



CITY OF PASO ROBLES
MONTHLY TREASURERS REPORT
JUNE 30, 2023

This report presents the City’s investment portfolio as of June 30, 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 June 30, 2023 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	3,398,161.84	3,398,161.84	3,398,161.84	2.44	0.00	1
Certificate Of Deposit	600,000.00	599,848.93	600,000.00	0.43	5.47	483
Corporate	15,850,000.00	15,103,605.98	15,809,403.10	11.34	2.49	897
Local Government Investment Pool	45,236,323.38	45,236,323.38	45,236,323.38	32.44	3.17	1
Money Market	1,054,190.59	1,054,190.59	1,054,190.59	0.76	0.68	1
Municipal	115,000.00	115,000.00	115,000.00	0.08	1.48	1
US Agency	14,395,000.00	13,488,515.64	14,502,501.47	10.40	1.06	620
US Treasury	60,168,000.00	56,438,354.23	58,715,622.33	42.11	2.51	1,017
Total / Average	140,816,675.81	135,434,000.59	139,431,202.71	100.00	2.51	597

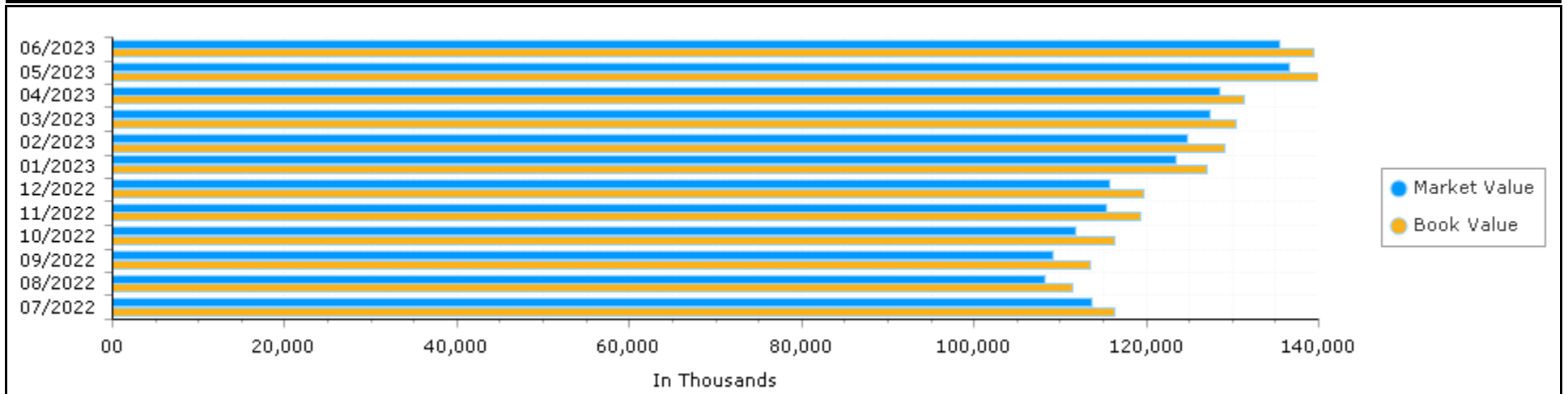


City of Paso Robles Portfolio Summary by Month All Portfolios

Begin Date: 7/31/2022, End Date: 6/30/2023

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
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
3/31/2023	127,389,806.05	130,426,687.20	-3,036,881.15	2.34	3.57	1.47	569
4/30/2023	128,461,228.13	131,288,963.34	-2,827,735.21	2.37	3.60	1.41	547
5/31/2023	136,691,319.91	139,983,982.34	-3,292,662.43	2.47	3.82	1.56	604
6/30/2023	135,434,000.59	139,431,202.71	-3,997,202.12	2.52	4.08	1.56	607
Total / Average	120,858,489.27	124,496,103.61	-3,637,614.34	1.94	3.34	1.38	533

Market Value / Book Value Comparison





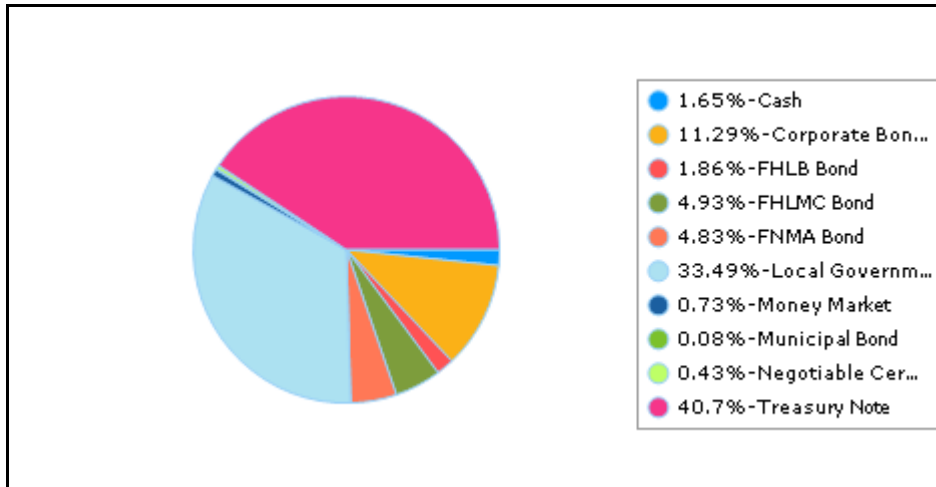
City of Paso Robles Distribution by Security Type - Book Value All Portfolios

Begin Date: 5/31/2023, End Date: 6/30/2023

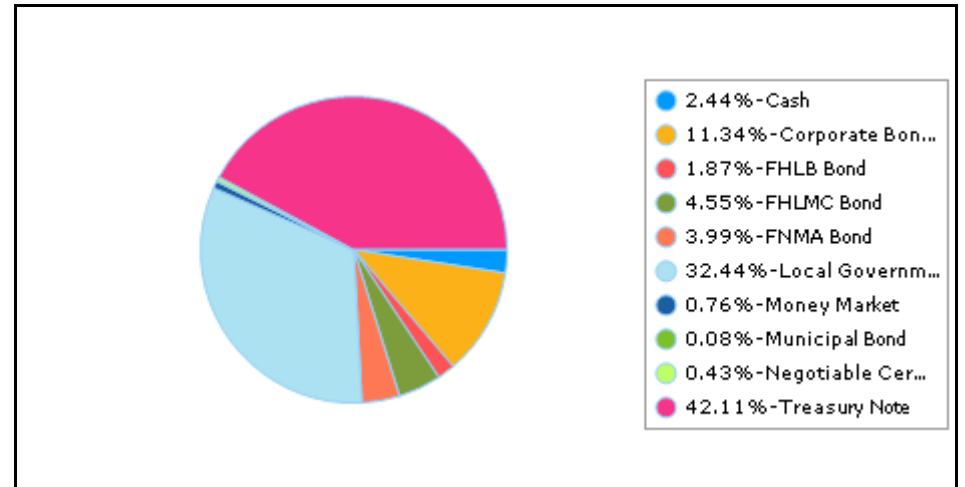
Security Type Allocation

Security Type	Book Value 5/31/2023	% of Portfolio 5/31/2023	Book Value 6/30/2023	% of Portfolio 6/30/2023
Cash	2,307,630.84	1.65	3,398,161.84	2.44
Corporate Bond	15,809,403.10	11.29	15,809,403.10	11.34
FHLB Bond	2,603,809.41	1.86	2,603,809.41	1.87
FHLMC Bond	6,895,820.47	4.93	6,341,833.51	4.55
FNMA Bond	6,764,644.25	4.83	5,556,858.55	3.99
Local Government Investment Pool	46,885,873.34	33.49	45,236,323.38	32.44
Money Market	1,021,640.51	0.73	1,054,190.59	0.76
Municipal Bond	115,000.00	0.08	115,000.00	0.08
Negotiable Certificate Of Deposit	600,000.00	0.43	600,000.00	0.43
Treasury Note	56,980,160.42	40.70	58,715,622.33	42.11
Total / Average	139,983,982.34	100.00	139,431,202.71	100.00

Portfolio Holdings as of 5/31/2023



Portfolio Holdings as of 6/30/2023





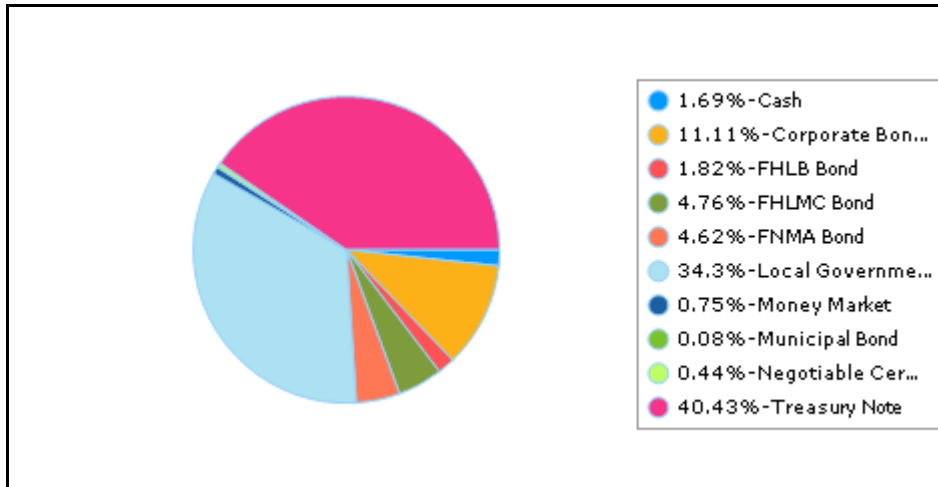
City of Paso Robles Distribution by Security Type - Market Value All Portfolios

Begin Date: 5/31/2023, End Date: 6/30/2023

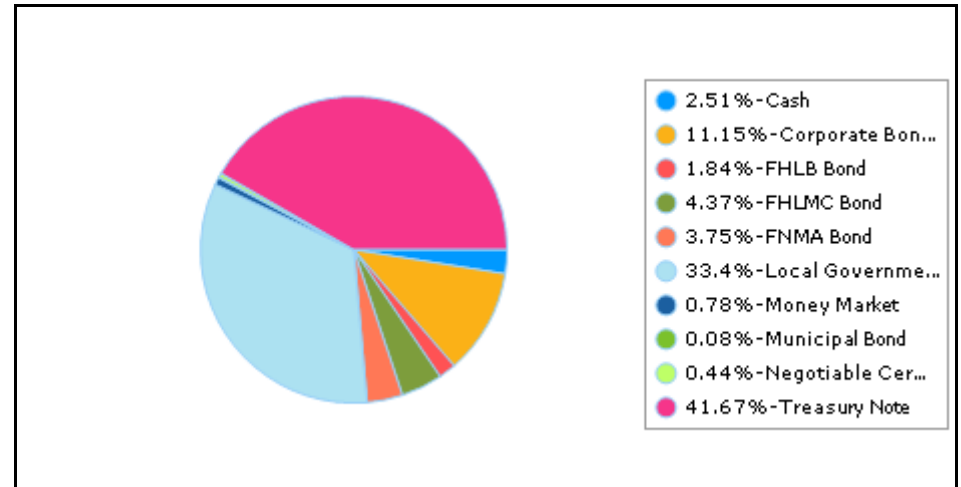
Security Type Allocation

Security Type	Market Value 5/31/2023	% of Portfolio 5/31/2023	Market Value 6/30/2023	% of Portfolio 6/30/2023
Cash	2,307,630.84	1.69	3,398,161.84	2.51
Corporate Bond	15,189,894.04	11.11	15,103,605.98	11.15
FHLB Bond	2,489,000.51	1.82	2,487,530.11	1.84
FHLMC Bond	6,499,884.21	4.76	5,920,431.90	4.37
FNMA Bond	6,314,120.07	4.62	5,080,553.63	3.75
Local Government Investment Pool	46,885,873.34	34.30	45,236,323.38	33.40
Money Market	1,021,640.51	0.75	1,054,190.59	0.78
Municipal Bond	114,588.30	0.08	115,000.00	0.08
Negotiable Certificate Of Deposit	600,794.36	0.44	599,848.93	0.44
Treasury Note	55,267,893.73	40.43	56,438,354.23	41.67
Total / Average	136,691,319.91	100.00	135,434,000.59	100.00

Portfolio Holdings as of 5/31/2023



Portfolio Holdings as of 6/30/2023





City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 6/30/2023

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	3,398,161.84	100.00	3,398,161.84	2.44%	NR	1
CASH3004	3,398,161.84	0.00	3,398,161.84	0.00		0.00	NR	0
			3,398,161.84		3,398,161.84	2.44%		1
Sub Total Cash	3,398,161.84	0.00	3,398,161.84	0.00		0.00		0
Corporate Bond								
Alphabet Inc 1.998 8/15/2026-26		1/30/2023	914,163.60	92.53	906,757.83	0.66%	Moodys-Aa2	1050
02079KAC1	980,000.00	4.05	914,163.60	4.59	7,342.65	-7,405.77	S&P-AA+	3.02
Amazon.Com INC 3.15 8/22/2027		11/3/2022	343,863.20	94.07	348,041.34	0.25%	Moodys-A1	1514
023135BC9	370,000.00	4.81	343,863.20	4.74	4,144.00	4,178.14	S&P-AA	3.86
Apple Inc 4 5/10/2028-28		5/18/2023	1,233,198.00	98.34	1,209,611.64	0.88%	Moodys-Aaa	1746
037833ET3	1,230,000.00	3.94	1,233,198.00	4.38	6,833.33	-23,586.36	S&P-AA+	4.44
Bank of America Corp Var. Corp 7/22/2027 - 26		8/4/2022	446,381.10	89.18	441,423.78	0.32%	Moodys-A2	1118
06051GJS9	495,000.00	1.73	446,381.10	1.73	3,767.11	-4,957.32	S&P-A-	0
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	95.84	455,241.69	0.34%	Moodys-A2	642
06051GKM0	475,000.00	3.38	475,000.00	3.38	3,929.20	-19,758.31	S&P-A-	0
Bank of New York 2.2 8/16/2023-23		11/6/2019	988,644.50	99.59	980,981.86	0.71%	Moodys-A1	47
06406FAD5	985,000.00	2.10	988,644.50	5.37	8,066.06	-7,662.64	S&P-A	0.13
Caterpillar Finl Svcs Corp 4.8 1/6/2026-25		1/27/2023	607,812.00	99.80	598,786.34	0.44%	Moodys-A2	890
14913R3B1	600,000.00	4.32	607,812.00	4.89	13,920.00	-9,025.66	S&P-A	2.35
Hershey Company 4.25 5/4/2028-28		5/18/2023	619,969.20	98.91	608,299.49	0.44%	Moodys-Aaa	1740
427866BH0	615,000.00	4.07	619,969.20	4.50	4,065.83	-11,669.71	S&P-AA+	4.4
Home Depot Inc 2.8 9/14/2027-27		1/30/2023	613,210.00	93.02	604,634.11	0.44%	Moodys-A2	1445
437076BT8	650,000.00	4.16	613,210.00	4.65	5,358.89	-8,575.89	S&P-A	3.95
IBRD Supranational 0.5 9/23/2024		9/23/2021	869,356.20	94.20	819,560.98	0.62%	Moodys-Aaa	451
4581X0DZ8	870,000.00	0.53	869,356.20	5.43	1,172.08	-49,795.22	S&P-AAA	1.23



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 6/30/2023

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 458140BP4	435,000.00	5/20/2020 1.00	484,220.25 484,220.25	96.89 5.29	421,484.22 3,902.92	0.35% -62,736.03	Moodys-A1 S&P-A+	606 1.69
John Deere Capital Corp 1.25 1/10/2025 24422EYV2	485,000.00	3/10/2022 2.17	472,748.90 472,748.90	94.23 5.23	457,033.94 2,862.85	0.34% -15,714.96	Moodys-A2 S&P-A	560 1.51
Johnson & Johnson 0.55 9/1/2025-25 478160CN2	440,000.00	9/24/2020 0.49	441,262.80 441,262.80	91.38 4.78	402,066.06 799.94	0.32% -39,196.74	Moodys-Aaa S&P-AAA	763 2.15
JP Morgan Chase & Co 3.625 5/13/2024 46625HJX9	475,000.00	9/24/2020 0.64	525,877.25 525,877.25	98.23 5.74	466,587.13 2,248.00	0.38% -59,290.12	Moodys-A2 S&P-A-	318 0.86
JP Morgan Chase & Co Var. Corp 9/16/2024 -23 46647PBS4	325,000.00	9/16/2020 0.65	325,000.00 325,000.00	98.83 0.65	321,200.89 613.09	0.23% -3,799.11	Moodys-A2 S&P-A-	78 0
Mastercard INC 2 3/3/2025-25 57636QAN4	440,000.00	3/17/2021 0.92	458,440.40 458,440.40	95.04 5.13	418,155.06 2,860.00	0.33% -40,285.34	Moodys-A1 S&P-A+	584 1.64
Microsoft Corp 2.7 2/12/2025-24 594918BB9	1,000,000.00	3/17/2021 0.93	1,067,560.00 1,067,560.00	96.43 5.03	964,277.87 10,350.00	0.77% -103,282.13	Moodys-Aaa S&P-AAA	501 1.58
NOVARTIS CAPITAL CORP 1.75 2/14/2025- 25 66989HAP3	925,000.00	5/12/2020 1.01	956,542.50 956,542.50	94.80 5.13	876,860.62 6,115.28	0.69% -79,681.88	Moodys-A1 S&P-AA-	564 1.6
Pepsico INC 2.75 4/30/2025-25 713448CT3	425,000.00	3/17/2021 1.00	454,869.00 454,869.00	95.77 5.20	407,007.67 1,947.92	0.33% -47,861.33	Moodys-A1 S&P-A+	580 1.79
Pfizer Inc 2.95 3/15/2024-24 717081ES8	965,000.00	6/5/2019 2.38	989,887.35 989,887.35	98.22 5.54	947,834.94 8,303.02	0.71% -42,052.41	Moodys-A1 S&P-AA-	230 0.7
PNC Bank NA 3.1 10/25/2027 69353RFG8	735,000.00	12/8/2022 4.39	693,884.10 693,884.10	91.46 5.34	672,245.89 4,113.96	0.5% -21,638.21	Moodys-A2 S&P-A	1578 4.04
State Street Corp Var. Corp 3/30/2026 -25 857477BM4	625,000.00	3/17/2022 2.90	626,225.00 626,225.00	95.33 2.90	595,834.39 4,532.81	0.45% -30,390.61	Moodys-A1 S&P-A	639 0



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 6/30/2023

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
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	94.63	260,223.63	0.2%	Moodys-A1	594
89236TGT6	275,000.00	1.58	277,686.75	5.31	1,883.75	-17,463.12	S&P-AA-	1.59
Walmart Inc 1.05 9/17/2026-26		1/30/2023	923,601.00	89.27	919,454.61	0.66%	Moodys-Aa2	1144
931142ER0	1,030,000.00	4.14	923,601.00	4.69	3,094.29	-4,146.39	S&P-AA	3.16
			15,809,403.10		15,103,605.98	11.36%		824
Sub Total Corporate Bond	15,850,000.00	2.49	15,809,403.10	4.71	112,226.98	-705,797.12		2.02
FHLB Bond								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	92.50	573,517.17	0.44%	Moodys-Aaa	654
3130AJHU6	620,000.00	0.60	616,924.80	4.93	654.44	-43,407.63	S&P-AA+	1.78
FHLB 3.375 12/8/2023		1/31/2019	1,986,884.61	99.17	1,914,012.94	1.42%	Moodys-Aaa	161
3130A0F70	1,930,000.00	2.72	1,986,884.61	5.30	3,980.62	-72,871.67	S&P-AA+	0.44
			2,603,809.41		2,487,530.11	1.86%		278
Sub Total FHLB Bond	2,550,000.00	2.22	2,603,809.41	5.21	4,635.06	-116,279.30		0.76
FHLMC Bond								
FHLMC 0.25 12/4/2023		12/4/2020	464,539.65	97.84	454,946.14	0.33%	Moodys-Aaa	157
3137EAFA2	465,000.00	0.28	464,539.65	5.42	83.96	-9,593.51	S&P-AA+	0.43
FHLMC 0.3 11/16/2023-22		11/16/2020	499,600.00	97.97	489,867.38	0.36%	Moodys-Aaa	139
3134GXBL7	500,000.00	0.33	499,600.00	5.78	183.33	-9,732.62	S&P-AA+	0.38
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	91.22	524,514.55	0.41%	Moodys-Aaa	752
3137EAEU9	575,000.00	0.48	572,136.50	4.91	952.34	-47,621.95	S&P-AA+	2.05
FHLMC 0.375 9/23/2025		9/25/2020	852,426.45	90.72	775,623.36	0.61%	Moodys-Aaa	816
3137EAEX3	855,000.00	0.44	852,426.45	4.81	863.91	-76,803.09	S&P-AA+	2.22
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	94.38	1,288,315.58	0.98%	Moodys-Aaa	593
3137EAEP0	1,365,000.00	1.52	1,363,948.95	5.17	7,848.75	-75,633.37	S&P-AA+	1.59
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	94.38	1,797,978.89	1.43%	Moodys-Aaa	593
3137EAEP0	1,905,000.00	0.56	1,987,715.10	5.17	10,953.75	-189,736.21	S&P-AA+	1.59



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 6/30/2023

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	600,915.63	95.03	589,186.00	0.43%	Moodys-Aaa	1244
3137BTUMI	620,000.00	4.31	601,466.86	4.31	1,671.64	-12,280.86	S&P-AA+	3.09
			6,341,282.28		5,920,431.90	4.55%		631
Sub Total FHLMC Bond	6,285,000.00	1.06	6,341,833.51	5.08	22,557.68	-421,401.61		1.68
FNMA Bond								
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	90.98	545,850.18	0.43%	Moodys-Aaa	787
3135G05X7	600,000.00	0.45	597,972.00	4.84	781.25	-52,121.82	S&P-AA+	2.14
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	90.61	815,491.29	0.64%	Moodys-Aaa	861
3135G06G3	900,000.00	0.57	896,778.00	4.77	662.50	-81,286.71	S&P-AA+	2.34
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	90.61	453,050.72	0.36%	Moodys-Aaa	861
3135G06G3	500,000.00	0.53	499,250.00	4.77	368.06	-46,199.28	S&P-AA+	2.34
FNMA 0.5 11/7/2025		12/4/2020	569,481.30	90.61	516,477.82	0.41%	Moodys-Aaa	861
3135G06G3	570,000.00	0.52	569,481.30	4.77	419.58	-53,003.48	S&P-AA+	2.34
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	91.79	908,721.65	0.71%	Moodys-Aaa	718
3135G04Z3	990,000.00	0.54	987,950.70	4.94	178.75	-79,229.05	S&P-AA+	1.96
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	91.79	1,133,607.32	0.89%	Moodys-Aaa	718
3135G04Z3	1,235,000.00	0.38	1,242,002.45	4.94	222.99	-108,395.13	S&P-AA+	1.96
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	92.46	707,354.65	0.55%	Moodys-Aaa	662
3135G03U5	765,000.00	0.67	763,424.10	5.03	903.13	-56,069.45	S&P-AA+	1.8
			5,556,858.55		5,080,553.63	3.99%		768
Sub Total FNMA Bond	5,560,000.00	0.51	5,556,858.55	4.88	3,536.26	-476,304.92		2.09
Local Government Investment Pool								
CAMP LGIP		12/31/2019	104,873.29	100.00	104,873.29	0.08%	NR	1
CAMP1001	104,873.29	5.24	104,873.29	5.24		0.00	NR	0
LAIF LGIP		12/31/2019	45,131,450.09	100.00	45,131,450.09	32.37%	NR	1
LAIF0271	45,131,450.09	3.17	45,131,450.09	3.17		0.00	NR	0



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 6/30/2023

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
			45,236,323.38		45,236,323.38	32.45%		1
Sub Total Local Government Investment Pool	45,236,323.38	3.17	45,236,323.38	3.17		0.00		0
Money Market								
Community West Bank MM		12/31/2019	1,001,146.84	100.00	1,001,146.84	0.72%	NR	1
CWB0904	1,001,146.84	0.46	1,001,146.84	0.46		0.00	NR	0
Zions Bank MM		2/1/2020	53,043.75	100.00	53,043.75	0.04%	NR	1
MM9730	53,043.75	4.74	53,043.75	4.74		0.00	NR	0
			1,054,190.59		1,054,190.59	0.76%		1
Sub Total Money Market	1,054,190.59	0.68	1,054,190.59	0.68		0.00		0
Municipal Bond								
CA State Earthquake Authority 1.477 7/1/2023		11/24/2020	115,000.00	100.00	115,000.00	0.08%	NR	1
13017HAK2	115,000.00	1.48	115,000.00	1.47	844.56	0.00	NR	0
			115,000.00		115,000.00	0.08%		1
Sub Total Municipal Bond	115,000.00	1.48	115,000.00	1.47	844.56	0.00		0
Negotiable Certificate Of Deposit								
Toronto Dominion Bank NY 5.47 10/25/2024		10/31/2022	600,000.00	99.97	599,848.93	0.43%	S&P-A-	483
89115B6F2	600,000.00	5.47	600,000.00	5.47	21,760.11	-151.07	None	1.27
			600,000.00		599,848.93	0.43%		483
Sub Total Negotiable Certificate Of Deposit	600,000.00	5.47	600,000.00	5.47	21,760.11	-151.07		1.27
Treasury Note								
T-Note 0.125 2/15/2024		3/5/2021	1,662,889.45	96.80	1,616,507.81	1.19%	Moody's-Aaa	230
91282CBM2	1,670,000.00	0.27	1,662,889.45	5.39	778.49	-46,381.64	S&P-AA+	0.63
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	90.24	1,398,753.91	1.09%	Moody's-Aaa	854
91282CAT8	1,550,000.00	0.78	1,517,062.50	4.71	642.32	-118,308.59	S&P-AA+	2.33
T-Note 0.25 8/31/2025		8/4/2021	1,711,280.86	90.72	1,569,434.38	1.23%	Moody's-Aaa	793
91282CAJ0	1,730,000.00	0.52	1,711,280.86	4.81	1,433.83	-141,846.48	S&P-AA+	2.16



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 6/30/2023

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 0.25 9/30/2025		9/8/2021	1,317,544.53	90.55	1,213,432.82	0.94%	Moodys-Aaa	823
91282CAM3	1,340,000.00	0.67	1,317,544.53	4.72	832.92	-104,111.71	S&P-AA+	2.24
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	89.77	570,011.72	0.45%	Moodys-Aaa	946
91282CBH3	635,000.00	0.80	622,796.09	4.62	986.71	-52,784.37	S&P-AA+	2.57
T-Note 0.375 1/31/2026		1/6/2022	1,639,703.13	89.77	1,526,015.62	1.18%	Moodys-Aaa	946
91282CBH3	1,700,000.00	1.27	1,639,703.13	4.62	2,641.57	-113,687.51	S&P-AA+	2.57
T-Note 0.375 1/31/2026		2/22/2022	723,193.95	89.77	686,707.03	0.52%	Moodys-Aaa	946
91282CBH3	765,000.00	1.82	723,193.95	4.62	1,188.71	-36,486.92	S&P-AA+	2.57
T-Note 0.375 1/31/2026		5/4/2022	1,004,859.38	89.77	991,910.16	0.72%	Moodys-Aaa	946
91282CBH3	1,105,000.00	2.95	1,004,859.38	4.62	1,717.02	-12,949.22	S&P-AA+	2.57
T-Note 0.375 11/30/2025		11/3/2021	1,422,872.66	90.25	1,317,650.00	1.02%	Moodys-Aaa	884
91282CAZ4	1,460,000.00	1.01	1,422,872.66	4.69	448.77	-105,222.66	S&P-AA+	2.41
T-Note 0.375 11/30/2025		3/9/2022	997,171.88	90.25	947,625.00	0.72%	Moodys-Aaa	884
91282CAZ4	1,050,000.00	1.78	997,171.88	4.69	322.75	-49,546.88	S&P-AA+	2.41
T-Note 0.5 10/31/2027		1/6/2023	1,847,975.39	85.32	1,851,535.55	1.33%	Moodys-Aaa	1584
91282CAU5	2,170,000.00	3.91	1,847,975.39	4.24	1,798.51	3,560.16	S&P-AA+	4.28
T-Note 0.5 2/28/2026		3/5/2021	1,662,609.38	89.81	1,508,850.00	1.19%	Moodys-Aaa	974
91282CBQ3	1,680,000.00	0.71	1,662,609.38	4.60	2,784.78	-153,759.38	S&P-AA+	2.65
T-Note 0.5 2/28/2026		12/7/2021	1,590,867.77	89.81	1,468,434.38	1.14%	Moodys-Aaa	974
91282CBQ3	1,635,000.00	1.16	1,590,867.77	4.60	2,710.19	-122,433.39	S&P-AA+	2.65
T-Note 0.5 4/30/2027		8/4/2022	545,973.83	86.64	528,531.64	0.39%	Moodys-Aaa	1400
912828ZN3	610,000.00	2.89	545,973.83	4.32	505.57	-17,442.19	S&P-AA+	3.8
T-Note 0.5 6/30/2027		8/10/2022	745,434.38	86.20	724,040.62	0.53%	Moodys-Aaa	1461
912828ZV5	840,000.00	2.99	745,434.38	4.29	0.00	-21,393.76	S&P-AA+	3.96



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 6/30/2023

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 0.75 5/31/2026		6/4/2021	1,206,171.48	89.80	1,086,542.19	0.87%	S&P-AA+	1066
91282CCF6	1,210,000.00	0.82	1,206,171.48	4.52	743.85	-119,629.29	Moodys-Aaa	2.89
T-Note 0.75 5/31/2026		6/8/2022	829,418.36	89.80	812,661.72	0.59%	S&P-AA+	1066
91282CCF6	905,000.00	2.99	829,418.36	4.52	556.35	-16,756.64	Moodys-Aaa	2.89
T-Note 0.875 9/30/2026		4/7/2022	989,797.85	89.45	961,537.10	0.71%	Moodys-Aaa	1188
91282CCZ2	1,075,000.00	2.77	989,797.85	4.39	2,338.71	-28,260.75	S&P-AA+	3.2
T-Note 1.125 1/15/2025		3/9/2022	994,021.48	94.03	949,676.18	0.71%	Moodys-Aaa	565
91282CDS7	1,010,000.00	1.70	994,021.48	5.21	5,210.43	-44,345.30	S&P-AA+	1.52
T-Note 1.125 1/15/2025		5/5/2022	570,984.38	94.03	564,164.06	0.41%	Moodys-Aaa	565
91282CDS7	600,000.00	3.01	570,984.38	5.21	3,095.30	-6,820.32	S&P-AA+	1.52
T-Note 1.25 12/31/2026		1/30/2023	1,262,027.15	89.97	1,246,121.29	0.91%	Moodys-Aaa	1280
91282CDQ1	1,385,000.00	3.71	1,262,027.15	4.37	0.00	-15,905.86	S&P-AA+	3.43
T-Note 1.25 12/31/2026		2/10/2023	2,494,026.56	89.97	2,483,245.30	1.79%	Moodys-Aaa	1280
91282CDQ1	2,760,000.00	3.95	2,494,026.56	4.37	0.00	-10,781.26	S&P-AA+	3.43
T-Note 1.5 2/29/2024		3/9/2022	999,453.13	97.44	974,414.06	0.72%	Moodys-Aaa	244
91282CEA5	1,000,000.00	1.53	999,453.13	5.45	4,972.83	-25,039.07	S&P-AA+	0.66
T-Note 1.5 9/30/2024		3/4/2021	446,645.70	95.39	410,179.69	0.32%	Moodys-Aaa	458
912828YH7	430,000.00	0.41	446,645.70	5.36	1,603.69	-36,466.01	S&P-AA+	1.24
T-Note 1.875 6/30/2026		5/18/2023	1,533,937.50	92.78	1,503,056.25	1.1%	Moodys-Aaa	1096
9128287B0	1,620,000.00	3.69	1,533,937.50	4.47	0.00	-30,881.25	S&P-AA+	2.93
T-Note 1.875 8/31/2024		9/12/2019	1,066,611.33	96.06	1,008,615.24	0.76%	Moodys-Aaa	428
9128282U3	1,050,000.00	1.54	1,066,611.33	5.40	6,526.83	-57,996.09	S&P-AA+	1.15
T-Note 2 6/30/2024		7/3/2019	995,157.81	96.70	952,487.31	0.71%	Moodys-Aaa	366
912828XX3	985,000.00	1.78	995,157.81	5.44	0.00	-42,670.50	S&P-AA+	0.99



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 6/30/2023

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 2.125 11/30/2023 912828U57	775,000.00	1/4/2019 2.51	761,346.68 761,346.68	98.68 5.34	764,797.85 1,349.90	0.55% 3,451.17	Moodys-Aaa S&P-AA+	153 0.42
T-Note 2.125 2/29/2024 912828W48	1,210,000.00	4/21/2021 0.31	1,272,579.69 1,272,579.69	97.88 5.39	1,184,334.76 8,524.25	0.91% -88,244.93	Moodys-Aaa S&P-AA+	244 0.66
T-Note 2.125 3/31/2024 912828W71	975,000.00	1/7/2020 1.61	995,452.15 995,452.15	97.60 5.43	951,577.15 5,151.38	0.71% -43,875.00	Moodys-Aaa S&P-AA+	275 0.75
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	92.96 4.37	1,073,653.71 9,691.47	0.81% -51,478.71	Moodys-Aaa S&P-AA+	1326 3.47
T-Note 2.25 8/15/2027 912828R0	2,180,000.00	9/6/2022 3.40	2,066,827.34 2,066,827.34	92.41 4.28	2,014,456.25 18,292.13	1.48% -52,371.09	Moodys-Aaa S&P-AA+	1507 3.92
T-Note 2.375 2/29/2024 912828G0	993,000.00	8/12/2021 0.34	1,044,279.14 1,044,279.14	98.02 5.43	973,295.16 7,818.53	0.75% -70,983.98	Moodys-Aaa S&P-AA+	244 0.66
T-Note 2.375 8/15/2024 912828D56	535,000.00	9/25/2019 1.56	555,334.18 555,334.18	96.73 5.40	517,528.91 4,738.52	0.4% -37,805.27	Moodys-Aaa S&P-AA+	412 1.11
T-Note 2.625 1/31/2026 912828A3	805,000.00	2/8/2021 0.46	890,625.59 890,625.59	95.16 4.63	766,039.26 8,756.04	0.64% -124,586.33	Moodys-Aaa S&P-AA+	946 2.49
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	94.43 4.34	1,213,421.49 5,857.57	0.9% -35,839.45	Moodys-Aaa S&P-AA+	1400 3.64
T-Note 2.875 9/30/2023 912828D8	140,000.00	1/7/2020 1.60	146,447.66 146,447.66	99.41 5.23	139,167.67 1,000.75	0.11% -7,279.99	Moodys-Aaa S&P-AA+	92 0.25
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	97.07 4.21	1,703,583.98 25,452.35	1.24% -31,877.93	Moodys-Aaa S&P-AA+	1676 4.21
T-Note 3.5 4/30/2028 91282CHA2	485,000.00	5/1/2023 3.60	482,821.29 482,821.29	97.13 4.16	471,056.25 2,813.79	0.35% -11,765.04	Moodys-Aaa S&P-AA+	1766 4.46



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 6/30/2023

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 3.625 3/31/2028		5/5/2023	1,241,963.67	97.65	1,201,075.79	0.89%	Moodys-Aaa	1736
91282CGT2	1,230,000.00	3.41	1,241,963.67	4.18	11,085.96	-40,887.88	S&P-AA+	4.36
T-Note 3.75 4/15/2026		5/5/2023	1,244,262.50	97.85	1,213,359.37	0.89%	Moodys-Aaa	1020
91282CGV7	1,240,000.00	3.63	1,244,262.50	4.58	9,655.74	-30,903.13	S&P-AA+	2.66
T-Note 3.875 1/15/2026		2/10/2023	2,483,398.44	98.11	2,452,832.03	1.78%	None	930
91282CGE5	2,500,000.00	4.12	2,483,398.44	4.67	44,378.49	-30,566.41	None	2.4
T-Note 3.875 4/30/2025		5/5/2023	1,248,779.30	98.04	1,225,439.45	0.9%	Moodys-Aaa	670
91282CGX3	1,250,000.00	3.93	1,248,779.30	5.01	8,029.04	-23,339.85	S&P-AA+	1.78
T-Note 4 2/15/2026		3/6/2023	2,493,014.06	98.44	2,495,489.64	1.79%	Moodys-Aaa	961
91282CGL9	2,535,000.00	4.61	2,493,014.06	4.64	37,814.92	2,475.58	None	2.48
T-Note 4 2/29/2028		3/6/2023	2,495,706.05	99.23	2,505,470.69	1.79%	Moodys-Aaa	1705
91282CGP0	2,525,000.00	4.26	2,495,706.05	4.18	33,483.70	9,764.64	S&P-AA+	4.25
T-Note 4.125 9/30/2027		5/18/2023	1,533,515.63	99.41	1,491,093.75	1.1%	Moodys-Aaa	1553
91282CFM8	1,500,000.00	3.57	1,533,515.63	4.28	15,384.22	-42,421.88	S&P-AA+	3.9
T-Note 6.125 11/15/2027		1/30/2023	1,248,925.78	107.43	1,208,540.04	0.9%	Moodys-Aaa	1599
912810FB9	1,125,000.00	3.60	1,248,925.78	4.25	8,613.28	-40,385.74	None	3.9
			58,715,622.33		56,438,354.23	42.13%		1017
Sub Total Treasury Note	60,168,000.00	2.50	58,715,622.33	4.66	311,732.16	-2,277,268.10		2.68
			139,430,651.48		135,434,000.59	100.00%		589
TOTAL PORTFOLIO	140,816,675.81	2.51	139,431,202.71	4.08	477,292.81	-3,997,202.12		1.54



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 5/31/2023, End Date: 6/30/2023

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	6/5/2023	91282CGH8	1,755,000.00	T-Note 3.5 1/31/2028	98.89	1,735,461.91	21,210.29	3.76	1,756,672.20
Subtotal			1,755,000.00			1,735,461.91	21,210.29		1,756,672.20
Deposit	6/30/2023	CASH3004	1,090,531.00	Pacific Premier Bank Cash	100.00	1,090,531.00	0.00	0.00	1,090,531.00
Deposit	6/30/2023	CWB0904	378.21	Community West Bank MM	100.00	378.21	0.00	0.00	378.21
Deposit	6/30/2023	CAMP1001	450.04	CAMP LGIP	100.00	450.04	0.00	0.00	450.04
Deposit	6/30/2023	MM9730	53,043.75	Zions Bank MM	100.00	53,043.75	0.00	0.00	53,043.75
Subtotal			1,144,403.00			1,144,403.00	0.00		1,144,403.00
Total Buy Transactions			2,899,403.00			2,879,864.91	21,210.29		2,901,075.20
Interest/Dividends									
Interest	6/1/2023	3137BTUMI	0.00	FHLMC MBS 3.347 11/25/2026		0.00	1,729.28	0.00	1,729.28
Interest	6/4/2023	3137EAF2	0.00	FHLMC 0.25 12/4/2023		0.00	581.25	0.00	581.25
Interest	6/8/2023	3130A0F70	0.00	FHLB 3.375 12/8/2023		0.00	32,568.75	0.00	32,568.75
Interest	6/17/2023	3135G04Z3	0.00	FNMA 0.5 6/17/2025		0.00	5,562.50	0.00	5,562.50
Interest	6/30/2023	912828ZV5	0.00	T-Note 0.5 6/30/2027		0.00	2,100.00	0.00	2,100.00
Interest	6/30/2023	CWB0904	0.00	Community West Bank MM		0.00	378.21	0.00	378.21
Interest	6/30/2023	91282CDQ1	0.00	T-Note 1.25 12/31/2026		0.00	25,906.25	0.00	25,906.25
Interest	6/30/2023	CAMP1001	0.00	CAMP LGIP		0.00	450.04	0.00	450.04
Interest	6/30/2023	912828XX3	0.00	T-Note 2 6/30/2024		0.00	9,850.00	0.00	9,850.00
Interest	6/30/2023	9128287B0	0.00	T-Note 1.875 6/30/2026		0.00	15,187.50	0.00	15,187.50
Subtotal			0.00			0.00	94,313.78		94,313.78
Total Interest/Dividends			0.00			0.00	94,313.78		94,313.78
Sell Transactions									
Sell	6/5/2023	3135G0U43	1,210,000.00	FNMA 2.875 9/12/2023	0.00	1,201,578.40	8,020.45	0.00	1,209,598.85
Sell	6/5/2023	3137EAEV7	555,000.00	FHLMC 0.25 8/24/2023	0.00	548,839.50	389.27	0.00	549,228.77
Subtotal			1,765,000.00			1,750,417.90	8,409.72		1,758,827.62
Withdraw	6/2/2023	MM9730	20,871.88	Zions Bank MM	0.00	20,871.88	0.00	0.00	20,871.88
Withdraw	6/30/2023	LAIF0271	1,650,000.00	LAIF LGIP	0.00	1,650,000.00	0.00	0.00	1,650,000.00



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 5/31/2023, End Date: 6/30/2023

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
			Subtotal			1,670,871.88	0.00		1,670,871.88
Total Sell Transactions			3,435,871.88			3,421,289.78	8,409.72		3,429,699.50