

City of Pasadena
Quarterly Investment Report

Quarter Ending 9/30/13

Prepared by the Department of Finance
Treasury Division

Quarterly Investment Report

- I. Pooled Investment Portfolio
- II. Capital Endowment Portfolio
- III. Power Reserve Portfolio
- IV. Miscellaneous Portfolios
- V. Investments Held by Trustees

I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
 City Treasurer

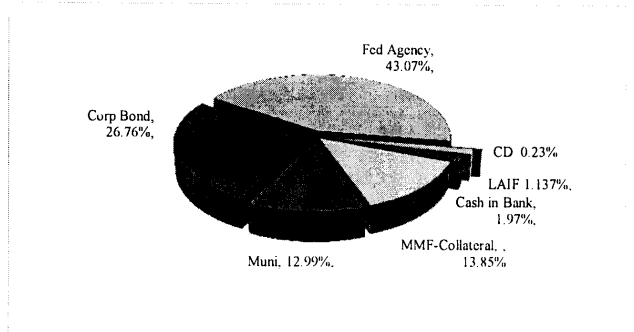
SEPTEMBER 2013

PORTFOLIO COMPLIANCE

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on August 12, 2013. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 9/30/13

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	45,555,555	13.85%
Municipal Bonds	42,721,921	12.99%
Corporate Bonds	88,004,043	26.76%
Federal Agencies	141,664,133	43.08%
Certificates of Deposit	744,000	0.23%
LAIF	3,713,590	1.13%
Cash in Bank	6,464,473	1.97%
TOTALS:	328,867,714	100.00%
Accrued Interest Receivable	1,113,997	
GRAND TOTAL:	329,981,711	



PORTFOLIO LIQUIDITY AS OF 9/30/13

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	78,233,618	23.87%
31 days - 1 Year	24,744,000	7.55%
1 - 2 Years	30,485,000	9.30%
2 - 3 Years	82,790,000	25.26%
3 - 4 Years	33,560,000	10.24%
4 - 5 Years	78,000,000	23.79%
Over 5 Years	-	0.00%
TOTAL:	327,812,618	100.00%

PORTFOLIO STATISTICS

	Sep-13	Aug-13	JuL-13	Jun-13	May-13	Apr-13
Month-End Mkt Value	329,981,711	339,990,910	342,776,574	340,435,841	357,127,399	361,472,654
Modified Duration	2.15	2.14	2.19	2.06	1.77	1.57
Weighted Average Maturity	2.23	2.22	2.30	2.14	1.82	1.73
Current Book Yield to Maturity	1.096%	1.077%	1.070%	1.022%	0.934%	0.962%
Effective yield - Year to Date	1.040%	1.020%	0.990%	1.190%	1.210%	1.240%
Interest Earned	387,645	387,018	376,074	378,370	376,555	369,433
Fiscal Year To Date Interest Earned	1,150,737	763,092	376,074	4,425,737	4,047,367	3,670,812
Fair Value Change Gain/(Loss)	868,685	(805,654)	(385,855)	(1,352,635)	(1,074,555)	161,372
Fiscal Year To Date change in fair value	(322,825)	(1,191,509)	(385,855)	(2,071,803)	(719,167)	355,388
Total Fiscal YTD earnings	827,913	(428,417)	(9,781)	2,353,934	3,328,200	4,026,199

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
September 30, 2013

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
LAI												
SYS864	864	Local Agency Investment Fund	8,713,589.95		3,713,589.95	3,713,589.95	3,713,589.95	0.250		0.250	1	
		Subtotal and Average			3,713,589.95	3,713,589.95				0.250	1	
Money Market Fund												
SYS12466	12466	BA MERRILL LYNCH			0.00	0.00	0.00	0.010		0.010	1	
		Subtotal and Average	0.00		0.00	0.00				0.000	0	
Money Market FDIC Insured Account												
SYS12746	12746	EAST WEST BANK			0.00	0.00	0.00	0.350		0.350	1	
SYS12747	12747	EAST WEST BANK			0.00	0.00	0.00	0.200		0.200	1	
		Subtotal and Average	0.00		0.00	0.00				0.000	0	
Collateralized Money Market												
SYS13129	13129	BANK OF THE WEST			24,197,450.65	24,197,450.65	24,197,450.65	0.390		0.390	1	
SYS13067	13067	EAST WEST BANK			6,358,104.63	6,358,104.63	6,358,104.63	0.350		0.350	1	
SYS13128	13128	INLAND COMMUNITY BANK			5,000,000.00	5,000,000.00	5,000,000.00	0.500		0.500	1	
SYS13215	13215	OPUS BANK			10,000,000.00	10,000,000.00	10,000,000.00	0.400		0.400	1	
		Subtotal and Average	47,537,975.52		45,555,555.28	45,555,555.28				0.399	1	
Municipal Bonds												
702273AC5A7	13294	PPFA MUNI - 2008 PASEO BONDS		09/30/2013	1,196,000.00	1,196,000.00	1,196,000.00	0.600	Aa+	0.587	30	10/31/2013
702274AC5A8	13295	PPFA MUNI - 2008 PASEO BONDS		09/30/2013	6,579,000.00	6,579,000.00	6,579,000.00	0.600	Aa+	0.587	30	10/31/2013
702274AC5A9	13296	PPFA MUNI - 2008 PASEO BONDS		09/30/2013	9,725,000.00	9,725,000.00	9,725,000.00	0.600	Aa+	0.587	30	10/31/2013
769036AT1	13265	RIVERSIDE CALIFORNIA POB		05/22/2013	5,000,000.00	4,995,400.00	5,000,000.00	0.650	SP-1+	0.650	243	06/01/2014
492246ME0	13051	KERN COUNTY GOs		06/29/2011	2,500,000.00	2,515,875.00	2,500,000.00	1.984	Aa	2.381	304	08/01/2014
13063BN65	13258	STATE OF CALIFORNIA GO BONDS		03/27/2013	1,000,000.00	1,000,660.00	1,002,748.99	0.850	A1	0.642	488	02/01/2015
7976DCS6	13126	SAN FRANCISCO INTL AIRPORT		09/20/2011	830,000.00	840,889.60	830,000.00	1.921	A1	1.921	577	05/01/2015
732098EC8	13178	POMONA USD GO BONDS		04/11/2012	2,000,000.00	2,006,840.00	2,000,000.00	1.791	A1	1.786	669	08/01/2015
13063BH28	13187	STATE OF CALIFORNIA GO BONDS		05/02/2012	5,000,000.00	5,310,000.00	5,247,696.58	3.950	A1	1.535	761	11/01/2015
7135580AR9	13160	Peralta CA Community College D		12/16/2011	4,000,000.00	4,388,640.00	4,352,903.23	6.423	A1	2.151	761	11/01/2015
835574BY8	13083	SONOMA COUNTY CA POBS		07/15/2011	1,090,000.00	1,126,656.70	1,103,939.83	2.904	Aa	2.411	791	12/01/2015
13063BN73	13257	STATE OF CALIFORNIA GO BONDS		03/27/2013	1,000,000.00	999,770.00	1,002,772.66	1.050	A1	0.928	853	02/01/2016
7976BDCT4	13125	SAN FRANCISCO INTL AIRPORT		09/20/2011	1,000,000.00	1,018,640.00	1,000,000.00	2.321	A1	2.321	943	05/01/2016
732098ED6	13179	POMONA USD GO BONDS		04/11/2012	1,000,000.00	1,018,550.00	1,000,000.00	2.264	A1	2.256	1,035	08/01/2016
		Subtotal and Average	42,552,060.86		41,920,000.00	42,721,921.30	42,540,059.29			1.196	372	

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CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
September 30, 2013

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Certificates of Deposit - Bank												
02587DCX4	13133	AMERICAN EXPRESS BANK		09/08/2011	248,000.00	248,000.00	248,000.00	1.400	FDIC	1.400	342	09/08/2014
254670V66	13132	DISCOVER BANK		09/07/2011	248,000.00	248,000.00	248,000.00	1.300	FDIC	1.300	342	09/08/2014
3814264W2	13131	GOLDMAN SACHS BANK		09/07/2011	248,000.00	248,000.00	248,000.00	1.200	FDIC	1.200	342	09/09/2014
		Subtotal and Average	744,000.00		744,000.00	744,000.00	744,000.00			1.300	342	
Federal Agency Issues - Coupon												
31398A3R1	12781	FED NATIONAL MORTGAGE ASSN		09/21/2010	5,000,000.00	5,029,820.00	5,000,000.00	1.350	Aaa	1.350	171	03/21/2014
3133ECDK7	13241	Federal Farm Credit Bank		01/29/2013	5,000,000.00	4,987,215.00	5,000,000.00	0.340	Aaa	0.272	666	07/29/2015
3135G0SL8	13235	FED NATIONAL MORTGAGE ASSN		12/24/2012	4,000,000.00	3,994,404.00	4,000,594.81	0.520	Aaa	0.500	814	12/24/2015
3135G0TT0	13239	FED NATIONAL MORTGAGE ASSN		01/29/2013	5,000,000.00	4,988,670.00	5,000,000.00	0.500	Aaa	0.500	850	01/29/2016
3133ECELE4	13249	Federal Farm Credit Bank		02/08/2013	5,000,000.00	4,996,905.00	5,000,000.00	0.510	Aaa	0.510	860	02/08/2016
3135G0UB7	13245	FED NATIONAL MORTGAGE ASSN		02/22/2013	5,000,000.00	4,985,495.00	5,000,000.00	0.520	Aaa	0.520	874	02/22/2016
3133824Q3	13248	Federal Home Loan Bank		02/26/2013	5,000,000.00	4,992,235.00	5,000,000.00	0.550	Aaa	0.550	878	02/26/2016
3135G0JL5	13252	FED NATIONAL MORTGAGE ASSN		02/26/2013	5,000,000.00	4,991,570.00	5,000,000.00	0.580	Aaa	0.580	878	02/26/2016
3135G0WWW9	13262	FED NATIONAL MORTGAGE ASSN		05/20/2013	5,000,000.00	4,972,980.00	5,000,000.00	0.520	Aaa	0.520	962	05/20/2016
313383JE2	13272	Federal Home Loan Bank		06/17/2013	7,500,000.00	7,468,387.50	7,500,000.00	0.750	Aaa	0.750	990	06/17/2016
3133ECTL8	13286	Federal Farm Credit Bank		07/11/2013	5,000,000.00	5,009,405.00	5,000,000.00	1.050	Aaa	1.050	1,011	07/08/2016
3134G4BQ0	13280	FED HOME LOAN MORTGAGE CORP		07/15/2013	2,700,000.00	2,704,622.40	2,699,247.00	0.850	Aaa	0.860	1,018	07/15/2016
3133ECNT7	13269	Federal Farm Credit Bank		05/23/2013	5,000,000.00	4,957,780.00	4,992,150.32	0.540	Aaa	0.591	1,133	11/07/2016
3134G23Y6	13147	FED HOME LOAN MORTGAGE CORP		11/15/2011	5,000,000.00	5,007,210.00	5,000,000.00	1.570	Aaa	1.408	1,141	11/15/2016
3133EAVK1	13192	Federal Farm Credit Bank		06/27/2012	5,000,000.00	5,000,470.00	5,000,000.00	0.990	Aaa	0.990	1,183	12/27/2016
3136G1GL7	13282	FED NATIONAL MORTGAGE ASSN		06/27/2013	2,060,000.00	2,067,236.78	2,060,000.00	1.250	Aaa	1.250	1,259	03/13/2017
3135G0PH0	13218	FED NATIONAL MORTGAGE ASSN		09/27/2012	3,500,000.00	3,450,552.00	3,500,000.00	1.000	Aaa	1.000	1,457	09/27/2017
3135G0PL1	13219	FED NATIONAL MORTGAGE ASSN		10/04/2012	5,000,000.00	4,944,475.00	5,000,000.00	1.050	Aaa	1.050	1,464	10/04/2017
3133813R4	13228	Federal Home Loan Bank		11/09/2012	5,000,000.00	4,911,030.00	5,000,000.00	1.000	Aaa	1.000	1,500	11/09/2017
313381TW5	13242	Federal Home Loan Bank		01/30/2013	5,000,000.00	4,912,760.00	5,000,000.00	1.000	Aaa	1.000	1,582	01/30/2018
3133ECFA7	13253	Federal Farm Credit Bank		02/13/2013	5,000,000.00	4,926,195.00	5,000,000.00	1.080	Aaa	1.080	1,586	02/13/2018
3135G0UX9	13256	FED NATIONAL MORTGAGE ASSN		03/12/2013	5,000,000.00	4,927,235.00	5,000,000.00	1.200	Aaa	1.200	1,611	02/28/2018
3135G0VU4	13278	FED NATIONAL MORTGAGE ASSN		06/17/2013	5,000,000.00	4,924,385.00	4,957,711.47	1.125	Aaa	1.319	1,645	04/03/2018
3134G43L0	13261	FED HOME LOAN MORTGAGE CORP		05/07/2013	10,000,000.00	9,727,590.00	10,000,000.00	1.100	Aaa	1.100	1,679	05/07/2018
313383CD1	13268	Federal Home Loan Bank		06/05/2013	5,000,000.00	4,901,560.00	5,000,000.00	1.300	Aaa	1.300	1,708	06/05/2018
313383GR6	13270	Federal Home Loan Bank		06/12/2013	5,000,000.00	4,910,800.00	5,000,000.00	1.400	Aaa	1.400	1,715	06/12/2018
313383C90	13273	Federal Home Loan Bank		06/13/2013	3,000,000.00	2,938,335.00	2,994,360.00	0.750	Aaa	1.216	1,716	06/13/2018
3133ECTK0	13281	Federal Farm Credit Bank		07/02/2013	5,000,000.00	5,019,435.00	5,000,000.00	2.200	Aaa	2.200	1,735	07/02/2018
3136G1PJ2	13279	FED NATIONAL MORTGAGE ASSN		07/17/2013	5,000,000.00	4,992,175.00	5,000,000.00	1.800	Aaa	1.800	1,750	07/17/2018

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
September 30, 2013

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
Subtotal and Average			142,703,535.11		142,760,000.00	141,650,932.68	142,704,063.60			0.992	1,244	
Corporate Bonds - Coupon												
38141GDQ4	12790	Goldman Sach Corporate Bond		10/14/2010	5,000,000.00	5,007,390.00	5,006,474.84	5.250	A3	1.814	14	10/15/2013
36962G4C5	13123	GE Capital Corp		08/26/2011	2,500,000.00	2,586,012.50	2,557,266.68	5.900	A1	2.060	224	05/13/2014
14912L4V0	13143	CATERPILLAR		10/20/2011	5,000,000.00	5,034,625.00	5,007,805.70	1.375	A2	1.125	231	05/20/2014
46625HBV1	13112	JPMORGAN SECURITIES		08/10/2011	4,000,000.00	4,164,372.00	4,100,540.56	5.125	A3	2.380	349	09/15/2014
084670AV0	13165	BERKSHIRE HATHAWAY		01/25/2012	3,680,000.00	3,814,835.20	3,793,950.39	3.200	Aa2	0.889	498	02/11/2015
94974BFA3	13169	WELLS FARGO & COMPANY		02/17/2012	2,500,000.00	2,520,812.50	2,497,862.36	1.250	A2	1.314	500	02/13/2015
94974BFA3	13176	WELLS FARGO & COMPANY		03/21/2012	5,000,000.00	5,041,625.00	4,993,153.55	1.250	A2	1.352	500	02/13/2015
36962G4N1	12775	GE Capital Corp		08/16/2010	2,975,000.00	2,988,931.93	2,975,000.00	1.015	A1	1.354	679	08/11/2015
06738KQ95	13171	BARCLAYS BANK		02/28/2012	5,000,000.00	4,979,730.00	5,000,000.00	2.000	A2	2.036	696	08/28/2015
36962G4S0	12796	GE Capital Corp		10/21/2010	2,500,000.00	2,509,555.00	2,499,494.80	0.898	A1	1.223	729	09/30/2015
06741TAA5	13194	BARCLAYS BANK		06/18/2012	5,000,000.00	4,936,460.00	5,000,000.00	1.500	A2	1.929	808	12/18/2015
38143USC6	13254	Goldman Sach Corporate Bond		02/11/2013	5,000,000.00	5,262,305.00	5,245,701.67	3.625	A3	1.480	859	02/07/2016
949746QU8	13251	WELLS FARGO & COMPANY		02/06/2013	2,500,000.00	2,664,412.50	2,669,493.32	3.676	A2	1.116	988	06/15/2016
64952WBC6	13193	NEW YORK LIFE GL		06/11/2012	5,000,000.00	5,174,010.00	5,130,635.13	2.450	Aaa	1.480	1,017	07/14/2016
64952WBC6	13198	NEW YORK LIFE GL		06/27/2012	3,000,000.00	3,104,406.00	3,078,395.09	2.450	Aaa	1.480	1,017	07/14/2016
36962G5H3	13183	GE CAPITAL		04/17/2012	5,000,000.00	5,299,220.00	5,215,140.74	3.350	A1	1.870	1,112	10/17/2016
94974BEZ9	13263	WELLS FARGO BANK		05/01/2013	3,000,000.00	3,122,835.00	3,141,772.09	2.625	A2	1.116	1,171	12/15/2016
90520EAE1	13264	UNION BANK NA CORPORATE BOND		05/03/2013	5,000,000.00	5,027,550.00	5,157,625.42	2.125	A2	1.252	1,354	06/16/2017
89233P6T8	13227	TOYOTA CREDIT CORPORATION		10/30/2012	5,000,000.00	4,829,525.00	5,000,000.00	1.500	Aa3	1.500	1,490	10/30/2017
38141GJY1	13234	Goldman Sach Corporate Bond		12/10/2012	5,000,000.00	5,000,000.00	5,000,000.00	3.000	Aa3	3.000	1,531	12/10/2017
89233P7E0	13255	TOYOTA CREDIT CORPORATION		02/19/2013	5,000,000.00	4,935,430.00	5,000,000.00	1.375	Aa3	1.375	1,562	01/10/2018
Subtotal and Average			88,104,684.03		86,655,000.00	88,004,042.63	88,070,312.34			1.613	853	
Total and Average			330,355,845.47		321,348,145.23	323,390,041.84	323,327,580.46			1.096	831	

Portfolio PASD
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CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Cash
September 30, 2013

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		Average Balance	0.00			13,200.00	13,200.00				0
		Accrued Interest at Purchase				13,200.00	13,200.00				
		Subtotal									
		Total Cash and Investments	330,355,845.47		321,348,145.23	322,403,241.84	323,340,780.46			1.096	831
					Cash	6,464,472.55					
					Accrued Interest	1,113,996.92					
					Total	329,981,711.31					

COMPLIANCE REPORT

Pooled Investment Portfolio
As of 9/30/13

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio Compliance	Portfolio Credit Quality per Gov Code	
Collateralized Money Market	13.85%	100%	In compliance	102% Collateral	In compliance
Municipal Bonds	12.99%	100%	In compliance	AAA/Aaa	In compliance
Negotiable CDs	0.23%	30%	In compliance	Collateralized	In compliance
Corporate Bonds	26.76%	30%	In compliance	AA	In compliance
Federal Agency Issues	43.07%	100%	In compliance	AAA/Aaa	In compliance
LAIF	1.13%	100%	In compliance	n/a	In compliance
Cash	1.97%	100%	In compliance	Collateralized	In compliance
	100.00%				

Portfolio Value **329,981,711**

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

<u>September 30, 2013</u>		
	Market Value	% of Total
FHLB	35,035,107.50	10.62%
FHLMC	17,439,422.40	5.28%
FNMA	54,268,997.78	16.45%
FFCB	34,907,405.00	10.58%
Total Fed Agencies	141,650,932.68	42.93%
OTHER PORTFOLIO INVESTMENTS	188,330,778.63	57.07%
Total Investments	329,981,711.31 *	100.00%

note: * Includes Cash at Bank and Accrued Interest Receivable

CITY POOLED PORTFOLIO
 Portfolio Management
 Distribution of Investments By Type - Historic
 (By Market Values)
 In %

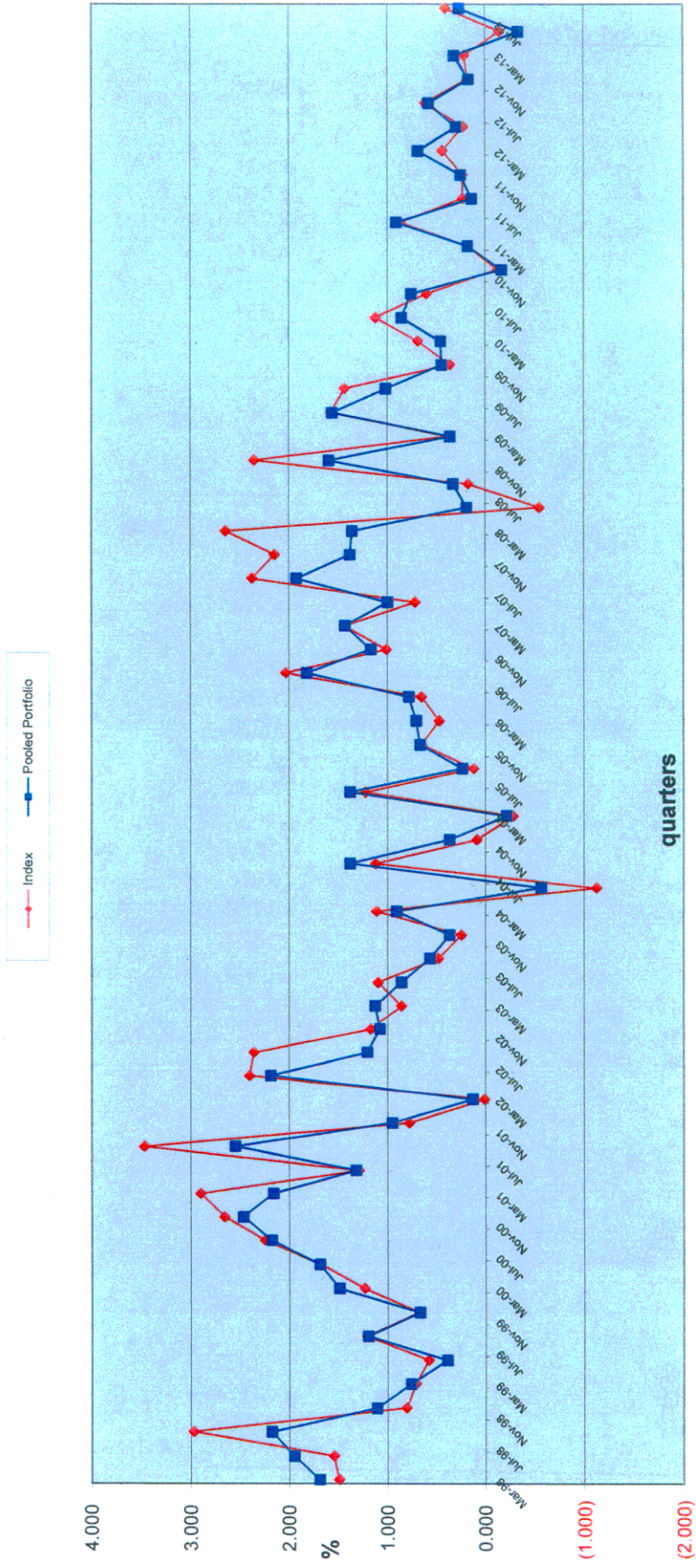
Investment Type	Fiscal Year Total													
	June 2007	June 2008	June 2009	June 2010	June 2011	June 2012	1st Qtr 2013	2nd Qtr 2013	3rd Qtr 2013	4th Qtr 2012	1st Qtr 2014	2nd Qtr 2014	3rd Qtr 2014	4th Qtr 2014
Money Market	0.00	12.41	12.56	20.30	9.52	0.01	0.02	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market Collateralized	0.49	1.76	9.21	1.77	1.71	12.48	13.99	17.44	20.44	12.91	13.85	20.44	12.91	13.85
Municipal Bonds	0.20	0.20	0.18	5.81	4.61	12.66	15.62	12.65	12.99	12.62	12.99	12.99	12.62	12.99
Corporate Bonds - Coupon	5.58	14.99	14.10	12.16	13.40	27.70	27.70	28.09	24.02	25.94	26.76	24.02	25.94	26.76
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Issues - Coupon	70.76	56.14	48.56	41.32	49.13	30.73	24.14	18.24	31.27	36.55	43.07	31.27	36.55	43.07
Repurchase Agreements	17.87	0.00	0.00	0.00	3.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	0.23	13.99	12.88	16.54	16.14	13.32	13.25	13.52	9.72	9.04	1.13	9.72	9.04	1.13
Cash	0.41	0.51	0.84	2.10	1.87	2.58	4.76	9.54	1.05	2.72	1.97	1.05	2.72	1.97
Treasury Securities	4.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Bank Notes	0.00	0.00	1.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificates of Deposit	0.00	0.00	0.00	0.00	0.33	0.52	0.52	0.53	0.52	0.22	0.22	0.52	0.22	0.22
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00

Pooled Portfolio - Total Return Performance

		<u>ML 1-3 Index Corp/Gov</u>	<u>Pooled Portfolio</u>
2002	Annual	5.972	4.612
2003	Annual	2.717	2.931
2004	Annual	1.226	2.090
2005	Annual	1.746	2.073
2006	Annual	4.195	4.474
2007	1st quarter	1.442	1.431
	2nd quarter	0.725	1.000
	3rd quarter	2.389	1.925
	4th quarter	<u>2.150</u>	<u>1.380</u>
		6.706	5.736
2008	1st quarter	2.656	1.360
	2nd quarter	(0.548)	0.193
	3rd quarter	0.183	0.331
	4th quarter	<u>2.358</u>	<u>1.590</u>
		4.649	3.474
2009	1st quarter	0.393	0.365
	2nd quarter	1.580	1.563
	3rd quarter	1.441	1.020
	4th quarter	<u>0.370</u>	<u>0.450</u>
		3.784	3.398
2010	1st quarter	0.699	0.360
	2nd quarter	1.130	0.856
	3rd quarter	0.613	0.760
	4th quarter	<u>(0.120)</u>	<u>(0.170)</u>
		2.322	1.806
2011	1st quarter	0.190	0.180
	2nd quarter	0.877	0.910
	3rd quarter	0.240	0.140
	4th quarter	<u>0.239</u>	<u>0.252</u>
		1.546	1.482
2012	1st quarter	0.450	0.690
	2nd quarter	0.237	0.300
	3rd quarter	0.582	0.625
	4th quarter	<u>0.198</u>	<u>0.173</u>
		1.467	1.788
2013	1st quarter	0.22	0.32
	2nd quarter	-0.14	-0.34
	3rd quarter	0.42	0.27

<u>Effective Yield</u>	<u>Fiscal YTD</u>
Pooled Portfolio effective yield	1.10%
State Treasurer's LAIF yield	0.26%
2 Year Average US Treasury yield	0.36%

Total Return - Pool vs ML 1-3 Corp/Agency Index Returns (Quarterly)



II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
 City Treasurer

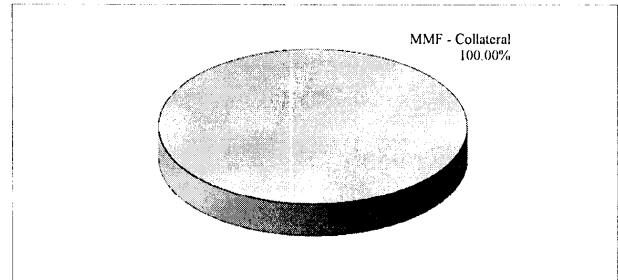
SEPTEMBER 2013

PORTFOLIO COMPLIANCE

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on August 12, 2013. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 9/30/13

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	3,617,813	100.00%
TOTALS:		
	3,617,813	100.00%
Accrued Interest Receivable	937	
GRAND TOTAL:	3,618,750	



PORTFOLIO LIQUIDITY AS OF 9/30/13

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	3,617,813	100.00%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:	3,617,813	100.00%

PORTFOLIO STATISTICS

	Sep-13	Aug-13	Jul-13	Jun-13	May-13	Apr-13
Month-End Mkt Value	3,618,750	3,617,744	3,616,669	3,616,778	3,615,564	3,612,362
Modified Duration	0.00	0.00	0.00	0.00	0.00	0.00
Weighted Average Maturity	0.00	0.00	0.00	0.00	0.00	0.00
Current Book Yield to Maturity	0.350%	0.350%	0.350%	0.350%	0.350%	0.400%
Effective Yield - Year to Date	0.350%	0.350%	0.350%	0.380%	0.370%	0.380%
Interest Earned	1,040	1,039	1,075	1,039	1,074	1,187
Fiscal Year To Date Interest Earned	3,154	2,114	1,075	14,127	13,087	12,013
Fair Value Change Gain/(Loss)	-	-	-	-	-	-
Fiscal Year To Date change in fair value	-	-	-	-	-	-
Total Fiscal YTD earnings	3,154	2,114	1,075	14,127	13,087	12,013

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
September 30, 2013

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Money Market Fund												
SYS12467	12467	BA MERRILL LYNCH	0.00		0.00	0.00	0.00	0.010		0.010	1	
		Subtotal and Average	0.00		0.00	0.00	0.00	0.000		0.000	0	
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK	3,616,807.12		3,617,812.88	3,617,812.88	3,617,812.88	0.350		0.350	1	
		Subtotal and Average	3,616,807.12		3,617,812.88	3,617,812.88	3,617,812.88	0.350		0.350	1	
		Total and Average	3,616,807.12		3,617,812.88	3,617,812.88	3,617,812.88	0.350		0.350	1	
		Accrued Interest			937.09							
		Total			3,618,749.97							

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 9/30/13

		Diversification		Credit Quality		Maturity
Collateralized Money Market	Portfolio % of total <u>100.00%</u>	State Gov't <u>Code limits</u> 100%	Portfolio <u>compliance</u> In compliance	Portfolio Credit Quality 102% Collateral	Credit Quality per Gov Code 102% Collateral	<u>Maturity</u> In compliance
	100.00%					

Portfolio Value 3,618,750

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE CAPITAL ENDOWMENT PORTFOLIO

	<u>September 30, 2013</u>	
	Market Value	% of Total
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total Fed Agencies	-	0.00%
OTHER PORTFOLIO INVESTMENTS	3,618,749.97	100.00%
Total Investments	3,618,749.97 *	100.00%

note: * Includes Accrued Interest Receivable

CAPITAL ENDOWMENT
 Portfolio Management
 Distribution of Investments By Type - Historic
 (By Market Values)
 In %

Investment Type	Fiscal Year Total													
	June 2007	June 2008	June 2009	June 2010	June 2011	June 2012	1st Qtr 2013	2nd Qtr 2013	3rd Qtr 2013	4th Qtr 2013	1st Qtr 2014	2nd Qtr 2014	3rd Qtr 2014	4th Qtr 2014
Money Market - Collateralized	8.75	20.25	40.32	53.86	44.09	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00
Federal Agency Issues - Coupon	91.25	49.16	26.62	46.14	55.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Corporate Bonds - Coupon	0.00	30.59	33.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Municipal Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00

III. Power Reserve Portfolio