

City of Pasadena
Quarterly Investment Report

Quarter Ending 6/30/15

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

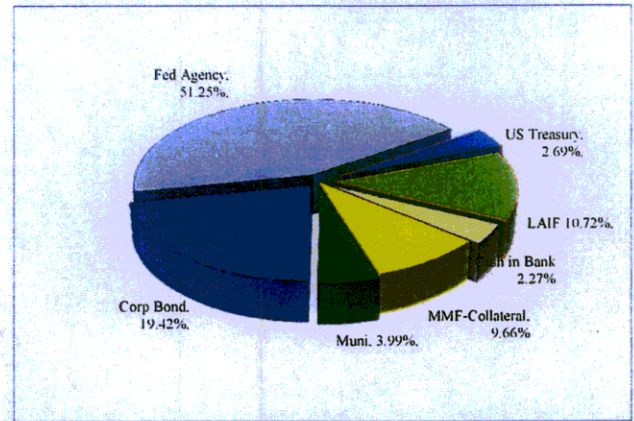
June 2015

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 6/30/15

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	34,905,907	9.14%
Municipal Bonds	18,966,508	4.97%
Corporate Bonds	82,651,762	21.65%
Federal Agencies	165,866,267	43.45%
US Treasury Securities	15,004,184	3.93%
LAIF	49,985,945	13.09%
Cash in Bank	14,357,457	3.76%
TOTALS:	381,738,029	100.00%
Accrued Interest Receivable	919,175	
GRAND TOTAL:	382,657,204	



PORTFOLIO LIQUIDITY AS OF 6/30/15

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	98,997,478	26.24%
31 days - 1 Year	31,275,000	8.29%
1 - 2 Years	52,600,000	13.94%
2 - 3 Years	125,465,000	33.25%
3 - 4 Years	53,500,000	14.18%
4 - 5 Years	15,496,750	4.11%
Over 5 Years	-	0.00%
TOTAL:	377,334,228	100.00%

PORTFOLIO STATISTICS

	June-15	May-15	Apr-15	Mar-15	Feb-15	Jan-15
Month-End Mkt Value	382,657,204	394,382,593	386,184,853	371,999,865	363,004,564	370,035,588
Modified Duration	1.85	1.96	1.90	1.99	2.10	2.10
Weighted Average Maturity	1.91	2.08	1.96	2.12	2.17	2.16
Current Book Yield to Maturity	1.100%	1.147%	1.098%	1.129%	1.127%	1.137%
Effective yield - Year to Date	1.140%	1.140%	1.150%	1.140%	1.140%	1.130%
Interest Earned	391,709	397,722	379,692	385,227	369,229	379,150
Fiscal Year To Date Interest Earned	4,444,722	4,053,013	3,655,291	3,275,599	2,890,372	2,521,144
Fair Value Change Gain/(Loss)	(408,676)	(115,432)	(131,207)	461,999	(662,308)	1,226,685
Fiscal Year To Date change in fair value	(534,830)	(126,154)	(10,722)	120,485	(341,514)	320,794
Total Fiscal YTD earnings	3,909,892	3,926,859	3,644,569	3,396,084	2,548,858	2,841,938

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
											365	
LAIF												
SYS864	864	Local Agency Investment Fund			49,985,945.36	49,985,945.36	49,985,945.36	0.280		0.280	1	
		Subtotal and Average	44,065,945.36		49,985,945.36	49,985,945.36				0.280	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			0.00	0.00	0.00	0.290		0.290	1	
SYS13067	13067	EAST WEST BANK			24,905,906.50	24,905,906.50	24,905,906.50	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		34,905,906.50	34,905,906.50				0.379	1	
Municipal Bonds												
732098EC8	13178	POMONA USD GO BONDS		04/11/2012	2,000,000.00	2,001,460.00	2,000,000.00	1.791	A1	1.786	31	08/01/2015
86459DAB2	13303	MORGAN HILL RDA		12/04/2013	685,000.00	685,643.90	685,000.00	1.120	Aa-	1.120	62	09/01/2015
713580AR9	13160	Peralta CA Community College D		12/16/2011	2,525,000.00	2,572,066.00	2,560,643.23	6.423	A1	2.151	123	11/01/2015
835574BY9	13083	SONOMA COUNTY CA POBS		07/15/2011	1,090,000.00	1,098,818.10	1,092,680.74	2.904	Aa	2.411	153	12/01/2015
13063BN73	13257	STATE OF CALIFORNIA GO BONDS		03/27/2013	1,000,000.00	1,002,930.00	1,000,693.16	1.050	A1	0.928	215	02/01/2016
79766DCT4	13125	SAN FRANCISCO INTL AIRPORT		09/20/2011	1,000,000.00	1,014,800.00	1,000,000.00	2.321	A1	2.321	305	05/01/2016
769036AV6	13411	RIVERSIDE CALIFORNIA POB		05/27/2015	5,000,000.00	4,990,700.00	5,000,000.00	0.750	SP-1+	0.750	336	06/01/2016
732098ED6	13179	POMONA USD GO BONDS		04/11/2012	1,000,000.00	1,016,420.00	1,000,000.00	2.264	A1	2.256	397	08/01/2016
86459DAC0	13304	MORGAN HILL RDA		12/04/2013	600,000.00	598,176.00	600,000.00	1.552	Aa-	1.552	428	09/01/2016
13063CFD7	13297	STATE OF CALIFORNIA		11/05/2013	1,000,000.00	1,006,920.00	1,002,092.19	1.250	A1	1.090	489	11/01/2016
91412GUJ7	13341	UNIVERSITY OF CA REVENUE BONDS		04/10/2014	1,000,000.00	1,002,380.00	1,000,000.00	1.222	Aa2	1.462	684	05/15/2017
86459DAD8	13305	MORGAN HILL RDA		12/04/2013	465,000.00	464,683.80	465,000.00	2.195	Aa-	2.195	793	09/01/2017
13063CFC9	13298	STATE OF CALIFORNIA		11/05/2013	1,000,000.00	1,010,520.00	1,002,088.30	1.750	A1	1.657	854	11/01/2017
91412GWU5	13398	UC CALIF REGENTS		03/25/2015	500,000.00	500,990.00	500,000.00	1.418	Aa2	1.686	1,049	05/15/2018
		Subtotal and Average	18,912,910.76		18,865,000.00	18,966,507.80				1.520	337	

Portfolio PASD
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CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Rated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3133ECN17	13269	Federal Farm Credit Bank		05/23/2013	5,000,000.00	4,999,900.00	4,996,581.59	0.540	Aaa	0.591	495	11/07/2016
3130A52C2	13404	Federal Home Loan Bank		05/12/2015	5,000,000.00	4,988,710.00	5,000,000.00	0.720	Aaa	0.720	681	05/12/2017
3134G6WW9	13405	FED HOME LOAN MORTGAGE CORP		05/12/2015	5,000,000.00	4,998,345.00	5,000,000.00	0.800	Aaa	0.800	681	05/12/2017
3133EDV74	13366	Federal Farm Credit Bank		09/18/2014	5,000,000.00	5,007,755.00	5,000,000.00	1.220	Aaa	1.220	810	09/18/2017
3130A25D4	13352	Federal Home Loan Bank		06/19/2014	5,000,000.00	4,973,250.00	5,000,000.00	1.100	Aaa	1.100	811	09/19/2017
3135G0PH0	13218	FED NATIONAL MORTGAGE ASSN		09/27/2012	3,500,000.00	3,502,415.00	3,500,000.00	1.000	Aaa	1.000	819	09/27/2017
3135G0PL1	13219	FED NATIONAL MORTGAGE ASSN		10/04/2012	5,000,000.00	4,998,890.00	5,000,000.00	1.050	Aaa	1.050	826	10/04/2017
3133813R4	13228	Federal Home Loan Bank		11/09/2012	5,000,000.00	4,996,055.00	5,000,000.00	1.000	Aaa	1.000	862	11/09/2017
3133EECG3	13374	Federal Farm Credit Bank		11/20/2014	5,000,000.00	5,006,155.00	5,000,000.00	1.140	Aaa	1.140	873	11/20/2017
313381TW5	13242	Federal Home Loan Bank		01/30/2013	5,000,000.00	4,990,115.00	5,000,000.00	1.000	Aaa	1.000	944	01/30/2018
3133ECFA7	13253	Federal Farm Credit Bank		02/13/2013	5,000,000.00	4,992,965.00	5,000,000.00	1.080	Aaa	1.080	958	02/13/2018
3134G6CC5	13388	FED HOME LOAN MORTGAGE CORP		02/26/2015	5,000,000.00	5,015,165.00	5,000,000.00	1.125	Aaa	1.125	971	02/26/2018
3135G0UX9	13256	FED NATIONAL MORTGAGE ASSN		03/12/2013	5,000,000.00	5,001,580.00	5,000,000.00	1.200	Aaa	1.200	973	02/28/2018
3133EDZT2	13369	Federal Farm Credit Bank		10/27/2014	5,000,000.00	4,990,175.00	5,000,000.00	1.300	Aaa	1.300	1,031	04/27/2018
3136G2G84	13401	FED NATIONAL MORTGAGE ASSN		04/30/2015	5,000,000.00	4,987,905.00	5,000,000.00	1.150	Aaa	1.378	1,034	04/30/2018
3134G43L0	13261	FED HOME LOAN MORTGAGE CORP		05/07/2013	10,000,000.00	9,931,020.00	10,000,000.00	1.100	Aaa	1.100	1,041	05/07/2018
3133836L0	13371	Federal Home Loan Bank		11/05/2014	5,000,000.00	4,983,625.00	4,977,574.28	1.200	Aaa	1.359	1,058	05/24/2018
313383CD1	13268	Federal Home Loan Bank		06/05/2013	5,000,000.00	4,997,755.00	5,000,000.00	1.300	Aaa	1.300	1,070	06/05/2018
3133EDN67	13356	Federal Farm Credit Bank		06/11/2014	5,000,000.00	5,000,710.00	5,000,000.00	1.430	Aaa	1.430	1,076	06/11/2018
313383C90	13273	Federal Home Loan Bank		06/13/2013	3,000,000.00	3,002,670.00	2,996,460.00	1.000	Aaa	0.966	1,078	06/13/2018
3134G67L1	13414	FED HOME LOAN MORTGAGE CORP		06/30/2015	3,000,000.00	3,002,448.00	3,000,000.00	1.300	Aaa	1.290	1,093	06/28/2018
3130A5LP2	13415	Federal Home Loan Bank		06/29/2015	5,000,000.00	5,001,555.00	5,000,000.00	1.400	Aaa	1.163	1,094	06/29/2018
3133EEWT3	13400	Federal Farm Credit Bank		04/01/2015	5,000,000.00	4,979,600.00	5,000,000.00	1.375	Aaa	1.375	1,188	10/01/2018
3133EEFQ8	13381	Federal Farm Credit Bank		12/17/2014	5,000,000.00	5,001,730.00	5,000,000.00	1.620	Aaa	1.620	1,265	12/17/2018
3133EELW8	13386	Federal Farm Credit Bank		01/28/2015	5,000,000.00	4,995,930.00	5,000,000.00	1.520	Aaa	1.520	1,307	01/28/2019
3133EELW6	13394	Federal Farm Credit Bank		02/13/2015	5,000,000.00	4,995,930.00	5,000,000.00	1.520	Aaa	1.546	1,307	01/28/2019
3133EEPL8	13392	Federal Farm Credit Bank		02/11/2015	5,000,000.00	4,992,545.00	5,000,000.00	1.520	Aaa	1.520	1,321	02/11/2019
3134G6XX6	13407	FED HOME LOAN MORTGAGE CORP		05/12/2015	5,000,000.00	4,992,960.00	5,000,000.00	1.500	Aaa	1.500	1,331	02/21/2019
3133EEK33	13412	Federal Farm Credit Bank		05/18/2015	5,000,000.00	4,993,475.00	5,000,000.00	1.625	Aaa	1.625	1,412	05/13/2019
3133EEZD1	13417	Federal Home Loan Bank		06/24/2015	5,000,000.00	5,011,365.00	5,000,000.00	1.720	Aaa	1.720	1,454	06/24/2019
3130A27K6	13358	Federal Home Loan Bank		06/26/2014	3,500,000.00	3,504,375.00	3,497,209.72	1.250	Aaa	2.041	1,456	06/26/2019
3133EEEB2	13380	Federal Farm Credit Bank		12/02/2014	5,000,000.00	5,023,905.00	5,000,000.00	1.930	Aaa	1.930	1,615	12/02/2019
3130A5BQ1	13413	Federal Home Loan Bank		05/27/2015	4,996,750.00	4,997,509.51	4,996,750.00	1.250	Aaa	2.141	1,792	05/27/2020
3136G2K30	13409	FED NATIONAL MORTGAGE ASSN		05/27/2015	3,000,000.00	3,002,484.00	3,000,000.00	2.000	Aaa	2.000	1,792	05/27/2020
Subtotal and Average			179,725,338.86		165,996,750.00	165,861,971.51	165,960,059.80			1.305	1,093	

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Treasury Securities - Coupon												
912828F88	13372	US TREASURY		11/07/2014	5,000,000.00	4,996,875.00	4,989,204.94	0.375	Aaa	0.538	488	10/31/2016
912828H78	13387	US TREASURY		02/02/2015	5,000,000.00	4,998,440.00	4,997,635.13	0.500	Aaa	0.530	580	01/31/2017
912828XA3	13416	US TREASURY		06/08/2015	5,000,000.00	5,005,470.00	4,986,239.21	1.000	Aaa	1.098	1,049	05/15/2018
		Subtotal and Average	13,809,132.96		15,000,000.00	15,000,785.00	14,973,079.28			0.722	706	
Corporate Bonds - Coupon												
36962GAN1	12775	GE Capital Corp		08/16/2010	2,975,000.00	2,974,866.13	2,975,000.00	1.008	A1	1.349	41	08/11/2015
06738KQ95	13171	BARCLAYS BANK		02/28/2012	5,000,000.00	4,996,590.00	5,000,000.00	2.000	A2	2.036	58	08/28/2015
36962G4S0	12796	GE Capital Corp		10/21/2010	2,500,000.00	2,503,170.00	2,499,937.46	0.923	A1	1.224	91	09/30/2015
06741TAA5	13194	BARCLAYS BANK		06/18/2012	5,000,000.00	4,994,230.00	5,000,000.00	1.500	A2	1.929	170	12/18/2015
949746QU8	13251	WELLS FARGO & COMPANY		02/06/2013	2,500,000.00	2,568,080.00	2,559,862.12	3.676	A2	1.116	350	06/15/2016
64952WBC6	13193	NEW YORK LIFE GL		06/11/2012	3,000,000.00	5,095,050.00	5,048,581.16	2.450	Aaa	1.480	379	07/14/2016
64952WBC6	13198	NEW YORK LIFE GL		06/27/2012	3,000,000.00	3,057,030.00	3,029,153.91	2.450	Aaa	1.480	379	07/14/2016
94974BEZ9	13263	WELLS FARGO BANK		05/01/2013	3,000,000.00	3,068,520.00	3,064,374.85	2.625	A2	1.116	533	12/15/2016
06050TL77	13408	BANK OF AMERICA CORP		05/01/2015	5,000,000.00	4,998,025.00	5,019,992.46	1.250	A2	1.000	594	02/14/2017
0378338B5	13410	APPLE INC		05/13/2015	1,000,000.00	1,000,278.00	999,356.06	0.900	Aaa	0.935	681	05/12/2017
94974BFW5	13373	WELLS FARGO TRUST		11/12/2014	2,000,000.00	1,994,938.00	1,997,160.89	1.150	A2	1.225	702	06/02/2017
90520EAE1	13264	UNION BANK NA CORPORATE BOND		05/03/2013	5,000,000.00	5,071,715.00	5,083,240.39	2.125	A2	1.252	716	06/16/2017
478160AQ7	13347	Johnson & Johnson		01/31/2014	2,000,000.00	2,191,136.00	2,186,550.33	5.550	Aaa	1.060	776	08/15/2017
36962G3H5	13347	GE CAPITAL		04/30/2014	5,000,000.00	5,444,660.00	5,444,182.55	5.625	A1	1.480	807	09/15/2017
89233P8T8	13227	TOYOTA CREDIT CORPORATION		10/30/2012	5,000,000.00	4,998,685.00	5,000,000.00	0.528	Aa3	0.710	852	10/30/2017
89233P7E0	13255	TOYOTA CREDIT CORPORATION		02/19/2013	5,000,000.00	5,002,960.00	5,000,000.00	1.375	Aa3	1.375	924	01/10/2018
45920GHZ7	13390	IBM CORPORATION		02/06/2015	2,500,000.00	2,484,125.00	2,493,398.73	1.125	Aa3	1.229	951	02/06/2018
36962G6W9	13334	GE CAPITAL		03/20/2014	5,000,000.00	5,014,540.00	5,003,173.66	1.625	A1	1.601	1,006	04/02/2018
46625HJL5	13402	JPMORGAN SECURITIES		04/13/2015	5,000,000.00	4,961,065.00	5,004,463.31	1.625	A3	1.593	1,049	05/15/2018
713448BH0	13375	PEPICSO INC		11/20/2014	2,500,000.00	2,741,917.50	2,732,429.19	5.000	A1	1.702	1,066	06/01/2018
94974BFU9	13345	WELLS FARGO & COMPANY		04/23/2014	5,000,000.00	5,019,635.00	4,981,900.36	2.125	A2	2.226	1,391	04/22/2019
46625HKA7	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000.00	2,456,710.00	2,488,235.53	2.250	A3	2.360	1,667	01/23/2020
		Subtotal and Average	82,635,018.32		81,475,000.00	82,637,925.63	82,610,992.96			1.469	695	
		Total and Average	363,481,423.22		366,228,601.86	367,359,041.80	367,344,181.52			1.102	696	

Portfolio PASD
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PM (PRF_PM2) 7.3.0

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Cash
June 30, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to 365 Maturity
		Average Balance	0.00			21,530.94	21,530.94				0
				Accrued Interest at Purchase		21,530.94	21,530.94				
				Subtotal							
		Total Cash and Investments	363,481,423.22		366,228,601.86	367,380,572.74	367,365,712.46			1.102	696
				Cash		14,357,457.00					
				Accrued Interest		919,175.00					
				Total		382,657,204.74					

COMPLIANCE REPORT

Pooled Investment Portfolio
As of 6/30/15

		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	9.14%	100%	In compliance	102% Collateral	102% Collateral	<u>Maturity</u>
Municipal Bonds	4.97%	100%	In compliance	A1	A or better	In compliance
US Treasury Securities	3.93%	100%	In compliance	AA+/Aaa	AA+/Aaa	In compliance
Corporate Bonds	21.65%	30%	In compliance	A1	A or better	In compliance
Federal Agency Issues	43.45%	100%	In compliance	AA+/Aaa	AA+/Aaa	In compliance
LAIF	13.09%	100%	In compliance	n/a	n/a	In compliance
Cash	3.76%	100%	In compliance	Collateralized	Collateralized	In compliance
	100.00%					

Portfolio Value 382,657,204

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>June 30, 2015</u>	
	Market Value	% of Total
FHLB	46,435,619.51	12.14%
FHLMC	27,939,938.00	7.30%
FNMA	21,494,274.00	5.62%
FFCB	69,996,435.14	18.29%
Total Fed Agencies	165,866,266.65	43.35%
OTHER PORTFOLIO INVESTMENTS	216,790,938.09	56.65%
Total Investments	382,657,204.74 *	100.00%

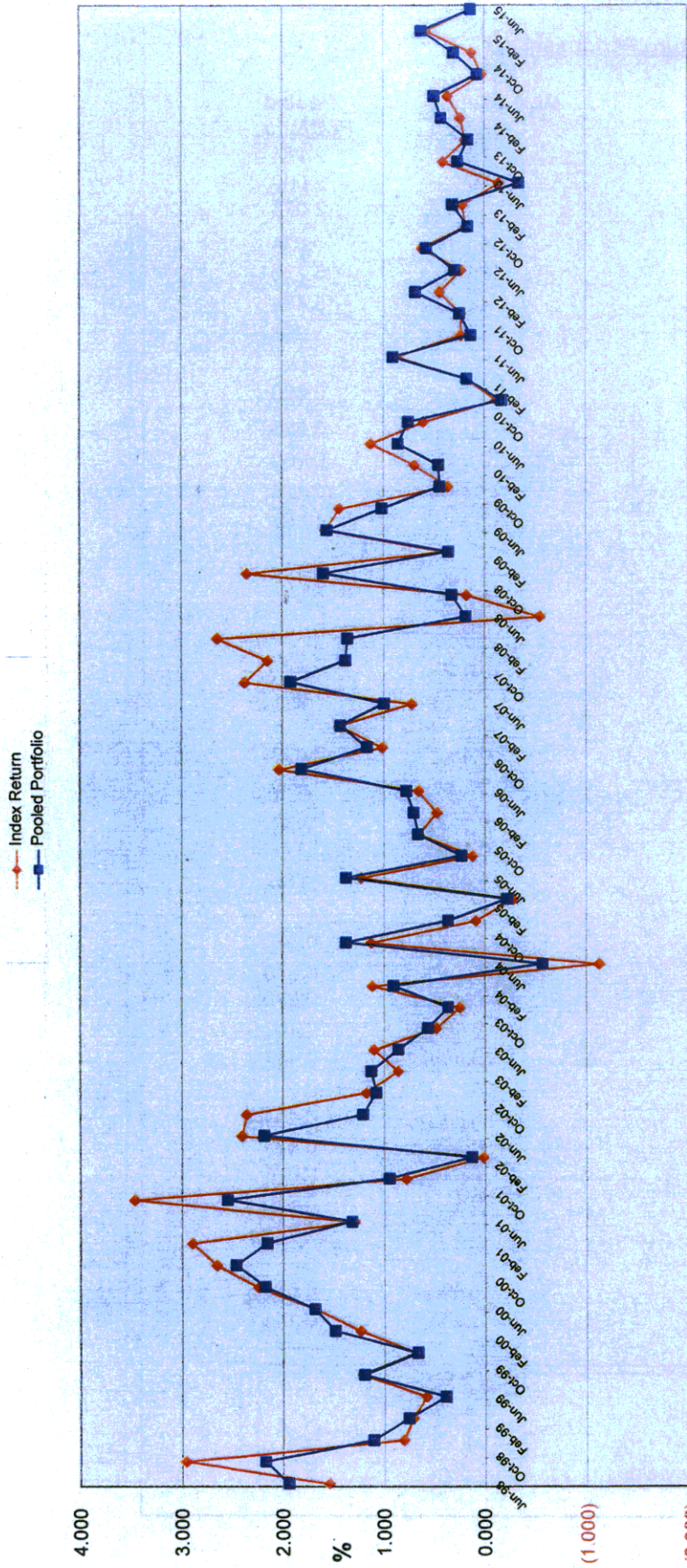
note: * Includes Cash at Bank and Accrued Interest Receivable

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	Annual	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
	4th quarter	<u>0.133</u>	<u>0.310</u>
		0.777	1.321
2015	1st quarter	0.594	0.628
	2nd quarter	0.143	0.141

Effective Yield	<u>Fiscal YTD</u>
Pooled Portfolio effective yield	1.14%
State Treasurer's LAIF yield	0.25%
2 Year Average US Treasury yield	0.55%

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



Quarters

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	7.06	9.66	9.14
Municipal Bonds	0.20	0.20	0.18	5.81	4.61	12.66	12.62	13.00	6.81	4.45	3.99	4.97
Corporate Bonds - Coupon	5.58	14.99	14.10	12.16	13.40	27.70	25.94	22.67	21.05	21.16	19.42	21.65
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
Federal Agency Issues - Coupon	70.76	56.14	48.56	41.32	49.13	30.73	36.55	43.39	47.43	51.93	51.25	43.45
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
L.A.I.F.	0.23	13.99	12.88	16.54	16.14	13.32	9.04	1.47	7.61	10.06	10.72	13.09
Cash	0.41	0.51	0.84	2.10	1.87	2.58	2.72	2.50	2.97	2.47	2.27	3.76
Treasury Securities	4.46	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.05	2.88	2.69	3.93
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
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
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
Certificates of Deposit	0.00	0.00	0.00	0.00	0.33	0.52	0.22	0.23	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

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

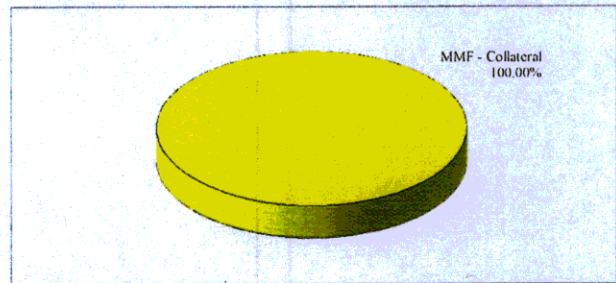
June 2015

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 6/30/15

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	1,896,682	100.00%
TOTALS:	1,896,682	100.00%
Accrued Interest Receivable	547	
GRAND TOTAL:	1,897,229	



PORTFOLIO LIQUIDITY AS OF 6/30/15

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	1,896,682	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:	1,896,682	100.00%

PORTFOLIO STATISTICS

	June-15	May-15	Apr-15	Mar-15	Feb-15	Jan-15
Month-End Mkt Value	1,897,229	1,901,058	1,901,058	1,900,550	1,900,043	1,900,043
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	0.340%	0.340%	0.340%	0.340%	0.340%	0.340%
Interest Earned	547	627	547	508	488	488
Fiscal Year To Date Interest Earned	7,462	6,915	6,289	5,742	5,234	4,746
Fair Value Change Gain/(Loss)	-	-	-	-	-	-
Fiscal Year To Date change in fair value	-	-	-	-	-	-
Total Fiscal YTD earnings	7,462	6,915	6,289	5,742	5,234	4,746

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
June 30, 2015

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	
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK	1,901,514.86		1,896,681.53	1,896,681.53	1,896,681.53	0.350		0.350	1	
		Subtotal and Average	1,901,514.86		1,896,681.53	1,896,681.53	1,896,681.53			0.350	1	
		Total and Average	1,901,514.86		1,896,681.53	1,896,681.53	1,896,681.53			0.350	1	
		Accrued Interest				547.00						
		Total				1,897,229.00						

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 6/30/15

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

Portfolio Value 1,897,229

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

	<u>June 30, 2015</u>	
	Market Value	% of Total
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total Fed Agencies	-	0.00%
OTHER PORTFOLIO INVESTMENTS	1,896,682.00	100.00%
Total Investments	1,896,682.00 *	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	100.00	100.00

III. Power Reserve Portfolio