



Memorandum

To: City Council

Cc: Jim App, City Manager
Executive Managers

From: Mike Compton, City Treasurer

Subject: Monthly Treasurer's Report – September 30, 2012

Date: November 1, 2012

This report presents the City's investment portfolio as of September 30, 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 September 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	0.77	0.045
Local Agency Investment Fund	8,452,377	8,452,377	8,452,377	0.363	0.363	0.00	0.146
CalTrust Money Market	3,000,000	3,000,000	3,000,000	0.370	0.370	0.00	0.052
Rabo Bank Money Market	3,000,000	3,000,000	3,000,000	0.448	0.448	0.00	0.052
Corporate Notes	2,000,000	1,985,980	2,000,000	1.550	1.529	4.28	0.035
Federal Agency Coupon Securities	38,000,000	38,206,607	37,993,782	1.507	1.606	3.79	0.656
Federal Agency Pass Through Securities	<u>915,853</u>	<u>929,886</u>	<u>964,674</u>	<u>4.413</u>	<u>1.491</u>	<u>0.47</u>	<u>0.016</u>
	<u>\$ 57,960,229</u>	<u>\$ 58,166,849</u>	<u>\$ 58,002,832</u>	1.162	1.231	2.68	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
October 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	4.47	689	281	1.080	1.094
Managed Pool Accounts	6,000,000.00	6,000,000.00	6,000,000.00	10.34	1	1	0.403	0.409
Local Agency Investment Funds	8,452,376.55	8,452,376.55	8,452,376.55	14.57	1	1	0.343	0.348
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	3.45	1,461	1,194	1.529	1.550
Federal Agency Coupon Securities	38,000,000.00	38,206,606.67	37,993,781.87	65.48	1,781	1,390	1.606	1.629
Pass Through Securities (GNMA/CMO)	915,852.75	929,885.52	964,674.07	1.66	1,033	166	1.491	1.512
	57,985,229.30	58,191,848.74	58,027,832.49	100.00%	1,265	967	1.269	1.287

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	58,353,597.41	58,560,216.85	58,396,200.60	1,265	967	1.269	1.287

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	60,593.62	248,471.65
Average Daily Balance	58,396,131.57	
Effective Rate of Return	1.22%	

Mike Compton, Treasurer

Reporting period 10/01/2012-10/31/2012

Run Date: 11/01/2012 - 18:07

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**Paso Robles
Portfolio Management
Portfolio Details - Investments
October 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	484	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	267	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	442	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	51	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	503	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	57	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	464	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	49	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	120	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	75	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	439	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	281		
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	0.448	0.442	0.448	1	
Subtotal and Average			6,000,000.00		6,000,000.00	6,000,000.00	6,000,000.00	0.403	0.409	1		
Local Agency Investment Funds												
9840271	10278	Local Agency Investment Fund			8,452,376.55	8,452,376.55	8,452,376.55	0.348	0.343	0.348	1	
9840271	10282	Local Agency Investment Fund			0.00	0.00	0.00	0.385	0.380	0.385	1	
Subtotal and Average			8,452,376.55		8,452,376.55	8,452,376.55	8,452,376.55	0.343	0.348	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			393,368.11		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	1,985,980.00	2,000,000.00	1.550	1.529	1.550	1,194	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	1,194		
Federal Agency Coupon Securities												
313373DW9	10723	Federal Home Loan Bank		04/15/2011	1,000,000.00	1,012,640.00	999,815.83	2.185	2.163	2.193	895	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	1,477	11/17/2016
313376YV1	10774	Federal Home Loan Bank		02/23/2012	2,000,000.00	2,000,100.00	1,999,568.89	1.050	1.041	1.055	1,575	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	838	02/17/2015

**Paso Robles
Portfolio Management
Portfolio Details - Investments
October 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	1,495	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	1,504	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	1,573	02/21/2017
3134G3LG3	10767	Federal Home Loan Mtg Corp		02/14/2012	2,000,000.00	2,019,420.00	2,000,826.59	1.250	1.243	1.260	1,566	02/14/2017
3134G3UZ1	10785	Federal Home Loan Mtg Corp		05/24/2012	2,000,000.00	2,001,360.00	1,999,087.22	1.200	1.194	1.210	1,665	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	103	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	116	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	1,335	06/28/2016
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	1,455	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	1,334	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	1,518	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	1,518	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	1,518	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	1,566	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	1,560	02/08/2017
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	1,363	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	1,665	05/24/2017
3136G0RX1	10786	Federal National Mtg Assn		07/26/2012	2,000,000.00	1,994,316.67	1,994,316.67	1.000	1.047	1.062	1,728	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	1,728	07/26/2017
Subtotal and Average			37,993,712.84		38,000,000.00	38,206,606.67	37,993,781.87		1.606	1.629	1,390	
Pass Through Securities (GNMA/CMO)												
3133XAW33	10709	Federal Home Loan Bank		01/11/2011	163,127.80	166,476.81	172,660.58	4.800	1.209	1.226	116	02/25/2013
3128H7PN6	10433	Federal Home Loan Mtg Corp		11/29/2007	33,960.86	35,714.26	33,578.80	4.000	4.575	4.639	304	09/01/2013
312971FE9	10696	Federal Home Loan Mtg Corp		12/23/2010	103,892.07	106,329.38	108,015.29	4.000	1.864	1.890	881	04/01/2015
3136F6YK9	10654	Federal National Mtg Assn		05/12/2010	614,872.02	621,365.07	650,419.40	4.400	1.345	1.364	54	12/25/2012
Subtotal and Average			964,674.07		915,852.75	929,885.52	964,674.07		1.491	1.512	166	
Total and Average			58,396,131.57		57,985,229.30	58,191,848.74	58,027,832.49		1.269	1.287	967	

**Paso Robles
Portfolio Management
Portfolio Details - Cash
October 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			58,396,131.57		58,353,597.41	58,560,216.85	58,396,200.60		1.269	1.287	967



**Paso Robles
Aging Report
By Maturity Date
As of October 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	(10/31/2012 - 10/31/2012)	7 Maturities	0 Payments	14,845,744.66	25.55%	14,845,744.66	14,845,744.66
Aging Interval:	1 - 1 days	(11/01/2012 - 11/01/2012)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	2 - 7 days	(11/02/2012 - 11/07/2012)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	8 - 14 days	(11/08/2012 - 11/14/2012)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	15 - 21 days	(11/15/2012 - 11/21/2012)	0 Maturities	0 Payments	6,598.62	0.01%	0.00	0.00
Aging Interval:	22 - 28 days	(11/22/2012 - 11/28/2012)	0 Maturities	0 Payments	237,785.58	0.41%	0.00	0.00
Aging Interval:	29 - 30 days	(11/29/2012 - 11/30/2012)	0 Maturities	0 Payments	0.00	0.00%	0.00	0.00
Aging Interval:	31 - 60 days	(12/01/2012 - 12/30/2012)	4 Maturities	0 Payments	840,775.78	1.45%	1,248,419.40	1,219,365.07
Aging Interval:	61 - 90 days	(12/31/2012 - 01/29/2013)	1 Maturities	0 Payments	287,928.64	0.50%	249,000.00	249,000.00
Aging Interval:	91 - 180 days	(01/30/2013 - 04/29/2013)	4 Maturities	0 Payments	3,300,478.69	5.68%	3,421,660.58	3,486,896.81
Aging Interval:	181 - 365 days	(04/30/2013 - 10/31/2013)	2 Maturities	0 Payments	283,654.08	0.49%	282,578.80	284,714.26
Aging Interval:	366 - 730 days	(11/01/2013 - 10/31/2014)	5 Maturities	0 Payments	1,286,210.83	2.21%	1,247,000.00	1,247,000.00
Aging Interval:	731 days and after	(11/01/2014 -)	23 Maturities	0 Payments	37,018,419.10	63.71%	37,101,797.16	37,227,496.05
Total for			46 Investments	0 Payments			58,396,200.60	58,560,216.85

* 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
October 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			614,872.02	4.400	
12/28/2012	SYS10730	10730	100	BCD	Coronado Bank			99,000.00	0.900	
December 2012 Subtotal								1,212,872.02		
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	3133XAWWE3	10709	100	GN1	Federal Home Loan Bank	CS		163,127.80	4.800	
February 2013 Subtotal								3,163,127.80		
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		33,960.86	4.000	
September 2013 Subtotal								33,960.86		
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		103,892.07	4.000	
04/15/2015	313373DW9	10723	100	FAC	Federal Home Loan Bank	GS		1,000,000.00	2.185	
April 2015 Subtotal								1,103,892.07		
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		
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		
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		

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
							Total	43,507,852.75		