



## Memorandum

To: City Council

Cc: Thomas Frutchey, City Manager  
Executive Managers

From: Mike Compton, City Treasurer

Subject: Monthly Treasurer's Report – February 2018

Date: March 8, 2018

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This report presents the City's investment portfolio as of February, 2017. It includes all investments managed by the City except funds held by various City's trustees; i.e. bond reserve funds, deferred compensation plans, Section 115 Trust plan and other post-retirement benefit funds. This report does include funds under management by PFM Asset Management LLC (PFM). The investment portfolio is in compliance with all State laws.

Funds under management by PFM do not include bank cash accounts nor money market accounts or funds held in the Local Agency Investment Fund (LAIF) managed by State of California Treasurer's Office. Thus, the PFM report attached herein does not reflect these balances. In order to fully report all funds on hand at month end, the first page included herein reflects all the liquidity funds held and managed by the City.

With regards to the PFM Report, it contains two components; the long-term portfolio #69330010 and the short-term portfolio #69330020. PFM's reported 'yield to maturity at market' on the long-term portfolio of 2.42% as compared to last month's 2.28%. The short-term portfolio was 2.23% as compared to last month's 1.56%.

Total Funds on Hand at February, 2018 included the following:

Liquidity Funds (PPB + LAIF + CDs + MM)	\$11,321,724.67
PFM Long Term (less than 5 years @ par)	\$69,605,000.00
PFM Short Term (less than 1 year @ par)	<u>\$ 1,000,000.00</u>
Total Portfolio	<u>\$81,026,724.67</u>

I hereby certify that the City's investment portfolio provides sufficient liquidity to meet the City's cash flow requirements for the next six months.

Please don't hesitate to contact me should you have any questions and/or concerns.

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Michael J. Compton, City Treasurer

**PORTFOLIO LIQUIDITY REPORT - February 28, 2018**

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<b>Issuer</b>	<b>Purchase Date</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>Coupon Rate</b>	<b>YTM 360</b>	<b>YTM 365</b>	<b>Days to Maturity</b>
Local Agency Investment Fund	N/A	\$ 6,200,000.00	\$ 6,200,000.00	\$ 6,200,000.00	1.412	1.393	1.412	1
Pacific Premier Bank - Money Market	06/23/2017	\$ 1,000,345.26	\$ 1,000,345.26	\$ 1,000,345.26	0.400	0.395	0.400	1
Pacific Premier Bank - Money Market	12/1/2017	\$ 3,003,274.85	\$ 3,003,274.85	\$ 3,003,274.85	1.450	1.430	1.450	1
Paciific Premier Bank - Checking	N/A	<u>\$ 1,118,104.56</u>	<u>\$ 1,118,104.56</u>	<u>\$ 1,118,104.56</u>	N/A	N/A	N/A	1
Total All Liquidity Funds		<u><b>\$ 11,321,724.67</b></u>	<u><b>\$ 11,321,724.67</b></u>	<u><b>\$ 11,321,724.67</b></u>				



## Managed Account Summary Statement

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$68,530,120.19</b>
Maturities/Calls	0.00
Principal Dispositions	(1,039,706.25)
Principal Acquisitions	1,040,000.00
Unsettled Trades	0.00
Change in Current Value	(209,548.02)
<b>Closing Market Value</b>	<b>\$68,320,865.92</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	1,044,479.00
Coupon/Interest/Dividend Income	65,412.95
Principal Payments	0.00
Security Purchases	(1,040,000.00)
Net Cash Contribution	(69,891.95)
Reconciling Transactions	0.00

### Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	70,185.70
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	(1,747.27)
<b>Total Cash Basis Earnings</b>	<b>\$68,438.43</b>

### Cash Balance

**Closing Cash Balance** **\$0.00**

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	69,456,713.13
Ending Accrued Interest	312,276.19
Plus Proceeds from Sales	1,044,479.00
Plus Proceeds of Maturities/Calls/Principal Payments	0.00
Plus Coupons/Dividends Received	65,412.95
Less Cost of New Purchases	(1,040,000.00)
Less Beginning Amortized Value of Securities	(69,454,118.04)
Less Beginning Accrued Interest	(289,152.08)
<b>Total Accrual Basis Earnings</b>	<b>\$95,611.15</b>



## Portfolio Summary and Statistics

For the Month Ending **February 28, 2018**

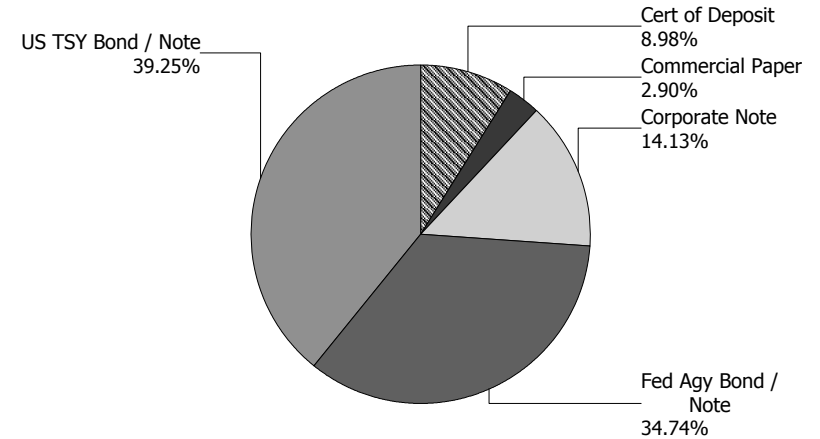
CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

### Account Summary

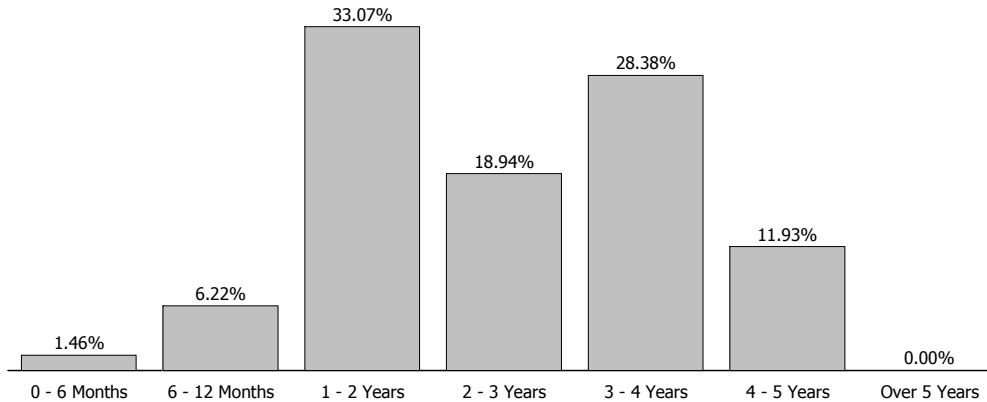
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	27,460,000.00	26,817,633.86	39.25
Federal Agency Bond / Note	24,145,000.00	23,732,981.21	34.74
Corporate Note	9,810,000.00	9,656,718.82	14.13
Commercial Paper	2,000,000.00	1,979,638.00	2.90
Certificate of Deposit	6,190,000.00	6,133,894.03	8.98
<b>Managed Account Sub-Total</b>	<b>69,605,000.00</b>	<b>68,320,865.92</b>	<b>100.00%</b>
Accrued Interest		312,276.19	
<b>Total Portfolio</b>	<b>69,605,000.00</b>	<b>68,633,142.11</b>	

**Unsettled Trades** **0.00** **0.00**

### Sector Allocation



### Maturity Distribution



### Characteristics

Yield to Maturity at Cost	1.77%
Yield to Maturity at Market	2.42%
Duration to Worst	2.41
Weighted Average Days to Maturity	917



## Managed Account Issuer Summary

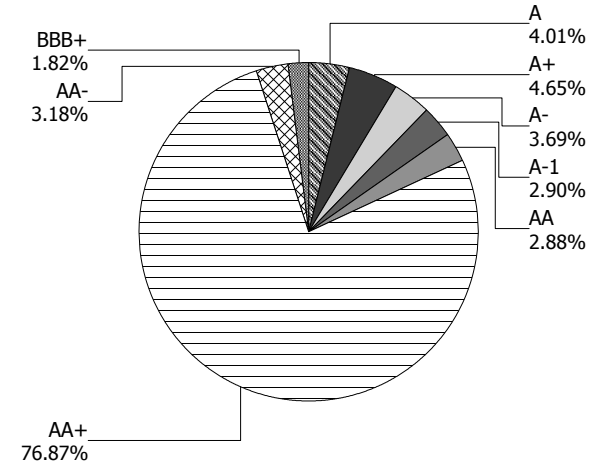
For the Month Ending February 28, 2018

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

### Issuer Summary

Issuer	Market Value of Holdings	Percent
APPLE INC	1,964,006.00	2.87
BANK OF NOVA SCOTIA	1,218,889.70	1.78
BB&T CORPORATION	279,058.32	0.41
BERKSHIRE HATHAWAY INC	1,967,160.00	2.88
BNP PARIBAS	994,766.00	1.46
FANNIE MAE	14,138,878.09	20.70
FEDERAL HOME LOAN BANKS	1,315,435.95	1.93
FREDDIE MAC	8,278,667.17	12.12
IBM CORP	986,380.32	1.44
JP MORGAN CHASE & CO	952,509.04	1.39
MITSUBISHI UFJ FINANCIAL GROUP INC	1,530,391.70	2.24
MORGAN STANLEY	1,243,358.38	1.82
NORDEA BANK AB	1,039,098.32	1.52
SKANDINAVISKA ENSKILDA BANKEN AB	972,743.03	1.42
SUMITOMO MITSUI FINANCIAL GROUP INC	1,222,073.48	1.79
SWEDBANK AB	1,135,569.80	1.66
THE BANK OF NEW YORK MELLON CORPORATION	972,332.90	1.42
UNITED STATES TREASURY	26,817,633.86	39.26
WELLS FARGO & COMPANY	1,291,913.86	1.89
<b>Total</b>	<b>\$68,320,865.92</b>	<b>100.00%</b>

### Credit Quality (S&P Ratings)





**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B DTD 12/31/2016 1.250% 12/31/2018	912828U99	1,345,000.00	AA+	Aaa	01/04/18	01/08/18	1,337,644.53	1.82	2,786.60	1,338,720.36	1,336,015.40
US TREASURY NOTES DTD 06/30/2014 1.625% 06/30/2019	912828WS5	1,500,000.00	AA+	Aaa	12/01/15	12/03/15	1,514,121.09	1.35	4,040.06	1,505,349.05	1,489,395.00
US TREASURY NOTES DTD 01/31/2013 1.375% 01/31/2020	912828UL2	495,000.00	AA+	Aaa	01/25/16	01/28/16	495,734.76	1.34	545.25	495,356.90	486,821.12
US TREASURY NOTES DTD 04/01/2013 1.125% 03/31/2020	912828UV0	935,000.00	AA+	Aaa	01/29/18	01/31/18	914,327.73	2.18	4,392.45	915,075.94	912,720.82
US TREASURY NOTES DTD 06/30/2015 1.625% 06/30/2020	912828XH8	4,470,000.00	AA+	Aaa	11/23/16	11/25/16	4,475,238.28	1.59	12,039.36	4,473,446.73	4,397,013.84
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	1,000,000.00	AA+	Aaa	11/02/15	11/03/15	1,007,500.00	1.59	5,849.45	1,004,078.71	983,438.00
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	2,000,000.00	AA+	Aaa	11/04/15	11/09/15	2,007,109.38	1.68	11,698.90	2,003,883.70	1,966,876.00
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	1,965,000.00	AA+	Aaa	02/15/17	02/16/17	1,923,320.51	1.90	9,031.13	1,933,307.44	1,899,832.74
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	2,000,000.00	AA+	Aaa	01/29/18	01/31/18	1,939,765.63	2.34	9,191.99	1,941,206.90	1,933,672.00
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	2,945,000.00	AA+	Aaa	04/03/17	04/05/17	2,965,016.80	1.84	19,687.57	2,961,202.30	2,889,092.12
US TREASURY N/B DTD 11/30/2016 1.750% 11/30/2021	912828U65	1,000,000.00	AA+	Aaa	11/02/17	11/03/17	993,906.25	1.91	4,375.00	994,379.20	971,641.00
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	1,060,000.00	AA+	Aaa	07/07/17	07/11/17	1,058,136.72	1.92	1,592.20	1,058,391.16	1,032,630.80
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,340,000.00	AA+	Aaa	01/04/18	01/08/18	1,321,313.28	2.22	10,491.76	1,321,927.89	1,303,097.74
US TREASURY NOTES DTD 05/31/2017 1.750% 05/31/2022	912828XR6	1,000,000.00	AA+	Aaa	01/29/18	01/31/18	970,820.31	2.46	4,375.00	971,334.04	965,781.00



**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	920,000.00	AA+	Aaa	09/01/17	09/05/17	932,039.06	1.72	1,474.03	930,903.90	896,928.24
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	860,000.00	AA+	Aaa	11/16/17	11/17/17	847,267.97	2.07	6,284.62	847,986.49	827,346.66
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	1,010,000.00	AA+	Aaa	11/02/17	11/03/17	997,572.27	2.01	7,380.77	998,361.77	971,651.31
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	1,615,000.00	AA+	Aaa	12/01/17	12/05/17	1,585,538.87	2.15	11,801.92	1,586,927.02	1,553,680.07
<b>Security Type Sub-Total</b>		<b>27,460,000.00</b>					<b>27,286,373.44</b>	<b>1.87</b>	<b>127,038.06</b>	<b>27,281,839.50</b>	<b>26,817,633.86</b>
<b>Federal Agency Bond / Note</b>											
FANNIE MAE BENCHMARK NOTE DTD 01/13/2014 1.875% 02/19/2019	3135G0ZA4	1,930,000.00	AA+	Aaa	02/16/16	02/18/16	1,978,443.00	1.02	1,206.25	1,945,756.23	1,925,503.10
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	1,990,000.00	AA+	Aaa	04/18/16	04/19/16	1,998,198.80	0.98	8,457.50	1,993,106.21	1,967,483.15
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	2,900,000.00	AA+	Aaa	07/08/16	07/11/16	2,924,157.00	0.82	12,325.00	2,909,885.90	2,867,186.50
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	1,480,000.00	AA+	Aaa	12/21/15	12/23/15	1,493,852.80	1.47	6,546.94	1,485,109.06	1,472,265.52
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	1,500,000.00	AA+	Aaa	07/29/16	08/02/16	1,497,480.00	0.93	1,057.29	1,498,799.04	1,472,337.00
FNMA BENCHMARK NOTE DTD 11/07/2014 1.750% 11/26/2019	3135G0ZY2	2,455,000.00	AA+	Aaa	11/04/15	11/09/15	2,475,572.90	1.54	11,337.33	2,463,981.89	2,433,769.16
FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAE55	2,000,000.00	AA+	Aaa	04/03/17	04/05/17	1,999,920.00	1.50	3,666.67	1,999,955.02	1,971,732.00
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	495,000.00	AA+	Aaa	02/24/17	02/28/17	494,683.20	1.52	61.88	494,788.08	486,963.18
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	1,000,000.00	AA+	Aaa	08/02/17	08/03/17	997,840.00	1.57	1,291.67	998,249.63	979,581.00



**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	1,350,000.00	AA+	Aaa	01/04/18	01/08/18	1,324,971.00	2.08	7,889.06	1,326,297.12	1,315,435.95
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	1,700,000.00	AA+	Aaa	09/01/16	09/02/16	1,693,982.00	1.32	826.39	1,695,759.42	1,628,052.60
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	1,660,000.00	AA+	Aaa	06/27/17	06/29/17	1,670,756.80	1.85	5,164.44	1,669,212.83	1,622,394.36
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	2,000,000.00	AA+	Aaa	02/15/17	02/16/17	1,993,280.00	2.07	6,222.22	1,994,668.74	1,954,692.00
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	1,685,000.00	AA+	Aaa	06/27/17	06/29/17	1,685,050.55	1.87	12,813.02	1,685,050.55	1,635,585.69
<b>Security Type Sub-Total</b>		<b>24,145,000.00</b>					<b>24,228,188.05</b>	<b>1.42</b>	<b>78,865.66</b>	<b>24,160,619.72</b>	<b>23,732,981.21</b>
<b>Corporate Note</b>											
IBM CORP NOTES DTD 02/19/2016 1.800% 05/17/2019	459200JE2	995,000.00	A+	A1	02/29/16	03/03/16	997,407.90	1.72	5,174.00	995,922.33	986,380.32
APPLE INC BONDS DTD 02/09/2015 1.550% 02/07/2020	037833AX8	2,000,000.00	AA+	Aa1	05/28/15	05/28/15	1,973,138.00	1.85	1,894.44	1,988,658.04	1,964,006.00
BONY MELLON CORP NOTE (CALLABLE) DTD 11/27/2015 2.450% 11/27/2020	06406HDF3	985,000.00	A	A1	02/29/16	03/03/16	991,599.50	2.30	6,301.26	988,867.49	972,332.90
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	285,000.00	A-	A2	10/23/17	10/26/17	284,868.90	2.17	510.63	284,878.76	279,058.32
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	965,000.00	A-	A3	08/15/17	08/18/17	975,277.25	2.23	12,303.75	973,737.92	952,509.04
WELLS FARGO CORP NOTES DTD 03/04/2016 2.500% 03/04/2021	949746RS2	1,315,000.00	A-	A2	06/15/16	06/20/16	1,341,931.20	2.04	16,163.54	1,332,525.75	1,291,913.86





**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
BERKSHIRE HATHAWAY INC (CALLABLE) NOTES DTD 03/15/2016 2.200% 03/15/2021	084670BQ0	2,000,000.00	AA	Aa2	02/15/17	02/21/17	1,997,280.00	2.24	20,288.89	1,997,955.22	1,967,160.00
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	1,265,000.00	BBB+	A3	08/23/16	08/25/16	1,286,517.65	2.11	11,420.14	1,279,747.56	1,243,358.38
<b>Security Type Sub-Total</b>		<b>9,810,000.00</b>					<b>9,848,020.40</b>	<b>2.07</b>	<b>74,056.65</b>	<b>9,842,293.07</b>	<b>9,656,718.82</b>
<b>Commercial Paper</b>											
BNP PARIBAS NY BRANCH COMM PAPER DTD 09/05/2017 0.000% 06/01/2018	09659CF11	1,000,000.00	A-1	P-1	12/01/17	12/01/17	991,708.89	1.65	0.00	995,808.88	994,766.00
BANK TOKYO MITSUBISHI UFJ LTD COMM PAPER DTD 01/26/2018 0.000% 10/23/2018	06538CKP5	1,000,000.00	A-1	P-1	01/29/18	01/31/18	984,762.50	2.10	0.00	986,430.00	984,872.00
<b>Security Type Sub-Total</b>		<b>2,000,000.00</b>					<b>1,976,471.39</b>	<b>1.88</b>	<b>0.00</b>	<b>1,982,238.88</b>	<b>1,979,638.00</b>
<b>Certificate of Deposit</b>											
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	1,225,000.00	A+	A1	04/05/17	04/06/17	1,225,000.00	1.91	9,553.98	1,225,000.00	1,218,889.70
SUMITOMO MITSUI BANK NY CD DTD 05/04/2017 2.050% 05/03/2019	86563YVN0	1,225,000.00	A	A1	05/03/17	05/04/17	1,225,000.00	2.05	8,231.32	1,225,000.00	1,222,073.48
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,000,000.00	A+	Aa3	08/03/17	08/04/17	999,610.00	1.85	1,380.00	999,721.96	972,743.03
BANK OF TOKYO-MITSUBISHI NY CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	550,000.00	A	A1	09/25/17	09/27/17	550,000.00	2.07	4,901.88	550,000.00	545,519.70
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	1,040,000.00	AA-	Aa3	02/20/18	02/22/18	1,040,000.00	2.72	707.20	1,040,000.00	1,039,098.32
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	1,150,000.00	AA-	Aa3	11/16/17	11/17/17	1,150,000.00	2.30	7,541.44	1,150,000.00	1,135,569.80



**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010											
Security Type/Description			S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
Dated Date/Coupon/Maturity	CUSIP	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
<b>Security Type Sub-Total</b>		<b>6,190,000.00</b>					<b>6,189,610.00</b>	<b>2.15</b>	<b>32,315.82</b>	<b>6,189,721.96</b>	<b>6,133,894.03</b>
<b>Managed Account Sub-Total</b>		<b>69,605,000.00</b>					<b>69,528,663.28</b>	<b>1.77</b>	<b>312,276.19</b>	<b>69,456,713.13</b>	<b>68,320,865.92</b>
<b>Securities Sub-Total</b>		<b>\$69,605,000.00</b>					<b>\$69,528,663.28</b>	<b>1.77%</b>	<b>\$312,276.19</b>	<b>\$69,456,713.13</b>	<b>\$68,320,865.92</b>
<b>Accrued Interest</b>											<b>\$312,276.19</b>
<b>Total Investments</b>											<b>\$68,633,142.11</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY N/B	DTD 12/31/2016 1.250% 12/31/2018	912828U99	1,345,000.00	JPM_CHAS		99.33	1,336,015.40	(1,629.13)	(2,704.96)	0.83	0.83	2.06
US TREASURY NOTES	DTD 06/30/2014 1.625% 06/30/2019	912828WS5	1,500,000.00	GOLDMAN		99.29	1,489,395.00	(24,726.09)	(15,954.05)	1.31	1.31	2.16
US TREASURY NOTES	DTD 01/31/2013 1.375% 01/31/2020	912828UL2	495,000.00	MORGANST		98.35	486,821.12	(8,913.64)	(8,535.78)	1.88	1.88	2.26
US TREASURY NOTES	DTD 04/01/2013 1.125% 03/31/2020	912828UV0	935,000.00	CITIGRP		97.62	912,720.82	(1,606.91)	(2,355.12)	2.03	2.03	2.30
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	4,470,000.00	CITIGRP		98.37	4,397,013.84	(78,224.44)	(76,432.89)	2.27	2.27	2.35
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	1,000,000.00	CITIGRP		98.34	983,438.00	(24,062.00)	(20,640.71)	2.57	2.57	2.39
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	2,000,000.00	MORGANST		98.34	1,966,876.00	(40,233.38)	(37,007.70)	2.57	2.57	2.39
US TREASURY NOTES	DTD 05/02/2016 1.375% 04/30/2021	912828O78	1,965,000.00	MERRILL		96.68	1,899,832.74	(23,487.77)	(33,474.70)	3.06	3.06	2.47
US TREASURY NOTES	DTD 05/02/2016 1.375% 04/30/2021	912828Q78	2,000,000.00	CITIGRP		96.68	1,933,672.00	(6,093.63)	(7,534.90)	3.06	3.06	2.47
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	2,945,000.00	MORGAN_S		98.10	2,889,092.12	(75,924.68)	(72,110.18)	3.49	3.49	2.54
US TREASURY N/B	DTD 11/30/2016 1.750% 11/30/2021	912828U65	1,000,000.00	TD		97.16	971,641.00	(22,265.25)	(22,738.20)	3.59	3.59	2.55
US TREASURY NOTES	DTD 01/31/2017 1.875% 01/31/2022	912828V72	1,060,000.00	HSBC		97.42	1,032,630.80	(25,505.92)	(25,760.36)	3.74	3.74	2.57
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,340,000.00	BARCLAYS		97.25	1,303,097.74	(18,215.54)	(18,830.15)	3.87	3.87	2.59
US TREASURY NOTES	DTD 05/31/2017 1.750% 05/31/2022	912828XR6	1,000,000.00	BNP_PARI		96.58	965,781.00	(5,039.31)	(5,553.04)	4.04	4.04	2.60
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828X08	920,000.00	HSBC		97.49	896,928.24	(35,110.82)	(33,975.66)	4.19	4.19	2.60
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	860,000.00	BARCLAYS		96.20	827,346.66	(19,921.31)	(20,639.83)	4.33	4.33	2.63
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	1,010,000.00	GOLDMAN		96.20	971,651.31	(25,920.96)	(26,710.46)	4.33	4.33	2.63



**Managed Account Fair Market Value & Analytics**

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES		912828L57	1,615,000.00	HSBC		96.20	1,553,680.07	(31,858.80)	(33,246.95)	4.33	4.33	2.63
DTD 09/30/2015 1.750% 09/30/2022												
<b>Security Type Sub-Total</b>			<b>27,460,000.00</b>				<b>26,817,633.86</b>	<b>(468,739.58)</b>	<b>(464,205.64)</b>	<b>2.97</b>	<b>2.97</b>	<b>2.44</b>
<b>Federal Agency Bond / Note</b>												
FANNIE MAE BENCHMARK NOTE		3135G0ZA4	1,930,000.00	MERRILL		99.77	1,925,503.10	(52,939.90)	(20,253.13)	0.96	0.96	2.12
DTD 01/13/2014 1.875% 02/19/2019												
FREDDIE MAC NOTES		3137EADZ9	1,990,000.00	TD SEC U		98.87	1,967,483.15	(30,715.65)	(25,623.06)	1.11	1.11	2.14
DTD 03/21/2016 1.125% 04/15/2019												
FREDDIE MAC NOTES		3137EADZ9	2,900,000.00	TD SEC U		98.87	2,867,186.50	(56,970.50)	(42,699.40)	1.11	1.11	2.14
DTD 03/21/2016 1.125% 04/15/2019												
FREDDIE MAC NOTES		3137EADG1	1,480,000.00	MERRILL		99.48	1,472,265.52	(21,587.28)	(12,843.54)	1.23	1.23	2.17
DTD 04/16/2012 1.750% 05/30/2019												
FNMA BENCHMARK NOTE		3135G0N33	1,500,000.00	GOLDMAN		98.16	1,472,337.00	(25,143.00)	(26,462.04)	1.41	1.41	2.19
DTD 08/02/2016 0.875% 08/02/2019												
FNMA BENCHMARK NOTE		3135G0ZY2	2,455,000.00	GOLDMAN		99.14	2,433,769.16	(41,803.74)	(30,212.73)	1.70	1.70	2.26
DTD 11/07/2014 1.750% 11/26/2019												
FREDDIE MAC NOTES		3137EAEE5	2,000,000.00	BMO		98.59	1,971,732.00	(28,188.00)	(28,223.02)	1.84	1.84	2.27
DTD 01/17/2017 1.500% 01/17/2020												
FNMA NOTES		3135G0T29	495,000.00	JPM_CHAS		98.38	486,963.18	(7,720.02)	(7,824.90)	1.95	1.95	2.34
DTD 02/28/2017 1.500% 02/28/2020												
FNMA NOTES		3135G0T60	1,000,000.00	KEYBANC		97.96	979,581.00	(18,259.00)	(18,668.63)	2.36	2.36	2.37
DTD 08/01/2017 1.500% 07/30/2020												
FHLB NOTES		3130ACE26	1,350,000.00	BARCLAYS		97.44	1,315,435.95	(9,535.05)	(10,861.17)	2.50	2.50	2.40
DTD 09/08/2017 1.375% 09/28/2020												
FNMA NOTES		3135G0N82	1,700,000.00	MORGANST		95.77	1,628,052.60	(65,929.40)	(67,706.82)	3.36	3.36	2.53
DTD 08/19/2016 1.250% 08/17/2021												
FANNIE MAE NOTES		3135G0S38	1,660,000.00	HSBC		97.73	1,622,394.36	(48,362.44)	(46,818.47)	3.67	3.67	2.62
DTD 01/09/2017 2.000% 01/05/2022												
FANNIE MAE NOTES		3135G0S38	2,000,000.00	JEFFERIE		97.73	1,954,692.00	(38,588.00)	(39,976.74)	3.67	3.67	2.62
DTD 01/09/2017 2.000% 01/05/2022												
FANNIE MAE NOTES		3135G0T45	1,685,000.00	KEYBANC		97.07	1,635,585.69	(49,464.86)	(49,464.86)	3.88	3.88	2.63
DTD 04/10/2017 1.875% 04/05/2022												



**Managed Account Fair Market Value & Analytics**

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Security Type Sub-Total</b>			<b>24,145,000.00</b>				<b>23,732,981.21</b>	<b>(495,206.84)</b>	<b>(427,638.51)</b>	<b>2.12</b>	<b>2.12</b>	<b>2.33</b>
<b>Corporate Note</b>												
IBM CORP NOTES		459200JE2	995,000.00	JPMCHASE		99.13	986,380.32	(11,027.58)	(9,542.01)	1.19	1.19	2.52
DTD 02/19/2016 1.800% 05/17/2019												
APPLE INC BONDS		037833AX8	2,000,000.00	NEW ACCT		98.20	1,964,006.00	(9,132.00)	(24,652.04)	1.89	1.89	2.51
DTD 02/09/2015 1.550% 02/07/2020												
BONY MELLON CORP NOTE (CALLABLE)		06406HDF3	985,000.00	1ST TENN	10/27/20	98.71	972,332.90	(19,266.60)	(16,534.59)	2.61	2.62	2.94
DTD 11/27/2015 2.450% 11/27/2020												
BRANCH BANKING & TRUST (CALLABLE) NOTES		05531FAZ6	285,000.00	MORGAN_S	01/01/21	97.92	279,058.32	(5,810.58)	(5,820.44)	2.81	2.80	2.90
DTD 10/26/2017 2.150% 02/01/2021												
JP MORGAN CHASE & CO CORP NT (CALLABLE)		46625HOJ2	965,000.00	JPM_CHAS	02/01/21	98.71	952,509.04	(22,768.21)	(21,228.88)	2.86	2.84	3.00
DTD 03/01/2016 2.550% 03/01/2021												
WELLS FARGO CORP NOTES		949746RS2	1,315,000.00	WELLSFAR		98.24	1,291,913.86	(50,017.34)	(40,611.89)	2.84	2.84	3.11
DTD 03/04/2016 2.500% 03/04/2021												
BERKSHIRE HATHAWAY INC (CALLABLE) NOTES		084670BO0	2,000,000.00	MIZUHO	02/15/21	98.36	1,967,160.00	(30,120.00)	(30,795.22)	2.88	2.89	2.77
DTD 03/15/2016 2.200% 03/15/2021												
MORGAN STANLEY CORP NOTES		61746BEA0	1,265,000.00	JPMCHASE		98.29	1,243,358.38	(43,159.27)	(36,389.18)	2.97	2.97	3.07
DTD 04/21/2016 2.500% 04/21/2021												
<b>Security Type Sub-Total</b>			<b>9,810,000.00</b>				<b>9,656,718.82</b>	<b>(191,301.58)</b>	<b>(185,574.25)</b>	<b>2.48</b>	<b>2.48</b>	<b>2.82</b>
<b>Commercial Paper</b>												
BNP PARIBAS NY BRANCH COMM PAPER		09659CF11	1,000,000.00	BNP_PARI		99.48	994,766.00	3,057.11	(1,042.88)	0.25	0.25	2.04
DTD 09/05/2017 0.000% 06/01/2018												
BANK TOKYO MITSUBISHI UFJ LTD COMM PAPER		06538CKP5	1,000,000.00	BTM		98.49	984,872.00	109.50	(1,558.00)	0.64	0.64	2.33
DTD 01/26/2018 0.000% 10/23/2018												
<b>Security Type Sub-Total</b>			<b>2,000,000.00</b>				<b>1,979,638.00</b>	<b>3,166.61</b>	<b>(2,600.88)</b>	<b>0.45</b>	<b>0.45</b>	<b>2.18</b>
<b>Certificate of Deposit</b>												



**Managed Account Fair Market Value & Analytics**

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Certificate of Deposit</b>												
BANK OF NOVA SCOTIA HOUSTON LT CD	06417GUE6	1,225,000.00	MERRILL			99.50	1,218,889.70	(6,110.30)	(6,110.30)	1.09	1.09	1.47
DTD 04/06/2017 1.910% 04/05/2019												
SUMITOMO MITSUI BANK NY CD	86563YVNO	1,225,000.00	JPM_CHAS			99.76	1,222,073.48	(2,926.52)	(2,926.52)	1.17	1.17	1.37
DTD 05/04/2017 2.050% 05/03/2019												
SKANDINAV ENSKILDA BANKEN NY CD	83050FXT3	1,000,000.00	BARCLAYS			97.27	972,743.03	(26,866.97)	(26,978.93)	1.39	1.39	2.48
DTD 08/04/2017 1.840% 08/02/2019												
BANK OF TOKYO-MITSUBISHI NY CD	06539RGM3	550,000.00	MITSU			99.19	545,519.70	(4,480.30)	(4,480.30)	1.56	1.56	2.02
DTD 09/27/2017 2.070% 09/25/2019												
NORDEA BANK AB NY CD	65590ASN7	1,040,000.00	GOLDMAN			99.91	1,039,098.32	(901.68)	(901.68)	1.91	1.91	2.77
DTD 02/22/2018 2.720% 02/20/2020												
SWEDBANK (NEW YORK) CERT DEPOS	87019U6D6	1,150,000.00	MERRILL			98.75	1,135,569.80	(14,430.20)	(14,430.20)	2.59	2.59	2.79
DTD 11/17/2017 2.270% 11/16/2020												
<b>Security Type Sub-Total</b>		<b>6,190,000.00</b>					<b>6,133,894.03</b>	<b>(55,715.97)</b>	<b>(55,827.93)</b>	<b>1.61</b>	<b>1.61</b>	<b>2.12</b>
<b>Managed Account Sub-Total</b>		<b>69,605,000.00</b>					<b>68,320,865.92</b>	<b>(1,207,797.36)</b>	<b>(1,135,847.21)</b>	<b>2.41</b>	<b>2.41</b>	<b>2.42</b>
<b>Securities Sub-Total</b>		<b>\$69,605,000.00</b>					<b>\$68,320,865.92</b>	<b>(\$1,207,797.36)</b>	<b>(\$1,135,847.21)</b>	<b>2.41</b>	<b>2.41</b>	<b>2.42%</b>
<b>Accrued Interest</b>							<b>\$312,276.19</b>					
<b>Total Investments</b>							<b>\$68,633,142.11</b>					



## Managed Account Security Transactions & Interest

For the Month Ending February 28, 2018

### CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>BUY</b>											
	02/20/18	02/22/18	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	1,040,000.00	(1,040,000.00)	0.00	(1,040,000.00)			
<b>Transaction Type Sub-Total</b>					<b>1,040,000.00</b>	<b>(1,040,000.00)</b>	<b>0.00</b>	<b>(1,040,000.00)</b>			
<b>INTEREST</b>											
	02/01/18	02/01/18	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	285,000.00	0.00	1,616.98	1,616.98			
	02/02/18	02/02/18	FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	1,500,000.00	0.00	6,562.50	6,562.50			
	02/02/18	02/02/18	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,000,000.00	0.00	9,302.22	9,302.22			
	02/09/18	02/09/18	APPLE INC BONDS DTD 02/09/2015 1.550% 02/07/2020	037833AX8	2,000,000.00	0.00	15,500.00	15,500.00			
	02/17/18	02/17/18	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	1,700,000.00	0.00	10,625.00	10,625.00			
	02/19/18	02/19/18	FANNIE MAE BENCHMARK NOTE DTD 01/13/2014 1.875% 02/19/2019	3135G0ZA4	1,930,000.00	0.00	18,093.75	18,093.75			
	02/28/18	02/28/18	FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	495,000.00	0.00	3,712.50	3,712.50			
<b>Transaction Type Sub-Total</b>					<b>8,910,000.00</b>	<b>0.00</b>	<b>65,412.95</b>	<b>65,412.95</b>			
<b>SELL</b>											
	02/20/18	02/22/18	US TREASURY NOTES DTD 04/01/2013 1.125% 03/31/2020	912828UV0	1,065,000.00	1,039,706.25	4,772.75	1,044,479.00	(1,747.27)	(2,393.79)	FIFO
<b>Transaction Type Sub-Total</b>					<b>1,065,000.00</b>	<b>1,039,706.25</b>	<b>4,772.75</b>	<b>1,044,479.00</b>	<b>(1,747.27)</b>	<b>(2,393.79)</b>	
<b>Managed Account Sub-Total</b>						<b>(293.75)</b>	<b>70,185.70</b>	<b>69,891.95</b>	<b>(1,747.27)</b>	<b>(2,393.79)</b>	
<b>Total Security Transactions</b>						<b>(\$293.75)</b>	<b>\$70,185.70</b>	<b>\$69,891.95</b>	<b>(\$1,747.27)</b>	<b>(\$2,393.79)</b>	



## Managed Account Summary Statement

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES SHORT TERM FUNDS - 69330020**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$998,876.00</b>
Maturities/Calls	(1,000,000.00)
Principal Dispositions	0.00
Principal Acquisitions	988,827.22
Unsettled Trades	0.00
Change in Current Value	1,246.78
<b>Closing Market Value</b>	<b>\$988,950.00</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	1,000,000.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	0.00
Principal Payments	0.00
Security Purchases	(988,827.22)
Net Cash Contribution	(11,172.78)
Reconciling Transactions	0.00

### Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	0.00
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	7,229.44
<b>Total Cash Basis Earnings</b>	<b>\$7,229.44</b>

### Cash Balance

**Closing Cash Balance** **\$0.00**

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	989,011.39
Ending Accrued Interest	0.00
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	1,000,000.00
Plus Coupons/Dividends Received	0.00
Less Cost of New Purchases	(988,827.22)
Less Beginning Amortized Value of Securities	(999,006.94)
Less Beginning Accrued Interest	0.00
<b>Total Accrual Basis Earnings</b>	<b>\$1,177.23</b>







### Managed Account Issuer Summary

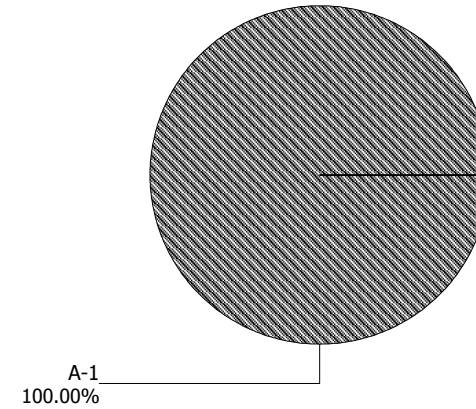
For the Month Ending **February 28, 2018**

CITY OF PASO ROBLES SHORT TERM FUNDS - 69330020

#### Issuer Summary

<u>Issuer</u>	<u>Market Value of Holdings</u>	<u>Percent</u>
MITSUBISHI UFJ FINANCIAL GROUP INC	988,950.00	100.00
<b>Total</b>	<b>\$988,950.00</b>	<b>100.00%</b>

#### Credit Quality (S&P Ratings)





**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES SHORT TERM FUNDS - 69330020**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Commercial Paper</b>												
BANK OF TOKYO MITSU UFJ LTD COMM PAPER	02/26/2018 0.000% 08/27/2018	06538CHT1	1,000,000.00	A-1	P-1	02/26/18	02/26/18	988,827.22	2.24	0.00	989,011.39	988,950.00
<b>Security Type Sub-Total</b>			<b>1,000,000.00</b>					<b>988,827.22</b>	<b>2.24</b>	<b>0.00</b>	<b>989,011.39</b>	<b>988,950.00</b>
<b>Managed Account Sub-Total</b>			<b>1,000,000.00</b>					<b>988,827.22</b>	<b>2.24</b>	<b>0.00</b>	<b>989,011.39</b>	<b>988,950.00</b>
<b>Securities Sub-Total</b>			<b>\$1,000,000.00</b>					<b>\$988,827.22</b>	<b>2.24%</b>	<b>\$0.00</b>	<b>\$989,011.39</b>	<b>\$988,950.00</b>
<b>Accrued Interest</b>												<b>\$0.00</b>
<b>Total Investments</b>												<b>\$988,950.00</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES SHORT TERM FUNDS - 69330020**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Commercial Paper</b>												
BANK OF TOKYO MITSU UFJ LTD COMM PAPER		06538CHT1	1,000,000.00	BTM		98.90	988,950.00	122.78	(61.39)	0.49	0.49	2.23
DTD 02/26/2018 0.000% 08/27/2018												
<b>Security Type Sub-Total</b>			<b>1,000,000.00</b>				<b>988,950.00</b>	<b>122.78</b>	<b>(61.39)</b>	<b>0.49</b>	<b>0.49</b>	<b>2.23</b>
<b>Managed Account Sub-Total</b>			<b>1,000,000.00</b>				<b>988,950.00</b>	<b>122.78</b>	<b>(61.39)</b>	<b>0.49</b>	<b>0.49</b>	<b>2.23</b>
<b>Securities Sub-Total</b>			<b>\$1,000,000.00</b>				<b>\$988,950.00</b>	<b>\$122.78</b>	<b>(\$61.39)</b>	<b>0.49</b>	<b>0.49</b>	<b>2.23%</b>
<b>Accrued Interest</b>							<b>\$0.00</b>					
<b>Total Investments</b>							<b>\$988,950.00</b>					



**Managed Account Security Transactions & Interest**

For the Month Ending **February 28, 2018**

**CITY OF PASO ROBLES SHORT TERM FUNDS - 69330020**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
02/26/18	02/26/18	BANK OF TOKYO MITSU UFJ LTD COMM PAPER DTD 02/26/2018 0.000% 08/27/2018	06538CHT1	1,000,000.00	(988,827.22)	0.00	(988,827.22)			
<b>Transaction Type Sub-Total</b>				<b>1,000,000.00</b>	<b>(988,827.22)</b>	<b>0.00</b>	<b>(988,827.22)</b>			
<b>MATURITY</b>										
02/26/18	02/26/18	BANK OF TOKYO MITSUBISHI COMM PAPER DTD 06/02/2017 0.000% 02/26/2018	06538CBS9	1,000,000.00	1,000,000.00	0.00	1,000,000.00	7,229.44	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,000,000.00</b>	<b>1,000,000.00</b>	<b>0.00</b>	<b>1,000,000.00</b>	<b>7,229.44</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>11,172.78</b>	<b>0.00</b>	<b>11,172.78</b>	<b>7,229.44</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>\$11,172.78</b>	<b>\$0.00</b>	<b>\$11,172.78</b>	<b>\$7,229.44</b>	<b>\$0.00</b>	



**Paso 2018  
 Maturing Investments  
 Sorted by Fund  
 February 28, 2018 - December 31, 9999**

City of Paso Robles  
 821 Pine Street, Suite A  
 Paso Robles, CA Paso Robles,  
 (805)305-0151

Maturity Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Maturity Par Value	Stated Rate	Comments
06/01/2018	09659CF11	11019	100	ACP	BNP Paribas NY	PFM		1,000,000.00	1.677	
<b>June 2018 Subtotal</b>								<b>1,000,000.00</b>		
08/27/2018	06538CHT1	11053	100	ACP	Bank of Tokoyo Mitsubishi	PFM		1,000,000.00	2.210	
<b>August 2018 Subtotal</b>								<b>1,000,000.00</b>		
10/23/2018	06538CKP5	11042	100	ACP	Bank of Tokoyo Mitsubishi	PFM		1,000,000.00	2.070	
<b>October 2018 Subtotal</b>								<b>1,000,000.00</b>		
12/31/2018	912828U99	11055	100	TRC	U.S. Treasury	PFM		295,000.00	1.250	
<b>December 2018 Subtotal</b>								<b>295,000.00</b>		
02/19/2019	3135G0ZA4	10917	100	FAC	Federal National Mtg Assn	PFM		1,930,000.00	1.875	
<b>February 2019 Subtotal</b>								<b>1,930,000.00</b>		
04/05/2019	06417GUE6	10976	100	BCD	Bank of Nova Scotia	PFM		1,225,000.00	1.910	
04/15/2019	3137EADZ9	10931	100	FAC	Federal Home Loan Mtg Corp	PFM		1,990,000.00	1.125	
04/15/2019	3137EADZ9	10934	100	FAC	Federal Home Loan Mtg Corp	PFM		2,900,000.00	1.125	
<b>April 2019 Subtotal</b>								<b>6,115,000.00</b>		
05/03/2019	86563YVN0	11030	100	NCB	Sumitomo Mitsui Bank	PFM		1,225,000.00	2.050	
05/17/2019	459200JE2	10928	100	MC1	IBM	PFM		995,000.00	1.800	
05/30/2019	3137EADG1	10912	100	FAC	Federal Home Loan Mtg Corp	PFM		1,480,000.00	1.750	
<b>May 2019 Subtotal</b>								<b>3,700,000.00</b>		
06/30/2019	912828WS5	10905	100	TRC	U.S. Treasury	PFM		1,500,000.00	1.625	
<b>June 2019 Subtotal</b>								<b>1,500,000.00</b>		
08/02/2019	83050FXT3	11038	100	NCB	Skandianav Enskilda Bk	PFM		1,000,000.00	1.840	
08/02/2019	3135G0N33	10941	100	FAC	Federal National Mtg Assn	PFM		1,500,000.00	0.875	
<b>August 2019 Subtotal</b>								<b>2,500,000.00</b>		
09/25/2019	06539RGM3	11025	100	BCD	Bank of Tokoyo Mitsubishi	PFM		550,000.00	2.070	
<b>September 2019 Subtotal</b>								<b>550,000.00</b>		

**Paso 2018**  
**Maturing Investments**  
**Sorted by Fund**

Maturity Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Maturity Par Value	Stated Rate	Comments
11/26/2019	3135G0ZY2	10904	100	FAC	Federal National Mtg Assn	PFM		2,455,000.00	1.750	
<b>November 2019 Subtotal</b>								<b>2,455,000.00</b>		
01/17/2020	3137EAE5	10973	100	FAC	Federal Home Loan Mtg Corp	PFM		2,000,000.00	1.500	
01/31/2020	912828UL2	10993	100	TRC	U.S. Treasury	PFM		495,000.00	1.375	
<b>January 2020 Subtotal</b>								<b>2,495,000.00</b>		
02/07/2020	037833AX8	10887	100	MTN	Apple, Inc	GS		2,000,000.00	1.550	
02/20/2020	65590ASN7	11052	100	BCD	Nordea Bank of New York	PFM		1,040,000.00	2.720	
02/28/2020	3135G0T29	10970	100	FAC	Federal National Mtg Assn	PFM		495,000.00	1.500	
<b>February 2020 Subtotal</b>								<b>3,535,000.00</b>		
03/02/2020	90275DHG8	11054	100	BCD	UBS Finance Delaware	PFM		1,045,000.00	2.900	
03/31/2020	912828UV0	11043	100	TRC	U.S. Treasury	PFM		935,000.00	1.125	
<b>March 2020 Subtotal</b>								<b>1,980,000.00</b>		
06/30/2020	912828XH8	10947	100	TRC	U.S. Treasury	PFM		4,470,000.00	1.625	
<b>June 2020 Subtotal</b>								<b>4,470,000.00</b>		
07/30/2020	3135G0T60	10985	100	FAC	Federal National Mtg Assn	PFM		1,000,000.00	1.500	
<b>July 2020 Subtotal</b>								<b>1,000,000.00</b>		
09/28/2020	3130ACE26	11020	100	FAC	Federal Home Loan Bank	PFM		1,350,000.00	1.375	
<b>September 2020 Subtotal</b>								<b>1,350,000.00</b>		
10/31/2020	912828WC0	10900	100	TRC	U.S. Treasury	PFM		1,000,000.00	1.750	
10/31/2020	912828WC0	10902	100	TRC	U.S. Treasury	PFM		2,000,000.00	1.750	
<b>October 2020 Subtotal</b>								<b>3,000,000.00</b>		
11/16/2020	87019U6D6	11016	100	BCD	Swedbank (New York)	PFM		1,150,000.00	2.270	
11/27/2020	06406HDF3	10929	100	MTN	Bank of New York Mellon	PFM		985,000.00	2.450	
<b>November 2020 Subtotal</b>								<b>2,135,000.00</b>		
02/01/2021	0531FAZ6	11051	100	MTN	BB&T Corp	PFM		285,000.00	2.150	
<b>February 2021 Subtotal</b>								<b>285,000.00</b>		
03/01/2021	SYS11007	11007	100	MC1	JPMorgan Chase	PFM		965,000.00	2.550	
03/04/2021	949746RS2	10933	100	MTN	Wells Fargo & Company	PFM		1,315,000.00	2.500	
03/15/2021	084670BQ0	10957	100	MTN	Berkshire Hathaway	PFM		2,000,000.00	2.200	
<b>March 2021 Subtotal</b>								<b>4,280,000.00</b>		

**Paso 2018**  
**Maturing Investments**  
**Sorted by Fund**

Maturity Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Maturity Par Value	Stated Rate	Comments
04/21/2021	61746BEA0	10942	100	MTN	Morgan Stanley Dean Witter	PFM		1,265,000.00	2.500	
04/30/2021	912828Q78	10964	100	TRC	U.S. Treasury	PFM		1,965,000.00	1.375	
04/30/2021	912828Q78	11050	100	TRC	U.S. Treasury	PFM		2,000,000.00	1.375	
<b>April 2021 Subtotal</b>								<b>5,230,000.00</b>		
08/17/2021	3135G0N82	10945	100	FAC	Federal National Mtg Assn	PFM		1,700,000.00	1.250	
<b>August 2021 Subtotal</b>								<b>1,700,000.00</b>		
10/31/2021	912828F96	10975	100	TRC	U.S. Treasury	PFM		2,945,000.00	2.000	
<b>October 2021 Subtotal</b>								<b>2,945,000.00</b>		
11/30/2021	912828U65	11014	100	TRC	U.S. Treasury	PFM		1,000,000.00	1.750	
<b>November 2021 Subtotal</b>								<b>1,000,000.00</b>		
01/05/2022	3135G0S38	10958	100	FAC	Federal National Mtg Assn	PFM		2,000,000.00	2.000	
01/05/2022	3135G0S38	10979	100	FAC	Federal National Mtg Assn	PFM		1,660,000.00	2.000	
01/31/2022	912828V72	10982	100	TRC	U.S. Treasury	PFM		1,060,000.00	1.875	
<b>January 2022 Subtotal</b>								<b>4,720,000.00</b>		
03/31/2022	912828W89	11021	100	TRC	U.S. Treasury	PFM		1,340,000.00	1.875	
<b>March 2022 Subtotal</b>								<b>1,340,000.00</b>		
04/05/2022	3135G0T45	10978	100	FAC	Federal National Mtg Assn	PFM		1,685,000.00	1.875	
<b>April 2022 Subtotal</b>								<b>1,685,000.00</b>		
05/31/2022	912828XR6	11039	100	TRC	U.S. Treasury	PFM		1,000,000.00	1.750	
<b>May 2022 Subtotal</b>								<b>1,000,000.00</b>		
07/31/2022	912828XQ8	11002	100	TRC	U.S. Treasury	PFM		920,000.00	2.000	
<b>July 2022 Subtotal</b>								<b>920,000.00</b>		
09/30/2022	912828L57	11011	100	TRC	U.S. Treasury	PFM		1,010,000.00	1.750	
09/30/2022	912828L57	11015	100	TRC	U.S. Treasury	PFM		860,000.00	1.750	
09/30/2022	912828L57	11017	100	TRC	U.S. Treasury	PFM		1,615,000.00	1.750	
<b>September 2022 Subtotal</b>								<b>3,485,000.00</b>		
<b>Total</b>								<b>70,600,000.00</b>		



Local Agency Investment Fund  
 P.O. Box 942809  
 Sacramento, CA 94209-0001  
 (916) 653-3001  
 CITY OF PASO ROBLES

[www.treasurer.ca.gov/pmia-laif/laif.asp](http://www.treasurer.ca.gov/pmia-laif/laif.asp)  
 March 06, 2018

CITY TREASURER  
 821 PINE STREET, SUITE A  
 PASO ROBLES, CA 93446

**PMIA Average Monthly Yields**

**Account Number:**  
 98-40-271

Tran Type Definitions

February 2018 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Authorized Caller	Amount
2/1/2018	1/31/2018	RW	1561785	MICHAEL J. COMPTON	-1,000,000.00
2/5/2018	2/5/2018	RW	1561965	MICHAEL J. COMPTON	-300,000.00
2/12/2018	2/12/2018	RW	1562397	MICHAEL J. COMPTON	-700,000.00
2/14/2018	2/13/2018	RW	1562523	MICHAEL J. COMPTON	-500,000.00
2/16/2018	2/16/2018	RW	1562792	MICHAEL J. COMPTON	-300,000.00
2/21/2018	2/21/2018	RD	1562976	MICHAEL J. COMPTON	1,000,000.00
2/27/2018	2/26/2018	RD	1563331	MICHAEL J. COMPTON	2,000,000.00
2/28/2018	2/28/2018	RW	1563435	MICHAEL J. COMPTON	-700,000.00

**Account Summary**

Total Deposit:	3,000,000.00	Beginning Balance:	6,700,000.00
Total Withdrawal:	-3,500,000.00	Ending Balance:	6,200,000.00