

City of Pasadena
Quarterly Investment Report

Quarter Ending 9/30/14

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

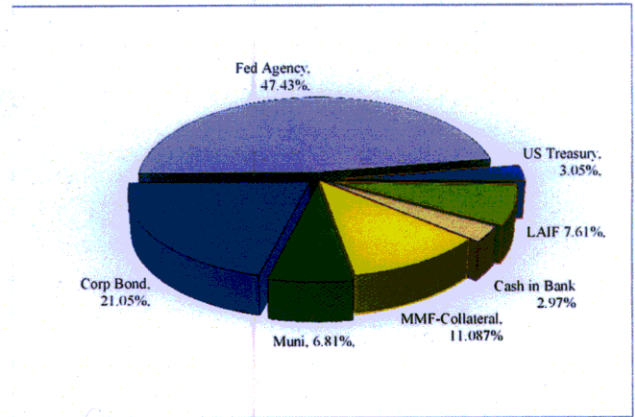
SEPTEMBER 2014

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 11, 2014. 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 9/30/14

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	36,018,928	11.08%
Municipal Bonds	22,120,689	6.81%
Corporate Bonds	68,422,580	21.05%
Federal Agencies	154,168,324	47.43%
US Treasury Securities	9,927,693	3.05%
LAIF	24,735,591	7.61%
Cash in Bank	9,659,325	2.97%
TOTALS:	325,053,129	100.00%
Accrued Interest Receivable	965,626	
GRAND TOTAL:	326,018,755	



PORTFOLIO LIQUIDITY AS OF 9/30/14

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	70,413,843	21.72%
31 days - 1 Year	21,170,000	6.53%
1 - 2 Years	49,190,000	15.17%
2 - 3 Years	57,465,000	17.72%
3 - 4 Years	87,500,000	26.99%
4 - 5 Years	38,500,000	11.87%
Over 5 Years	-	0.00%
TOTAL:	324,238,843	100.00%

PORTFOLIO STATISTICS

	Sep-14	Aug-14	Jul-14	Jun-14	May-14	Apr-14
Month-End Mkt Value	326,018,755	321,996,107	323,353,701	322,281,962	332,097,520	322,182,565
Modified Duration	2.21	2.26	2.28	2.18	2.17	2.15
Weighted Average Maturity	2.28	2.34	2.36	2.27	2.25	2.24
Current Book Yield to Maturity	1.123%	1.156%	1.162%	1.146%	1.119%	1.129%
Effective yield - Year to Date	1.090%	1.080%	1.100%	1.090%	1.140%	1.090%
Interest Earned	350,528	356,076	362,252	360,544	363,327	337,589
Fiscal Year To Date Interest Earned	1,068,856	718,327	362,252	4,267,572	3,907,028	3,543,700
Fair Value Change Gain/(Loss)	(684,259)	478,275	(637,173)	(196,902)	399,030	289,857
Fiscal Year To Date change in fair value	(843,158)	(158,898)	(637,173)	(43,154)	153,748	(245,282)
Total Fiscal YTD earnings	225,698	559,429	(274,921)	4,224,418	4,060,776	3,298,418

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
September 30, 2014

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	9,135,590.78		24,735,590.78	24,735,590.78	24,735,590.78	0.240		0.240	1	
Subtotal and Average			9,135,590.78		24,735,590.78	24,735,590.78	24,735,590.78	0.240		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		0.000	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		0.000	0	
Collateralized Money Market												
SYS13129	13129	BANK OF THE WEST			117.17	117.17	117.17	0.290		0.290	1	
SYS13067	13067	EAST WEST BANK			26,018,810.81	26,018,810.81	26,018,810.81	0.350		0.350	1	
SYS13128	13128	AMERICAN WEST BANK			5,000,000.00	5,000,000.00	5,000,000.00	0.500		0.500	1	
SYS13215	13215	OPUS BANK			5,000,000.00	5,000,000.00	5,000,000.00	0.400		0.400	1	
Subtotal and Average			0.00		36,018,927.98	36,018,927.98	36,018,927.98	0.378		0.378	1	
Municipal Bonds												
13063BN65	13258	STATE OF CALIFORNIA GO BONDS		03/27/2013	1,000,000.00	1,001,110.00	1,000,686.75	0.850	A1	0.642	123	02/01/2015
79766DCS6	13126	SAN FRANCISCO INTL AIRPORT		09/20/2011	830,000.00	837,088.20	830,000.00	1.921	A1	1.921	212	05/01/2015
732098EC8	13178	POMONA USD GO BONDS		04/11/2012	2,000,000.00	2,014,660.00	2,000,000.00	1.791	A1	1.786	304	08/01/2015
86459DAB2	13303	MORGAN HILL RDA		12/04/2013	685,000.00	688,616.80	685,000.00	1.120	Aa-	1.120	335	09/01/2015
13063BH28	13187	STATE OF CALIFORNIA GO BONDS		05/02/2012	5,000,000.00	5,180,750.00	5,128,802.22	3.950	A1	1.535	396	11/01/2015
713580AR9	13160	Peralta CA Community College D		12/16/2011	4,000,000.00	4,168,520.00	4,183,509.68	6.423	A1	2.151	396	11/01/2015
835574BY9	13083	SONOMA COUNTY CA POBS		07/15/2011	1,090,000.00	1,112,999.00	1,097,506.06	2.904	Aa	2.411	426	12/01/2015
13063BN73	13257	STATE OF CALIFORNIA GO BONDS		03/27/2013	1,000,000.00	1,004,750.00	1,001,584.37	1.050	A1	0.928	488	02/01/2016
79766DCT4	13125	SAN FRANCISCO INTL AIRPORT		09/20/2011	1,000,000.00	1,023,830.00	1,000,000.00	2.321	A1	2.321	578	05/01/2016
732098ED6	13179	POMONA USD GO BONDS		04/11/2012	1,000,000.00	1,022,460.00	1,000,000.00	2.264	A1	2.256	670	08/01/2016
86459DAC0	13304	MORGAN HILL RDA		12/04/2013	600,000.00	596,802.00	600,000.00	1.552	Aa-	1.552	701	09/01/2016
13063CFD7	13297	STATE OF CALIFORNIA		11/05/2013	1,000,000.00	1,004,100.00	1,003,269.05	1.250	A1	1.090	762	11/01/2016
91412GUU7	13341	UNIVERSITY OF CA REVENUE BONDS		04/10/2014	1,000,000.00	998,690.00	1,000,000.00	1.222	Aa2	1.222	957	05/15/2017
86459DAD8	13305	MORGAN HILL RDA		12/04/2013	465,000.00	463,432.95	465,000.00	2.195	Aa-	2.195	1,066	09/01/2017
13063CFC9	13298	STATE OF CALIFORNIA		11/05/2013	1,000,000.00	1,002,680.00	1,002,759.54	1.750	A1	1.657	1,127	11/01/2017

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
September 30, 2014

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Rated	Moody's	YTM 365	Days to Maturity	Maturity Date
		Subtotal and Average	22,010,218.51		21,670,000.00	22,120,688.95	21,998,117.67			1.706	491	

Certificates of Deposit - Bank

Subtotal and Average 173,600.00

Federal Agency Issues - Coupon

3135G0WW9	13262	FED NATIONAL MORTGAGE ASSN		05/20/2013	5,000,000.00	4,994,880.00	5,000,000.00	0.520	Aaa	0.520	597	05/20/2016
3134G5C29	13360	FED HOME LOAN MORTGAGE CORP		07/22/2014	5,000,000.00	4,984,160.00	5,000,000.00	0.600	Aaa	0.600	660	07/22/2016
3134G5E76	13364	FED HOME LOAN MORTGAGE CORP		08/19/2014	5,000,000.00	4,983,340.00	5,000,000.00	0.700	Aaa	0.700	688	08/19/2016
3133ECNT7	13269	Federal Farm Credit Bank		05/23/2013	5,000,000.00	4,970,825.00	4,994,662.48	0.540	Aaa	0.591	768	11/07/2016
3134G53L7	13346	FED HOME LOAN MORTGAGE CORP		05/19/2014	5,000,000.00	5,002,075.00	5,000,000.00	1.125	Aaa	1.125	961	05/19/2017
3134G4PB8	13317	FED HOME LOAN MORTGAGE CORP		12/27/2013	5,000,000.00	4,983,660.00	5,000,000.00	1.000	Aaa	1.000	1,000	06/27/2017
3130A1QY7	13343	Federal Home Loan Bank		04/28/2014	5,000,000.00	4,988,755.00	5,000,000.00	1.000	Aaa	1.000	1,031	07/28/2017
3130A2Q25	13363	Federal Home Loan Bank		08/21/2014	5,000,000.00	4,993,895.00	5,000,000.00	1.200	Aaa	1.200	1,055	08/21/2017
3133EDV74	13366	Federal Farm Credit Bank		09/18/2014	5,000,000.00	4,990,160.00	5,000,000.00	1.220	Aaa	1.220	1,083	09/18/2017
3130A25D4	13352	Federal Home Loan Bank		06/19/2014	5,000,000.00	4,978,570.00	5,000,000.00	1.100	Aaa	1.100	1,084	09/19/2017
3135G0PH0	13218	FED NATIONAL MORTGAGE ASSN		09/27/2012	3,500,000.00	3,482,342.50	3,500,000.00	1.000	Aaa	1.000	1,092	09/27/2017
3130A2YB6	13365	Federal Home Loan Bank		09/29/2014	5,000,000.00	4,985,960.00	5,000,000.00	1.250	Aaa	1.250	1,094	09/29/2017
3135G0PL1	13219	FED NATIONAL MORTGAGE ASSN		10/04/2012	5,000,000.00	4,963,165.00	5,000,000.00	1.050	Aaa	1.050	1,099	10/04/2017
3133813R4	13228	Federal Home Loan Bank		11/09/2012	5,000,000.00	4,952,000.00	5,000,000.00	1.000	Aaa	1.000	1,135	11/09/2017
313381TW5	13242	Federal Home Loan Bank		01/30/2013	5,000,000.00	4,940,545.00	5,000,000.00	1.000	Aaa	1.000	1,217	01/30/2018
3133ECFA7	13253	Federal Farm Credit Bank		02/13/2013	5,000,000.00	4,931,030.00	5,000,000.00	1.080	Aaa	1.080	1,231	02/13/2018
3135G0JX9	13256	FED NATIONAL MORTGAGE ASSN		03/12/2013	5,000,000.00	4,967,075.00	5,000,000.00	1.200	Aaa	1.200	1,246	02/28/2018
3135G0VU4	13278	FED NATIONAL MORTGAGE ASSN		06/17/2013	5,000,000.00	4,947,005.00	4,967,097.33	1.125	Aaa	1.319	1,280	04/03/2018
3134G43L0	13261	FED HOME LOAN MORTGAGE CORP		05/07/2013	10,000,000.00	9,802,180.00	10,000,000.00	1.100	Aaa	1.100	1,314	05/07/2018
313383CD1	13268	Federal Home Loan Bank		06/05/2013	5,000,000.00	4,968,645.00	5,000,000.00	1.300	Aaa	1.300	1,343	06/05/2018
3133EDN57	13356	Federal Farm Credit Bank		06/11/2014	5,000,000.00	4,995,770.00	5,000,000.00	1.430	Aaa	1.430	1,349	06/11/2018
313383GR6	13270	Federal Home Loan Bank		06/12/2013	5,000,000.00	4,948,965.00	5,000,000.00	1.400	Aaa	1.400	1,350	06/12/2018
313383C90	13273	Federal Home Loan Bank		06/13/2013	3,000,000.00	2,971,752.00	2,995,560.00	0.750	Aaa	1.216	1,351	06/13/2018
3134G5AD7	13357	FED HOME LOAN MORTGAGE CORP		06/26/2014	5,000,000.00	4,986,345.00	4,998,827.61	1.550	Aaa	1.556	1,456	09/26/2018
3133EDAS1	13306	Federal Farm Credit Bank		11/26/2013	5,000,000.00	5,007,605.00	5,000,000.00	1.700	Aaa	1.700	1,517	11/26/2018
3134G4QA9	13315	FED HOME LOAN MORTGAGE CORP		12/27/2013	5,000,000.00	5,011,510.00	5,000,000.00	1.500	Aaa	1.889	1,548	12/27/2018
3134G4SU3	13318	FED HOME LOAN MORTGAGE CORP		01/30/2014	2,000,000.00	2,006,402.00	2,000,000.00	2.000	Aaa	2.000	1,582	01/30/2019
3130A0WU0	13327	Federal Home Loan Bank		02/25/2014	5,000,000.00	4,989,495.00	5,000,000.00	1.830	Aaa	1.830	1,608	02/25/2019
3130A1B98	13332	Federal Home Loan Bank		03/27/2014	5,000,000.00	5,002,765.00	5,000,000.00	1.000	Aaa	1.000	1,638	03/27/2019
3130A1GQ5	13336	Federal Home Loan Bank		04/15/2014	3,000,000.00	2,994,177.00	3,000,000.00	2.070	Aaa	2.070	1,657	04/15/2019
3130A1NKO	13348	Federal Home Loan Bank		04/30/2014	5,000,000.00	4,946,225.00	4,997,709.72	1.000	Aaa	2.242	1,672	04/30/2019

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
September 30, 2014

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130A27K6	13358	Federal Home Loan Bank	147,449,973.32	06/26/2014	3,500,000.00	3,497,025.00	3,496,684.72	1.250	Aaa	2.041	1,729	06/26/2019
		Subtotal and Average	155,000,000.00		155,000,000.00	154,168,323.50	154,950,561.86			1.239	1,218	
Treasury Securities - Coupon												
912828WQ9	13362	US TREASURY		07/08/2014	5,000,000.00	5,002,929.69	4,998,621.20	0.500	Aaa	0.516	638	06/30/2016
912828TG5	13361	US TREASURY		07/08/2014	5,000,000.00	4,924,220.00	4,924,560.86	0.500	Aaa	1.043	1,034	07/31/2017
		Subtotal and Average	9,922,092.82		10,000,000.00	9,927,149.69	9,923,182.06			0.777	835	
Corporate Bonds - Coupon												
084670AV0	13165	BERKSHIRE HATHAWAY		01/25/2012	3,680,000.00	3,718,176.32	3,710,231.74	3.200	Aa2	0.889	133	02/11/2015
94974BFA3	13169	WELLS FARGO & COMPANY		02/17/2012	2,500,000.00	2,508,500.00	2,499,426.49	1.250	A2	1.314	135	02/13/2015
36962G4N1	12775	GE Capital Corp		08/16/2010	2,975,000.00	2,994,066.78	2,975,000.00	1.000	A1	1.348	314	08/11/2015
06738KQ95	13171	BARCLAYS BANK		02/28/2012	5,000,000.00	4,982,395.00	5,000,000.00	2.000	A2	2.036	331	08/28/2015
36962G4S0	12796	GE Capital Corp		10/21/2010	2,500,000.00	2,515,425.00	2,499,747.75	0.883	A1	1.218	364	09/30/2015
06741TAA5	13194	BARCLAYS BANK		06/18/2012	5,000,000.00	4,987,760.00	5,000,000.00	1.500	A2	1.929	443	12/18/2015
949746QU8	13251	WELLS FARGO & COMPANY		02/06/2013	2,500,000.00	2,613,687.50	2,606,846.92	3.676	A2	1.116	623	06/15/2016
64852WBC6	13193	NEW YORK LIFE GL		06/11/2012	5,000,000.00	5,145,775.00	5,083,747.15	2.450	Aaa	1.480	652	07/14/2016
64852WBC6	13198	NEW YORK LIFE GL		06/27/2012	3,000,000.00	3,087,465.00	3,050,257.27	2.450	Aaa	1.480	652	07/14/2016
94974BEZ9	13263	WELLS FARGO BANK		05/01/2013	3,000,000.00	3,103,902.00	3,097,545.09	2.625	A2	1.116	806	12/15/2016
90520EAE1	13264	UNION BANK NA CORPORATE BOND		05/03/2013	5,000,000.00	5,080,585.00	5,115,119.69	2.125	A2	1.252	989	06/16/2017
478160AQ7	13323	Johnson & Johnson		01/31/2014	2,000,000.00	2,248,402.00	2,252,477.80	5.550	Aaa	1.060	1,049	08/15/2017
36962G3H5	13347	GE CAPITAL		04/30/2014	5,000,000.00	5,588,525.00	5,595,227.00	5.625	A1	1.480	1,080	09/15/2017
89233PE18	13227	TOYOTA CREDIT CORPORATION		10/30/2012	5,000,000.00	4,960,535.00	5,000,000.00	0.486	Aa3	0.688	1,125	10/30/2017
89233PTE0	13255	TOYOTA CREDIT CORPORATION		02/19/2013	5,000,000.00	4,956,710.00	5,000,000.00	1.375	Aa3	1.375	1,197	01/10/2018
36962G6W9	13334	GE CAPITAL		03/20/2014	5,000,000.00	4,991,055.00	5,004,038.33	1.625	A1	1.601	1,279	04/02/2018
94974BFU9	13345	WELLS FARGO & COMPANY		04/23/2014	5,000,000.00	4,939,320.00	4,978,335.88	2.125	A2	2.226	1,664	04/22/2019
		Subtotal and Average	70,359,398.87		67,155,000.00	68,422,284.60	68,468,001.11			1.436	814	
		Total and Average	304,892,083.77		314,579,518.76	315,392,965.50	316,094,381.46			1.123	834	

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Cash
September 30, 2014

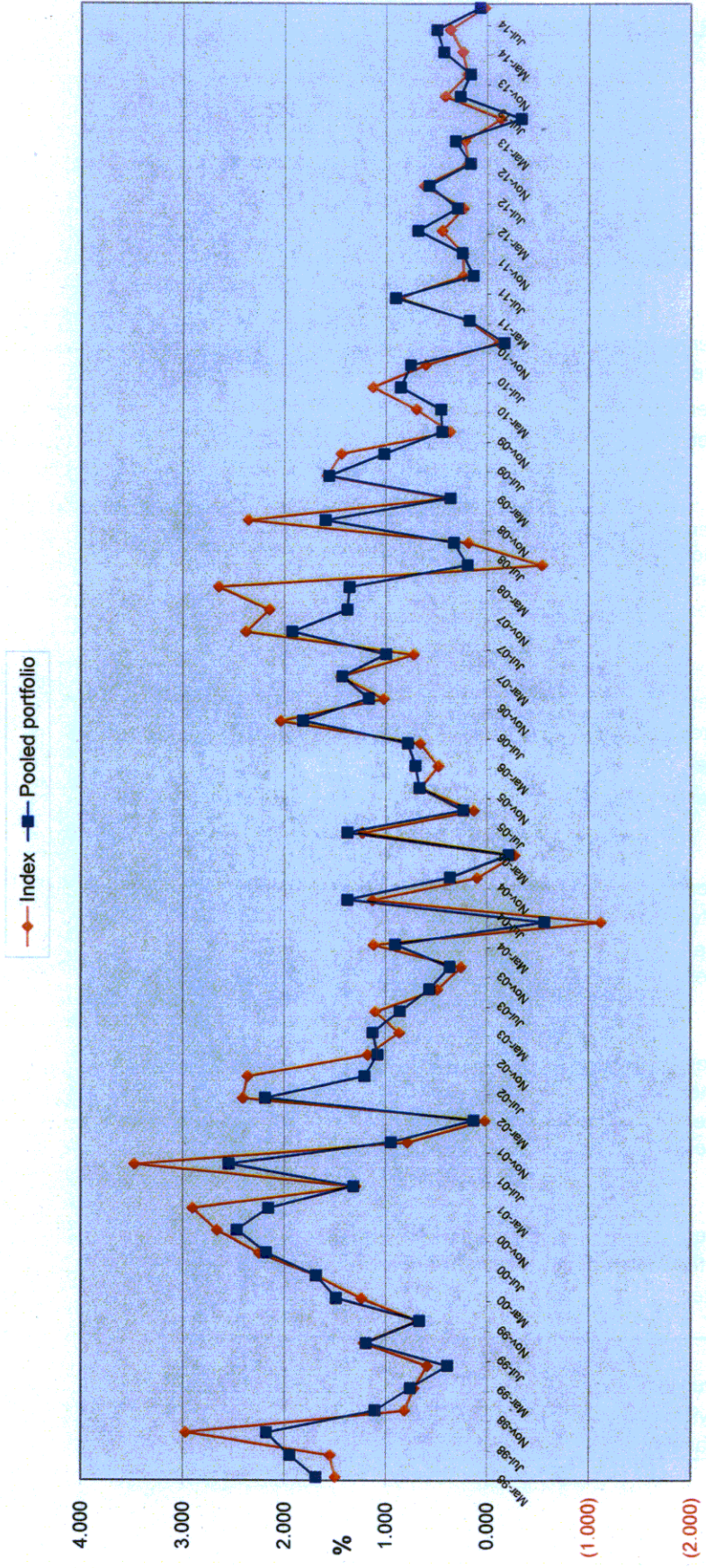
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		838.62	838.62				0
		Subtotal				838.62	838.62				
Total Cash and Investments					314,579,518.76	315,393,804.12	316,095,220.08			1.123	834
		Cash				9,659,324.63					
		Accrued Interest				965,625.86					
		Total				326,018,754.61					

Pooled Portfolio - Total Return Performance

		<u>ML 1-3 Index Corp/Gov</u>	<u>Pooled Portfolio</u>
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	Annual	6.706	5.736
2008	Annual	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	0.220	0.320
	2nd quarter	-0.140	-0.340
	3rd quarter	0.420	0.270
	4th quarter	<u>0.196</u>	<u>0.167</u>
		0.696	0.417
2014	1st quarter	0.246	0.434
	2nd quarter	0.370	0.503
	3rd quarter	0.028	0.074

Effective Yield	<u>Fiscal YTD</u>
Pooled Portfolio effective yield	1.09%
State Treasurer's LAIF yield	0.24%
2 Year Average US Treasury yield	0.50%

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



Quarters

COMPLIANCE REPORT

Pooled Investment Portfolio
As of 9/30/14

		Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	Portfolio compliance
Collateralized Money Market	11.08%	100%	In compliance	102% Collateral	102% Collateral	In compliance
Municipal Bonds	6.81%	100%	In compliance	AAA/Aaa	A or better	In compliance
US Treasury Securities	3.05%	100%	In compliance	AAA/Aaa	AAA/aaa	In compliance
Corporate Bonds	21.05%	30%	In compliance	AA	A or better	In compliance
Federal Agency Issues	47.43%	100%	In compliance	AAA/Aaa	AAA/aaa	In compliance
LAIF	7.61%	100%	In compliance	n/a	n/a	In compliance
Cash	2.97%	100%	In compliance	Collateralized	Collateralized	In compliance
	100.00%					

Portfolio Value **326,018,755**

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

<u>September 30, 2014</u>		
	Market Value	% of Total
FHLB	64,158,794.00	19.68%
FHLMC	41,759,672.00	12.81%
FNMA	23,354,467.50	7.16%
FFCB	24,895,390.00	7.64%
Total Fed Agencies	154,168,323.50	47.29%
OTHER PORTFOLIO INVESTMENTS	171,850,431.11	52.71%
Total Investments	326,018,754.61 *	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	June 2013	June 2014	1st Qtr 2015	2nd Qtr 2015	3rd Qtr 2015	4th Qtr 2015
Money Market	0.00	12.41	12.56	20.30	9.52	0.01	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	12.91	16.74	11.08			
Municipal Bonds	0.20	0.20	0.18	5.81	4.61	12.66	12.62	13.00	6.81			
Corporate Bonds - Coupon	5.58	14.99	14.10	12.16	13.40	27.70	25.94	22.67	21.05			
Agency CMOs/Mortgage Backed	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	36.55	43.39	47.43			
Repurchase Agreements	17.87	0.00	0.00	0.00	3.28	0.00	0.00	0.00	0.00			
L.A.I.F.	0.23	13.99	12.88	16.54	16.14	13.32	9.04	1.47	7.61			
Cash	0.41	0.51	0.84	2.10	1.87	2.58	2.72	2.50	2.97			
Treasury Securities	4.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.05			
Bank Notes	0.00	0.00	1.66	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			
Commerical Paper - Disc (Amortizing)	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			
Mutual Funds	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	0.22	0.23	0.00			
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00	0.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

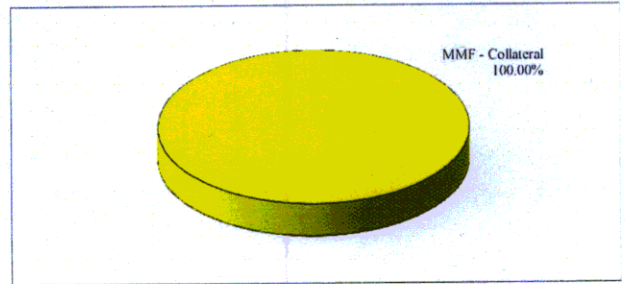
SEPTEMBER 2014

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 11, 2014. 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 9/30/14

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	2,426,274	100.00%
TOTALS:		
	2,426,274	100.00%
Accrued Interest Receivable	698	
GRAND TOTAL:		
	2,426,972	



PORTFOLIO LIQUIDITY AS OF 9/30/14

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	2,426,274	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:		100.00%

PORTFOLIO STATISTICS

	Sep-14	Aug-14	Jul-14	Jun-14	May-14	Apr-14
Month-End Mkt Value	2,426,972	2,426,274	2,424,832	2,424,832	2,424,134	2,423,437
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%	0.350%
Effective Yield - Year to Date	0.350%	0.350%	0.350%	0.340%	0.340%	0.340%
Interest Earned	698	721	721	697	697	776
Fiscal Year To Date Interest Earned	2,140	1,442	721	10,461	9,764	9,067
Fair Value Change Gain/(Loss)	-	-	-	-	-	-
Fiscal Year To Date change in fair value	-	-	-	-	-	-
Total Fiscal YTD earnings	2,140	1,442	721	10,461	9,764	9,067

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
September 30, 2014

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	0.010		0.000	0	
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK	2,426,249.61		2,426,273.64	2,426,273.64	2,426,273.64	0.350		0.350	1	
		Subtotal and Average	2,426,249.61		2,426,273.64	2,426,273.64	2,426,273.64	0.350		0.350	1	
		Total and Average	2,426,249.61		2,426,273.64	2,426,273.64	2,426,273.64	0.350		0.350	1	
		Accrued Interest			697.97							
		Total			2,426,971.61							

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 9/30/14

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

Portfolio Value 2,426,972

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

	<u>September 30, 2014</u>	
	Market Value	% of Total
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total Fed Agencies	-	0.00%
OTHER PORTFOLIO INVESTMENTS	2,426,971.61	100.00%
Total Investments	2,426,971.61 *	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	June 2013	June 2014	1st Qtr 2015	2nd Qtr 2015	3rd Qtr 2015	4th Qtr 2015
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
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
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
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
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
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
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
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
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
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
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
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
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00