



CITY OF PASO ROBLES
MONTHLY TREASURERS REPORT
July 31, 2020

This report presents the City's investment portfolio as of July 31, 2020. 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, 2020 included the following and are listed by type:

Security Sector	Face Amount/Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Days To Maturity
Cash	549,114.81	0.00	549,114.81	0.78	0.00	1
Certificate Of Deposit	3,995,000.00	4,037,477.86	3,994,914.81	5.70	2.63	222
Corporate	13,920,000.00	14,435,889.31	14,028,549.12	20.03	2.10	733
Local Government Investment Pool	8,803,621.69	8,803,621.69	8,803,621.69	12.57	0.91	1
Money Market	1,000,730.34	1,000,730.34	1,000,730.34	1.43	0.86	1
US Agency	20,040,000.00	20,884,981.99	20,148,155.46	28.77	1.58	1,182
US Treasury	21,570,000.00	22,699,833.11	21,510,075.78	30.71	2.17	1,049
Total / Average	69,878,466.84	71,862,534.30	70,035,162.01	100.00	1.82	822

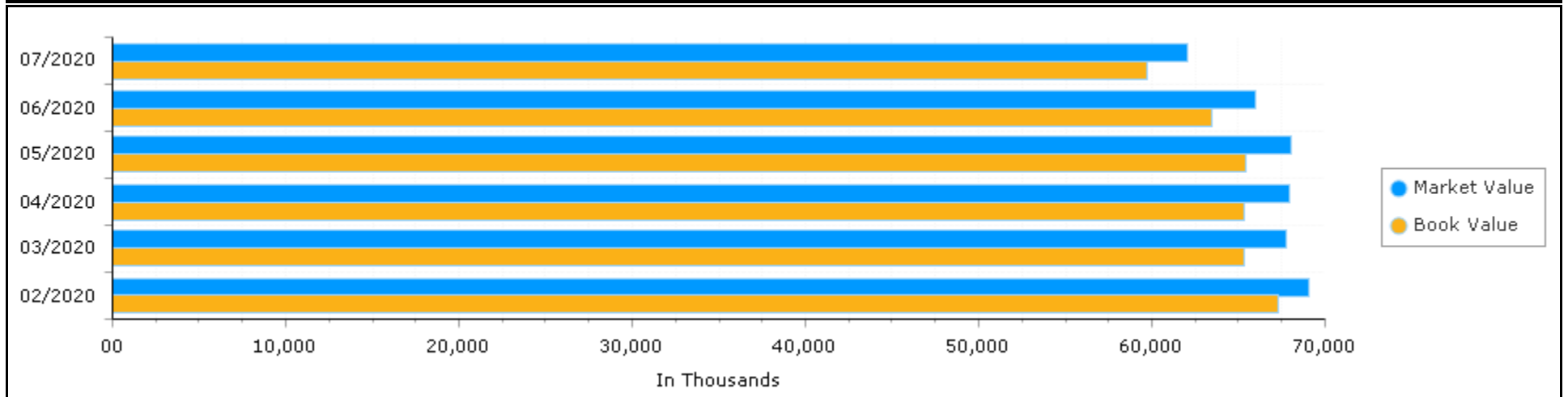


City of Paso Robles Portfolio Summary by Month Fixed Income Assets

Begin Date: 2/29/2020, End Date: 7/31/2020

Month	Market Value	Book Value	Unrealized Gain/Loss	YTM @ Cost	YTM @ Market	Duration	Days To Maturity
2/29/2020	69,094,554.68	67,283,783.64	1,810,771.04	2.18	1.11	2.30	876
3/31/2020	67,743,359.15	65,304,270.27	2,439,088.88	2.17	2.96	2.39	910
4/30/2020	67,963,593.83	65,343,927.48	2,619,666.35	2.15	0.47	2.36	896
5/31/2020	68,069,153.26	65,417,484.73	2,651,668.53	2.09	0.35	2.39	907
6/30/2020	66,021,484.11	63,448,568.83	2,572,915.28	2.02	0.34	2.61	987
7/31/2020	62,058,182.27	59,681,695.17	2,376,487.10	1.99	0.28	2.53	961
Total / Average	66,825,054.55	64,413,288.35	2,411,766.20	2.10	0.93	2.43	922

Market Value / Book Value Comparison





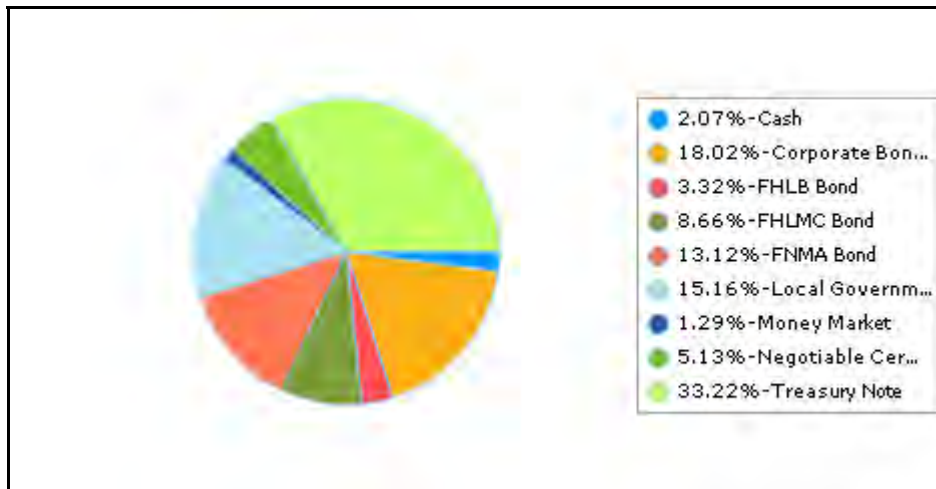
City of Paso Robles Distribution by Security Type - Book Value All Portfolios

Begin Date: 6/30/2020, End Date: 7/31/2020

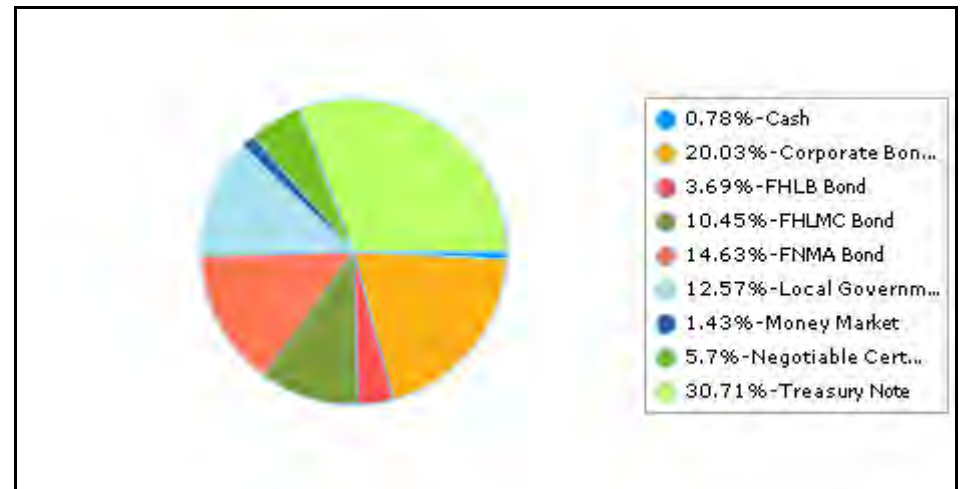
Security Type Allocation

Security Type	Book Value 6/30/2020	% of Portfolio 6/30/2020	Book Value 7/31/2020	% of Portfolio 7/31/2020
Cash	1,614,060.43	2.07	549,114.81	0.78
Corporate Bond	14,031,468.35	18.02	14,028,549.12	20.03
FHLB Bond	2,587,361.91	3.32	2,586,418.45	3.69
FHLMC Bond	6,746,692.41	8.66	7,317,149.85	10.45
FNMA Bond	10,216,147.66	13.12	10,244,587.16	14.63
Local Government Investment Pool	11,805,380.96	15.16	8,803,621.69	12.57
Money Market	1,002,145.53	1.29	1,000,730.34	1.43
Negotiable Certificate Of Deposit	3,994,880.07	5.13	3,994,914.81	5.70
Treasury Note	25,872,018.43	33.22	21,510,075.78	30.71
Total / Average	77,870,155.75	100.00	70,035,162.01	100.00

Portfolio Holdings as of 6/30/2020



Portfolio Holdings as of 7/31/2020





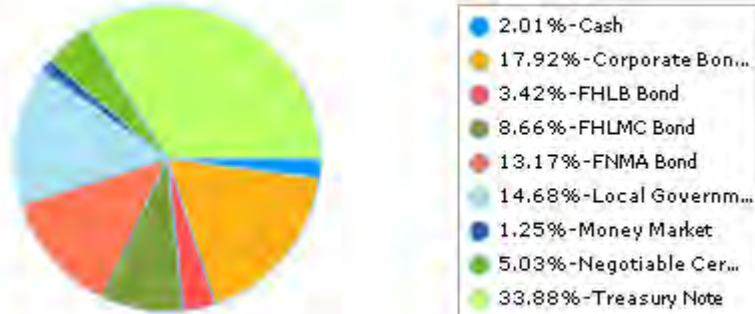
City of Paso Robles Distribution by Security Type - Market Value All Portfolios

Begin Date: 6/30/2020, End Date: 7/31/2020

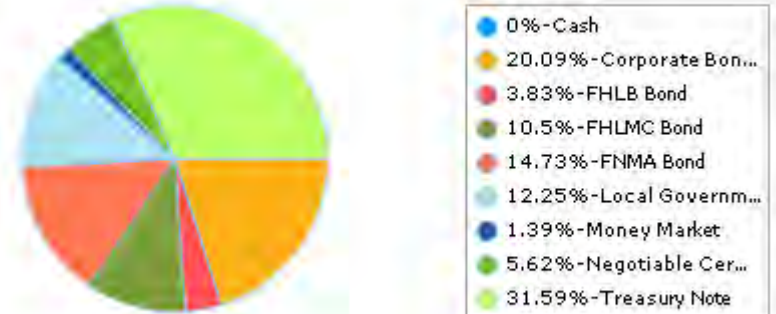
Security Type Allocation

Security Type	Market Value 6/30/2020	% of Portfolio 6/30/2020	Market Value 7/31/2020	% of Portfolio 7/31/2020
Cash	1,614,060.43	2.01	0.00	0.00
Corporate Bond	14,417,216.35	17.92	14,435,889.31	20.09
FHLB Bond	2,751,216.41	3.42	2,752,441.98	3.83
FHLMC Bond	6,964,282.30	8.66	7,544,615.68	10.50
FNMA Bond	10,590,370.83	13.17	10,587,924.33	14.73
Local Government Investment Pool	11,805,380.96	14.68	8,803,621.69	12.25
Money Market	1,002,145.53	1.25	1,000,730.34	1.39
Negotiable Certificate Of Deposit	4,043,935.16	5.03	4,037,477.86	5.62
Treasury Note	27,254,463.06	33.88	22,699,833.11	31.59
Total / Average	80,443,071.03	100.00	71,862,534.30	100.00

Portfolio Holdings as of 6/30/2020



Portfolio Holdings as of 7/31/2020





City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2020

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
Cash								
Pacific Premier Bank Cash		12/31/2019	549,114.81	0.00	0.00	0.78%	NR	1
CASH3004	549,114.81	0.00	549,114.81	0.00		-549,114.81	NR	0
Sub Total Cash	549,114.81	0.00	549,114.81	0.00	0.00	0.78%		1
Corporate Bond								
Amazon 2.4 2/22/2023-23		4/15/2019	940,851.50	105.09	998,360.83	1.35%	Moody's-A2	905
023135AW6	950,000.00	2.66	943,924.82	0.40	10,070.00	54,436.01	S&P-AA-	2.47
American Express 2.7 3/3/2022-22		4/6/2018	685,965.00	103.62	725,344.51	0.99%	Moody's-A2	549
0258M0EG0	700,000.00	3.25	694,301.36	0.41	7,770.00	31,043.15	S&P-A-	1.55
Apple Inc 1.7 9/11/2022-22		9/12/2019	1,126,090.20	102.94	1,163,253.45	1.61%	Moody's-Aa1	588
037833DL1	1,130,000.00	1.82	1,127,244.56	0.30	7,470.56	36,008.89	S&P-AA+	2.07
BANK OF AMERICA CORP 3.3 1/11/2023		5/20/2020	474,196.50	106.80	480,580.86	0.67%	Moody's-A2	894
06051GEU9	450,000.00	1.23	472,393.03	0.50	825.00	8,187.83	S&P-A-	2.37
Bank of New York 2.2 8/16/2023-23		11/6/2019	988,644.50	105.03	1,034,541.25	1.41%	Moody's-A1	1050
06406FAD5	985,000.00	2.10	987,935.70	0.53	9,932.08	46,605.55	S&P-A	2.93
BB&T Corporation 2.15 2/1/2021-21		10/26/2017	284,868.90	100.73	287,088.35	0.41%	Moody's-A3	154
05531FAZ6	285,000.00	2.17	284,979.78	0.68	3,063.75	2,108.57	S&P-A-	0.49
Berkshire Hathaway 2.2 3/15/2021-21		2/21/2017	1,997,280.00	101.06	2,021,267.62	2.86%	Moody's-Aa2	199
084670BQ0	2,000,000.00	2.24	1,999,585.21	0.49	16,622.22	21,682.41	S&P-AA	0.62
Home Depot Inc 2.7 4/1/2023-23		4/6/2018	686,770.00	105.80	740,624.35	0.99%	Moody's-A2	884
437076AZ5	700,000.00	3.11	692,927.04	0.51	6,300.00	47,697.31	S&P-A	2.57
INTEL CORP 3.4 3/25/2025-25		5/20/2020	484,220.25	112.52	489,457.85	0.69%	Moody's-A1	1670
458140BP4	435,000.00	1.00	482,218.07	0.66	5,176.50	7,239.78	S&P-A+	4.32
JPMorgan Chase 2.55 3/1/2021-21		8/18/2017	975,277.25	101.17	976,289.16	1.38%	Moody's-A2	185
46625HQJ2	965,000.00	2.24	966,688.97	0.54	10,253.12	9,600.19	S&P-A-	0.58



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2020

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
Morgan Stanley 2.5 4/21/2021		8/25/2016	1,286,517.65	101.64	1,285,725.18	1.81%	Moody's-A3	264
61746BEA0	1,265,000.00	2.11	1,268,330.87	0.23	8,784.72	17,394.31	S&P-BBB+	0.72
NOVARTIS CAPITAL CORP 1.75 2/14/2025-25		5/12/2020	956,542.50	105.38	974,728.77	1.36%	Moody's-A1	1628
66989HAP3	925,000.00	1.01	955,091.44	0.55	7,509.20	19,637.33	S&P-AA-	4.35
Pfizer Inc 2.95 3/15/2024-24		6/5/2019	989,887.35	108.88	1,050,647.60	1.4%	Moody's-A1	1294
717081ES8	965,000.00	2.38	983,865.30	0.48	10,754.39	66,782.30	S&P-AA-	3.44
TOYOTA MOTOR CREDIT CORP 1.8 2/13/2025		5/26/2020	277,686.75	104.67	287,837.08	0.4%	Moody's-A1	1658
89236TGT6	275,000.00	1.58	277,583.89	0.75	2,310.00	10,253.19	S&P-AA-	4.34
Walt Disney Company 1.65 9/1/2022-22		9/12/2019	572,303.25	102.35	588,500.95	0.82%	Moody's-A2	578
254687FJ0	575,000.00	1.81	573,106.80	0.52	3,953.12	15,394.15	S&P-A-	2.04
Wells Fargo & Co 2.5 3/4/2021		6/20/2016	1,341,931.20	101.27	1,331,641.50	1.88%	Moody's-A2	216
949746RS2	1,315,000.00	2.04	1,318,372.28	0.36	13,423.96	13,269.22	S&P-A-	0.59
Sub Total Corporate Bond	13,920,000.00	2.10	14,028,549.12	0.45	14,435,889.31	20.03%		687
FHLB Bond								
FHLB 0.5 4/14/2025		4/16/2020	616,924.80	100.46	622,875.39	0.88%	Moody's-Aaa	1718
3130AJHU6	620,000.00	0.60	617,103.51	0.40	904.17	5,771.88	S&P-AA+	4.65
FHLB 3.375 12/8/2023		1/31/2019	1,986,884.61	110.34	2,129,566.59	2.81%	Moody's-Aaa	1225
3130A0F70	1,930,000.00	2.72	1,969,314.94	0.28	9,589.69	160,251.65	S&P-AA+	3.19
Sub Total FHLB Bond	2,550,000.00	2.22	2,586,418.45	0.30	2,752,441.98	3.69%		1343
FHLMC Bond								
FHLMC 0.25 6/26/2023		6/26/2020	887,401.20	100.00	890,016.63	1.27%	Moody's-Aaa	1060
3137EAES4	890,000.00	0.35	887,484.27	0.25	216.32	2,532.36	S&P-AA+	2.89
FHLMC 0.375 7/21/2025		7/23/2020	572,136.50	99.86	574,197.89	0.82%	None	1816
3137EAEU9	575,000.00	0.48	572,149.06	0.40	47.92	2,048.83	None	4.43



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2020

Description	Face Amount / Shares	Settlement Date	Cost Value	Market Price	Market Value	% Portfolio	Credit Rating	Days To Call/Maturity
CUSIP		YTM @ Cost	Book Value	YTM @ Market	Accrued Interest	Unre. Gain/Loss	Credit Rating	Duration To Maturity
FHLMC 1.5 2/12/2025		2/14/2020	1,363,948.95	105.05	1,433,905.92	1.95%	Moodys-Aaa	1657
3137EAEP0	1,365,000.00	1.52	1,364,045.70	0.38	9,498.12	69,860.22	S&P-AA+	4.37
FHLMC 1.5 2/12/2025		6/8/2020	1,987,715.10	105.05	2,001,165.41	2.83%	Moodys-Aaa	1657
3137EAEP0	1,905,000.00	0.56	1,985,151.42	0.38	13,255.62	16,013.99	S&P-AA+	4.37
FHLMC 2.625 1/11/2022		2/13/2019	1,002,640.00	103.59	1,035,883.53	1.43%	Moodys-Aaa	529
3135G0U92	1,000,000.00	2.53	1,001,312.54	0.14	1,458.33	34,570.99	S&P-AA+	1.43
FHLMC 2.75 6/19/2023		1/4/2019	1,510,830.00	107.30	1,609,446.30	2.15%	Moodys-Aaa	1053
3137EAEN5	1,500,000.00	2.58	1,507,006.86	0.21	4,812.50	102,439.44	S&P-AA+	2.79
			7,324,671.75		7,544,615.68	10.45%		1318
Sub Total FHLMC Bond	7,235,000.00	1.39	7,317,149.85	0.30	29,288.81	227,465.83		3.47
FNMA Bond								
FNMA 0.25 5/22/2023		5/22/2020	957,110.40	100.06	960,546.81	1.37%	Moodys-Aaa	1025
3135G04Q3	960,000.00	0.35	957,295.12	0.23	460.00	3,251.69	S&P-AA+	2.8
FNMA 0.25 7/10/2023		7/10/2020	1,252,301.75	100.00	1,255,058.24	1.79%	S&P-AA-	1074
3135G05G4	1,255,000.00	0.32	1,252,353.50	0.25	183.02	2,704.74	Moodys-Aaa	2.93
FNMA 0.5 6/17/2025		6/19/2020	987,950.70	100.49	994,871.56	1.41%	Moodys-Aaa	1782
3135G04Z3	990,000.00	0.54	987,997.89	0.40	577.50	6,873.67	S&P-AA+	4.82
FNMA 0.625 4/22/2025		4/24/2020	763,424.10	101.04	772,988.86	1.09%	Moodys-Aaa	1726
3135G03U5	765,000.00	0.67	763,508.77	0.40	1,288.28	9,480.09	S&P-AA+	4.66
FNMA 1.25 8/17/2021		9/2/2016	204,274.30	101.15	207,351.48	0.29%	Moodys-Aaa	382
3135G0N82	205,000.00	1.32	204,847.16	0.15	1,167.36	2,504.32	S&P-AA+	1.04
FNMA 1.875 4/5/2022		6/29/2017	1,685,050.55	102.87	1,733,378.20	2.41%	Moodys-Aaa	613
3135G0T45	1,685,000.00	1.87	1,685,017.78	0.16	10,180.21	48,360.42	S&P-AA+	1.65
FNMA 2 1/5/2022		6/29/2017	1,585,206.00	102.64	1,616,624.62	2.25%	Moodys-Aaa	523
3135G0S38	1,575,000.00	1.85	1,578,228.81	0.15	2,275.00	38,395.81	S&P-AA+	1.41



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2020

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 2.5 2/5/2024		2/13/2019	996,480.00	107.79	1,077,926.26	1.42%	Moodys-Aaa	1284
3135G0V34	1,000,000.00	2.58	997,514.50	0.27	12,222.22	80,411.76	S&P-AA+	3.35
FNMA 2.875 9/12/2023		12/6/2018	1,816,669.40	108.20	1,969,178.30	2.6%	Moodys-Aaa	1138
3135G0U43	1,820,000.00	2.92	1,817,823.63	0.23	20,203.26	151,354.67	S&P-AA+	2.98
Sub Total FNMA Bond	10,255,000.00	1.56	10,248,467.20	0.24	10,587,924.33	14.63%		1044
Local Government Investment Pool								
CAMP LGIP		12/31/2019	100,447.22	100.00	100,447.22	0.14%	NR	1
CAMP1001	100,447.22	0.37	100,447.22	0.37		0.00	NR	0
LAIF LGIP		12/31/2019	8,703,174.47	100.00	8,703,174.47	12.43%	NR	1
LAIF0271	8,703,174.47	0.92	8,703,174.47	0.92		0.00	NR	0
Sub Total Local Government Investment Pool	8,803,621.69	0.91	8,803,621.69	0.91	8,803,621.69	12.57%	0.00	1
Money Market								
Community West Bank MM		12/31/2019	1,000,730.34	100.00	1,000,730.34	1.43%	NR	1
CWB0904	1,000,730.34	0.86	1,000,730.34	0.86		0.00	NR	0
Sub Total Money Market	1,000,730.34	0.86	1,000,730.34	0.86	1,000,730.34	1.43%	0.00	0
Negotiable Certificate Of Deposit								
Bank of Montreal 3.19 8/3/2020		8/3/2018	1,200,000.00	100.02	1,200,278.40	1.71%	NR	3
06370REU9	1,200,000.00	3.19	1,200,000.00	0.35	76,350.25	278.40	NR	0.01
DNB Bank NY 2.04 12/2/2022		12/6/2019	430,000.00	103.70	445,922.47	0.61%	NR	854
23341VZT1	430,000.00	2.04	430,000.00	0.45	1,437.63	15,922.47	NR	2.29
Societe Generale NY Var. Negotiable CD 2/14/2022		2/19/2020	615,000.00	102.53	630,558.89	0.88%	NR	563
83369XDL9	615,000.00	1.80	615,000.00	1.80	4,943.59	15,558.89	NR	0



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2020

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
Sumitomo Mitsu Bank 3.39 10/16/2020		10/18/2018	599,184.00	100.71	604,239.00	0.86%	NR	77
86565BPC9	600,000.00	3.46	599,914.81	0.03	5,906.96	4,324.19	NR	0.21
Sweedbank 2.27 11/16/2020		11/17/2017	1,150,000.00	100.56	1,156,479.10	1.64%	NR	108
87019U6D6	1,150,000.00	2.27	1,150,000.00	0.32	5,511.06	6,479.10	NR	0.29
Sub Total Negotiable Certificate Of Deposit	3,995,000.00	2.63	3,994,184.00	0.52	4,037,477.86	5.7%		222
			3,994,914.81		94,149.49	42,563.05		0.36
Treasury Note								
T-Note 1.25 7/31/2023		4/5/2019	1,219,716.80	103.37	1,317,981.53	1.77%	Moodys-Aaa	1095
912828S92	1,275,000.00	2.31	1,236,648.81	0.12	0.00	81,332.72	S&P-AA+	2.95
T-Note 1.5 1/31/2022		4/6/2018	1,637,046.88	102.05	1,734,797.30	2.39%	Moodys-Aaa	549
912828H86	1,700,000.00	2.52	1,675,270.03	0.13	0.00	59,527.27	S&P-AA+	1.49
T-Note 1.625 12/15/2022		1/7/2020	996,710.16	103.57	1,030,524.49	1.42%	Moodys-Aaa	867
912828YW4	995,000.00	1.57	996,381.83	0.12	2,032.14	34,142.66	S&P-AA+	2.34
T-Note 1.625 4/30/2023		1/31/2019	399,340.23	104.13	432,118.75	0.58%	Moodys-Aaa	1003
912828R28	415,000.00	2.57	404,870.18	0.12	1,685.94	27,248.57	S&P-AA+	2.69
T-Note 1.625 5/31/2023		2/13/2019	989,285.16	104.25	1,068,562.50	1.43%	Moodys-Aaa	1034
912828R69	1,025,000.00	2.49	1,001,456.01	0.12	2,776.04	67,106.49	S&P-AA+	2.78
T-Note 1.75 9/30/2022		12/5/2017	1,457,910.35	103.52	1,537,206.66	2.1%	Moodys-Aaa	791
912828L57	1,485,000.00	2.15	1,472,833.53	0.13	8,662.50	64,373.13	S&P-AA+	2.12
T-Note 1.75 9/30/2022		6/6/2018	1,874,432.62	103.52	2,023,729.98	2.73%	Moodys-Aaa	791
912828L57	1,955,000.00	2.77	1,914,614.07	0.13	11,404.17	109,115.91	S&P-AA+	2.12
T-Note 1.875 1/31/2022		7/11/2017	449,208.98	102.61	461,724.75	0.64%	Moodys-Aaa	549
912828V72	450,000.00	1.92	449,739.50	0.14	0.00	11,985.25	S&P-AA+	1.49
T-Note 1.875 3/31/2022		1/8/2018	399,352.15	102.89	416,722.72	0.58%	Moodys-Aaa	608
912828W89	405,000.00	2.22	402,776.75	0.14	2,531.25	13,945.97	S&P-AA+	1.64



City of Paso Robles Portfolio Holdings by Security Type All Portfolios

Date: 7/31/2020

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 1.875 3/31/2022		9/6/2018	984,787.89	102.89	1,044,379.18	1.43%	Moodys-Aaa	608
912828W89	1,015,000.00	2.76	1,000,904.11	0.14	6,343.75	43,475.07	S&P-AA+	1.64
T-Note 1.875 8/31/2024		9/12/2019	1,066,611.33	106.93	1,122,802.80	1.52%	Moodys-Aaa	1492
9128282U3	1,050,000.00	1.54	1,063,653.52	0.17	8,185.29	59,149.28	S&P-AA+	3.93
T-Note 2 10/31/2022		5/4/2018	556,042.97	104.21	599,235.10	0.81%	Moodys-Aaa	822
9128283C2	575,000.00	2.79	565,509.93	0.12	2,875.00	33,725.17	S&P-AA+	2.2
T-Note 2 6/30/2024		7/3/2019	995,157.81	107.14	1,055,373.33	1.42%	Moodys-Aaa	1430
912828XX3	985,000.00	1.78	992,962.43	0.17	1,659.51	62,410.90	S&P-AA+	3.79
T-Note 2 7/31/2022		9/5/2017	932,039.06	103.75	954,464.12	1.32%	Moodys-Aaa	730
912828XQ8	920,000.00	1.72	924,905.80	0.12	0.00	29,558.32	S&P-AA+	1.97
T-Note 2.125 11/30/2023		1/4/2019	1,375,335.94	106.61	1,492,531.60	1.98%	Moodys-Aaa	1217
912828U57	1,400,000.00	2.51	1,383,244.97	0.14	4,958.33	109,286.63	S&P-AA+	3.23
T-Note 2.125 11/30/2024		12/4/2019	500,527.34	108.34	530,845.91	0.71%	Moodys-Aaa	1583
9128283J7	490,000.00	1.67	499,140.65	0.19	1,735.42	31,705.26	S&P-AA+	4.16
T-Note 2.125 11/30/2024		1/7/2020	997,508.79	108.34	1,056,275.03	1.42%	Moodys-Aaa	1583
9128283J7	975,000.00	1.63	994,916.95	0.19	3,453.13	61,358.08	S&P-AA+	4.16
T-Note 2.125 3/31/2024		1/7/2020	995,452.15	107.20	1,045,230.23	1.42%	Moodys-Aaa	1339
912828W71	975,000.00	1.61	992,725.20	0.15	6,906.25	52,505.03	S&P-AA+	3.53
T-Note 2.125 9/30/2024		10/3/2019	885,699.22	108.08	929,505.20	1.26%	Moodys-Aaa	1522
9128282Y5	860,000.00	1.50	881,441.86	0.18	6,091.67	48,063.34	S&P-AA+	3.99
T-Note 2.375 8/15/2024		9/25/2019	555,334.18	108.84	582,314.33	0.79%	Moodys-Aaa	1476
912828D56	535,000.00	1.56	551,802.75	0.18	5,829.52	30,511.58	S&P-AA+	3.85
T-Note 2.75 11/15/2023		3/8/2019	1,964,677.93	108.55	2,111,388.92	2.8%	Moodys-Aaa	1202
912828WE6	1,945,000.00	2.52	1,958,804.44	0.14	11,191.68	152,584.48	S&P-AA+	3.16



City of Paso Robles
Portfolio Holdings by Security Type
All Portfolios

Date: 7/31/2020

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 2.875 9/30/2023		1/7/2020	146,447.66	108.66	152,118.68	0.21%	Moody's-Aaa	1156
9128285D8	140,000.00	1.60	145,472.46	0.14	1,341.67	6,646.22	S&P-AA+	3.03
			21,378,625.60		22,699,833.11	30.73%		1049
Sub Total Treasury Note	21,570,000.00	2.17	21,510,075.78	0.14	89,663.26	1,189,757.33		2.79
			69,972,257.60		71,862,534.30	100.00%		813
TOTAL PORTFOLIO	69,878,466.84	1.82	70,035,162.01	0.37	396,370.89	1,827,372.29		2.17



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 6/30/2020, End Date: 7/31/2020

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Buy Transactions									
Buy	7/10/2020	3135G05G4	1,255,000.00	FNMA 0.25 7/10/2023	99.79	1,252,301.75	0.00	0.32	1,252,301.75
Buy	7/23/2020	3137EAEU9	575,000.00	FHLMC 0.375 7/21/2025	99.50	572,136.50	0.00	0.48	572,136.50
Subtotal			1,830,000.00			1,824,438.25	0.00		1,824,438.25
Deposit	7/31/2020	LAIF0271	42,166.42	LAIF LGIP	100.00	42,166.42	0.00	0.00	42,166.42
Deposit	7/31/2020	CWB0904	730.34	Community West Bank MM	100.00	730.34	0.00	0.00	730.34
Deposit	7/31/2020	CAMP1001	447.22	CAMP LGIP	100.00	447.22	0.00	0.00	447.22
Subtotal			43,343.98			43,343.98	0.00		43,343.98
Total Buy Transactions			1,873,343.98			1,867,782.23	0.00		1,867,782.23
Interest/Dividends									
Interest	7/5/2020	3135G0S38	0.00	FNMA 2 1/5/2022		0.00	28,000.00	0.00	28,000.00
Interest	7/11/2020	06051GEU9	0.00	BANK OF AMERICA CORP 3.3 1/11/2023		0.00	7,425.00	0.00	7,425.00
Interest	7/11/2020	3135G0U92	0.00	FHLMC 2.625 1/11/2022		0.00	13,125.00	0.00	13,125.00
Interest	7/31/2020	LAIF0271	0.00	LAIF LGIP		0.00	42,166.42	0.00	42,166.42
Interest	7/31/2020	912828XQ8	0.00	T-Note 2 7/31/2022		0.00	9,200.00	0.00	9,200.00
Interest	7/31/2020	CWB0904	0.00	Community West Bank MM		0.00	730.34	0.00	730.34
Interest	7/31/2020	912828H86	0.00	T-Note 1.5 1/31/2022		0.00	12,750.00	0.00	12,750.00
Interest	7/31/2020	912828V72	0.00	T-Note 1.875 1/31/2022		0.00	4,218.75	0.00	4,218.75
Interest	7/31/2020	CAMP1001	0.00	CAMP LGIP		0.00	447.22	0.00	447.22
Interest	7/31/2020	912828S92	0.00	T-Note 1.25 7/31/2023		0.00	7,968.75	0.00	7,968.75
Subtotal			0.00			0.00	126,031.48		126,031.48
Total Interest/Dividends			0.00			0.00	126,031.48		126,031.48
Sell Transactions									
Sell	7/10/2020	3135G0S38	85,000.00	FNMA 2 1/5/2022	0.00	87,277.15	23.61	0.00	87,300.76
Sell	7/10/2020	3135G0S38	1,140,000.00	FNMA 2 1/5/2022	0.00	1,170,540.60	316.67	0.00	1,170,857.27
Sell	7/23/2020	9128283J7	530,000.00	T-Note 2.125 11/30/2024	0.00	573,497.27	1,630.91	0.00	575,128.18
Sell	7/29/2020	912828XR6	1,000,000.00	T-Note 1.75 5/31/2022	0.00	1,029,179.69	2,821.04	0.00	1,032,000.73
Sell	7/29/2020	912828J27	995,000.00	T-Note 2 2/15/2025	0.00	1,072,967.58	9,020.60	0.00	1,081,988.18



City of Paso Robles Transaction Summary by Action All Portfolios

Begin Date: 6/30/2020, End Date: 7/31/2020

Action	Settlement Date	CUSIP	Face Amount / Shares	Description	Purchase Price	Principal	Interest / Dividends	YTM @ Cost	Total
Sell	7/29/2020	9128285D8	614,000.00	T-Note 2.875 9/30/2023	0.00	666,166.02	5,787.70	0.00	671,953.72
Sell	7/29/2020	9128285D8	810,000.00	T-Note 2.875 9/30/2023	0.00	878,818.36	7,635.25	0.00	886,453.61
Sell	7/29/2020	912828U65	325,000.00	T-Note 1.75 11/30/2021	0.00	331,931.64	916.84	0.00	332,848.48
Subtotal			5,499,000.00			5,810,378.31	28,152.62		5,838,530.93
Withdraw	7/31/2020	LAIF0271	38,991.95	LAIF LGIP	0.00	38,991.95	0.00	0.00	38,991.95
Withdraw	7/31/2020	LAIF0271	100,000.00	LAIF LGIP	0.00	100,000.00	0.00	0.00	100,000.00
Withdraw	7/31/2020	CASH3004	1,064,945.62	Pacific Premier Bank Cash	0.00	1,064,945.62	0.00	0.00	1,064,945.62
Withdraw	7/31/2020	CWB0904	2,145.53	Community West Bank MM	0.00	2,145.53	0.00	0.00	2,145.53
Withdraw	7/31/2020	CAMP1001	5,380.96	CAMP LGIP	0.00	5,380.96	0.00	0.00	5,380.96
Withdraw	7/31/2020	CAMP1001	2,900,000.00	CAMP LGIP	0.00	2,900,000.00	0.00	0.00	2,900,000.00
Subtotal			4,111,464.06			4,111,464.06	0.00		4,111,464.06
Total Sell Transactions			9,610,464.06			9,921,842.37	28,152.62		9,949,994.99