



Memorandum

To: City Council

Cc: Jim App, City Manager
Executive Managers

From: Mike Compton, City Treasurer

Subject: Monthly Treasurer's Report – August 31, 2012

Date: September 24, 2012

This report presents the City's investment portfolio as of August 31, 2012. 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 August 2012				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	\$ 2,592,000	\$ 2,592,000	\$ 2,592,000	1.092	1.080	0.94	0.042
Local Agency Investment Fund	8,552,377	8,552,377	8,552,377	0.363	0.363	0.00	0.138
CalTrust Money Market	3,000,000	3,000,000	3,000,000	0.370	0.370	0.00	0.048
Rabo Bank Money Market	3,000,000	3,000,000	3,000,000	0.460	0.460	0.00	0.048
Corporate Notes	2,000,000	1,985,980	2,000,000	1.550	1.529	3.46	0.032
Federal Agency Coupon Securities	42,000,000	42,213,247	41,993,487	1.458	1.590	3.99	0.676
Federal Agency Pass Through Securities	<u>940,230</u>	<u>954,790</u>	<u>990,092</u>	<u>4.411</u>	<u>1.503</u>	<u>0.65</u>	<u>0.015</u>
	<u>\$ 62,084,606</u>	<u>\$ 62,298,393</u>	<u>\$ 62,127,955</u>	1.151	1.243	2.86	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



**Paso Robles
Portfolio Management
Portfolio Summary
August 31, 2012**

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	2,592,000.00	2,592,000.00	2,592,000.00	4.17	689	342	1.080	1.094
Managed Pool Accounts	6,000,000.00	6,000,000.00	6,000,000.00	9.65	1	1	0.409	0.415
Local Agency Investment Funds	8,552,376.55	8,552,376.55	8,552,376.55	13.76	1	1	0.037	0.038
Passbook/Checking Accounts	25,000.00	25,000.00	25,000.00	0.04	1	1	0.000	0.000
Medium Term Notes	2,000,000.00	1,985,980.00	2,000,000.00	3.22	1,461	1,255	1.529	1.550
Federal Agency Coupon Securities	42,000,000.00	42,213,246.67	41,993,486.71	67.56	1,785	1,463	1.590	1.612
Pass Through Securities (GNMA/CMO)	940,229.65	954,790.20	990,091.84	1.59	1,037	229	1.503	1.524
	62,109,606.20	62,323,393.42	62,152,955.10	100.00%	1,299	1,047	1.237	1.254

Cash	Par Value	Market Value	Book Value	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Passbook/Checking (not included in yield calculations)	368,368.11	368,368.11	368,368.11	1	1	0.000	0.000
Total Cash and Investments	62,477,974.31	62,691,761.53	62,521,323.21	1,299	1,047	1.237	1.254

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	62,099.97	124,994.81
Average Daily Balance	63,244,187.23	65,494,107.39
Effective Rate of Return	1.16%	1.12%

Mike Compton, Treasurer

Reporting period 08/01/2012-08/31/2012

Run Date: 09/23/2012 - 19:22

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**Paso Robles
Portfolio Management
Portfolio Details - Investments
August 31, 2012**

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												
SYS10782	10782	Ameriprise Financial		02/28/2012	249,000.00	249,000.00	249,000.00	0.850	0.838	0.850	545	02/28/2014
SYS10795	10795	Asian Pacific National Bank		07/27/2012	249,000.00	249,000.00	249,000.00	0.600	0.600	0.608	328	07/26/2013
SYS10777	10777	Broadway Federal Bank		01/17/2012	250,000.00	250,000.00	250,000.00	1.250	1.233	1.250	503	01/17/2014
SYS10744	10744	Community Commerce Bank		12/22/2010	249,000.00	249,000.00	249,000.00	1.250	1.233	1.250	112	12/22/2012
SYS10781	10781	Comerica Bank		03/19/2012	249,000.00	249,000.00	249,000.00	0.900	0.888	0.900	564	03/19/2014
SYS10730	10730	Coronado Bank		06/28/2011	99,000.00	99,000.00	99,000.00	0.900	0.888	0.900	118	12/28/2012
SYS10775	10775	Evergreen International Bank		02/08/2012	249,000.00	249,000.00	249,000.00	0.900	0.888	0.900	525	02/08/2014
SYS10701	10701	First Choice Bank		12/20/2010	250,000.00	250,000.00	250,000.00	1.600	1.600	1.622	110	12/20/2012
SYS10715	10715	Metropolitan Bank		03/01/2011	249,000.00	249,000.00	249,000.00	1.390	1.371	1.390	181	03/01/2013
SYS10745	10745	Mission National Bank		01/15/2011	249,000.00	249,000.00	249,000.00	1.400	1.381	1.400	136	01/15/2013
SYS10778	10778	Bank of Whittier		01/11/2012	250,000.00	250,000.00	250,000.00	0.850	0.838	0.850	500	01/14/2014
Subtotal and Average			2,592,000.00		2,592,000.00	2,592,000.00	2,592,000.00	1.080	1.094	1.094	342	
Managed Pool Accounts												
SYS10738	10738	Cal Trust Money Market			3,000,000.00	3,000,000.00	3,000,000.00	0.370	0.365	0.370	1	
SYS10695	10695	RABO BANK MONEY MARKET			3,000,000.00	3,000,000.00	3,000,000.00	0.460	0.454	0.460	1	
Subtotal and Average			5,998,827.90		6,000,000.00	6,000,000.00	6,000,000.00	0.409	0.415	0.415	1	
Local Agency Investment Funds												
9840271	10278	Local Agency Investment Fund			8,552,376.55	8,552,376.55	8,552,376.55	0.038	0.037	0.038	1	
9840271	10282	Local Agency Investment Fund			0.00	0.00	0.00	0.385	0.380	0.385	1	
Subtotal and Average			8,729,795.90		8,552,376.55	8,552,376.55	8,552,376.55	0.037	0.038	0.038	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			903,317.04		25,000.00	25,000.00	25,000.00	0.000	0.000	0.000	1	
Medium Term Notes												
36962G5T7	10768	General Electric Capital Corp		02/08/2012	2,000,000.00	1,985,980.00	2,000,000.00	1.550	1.529	1.550	1,255	02/08/2016
Subtotal and Average			2,000,000.00		2,000,000.00	1,985,980.00	2,000,000.00	1.529	1.550	1.550	1,255	
Federal Agency Coupon Securities												
313373DW9	10723	Federal Home Loan Bank		04/15/2011	1,000,000.00	1,012,640.00	999,803.33	2.185	2.163	2.193	956	04/15/2015
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	1,538	11/17/2016
313376YV1	10774	Federal Home Loan Bank		02/23/2012	2,000,000.00	2,000,100.00	1,999,552.22	1.050	1.041	1.055	1,636	02/23/2017
3134G13P7	10714	Federal Home Loan Mtg Corp		02/17/2011	1,000,000.00	995,750.00	1,000,000.00	2.010	1.982	2.010	899	02/17/2015

**Paso Robles
Portfolio Management
Portfolio Details - Investments
August 31, 2012**

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												
3134G3CB4	10755	Federal Home Loan Mtg Corp		12/05/2011	2,000,000.00	2,008,660.00	2,000,000.00	1.625	1.603	1.625	1,556	12/05/2016
3134G3BR0	10756	Federal Home Loan Mtg Corp		12/14/2011	2,000,000.00	2,013,960.00	2,000,000.00	1.500	1.479	1.500	1,565	12/14/2016
3134G3LP3	10764	Federal Home Loan Mtg Corp		02/21/2012	1,000,000.00	1,009,920.00	1,000,000.00	1.300	1.282	1.300	1,634	02/21/2017
3134G3LG3	10767	Federal Home Loan Mtg Corp		02/14/2012	2,000,000.00	2,019,420.00	2,000,793.93	1.250	1.243	1.260	1,627	02/14/2017
3134G3UZ1	10785	Federal Home Loan Mtg Corp		05/24/2012	2,000,000.00	2,001,360.00	1,999,053.89	1.200	1.194	1.210	1,726	05/24/2017
3136F82A2	10468	Federal National Mtg Assn		02/12/2008	2,000,000.00	2,045,640.00	2,000,000.00	4.000	3.945	4.000	164	02/12/2013
31398ANT5	10505	Federal National Mtg Assn		02/25/2008	1,000,000.00	1,025,780.00	1,000,000.00	4.250	4.192	4.250	177	02/25/2013
3136FRRV7	10734	Federal National Mtg Assn		06/28/2011	1,000,000.00	1,015,080.00	1,000,000.00	2.000	1.973	2.000	1,396	06/28/2016
3136FR2T9	10748	Federal National Mtg Assn		09/28/2011	2,000,000.00	2,004,020.00	2,000,000.00	1.000	1.520	1.542	1,488	09/28/2016
3136FTFG9	10752	Federal National Mtg Assn		10/26/2011	2,000,000.00	2,006,660.00	2,000,000.00	1.250	1.698	1.722	1,516	10/26/2016
3136FTWV7	10754	Federal National Mtg Assn		12/27/2011	2,000,000.00	2,007,420.00	2,000,000.00	1.250	1.233	1.250	1,395	06/27/2016
3136FTWX3	10757	Federal National Mtg Assn		12/28/2011	2,000,000.00	2,008,620.00	2,000,000.00	1.150	1.484	1.505	1,579	12/28/2016
3136FTUK3	10758	Federal National Mtg Assn		12/28/2011	2,000,000.00	2,010,820.00	2,000,000.00	1.625	1.603	1.625	1,579	12/28/2016
3136FTT22	10759	Federal National Mtg Assn		12/28/2011	2,000,000.00	2,009,980.00	2,000,000.00	1.300	1.756	1.780	1,579	12/28/2016
3136FTH36	10766	Federal National Mtg Assn		02/14/2012	1,000,000.00	1,010,530.00	1,000,000.00	1.000	1.396	1.415	1,627	02/14/2017
3136FTH44	10769	Federal National Mtg Assn		02/08/2012	1,000,000.00	1,004,810.00	1,000,000.00	1.000	1.325	1.343	1,621	02/08/2017
3136FT5B1	10779	Federal National Mtg Assn		03/28/2012	2,000,000.00	2,002,820.00	2,000,000.00	1.000	1.350	1.369	1,669	03/28/2017
3136G0DQ1	10783	Federal National Mtg Assn		04/26/2012	2,000,000.00	2,002,740.00	2,000,166.67	1.000	0.986	1.000	1,424	07/26/2016
3136G0HC8	10784	Federal National Mtg Assn		05/24/2012	2,000,000.00	2,001,480.00	2,000,000.00	0.750	1.275	1.292	1,726	05/24/2017
3136G0RX1	10786	Federal National Mtg Assn		07/26/2012	2,000,000.00	1,994,116.67	1,994,116.67	1.000	1.047	1.062	1,789	07/26/2017
3136G0RT0	10787	Federal National Mtg Assn		07/26/2012	2,000,000.00	2,000,000.00	2,000,000.00	1.150	1.134	1.150	1,789	07/26/2017
Subtotal and Average			41,993,417.68		42,000,000.00	42,213,246.67	41,993,486.71		1.590	1.612	1,463	
Pass Through Securities (GNMA/CMO)												
3133XAWE3	10709	Federal Home Loan Bank		01/11/2011	167,314.22	170,749.18	177,091.64	4.800	1.209	1.226	177	02/25/2013
3128H7PN6	10433	Federal Home Loan Mtg Corp		11/29/2007	38,346.82	40,326.67	37,915.42	4.000	4.575	4.639	365	09/01/2013
312971FE9	10696	Federal Home Loan Mtg Corp		12/23/2010	107,650.49	110,175.97	111,922.87	4.000	1.864	1.890	942	04/01/2015
3136F6YK9	10654	Federal National Mtg Assn		05/12/2010	626,918.12	633,538.38	663,161.91	4.400	1.345	1.364	115	12/25/2012
Subtotal and Average			1,026,828.71		940,229.65	954,790.20	990,091.84		1.503	1.524	229	
Total and Average			63,244,187.23		62,109,606.20	62,323,393.42	62,152,955.10		1.237	1.254	1,047	

**Paso Robles
Portfolio Management
Portfolio Details - Cash
August 31, 2012**

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		07/01/2012	364,268.11	364,268.11	364,268.11		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			63,244,187.23		62,477,974.31	62,691,761.53	62,521,323.21		1.237	1.254	1,047



**Paso Robles
Aging Report
By Maturity Date
As of August 31, 2012**

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	(08/31/2012 - 08/31/2012)	7 Maturities	0 Payments	15,471,480.72	24.56%	15,471,480.72	15,471,480.72
Aging Interval:	1 - 1 days	(09/01/2012 - 09/01/2012)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	2 - 7 days	(09/02/2012 - 09/07/2012)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	8 - 14 days	(09/08/2012 - 09/14/2012)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	15 - 21 days	(09/15/2012 - 09/21/2012)	0 Maturities	0 Payments	6,804.24	0.01%	0.00	0.00
Aging Interval:	22 - 28 days	(09/22/2012 - 09/28/2012)	0 Maturities	0 Payments	186,619.41	0.30%	0.00	0.00
Aging Interval:	29 - 30 days	(09/29/2012 - 09/30/2012)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	31 - 60 days	(10/01/2012 - 10/30/2012)	0 Maturities	0 Payments	192,153.98	0.30%	0.00	0.00
Aging Interval:	61 - 90 days	(10/31/2012 - 11/29/2012)	0 Maturities	0 Payments	190,891.27	0.30%	0.00	0.00
Aging Interval:	91 - 180 days	(11/30/2012 - 02/27/2013)	8 Maturities	0 Payments	4,104,903.20	6.52%	4,687,253.55	4,722,707.56
Aging Interval:	181 - 365 days	(02/28/2013 - 08/31/2013)	2 Maturities	0 Payments	536,527.51	0.85%	498,000.00	498,000.00
Aging Interval:	366 - 730 days	(09/01/2013 - 08/31/2014)	6 Maturities	0 Payments	1,289,592.19	2.05%	1,284,915.42	1,287,326.67
Aging Interval:	731 days and after	(09/01/2014 -)	25 Maturities	0 Payments	41,024,737.87	65.11%	41,105,409.58	41,237,982.64
Total for			48 Investments	0 Payments		100.00	63,047,059.27	63,217,497.59

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



**Paso Robles
Maturing Investments
Sorted by Fund
August 31, 2012 - 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
12/20/2012	SYS10701	10701	100	BCD	First Choice Bank			250,000.00	1.600	
12/22/2012	SYS10744	10744	100	BCD	Community Commerce Bank			249,000.00	1.250	
12/25/2012	3136F6YK9	10654	100	GN1	Federal National Mtg Assn			626,918.12	4.400	
12/28/2012	SYS10730	10730	100	BCD	Coronado Bank			99,000.00	0.900	
December 2012 Subtotal								1,224,918.12		
01/15/2013	SYS10745	10745	100	BCD	Mission National Bank			249,000.00	1.400	
January 2013 Subtotal								249,000.00		
02/12/2013	3136F82A2	10468	100	FAC	Federal National Mtg Assn	GS		2,000,000.00	4.000	
02/25/2013	31398ANT5	10505	100	FAC	Federal National Mtg Assn	GS		1,000,000.00	4.250	
02/25/2013	3133XAW E3	10709	100	GN1	Federal Home Loan Bank	CS		167,314.22	4.800	
February 2013 Subtotal								3,167,314.22		
03/01/2013	SYS10715	10715	100	BCD	Metropolitan Bank			249,000.00	1.390	
March 2013 Subtotal								249,000.00		
07/26/2013	SYS10795	10795	100	BCD	Asian Pacific National Bank			249,000.00	0.600	
July 2013 Subtotal								249,000.00		
09/01/2013	3128H7PN6	10433	100	GN1	Federal Home Loan Mtg Corp	CS		38,346.82	4.000	
September 2013 Subtotal								38,346.82		
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	
02/28/2014	SYS10782	10782	100	BCD	Ameriprise Financial			249,000.00	0.850	
February 2014 Subtotal								498,000.00		
03/19/2014	SYS10781	10781	100	BCD	Comerica Bank			249,000.00	0.900	
March 2014 Subtotal								249,000.00		
02/17/2015	3134G13P7	10714	100	FAC	Federal Home Loan Mtg Corp	CANTOR		1,000,000.00	2.010	
February 2015 Subtotal								1,000,000.00		

**Paso Robles
Maturing Investments
Sorted by Fund**

Maturity Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Maturity Par Value	Stated Rate	Comments
04/01/2015	312971FE9	10696	100	GN1	Federal Home Loan Mtg Corp	CS		107,650.49	4.000	
04/15/2015	313373DW9	10723	100	FAC	Federal Home Loan Bank	GS		1,000,000.00	2.185	
April 2015 Subtotal								1,107,650.49		
02/08/2016	36962G5T7	10768	100	MTN	General Electric Capital Corp	MS		2,000,000.00	1.550	
February 2016 Subtotal								2,000,000.00		
06/27/2016	3136FTWV7	10754	100	FAC	Federal National Mtg Assn	GS		2,000,000.00	1.250	
06/28/2016	3136FRRV7	10734	100	FAC	Federal National Mtg Assn	MS		1,000,000.00	2.000	
June 2016 Subtotal								3,000,000.00		
07/26/2016	3136G0DQ1	10783	100	FAC	Federal National Mtg Assn	GS		2,000,000.00	1.000	
July 2016 Subtotal								2,000,000.00		
09/28/2016	3136FR2T9	10748	100	FAC	Federal National Mtg Assn	MS		2,000,000.00	2.000	
September 2016 Subtotal								2,000,000.00		
10/26/2016	3136FTFG9	10752	100	FAC	Federal National Mtg Assn	CANTOR		2,000,000.00	2.050	
October 2016 Subtotal								2,000,000.00		
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		
12/05/2016	3134G3CB4	10755	100	FAC	Federal Home Loan Mtg Corp	GS		2,000,000.00	1.625	
12/14/2016	3134G3BR0	10756	100	FAC	Federal Home Loan Mtg Corp	MS		2,000,000.00	1.500	
12/28/2016	3136FTWX3	10757	100	FAC	Federal National Mtg Assn	PJ		2,000,000.00	3.250	
12/28/2016	3136FTUK3	10758	100	FAC	Federal National Mtg Assn	PJ		2,000,000.00	1.625	
12/28/2016	3136FTTZ2	10759	100	FAC	Federal National Mtg Assn	CANTOR		2,000,000.00	3.500	
December 2016 Subtotal								10,000,000.00		
02/08/2017	3136FTH44	10769	100	FAC	Federal National Mtg Assn	MS		1,000,000.00	2.250	
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	
02/23/2017	313376YV1	10774	100	FAC	Federal Home Loan Bank	GS		2,000,000.00	1.050	
February 2017 Subtotal								7,000,000.00		
03/28/2017	3136FT5B1	10779	100	FAC	Federal National Mtg Assn	CANTOR		2,000,000.00	1.750	
March 2017 Subtotal								2,000,000.00		

**Paso Robles
Maturing Investments
Sorted by Fund**

Maturity Date	CUSIP	Investment #	Fund	Security Type	Issuer	Dealer	Dealer's Phone Number	Maturity Par Value	Stated Rate	Comments
05/24/2017	3134G3UZ1	10785	100	FAC	Federal Home Loan Mtg Corp	GS		2,000,000.00	1.200	
05/24/2017	3136G0HC8	10784	100	FAC	Federal National Mtg Assn	PJ		2,000,000.00	2.000	
May 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		
Total								47,532,229.65		