53		2.73
			155,316,800.91		153,331,596.45	100.00%		709
TOTAL PORTFOLIO	157,864,296.50	3.62	155,321,414.83	4.70	592,097.94	-1,989,818.38		1.84



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	3/14/2024	09290DAA9	105,000.00	Blackrock Funding INC 4.7 3/14/2029-29	99.82	104,809.95	0.00	4.74	104,809.95
Buy	3/19/2024	91282CKD2	965,000.00	T-Note 4.25 2/28/2029	99.70	962,135.16	2,117.49	4.32	964,252.65
Subtotal			1,070,000.00			1,066,945.11	2,117.49		1,069,062.60
Deposit	3/4/2024	MM9730	779.16	Zions Bank MM	100.00	779.16	0.00	0.00	779.16
Deposit	3/29/2024	MM9730	39,025.18	Zions Bank MM	100.00	39,025.18	0.00	0.00	39,025.18
Deposit	3/31/2024	LAIF0271	3,766,000.00	LAIF LGIP	100.00	3,766,000.00	0.00	0.00	3,766,000.00
Deposit	3/31/2024	CASH3004	256,706.97	Pacific Premier Bank Cash	100.00	256,706.97	0.00	0.00	256,706.97
Deposit	3/31/2024	CAMP1001	138,204.50	CAMP LGIP	100.00	138,204.50	0.00	0.00	138,204.50
Subtotal			4,200,715.81			4,200,715.81	0.00		4,200,715.81
Total Buy Transactions			5,270,715.81			5,267,660.92	2,117.49		5,269,778.41
Interest/Dividends									
Interest	3/1/2024	3137BTUMI	0.00	FHLMC MBS 3.347 11/25/2026		0.00	1,720.21	0.00	1,720.21
Interest	3/1/2024	478160CN2	0.00	Johnson & Johnson 0.55 9/1/2025-25		0.00	1,210.00	0.00	1,210.00
Interest	3/3/2024	57636QAN4	0.00	Mastercard INC 2 3/3/2025-25		0.00	4,400.00	0.00	4,400.00
Interest	3/4/2024	MM9730	0.00	Zions Bank MM		0.00	779.16	0.00	779.16
Interest	3/11/2024	89236TLB9	0.00	Toyota Motor Credit Corp 5.25 9/11/2028		0.00	10,500.00	0.00	10,500.00
Interest	3/14/2024	437076BT8	0.00	Home Depot Inc 2.8 9/14/2027-27		0.00	9,100.00	0.00	9,100.00
Interest	3/15/2024	717081ES8	0.00	Pfizer Inc 2.95 3/15/2024-24		0.00	14,233.75	0.00	14,233.75
Interest	3/17/2024	931142ER0	0.00	Walmart Inc 1.05 9/17/2026-26		0.00	5,407.50	0.00	5,407.50
Interest	3/23/2024	4581X0DZ8	0.00	IBRD Supranational 0.5 9/23/2024		0.00	2,175.00	0.00	2,175.00
Interest	3/23/2024	3137EAEX3	0.00	FHLMC 0.375 9/23/2025		0.00	1,603.13	0.00	1,603.13
Interest	3/25/2024	458140BP4	0.00	INTEL CORP 3.4 3/25/2025-25		0.00	7,395.00	0.00	7,395.00
Interest	3/29/2024	17325FBB3	0.00	Citibank 5.803 9/29/2028-28		0.00	39,025.18	0.00	39,025.18
Interest	3/30/2024	857477BM4	0.00	State Street Corp Var. Corp 3/30/2026 -25		0.00	9,065.62	0.00	9,065.62
Interest	3/31/2024	91282CGT2	0.00	T-Note 3.625 3/31/2028		0.00	22,293.75	0.00	22,293.75
Interest	3/31/2024	912828YH7	0.00	T-Note 1.5 9/30/2024		0.00	3,225.00	0.00	3,225.00
Interest	3/31/2024	91282CCZ2	0.00	T-Note 0.875 9/30/2026		0.00	4,703.13	0.00	4,703.13



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 2/29/2024, End Date: 3/31/2024

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	3/31/2024	91282CFM8	0.00	T-Note 4.125 9/30/2027		0.00	73,115.63	0.00	73,115.63
Interest	3/31/2024	91282CJA0	0.00	T-Note 4.625 9/30/2028		0.00	46,250.00	0.00	46,250.00
Interest	3/31/2024	91282CAM3	0.00	T-Note 0.25 9/30/2025		0.00	1,675.00	0.00	1,675.00
Interest	3/31/2024	CAMP1001	0.00	CAMP LGIP		0.00	138,204.50	0.00	138,204.50
Subtotal			0.00			0.00	396,081.56		396,081.56
Total Interest/Dividends			0.00			0.00	396,081.56		396,081.56
Sell Transactions									
Matured	3/15/2024	717081ES8	965,000.00	Pfizer Inc 2.95 3/15/2024-24	0.00	965,000.00	0.00	0.00	965,000.00
Subtotal			965,000.00			965,000.00	0.00		965,000.00
Principal Pay Down	3/31/2024	3137BTUMI	1,318.01	FHLMC MBS 3.347 11/25/2026	0.00	1,318.01	0.00	0.00	1,318.01
Subtotal			1,318.01			1,318.01	0.00		1,318.01
Sell	3/14/2024	912828XX3	106,000.00	T-Note 2 6/30/2024	0.00	104,956.56	430.99	0.00	105,387.55
Subtotal			106,000.00			104,956.56	430.99		105,387.55
Withdraw	3/14/2024	MM9730	126,429.16	Zions Bank MM	0.00	126,429.16	0.00	0.00	126,429.16
Subtotal			126,429.16			126,429.16	0.00		126,429.16
Total Sell Transactions			1,198,747.17			1,197,703.73	430.99		1,198,134.72