



**CITY OF PASO ROBLES**  
**MONTHLY TREASURERS REPORT**  
**JULY 31, 2022**

This report presents the City’s investment portfolio as of July 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 July 31, 2022 included the following and are listed by type:

<b>Security Sector</b>	<b>Face Amount/Shares</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>YTM @ Cost</b>	<b>Days To Maturity</b>
Cash	5,506,222.05	5,506,222.05	5,506,222.05	4.73	0.00	1
Certificate Of Deposit	445,000.00	438,810.94	445,000.00	0.38	0.59	229
Corporate	11,245,000.00	11,049,587.10	11,515,138.90	9.90	1.66	744
Local Government Investment Pool	44,828,800.42	44,828,800.42	44,828,800.42	38.54	1.09	1
Money Market	1,000,365.39	1,000,365.39	1,000,365.39	0.86	0.46	1
Municipal	115,000.00	112,804.65	115,000.00	0.10	1.48	335
US Agency	20,270,000.00	19,526,665.34	20,396,241.11	17.53	1.13	745
US Treasury	32,990,000.00	31,293,451.45	32,521,333.15	27.96	1.37	1,021
<b>Total / Average</b>	<b>116,400,387.86</b>	<b>113,756,707.34</b>	<b>116,328,101.02</b>	<b>100.00</b>	<b>1.17</b>	<b>491</b>

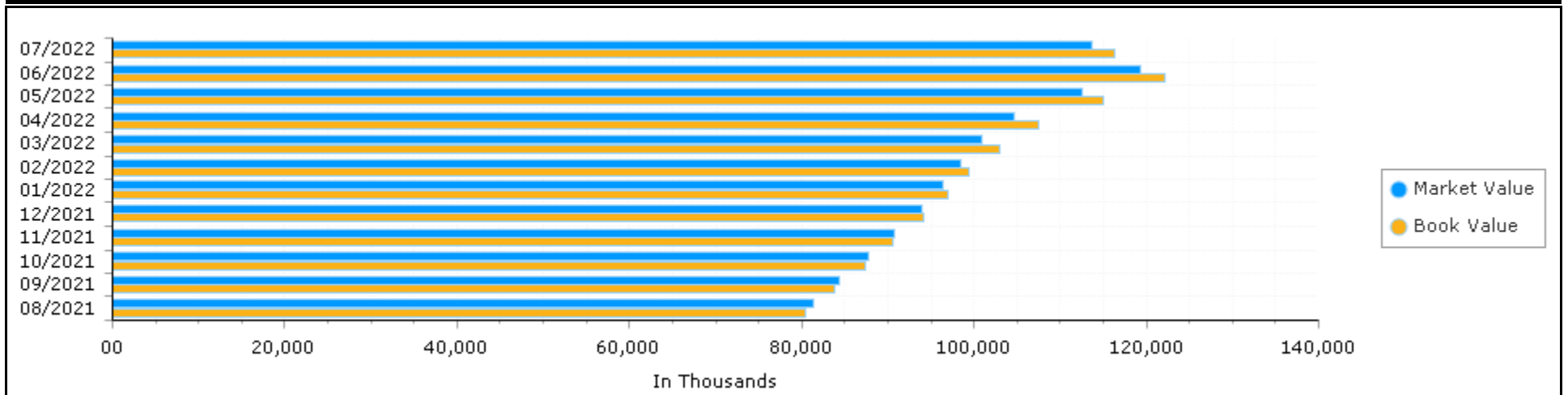


## City of Paso Robles Portfolio Summary by Month All Portfolios

Begin Date: 8/31/2021, End Date: 7/31/2022

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
8/31/2021	81,415,583.74	80,471,378.96	944,204.78	1.04	0.35	1.89	708
9/30/2021	84,458,711.58	83,743,330.15	715,381.43	0.99	0.42	1.81	678
10/31/2021	87,754,119.25	87,461,135.38	292,983.87	0.92	0.55	1.74	648
11/30/2021	90,718,648.03	90,596,338.77	122,309.26	0.87	0.58	1.67	625
12/31/2021	94,023,537.26	94,124,335.90	-100,798.64	0.83	0.65	1.62	603
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
<b>Total / Average</b>	<b>98,691,191.96</b>	<b>99,736,347.34</b>	<b>-1,045,155.38</b>	<b>0.96</b>	<b>1.20</b>	<b>1.53</b>	<b>576</b>

### Market Value / Book Value Comparison





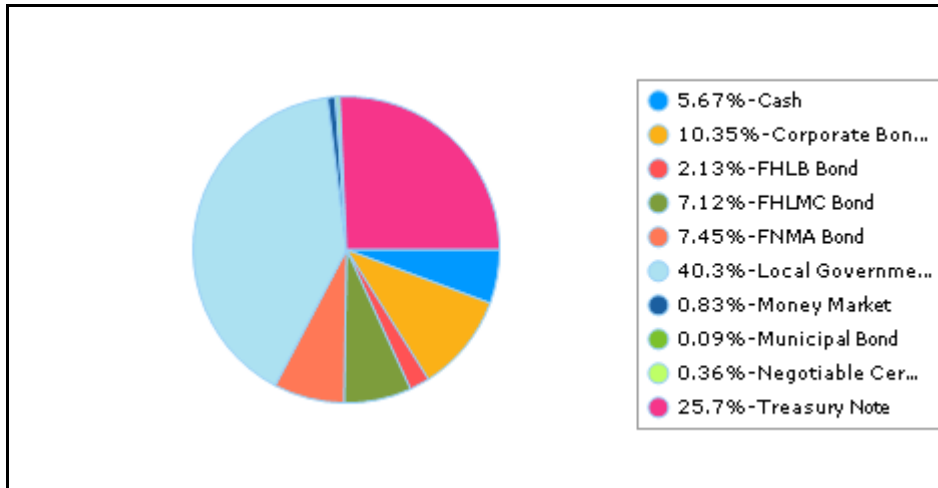
## City of Paso Robles Distribution by Security Type - Book Value All Portfolios

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

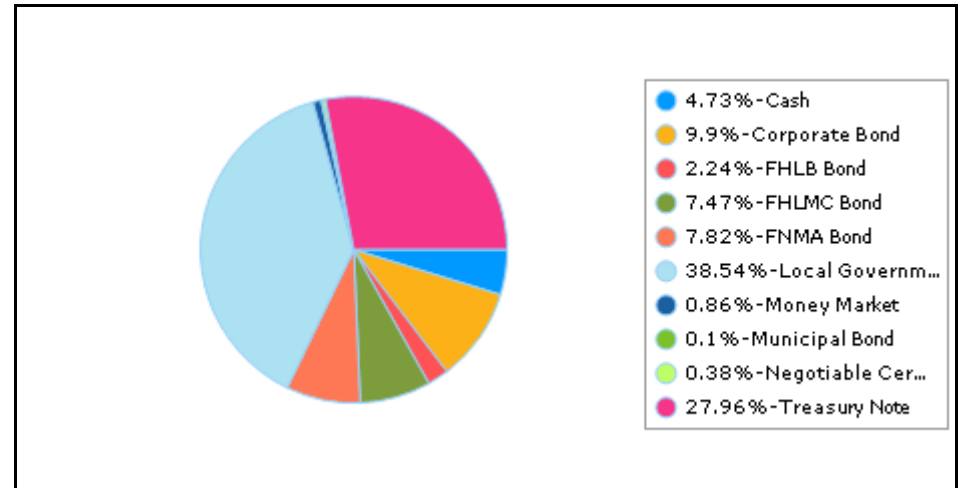
### Security Type Allocation

Security Type	Book Value 6/30/2022	% of Portfolio 6/30/2022	Book Value 7/31/2022	% of Portfolio 7/31/2022
Cash	6,929,028.81	5.67	5,506,222.05	4.73
Corporate Bond	12,641,229.10	10.35	11,515,138.90	9.90
FHLB Bond	2,603,809.41	2.13	2,603,809.41	2.24
FHLMC Bond	8,693,031.75	7.12	8,693,031.75	7.47
FNMA Bond	9,099,399.95	7.45	9,099,399.95	7.82
Local Government Investment Pool	49,237,391.63	40.30	44,828,800.42	38.54
Money Market	1,010,996.83	0.83	1,000,365.39	0.86
Municipal Bond	115,000.00	0.09	115,000.00	0.10
Negotiable Certificate Of Deposit	445,000.00	0.36	445,000.00	0.38
Treasury Note	31,396,200.73	25.70	32,521,333.15	27.96
<b>Total / Average</b>	<b>122,171,088.21</b>	<b>100.00</b>	<b>116,328,101.02</b>	<b>100.00</b>

### Portfolio Holdings as of 6/30/2022



### Portfolio Holdings as of 7/31/2022





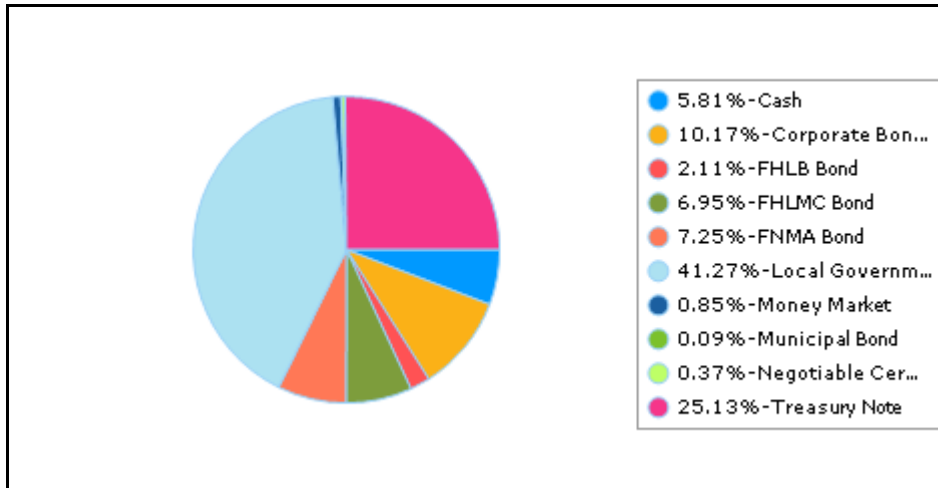
## City of Paso Robles Distribution by Security Type - Market Value All Portfolios

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

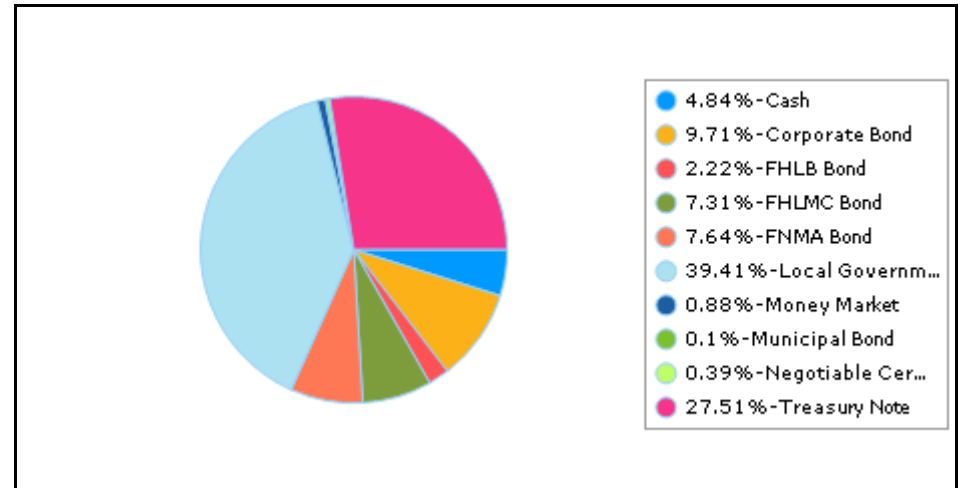
### Security Type Allocation

Security Type	Market Value 6/30/2022	% of Portfolio 6/30/2022	Market Value 7/31/2022	% of Portfolio 7/31/2022
Cash	6,929,028.81	5.81	5,506,222.05	4.84
Corporate Bond	12,136,620.99	10.17	11,049,587.10	9.71
FHLB Bond	2,519,684.32	2.11	2,521,835.57	2.22
FHLMC Bond	8,292,697.89	6.95	8,319,281.08	7.31
FNMA Bond	8,650,903.56	7.25	8,685,548.69	7.64
Local Government Investment Pool	49,237,391.63	41.27	44,828,800.42	39.41
Money Market	1,010,996.83	0.85	1,000,365.39	0.88
Municipal Bond	112,842.60	0.09	112,804.65	0.10
Negotiable Certificate Of Deposit	438,677.97	0.37	438,810.94	0.39
Treasury Note	29,976,949.86	25.13	31,293,451.45	27.51
<b>Total / Average</b>	<b>119,305,794.46</b>	<b>100.00</b>	<b>113,756,707.34</b>	<b>100.00</b>

### Portfolio Holdings as of 6/30/2022



### Portfolio Holdings as of 7/31/2022





## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2022

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
<b>Cash</b>								
Pacific Premier Bank Cash		12/31/2019	5,506,222.05	100.00	5,506,222.05	4.73%	NR	1
CASH3004	5,506,222.05	0.00	5,506,222.05	0.00		0.00	NR	0
			<b>5,506,222.05</b>		<b>5,506,222.05</b>	<b>4.73%</b>		<b>1</b>
<b>Sub Total Cash</b>	<b>5,506,222.05</b>	<b>0.00</b>	<b>5,506,222.05</b>	<b>0.00</b>		<b>0.00</b>		<b>0</b>
<b>Corporate Bond</b>								
Amazon 2.4 2/22/2023-23		4/15/2019	940,851.50	99.67	946,818.26	0.81%	Moodys-A2	175
023135AW6	950,000.00	2.66	940,851.50	3.01	10,070.00	5,966.76	S&P-AA-	0.55
BANK OF AMERICA CORP 3.3 1/11/2023		5/20/2020	474,196.50	100.08	450,338.47	0.41%	Moodys-A2	164
06051GEU9	450,000.00	1.23	474,196.50	3.12	825.00	-23,858.03	S&P-A-	0.44
Bank of America Var. Corp 4/2/2026 -25		3/22/2022	475,000.00	97.67	463,940.65	0.41%	Moodys-A2	976
06051GKM0	475,000.00	3.38	475,000.00	3.38	6,079.84	-11,059.35	S&P-A-	0
Bank of New York 2.2 8/16/2023-23		11/6/2019	988,644.50	99.19	976,996.59	0.85%	Moodys-A1	320
06406FAD5	985,000.00	2.10	988,644.50	3.00	9,932.08	-11,647.91	S&P-A	1.03
Home Depot Inc 2.7 4/1/2023-23		4/6/2018	686,770.00	99.67	697,683.46	0.59%	Moodys-A2	154
437076AZ5	700,000.00	3.11	686,770.00	3.20	6,300.00	10,913.46	S&P-A	0.66
IBRD   Supranational 0.5 9/23/2024		9/23/2021	869,356.20	94.84	825,073.20	0.75%	Moodys-Aaa	785
4581X0DZ8	870,000.00	0.53	869,356.20	3.00	1,546.67	-44,283.00	S&P-AAA	2.13
INTEL CORP 3.4 3/25/2025-25		5/20/2020	484,220.25	100.32	436,395.05	0.42%	Moodys-A1	940
458140BP4	435,000.00	1.00	484,220.25	3.27	5,176.50	-47,825.20	S&P-A+	2.53
John Deere Capital Corp 1.25 1/10/2025		3/10/2022	472,748.90	95.63	463,789.35	0.41%	Moodys-A2	894
24422EVY2	485,000.00	2.17	472,748.90	3.12	353.65	-8,959.55	S&P-A	2.41
Johnson & Johnson 0.55 9/1/2025-25		9/24/2020	441,262.80	93.25	410,300.46	0.38%	Moodys-Aaa	1097
478160CN2	440,000.00	0.49	441,262.80	2.85	1,008.33	-30,962.34	S&P-AAA	3.05
JP Morgan Chase & Co 3.625 5/13/2024		9/24/2020	525,877.25	100.87	479,130.42	0.45%	Moodys-A2	652
46625HJX9	475,000.00	0.64	525,877.25	3.12	3,730.73	-46,746.83	S&P-A-	1.73



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2022

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
JP Morgan Chase & Co Var. Corp 9/16/2024 -23		9/16/2020	325,000.00	96.28	312,923.06	0.28%	Moody's-A2	412
46647PBS4	325,000.00	0.65	325,000.00	0.65	795.84	-12,076.94	S&P-A-	0
Mastercard INC 2 3/3/2025-25		3/17/2021	458,440.40	97.54	429,169.93	0.39%	Moody's-A1	918
57636QAN4	440,000.00	0.92	458,440.40	2.99	3,617.78	-29,270.47	S&P-A+	2.51
Microsoft Corp 2.7 2/12/2025-24		3/17/2021	1,067,560.00	99.77	997,651.13	0.92%	Moody's-Aaa	835
594918BB9	1,000,000.00	0.93	1,067,560.00	2.80	12,675.00	-69,908.87	S&P-AAA	2.43
NOVARTIS CAPITAL CORP 1.75 2/14/2025- 25		5/12/2020	956,542.50	97.17	898,847.23	0.82%	Moody's-A1	898
66989HAP3	925,000.00	1.01	956,542.50	2.91	7,509.20	-57,695.27	S&P-AA-	2.47
Pepsico INC 2.75 4/30/2025-25		3/17/2021	454,869.00	99.43	422,580.90	0.39%	Moody's-A1	914
713448CT3	425,000.00	1.00	454,869.00	2.97	2,921.88	-32,288.10	S&P-A+	2.65
Pfizer Inc 2.95 3/15/2024-24		6/5/2019	989,887.35	100.05	965,488.35	0.85%	Moody's-A1	564
717081ES8	965,000.00	2.38	989,887.35	2.92	10,754.39	-24,399.00	S&P-AA-	1.58
State Street Corp Var. Corp 3/30/2026 -25		3/17/2022	626,225.00	97.24	607,767.43	0.54%	Moody's-A1	973
857477BM4	625,000.00	2.90	626,225.00	2.90	6,043.75	-18,457.57	S&P-A	0
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	96.25	264,693.16	0.24%	Moody's-A1	928
89236TGT6	275,000.00	1.58	277,686.75	3.36	2,310.00	-12,993.59	S&P-AA-	2.47
			<b>11,515,138.90</b>		<b>11,049,587.10</b>	<b>9.91%</b>		<b>665</b>
<b>Sub Total Corporate Bond</b>	<b>11,245,000.00</b>	<b>1.66</b>	<b>11,515,138.90</b>	<b>2.95</b>	<b>91,650.64</b>	<b>-465,551.80</b>		<b>1.58</b>
<b>FHLB Bond</b>								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	93.95	582,460.79	0.53%	Moody's-Aaa	988
3130AJHU6	620,000.00	0.60	616,924.80	2.84	921.39	-34,464.01	S&P-AA+	2.68
FHLB 3.375 12/8/2023		1/31/2019	1,986,884.61	100.49	1,939,374.78	1.71%	Moody's-Aaa	495
3130A0F70	1,930,000.00	2.72	1,986,884.61	3.00	9,589.69	-47,509.83	S&P-AA+	1.33
			<b>2,603,809.41</b>		<b>2,521,835.57</b>	<b>2.24%</b>		<b>612</b>
<b>Sub Total FHLB Bond</b>	<b>2,550,000.00</b>	<b>2.22</b>	<b>2,603,809.41</b>	<b>2.97</b>	<b>10,511.08</b>	<b>-81,973.84</b>		<b>1.65</b>



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2022

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
<b>FHLMC Bond</b>								
FHLMC 0.25 12/4/2023		12/4/2020	464,539.65	96.47	448,572.15	0.4%	Moodys-Aaa	491
3137EAF2	465,000.00	0.28	464,539.65	2.96	184.06	-15,967.50	S&P-AA+	1.34
FHLMC 0.25 6/26/2023		6/26/2020	887,401.20	97.47	867,452.69	0.76%	Moodys-Aaa	330
3137EAE4	890,000.00	0.35	887,401.20	3.12	216.32	-19,948.51	S&P-AA+	0.9
FHLMC 0.25 8/24/2023		8/21/2020	554,433.90	97.15	539,187.60	0.48%	None	389
3137EAEV7	555,000.00	0.28	554,433.90	2.99	605.10	-15,246.30	None	1.06
FHLMC 0.3 11/16/2023-22		11/16/2020	499,600.00	96.62	483,124.29	0.43%	Moodys-Aaa	108
3134GXBL7	500,000.00	0.33	499,600.00	2.98	312.50	-16,475.71	S&P-AA+	1.29
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	92.92	534,284.31	0.49%	Moodys-Aaa	1086
3137EAEU9	575,000.00	0.48	572,136.50	2.88	59.90	-37,852.19	S&P-AA+	2.96
FHLMC 0.375 9/23/2025		9/25/2020	852,426.45	92.57	791,465.05	0.73%	Moodys-Aaa	1150
3137EAEX3	855,000.00	0.44	852,426.45	2.86	1,140.00	-60,961.40	S&P-AA+	3.12
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	96.64	1,319,120.45	1.17%	Moodys-Aaa	927
3137EAEPO	1,365,000.00	1.52	1,363,948.95	2.89	9,611.88	-44,828.50	S&P-AA+	2.47
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	96.64	1,840,970.30	1.71%	Moodys-Aaa	927
3137EAEPO	1,905,000.00	0.56	1,987,715.10	2.89	13,414.38	-146,744.80	S&P-AA+	2.47
FHLMC 2.75 6/19/2023		1/4/2019	1,510,830.00	99.67	1,495,104.24	1.3%	Moodys-Aaa	323
3137EAE5	1,500,000.00	2.58	1,510,830.00	3.13	4,812.50	-15,725.76	S&P-AA+	0.88
<b>Sub Total FHLMC Bond</b>	<b>8,610,000.00</b>	<b>0.97</b>	<b>8,693,031.75</b>	<b>2.96</b>	<b>30,356.64</b>	<b>-373,750.67</b>		<b>1.91</b>
<b>FNMA Bond</b>								
FNMA 0.25 5/22/2023		5/22/2020	473,570.25	97.81	464,618.84	0.41%	Moodys-Aaa	295
3135G04Q3	475,000.00	0.35	473,570.25	3.01	227.60	-8,951.41	S&P-AA+	0.81
FNMA 0.25 7/10/2023		7/10/2020	1,252,301.75	97.41	1,222,474.43	1.08%	S&P-AA-	344
3135G05G4	1,255,000.00	0.32	1,252,301.75	3.06	183.02	-29,827.32	Moodys-Aaa	0.94



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2022

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
FNMA 0.375 8/25/2025		10/16/2020	597,972.00	92.67	556,018.76	0.51%	Moodys-Aaa	1121
3135G05X7	600,000.00	0.45	597,972.00	2.89	975.00	-41,953.24	S&P-AA+	3.05
FNMA 0.5 11/7/2025		11/12/2020	896,778.00	92.65	833,836.16	0.77%	Moodys-Aaa	1195
3135G06G3	900,000.00	0.57	896,778.00	2.87	1,050.00	-62,941.84	S&P-AA+	3.24
FNMA 0.5 11/7/2025		11/16/2020	499,250.00	92.65	463,242.31	0.43%	Moodys-Aaa	1195
3135G06G3	500,000.00	0.53	499,250.00	2.87	583.33	-36,007.69	S&P-AA+	3.24
FNMA 0.5 11/7/2025		12/4/2020	569,481.30	92.65	528,096.23	0.49%	Moodys-Aaa	1195
3135G06G3	570,000.00	0.52	569,481.30	2.87	665.00	-41,385.07	S&P-AA+	3.24
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	93.49	925,505.46	0.85%	Moodys-Aaa	1052
3135G04Z3	990,000.00	0.54	987,950.70	2.88	605.00	-62,445.24	S&P-AA+	2.86
FNMA 0.5 6/17/2025		8/5/2020	1,242,002.45	93.49	1,154,544.69	1.07%	Moodys-Aaa	1052
3135G04Z3	1,235,000.00	0.38	1,242,002.45	2.88	754.72	-87,457.76	S&P-AA+	2.86
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	94.08	719,678.64	0.66%	Moodys-Aaa	996
3135G03U5	765,000.00	0.67	763,424.10	2.90	1,314.84	-43,745.46	S&P-AA+	2.7
FNMA 2.875 9/12/2023		12/6/2018	1,816,669.40	99.86	1,817,533.17	1.56%	Moodys-Aaa	408
3135G0U43	1,820,000.00	2.92	1,816,669.40	3.00	20,203.26	863.77	S&P-AA+	1.09
<b>Sub Total FNMA Bond</b>	<b>9,110,000.00</b>	<b>0.96</b>	<b>9,099,399.95</b>	<b>2.94</b>	<b>8,685,548.69</b>	<b>7.83%</b>		<b>817</b>
<b>Local Government Investment Pool</b>								
CAMP LGIP		12/31/2019	100,973.56	100.00	100,973.56	0.09%	NR	1
CAMP1001	100,973.56	1.64	100,973.56	1.64		0.00	NR	0
LAIF LGIP		12/31/2019	44,727,826.86	100.00	44,727,826.86	38.45%	NR	1
LAIF0271	44,727,826.86	1.09	44,727,826.86	1.09		0.00	NR	0
<b>Sub Total Local Government Investment Pool</b>	<b>44,828,800.42</b>	<b>1.09</b>	<b>44,828,800.42</b>	<b>1.09</b>	<b>44,828,800.42</b>	<b>38.54%</b>		<b>0</b>
<b>Money Market</b>								





## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2022

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
Community West Bank MM		12/31/2019	1,000,365.39	100.00	1,000,365.39	0.86%	NR	1
CWB0904	1,000,365.39	0.46	1,000,365.39	0.46		0.00	NR	0
<b>Sub Total Money Market</b>	<b>1,000,365.39</b>	<b>0.46</b>	<b>1,000,365.39</b>	<b>0.46</b>	<b>1,000,365.39</b>	<b>0.86%</b>	<b>0.00</b>	<b>1</b>
<b>Municipal Bond</b>								
CA State Earthquake Authority 1.477 7/1/2023		11/24/2020	115,000.00	98.09	112,804.65	0.1%	NR	335
13017HAK2	115,000.00	1.48	115,000.00	3.61	141.55	-2,195.35	NR	0.91
<b>Sub Total Municipal Bond</b>	<b>115,000.00</b>	<b>1.48</b>	<b>115,000.00</b>	<b>3.61</b>	<b>141.55</b>	<b>-2,195.35</b>	<b>0.1%</b>	<b>335</b>
<b>Negotiable Certificate Of Deposit</b>								
Credit Suisse New York 0.59 3/17/2023		3/23/2021	445,000.00	98.61	438,810.94	0.38%	FDIC Insured	229
22552G3C2	445,000.00	0.59	445,000.00	2.86	991.86	-6,189.06	None	0.63
<b>Sub Total Negotiable Certificate Of Deposit</b>	<b>445,000.00</b>	<b>0.59</b>	<b>445,000.00</b>	<b>2.86</b>	<b>991.86</b>	<b>-6,189.06</b>	<b>0.38%</b>	<b>229</b>
<b>Treasury Note</b>								
T-Note 0.125 2/15/2024		3/5/2021	1,662,889.45	95.78	1,599,546.04	1.43%	Moody's-Aaa	564
91282CBM2	1,670,000.00	0.27	1,662,889.45	2.95	957.25	-63,343.41	S&P-AA+	1.54
T-Note 0.25 10/31/2025		10/6/2021	1,517,062.50	92.07	1,427,089.65	1.3%	Moody's-Aaa	1188
91282CAT8	1,550,000.00	0.78	1,517,062.50	2.82	968.75	-89,972.85	S&P-AA+	3.24
T-Note 0.25 8/31/2025		8/4/2021	1,711,280.86	92.40	1,598,492.32	1.47%	Moody's-Aaa	1127
91282CAJ0	1,730,000.00	0.52	1,711,280.86	2.84	1,798.17	-112,788.54	S&P-AA+	3.07
T-Note 0.25 9/30/2025		9/8/2021	1,317,544.53	92.23	1,235,888.70	1.13%	Moody's-Aaa	1157
91282CAM3	1,340,000.00	0.67	1,317,544.53	2.83	1,116.67	-81,655.83	S&P-AA+	3.15
T-Note 0.375 1/31/2026		7/7/2021	622,796.09	91.95	583,902.19	0.54%	Moody's-Aaa	1280
91282CBH3	635,000.00	0.80	622,796.09	2.81	0.00	-38,893.90	S&P-AA+	3.48



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2022

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 0.375 1/31/2026		1/6/2022	1,639,703.13	91.95	1,563,202.70	1.41%	Moodys-Aaa	1280
91282CBH3	1,700,000.00	1.27	1,639,703.13	2.81	0.00	-76,500.43	S&P-AA+	3.48
T-Note 0.375 1/31/2026		2/22/2022	723,193.95	91.95	703,441.22	0.62%	Moodys-Aaa	1280
91282CBH3	765,000.00	1.82	723,193.95	2.81	0.00	-19,752.73	S&P-AA+	3.48
T-Note 0.375 1/31/2026		5/4/2022	1,004,859.38	91.95	1,016,081.76	0.86%	Moodys-Aaa	1280
91282CBH3	1,105,000.00	2.95	1,004,859.38	2.81	0.00	11,222.38	S&P-AA+	3.48
T-Note 0.375 11/30/2025		11/3/2021	1,422,872.66	92.29	1,347,477.80	1.22%	Moodys-Aaa	1218
91282CAZ4	1,460,000.00	1.01	1,422,872.66	2.81	912.50	-75,394.86	S&P-AA+	3.31
T-Note 0.375 11/30/2025		3/9/2022	997,171.88	92.29	969,076.50	0.86%	Moodys-Aaa	1218
91282CAZ4	1,050,000.00	1.78	997,171.88	2.81	656.25	-28,095.38	S&P-AA+	3.31
T-Note 0.5 2/28/2026		3/5/2021	1,662,609.38	92.23	1,549,537.92	1.43%	Moodys-Aaa	1308
91282CBQ3	1,680,000.00	0.71	1,662,609.38	2.79	3,492.39	-113,071.46	S&P-AA+	3.55
T-Note 0.5 2/28/2026		12/7/2021	1,590,867.77	92.23	1,508,032.44	1.37%	Moodys-Aaa	1308
91282CBQ3	1,635,000.00	1.16	1,590,867.77	2.79	3,398.85	-82,835.33	S&P-AA+	3.55
T-Note 0.75 5/31/2026		6/4/2021	1,206,171.48	92.65	1,121,092.83	1.04%	S&P-AA+	1400
91282CCF6	1,210,000.00	0.82	1,206,171.48	2.78	1,512.50	-85,078.65	Moodys-Aaa	3.78
T-Note 0.75 5/31/2026		6/8/2022	829,418.36	92.65	838,503.32	0.71%	S&P-AA+	1400
91282CCF6	905,000.00	2.99	829,418.36	2.78	1,131.25	9,084.96	Moodys-Aaa	3.78
T-Note 0.875 9/30/2026		4/7/2022	989,797.85	92.66	996,097.15	0.85%	Moodys-Aaa	1522
91282CCZ2	1,075,000.00	2.77	989,797.85	2.75	3,135.42	6,299.30	S&P-AA+	4.08
T-Note 1.125 1/15/2025		3/9/2022	994,021.48	95.88	968,337.50	0.85%	Moodys-Aaa	899
91282CDS7	1,010,000.00	1.70	994,021.48	2.88	494.02	-25,683.98	S&P-AA+	2.43
T-Note 1.125 1/15/2025		5/5/2022	570,984.38	95.88	575,250.00	0.49%	Moodys-Aaa	899
91282CDS7	600,000.00	3.01	570,984.38	2.88	293.48	4,265.62	S&P-AA+	2.43



## City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2022

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	98.33	627,333.28	0.52%	Moodys-Aaa	365
912828S92	638,000.00	2.31	610,336.72	2.96	0.00	16,996.56	S&P-AA+	1
T-Note 1.5 2/29/2024		3/9/2022	999,453.13	97.77	977,695.00	0.86%	Moodys-Aaa	578
91282CEA5	1,000,000.00	1.53	999,453.13	2.95	6,236.41	-21,758.13	S&P-AA+	1.56
T-Note 1.5 9/30/2024		3/4/2021	446,645.70	97.09	417,469.37	0.38%	Moodys-Aaa	792
912828YH7	430,000.00	0.41	446,645.70	2.90	2,150.00	-29,176.33	S&P-AA+	2.13
T-Note 1.625 5/31/2023		2/13/2019	534,696.56	98.89	547,875.53	0.46%	Moodys-Aaa	304
912828R69	554,000.00	2.49	534,696.56	2.98	1,500.42	13,178.97	S&P-AA+	0.83
T-Note 1.875 8/31/2024		9/12/2019	1,066,611.33	97.92	1,028,139.00	0.92%	Moodys-Aaa	762
912828U3	1,050,000.00	1.54	1,066,611.33	2.91	8,185.29	-38,472.33	S&P-AA+	2.04
T-Note 2 6/30/2024		7/3/2019	995,157.81	98.34	968,608.62	0.86%	Moodys-Aaa	700
912828XX3	985,000.00	1.78	995,157.81	2.90	1,659.51	-26,549.19	S&P-AA+	1.89
T-Note 2.125 11/30/2023		1/4/2019	1,375,335.94	98.93	1,385,070.40	1.18%	Moodys-Aaa	487
912828U57	1,400,000.00	2.51	1,375,335.94	2.95	4,958.33	9,734.46	S&P-AA+	1.32
T-Note 2.125 2/29/2024		4/21/2021	1,272,579.69	98.70	1,194,213.13	1.09%	Moodys-Aaa	578
912828W48	1,210,000.00	0.31	1,272,579.69	2.97	10,690.25	-78,366.56	S&P-AA+	1.55
T-Note 2.125 3/31/2024		1/7/2020	995,452.15	98.64	961,783.88	0.86%	Moodys-Aaa	609
912828W71	975,000.00	1.61	995,452.15	2.96	6,906.25	-33,668.27	S&P-AA+	1.64
T-Note 2.25 2/15/2027		7/7/2022	1,125,132.42	97.86	1,130,276.07	0.97%	Moodys-Aaa	1660
912828V98	1,155,000.00	2.85	1,125,132.42	2.76	11,916.92	5,143.65	S&P-AA+	4.29
T-Note 2.375 2/29/2024		8/12/2021	1,044,279.14	99.11	984,156.34	0.9%	Moodys-Aaa	578
912828G0	993,000.00	0.34	1,044,279.14	2.95	9,805.20	-60,122.80	S&P-AA+	1.55
T-Note 2.375 8/15/2024		9/25/2019	555,334.18	98.94	529,336.49	0.48%	Moodys-Aaa	746
912828D56	535,000.00	1.56	555,334.18	2.91	5,826.62	-25,997.69	S&P-AA+	1.98



**City of Paso Robles**  
**Portfolio Holdings by Security Type**  
**All Portfolios**

Date: 7/31/2022

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 2.625 1/31/2026		2/8/2021	890,625.59	99.45	800,597.46	0.77%	Moody's-Aaa	1280
9128286A3	805,000.00	0.46	890,625.59	2.79	0.00	-90,028.13	S&P-AA+	3.37
T-Note 2.875 9/30/2023		1/7/2020	146,447.66	99.89	139,846.84	0.13%	Moody's-Aaa	426
9128285D8	140,000.00	1.60	146,447.66	2.97	1,341.67	-6,600.82	S&P-AA+	1.15
<b>Sub Total Treasury Note</b>	<b>32,990,000.00</b>	<b>1.37</b>	<b>32,521,333.15</b>	<b>2.86</b>	<b>31,293,451.45</b>	<b>27.96%</b>		<b>1021</b>
			<b>116,328,101.02</b>		<b>113,756,707.34</b>	<b>100.00%</b>		<b>482</b>
<b>TOTAL PORTFOLIO</b>	<b>116,400,387.86</b>	<b>1.17</b>	<b>116,328,101.02</b>	<b>2.05</b>	<b>251,257.91</b>	<b>-2,571,393.68</b>		<b>1.28</b>



## City of Paso Robles Transaction Summary by Action All Portfolios

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

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
<b>Buy Transactions</b>									
Buy	7/7/2022	912828V98	1,155,000.00	T-Note 2.25 2/15/2027	97.41	1,125,132.42	10,193.99	2.85	1,135,326.41
<b>Subtotal</b>			<b>1,155,000.00</b>			<b>1,125,132.42</b>	<b>10,193.99</b>		<b>1,135,326.41</b>
Deposit	7/1/2022	MM9730	1.68	Zions Bank MM	100.00	1.68	0.00	0.00	1.68
Deposit	7/15/2022	LAIF0271	78,268.35	LAIF LGIP	100.00	78,268.35	0.00	0.00	78,268.35
Deposit	7/29/2022	CWB0904	365.39	Community West Bank MM	100.00	365.39	0.00	0.00	365.39
Deposit	7/31/2022	CAMP1001	140.44	CAMP LGIP	100.00	140.44	0.00	0.00	140.44
<b>Subtotal</b>			<b>78,775.86</b>			<b>78,775.86</b>	<b>0.00</b>		<b>78,775.86</b>
<b>Total Buy Transactions</b>			<b>1,233,775.86</b>			<b>1,203,908.28</b>	<b>10,193.99</b>		<b>1,214,102.27</b>
<b>Interest/Dividends</b>									
Interest	7/1/2022	13017HAK2	0.00	CA State Earthquake Authority 1.477 7/1/2023		0.00	849.28	0.00	849.28
Interest	7/1/2022	MM9730	0.00	Zions Bank MM		0.00	1.68	0.00	1.68
Interest	7/10/2022	3135G05G4	0.00	FNMA 0.25 7/10/2023		0.00	1,568.75	0.00	1,568.75
Interest	7/10/2022	24422EVY2	0.00	John Deere Capital Corp 1.25 1/10/2025		0.00	3,031.25	0.00	3,031.25
Interest	7/11/2022	06051GEU9	0.00	BANK OF AMERICA CORP 3.3 1/11/2023		0.00	7,425.00	0.00	7,425.00
Interest	7/15/2022	LAIF0271	0.00	LAIF LGIP		0.00	78,268.35	0.00	78,268.35
Interest	7/15/2022	91282CDS7	0.00	T-Note 1.125 1/15/2025		0.00	9,056.25	0.00	9,056.25
Interest	7/21/2022	3137EAEU9	0.00	FHLMC 0.375 7/21/2025		0.00	1,078.13	0.00	1,078.13
Interest	7/29/2022	CWB0904	0.00	Community West Bank MM		0.00	365.39	0.00	365.39
Interest	7/31/2022	9128286A3	0.00	T-Note 2.625 1/31/2026		0.00	10,565.63	0.00	10,565.63
Interest	7/31/2022	91282CBH3	0.00	T-Note 0.375 1/31/2026		0.00	7,884.38	0.00	7,884.38
Interest	7/31/2022	CAMP1001	0.00	CAMP LGIP		0.00	140.44	0.00	140.44
Interest	7/31/2022	912828S92	0.00	T-Note 1.25 7/31/2023		0.00	3,987.50	0.00	3,987.50
<b>Subtotal</b>			<b>0.00</b>			<b>0.00</b>	<b>124,222.03</b>		<b>124,222.03</b>
<b>Total Interest/Dividends</b>			<b>0.00</b>			<b>0.00</b>	<b>124,222.03</b>		<b>124,222.03</b>
<b>Sell Transactions</b>									
Sell	7/7/2022	037833DL1	1,130,000.00	Apple Inc 1.7 9/11/2022-22	0.00	1,129,276.80	6,189.89	0.00	1,135,466.69



## City of Paso Robles Transaction Summary by Action All Portfolios

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

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
<b>Subtotal</b>			<b>1,130,000.00</b>			<b>1,129,276.80</b>	<b>6,189.89</b>		<b>1,135,466.69</b>
Withdraw	7/1/2022	MM9730	9,851.68	Zions Bank MM	0.00	9,851.68	0.00	0.00	9,851.68
Withdraw	7/6/2022	CWB0904	1,146.83	Community West Bank MM	0.00	1,146.83	0.00	0.00	1,146.83
Withdraw	7/30/2022	CASH3004	3,768.27	Pacific Premier Bank Cash	0.00	3,768.27	0.00	0.00	3,768.27
Withdraw	7/31/2022	LAIF0271	4,487,000.00	LAIF LGIP	0.00	4,487,000.00	0.00	0.00	4,487,000.00
Withdraw	7/31/2022	CASH3004	1,419,038.49	Pacific Premier Bank Cash	0.00	1,419,038.49	0.00	0.00	1,419,038.49
<b>Subtotal</b>			<b>5,920,805.27</b>			<b>5,920,805.27</b>	<b>0.00</b>		<b>5,920,805.27</b>
<b>Total Sell Transactions</b>			<b>7,050,805.27</b>			<b>7,050,082.07</b>	<b>6,189.89</b>		<b>7,056,271.96</b>