

**City of Pasadena
Quarterly Investment Report**

Quarter Ending 6/30/13

**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

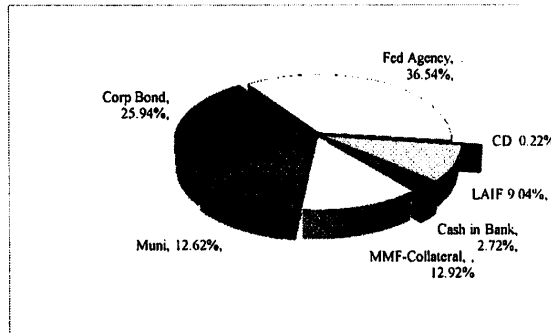
JUNE 2013

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 September 24, 2012. 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 6/30/13

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	43,843,571	12.91%
Municipal Bonds	42,838,170	12.62%
Corporate Bonds	88,078,690	25.94%
Federal Agencies	124,090,063	36.55%
Certificates of Deposit	744,000	0.22%
LAIF	30,694,659	9.04%
Cash in Bank	9,227,501	2.72%
TOTALS:	339,516,655	100.00%
Accrued Interest Receivable	919,186	
GRAND TOTAL:	340,435,841	



PORTFOLIO LIQUIDITY AS OF 6/30/13

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	92,038,231	27.98%
31 days - 1 Year	22,500,000	6.84%
1 - 2 Years	20,254,000	6.16%
2 - 3 Years	83,565,000	25.41%
3 - 4 Years	39,060,000	11.88%
4 - 5 Years	71,500,000	21.74%
Over 5 Years	-	0.00%
TOTAL:	328,917,231	100.00%

PORTFOLIO STATISTICS

	Jun-13	May-13	Apr-13	Mar-13	Feb-13	Jan-13
Month-End Mkt Value	340,435,841	357,127,399	361,472,654	337,398,062	348,560,862	367,691,404
Modified Duration	2.06	1.77	1.57	1.92	1.87	1.34
Weighted Average Maturity	2.14	1.82	1.73	1.98	1.94	1.44
Current Book Yield to Maturity	1.022%	0.934%	0.962%	0.983%	0.980%	0.988%
Effective yield - Year to Date	1.190%	1.210%	1.240%	1.270%	1.300%	1.320%
Interest Earned	378,370	376,555	369,433	372,594	356,362	339,954
Fiscal Year To Date Interest Earned	4,425,737	4,047,367	3,670,812	3,301,379	2,928,785	2,572,423
Fair Value Change Gain/(Loss)	(1,352,635)	(1,074,555)	161,372	(19,582)	335,473	(397,984)
Fiscal Year To Date change in fair value	(2,071,803)	(719,167)	355,388	194,016	213,598	(121,875)
Total Fiscal YTD earnings	2,353,934	3,328,200	4,026,199	3,495,394	3,142,383	2,450,548

note:

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 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
LAIF												
SYS864	864	Local Agency Investment Fund			30,694,659.38	30,694,659.38	30,694,659.38	0.240		0.240	1	
Subtotal and Average			28,094,659.38		30,694,659.38	30,694,659.38	30,694,659.38			0.240	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	0.00			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	0.00			0.000	0	
Collateralized Money Market												
SYS13129	13129	BANK OF THE WEST			24,173,679.80	24,173,679.80	24,173,679.80	0.390		0.390	1	
SYS13067	13067	EAST WEST BANK			4,669,891.66	4,669,891.66	4,669,891.66	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		08/30/2012	10,000,000.00	10,000,000.00	10,000,000.00	0.450		0.450	1	
Subtotal and Average			52,953,748.59		43,843,571.46	43,843,571.46	43,843,571.46			0.412	1	
Municipal Bonds												
702274AC5V	13283	PPFA MUNI - 2008 PASEO BONDS		06/30/2013	6,579,000.00	6,579,000.00	6,579,000.00	0.550	Aa+	0.541	30	07/31/2013
702274AC5W	13284	PPFA MUNI - 2008 PASEO BONDS		06/30/2013	1,196,000.00	1,196,000.00	1,196,000.00	0.550	Aa+	0.541	30	07/31/2013
702274AC5X	13285	PPFA MUNI - 2008 PASEO BONDS		06/30/2013	9,725,000.00	9,725,000.00	9,725,000.00	0.550	Aa+	0.541	30	07/31/2013
769036AT1	13265	RIVERSIDE CALIFORNIA POB		05/22/2013	5,000,000.00	4,995,000.00	5,000,000.00	0.650	SP-1+	0.650	335	06/01/2014
492246ME0	13051	KERN COUNTY GOs		06/29/2011	2,500,000.00	2,521,450.00	2,500,000.00	1.984	Aa	2.381	396	08/01/2014
13063BN65	13258	STATE OF CALIFORNIA GO BONDS		03/27/2013	1,000,000.00	1,000,780.00	1,003,262.05	0.850	A1	0.642	580	02/01/2015
79766DCS6	13126	SAN FRANCISCO INTL AIRPORT		09/20/2011	830,000.00	843,960.60	830,000.00	1.921	A1	1.921	669	05/01/2015
732098EC8	13178	POMONA USD GO BONDS		04/11/2012	2,000,000.00	2,007,360.00	2,000,000.00	1.791	A1	1.786	761	08/01/2015
13063BHZ8	13187	STATE OF CALIFORNIA GO BONDS		05/02/2012	5,000,000.00	5,355,250.00	5,277,420.17	3.950	A1	1.535	853	11/01/2015
713560AR9	13160	Peralta CA Community College D		12/16/2011	4,000,000.00	4,444,240.00	4,395,251.61	6.423	A1	2.151	853	11/01/2015
835574BY9	13083	SONOMA COUNTY CA POBS		07/15/2011	1,090,000.00	1,130,569.80	1,105,548.27	2.904	Aa	2.411	863	12/01/2015
13063BN73	13257	STATE OF CALIFORNIA GO BONDS		03/27/2013	1,000,000.00	998,480.00	1,003,069.73	1.050	A1	0.928	945	02/01/2016
79766DCT4	13125	SAN FRANCISCO INTL AIRPORT		09/20/2011	1,000,000.00	1,029,660.00	1,000,000.00	2.321	A1	2.321	1,035	05/01/2016
732098ED6	13179	POMONA USD GO BONDS		04/11/2012	1,000,000.00	1,011,420.00	1,000,000.00	2.284	A1	2.256	1,127	08/01/2016
Subtotal and Average			45,099,774.57		41,920,000.00	42,838,170.40	42,614,551.83			1.178	427	

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CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 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	434	09/08/2014
254670V66	13132	DISCOVER BANK		09/07/2011	248,000.00	248,000.00	248,000.00	1.300	FDIC	1.300	434	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	434	09/08/2014
Subtotal and Average			1,160,666.67		744,000.00	744,000.00	744,000.00			1.300	434	
Federal Agency Issues - Coupon												
31398A3R1	12781	FED NATIONAL MORTGAGE ASSN		09/21/2010	5,000,000.00	5,041,110.00	5,000,000.00	1.350	Aaa	1.350	263	03/21/2014
3133ECDK7	13241	Federal Farm Credit Bank		01/29/2013	5,000,000.00	4,981,720.00	5,000,000.00	0.340	Aaa	0.272	758	07/29/2015
3135G0SL8	13235	FED NATIONAL MORTGAGE ASSN		12/24/2012	4,000,000.00	3,983,572.00	4,000,661.48	0.520	Aaa	0.500	906	12/24/2015
3135G0TT0	13239	FED NATIONAL MORTGAGE ASSN		01/29/2013	5,000,000.00	4,974,804.89	5,000,000.00	0.500	Aaa	0.500	942	01/29/2016
3133ECELE4	13249	Federal Farm Credit Bank		02/08/2013	5,000,000.00	4,997,500.00	5,000,000.00	0.510	Aaa	0.510	952	02/08/2016
3135G0UB7	13245	FED NATIONAL MORTGAGE ASSN		02/22/2013	5,000,000.00	4,871,655.00	5,000,000.00	0.520	Aaa	0.520	988	02/22/2016
3133824Q3	13248	Federal Home Loan Bank		02/26/2013	5,000,000.00	4,974,000.00	5,000,000.00	0.550	Aaa	0.550	970	02/26/2016
3135G0UL5	13252	FED NATIONAL MORTGAGE ASSN		02/26/2013	5,000,000.00	4,878,725.00	5,000,000.00	0.580	Aaa	0.580	970	02/26/2016
3135G0WWW9	13262	FED NATIONAL MORTGAGE ASSN		05/20/2013	5,000,000.00	4,967,000.00	5,000,000.00	0.520	Aaa	0.520	1,054	05/20/2016
313383JE2	13272	Federal Home Loan Bank		06/17/2013	7,500,000.00	7,472,572.50	7,500,000.00	0.750	Aaa	0.750	1,082	06/17/2016
3133ECNT7	13269	Federal Farm Credit Bank		05/23/2013	5,000,000.00	4,924,000.00	4,991,517.28	0.540	Aaa	0.591	1,225	11/07/2016
3134G23Y8	13147	FED HOME LOAN MORTGAGE CORP		11/15/2011	5,000,000.00	5,018,340.00	5,000,000.00	1.570	Aaa	1.408	1,233	11/15/2016
3133EAVK1	13192	Federal Farm Credit Bank		06/27/2012	5,000,000.00	4,983,545.00	5,000,000.00	0.990	Aaa	0.990	1,275	12/27/2016
3136G1GL7	13282	FED NATIONAL MORTGAGE ASSN		06/27/2013	2,060,000.00	2,059,713.66	2,060,000.00	1.250	Aaa	1.250	1,351	03/13/2017
3135G0PH0	13218	FED NATIONAL MORTGAGE ASSN		09/27/2012	3,500,000.00	3,456,250.00	3,500,000.00	1.000	Aaa	1.000	1,549	09/27/2017
3135G0PL1	13219	FED NATIONAL MORTGAGE ASSN		10/04/2012	5,000,000.00	4,937,500.00	5,000,000.00	1.050	Aaa	1.050	1,556	10/04/2017
3133813R4	13228	Federal Home Loan Bank		11/09/2012	5,000,000.00	4,907,305.00	5,000,000.00	1.000	Aaa	1.000	1,592	11/09/2017
313381TW5	13242	Federal Home Loan Bank		01/30/2013	5,000,000.00	4,899,000.00	5,000,000.00	1.000	Aaa	1.000	1,674	01/30/2018
3133ECFA7	13253	Federal Farm Credit Bank		02/13/2013	5,000,000.00	4,897,215.00	5,000,000.00	1.080	Aaa	1.080	1,688	02/13/2018
3135G0UX9	13256	FED NATIONAL MORTGAGE ASSN		03/12/2013	5,000,000.00	4,950,000.00	5,000,000.00	1.200	Aaa	1.200	1,703	02/28/2018
3135G0VJ4	13278	FED NATIONAL MORTGAGE ASSN		06/17/2013	5,000,000.00	4,925,000.00	4,955,365.01	1.125	Aaa	1.319	1,737	04/03/2018
3134G43L0	13261	FED HOME LOAN MORTGAGE CORP		05/07/2013	10,000,000.00	9,930,000.00	10,000,000.00	1.100	Aaa	1.100	1,771	05/07/2018
313383CD1	13268	Federal Home Loan Bank		06/05/2013	5,000,000.00	4,892,500.00	5,000,000.00	1.300	Aaa	1.300	1,800	06/05/2018
313383GR6	13270	Federal Home Loan Bank		06/12/2013	5,000,000.00	4,900,000.00	5,000,000.00	1.400	Aaa	1.400	1,807	06/12/2018
313383C90	13273	Federal Home Loan Bank		06/13/2013	3,000,000.00	2,944,500.00	2,994,060.00	0.750	Aaa	1.216	1,808	06/13/2018
Subtotal and Average			117,375,597.77		125,060,000.00	124,067,527.85	125,001,603.77			0.912	1,310	
Corporate Bonds - Coupon												
38141GDQ4	12790	Goldman Sachs Corporate Bond		10/14/2010	5,000,000.00	5,061,690.00	5,048,098.80	5.250	A3	1.814	106	10/15/2013
36962G4C5	13123	GE Capital Corp		08/26/2011	2,500,000.00	2,618,050.00	2,580,482.91	5.900	A1	2.060	316	05/13/2014

Portfolio PASD
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CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 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
Corporate Bonds - Coupon												
14912L4V0	13143	CATERPILLAR		10/20/2011	5,000,000.00	5,041,925.00	5,010,873.44	1.375	A2	1.125	323	05/20/2014
46625HBV1	13112	JPMORGAN SECURITIES		08/10/2011	4,000,000.00	4,196,656.00	4,126,844.77	5.125	A3	2.380	441	09/15/2014
084670AV0	13165	BERKSHIRE HATHAWAY		01/25/2012	3,680,000.00	3,827,685.76	3,814,880.06	3.200	Aa2	0.889	590	02/11/2015
94974BFA3	13169	WELLS FARGO & COMPANY		02/17/2012	2,500,000.00	2,514,272.50	2,497,471.33	1.250	A2	1.314	592	02/13/2015
94974BFA3	13176	WELLS FARGO & COMPANY		03/21/2012	5,000,000.00	5,028,545.00	4,991,901.15	1.250	A2	1.352	592	02/13/2015
36962G4N1	12775	GE Capital Corp		08/16/2010	2,975,000.00	2,985,596.95	2,975,000.00	1.025	A1	1.359	771	08/11/2015
06738KQ95	13171	BARCLAYS BANK		02/28/2012	5,000,000.00	5,015,355.00	5,000,000.00	2.000	A2	2.036	788	08/28/2015
36962G4S0	12796	GE Capital Corp		10/21/2010	2,500,000.00	2,497,785.00	2,499,431.56	0.934	A1	1.238	821	09/30/2015
06741TAA5	13194	BARCLAYS BANK		06/18/2012	5,000,000.00	4,961,140.00	5,000,000.00	1.500	A2	1.929	900	12/18/2015
38143USC6	13254	Goldman Sach Corporate Bond		02/11/2013	5,000,000.00	5,240,000.00	5,271,840.15	3.625	A3	1.480	951	02/07/2016
949746QU8	13251	WELLS FARGO & COMPANY		02/06/2013	2,500,000.00	2,671,045.00	2,685,154.92	3.676	A2	1.116	1,080	06/15/2016
64952WBC6	13193	NEW YORK LIFE GL		06/11/2012	5,000,000.00	5,180,255.00	5,142,357.13	2.450	Aaa	1.480	1,109	07/14/2016
64952WBC6	13198	NEW YORK LIFE GL		06/27/2012	3,000,000.00	3,108,153.00	3,085,429.54	2.450	Aaa	1.480	1,109	07/14/2016
36962G5H3	13183	GE CAPITAL		04/17/2012	5,000,000.00	5,263,655.00	5,232,807.41	3.350	A1	1.870	1,204	10/17/2016
94974BEZ9	13263	WELLS FARGO BANK		05/01/2013	3,000,000.00	3,108,504.00	3,152,828.83	2.625	A2	1.116	1,263	12/15/2016
90520EAE1	13264	UNION BANK NA CORPORATE BOND		05/03/2013	5,000,000.00	4,994,765.00	5,168,251.85	2.125	A2	1.252	1,446	06/16/2017
89233P6T8	13227	TOYOTA CREDIT CORPORATION		10/30/2012	5,000,000.00	4,841,150.00	5,000,000.00	1.500	Aa3	1.500	1,582	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	A3	3.000	1,623	12/10/2017
89233P7E0	13255	TOYOTA CREDIT CORPORATION		02/19/2013	5,000,000.00	4,913,000.00	5,000,000.00	1.375	Aa3	1.375	1,654	01/10/2018
Subtotal and Average			88,318,025.54		86,655,000.00	88,069,228.21	88,283,653.85			1.613	944	
Total and Average			333,002,472.51		328,917,230.84	330,257,157.30	331,182,040.29			1.006	802	

**CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Cash
June 30, 2013**

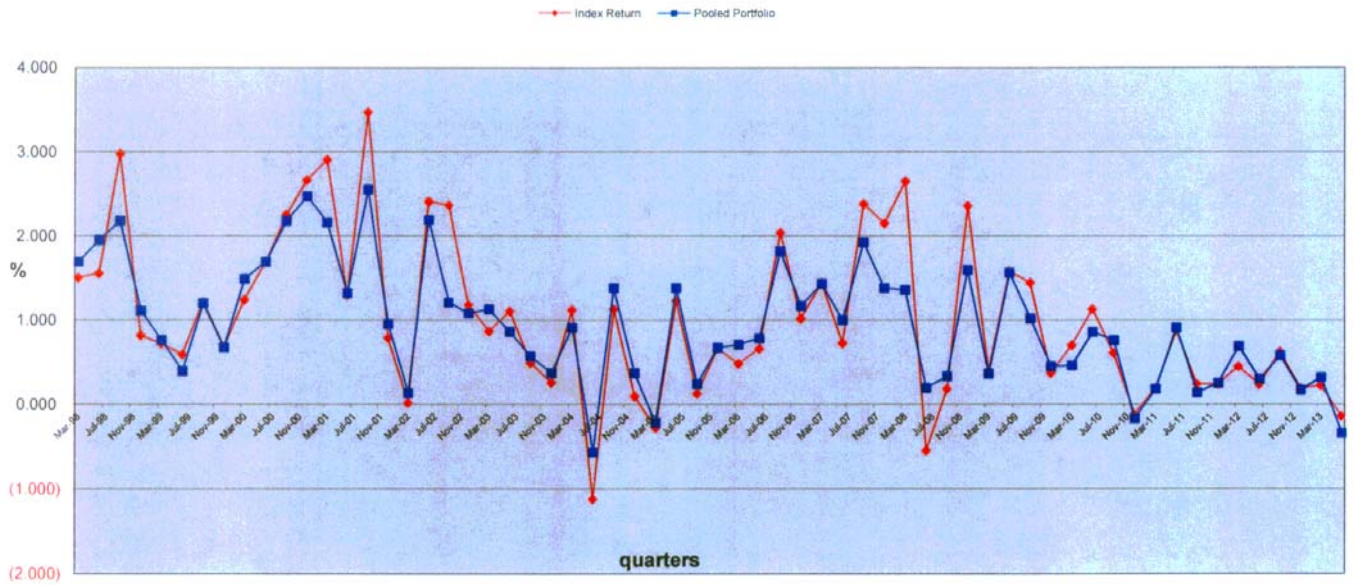
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		Average Balance	0.00								
				Accrued Interest at Purchase		31,996.53	31,996.53				0
				Subtotal		31,996.53	31,996.53				
		Total Cash and Investments	333,002,472.51		328,917,230.84	330,289,153.83	331,214,036.82			1.022	802
					Cash	9,227,500.70					
					Accrued Interest	919,186.46					
					Total	340,435,840.99					

Pooled Portfolio - Total Return Performance

		ML 1-3 Index	Pooled
		<u>Corp/Gov</u>	<u>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	(0.120)	(0.170)
		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

Effective Yield	<u>Fiscal YTD</u>
Pooled Portfolio effective yield	1.19%
State Treasurer's LAIF yield	0.33%
2 Year Average US Treasury yield	0.25%

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



COMPLIANCE REPORT

Pooled Investment Portfolio

As of 6/30/13

	Diversification			Credit Quality			Maturity
	<u>Portfolio % of total</u>	<u>State Gov't Code limits</u>	<u>Portfolio compliance</u>	<u>Portfolio Credit Quality</u>	<u>Credit Quality per Gov Code</u>	<u>Portfolio compliance</u>	<u>Maturity</u>
Collateralized Money Market	12.91%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Municipal Bonds	12.62%	100%	In compliance	AAA/Aaa	A or better	In compliance	In compliance
Negotiable CDs	0.22%	30%	In compliance	Collateralized	Collateralized	In compliance	In compliance
Corporate Bonds	25.94%	30%	In compliance	AA	A or better	In compliance	In compliance
Federal Agency Issues	36.55%	100%	In compliance	AAA/Aaa	AAA/aaa	In compliance	In compliance
LAIF	9.04%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	<u>2.72%</u>	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

Portfolio Value	340,435,841
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>June 30, 2013</u>	
	Market Value	% of Total
FHLB	35,089,877.50	10.31%
FHLMC	-	0.00%
FNMA	49,266,665.07	14.47%
FFCB	24,785,180.00	7.28%
Total Fed Agencies	109,141,722.57	32.06%
OTHER PORTFOLIO INVESTMENTS	<u>231,294,118.42</u>	67.94%
Total Investments	340,435,840.99 *	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	June	June	June	June	June	June	June	June	June	June	← Fiscal Year Total →			
	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	1st Qtr 2013	2nd Qtr 2013	3rd Qtr 2013	4th Qtr 2013
Money Market	0.00	0.00	0.00	0.00	0.00	12.41	12.56	20.30	9.52	0.01	0.02	0.00	0.00	0.00
Money Market Collateralized	1.00	0.79	0.68	0.60	0.49	1.76	9.21	1.77	1.71	12.48	13.99	17.44	20.44	12.91
Municipal Bonds	0.81	0.27	0.26	0.27	0.20	0.20	0.18	5.81	4.61	12.66	15.62	12.65	12.99	12.62
Corporate Bonds - Coupon	14.68	6.95	6.46	5.62	5.58	14.99	14.10	12.16	13.40	27.70	27.70	28.09	24.02	25.94
Agency CMOs/Mortgage Backed	0.55	0.19	0.09	0.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Issues - Coupon	47.80	68.59	74.65	74.65	70.76	56.14	48.56	41.32	49.13	30.73	24.14	18.24	31.27	36.55
Repurchase Agreements	8.23	4.99	8.93	15.26	17.87	0.00	0.00	0.00	3.28	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	16.29	14.21	5.36	0.23	0.23	13.99	12.88	16.54	16.14	13.32	13.25	13.52	9.72	9.04
Cash	2.08	1.00	0.73	0.68	0.41	0.51	0.84	2.10	1.87	2.58	4.76	9.54	1.05	2.72
Treasury Securities	8.17	1.81	1.69	2.65	4.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Bank Notes	0.00	0.00	0.00	0.00	0.00	0.00	1.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.39	1.09	0.78	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	0.12	0.37	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	0.00	0.00	0.00	0.00	0.33	0.52	0.52	0.53	0.52	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

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
 City Treasurer

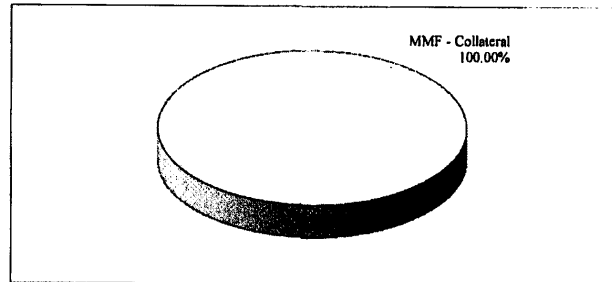
JUNE 2013

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 September 24, 2012. 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 6/30/13

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	3,614,684	100.00%
TOTALS:		
	3,614,684	100.00%
Accrued Interest Receivable	2,094	
GRAND TOTAL:	3,616,778	



PORTFOLIO LIQUIDITY AS OF 6/30/13

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	3,614,684	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:	3,614,684	100.00%

PORTFOLIO STATISTICS

	Jun-13	May-13	Apr-13	Mar-13	Feb-13	Jan-13
Month-End Mkt Value	3,616,778	3,615,564	3,612,362	3,613,765	3,612,553	3,611,564
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%	0.400%	0.400%	0.400%	0.400%
Effective Yield - Year to Date	0.380%	0.370%	0.380%	0.390%	0.390%	0.390%
Interest Earned	1,039	1,074	1,187	1,227	1,108	1,226
Fiscal Year To Date Interest Earned	14,127	13,087	12,013	10,826	9,599	8,492
Fair Value Change Gain/(Loss)	-	-	-	-	-	-
Fiscal Year To Date change in fair value	-	-	-	-	-	-
Total Fiscal YTD earnings	14,127	13,087	12,013	10,826	9,599	8,492

note:

**CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
June 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	0.010		0.010	1	
Subtotal and Average			0.00		0.00	0.00	0.00			0.000	0	
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK			3,814,684.30	3,814,684.30	3,814,684.30	0.350		0.350	1	
Subtotal and Average			3,813,477.03		3,814,684.30	3,814,684.30	3,814,684.30			0.350	1	
Total and Average			3,813,477.03		3,814,684.30	3,814,684.30	3,814,684.30			0.350	1	
					Accrued Interest	2,093.82						
					Total	3,816,778.12						

COMPLIANCE REPORT

**Capital Endowment Portfolio
As of 6/30/13**

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

Portfolio Value	3,616,778
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE CAPITAL ENDOWMENT PORTFOLIO

<u>June 30, 2013</u>		
	Market Value	% of Total
FHLB	-	0.00%
FHLMC		0.00%
FNMA		0.00%
Total Fed Agencies	-	0.00%
OTHER PORTFOLIO INVESTMENTS	3,616,778.12	100.00%
Total Investments	3,616,778.12 *	100.00%

note: * Includes Accrued Interest Receivable

