



Memorandum

To: City Council

Cc: Jim App, City Manager
Executive Managers

From: Mike Compton, City Treasurer

Subject: Monthly Treasurer’s Report – July 2014

Date: August 19, 2014

This report presents the City’s investment portfolio as of July 31, 2014. 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 July 2014				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	\$ 1,746,000	\$ 1,746,000	\$ 1,746,000	0.902	0.894	1.13	0.027
Local Agency Investment Fund	4,600,000	4,600,000	4,600,000	0.241	0.241	0.00	0.071
Corporate Notes	6,000,000	6,111,360	6,094,256	5.590	1.059	2.22	0.093
Federal Agency Coupon Securities	52,475,000	52,278,664	52,447,205	0.940	1.076	3.41	0.809
Federal Agency Pass Through Securities	<u>16,085</u>	<u>17,064</u>	<u>16,723</u>	<u>4.000</u>	<u>1.864</u>	<u>0.65</u>	<u>0.000</u>
	<u>\$ 64,837,085</u>	<u>\$ 64,753,089</u>	<u>\$ 64,904,184</u>	0.802	1.011	3.00	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
July 31, 2014**

City of Paso Robles
821 Pine Street, Suite A
Paso Robles, CA Paso Robles,
(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	1,746,000.00	1,746,000.00	1,746,000.00	2.69	679	412	0.894	0.906
Local Agency Investment Funds	4,600,000.00	4,600,000.00	4,600,000.00	7.08	1	1	0.241	0.244
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	6,111,360.00	6,094,255.55	9.39	1,467	812	1.058	1.073
Federal Agency Coupon Securities	52,475,000.00	52,278,664.25	52,447,204.96	80.78	1,711	1,242	1.076	1.091
Pass Through Securities (GNMA/CMO)	16,084.74	17,064.46	16,723.10	0.03	1,560	243	1.864	1.890
Investments	64,862,084.74	64,778,088.71	64,929,183.61	100.00%	1,539	1,090	1.010	1.024
Cash								
Passbook/Checking (not included in yield calculations)	3,282,069.62	3,282,069.62	3,282,069.62		1	1	0.000	0.000
Total Cash and Investments	68,144,154.36	68,060,158.33	68,211,253.23		1,539	1,090	1.010	1.024

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	50,747.41	50,747.41
Average Daily Balance	72,098,157.55	72,098,157.55
Effective Rate of Return	0.83%	0.83%

Mike Compton, Treasurer

Reporting period 07/01/2014-07/31/2014

Run Date: 08/19/2014 - 10:31

Portfolio PASO
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Report Ver. 7.3.1



**PasoCopy2013
Aging Report
By Maturity Date
Sorted by Fund
As of July 31, 2014**

City of Paso Robles
821 Pine Street, Suite A
Paso Robles, CA Paso Robles,
(805)237-3999

CUSIP	Investment #	Fund	Security Type	Issuer	Maturity Date	Description	Asset Class	Investment Class	*Pass Through	Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval: 0 days (07/31/2014 - 07/31/2014)													
SYS10738	10738	100	LA1	CALT	07/31/2014	Cash	Cash	Amort		0.00	0.00%	0.00	0.00
9840271	10278	100	LA5	LAIF	07/31/2014	Cash	Cash	Amort		6,400,000.00	9.57%	6,400,000.00	6,400,000.00
999	10281	100	PA1	COP	07/31/2014	Cash	Cash	N/A		4,100.00	0.01%	4,100.00	4,100.00
001023004	10280	100	PA1	HOB	07/31/2014	Cash	Cash	N/A		239,230.00	0.36%	239,230.00	239,230.00
SYS10728	10728	100	PA1	HOB	07/31/2014	Cash	Cash	Amort		25,000.00	0.04%	25,000.00	25,000.00
Subtotal for						5 Maturities	0 Payments			6,668,330.00	9.97%	6,668,330.00	6,668,330.00
Aging Interval: 1 - 1 days (08/01/2014 - 08/01/2014)													
Subtotal for						0 Maturities	0 Payments			0.00	0.00%	0.00	0.00
Aging Interval: 2 - 7 days (08/02/2014 - 08/07/2014)													
Subtotal for						0 Maturities	0 Payments			0.00	0.00%	0.00	0.00
Aging Interval: 8 - 14 days (08/08/2014 - 08/14/2014)													
Subtotal for						0 Maturities	0 Payments			0.00	0.00%	0.00	0.00
Aging Interval: 15 - 21 days (08/15/2014 - 08/21/2014)													
312971FE9	10696	100	GN1	FHLMC	08/15/2014	Paydown				1,837.15	0.00%	0.00	0.00
Subtotal for						0 Maturities	1 Payments			1,837.15	0.00%	0.00	0.00
Aging Interval: 22 - 28 days (08/22/2014 - 08/28/2014)													
Subtotal for						0 Maturities	0 Payments			0.00	0.00%	0.00	0.00
Aging Interval: 29 - 30 days (08/29/2014 - 08/30/2014)													
Subtotal for						0 Maturities	0 Payments			0.00	0.00%	0.00	0.00
Aging Interval: 31 - 60 days (08/31/2014 - 09/29/2014)													
312971FE9	10696	100	GN1	FHLMC	09/15/2014	Paydown				1,824.50	0.00%	0.00	0.00
Subtotal for						0 Maturities	1 Payments			1,824.50	0.00%	0.00	0.00

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

PasoCopy2013
Aging Report
Sorted by Fund
As of July 31, 2014

CUSIP	Investment #	Fund	Security Type	Issuer	Maturity Date	Description	Asset Class	Investment Class	*Pass Through	Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value		
Aging Interval: 61 - 90 days (09/30/2014 - 10/29/2014)															
312971FE9	10696	100	GN1	FHLMC	10/15/2014	Paydown				1,811.91	0.00%	0.00	0.00		
Subtotal for										0 Maturities	1 Payments	1,811.91	0.00%	0.00	0.00
Aging Interval: 91 - 180 days (10/30/2014 - 01/27/2015)															
SYS10817	10817	100	BCD	MISSI	01/15/2015	Mat/Sale	Long	Amort		249,000.00	0.37%	249,000.00	249,000.00		
312971FE9	10696	100	GN1	FHLMC	11/15/2014	Paydown				1,799.40	0.00%	0.00	0.00		
312971FE9	10696	100	GN1	FHLMC	12/15/2014	Paydown				1,786.96	0.00%	0.00	0.00		
312971FE9	10696	100	GN1	FHLMC	01/15/2015	Paydown				1,774.59	0.00%	0.00	0.00		
Subtotal for										1 Maturities	3 Payments	254,360.95	0.38%	249,000.00	249,000.00
Aging Interval: 181 - 365 days (01/28/2015 - 07/31/2015)															
SYS10847	10847	100	BCD	ASIAN	07/24/2015	Mat/Sale	Long	Amort		249,000.00	0.37%	249,000.00	249,000.00		
SYS10824	10824	100	BCD	METRO	03/01/2015	Mat/Sale	Long	Amort		249,000.00	0.37%	249,000.00	249,000.00		
312971FE9	10696	100	GN1	FHLMC	04/01/2015	Mat/Sale	Long	Fair		0.00	0.00%	16,723.10	17,064.46		
312971FE9	10696	100	GN1	FHLMC	02/15/2015	Paydown				1,762.29	0.00%	0.00	0.00		
312971FE9	10696	100	GN1	FHLMC	03/15/2015	Paydown				1,750.05	0.00%	0.00	0.00		
312971FE9	10696	100	GN1	FHLMC	04/15/2015	Paydown				1,737.89	0.00%	0.00	0.00		
Subtotal for										3 Maturities	3 Payments	503,250.23	0.75%	514,723.10	515,064.46
Aging Interval: 366 - 730 days (08/01/2015 - 07/30/2016)															
SYS10837	10837	100	BCD	BROAD	01/18/2016	Mat/Sale	Long	Amort		250,000.00	0.37%	250,000.00	250,000.00		
SYS10840	10840	100	BCD	FIRCHO	02/08/2016	Mat/Sale	Long	Amort		249,000.00	0.37%	249,000.00	249,000.00		
SYS10846	10846	100	BCD	HANMI	03/24/2016	Mat/Sale	Long	Amort		250,000.00	0.37%	250,000.00	250,000.00		
SYS10835	10835	100	BCD	PACALL	11/01/2015	Mat/Sale	Long	Amort		250,000.00	0.37%	250,000.00	250,000.00		
36962G5T7	10768	100	MTN	GECC	02/08/2016	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	2,015,700.00		
949746QU8	10822	100	MTN	WF	06/15/2016	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,097,567.39	2,110,600.00		
Subtotal for										6 Maturities	0 Payments	4,999,000.00	7.47%	5,096,567.39	5,125,300.00
Aging Interval: 731 days and after (07/31/2016 -)															
594918AP9	10823	100	MTN	MICRO	11/15/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	1,996,688.16	1,985,060.00		
313381LC7	10803	100	FAC	FHLB	12/28/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,978,360.00		
313381RE7	10810	100	FAC	FHLB	01/30/2018	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,980,340.00		
313381XU4	10818	100	FAC	FHLB	02/13/2018	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	2,000,560.00		
3133836N6	10829	100	FAC	FHLB	06/12/2018	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,985,520.00		
3130A1A40	10843	100	FAC	FHLB	03/27/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	2,001,940.00		
3130A16K9	10844	100	FAC	FHLB	12/27/2017	Mat/Sale	Long	Fair		1,000,000.00	1.49%	1,000,000.00	999,390.00		
3130A1AG3	10845	100	FAC	FHLB	03/27/2018	Mat/Sale	Long	Fair		1,000,000.00	1.49%	1,000,000.00	998,370.00		

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

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Aging Report
Sorted by Fund
As of July 31, 2014

CUSIP	Investment #	Fund	Security Type	Issuer	Maturity Date	Description	Asset Class	Investment Class	*Pass Through	Maturity Par Value	Percent of Portfolio	Current Book Value	Current Market Value
Aging Interval: 731 days and after (07/31/2016 -)													
3134G3Y38	10800	100	FAC	FHLMC	11/27/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,976,920.00
3134G32Y5	10805	100	FAC	FHLMC	12/28/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,979,340.00
3134G33B4	10808	100	FAC	FHLMC	01/11/2018	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,982,860.00
3134G45D6	10828	100	FAC	FHLMC	05/25/2018	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,976,820.00
3134G4AB4	10831	100	FAC	FHLMC	12/27/2016	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,999,040.00
3134G33B4	10833	100	FAC	FHLMC	01/11/2018	Mat/Sale	Long	Fair		1,000,000.00	1.49%	1,000,000.00	991,430.00
3134G4NZ7	10836	100	FAC	FHLMC	12/27/2018	Mat/Sale	Long	Fair		1,475,000.00	2.20%	1,475,000.00	1,474,454.25
3134G4VV7	10839	100	FAC	FHLMC	02/28/2019	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	2,005,520.00
3134G4WL8	10841	100	FAC	FHLMC	03/19/2019	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	2,011,620.00
3136G0RX1	10786	100	FAC	FNMA	07/26/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	1,996,416.67	1,998,220.00
3136G0RT0	10787	100	FAC	FNMA	07/26/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,999,280.00
3136G0R52	10796	100	FAC	FNMA	10/24/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	2,001,960.00
3136G0R78	10797	100	FAC	FNMA	10/25/2016	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,994,700.00
3136G0R52	10798	100	FAC	FNMA	10/24/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	2,001,960.00
3136G16W4	10801	100	FAC	FNMA	12/27/2017	Mat/Sale	Long	Fair		1,000,000.00	1.49%	1,000,000.00	995,080.00
3136G16W4	10802	100	FAC	FNMA	12/27/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,990,160.00
3136G16Z7	10804	100	FAC	FNMA	12/27/2017	Mat/Sale	Long	Fair		1,000,000.00	1.49%	1,000,000.00	998,560.00
3136G12F5	10806	100	FAC	FNMA	12/18/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,999,140.00
3136G1AJ8	10811	100	FAC	FNMA	01/30/2018	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,987,920.00
3136G1HB8	10825	100	FAC	FNMA	03/28/2018	Mat/Sale	Long	Fair		2,000,000.00	2.99%	2,000,000.00	1,990,000.00
3135G0XJ7	10834	100	FAC	FNMA	11/22/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	1,983,756.45	2,001,940.00
3135G0XE8	10838	100	FAC	FNMA	05/22/2017	Mat/Sale	Long	Fair		2,000,000.00	2.99%	1,992,031.84	1,977,260.00
					Subtotal for	30 Maturities	0 Payments			54,475,000.00	81.42%	54,443,893.12	54,263,724.25
					Total for	45 Investments	9 Payments				100.00	66,972,513.61	66,821,418.71

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



PasoCopy2013
Maturing Investments
Sorted by Fund
July 31, 2014 - December 31, 9999

City of Paso Robles
 821 Pine Street, Suite A
 Paso Robles, CA Paso Robles,
 (805)237-3999

Maturity Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Maturity Par Value	Stated Rate	Comments
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		16,084.74	4.000	
April 2015 Subtotal								16,084.74		
07/24/2015	SYS10847	10847	100	BCD	Asian Pacific National Bank			249,000.00	0.600	
July 2015 Subtotal								249,000.00		
11/01/2015	SYS10835	10835	100	BCD	Pacific Alliance Bank			250,000.00	1.250	
November 2015 Subtotal								250,000.00		
01/18/2016	SYS10837	10837	100	BCD	Broadway Federal Bank			250,000.00	1.060	
January 2016 Subtotal								250,000.00		
02/08/2016	SYS10840	10840	100	BCD	First Choice Bank			249,000.00	0.800	
02/08/2016	36962G5T7	10768	100	MTN	General Electric Capital Corp	MS		2,000,000.00	1.039	
February 2016 Subtotal								2,249,000.00		
03/24/2016	SYS10846	10846	100	BCD	Hanmi Bank			250,000.00	0.950	
March 2016 Subtotal								250,000.00		
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		
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		
03/27/2017	3130A1A40	10843	100	FAC	Federal Home Loan Bank	HCM		2,000,000.00	0.800	
March 2017 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
05/22/2017	3135G0XE8	10838	100	FAC	Federal National Mtg Assn	MS		2,000,000.00	0.700	
May 2017 Subtotal								2,000,000.00		
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	
11/22/2017	3135G0XJ7	10834	100	FAC	Federal National Mtg Assn	MS		2,000,000.00	1.500	
11/27/2017	3134G3Y38	10800	100	FAC	Federal Home Loan Mtg Corp	GS		2,000,000.00	0.900	
November 2017 Subtotal								6,000,000.00		
12/18/2017	3136G12F5	10806	100	FAC	Federal National Mtg Assn	MS		2,000,000.00	3.000	
12/27/2017	3130A16K9	10844	100	FAC	Federal Home Loan Bank	HCM		1,000,000.00	1.250	
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								11,000,000.00		
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		
03/27/2018	3130A1AG3	10845	100	FAC	Federal Home Loan Bank	GS		1,000,000.00	1.400	
03/28/2018	3136G1HB8	10825	100	FAC	Federal National Mtg Assn	MS		2,000,000.00	1.750	
March 2018 Subtotal								3,000,000.00		
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		

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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
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		
12/27/2018	3134G4NZ7	10836	100	FAC	Federal Home Loan Mtg Corp	MS		1,475,000.00	3.000	
December 2018 Subtotal								1,475,000.00		
02/28/2019	3134G4VV7	10839	100	FAC	Federal Home Loan Mtg Corp	GS		2,000,000.00	1.900	
February 2019 Subtotal								2,000,000.00		
03/19/2019	3134G4WL8	10841	100	FAC	Federal Home Loan Mtg Corp	GS		2,000,000.00	1.750	
March 2019 Subtotal								2,000,000.00		
Total								60,237,084.74		