CITY OF PASO ROBLES

MONTHLY TREASURERS REPORT
FEBRUARY 28, 2023

This report presents the City's investment portfolio as of February 28, 2023. Total portfolio assets are shown in the chart below and reflects all investments under the care and control of the City. It does not include funds held by in trust on behalf of the City; i.e. bond reserve funds, deferred compensation plans, Section 115 Trust plan and other post-retirement benefit funds.

The portfolio contains three components; liquidity funds, short-term and long-term portfolios. The liquidity fund are monies that are generally available to the City with little or no notice. Liquidity funds include Local Agency Investment Fund (LAIF), money market and California Asset Management Program (CAMP). The short-term portfolio is made up of fixed income securities that mature in less than one (1) year and the long-term portfolio is made up of fixed income securities whose maturities are greater than one (1) year and less than five (5) years.

PFM Asset Management LLC (PFM) provides advisory services to the City for the short-term and long-term portfolios. All PFM trades must be approved in advance by the Treasurer. Liquidity funds are managed by the Treasurer.

The investment portfolio is in compliance with all State laws and provides sufficient liquidity to meet the City's needs over the next six months.

Total Funds on hand at February 28, 2023 included the following and are listed be type:

Security Sector	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
Cash	1,136,233.82	1,136,233.82	1,136,233.82	0.88	0.00	1
Certificate Of Deposit	1,045,000.00	1,047,889.24	1,045,000.00	0.81	3.39	355
Corporate	14,005,000.00	13,196,690.43	13,956,235.90	10.81	2.30	903
Local Government Investment Pool	52,040,647.76	52,040,647.76	52,040,647.76	40.32	2.63	1
Money Market	1,053,197.92	1,053,197.92	1,053,197.92	0.82	0.65	1
Municipal	115,000.00	113,564.80	115,000.00	0.09	1.48	123
US Agency	16,150,000.00	15,129,819.15	16,272,137.91	12.61	1.12	639
US Treasury	44,743,000.00	41,080,215.47	43,456,899.48	33.67	2.01	1,025
Total / Average	**130,288,079.50**	**124,798,258.59**	**129,075,352.79**	**100.00**	**2.16**	**527**

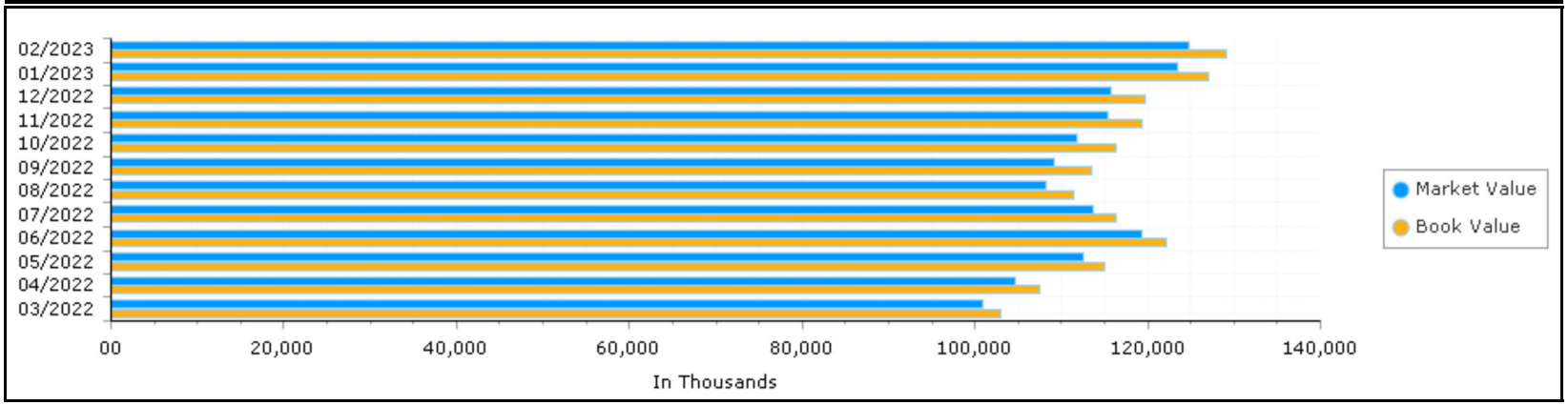
Attachment 1

City of Paso Robles
Portfolio Summary by Month
All Portfolios

Begin Date: 3/31/2022, End Date: 2/28/2023

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
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
1/31/2023	123,532,530.78	127,016,497.13	-3,483,966.35	2.02	3.34	1.32	513
2/28/2023	124,798,258.59	129,075,352.79	-4,277,094.20	2.18	3.79	1.39	538
Total / Average	**113,308,039.60**	**116,703,166.38**	**-3,395,126.79**	**1.44**	**2.66**	**1.32**	**510**

Market Value / Book Value Comparison



Attachment 1

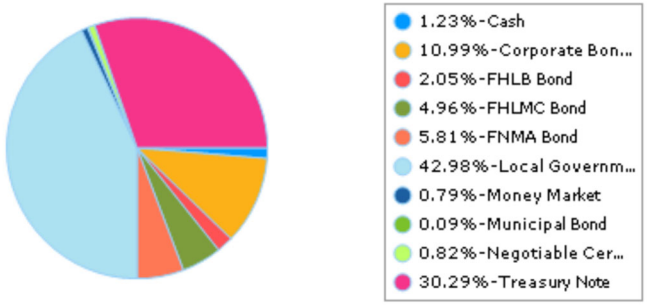
City of Paso Robles
Distribution by Security Type - Book Value
All Portfolios

Begin Date: 1/31/2023, End Date: 2/28/2023

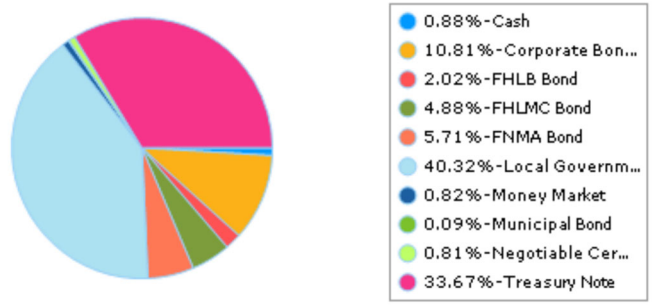
Security Type Allocation

Security Type	Book Value 1/31/2023	% of Portfolio 1/31/2023	Book Value 2/28/2023	% of Portfolio 2/28/2023
Cash	1,557,971.03	1.23	1,136,233.82	0.88
Corporate Bond	13,956,235.90	10.99	13,956,235.90	10.81
FHLB Bond	2,603,809.41	2.05	2,603,809.41	2.02
FHLMC Bond	6,294,800.55	4.96	6,294,800.55	4.88
FNMA Bond	7,373,527.95	5.81	7,373,527.95	5.71
Local Government Investment Pool	54,590,274.64	42.98	52,040,647.76	40.32
Money Market	1,000,403.17	0.79	1,053,197.92	0.82
Municipal Bond	115,000.00	0.09	115,000.00	0.09
Negotiable Certificate Of Deposit	1,045,000.00	0.82	1,045,000.00	0.81
Treasury Note	38,479,474.48	30.29	43,456,899.48	33.67
Total / Average	**127,016,497.13**	**100.00**	**129,075,352.79**	**100.00**

Portfolio Holdings as of 1/31/2023



Portfolio Holdings as of 2/28/2023



Attachment 1

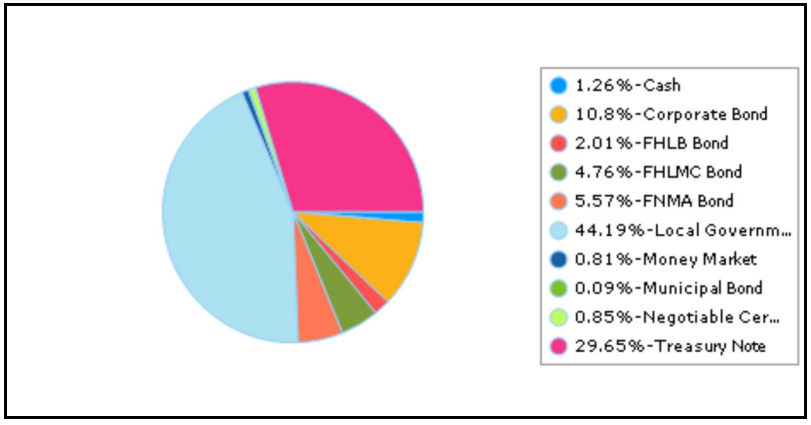
City of Paso Robles
Distribution by Security Type - Market Value
All Portfolios

Begin Date: 1/31/2023, End Date: 2/28/2023

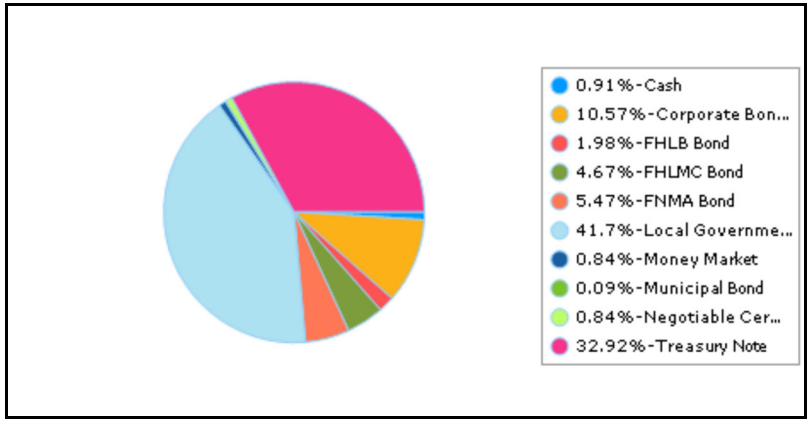
Security Type Allocation

Security Type	Market Value 1/31/2023	% of Portfolio 1/31/2023	Market Value 2/28/2023	% of Portfolio 2/28/2023
Cash	1,557,971.03	1.26	1,136,233.82	0.91
Corporate Bond	13,346,813.63	10.80	13,196,690.43	10.57
FHLB Bond	2,480,380.37	2.01	2,474,897.18	1.98
FHLMC Bond	5,876,243.11	4.76	5,828,862.43	4.67
FNMA Bond	6,884,368.94	5.57	6,826,059.54	5.47
Local Government Investment Pool	54,590,274.64	44.19	52,040,647.76	41.70
Money Market	1,000,403.17	0.81	1,053,197.92	0.84
Municipal Bond	113,283.05	0.09	113,564.80	0.09
Negotiable Certificate Of Deposit	1,050,303.64	0.85	1,047,889.24	0.84
Treasury Note	36,632,489.20	29.65	41,080,215.47	32.92
Total / Average	**123,532,530.78**	**100.00**	**124,798,258.59**	**100.00**

Portfolio Holdings as of 1/31/2023



Portfolio Holdings as of 2/28/2023



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 2/28/2023

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
Cash								
Pacific Premier Bank Cash		12/31/2019	1,136,233.82	100.00	1,136,233.82	0.88%	NR	1
CASH3004	1,136,233.82	0.00	1,136,233.82	0.00		0.00	NR	0
			1,136,233.82		**1,136,233.82**	**0.88%**		**1**
Sub Total Cash	**1,136,233.82**	**0.00**	**1,136,233.82**	**0.00**		**0.00**		**0**
Corporate Bond								
Alphabet Inc 1.998 8/15/2026-26		1/30/2023	914,163.60	91.50	896,695.10	0.71%	Moodys-Aa2	1172
02079KAC1	980,000.00	4.05	914,163.60	4.69	707.07	-17,468.50	S&P-AA+	3.36
Amazon.Com INC 3.15 8/22/2027		11/3/2022	343,863.20	93.36	345,428.84	0.27%	Moodys-A1	1636
023135BC9	370,000.00	4.81	343,863.20	4.81	194.25	1,565.64	S&P-AA	4.2
Bank of America Corp Var. Corp 7/22/2027 -26		8/4/2022	446,381.10	88.07	435,946.54	0.35%	Moodys-A2	1240
06051GJS9	495,000.00	1.73	446,381.10	1.73	858.33	-10,434.56	S&P-A-	0
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	95.64	454,294.47	0.37%	Moodys-A2	764
06051GKM0	475,000.00	3.38	475,000.00	3.38	6,518.90	-20,705.53	S&P-A-	0
Bank of New York 2.2 8/16/2023-23		11/6/2019	988,644.50	98.61	971,327.77	0.77%	Moodys-A1	108
06406FAD5	985,000.00	2.10	988,644.50	5.24	722.33	-17,316.73	S&P-A	0.47
Caterpillar Finl Svcs Corp 4.8 1/6/2026-25		1/27/2023	607,812.00	99.66	597,969.09	0.47%	Moodys-A2	1012
14913R3B1	600,000.00	4.32	607,812.00	4.93	4,160.00	-9,842.91	S&P-A	2.68
Home Depot Inc 2.8 9/14/2027-27		1/30/2023	613,210.00	92.06	598,417.01	0.48%	Moodys-A2	1567
437076BT8	650,000.00	4.16	613,210.00	4.76	8,291.11	-14,792.99	S&P-A	4.23
IBRD | Supranational 0.5 9/23/2024		9/23/2021	869,356.20	93.15	810,405.00	0.67%	Moodys-Aaa	573
4581X0DZ8	870,000.00	0.53	869,356.20	5.10	1,872.92	-58,951.20	S&P-AAA	1.56
INTEL CORP 3.4 3/25/2025-25		5/20/2020	484,220.25	96.57	420,083.35	0.38%	Moodys-A1	728
458140BP4	435,000.00	1.00	484,220.25	5.16	6,285.75	-64,136.90	S&P-A+	1.99
John Deere Capital Corp 1.25 1/10/2025		3/10/2022	472,748.90	93.24	452,235.01	0.37%	Moodys-A2	682
24422EVY2	485,000.00	2.17	472,748.90	5.09	808.33	-20,513.89	S&P-A	1.85

City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 2/28/2023

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
Johnson & Johnson 0.55 9/1/2025-25		9/24/2020	441,262.80	90.24	397,049.66	0.34%	Moodys-Aaa	885
478160CN2	440,000.00	0.49	441,262.80	4.72	1,189.83	-44,213.14	S&P-AAA	2.49
JP Morgan Chase & Co 3.625 5/13/2024		9/24/2020	525,877.25	98.20	466,427.63	0.41%	Moodys-A2	440
46625HJX9	475,000.00	0.64	525,877.25	5.18	5,022.14	-59,449.62	S&P-A-	1.18
JP Morgan Chase & Co Var. Corp 9/16/2024 -23		9/16/2020	325,000.00	97.28	316,165.56	0.25%	Moodys-A2	200
46647PBS4	325,000.00	0.65	325,000.00	0.65	955.01	-8,834.44	S&P-A-	0
Mastercard INC 2 3/3/2025-25		3/17/2021	458,440.40	94.26	414,730.71	0.36%	Moodys-A1	706
57636QAN4	440,000.00	0.92	458,440.40	5.03	4,277.78	-43,709.69	S&P-A+	1.96
Microsoft Corp 2.7 2/12/2025-24		3/17/2021	1,067,560.00	96.18	961,825.72	0.83%	Moodys-Aaa	623
594918BB9	1,000,000.00	0.93	1,067,560.00	4.77	1,200.00	-105,734.28	S&P-AAA	1.92
NOVARTIS CAPITAL CORP 1.75 2/14/2025-25		5/12/2020	956,542.50	93.90	868,583.96	0.74%	Moodys-A1	686
66989HAP3	925,000.00	1.01	956,542.50	5.06	629.51	-87,958.54	S&P-AA-	1.93
Pepsico INC 2.75 4/30/2025-25		3/17/2021	454,869.00	95.46	405,705.16	0.35%	Moodys-A1	702
713448CT3	425,000.00	1.00	454,869.00	4.98	3,830.90	-49,163.84	S&P-A+	2.1
Pfizer Inc 2.95 3/15/2024-24		6/5/2019	989,887.35	97.72	943,012.21	0.77%	Moodys-A1	352
717081ES8	965,000.00	2.38	989,887.35	5.21	12,889.45	-46,875.14	S&P-AA-	1.03
PNC Bank NA 3.1 10/25/2027		12/8/2022	693,884.10	92.95	683,172.33	0.54%	Moodys-A2	1700
69353RFG8	735,000.00	4.39	693,884.10	4.81	7,784.88	-10,711.77	S&P-A	4.31
State Street Corp Var. Corp 3/30/2026 -25		3/17/2022	626,225.00	95.21	595,047.98	0.49%	Moodys-A1	761
857477BM4	625,000.00	2.90	626,225.00	2.90	7,453.96	-31,177.02	S&P-A	0
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	93.74	257,790.38	0.22%	Moodys-A1	716
89236TGT6	275,000.00	1.58	277,686.75	5.20	206.25	-19,896.37	S&P-AA-	1.93
Walmart Inc 1.05 9/17/2026-26		1/30/2023	923,601.00	87.80	904,376.95	0.72%	Moodys-Aa2	1266
931142ER0	1,030,000.00	4.14	923,601.00	4.83	4,836.71	-19,224.05	S&P-AA	3.47

City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 2/28/2023

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
			13,956,235.90		**13,196,690.43**	**10.86%**		**819**
Sub Total Corporate Bond	**14,005,000.00**	**2.30**	**13,956,235.90**	**4.62**	**80,695.41**	**-759,545.47**		**1.98**
FHLB Bond								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	91.50	567,283.60	0.48%	Moodys-Aaa	776
3130AJHU6	620,000.00	0.60	616,924.80	4.75	1,153.89	-49,641.20	S&P-AA+	2.11
FHLB 3.375 12/8/2023		1/31/2019	1,986,884.61	98.84	1,907,613.58	1.54%	Moodys-Aaa	283
3130A0F70	1,930,000.00	2.72	1,986,884.61	4.91	14,475.00	-79,271.03	S&P-AA+	0.77
			2,603,809.41		**2,474,897.18**	**2.02%**		**400**
Sub Total FHLB Bond	**2,550,000.00**	**2.22**	**2,603,809.41**	**4.87**	**15,628.89**	**-128,912.23**		**1.09**
FHLMC Bond								
FHLMC 0.25 12/4/2023		12/4/2020	464,539.65	96.25	447,570.22	0.36%	Moodys-Aaa	279
3137EAFA2	465,000.00	0.28	464,539.65	5.30	271.25	-16,969.43	S&P-AA+	0.77
FHLMC 0.25 8/24/2023		8/21/2020	554,433.90	97.66	542,019.89	0.43%	None	177
3137EAEV7	555,000.00	0.28	554,433.90	5.15	15.42	-12,414.01	None	0.49
FHLMC 0.3 11/16/2023-22		11/16/2020	499,600.00	96.52	482,585.91	0.39%	Moodys-Aaa	261
3134GXBL7	500,000.00	0.33	499,600.00	5.32	425.00	-17,014.09	S&P-AA+	0.72
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	90.25	518,959.47	0.44%	Moodys-Aaa	874
3137EAEU9	575,000.00	0.48	572,136.50	4.72	221.61	-53,177.03	S&P-AA+	2.39
FHLMC 0.375 9/23/2025		9/25/2020	852,426.45	89.86	768,314.92	0.66%	Moodys-Aaa	938
3137EAEX3	855,000.00	0.44	852,426.45	4.60	1,380.47	-84,111.53	S&P-AA+	2.55
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	93.87	1,281,268.32	1.06%	Moodys-Aaa	715
3137EAEP0	1,365,000.00	1.52	1,363,948.95	4.82	910.00	-82,680.63	S&P-AA+	1.93
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	93.87	1,788,143.70	1.54%	Moodys-Aaa	715
3137EAEP0	1,905,000.00	0.56	1,987,715.10	4.82	1,270.00	-199,571.40	S&P-AA+	1.93
			6,294,800.55		**5,828,862.43**	**4.88%**		**644**
Sub Total FHLMC Bond	**6,220,000.00**	**0.68**	**6,294,800.55**	**4.89**	**4,493.75**	**-465,938.12**		**1.75**
FNMA Bond								

City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 2/28/2023

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
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	89.95	539,718.24	0.46%	Moodys-Aaa	909
3135G05X7	600,000.00	0.45	597,972.00	4.70	18.75	-58,253.76	S&P-AA+	2.48
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	89.64	806,802.52	0.69%	Moodys-Aaa	983
3135G06G3	900,000.00	0.57	896,778.00	4.64	1,387.50	-89,975.48	S&P-AA+	2.67
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	89.64	448,223.62	0.39%	Moodys-Aaa	983
3135G06G3	500,000.00	0.53	499,250.00	4.64	770.83	-51,026.38	S&P-AA+	2.67
FNMA 0.5 11/7/2025		12/4/2020	569,481.30	89.64	510,974.93	0.44%	Moodys-Aaa	983
3135G06G3	570,000.00	0.52	569,481.30	4.64	878.75	-58,506.37	S&P-AA+	2.67
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	90.87	899,635.90	0.77%	Moodys-Aaa	840
3135G04Z3	990,000.00	0.54	987,950.70	4.73	976.25	-88,314.80	S&P-AA+	2.29
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	90.87	1,122,273.06	0.96%	Moodys-Aaa	840
3135G04Z3	1,235,000.00	0.38	1,242,002.45	4.73	1,217.85	-119,729.39	S&P-AA+	2.29
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	91.56	700,462.15	0.59%	Moodys-Aaa	784
3135G03U5	765,000.00	0.67	763,424.10	4.80	1,673.44	-62,961.95	S&P-AA+	2.13
FNMA 2.875 9/12/2023		12/6/2018	1,816,669.40	98.79	1,797,969.12	1.41%	Moodys-Aaa	196
3135G0U43	1,820,000.00	2.92	1,816,669.40	5.18	24,127.64	-18,700.28	S&P-AA+	0.53
			7,373,527.95		**6,826,059.54**	**5.71%**		**719**
Sub Total FNMA Bond	**7,380,000.00**	**1.11**	**7,373,527.95**	**4.82**	**31,051.01**	**-547,468.41**		**1.96**
Local Government Investment Pool								
CAMP LGIP		12/31/2019	103,123.99	100.00	103,123.99	0.08%	NR	1
CAMP1001	103,123.99	4.73	103,123.99	4.73		0.00	NR	0
LAIF LGIP		12/31/2019	51,937,523.77	100.00	51,937,523.77	40.24%	NR	1
LAIF0271	51,937,523.77	2.62	51,937,523.77	2.62		0.00	NR	0
			52,040,647.76		**52,040,647.76**	**40.32%**		**1**
Sub Total Local Government Investment Pool	**52,040,647.76**	**2.63**	**52,040,647.76**	**2.63**		**0.00**		**0**
Money Market								

City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 2/28/2023

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
Community West Bank MM		12/31/2019	1,000,756.04	100.00	1,000,756.04	0.78%	NR	1
CWB0904	1,000,756.04	0.46	1,000,756.04	0.46		0.00	NR	0
Zions Bank MM		2/1/2020	52,441.88	100.00	52,441.88	0.04%	NR	1
MM9730	52,441.88	4.18	52,441.88	4.18		0.00	NR	0
			1,053,197.92		**1,053,197.92**	**0.82%**		**1**
Sub Total Money Market	**1,053,197.92**	**0.65**	**1,053,197.92**	**0.65**		**0.00**		**0**
Municipal Bond								
CA State Earthquake Authority 1.477 7/1/2023		11/24/2020	115,000.00	98.75	113,564.80	0.09%	NR	123
13017HAK2	115,000.00	1.48	115,000.00	5.18	268.94	-1,435.20	NR	0.34
			115,000.00		**113,564.80**	**0.09%**		**123**
Sub Total Municipal Bond	**115,000.00**	**1.48**	**115,000.00**	**5.18**	**268.94**	**-1,435.20**		**0.34**
Negotiable Certificate Of Deposit								
Credit Suisse New York 0.59 3/17/2023		3/23/2021	445,000.00	99.82	444,216.04	0.34%	FDIC Insured	17
22552G3C2	445,000.00	0.59	445,000.00	9.56	5,156.19	-783.96	None	0.05
Toronto Dominion Bank NY 5.47 10/25/2024		10/31/2022	600,000.00	100.61	603,673.20	0.46%	S&P-A-	605
89115B6F2	600,000.00	5.47	600,000.00	5.06	10,790.14	3,673.20	None	1.6
			1,045,000.00		**1,047,889.24**	**0.8%**		**355**
Sub Total Negotiable Certificate Of Deposit	**1,045,000.00**	**3.39**	**1,045,000.00**	**6.97**	**15,946.33**	**2,889.24**		**0.94**
Treasury Note								
T-Note 0.125 2/15/2024		3/5/2021	1,662,889.45	95.33	1,591,979.27	1.29%	Moodys-Aaa	352
91282CBM2	1,670,000.00	0.27	1,662,889.45	5.15	74.97	-70,910.18	S&P-AA+	0.96
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	89.30	1,384,222.85	1.18%	Moodys-Aaa	976
91282CAT8	1,550,000.00	0.78	1,517,062.50	4.55	1,284.53	-132,839.65	S&P-AA+	2.66
T-Note 0.25 8/31/2025		8/4/2021	1,711,280.86	89.81	1,553,688.78	1.33%	Moodys-Aaa	915
91282CAJ0	1,730,000.00	0.52	1,711,280.86	4.61	0.00	-157,592.08	S&P-AA+	2.49

City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 2/28/2023

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 0.25 9/30/2025		9/8/2021	1,317,544.53	89.64	1,201,184.04	1.02%	Moodys-Aaa	945
91282CAM3	1,340,000.00	0.67	1,317,544.53	4.54	1,389.70	-116,360.49	S&P-AA+	2.58
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	88.83	564,058.44	0.48%	Moodys-Aaa	1068
91282CBH3	635,000.00	0.80	622,796.09	4.50	184.19	-58,737.65	S&P-AA+	2.91
T-Note 0.375 1/31/2026		1/6/2022	1,639,703.13	88.83	1,510,077.70	1.27%	Moodys-Aaa	1068
91282CBH3	1,700,000.00	1.27	1,639,703.13	4.50	493.09	-129,625.43	S&P-AA+	2.91
T-Note 0.375 1/31/2026		2/22/2022	723,193.95	88.83	679,534.97	0.56%	Moodys-Aaa	1068
91282CBH3	765,000.00	1.82	723,193.95	4.50	221.89	-43,658.98	S&P-AA+	2.91
T-Note 0.375 1/31/2026		5/4/2022	1,004,859.38	88.83	981,550.51	0.78%	Moodys-Aaa	1068
91282CBH3	1,105,000.00	2.95	1,004,859.38	4.50	320.51	-23,308.87	S&P-AA+	2.91
T-Note 0.375 11/30/2025		11/3/2021	1,422,872.66	89.32	1,304,133.32	1.1%	Moodys-Aaa	1006
91282CAZ4	1,460,000.00	1.01	1,422,872.66	4.55	1,353.71	-118,739.34	S&P-AA+	2.74
T-Note 0.375 11/30/2025		3/9/2022	997,171.88	89.32	937,904.10	0.77%	Moodys-Aaa	1006
91282CAZ4	1,050,000.00	1.78	997,171.88	4.55	973.56	-59,267.78	S&P-AA+	2.74
T-Note 0.5 10/31/2027		1/6/2023	1,847,975.39	84.38	1,830,937.50	1.43%	Moodys-Aaa	1706
91282CAU5	2,170,000.00	3.91	1,847,975.39	4.22	3,596.69	-17,037.89	S&P-AA+	4.61
T-Note 0.5 2/28/2026		3/5/2021	1,662,609.38	88.90	1,493,558.64	1.29%	Moodys-Aaa	1096
91282CBQ3	1,680,000.00	0.71	1,662,609.38	4.50	0.00	-169,050.74	S&P-AA+	2.98
T-Note 0.5 2/28/2026		12/7/2021	1,590,867.77	88.90	1,453,552.61	1.23%	Moodys-Aaa	1096
91282CBQ3	1,635,000.00	1.16	1,590,867.77	4.50	0.00	-137,315.16	S&P-AA+	2.98
T-Note 0.5 4/30/2027		8/4/2022	545,973.83	85.73	522,932.26	0.42%	Moodys-Aaa	1522
912828ZN3	610,000.00	2.89	545,973.83	4.27	1,011.05	-23,041.57	S&P-AA+	4.12
T-Note 0.5 6/30/2027		8/10/2022	745,434.38	85.24	716,034.48	0.58%	Moodys-Aaa	1583
912828ZV5	840,000.00	2.99	745,434.38	4.26	684.53	-29,399.90	S&P-AA+	4.29

City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 2/28/2023

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 0.75 5/31/2026		6/4/2021	1,206,171.48	88.90	1,075,717.83	0.93%	S&P-AA+	1188
91282CCF6	1,210,000.00	0.82	1,206,171.48	4.45	2,243.82	-130,453.65	Moodys-Aaa	3.21
T-Note 0.75 5/31/2026		6/8/2022	829,418.36	88.90	804,565.82	0.64%	S&P-AA+	1188
91282CCF6	905,000.00	2.99	829,418.36	4.45	1,678.23	-24,852.54	Moodys-Aaa	3.21
T-Note 0.875 9/30/2026		4/7/2022	989,797.85	88.45	950,786.98	0.77%	Moodys-Aaa	1310
91282CCZ2	1,075,000.00	2.77	989,797.85	4.39	3,902.04	-39,010.87	S&P-AA+	3.52
T-Note 1.125 1/15/2025		3/9/2022	994,021.48	93.36	942,969.33	0.77%	Moodys-Aaa	687
91282CDS7	1,010,000.00	1.70	994,021.48	4.86	1,381.08	-51,052.15	S&P-AA+	1.86
T-Note 1.125 1/15/2025		5/5/2022	570,984.38	93.36	560,179.80	0.44%	Moodys-Aaa	687
91282CDS7	600,000.00	3.01	570,984.38	4.86	820.44	-10,804.58	S&P-AA+	1.86
T-Note 1.25 12/31/2026		1/30/2023	1,262,027.15	89.16	1,234,922.79	0.98%	Moodys-Aaa	1402
91282CDQ1	1,385,000.00	3.71	1,262,027.15	4.35	2,821.65	-27,104.36	S&P-AA+	3.74
T-Note 1.25 12/31/2026		2/10/2023	2,494,026.56	89.16	2,460,929.16	1.93%	Moodys-Aaa	1402
91282CDQ1	2,760,000.00	3.95	2,494,026.56	4.35	5,622.93	-33,097.40	S&P-AA+	3.74
T-Note 1.5 2/29/2024		3/9/2022	999,453.13	96.49	964,922.00	0.77%	Moodys-Aaa	366
91282CEA5	1,000,000.00	1.53	999,453.13	5.14	0.00	-34,531.13	S&P-AA+	1
T-Note 1.5 9/30/2024		3/4/2021	446,645.70	94.72	407,290.84	0.35%	Moodys-Aaa	580
912828YH7	430,000.00	0.41	446,645.70	5.01	2,675.69	-39,354.86	S&P-AA+	1.56
T-Note 1.875 8/31/2024		9/12/2019	1,066,611.33	95.41	1,001,807.10	0.83%	Moodys-Aaa	550
9128282U3	1,050,000.00	1.54	1,066,611.33	5.09	0.00	-64,804.23	S&P-AA+	1.49
T-Note 2 6/30/2024		7/3/2019	995,157.81	95.98	945,446.34	0.77%	Moodys-Aaa	488
912828XX3	985,000.00	1.78	995,157.81	5.14	3,210.77	-49,711.47	S&P-AA+	1.32
T-Note 2.125 11/30/2023		1/4/2019	761,346.68	97.82	758,137.55	0.59%	Moodys-Aaa	275
912828U57	775,000.00	2.51	761,346.68	5.10	4,071.94	-3,209.13	S&P-AA+	0.75

City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 2/28/2023

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 2.125 2/29/2024		4/21/2021	1,272,579.69	97.09	1,174,786.58	0.99%	Moodys-Aaa	366
912828W48	1,210,000.00	0.31	1,272,579.69	5.15	0.00	-97,793.11	S&P-AA+	0.99
T-Note 2.125 3/31/2024		1/7/2020	995,452.15	96.82	943,959.90	0.77%	Moodys-Aaa	397
912828W71	975,000.00	1.61	995,452.15	5.18	8,594.87	-51,492.25	S&P-AA+	1.07
T-Note 2.25 2/15/2027		7/7/2022	1,125,132.42	92.54	1,068,781.56	0.87%	Moodys-Aaa	1448
912828V98	1,155,000.00	2.85	1,125,132.42	4.32	933.25	-56,350.86	S&P-AA+	3.8
T-Note 2.25 8/15/2027		9/6/2022	2,066,827.34	91.91	2,003,555.16	1.6%	Moodys-Aaa	1629
9128282R0	2,180,000.00	3.40	2,066,827.34	4.26	1,761.46	-63,272.18	S&P-AA+	4.26
T-Note 2.375 2/29/2024		8/12/2021	1,044,279.14	97.33	966,506.76	0.81%	Moodys-Aaa	366
9128286G0	993,000.00	0.34	1,044,279.14	5.15	0.00	-77,772.38	S&P-AA+	0.99
T-Note 2.375 8/15/2024		9/25/2019	555,334.18	96.22	514,791.45	0.43%	Moodys-Aaa	534
912828D56	535,000.00	1.56	555,334.18	5.08	456.30	-40,542.73	S&P-AA+	1.45
T-Note 2.625 1/31/2026		2/8/2021	890,625.59	94.95	764,309.67	0.69%	Moodys-Aaa	1068
9128286A3	805,000.00	0.46	890,625.59	4.49	1,634.46	-126,315.92	S&P-AA+	2.82
T-Note 2.875 9/30/2023		1/7/2020	146,447.66	98.75	138,250.00	0.11%	Moodys-Aaa	214
9128285D8	140,000.00	1.60	146,447.66	5.07	1,669.71	-8,197.66	S&P-AA+	0.58
T-Note 3.875 1/15/2026		2/10/2023	2,483,398.44	98.28	2,457,030.00	1.92%	None	1052
91282CGE5	2,500,000.00	4.12	2,483,398.44	4.52	11,365.22	-26,368.44	None	2.74
T-Note 6.125 11/15/2027		1/30/2023	1,248,925.78	108.02	1,215,219.38	0.97%	Moodys-Aaa	1721
912810FB9	1,125,000.00	3.60	1,248,925.78	4.23	19,986.62	-33,706.40	None	4.12
			43,456,899.48		**41,080,215.47**	**33.66%**		**1025**
Sub Total Treasury Note	**44,743,000.00**	**2.01**	**43,456,899.48**	**4.61**	**86,418.90**	**-2,376,684.01**		**2.74**
			129,075,352.79		**124,798,258.59**	**100.00%**		**518**
TOTAL PORTFOLIO	**130,288,079.50**	**2.16**	**129,075,352.79**	**3.79**	**234,503.23**	**-4,277,094.20**		**1.36**

City of Paso Robles
Transaction Summary by Action
All Portfolios

Begin Date: 1/31/2023, End Date: 2/28/2023

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	2/10/2023	91282CGE5	2,500,000.00	T-Note 3.875 1/15/2026	99.34	2,483,398.44	6,957.87	4.12	2,490,356.31
Buy	2/10/2023	91282CDQ1	2,760,000.00	T-Note 1.25 12/31/2026	90.36	2,494,026.56	3,907.46	3.95	2,497,934.02
	Subtotal		**5,260,000.00**			**4,977,425.00**	**10,865.33**		**4,988,290.33**
Deposit	2/1/2023	MM9730	1,610.56	Zions Bank MM	100.00	1,610.56	0.00	0.00	1,610.56
Deposit	2/28/2023	CWB0904	352.87	Community West Bank MM	100.00	352.87	0.00	0.00	352.87
Deposit	2/28/2023	CAMP1001	373.12	CAMP LGIP	100.00	373.12	0.00	0.00	373.12
Deposit	2/28/2023	MM9730	52,441.88	Zions Bank MM	100.00	52,441.88	0.00	0.00	52,441.88
	Subtotal		**54,778.43**			**54,778.43**	**0.00**		**54,778.43**
Total Buy Transactions			**5,314,778.43**			**5,032,203.43**	**10,865.33**		**5,043,068.76**
Interest/Dividends									
Interest	2/1/2023	MM9730	0.00	Zions Bank MM		0.00	1,610.56	0.00	1,610.56
Interest	2/12/2023	594918BB9	0.00	Microsoft Corp 2.7 2/12/2025-24		0.00	13,500.00	0.00	13,500.00
Interest	2/12/2023	3137EAEP0	0.00	FHLMC 1.5 2/12/2025		0.00	24,525.00	0.00	24,525.00
Interest	2/13/2023	89236TGT6	0.00	TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		0.00	2,475.00	0.00	2,475.00
Interest	2/14/2023	66989HAP3	0.00	NOVARTIS CAPITAL CORP 1.75 2/14/2025 -25		0.00	8,093.75	0.00	8,093.75
Interest	2/15/2023	912828D56	0.00	T-Note 2.375 8/15/2024		0.00	6,353.13	0.00	6,353.13
Interest	2/15/2023	91282CBM2	0.00	T-Note 0.125 2/15/2024		0.00	1,043.75	0.00	1,043.75
Interest	2/15/2023	912828V98	0.00	T-Note 2.25 2/15/2027		0.00	12,993.75	0.00	12,993.75
Interest	2/15/2023	02079KAC1	0.00	Alphabet Inc 1.998 8/15/2026-26		0.00	9,790.20	0.00	9,790.20
Interest	2/15/2023	9128282R0	0.00	T-Note 2.25 8/15/2027		0.00	24,525.00	0.00	24,525.00
Interest	2/16/2023	06406FAD5	0.00	Bank of New York 2.2 8/16/2023-23		0.00	10,835.00	0.00	10,835.00
Interest	2/22/2023	023135BC9	0.00	Amazon.Com INC 3.15 8/22/2027		0.00	5,827.50	0.00	5,827.50
Interest	2/24/2023	3137EAEV7	0.00	FHLMC 0.25 8/24/2023		0.00	693.75	0.00	693.75
Interest	2/25/2023	3135G05X7	0.00	FNMA 0.375 8/25/2025		0.00	1,125.00	0.00	1,125.00
Interest	2/28/2023	9128282U3	0.00	T-Note 1.875 8/31/2024		0.00	9,843.75	0.00	9,843.75
Interest	2/28/2023	91282CAJ0	0.00	T-Note 0.25 8/31/2025		0.00	2,162.50	0.00	2,162.50

City of Paso Robles
Transaction Summary by Action
All Portfolios

Begin Date: 1/31/2023, End Date: 2/28/2023

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Interest	2/28/2023	CWB0904	0.00	Community West Bank MM		0.00	352.87	0.00	352.87
Interest	2/28/2023	9128286G0	0.00	T-Note 2.375 2/29/2024		0.00	11,791.88	0.00	11,791.88
Interest	2/28/2023	912828W48	0.00	T-Note 2.125 2/29/2024		0.00	12,856.25	0.00	12,856.25
Interest	2/28/2023	91282CEA5	0.00	T-Note 1.5 2/29/2024		0.00	7,500.00	0.00	7,500.00
Interest	2/28/2023	CAMP1001	0.00	CAMP LGIP		0.00	373.12	0.00	373.12
Interest	2/28/2023	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**	**176,559.26**		**176,559.26**
Total Interest/Dividends			**0.00**			**0.00**	**176,559.26**		**176,559.26**
Sell Transactions									
Withdraw	2/2/2023	MM9730	1,610.56	Zions Bank MM	0.00	1,610.56	0.00	0.00	1,610.56
Withdraw	2/28/2023	LAIF0271	2,550,000.00	LAIF LGIP	0.00	2,550,000.00	0.00	0.00	2,550,000.00
Withdraw	2/28/2023	CASH3004	1,172.97	Pacific Premier Bank Cash	0.00	1,172.97	0.00	0.00	1,172.97
Withdraw	2/28/2023	CASH3004	420,564.24	Pacific Premier Bank Cash	0.00	420,564.24	0.00	0.00	420,564.24
	Subtotal		**2,973,347.77**			**2,973,347.77**	**0.00**		**2,973,347.77**
Total Sell Transactions			**2,973,347.77**			**2,973,347.77**	**0.00**		**2,973,347.77**