



CITY OF PASO ROBLES
MONTHLY TREASURERS REPORT
DECEMBER 31, 2022

This report presents the City's investment portfolio as of December 31, 2022. 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 December 31, 2022 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	1,723,906.51	1,723,906.51	1,723,906.51	1.44	0.00	1
Certificate Of Deposit	1,045,000.00	1,050,479.82	1,045,000.00	0.87	3.39	414
Corporate	10,745,000.00	10,213,972.67	10,897,449.30	9.10	1.78	848
Local Government Investment Pool	52,114,657.04	52,114,657.04	52,114,657.04	43.51	2.18	1
Money Market	1,001,146.85	1,001,146.85	1,001,146.85	0.84	0.46	1
Municipal	115,000.00	113,059.95	115,000.00	0.10	1.48	182
US Agency	17,405,000.00	16,378,564.28	17,524,439.66	14.63	1.06	662
US Treasury	36,066,000.00	33,209,379.43	35,344,872.14	29.51	1.53	954
Total / Average	120,215,710.40	115,805,166.55	119,766,471.50	100.00	1.75	460

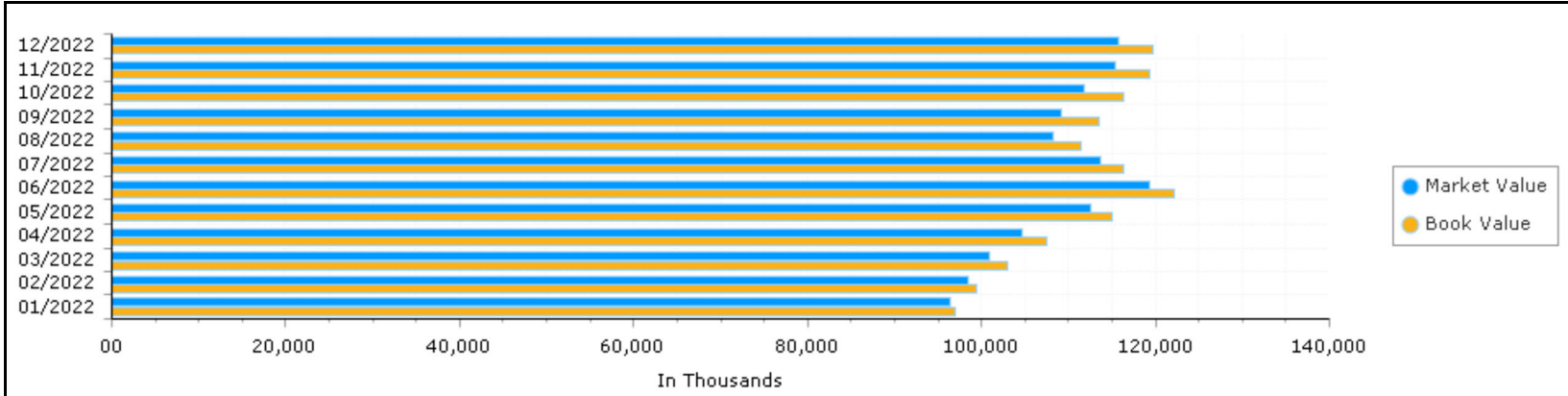


City of Paso Robles Portfolio Summary by Month All Portfolios

Begin Date: 1/31/2022, End Date: 12/31/2022

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
1/31/2022	96,346,262.93	97,031,723.49	-685,460.56	0.82	0.89	1.57	585
2/28/2022	98,449,774.72	99,464,235.53	-1,014,460.81	0.83	1.04	1.51	564
3/31/2022	100,853,283.93	103,036,121.75	-2,182,837.82	0.92	1.57	1.50	574
4/30/2022	104,687,043.96	107,436,520.50	-2,749,476.54	0.96	1.82	1.43	547
5/31/2022	112,524,836.31	114,971,858.43	-2,447,022.12	1.03	1.75	1.33	509
6/30/2022	119,305,794.46	122,171,088.21	-2,865,293.75	1.06	1.93	1.23	472
7/31/2022	113,756,707.34	116,328,101.02	-2,571,393.68	1.18	2.05	1.29	494
8/31/2022	108,150,058.74	111,487,955.81	-3,337,897.07	1.30	2.53	1.35	523
9/30/2022	109,118,060.37	113,459,552.34	-4,341,491.97	1.45	3.06	1.36	526
10/31/2022	111,745,827.27	116,273,023.74	-4,527,196.47	1.58	3.28	1.29	499
11/30/2022	115,418,906.89	119,415,453.39	-3,996,546.50	1.65	3.19	1.22	474
12/31/2022	115,805,166.55	119,766,471.50	-3,961,304.95	1.76	3.33	1.20	466
Total / Average	108,846,810.29	111,736,842.14	-2,890,031.85	1.23	2.24	1.35	517

Market Value / Book Value Comparison



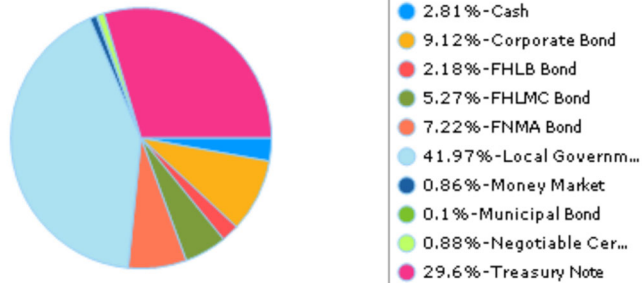


City of Paso Robles Distribution by Security Type - Book Value All Portfolios

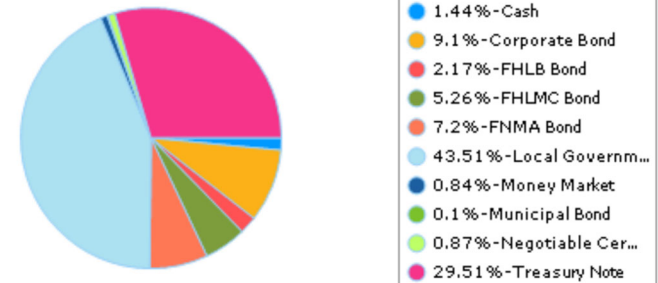
Begin Date: 11/30/2022, End Date: 12/31/2022

Security Type Allocation					
Security Type	Book Value 11/30/2022	% of Portfolio 11/30/2022	Book Value 12/31/2022	% of Portfolio 12/31/2022	
Cash	3,353,241.01	2.81	1,723,906.51	1.44	
Corporate Bond	10,890,335.20	9.12	10,897,449.30	9.10	
FHLB Bond	2,603,809.41	2.18	2,603,809.41	2.17	
FHLMC Bond	6,294,800.55	5.27	6,294,800.55	5.26	
FNMA Bond	8,625,829.70	7.22	8,625,829.70	7.20	
Local Government Investment Pool	50,114,284.24	41.97	52,114,657.04	43.51	
Money Market	1,028,281.14	0.86	1,001,146.85	0.84	
Municipal Bond	115,000.00	0.10	115,000.00	0.10	
Negotiable Certificate Of Deposit	1,045,000.00	0.88	1,045,000.00	0.87	
Treasury Note	35,344,872.14	29.60	35,344,872.14	29.51	
Total / Average	119,415,453.39	100.00	119,766,471.50	100.00	

Portfolio Holdings as of 11/30/2022



Portfolio Holdings as of 12/31/2022



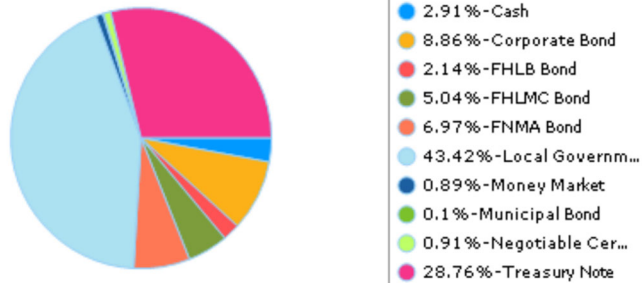


City of Paso Robles Distribution by Security Type - Market Value All Portfolios

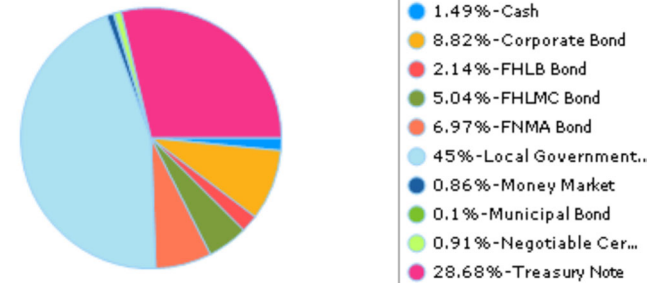
Begin Date: 11/30/2022, End Date: 12/31/2022

Security Type Allocation				
Security Type	Market Value 11/30/2022	% of Portfolio 11/30/2022	Market Value 12/31/2022	% of Portfolio 12/31/2022
Cash	3,353,241.01	2.91	1,723,906.51	1.49
Corporate Bond	10,230,153.76	8.86	10,213,972.67	8.82
FHLB Bond	2,471,181.23	2.14	2,472,605.31	2.14
FHLMC Bond	5,822,701.94	5.04	5,839,382.94	5.04
FNMA Bond	8,047,656.27	6.97	8,066,576.03	6.97
Local Government Investment Pool	50,114,284.24	43.42	52,114,657.04	45.00
Money Market	1,028,281.14	0.89	1,001,146.85	0.86
Municipal Bond	112,249.20	0.10	113,059.95	0.10
Negotiable Certificate Of Deposit	1,046,200.31	0.91	1,050,479.82	0.91
Treasury Note	33,192,957.79	28.76	33,209,379.43	28.68
Total / Average	115,418,906.89	100.00	115,805,166.55	100.00

Portfolio Holdings as of 11/30/2022



Portfolio Holdings as of 12/31/2022





City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 12/31/2022

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	1,723,906.51	100.00	1,723,906.51	1.44%	NR	1
CASH3004	1,723,906.51	0.00	1,723,906.51	0.00		0.00	NR	0
			1,723,906.51		1,723,906.51	1.44%		1
Sub Total Cash	1,723,906.51	0.00	1,723,906.51	0.00		0.00		0
Corporate Bond								
Amazon.Com INC 3.15 8/22/2027		11/3/2022	343,863.20	94.18	348,467.88	0.29%	Moody's-A1	1695
023135BC9	370,000.00	4.81	343,863.20	4.55	4,176.38	4,604.68	S&P-AA	4.29
Bank of America Corp Var. Corp 7/22/2027 - 26		8/4/2022	446,381.10	87.66	433,938.22	0.37%	Moody's-A2	1299
06051GJS9	495,000.00	1.73	446,381.10	1.73	3,790.96	-12,442.88	S&P-A-	0
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	95.58	453,999.57	0.4%	Moody's-A2	823
06051GKM0	475,000.00	3.38	475,000.00	3.38	3,973.85	-21,000.43	S&P-A-	0
Bank of New York 2.2 8/16/2023-23		11/6/2019	988,644.50	98.45	969,735.62	0.83%	Moody's-A1	167
06406FAD5	985,000.00	2.10	988,644.50	4.74	8,126.25	-18,908.88	S&P-A	0.62
IBRD Supranational 0.5 9/23/2024		9/23/2021	869,356.20	93.20	810,845.43	0.73%	Moody's-Aaa	632
4581X0DZ8	870,000.00	0.53	869,356.20	4.64	1,184.17	-58,510.77	S&P-AAA	1.72
INTEL CORP 3.4 3/25/2025-25		5/20/2020	484,220.25	97.40	423,694.58	0.4%	Moody's-A1	787
458140BP4	435,000.00	1.00	484,220.25	4.64	3,944.00	-60,525.67	S&P-A+	2.15
John Deere Capital Corp 1.25 1/10/2025		3/10/2022	472,748.90	93.62	454,037.06	0.39%	Moody's-A2	741
24422EYV2	485,000.00	2.17	472,748.90	4.59	2,879.69	-18,711.84	S&P-A	1.99
Johnson & Johnson 0.55 9/1/2025-25		9/24/2020	441,262.80	90.26	397,141.77	0.37%	Moody's-Aaa	944
478160CN2	440,000.00	0.49	441,262.80	4.46	806.67	-44,121.03	S&P-AAA	2.64
JP Morgan Chase & Co 3.625 5/13/2024		9/24/2020	525,877.25	98.31	466,970.15	0.44%	Moody's-A2	499
46625HJX9	475,000.00	0.64	525,877.25	4.92	2,295.83	-58,907.10	S&P-A-	1.34



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 12/31/2022

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
JP Morgan Chase & Co Var. Corp 9/16/2024 -23		9/16/2020	325,000.00	96.45	313,473.00	0.27%	Moodys-A2	259
46647PBS4	325,000.00	0.65	325,000.00	0.65	618.99	-11,527.00	S&P-A-	0
Mastercard INC 2 3/3/2025-25		3/17/2021	458,440.40	94.52	415,894.81	0.38%	Moodys-A1	765
57636QAN4	440,000.00	0.92	458,440.40	4.68	2,884.44	-42,545.59	S&P-A+	2.12
Microsoft Corp 2.7 2/12/2025-24		3/17/2021	1,067,560.00	96.15	961,459.51	0.89%	Moodys-Aaa	682
594918BB9	1,000,000.00	0.93	1,067,560.00	4.63	10,425.00	-106,100.49	S&P-AAA	2.05
NOVARTIS CAPITAL CORP 1.75 2/14/2025- 25		5/12/2020	956,542.50	94.32	872,422.22	0.8%	Moodys-A1	745
66989HAP3	925,000.00	1.01	956,542.50	4.59	6,160.24	-84,120.28	S&P-AA-	2.07
Pepsico INC 2.75 4/30/2025-25		3/17/2021	454,869.00	95.65	406,499.33	0.38%	Moodys-A1	761
713448CT3	425,000.00	1.00	454,869.00	4.74	1,947.92	-48,369.67	S&P-A+	2.26
Pfizer Inc 2.95 3/15/2024-24		6/5/2019	989,887.35	97.79	943,687.41	0.83%	Moodys-A1	411
717081ES8	965,000.00	2.38	989,887.35	4.86	8,382.10	-46,199.94	S&P-AA-	1.18
PNC Bank NA 3.1 10/25/2027		12/8/2022	693,884.10	93.74	688,972.58	0.58%	Moodys-A2	1759
69353RFG8	735,000.00	4.39	693,884.10	4.56	4,177.25	-4,911.52	S&P-A	4.47
State Street Corp Var. Corp 3/30/2026 -25		3/17/2022	626,225.00	95.06	594,144.12	0.52%	Moodys-A1	820
857477BM4	625,000.00	2.90	626,225.00	2.90	4,532.81	-32,080.88	S&P-A	0
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	94.03	258,589.41	0.23%	Moodys-A1	775
89236TGT6	275,000.00	1.58	277,686.75	4.80	1,897.50	-19,097.34	S&P-AA-	2.07
			10,897,449.30		10,213,972.67	9.1%		758
Sub Total Corporate Bond	10,745,000.00	1.77	10,897,449.30	4.28	72,204.05	-683,476.63		1.69
FHLB Bond								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	91.98	570,252.52	0.52%	Moodys-Aaa	835
3130AJHU6	620,000.00	0.60	616,924.80	4.22	663.06	-46,672.28	S&P-AA+	2.27
FHLB 3.375 12/8/2023		1/31/2019	1,986,884.61	98.57	1,902,352.79	1.66%	Moodys-Aaa	342
3130A0F70	1,930,000.00	2.72	1,986,884.61	4.96	4,161.56	-84,531.82	S&P-AA+	0.93



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 12/31/2022

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
			2,603,809.41		2,472,605.31	2.18%		459
Sub Total FHLB Bond	2,550,000.00	2.22	2,603,809.41	4.78	4,824.62	-131,204.10		1.25
FHLMC Bond								
FHLMC 0.25 12/4/2023		12/4/2020	464,539.65	95.86	445,746.15	0.39%	Moodys-Aaa	338
3137EAFA2	465,000.00	0.28	464,539.65	4.88	87.19	-18,793.50	S&P-AA+	0.92
FHLMC 0.25 8/24/2023		8/21/2020	554,433.90	97.09	538,840.48	0.46%	None	236
3137EAEV7	555,000.00	0.28	554,433.90	4.87	489.48	-15,593.42	None	0.65
FHLMC 0.3 11/16/2023-22		11/16/2020	499,600.00	96.10	480,500.52	0.42%	Moodys-Aaa	320
3134GXBL7	500,000.00	0.33	499,600.00	4.91	187.50	-19,099.48	S&P-AA+	0.87
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	90.57	520,789.51	0.48%	Moodys-Aaa	933
3137EAEU9	575,000.00	0.48	572,136.50	4.31	958.33	-51,346.99	S&P-AA+	2.54
FHLMC 0.375 9/23/2025		9/25/2020	852,426.45	90.07	770,098.27	0.71%	Moodys-Aaa	997
3137EAEX3	855,000.00	0.44	852,426.45	4.27	872.81	-82,328.18	S&P-AA+	2.71
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	94.29	1,287,110.68	1.14%	Moodys-Aaa	774
3137EAEP0	1,365,000.00	1.52	1,363,948.95	4.35	7,905.63	-76,838.27	S&P-AA+	2.08
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	94.29	1,796,297.33	1.66%	Moodys-Aaa	774
3137EAEP0	1,905,000.00	0.56	1,987,715.10	4.35	11,033.13	-191,417.77	S&P-AA+	2.08
			6,294,800.55		5,839,382.94	5.26%		703
Sub Total FHLMC Bond	6,220,000.00	0.68	6,294,800.55	4.47	21,534.07	-455,417.61		1.9
FNMA Bond								
FNMA 0.25 7/10/2023		7/10/2020	1,252,301.75	97.65	1,225,569.72	1.05%	S&P-AA-	191
3135G05G4	1,255,000.00	0.32	1,252,301.75	4.83	1,490.31	-26,732.03	Moodys-Aaa	0.52
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	90.27	541,609.30	0.5%	Moodys-Aaa	968
3135G05X7	600,000.00	0.45	597,972.00	4.30	787.50	-56,362.70	S&P-AA+	2.63
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	90.01	810,096.32	0.75%	Moodys-Aaa	1042
3135G06G3	900,000.00	0.57	896,778.00	4.26	675.00	-86,681.68	S&P-AA+	2.83



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 12/31/2022

Description	Face Amount /	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP	Shares	YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	90.01	450,053.51	0.42%	Moodys-Aaa	1042
3135G06G3	500,000.00	0.53	499,250.00	4.26	375.00	-49,196.49	S&P-AA+	2.83
FNMA 0.5 11/7/2025		12/4/2020	569,481.30	90.01	513,061.00	0.48%	Moodys-Aaa	1042
3135G06G3	570,000.00	0.52	569,481.30	4.26	427.50	-56,420.30	S&P-AA+	2.83
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	91.07	901,544.83	0.82%	Moodys-Aaa	899
3135G04Z3	990,000.00	0.54	987,950.70	4.37	192.50	-86,405.87	S&P-AA+	2.45
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	91.07	1,124,654.42	1.04%	Moodys-Aaa	899
3135G04Z3	1,235,000.00	0.38	1,242,002.45	4.37	240.14	-117,348.03	S&P-AA+	2.45
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	91.94	703,378.77	0.64%	Moodys-Aaa	843
3135G03U5	765,000.00	0.67	763,424.10	4.33	916.41	-60,045.33	S&P-AA+	2.29
FNMA 2.875 9/12/2023		12/6/2018	1,816,669.40	98.71	1,796,608.16	1.52%	Moodys-Aaa	255
3135G0U43	1,820,000.00	2.92	1,816,669.40	4.77	15,842.85	-20,061.24	S&P-AA+	0.69
			8,625,829.70		8,066,576.03	7.22%		693
Sub Total FNMA Bond	8,635,000.00	0.99	8,625,829.70	4.49	20,947.21	-559,253.67		1.88
Local Government Investment Pool								
CAMP LGIP		12/31/2019	102,357.14	100.00	102,357.14	0.09%	NR	1
CAMP1001	102,357.14	4.30	102,357.14	4.30		0.00	NR	0
LAIF LGIP		12/31/2019	52,012,299.90	100.00	52,012,299.90	43.43%	NR	1
LAIF0271	52,012,299.90	2.17	52,012,299.90	2.17		0.00	NR	0
			52,114,657.04		52,114,657.04	43.52%		1
Sub Total Local Government Investment Pool	52,114,657.04	2.18	52,114,657.04	2.18		0.00		0
Money Market								
Community West Bank MM		12/31/2019	1,001,146.85	100.00	1,001,146.85	0.84%	NR	1
CWB0904	1,001,146.85	0.46	1,001,146.85	0.46		0.00	NR	0
			1,001,146.85		1,001,146.85	0.84%		1
Sub Total Money Market	1,001,146.85	0.46	1,001,146.85	0.46		0.00		0
Municipal Bond								



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 12/31/2022

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
CA State Earthquake Authority 1.477 7/1/2023		11/24/2020	115,000.00	98.31	113,059.95	0.1%	NR	182
13017HAK2	115,000.00	1.48	115,000.00	4.93	849.28	-1,940.05	NR	0.5
			115,000.00		113,059.95	0.1%		182
Sub Total Municipal Bond	115,000.00	1.48	115,000.00	4.93	849.28	-1,940.05		0.5
Negotiable Certificate Of Deposit								
Credit Suisse New York 0.59 3/17/2023		3/23/2021	445,000.00	99.24	441,614.22	0.37%	FDIC Insured	76
22552G3C2	445,000.00	0.59	445,000.00	4.73	4,725.90	-3,385.78	None	0.21
Toronto Dominion Bank NY 5.47 10/25/2024		10/31/2022	600,000.00	101.48	608,865.60	0.5%	S&P-A-	664
89115B6F2	600,000.00	5.47	600,000.00	4.59	5,484.99	8,865.60	None	1.77
			1,045,000.00		1,050,479.82	0.87%		414
Sub Total Negotiable Certificate Of Deposit	1,045,000.00	3.39	1,045,000.00	4.65	10,210.89	5,479.82		1.11
Treasury Note								
T-Note 0.125 2/15/2024		3/5/2021	1,662,889.45	95.03	1,587,021.04	1.39%	Moodys-Aaa	411
91282CBM2	1,670,000.00	0.27	1,662,889.45	4.71	782.81	-75,868.41	S&P-AA+	1.12
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	89.51	1,387,370.90	1.27%	Moodys-Aaa	1035
91282CAT8	1,550,000.00	0.78	1,517,062.50	4.22	652.97	-129,691.60	S&P-AA+	2.82
T-Note 0.25 8/31/2025		8/4/2021	1,711,280.86	90.01	1,557,202.41	1.43%	Moodys-Aaa	974
91282CAJ0	1,730,000.00	0.52	1,711,280.86	4.26	1,457.60	-154,078.45	S&P-AA+	2.65
T-Note 0.25 9/30/2025		9/8/2021	1,317,544.53	89.88	1,204,377.26	1.1%	Moodys-Aaa	1004
91282CAM3	1,340,000.00	0.67	1,317,544.53	4.19	846.70	-113,167.27	S&P-AA+	2.74
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	89.06	565,522.11	0.52%	Moodys-Aaa	1127
91282CBH3	635,000.00	0.80	622,796.09	4.19	990.03	-57,273.98	S&P-AA+	3.06
T-Note 0.375 1/31/2026		1/6/2022	1,639,703.13	89.06	1,513,996.20	1.37%	Moodys-Aaa	1127
91282CBH3	1,700,000.00	1.27	1,639,703.13	4.19	2,650.48	-125,706.93	S&P-AA+	3.06
T-Note 0.375 1/31/2026		2/22/2022	723,193.95	89.06	681,298.29	0.6%	Moodys-Aaa	1127
91282CBH3	765,000.00	1.82	723,193.95	4.19	1,192.71	-41,895.66	S&P-AA+	3.06



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 12/31/2022

Description CUSIP	Face Amount / Shares	Settlement Date YTM @ Cost	Cost Value Book Value	Market Price YTM @ Market	Market Value Accrued Interest	% Portfolio Unre. Gain/Loss	Credit Rating Credit Rating	Days To Call/Maturity Duration To Maturity
T-Note 0.375 1/31/2026 91282CBH3	1,105,000.00	5/4/2022 2.95	1,004,859.38 1,004,859.38	89.06 4.19	984,097.53 1,722.81	0.84% -20,761.85	Moodys-Aaa S&P-AA+	1127 3.06
T-Note 0.375 11/30/2025 91282CAZ4	1,460,000.00	11/3/2021 1.01	1,422,872.66 1,422,872.66	89.54 4.23	1,307,213.92 466.28	1.19% -115,658.74	Moodys-Aaa S&P-AA+	1065 2.9
T-Note 0.375 11/30/2025 91282CAZ4	1,050,000.00	3/9/2022 1.78	997,171.88 997,171.88	89.54 4.23	940,119.60 335.34	0.83% -57,052.28	Moodys-Aaa S&P-AA+	1065 2.9
T-Note 0.5 2/28/2026 91282CBQ3	1,680,000.00	3/5/2021 0.71	1,662,609.38 1,662,609.38	89.21 4.18	1,498,743.12 2,830.94	1.39% -163,866.26	Moodys-Aaa S&P-AA+	1155 3.13
T-Note 0.5 2/28/2026 91282CBQ3	1,635,000.00	12/7/2021 1.16	1,590,867.77 1,590,867.77	89.21 4.18	1,458,598.22 2,755.11	1.33% -132,269.55	Moodys-Aaa S&P-AA+	1155 3.13
T-Note 0.5 4/30/2027 912828ZN3	610,000.00	8/4/2022 2.89	545,973.83 545,973.83	86.24 3.99	526,077.42 513.95	0.46% -19,896.41	Moodys-Aaa S&P-AA+	1581 4.28
T-Note 0.5 6/30/2027 912828ZV5	840,000.00	8/10/2022 2.99	745,434.38 745,434.38	85.68 4.01	719,676.72 0.00	0.62% -25,757.66	Moodys-Aaa S&P-AA+	1642 4.45
T-Note 0.75 5/31/2026 91282CCF6	1,210,000.00	6/4/2021 0.82	1,206,171.48 1,206,171.48	89.29 4.15	1,080,445.30 772.87	1.01% -125,726.18	S&P-AA+ Moodys-Aaa	1247 3.37
T-Note 0.75 5/31/2026 91282CCF6	905,000.00	6/8/2022 2.99	829,418.36 829,418.36	89.29 4.15	808,101.65 578.06	0.69% -21,316.71	S&P-AA+ Moodys-Aaa	1247 3.37
T-Note 0.875 9/30/2026 91282CCZ2	1,075,000.00	4/7/2022 2.77	989,797.85 989,797.85	88.91 4.10	955,826.58 2,377.40	0.83% -33,971.27	Moodys-Aaa S&P-AA+	1369 3.68
T-Note 1.125 1/15/2025 91282CDS7	1,010,000.00	3/9/2022 1.70	994,021.48 994,021.48	93.64 4.42	945,730.67 5,218.10	0.83% -48,290.81	Moodys-Aaa S&P-AA+	746 2.01
T-Note 1.125 1/15/2025 91282CDS7	600,000.00	5/5/2022 3.01	570,984.38 570,984.38	93.64 4.42	561,820.20 3,099.86	0.48% -9,164.18	Moodys-Aaa S&P-AA+	746 2.01



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 12/31/2022

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
T-Note 1.25 7/31/2023		4/5/2019	610,336.72	98.03	625,439.06	0.51%	Moodys-Aaa	212
912828S92	638,000.00	2.31	610,336.72	4.70	3,315.69	15,102.34	S&P-AA+	0.58
T-Note 1.5 2/29/2024		3/9/2022	999,453.13	96.43	964,258.00	0.83%	Moodys-Aaa	425
91282CEA5	1,000,000.00	1.53	999,453.13	4.69	5,055.25	-35,195.13	S&P-AA+	1.15
T-Note 1.5 9/30/2024		3/4/2021	446,645.70	95.01	408,533.54	0.37%	Moodys-Aaa	639
912828YH7	430,000.00	0.41	446,645.70	4.50	1,630.22	-38,112.16	S&P-AA+	1.72
T-Note 1.875 8/31/2024		9/12/2019	1,066,611.33	95.70	1,004,841.60	0.89%	Moodys-Aaa	609
9128282U3	1,050,000.00	1.54	1,066,611.33	4.59	6,635.01	-61,769.73	S&P-AA+	1.63
T-Note 2 6/30/2024		7/3/2019	995,157.81	96.21	947,677.37	0.83%	Moodys-Aaa	547
912828XX3	985,000.00	1.78	995,157.81	4.64	0.00	-47,480.44	S&P-AA+	1.48
T-Note 2.125 11/30/2023		1/4/2019	1,375,335.94	97.66	1,367,297.40	1.15%	Moodys-Aaa	334
912828U57	1,400,000.00	2.51	1,375,335.94	4.76	2,533.65	-8,038.54	S&P-AA+	0.91
T-Note 2.125 2/29/2024		4/21/2021	1,272,579.69	97.11	1,175,070.93	1.06%	Moodys-Aaa	425
912828W48	1,210,000.00	0.31	1,272,579.69	4.70	8,665.54	-97,508.76	S&P-AA+	1.15
T-Note 2.125 3/31/2024		1/7/2020	995,452.15	96.91	944,835.45	0.83%	Moodys-Aaa	456
912828W71	975,000.00	1.61	995,452.15	4.71	5,236.61	-50,616.70	S&P-AA+	1.23
T-Note 2.25 2/15/2027		7/7/2022	1,125,132.42	93.19	1,076,360.67	0.94%	Moodys-Aaa	1507
912828V98	1,155,000.00	2.85	1,125,132.42	4.06	9,745.31	-48,771.75	S&P-AA+	3.92
T-Note 2.25 8/15/2027		9/6/2022	2,066,827.34	92.65	2,019,820.14	1.73%	Moodys-Aaa	1688
9128282R0	2,180,000.00	3.40	2,066,827.34	4.01	18,393.75	-47,007.20	S&P-AA+	4.37
T-Note 2.375 2/29/2024		8/12/2021	1,044,279.14	97.43	967,438.19	0.87%	Moodys-Aaa	425
9128286G0	993,000.00	0.34	1,044,279.14	4.67	7,948.11	-76,840.95	S&P-AA+	1.15
T-Note 2.375 8/15/2024		9/25/2019	555,334.18	96.52	516,400.19	0.46%	Moodys-Aaa	593
912828D56	535,000.00	1.56	555,334.18	4.62	4,764.84	-38,933.99	S&P-AA+	1.59



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 12/31/2022

Description	Face Amount /	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP	Shares	YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
T-Note 2.625 1/31/2026		2/8/2021	890,625.59	95.64	769,906.83	0.74%	Moodys-Aaa	1127
9128286A3	805,000.00	0.46	890,625.59	4.15	8,785.55	-120,718.76	S&P-AA+	2.95
T-Note 2.875 9/30/2023		1/7/2020	146,447.66	98.76	138,260.92	0.12%	Moodys-Aaa	273
9128285D8	140,000.00	1.60	146,447.66	4.58	1,017.31	-8,186.74	S&P-AA+	0.74
			35,344,872.14		33,209,379.43	29.51%		954
Sub Total Treasury Note	36,066,000.00	1.53	35,344,872.14	4.33	112,970.86	-2,135,492.71		2.57
			119,766,471.50		115,805,166.55	100.00%		452
TOTAL PORTFOLIO	120,215,710.40	1.75	119,766,471.50	3.33	243,540.98	-3,961,304.95		1.18



City of Paso Robles
Transaction Summary by Action
All Portfolios

Begin Date: 11/30/2022, End Date: 12/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	12/8/2022	69353RFG8	735,000.00	PNC Bank NA 3.1 10/25/2027	94.41	693,884.10	2,721.54	4.39	696,605.64
Subtotal			735,000.00			693,884.10	2,721.54		696,605.64
Deposit	12/1/2022	MM9730	3.46	Zions Bank MM	100.00	3.46	0.00	0.00	3.46
Deposit	12/31/2022	LAIF0271	2,000,000.00	LAIF LGIP	100.00	2,000,000.00	0.00	0.00	2,000,000.00
Deposit	12/31/2022	CWB0904	378.21	Community West Bank MM	100.00	378.21	0.00	0.00	378.21
Deposit	12/31/2022	CAMP1001	372.80	CAMP LGIP	100.00	372.80	0.00	0.00	372.80
Subtotal			2,000,754.47			2,000,754.47	0.00		2,000,754.47
Total Buy Transactions			2,735,754.47			2,694,638.57	2,721.54		2,697,360.11
Interest/Dividends									
Interest	12/1/2022	MM9730	0.00	Zions Bank MM		0.00	3.46	0.00	3.46
Interest	12/4/2022	3137EAF2	0.00	FHLMC 0.25 12/4/2023		0.00	581.25	0.00	581.25
Interest	12/8/2022	3130A0F70	0.00	FHLB 3.375 12/8/2023		0.00	32,568.75	0.00	32,568.75
Interest	12/17/2022	3135G04Z3	0.00	FNMA 0.5 6/17/2025		0.00	5,562.50	0.00	5,562.50
Interest	12/31/2022	912828ZV5	0.00	T-Note 0.5 6/30/2027		0.00	2,100.00	0.00	2,100.00
Interest	12/31/2022	CWB0904	0.00	Community West Bank MM		0.00	378.21	0.00	378.21
Interest	12/31/2022	CAMP1001	0.00	CAMP LGIP		0.00	372.80	0.00	372.80
Interest	12/31/2022	912828XX3	0.00	T-Note 2 6/30/2024		0.00	9,850.00	0.00	9,850.00
Subtotal			0.00			0.00	51,416.97		51,416.97
Total Interest/Dividends			0.00			0.00	51,416.97		51,416.97
Sell Transactions									
Sell	12/8/2022	437076AZ5	700,000.00	Home Depot Inc 2.7 4/1/2023-23	0.00	695,478.00	3,517.50	0.00	698,995.50
Subtotal			700,000.00			695,478.00	3,517.50		698,995.50
Withdraw	12/1/2022	MM9730	27,515.96	Zions Bank MM	0.00	27,515.96	0.00	0.00	27,515.96
Withdraw	12/31/2022	CASH3004	1,629,334.50	Pacific Premier Bank Cash	0.00	1,629,334.50	0.00	0.00	1,629,334.50
Subtotal			1,656,850.46			1,656,850.46	0.00		1,656,850.46
Total Sell Transactions			2,356,850.46			2,352,328.46	3,517.50		2,355,845.96



City of Paso Robles
Transaction Summary by Action
All Portfolios

Begin Date: 11/30/2022, End Date: 12/31/2022

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
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