



Memorandum

To: City Council

Cc: Jim App, City Manager
Executive Managers

From: Mike Compton, City Treasurer

Subject: Monthly Treasurer’s Report – September 2013

Date: October 27, 2013

This report presents the City’s investment portfolio as of September 30, 2013. It includes all investments managed by the City except funds held by City’s trustee. Funds held by trustee include bond reserve funds, deferred compensation plans and other post retirement benefit funds. The investment portfolio is in compliance with all State laws.

Summary data is provided as follows:

For Period Ending September 2013				Monthly	Monthly	Monthly	% of
Issuer	Portfolio Par Value	Portfolio Market Value	Portfolio Book Value	Weighted Ave. Coupon	Weighted Ave. Yield	Weighted Ave. Maturity (Yrs)	Portfolio (Par Value)
Certificates of Deposit	\$ 2,094,000	\$ 2,094,000	\$ 2,094,000	0.873	0.866	0.65	0.035
Local Agency Investment Fund	8,000,000	8,000,000	8,000,000	0.253	0.253	0.00	0.133
CalTrust Money Market	-	-	-	0.000	0.000	0.00	0.000
Corporate Notes	6,000,000	6,094,400	6,135,649	5.626	1.065	3.07	0.100
Federal Agency Coupon Securities	44,000,000	41,464,220	43,996,423	0.858	1.005	4.30	0.731
Federal Agency Pass Through Securities	<u>57,232</u>	<u>58,363</u>	<u>59,352</u>	<u>4.000</u>	<u>1.998</u>	<u>1.45</u>	<u>0.001</u>
	<u>\$ 60,151,232</u>	<u>\$ 57,710,983</u>	<u>\$ 60,285,424</u>	0.694	0.907	3.44	1.000

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.

Michael J. Compton, City Treasurer



**PasoCopy2013
Portfolio Management
Portfolio Summary
September 30, 2013**

City of Paso Robles
1000 Spring St.
Paso Robles, Paso Robles, C
(805)237-3999

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Certificates of Deposit - Bank	2,094,000.00	2,094,000.00	2,094,000.00	3.47	635	236	0.866	0.878
Local Agency Investment Funds	8,000,000.00	8,000,000.00	8,000,000.00	13.27	1	1	0.253	0.257
Passbook/Checking Accounts	25,000.00	25,000.00	25,000.00	0.04	1	1	0.000	0.000
Medium Term Notes	6,000,000.00	6,094,400.00	6,135,649.27	10.17	1,465	1,115	1.065	1.080
Federal Agency Coupon Securities	44,000,000.00	41,464,220.00	43,996,422.93	72.95	1,782	1,477	1.005	1.019
Pass Through Securities (GNMA/CMO)	54,259.98	55,263.79	56,413.42	0.09	1,560	547	1.864	1.890
Investments	60,173,259.98	57,732,883.79	60,307,485.62	100.00%	1,473	1,200	0.907	0.919
<hr/>								
Cash								
Passbook/Checking (not included in yield calculations)	412,837.38	412,837.38	412,837.38		1	1	0.000	0.000
Total Cash and Investments	60,586,097.36	58,145,721.17	60,720,323.00		1,473	1,200	0.907	0.919

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	39,750.89	120,672.32
Average Daily Balance	58,996,082.25	60,124,665.22
Effective Rate of Return	0.82%	0.80%

Mike Compton, Treasurer

Reporting period 09/01/2013-09/30/2013

Run Date: 10/27/2013 - 16:01

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Portfolio Management
Portfolio Details - Investments
September 30, 2013

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Certificates of Deposit - Bank												
SYS10832	10832	Asian Pacific National Bank		07/26/2013	249,000.00	249,000.00	249,000.00	0.600	0.600	0.608	297	07/25/2014
SYS10777	10777	Broadway Federal Bank		01/17/2012	250,000.00	250,000.00	250,000.00	1.250	1.233	1.250	108	01/17/2014
SYS10781	10781	Comerica Bank		03/19/2012	249,000.00	249,000.00	249,000.00	0.900	0.888	0.900	169	03/19/2014
SYS10809	10809	Coronado Bank		12/28/2012	99,000.00	99,000.00	99,000.00	0.450	0.450	0.456	270	06/28/2014
SYS10775	10775	Evergreen International Bank		02/08/2012	249,000.00	249,000.00	249,000.00	0.900	0.888	0.900	130	02/08/2014
SYS10827	10827	First Choice Bank		12/20/2012	250,000.00	250,000.00	250,000.00	1.000	1.000	1.014	83	12/23/2013
SYS10824	10824	Metropolitan Bank		03/01/2013	249,000.00	249,000.00	249,000.00	1.000	1.000	1.014	516	03/01/2015
SYS10817	10817	Mission National Bank		01/15/2013	249,000.00	249,000.00	249,000.00	0.650	0.641	0.650	471	01/15/2015
SYS10778	10778	Bank of Whittier		01/11/2012	250,000.00	250,000.00	250,000.00	0.850	0.838	0.850	105	01/14/2014
Subtotal and Average			2,094,000.00		2,094,000.00	2,094,000.00	2,094,000.00	0.866	0.878	236		
Managed Pool Accounts												
SYS10738	10738	Cal Trust Money Market			0.00	0.00	0.00	0.340	0.335	0.340	1	
Subtotal and Average			0.00		0.00	0.00	0.00	0.000	0.000	0		
Local Agency Investment Funds												
9840271	10278	Local Agency Investment Fund			8,000,000.00	8,000,000.00	8,000,000.00	0.257	0.253	0.257	1	
Subtotal and Average			6,520,833.33		8,000,000.00	8,000,000.00	8,000,000.00	0.253	0.257	1		
Passbook/Checking Accounts												
SYS10728	10728	Heritage Oaks Bank			25,000.00	25,000.00	25,000.00	0.000	0.000		1	
Subtotal and Average			189,253.76		25,000.00	25,000.00	25,000.00	0.000	0.000	1		
Medium Term Notes												
36962G5T7	10768	General Electric Capital Corp		02/08/2012	2,000,000.00	2,015,400.00	2,000,000.00	1.075	1.207	1.224	860	02/08/2016
594918AP9	10823	MICROSOFT		02/14/2013	2,000,000.00	1,942,200.00	1,994,654.26	0.875	0.987	1.000	1,506	11/15/2017
949746QU8	10822	Wells Fargo & Company		02/13/2013	2,000,000.00	2,136,800.00	2,140,995.01	3.676	1.005	1.019	988	06/15/2016
Subtotal and Average			6,137,649.97		6,000,000.00	6,094,400.00	6,135,649.27	1.065	1.080	1,115		
Federal Agency Coupon Securities												
313376W92	10765	Federal Home Loan Bank		02/17/2012	1,000,000.00	1,000,920.00	1,000,000.00	1.300	1.282	1.300	1,143	11/17/2016
313381LC7	10803	Federal Home Loan Bank		12/28/2012	2,000,000.00	1,951,600.00	2,000,000.00	0.950	0.937	0.950	1,549	12/28/2017
313381RE7	10810	Federal Home Loan Bank		01/30/2013	2,000,000.00	1,955,400.00	2,000,000.00	1.000	0.986	1.000	1,582	01/30/2018
313381XU4	10818	Federal Home Loan Bank		02/13/2013	2,000,000.00	186,000.00	2,000,000.00	0.500	0.493	0.500	1,596	02/13/2018
3133836N6	10829	Federal Home Loan Bank		06/12/2013	2,000,000.00	1,948,200.00	2,000,000.00	0.800	1.103	1.119	1,715	06/12/2018
3134G3LP3	10764	Federal Home Loan Mtg Corp		02/21/2012	1,000,000.00	1,004,000.00	1,000,000.00	1.300	1.282	1.300	1,239	02/21/2017

PasoCopy2013
Portfolio Management
Portfolio Details - Investments
September 30, 2013

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Federal Agency Coupon Securities												
3134G3LG3	10767	Federal Home Loan Mtg Corp		02/14/2012	2,000,000.00	2,008,000.00	2,001,006.26	1.250	1.243	1.260	1,232	02/14/2017
3134G3Y38	10800	Federal Home Loan Mtg Corp		11/27/2012	2,000,000.00	1,946,600.00	2,000,000.00	0.900	0.888	0.900	1,518	11/27/2017
3134G32Y5	10805	Federal Home Loan Mtg Corp		12/28/2012	2,000,000.00	1,954,000.00	2,000,000.00	0.900	0.888	0.900	1,549	12/28/2017
3134G33B4	10808	Federal Home Loan Mtg Corp		01/11/2013	2,000,000.00	1,952,000.00	2,000,000.00	1.000	0.986	1.000	1,563	01/11/2018
3134G45D6	10828	Federal Home Loan Mtg Corp		05/30/2013	2,000,000.00	1,948,200.00	2,000,000.00	1.125	1.110	1.125	1,697	05/25/2018
3134G4AB4	10831	Federal Home Loan Mtg Corp		06/27/2013	2,000,000.00	1,982,200.00	2,000,000.00	0.850	0.838	0.850	1,183	12/27/2016
3134G33B4	10833	Federal Home Loan Mtg Corp		01/11/2013	1,000,000.00	976,000.00	1,000,000.00	1.000	0.986	1.000	1,563	01/11/2018
3136FTH36	10766	Federal National Mtg Assn		02/14/2012	1,000,000.00	1,002,900.00	1,000,000.00	1.000	1.396	1.415	1,232	02/14/2017
3136G0RX1	10786	Federal National Mtg Assn		07/26/2012	2,000,000.00	1,939,600.00	1,995,416.67	1.000	1.047	1.062	1,394	07/26/2017
3136G0RT0	10787	Federal National Mtg Assn		07/26/2012	2,000,000.00	1,974,000.00	2,000,000.00	1.150	1.134	1.150	1,394	07/26/2017
3136G0R52	10796	Federal National Mtg Assn		10/24/2012	2,000,000.00	1,972,800.00	2,000,000.00	0.500	1.053	1.067	1,484	10/24/2017
3136G0R78	10797	Federal National Mtg Assn		10/25/2012	2,000,000.00	1,980,000.00	2,000,000.00	0.625	0.616	0.625	1,120	10/25/2016
3136G0R52	10798	Federal National Mtg Assn		10/24/2012	2,000,000.00	1,972,800.00	2,000,000.00	0.500	1.053	1.067	1,484	10/24/2017
3136G16W4	10801	Federal National Mtg Assn		12/27/2012	1,000,000.00	980,500.00	1,000,000.00	0.650	1.023	1.037	1,548	12/27/2017
3136G16W4	10802	Federal National Mtg Assn		12/27/2012	2,000,000.00	1,961,000.00	2,000,000.00	0.650	1.023	1.037	1,548	12/27/2017
3136G16Z7	10804	Federal National Mtg Assn		12/27/2012	1,000,000.00	981,700.00	1,000,000.00	0.600	1.008	1.022	1,548	12/27/2017
3136G12F5	10806	Federal National Mtg Assn		12/18/2012	2,000,000.00	1,965,600.00	2,000,000.00	0.750	1.097	1.112	1,539	12/18/2017
3136G1AJ8	10811	Federal National Mtg Assn		01/30/2013	2,000,000.00	1,959,400.00	2,000,000.00	0.700	1.024	1.038	1,582	01/30/2018
3136G1HB8	10825	Federal National Mtg Assn		03/28/2013	2,000,000.00	1,960,800.00	2,000,000.00	0.800	1.100	1.115	1,639	03/28/2018
Subtotal and Average			43,996,366.70		44,000,000.00	41,464,220.00	43,996,422.93		1.005	1.019	1,477	
Pass Through Securities (GNMA/CMO)												
312971FE9	10696	Federal Home Loan Mtg Corp		12/23/2010	54,259.98	55,263.79	56,413.42	4.000	1.864	1.890	547	04/01/2015
Subtotal and Average			57,978.49		54,259.98	55,263.79	56,413.42		1.864	1.890	547	
Total and Average			58,996,082.25		60,173,259.98	57,732,883.79	60,307,485.62		0.907	0.919	1,200	

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Portfolio Management
Portfolio Details - Cash
September 30, 2013

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
Passbook/Checking Accounts											
999	10281	City of Paso Robles			4,100.00	4,100.00	4,100.00		0.000	0.000	1
001023004	10280	Heritage Oaks Bank		07/01/2013	408,737.38	408,737.38	408,737.38		0.000	0.000	1
		Average Balance	0.00								1
		Total Cash and Investments	58,996,082.25		60,586,097.36	58,145,721.17	60,720,323.00		0.907	0.919	1,200



**PasoCopy2013
Aging Report
By Maturity Date
As of September 30, 2013**

City of Paso Robles
1000 Spring St.
Paso Robles, Paso Robles, C
(805)237-3999

				*Pass Through Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value	
Aging Interval:	0 days	(09/30/2013 - 09/30/2013)	5 Maturities	0 Payments	7,305,681.91	12.29%	7,305,681.91	7,305,681.91
Aging Interval:	1 - 1 days	(10/01/2013 - 10/01/2013)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	2 - 7 days	(10/02/2013 - 10/07/2013)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	8 - 14 days	(10/08/2013 - 10/14/2013)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	15 - 21 days	(10/15/2013 - 10/21/2013)	0 Maturities	0 Payments	3,035.87	0.01%	0.00	0.00
Aging Interval:	22 - 28 days	(10/22/2013 - 10/28/2013)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	29 - 30 days	(10/29/2013 - 10/30/2013)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	31 - 60 days	(10/31/2013 - 11/29/2013)	0 Maturities	0 Payments	3,015.22	0.01%	0.00	0.00
Aging Interval:	61 - 90 days	(11/30/2013 - 12/29/2013)	1 Maturities	0 Payments	252,994.69	0.43%	250,000.00	250,000.00
Aging Interval:	91 - 180 days	(12/30/2013 - 03/29/2014)	4 Maturities	0 Payments	1,006,862.00	1.69%	998,000.00	998,000.00
Aging Interval:	181 - 365 days	(03/30/2014 - 09/30/2014)	2 Maturities	0 Payments	365,184.89	0.61%	348,000.00	348,000.00
Aging Interval:	366 - 730 days	(10/01/2014 - 09/30/2015)	3 Maturities	0 Payments	517,167.30	0.87%	554,413.42	553,263.79
Aging Interval:	731 days and after	(10/01/2015 -)	28 Maturities	0 Payments	50,000,000.00	84.10%	50,132,206.29	47,558,620.00
Total for			43 Investments	0 Payments		100.00	59,588,301.62	57,013,565.70

* Note: Passthru security principal paydowns are included in the par value total, but not in the investment count.



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Maturing Investments
Sorted by Fund
September 30, 2013 - December 31, 9999

City of Paso Robles
 1000 Spring St.
 Paso Robles, Paso Robles, C
 (805)237-3999

Maturity Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Maturity Par Value	Stated Rate	Comments
12/23/2013	SYS10827	10827	100	BCD	First Choice Bank			250,000.00	1.000	
December 2013 Subtotal								250,000.00		
01/14/2014	SYS10778	10778	100	BCD	Bank of Whittier			250,000.00	0.850	
01/17/2014	SYS10777	10777	100	BCD	Broadway Federal Bank			250,000.00	1.250	
January 2014 Subtotal								500,000.00		
02/08/2014	SYS10775	10775	100	BCD	Evergreen International Bank			249,000.00	0.900	
February 2014 Subtotal								249,000.00		
03/19/2014	SYS10781	10781	100	BCD	Comerica Bank			249,000.00	0.900	
March 2014 Subtotal								249,000.00		
06/28/2014	SYS10809	10809	100	BCD	Coronado Bank			99,000.00	0.450	
June 2014 Subtotal								99,000.00		
07/25/2014	SYS10832	10832	100	BCD	Asian Pacific National Bank			249,000.00	0.600	
July 2014 Subtotal								249,000.00		
01/15/2015	SYS10817	10817	100	BCD	Mission National Bank			249,000.00	0.650	
January 2015 Subtotal								249,000.00		
03/01/2015	SYS10824	10824	100	BCD	Metropolitan Bank			249,000.00	1.000	
March 2015 Subtotal								249,000.00		
04/01/2015	312971FE9	10696	100	GN1	Federal Home Loan Mtg Corp	CS		54,259.98	4.000	
April 2015 Subtotal								54,259.98		
02/08/2016	36962G5T7	10768	100	MTN	General Electric Capital Corp	MS		2,000,000.00	1.075	
February 2016 Subtotal								2,000,000.00		
06/15/2016	949746QU8	10822	100	MTN	Wells Fargo & Company	MS		2,000,000.00	3.676	
June 2016 Subtotal								2,000,000.00		
10/25/2016	3136G0R78	10797	100	FAC	Federal National Mtg Assn	GS		2,000,000.00	0.625	
October 2016 Subtotal								2,000,000.00		

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Maturing Investments
Sorted by Fund

Maturity Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Maturity Par Value	Stated Rate	Comments
11/17/2016	313376W92	10765	100	FAC	Federal Home Loan Bank	GS		1,000,000.00	1.300	
November 2016 Subtotal								1,000,000.00		
12/27/2016	3134G4AB4	10831	100	FAC	Federal Home Loan Mtg Corp	GS		2,000,000.00	0.850	
December 2016 Subtotal								2,000,000.00		
02/14/2017	3134G3LG3	10767	100	FAC	Federal Home Loan Mtg Corp	GS		2,000,000.00	1.250	
02/14/2017	3136FTH36	10766	100	FAC	Federal National Mtg Assn	MS		1,000,000.00	3.000	
02/21/2017	3134G3LP3	10764	100	FAC	Federal Home Loan Mtg Corp	PJ		1,000,000.00	1.300	
February 2017 Subtotal								4,000,000.00		
07/26/2017	3136G0RX1	10786	100	FAC	Federal National Mtg Assn	GS		2,000,000.00	1.000	
07/26/2017	3136G0RT0	10787	100	FAC	Federal National Mtg Assn	GS		2,000,000.00	1.150	
July 2017 Subtotal								4,000,000.00		
10/24/2017	3136G0R52	10796	100	FAC	Federal National Mtg Assn	GS		2,000,000.00	2.000	
10/24/2017	3136G0R52	10798	100	FAC	Federal National Mtg Assn	PJ		2,000,000.00	2.000	
October 2017 Subtotal								4,000,000.00		
11/15/2017	594918AP9	10823	100	MTN	MICROSOFT	GS		2,000,000.00	0.875	
11/27/2017	3134G3Y38	10800	100	FAC	Federal Home Loan Mtg Corp	GS		2,000,000.00	0.900	
November 2017 Subtotal								4,000,000.00		
12/18/2017	3136G12F5	10806	100	FAC	Federal National Mtg Assn	MS		2,000,000.00	3.000	
12/27/2017	3136G16W4	10801	100	FAC	Federal National Mtg Assn	PJ		1,000,000.00	3.000	
12/27/2017	3136G16W4	10802	100	FAC	Federal National Mtg Assn	PJ		2,000,000.00	3.000	
12/27/2017	3136G16Z7	10804	100	FAC	Federal National Mtg Assn	MS		1,000,000.00	3.000	
12/28/2017	313381LC7	10803	100	FAC	Federal Home Loan Bank	GS		2,000,000.00	0.950	
12/28/2017	3134G32Y5	10805	100	FAC	Federal Home Loan Mtg Corp	GS		2,000,000.00	0.900	
December 2017 Subtotal								10,000,000.00		
01/11/2018	3134G33B4	10808	100	FAC	Federal Home Loan Mtg Corp	CANTOR		2,000,000.00	1.000	
01/11/2018	3134G33B4	10833	100	FAC	Federal Home Loan Mtg Corp	GS		1,000,000.00	1.000	
01/30/2018	313381RE7	10810	100	FAC	Federal Home Loan Bank	GS		2,000,000.00	1.000	
01/30/2018	3136G1AJ8	10811	100	FAC	Federal National Mtg Assn	PJ		2,000,000.00	3.000	
January 2018 Subtotal								7,000,000.00		
02/13/2018	313381XU4	10818	100	FAC	Federal Home Loan Bank	PJ		2,000,000.00	0.500	
February 2018 Subtotal								2,000,000.00		

PasoCopy2013
Maturing Investments
Sorted by Fund

Maturity Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Maturity Par Value	Stated Rate	Comments
03/28/2018	3136G1HB8	10825	100	FAC	Federal National Mtg Assn	MS		2,000,000.00	1.750	
March 2018 Subtotal								2,000,000.00		
05/25/2018	3134G45D6	10828	100	FAC	Federal Home Loan Mtg Corp	GS		2,000,000.00	1.125	
May 2018 Subtotal								2,000,000.00		
06/12/2018	3133836N6	10829	100	FAC	Federal Home Loan Bank	PJ		2,000,000.00	2.500	
June 2018 Subtotal								2,000,000.00		
Total								52,148,259.98		