



Memorandum

To: City Council

Cc: Thomas Frutchey, City Manager
Executive Managers

From: Mike Compton, City Treasurer

Subject: Monthly Treasurer's Report – January 2018

Date: February 14, 2018

This report presents the City's investment portfolio as of January 31, 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 2.28% as compared to last month's 2.02%. The short-term portfolio was 1.56% as compared to last month's 1.69%.

Total Funds on Hand at December 31, 2017 included the following:

Liquidity Funds (PPB + LAIF + CDs)	\$11,706,873.02
PFM Long Term (less than 5 years @ par)	\$69,630,000.00
PFM Short Term (less than 1 year @ par)	<u>\$ 1,000,000.00</u>
Total Portfolio	<u>\$82,336,873.02</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.

Michael J. Compton, City Treasurer

PORTFOLIO LIQUIDITY REPORT - January 31, 2017

Issuer	Purchase Date	Par Value	Market Value	Book Value	Coupon		Days to	
					Rate	YTM 360	YTM 365	Maturity
Bank of the West	02/17/2015	\$ 250,000.00	\$ 250,000.00	\$ 250,000.00	1.300	1.282	1.300	16
Royal Business Bank	11/02/2015	\$ 250,000.00	\$ 250,000.00	\$ 250,000.00	1.300	1.282	1.300	22
		<u>\$ 500,000.00</u>	<u>\$ 500,000.00</u>	<u>\$ 500,000.00</u>				
Local Agency Investment Fund	N/A	\$ 6,700,000.00	\$ 6,700,000.00	\$ 6,700,000.00	1.350	1.332	1.350	1
Pacific Premier Bank - Money Market	06/23/2017	\$ 1,000,383.01	\$ 1,000,383.01	\$ 1,000,383.01	0.400	0.395	0.400	1
Pacific Premier Bank - Money Market	12/1/2017	\$ 3,003,353.68	\$ 3,003,353.68	\$ 3,003,353.68	1.272	1.255	1.272	1
Paciific Premier Bank - Checking	N/A	<u>\$ 503,136.33</u>	<u>\$ 503,136.33</u>	<u>\$ 503,136.33</u>	N/A	N/A	N/A	1
Total All Liquidity Funds		<u>\$ 11,706,873.02</u>	<u>\$ 11,706,873.02</u>	<u>\$ 11,706,873.02</u>				



Managed Account Summary Statement

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Transaction Summary - Managed Account

Opening Market Value	\$59,098,237.36
Maturities/Calls	0.00
Principal Dispositions	0.00
Principal Acquisitions	9,835,058.50
Unsettled Trades	0.00
Change in Current Value	(403,175.67)
Closing Market Value	\$68,530,120.19

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	81,598.96
Principal Payments	0.00
Security Purchases	(9,865,061.51)
Net Cash Contribution	9,783,462.55
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	81,598.96
Less Purchased Interest Related to Interest/Coupons	(30,003.01)
Plus Net Realized Gains/Losses	0.00
Total Cash Basis Earnings	\$51,595.95

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	69,454,118.04
Ending Accrued Interest	289,152.08
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	0.00
Plus Coupons/Dividends Received	81,598.96
Less Cost of New Purchases	(9,865,061.51)
Less Beginning Amortized Value of Securities	(59,619,126.59)
Less Beginning Accrued Interest	(249,975.27)
Total Accrual Basis Earnings	\$90,705.71



Portfolio Summary and Statistics

For the Month Ending **January 31, 2018**

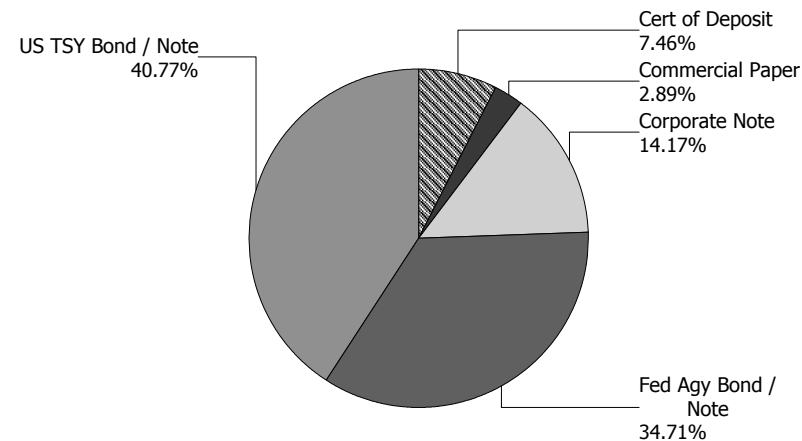
CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Account Summary

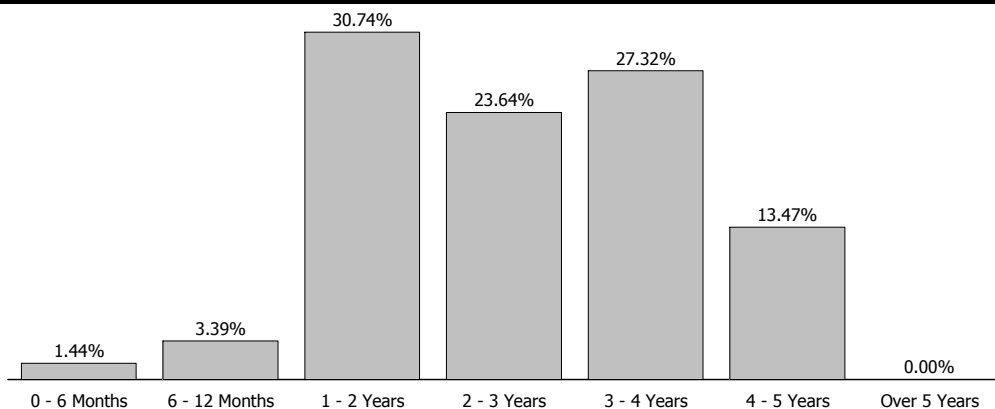
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	28,525,000.00	27,942,296.50	40.77
Federal Agency Bond / Note	24,145,000.00	23,784,587.75	34.71
Corporate Note	9,810,000.00	9,710,693.35	14.17
Commercial Paper	2,000,000.00	1,978,768.00	2.89
Certificate of Deposit	5,150,000.00	5,113,774.59	7.46
Managed Account Sub-Total	69,630,000.00	68,530,120.19	100.00%
Accrued Interest		289,152.08	
Total Portfolio	69,630,000.00	68,819,272.27	

Unsettled Trades 0.00 0.00

Sector Allocation



Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.76%
Yield to Maturity at Market	2.28%
Duration to Worst	2.49
Weighted Average Days to Maturity	946



Managed Account Issuer Summary

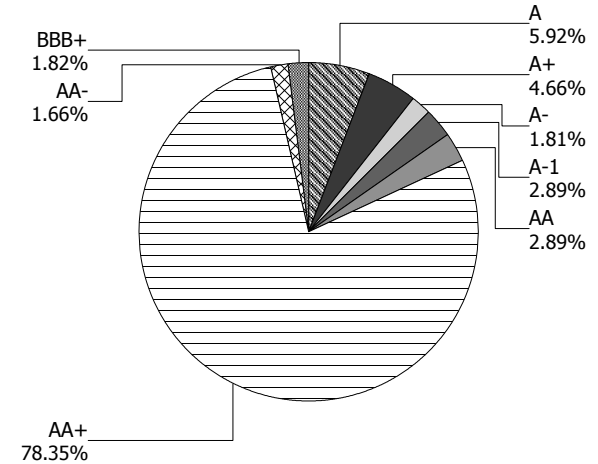
For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Issuer Summary

Issuer	Market Value of Holdings	Percent
APPLE INC	1,970,634.00	2.88
BANK OF NOVA SCOTIA	1,219,481.38	1.78
BB&T CORPORATION	280,076.91	0.41
BERKSHIRE HATHAWAY INC	1,977,190.00	2.89
BNP PARIBAS	993,947.00	1.45
FANNIE MAE	14,179,650.29	20.70
FEDERAL HOME LOAN BANKS	1,318,396.50	1.92
FREDDIE MAC	8,286,540.96	12.09
IBM CORP	989,110.60	1.44
JP MORGAN CHASE & CO	959,611.44	1.40
mitsubishi UFJ FINANCIAL GROUP INC	1,531,292.75	2.23
MORGAN STANLEY	1,249,136.90	1.82
SKANDINAVISKA ENSKILDA BANKEN AB	985,661.63	1.44
SUMITOMO MITSUI FINANCIAL GROUP INC	1,222,663.93	1.78
SWEDBANK AB	1,139,495.90	1.66
THE BANK OF NEW YORK MELLON CORPORATION	981,551.52	1.43
UNITED STATES TREASURY	27,942,296.50	40.78
WELLS FARGO & COMPANY	1,303,381.98	1.90
Total	\$68,530,120.19	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
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	1,486.19	1,338,141.06	1,336,856.03
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	2,154.70	1,505,656.79	1,491,093.00
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	18.80	495,371.13	487,555.70
US TREASURY NOTES	DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,000,000.00	AA+	Aaa	01/29/18	01/31/18	1,955,781.25	2.18	7,664.84	1,955,836.44	1,955,390.00
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	6,420.99	4,473,559.01	4,407,142.86
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	4,495.86	1,004,194.43	985,938.00
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	8,991.71	2,003,993.78	1,971,876.00
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	6,941.28	1,932,557.14	1,905,281.69
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	7,064.92	1,939,815.32	1,939,218.00
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	15,131.77	2,961,532.32	2,901,169.57
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	3,028.85	994,267.94	975,391.00
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	54.90	1,058,360.49	1,036,977.86
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	8,559.07	1,321,596.95	1,308,803.46
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	3,028.85	970,838.03	970,078.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
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	50.83	931,088.13	900,917.36
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	5,126.92	847,793.04	831,277.72
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	6,021.15	998,174.44	976,268.02
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	9,627.88	1,586,475.06	1,561,062.23
Security Type Sub-Total		28,525,000.00					28,327,826.96	1.88	95,869.51	28,319,251.50	27,942,296.50
Federal Agency Bond / Note											
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	16,284.38	1,947,106.79	1,927,628.03
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	6,591.88	1,993,335.38	1,968,579.64
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	9,606.25	2,910,616.00	2,868,784.40
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	4,388.61	1,485,447.44	1,474,344.92
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	6,526.04	1,498,728.89	1,472,878.50
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	7,757.12	2,464,407.34	2,437,338.73
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	1,166.67	1,999,953.06	1,974,832.00
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	3,155.63	494,779.37	488,043.77
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	41.67	998,190.18	981,461.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	6,342.19	1,325,546.49	1,318,396.50
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	9,680.56	1,695,659.70	1,631,338.70
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	2,397.78	1,669,405.91	1,631,962.60
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	2,888.89	1,994,557.48	1,966,220.00
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	10,180.21	1,685,050.55	1,642,778.96
Security Type Sub-Total		24,145,000.00					24,228,188.05	1.42	87,007.88	24,162,784.58	23,784,587.75
Corporate Note											
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	3,681.50	995,985.12	989,110.60
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	14,811.11	1,988,177.22	1,970,634.00
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	4,290.22	988,984.93	981,551.52
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	1,616.98	284,875.39	280,076.91
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	10,253.13	973,978.00	959,611.44
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	13,423.96	1,332,994.26	1,303,381.98



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	16,622.22	1,997,901.26	1,977,190.00
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	8,784.72	1,280,125.49	1,249,136.90
Security Type Sub-Total		9,810,000.00					9,848,020.40	2.07	73,483.84	9,843,021.67	9,710,693.35
Commercial Paper											
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	994,533.33	993,947.00
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	984,820.00	984,821.00
Security Type Sub-Total		2,000,000.00					1,976,471.39	1.88	0.00	1,979,353.33	1,978,768.00
Certificate of Deposit											
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	7,734.17	1,225,000.00	1,219,481.38
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	6,278.13	1,225,000.00	1,222,663.93
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	9,251.11	999,706.96	985,661.63
BANK TOKYO MITSUBISHI UFJ LTD LT 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	4,016.38	550,000.00	546,471.75
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	5,511.06	1,150,000.00	1,139,495.90
Security Type Sub-Total		5,150,000.00					5,149,610.00	2.04	32,790.85	5,149,706.96	5,113,774.59



Managed Account Detail of Securities Held

For the Month Ending **January 31, 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
Managed Account Sub-Total		69,630,000.00					69,530,116.80	1.76	289,152.08	69,454,118.04	68,530,120.19
Securities Sub-Total		\$69,630,000.00					\$69,530,116.80	1.76%	\$289,152.08	\$69,454,118.04	\$68,530,120.19
Accrued Interest											\$289,152.08
Total Investments											\$68,819,272.27



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY N/B	DTD 12/31/2016 1.250% 12/31/2018	912828U99	1,345,000.00	JPM_CHAS		99.39	1,336,856.03	(788.50)	(1,285.03)	0.90	0.90	1.92
US TREASURY NOTES	DTD 06/30/2014 1.625% 06/30/2019	912828WS5	1,500,000.00	GOLDMAN		99.41	1,491,093.00	(23,028.09)	(14,563.79)	1.39	1.39	2.05
US TREASURY NOTES	DTD 01/31/2013 1.375% 01/31/2020	912828UL2	495,000.00	MORGANST		98.50	487,555.70	(8,179.06)	(7,815.43)	1.96	1.96	2.15
US TREASURY NOTES	DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,000,000.00	CITIGRP		97.77	1,955,390.00	(391.25)	(446.44)	2.11	2.11	2.19
US TREASURY NOTES	DTD 06/30/2015 1.625% 06/30/2020	912828XH8	4,470,000.00	CITIGRP		98.59	4,407,142.86	(68,095.42)	(66,416.15)	2.35	2.35	2.23
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	1,000,000.00	CITIGRP		98.59	985,938.00	(21,562.00)	(18,256.43)	2.65	2.65	2.28
US TREASURY NOTES	DTD 10/31/2013 1.750% 10/31/2020	912828WC0	2,000,000.00	MORGANST		98.59	1,971,876.00	(35,233.38)	(32,117.78)	2.65	2.65	2.28
US TREASURY NOTES	DTD 05/02/2016 1.375% 04/30/2021	912828O78	1,965,000.00	MERRILL		96.96	1,905,281.69	(18,038.82)	(27,275.45)	3.14	3.14	2.35
US TREASURY NOTES	DTD 05/02/2016 1.375% 04/30/2021	912828Q78	2,000,000.00	CITIGRP		96.96	1,939,218.00	(547.63)	(597.32)	3.14	3.14	2.35
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	2,945,000.00	MORGAN_S		98.51	2,901,169.57	(63,847.23)	(60,362.75)	3.57	3.57	2.42
US TREASURY N/B	DTD 11/30/2016 1.750% 11/30/2021	912828U65	1,000,000.00	TD		97.54	975,391.00	(18,515.25)	(18,876.94)	3.66	3.66	2.43
US TREASURY NOTES	DTD 01/31/2017 1.875% 01/31/2022	912828V72	1,060,000.00	HSBC		97.83	1,036,977.86	(21,158.86)	(21,382.63)	3.82	3.82	2.45
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,340,000.00	BARCLAYS		97.67	1,308,803.46	(12,509.82)	(12,793.49)	3.95	3.95	2.47
US TREASURY NOTES	DTD 05/31/2017 1.750% 05/31/2022	912828XR6	1,000,000.00	BNP_PARI		97.01	970,078.00	(742.31)	(760.03)	4.12	4.12	2.48
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828X08	920,000.00	HSBC		97.93	900,917.36	(31,121.70)	(30,170.77)	4.27	4.27	2.49
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	860,000.00	BARCLAYS		96.66	831,277.72	(15,990.25)	(16,515.32)	4.41	4.41	2.51
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	1,010,000.00	GOLDMAN		96.66	976,268.02	(21,304.25)	(21,906.42)	4.41	4.41	2.51



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	Duration	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	to Worst at Mkt	
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	1,615,000.00	HSBC		96.66	1,561,062.23	(24,476.64)	(25,412.83)	4.41	4.41	2.51
Security Type Sub-Total		28,525,000.00				27,942,296.50	(385,530.46)	(376,955.00)	3.02	3.02	2.32
Federal Agency Bond / Note											
FANNIE MAE BENCHMARK NOTE DTD 01/13/2014 1.875% 02/19/2019	3135G0ZA4	1,930,000.00	MERRILL		99.88	1,927,628.03	(50,814.97)	(19,478.76)	1.03	1.03	1.99
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	1,990,000.00	TD SEC U		98.92	1,968,579.64	(29,619.16)	(24,755.74)	1.19	1.19	2.03
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	2,900,000.00	TD SEC U		98.92	2,868,784.40	(55,372.60)	(41,831.60)	1.19	1.19	2.03
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	1,480,000.00	MERRILL		99.62	1,474,344.92	(19,507.88)	(11,102.52)	1.31	1.31	2.04
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	1,500,000.00	GOLDMAN		98.19	1,472,878.50	(24,601.50)	(25,850.39)	1.47	1.47	2.10
FNMA BENCHMARK NOTE DTD 11/07/2014 1.750% 11/26/2019	3135G0ZY2	2,455,000.00	GOLDMAN		99.28	2,437,338.73	(38,234.17)	(27,068.61)	1.77	1.77	2.15
FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAEE5	2,000,000.00	BMO		98.74	1,974,832.00	(25,088.00)	(25,121.06)	1.92	1.92	2.16
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	495,000.00	JPM_CHAS		98.59	488,043.77	(6,639.43)	(6,735.60)	2.02	2.02	2.20
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	1,000,000.00	KEYBANC		98.15	981,461.00	(16,379.00)	(16,729.18)	2.44	2.44	2.27
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	1,350,000.00	BARCLAYS		97.66	1,318,396.50	(6,574.50)	(7,149.99)	2.58	2.58	2.29
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	1,700,000.00	MORGANST		95.96	1,631,338.70	(62,643.30)	(64,321.00)	3.41	3.41	2.45
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	1,660,000.00	HSBC		98.31	1,631,962.60	(38,794.20)	(37,443.31)	3.74	3.74	2.45
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	2,000,000.00	JEFFERIE		98.31	1,966,220.00	(27,060.00)	(28,337.48)	3.74	3.74	2.45
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	1,685,000.00	KEYBANC		97.49	1,642,778.96	(42,271.59)	(42,271.59)	3.96	3.96	2.51



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Security Type Sub-Total		24,145,000.00				23,784,587.75	(443,600.30)	(378,196.83)	2.20	2.20	2.21

Corporate Note

IBM CORP NOTES DTD 02/19/2016 1.800% 05/17/2019	459200JE2	995,000.00	JPMCHASE		99.41	989,110.60	(8,297.30)	(6,874.52)	1.27	1.27	2.27
APPLE INC BONDS DTD 02/09/2015 1.550% 02/07/2020	037833AX8	2,000,000.00	NEW ACCT		98.53	1,970,634.00	(2,504.00)	(17,543.22)	1.96	1.96	2.30
BONY MELLON CORP NOTE (CALLABLE) DTD 11/27/2015 2.450% 11/27/2020	06406HDF3	985,000.00	1ST TENN	10/27/20	99.65	981,551.52	(10,047.98)	(7,433.41)	2.69	2.70	2.58
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	285,000.00	MORGAN_S	01/01/21	98.27	280,076.91	(4,791.99)	(4,798.48)	2.88	2.86	2.75
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	965,000.00	JPM_CHAS	02/01/21	99.44	959,611.44	(15,665.81)	(14,366.56)	2.90	2.91	2.74
WELLS FARGO CORP NOTES DTD 03/04/2016 2.500% 03/04/2021	949746RS2	1,315,000.00	WELLSFAR		99.12	1,303,381.98	(38,549.22)	(29,612.28)	2.92	2.92	2.80
BERKSHIRE HATHAWAY INC (CALLABLE) NOTES DTD 03/15/2016 2.200% 03/15/2021	084670BO0	2,000,000.00	MIZUHO	02/15/21	98.86	1,977,190.00	(20,090.00)	(20,711.26)	2.96	2.97	2.58
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	1,265,000.00	JPMCHASE		98.75	1,249,136.90	(37,380.75)	(30,988.59)	3.05	3.05	2.91
Security Type Sub-Total		9,810,000.00				9,710,693.35	(137,327.05)	(132,328.32)	2.55	2.56	2.58

Commercial Paper

BNP PARIBAS NY BRANCH COMM PAPER DTD 09/05/2017 0.000% 06/01/2018	09659CF11	1,000,000.00	BNP_PARI		99.39	993,947.00	2,238.11	(586.33)	0.33	0.33	1.81
BANK TOKYO MITSUBISHI UFJ LTD COMM PAPER DTD 01/26/2018 0.000% 10/23/2018	06538CKP5	1,000,000.00	BTM		98.48	984,821.00	58.50	1.00	0.72	0.72	2.09
Security Type Sub-Total		2,000,000.00				1,978,768.00	2,296.61	(585.33)	0.52	0.52	1.95

Certificate of Deposit



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit												
BANK OF NOVA SCOTIA HOUSTON LT CD	04/06/2017 1.910% 04/05/2019	06417GUE6	1,225,000.00	MERRILL		99.55	1,219,481.38	(5,518.62)	(5,518.62)	1.17	1.17	1.46
SUMITOMO MITSUI BANK NY CD	05/04/2017 2.050% 05/03/2019	86563YVNO	1,225,000.00	JPM_CHAS		99.81	1,222,663.93	(2,336.07)	(2,336.07)	1.24	1.24	1.37
SKANDINAV ENSKILDA BANKEN NY CD	08/04/2017 1.840% 08/02/2019	83050FXT3	1,000,000.00	BARCLAYS		98.57	985,661.63	(13,948.37)	(14,045.33)	1.47	1.47	2.19
BANK TOKYO MITSUBISHI UFJ LTD LT CD	09/27/2017 2.070% 09/25/2019	06539RGM3	550,000.00	MITSU		99.36	546,471.75	(3,528.25)	(3,528.25)	1.63	1.63	2.01
SWEDBANK (NEW YORK) CERT DEPOS	11/17/2017 2.270% 11/16/2020	87019U6D6	1,150,000.00	MERRILL		99.09	1,139,495.90	(10,504.10)	(10,504.10)	2.67	2.67	2.64
Security Type Sub-Total			5,150,000.00				5,113,774.59	(35,835.41)	(35,932.37)	1.63	1.63	1.90
Managed Account Sub-Total			69,630,000.00				68,530,120.19	(999,996.61)	(923,997.85)	2.49	2.49	2.28
Securities Sub-Total			\$69,630,000.00				\$68,530,120.19	(\$999,996.61)	(\$923,997.85)	2.49	2.49	2.28%
Accrued Interest							\$289,152.08					
Total Investments							\$68,819,272.27					



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 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
BUY											
	01/04/18	01/08/18	US TREASURY N/B DTD 12/31/2016 1.250% 12/31/2018	912828U99	1,345,000.00	(1,337,644.53)	(371.55)	(1,338,016.08)			
	01/04/18	01/08/18	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,340,000.00	(1,321,313.28)	(6,902.47)	(1,328,215.75)			
	01/04/18	01/08/18	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	1,350,000.00	(1,324,971.00)	(5,156.25)	(1,330,127.25)			
	01/29/18	01/31/18	BANK TOKYO MITSUBISHI UFJ LTD COMM PAPER DTD 01/26/2018 0.000% 10/23/2018	06538CKP5	1,000,000.00	(984,762.50)	0.00	(984,762.50)			
	01/29/18	01/31/18	US TREASURY NOTES DTD 05/31/2017 1.750% 05/31/2022	912828XR6	1,000,000.00	(970,820.31)	(2,980.77)	(973,801.08)			
	01/29/18	01/31/18	US TREASURY NOTES DTD 04/01/2013 1.125% 03/31/2020	912828UV0	2,000,000.00	(1,955,781.25)	(7,603.02)	(1,963,384.27)			
	01/29/18	01/31/18	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	2,000,000.00	(1,939,765.63)	(6,988.95)	(1,946,754.58)			

Transaction Type Sub-Total **10,035,000.00** **(9,835,058.50)** **(30,003.01)** **(9,865,061.51)**

INTEREST											
	01/05/18	01/05/18	FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	1,660,000.00	0.00	16,600.00	16,600.00			
	01/05/18	01/05/18	FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	2,000,000.00	0.00	20,000.00	20,000.00			
	01/17/18	01/17/18	FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAE5	2,000,000.00	0.00	15,000.00	15,000.00			
	01/30/18	01/30/18	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	1,000,000.00	0.00	7,458.33	7,458.33			
	01/31/18	01/31/18	US TREASURY NOTES DTD 01/31/2013 1.375% 01/31/2020	912828UL2	495,000.00	0.00	3,403.13	3,403.13			
	01/31/18	01/31/18	US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	1,060,000.00	0.00	9,937.50	9,937.50			
	01/31/18	01/31/18	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	920,000.00	0.00	9,200.00	9,200.00			

Transaction Type Sub-Total **9,135,000.00** **0.00** **81,598.96** **81,598.96**



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES INVESTMENT PORTFOLIO - 69330010

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
Managed Account Sub-Total					(9,835,058.50)	51,595.95	(9,783,462.55)			
Total Security Transactions					(\$9,835,058.50)	\$51,595.95	(\$9,783,462.55)			



Managed Account Summary Statement

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES SHORT TERM FUNDS - 69330020

Transaction Summary - Managed Account

Opening Market Value	\$997,330.00
Maturities/Calls	0.00
Principal Dispositions	0.00
Principal Acquisitions	0.00
Unsettled Trades	0.00
Change in Current Value	1,546.00
Closing Market Value	\$998,876.00

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	0.00
Principal Payments	0.00
Security Purchases	0.00
Net Cash Contribution	0.00
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	0.00
Total Cash Basis Earnings	\$0.00

Cash Balance

Closing Cash Balance	\$0.00
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	999,006.94
Ending Accrued Interest	0.00
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	0.00
Plus Coupons/Dividends Received	0.00
Less Cost of New Purchases	0.00
Less Beginning Amortized Value of Securities	(997,775.55)
Less Beginning Accrued Interest	0.00
Total Accrual Basis Earnings	\$1,231.39



Portfolio Summary and Statistics

For the Month Ending **January 31, 2018**

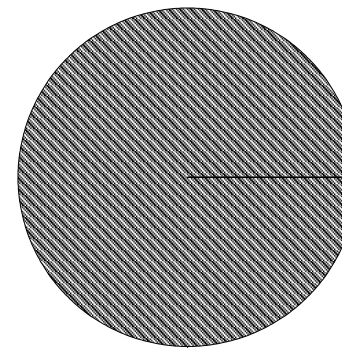
CITY OF PASO ROBLES SHORT TERM FUNDS - 69330020

Account Summary

Description	Par Value	Market Value	Percent
Commercial Paper	1,000,000.00	998,876.00	100.00
Managed Account Sub-Total	1,000,000.00	998,876.00	100.00%
Accrued Interest		0.00	
Total Portfolio	1,000,000.00	998,876.00	

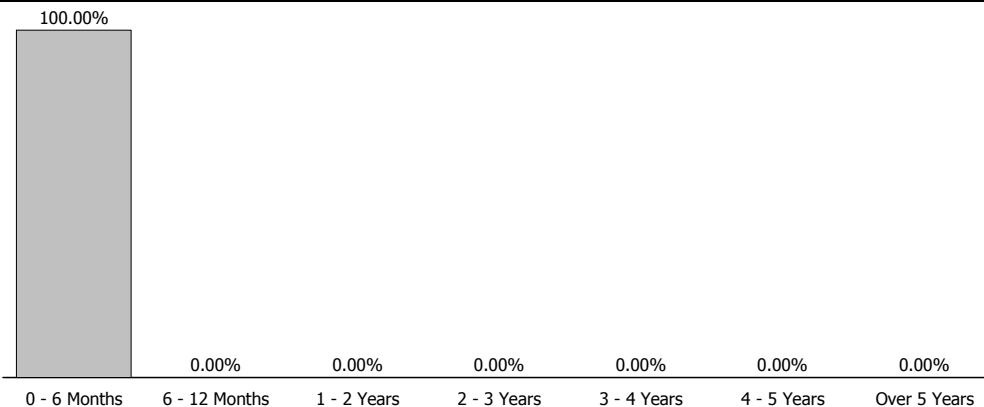
Unsettled Trades 0.00 0.00

Sector Allocation



Commercial Paper
100.00%

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.44%
Yield to Maturity at Market	1.56%
Duration to Worst	0.07
Weighted Average Days to Maturity	26



Managed Account Issuer Summary

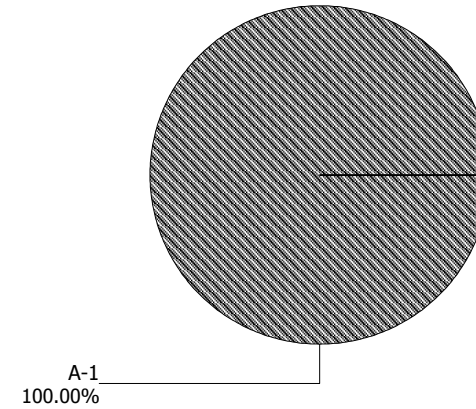
For the Month Ending **January 31, 2018**

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	998,876.00	100.00
Total	\$998,876.00	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES SHORT TERM FUNDS - 69330020

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
BANK OF TOKYO MITSUBISHI COMM PAPER DTD 06/02/2017 0.000% 02/26/2018	06538CBS9	1,000,000.00	A-1	P-1	08/28/17	08/28/17	992,770.56	1.44	0.00	999,006.94	998,876.00
Security Type Sub-Total		1,000,000.00					992,770.56	1.44	0.00	999,006.94	998,876.00
Managed Account Sub-Total		1,000,000.00					992,770.56	1.44	0.00	999,006.94	998,876.00
Securities Sub-Total		\$1,000,000.00					\$992,770.56	1.44%	\$0.00	\$999,006.94	\$998,876.00
Accrued Interest											\$0.00
Total Investments											\$998,876.00



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

CITY OF PASO ROBLES SHORT TERM FUNDS - 69330020

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Commercial Paper												
BANK OF TOKYO MITSUBISHI COMM PAPER		06538CBS9	1,000,000.00	BTM		99.89	998,876.00	6,105.44	(130.94)	0.07	0.07	1.56
DTD 06/02/2017 0.000% 02/26/2018												
Security Type Sub-Total			1,000,000.00				998,876.00	6,105.44	(130.94)	0.07	0.07	1.56
Managed Account Sub-Total			1,000,000.00				998,876.00	6,105.44	(130.94)	0.07	0.07	1.56
Securities Sub-Total			\$1,000,000.00				\$998,876.00	\$6,105.44	(\$130.94)	0.07	0.07	1.56%
Accrued Interest							\$0.00					
Total Investments							\$998,876.00					



**Paso 2018
Maturing Investments
Sorted by Fund
January 31, 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
02/17/2018	SYS10870	10870	100	BCD	Bank of the West			250,000.00	1.300	
02/23/2018	SYS10886	10886	100	BCD	Royal Business Bank			250,000.00	1.300	
02/26/2018	06538CBS9	11001	100	ACP	Bank of Tokoyo Mitsubishi	PFM		1,000,000.00	1.430	
February 2018 Subtotal								1,500,000.00		
06/01/2018	09659CF11	11019	100	ACP	BNP Paribas NY	PFM		1,000,000.00	1.677	
June 2018 Subtotal								1,000,000.00		
10/23/2018	06538CKP5	11042	100	ACP	Bank of Tokoyo Mitsubishi	PFM		1,000,000.00	2.070	
October 2018 Subtotal								1,000,000.00		
12/31/2018	912828U99	11022	100	TRC	U.S. Treasury	PFM		1,350,000.00	1.250	
December 2018 Subtotal								1,350,000.00		
02/19/2019	3135G0ZA4	10917	100	FAC	Federal National Mtg Assn	PFM		1,930,000.00	1.875	
February 2019 Subtotal								1,930,000.00		
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	
April 2019 Subtotal								6,115,000.00		
05/03/2019	86563YVNO	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	
May 2019 Subtotal								3,700,000.00		
06/30/2019	912828WS5	10905	100	TRC	U.S. Treasury	PFM		1,500,000.00	1.625	
June 2019 Subtotal								1,500,000.00		
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	
August 2019 Subtotal								2,500,000.00		
09/25/2019	06539RGM3	11025	100	BCD	Bank of Tokoyo Mitsubishi	PFM		550,000.00	2.070	
September 2019 Subtotal								550,000.00		

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	
November 2019 Subtotal								2,455,000.00		
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	
January 2020 Subtotal								2,495,000.00		
02/07/2020	037833AX8	10887	100	MTN	Apple, Inc	GS		2,000,000.00	1.550	
02/28/2020	3135G0T29	10970	100	FAC	Federal National Mtg Assn	PFM		495,000.00	1.500	
February 2020 Subtotal								2,495,000.00		
03/31/2020	912828UV0	11043	100	TRC	U.S. Treasury	PFM		2,000,000.00	1.125	
March 2020 Subtotal								2,000,000.00		
06/30/2020	912828XH8	10947	100	TRC	U.S. Treasury	PFM		4,470,000.00	1.625	
June 2020 Subtotal								4,470,000.00		
07/30/2020	3135G0T60	10985	100	FAC	Federal National Mtg Assn	PFM		1,000,000.00	1.500	
July 2020 Subtotal								1,000,000.00		
09/28/2020	3130ACE26	11020	100	FAC	Federal Home Loan Bank	PFM		13,500,000.00	1.375	
September 2020 Subtotal								13,500,000.00		
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	
October 2020 Subtotal								3,000,000.00		
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	
November 2020 Subtotal								2,135,000.00		
02/01/2021	0531FAZ6	11051	100	MTN	BB&T Corp	PFM		285,000.00	2.150	
February 2021 Subtotal								285,000.00		
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	
March 2021 Subtotal								4,280,000.00		
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	

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
							April 2021 Subtotal	5,230,000.00		
08/17/2021	3135G0N82	10945	100	FAC	Federal National Mtg Assn	PFM		1,700,000.00	1.250	
							August 2021 Subtotal	1,700,000.00		
10/31/2021	912828F96	10975	100	TRC	U.S. Treasury	PFM		2,945,000.00	2.000	
							October 2021 Subtotal	2,945,000.00		
11/30/2021	912828U65	11014	100	TRC	U.S. Treasury	PFM		1,000,000.00	1.750	
							November 2021 Subtotal	1,000,000.00		
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	
							January 2022 Subtotal	4,720,000.00		
03/31/2022	912828W89	11021	100	TRC	U.S. Treasury	PFM		1,340,000.00	1.875	
							March 2022 Subtotal	1,340,000.00		
04/05/2022	3135G0T45	10978	100	FAC	Federal National Mtg Assn	PFM		1,685,000.00	1.875	
							April 2022 Subtotal	1,685,000.00		
05/31/2022	912828XR6	11039	100	TRC	U.S. Treasury	PFM		1,000,000.00	1.750	
							May 2022 Subtotal	1,000,000.00		
07/31/2022	912828XQ8	11002	100	TRC	U.S. Treasury	PFM		920,000.00	2.000	
							July 2022 Subtotal	920,000.00		
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	
							September 2022 Subtotal	3,485,000.00		
							Total	83,285,000.00		

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

www.treasurer.ca.gov/pmia-laif/laif.asp

February 01, 2018

CITY OF PASO ROBLES

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

PMIA Average Monthly Yields

Account Number:
 98-40-271

Tran Type Definitions

January 2018 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Authorized Caller	Amount
1/4/2018	1/4/2018	RW	1557535	MICHAEL J. COMPTON	-500,000.00
1/5/2018	1/4/2018	RW	1557644	MICHAEL J. COMPTON	-4,000,000.00
1/8/2018	1/5/2018	RW	1557720	MICHAEL J. COMPTON	-1,200,000.00
1/12/2018	1/11/2018	QRD	1560225	SYSTEM	29,403.44
1/12/2018	1/12/2018	RD	1560434	MICHAEL J. COMPTON	500,000.00
1/17/2018	1/16/2018	RW	1560692	MICHAEL J. COMPTON	-200,000.00
1/18/2018	1/18/2018	RD	1560836	MICHAEL J. COMPTON	300,000.00
1/19/2018	1/19/2018	RD	1560905	MICHAEL J. COMPTON	2,000,000.00
1/23/2018	1/23/2018	RD	1561136	MICHAEL J. COMPTON	1,800,000.00
1/26/2018	1/26/2018	RD	1561437	MICHAEL J. COMPTON	1,800,000.00
1/29/2018	1/29/2018	RW	1561494	MICHAEL J. COMPTON	-629,403.44
1/30/2018	1/30/2018	RW	1561602	MICHAEL J. COMPTON	-5,800,000.00

Account Summary

Total Deposit:	6,429,403.44	Beginning Balance:	12,600,000.00
Total Withdrawal:	-12,329,403.44	Ending Balance:	6,700,000.00