

City of Pasadena Quarterly Investment Report

Quarter Ending 9/30/15

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

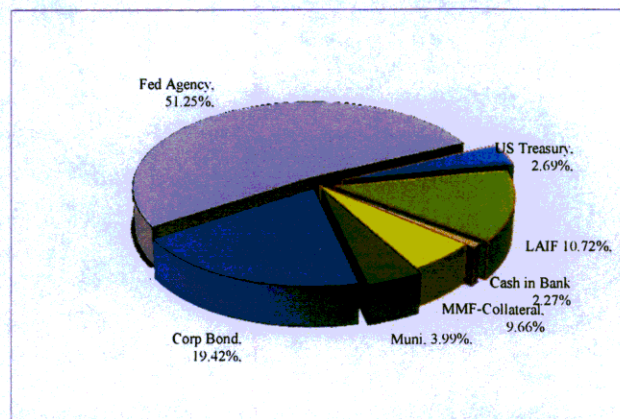
September 2015

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 9/30/15

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	21,424,669	5.64%
Municipal Bonds	17,238,864	4.54%
Corporate Bonds	74,659,924	19.65%
Federal Agencies	198,396,580	52.21%
US Treasury Securities	15,012,310	3.95%
LAIF	50,000,000	13.16%
Cash in Bank	3,282,154	0.86%
TOTALS:	380,014,500	100.00%
Accrued Interest Receivable	1,046,308	
GRAND TOTAL:	381,060,808	



PORTFOLIO LIQUIDITY AS OF 9/30/15

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	79,712,646	21.34%
31 days - 1 Year	27,715,000	7.42%
1 - 2 Years	61,465,000	16.46%
2 - 3 Years	99,500,000	26.64%
3 - 4 Years	73,000,000	19.54%
4 - 5 Years	32,125,000	8.60%
Over 5 Years	-	0.00%
TOTAL:	373,517,646	100.00%

PORTFOLIO STATISTICS

	Sept-15	Aug-15	July-15	June-15	May-15	Apr-15
Month-End Mkt Value	381,060,808	382,160,313	385,561,192	382,657,204	394,382,593	386,184,853
Modified Duration	2.03	1.92	1.84	1.85	1.96	1.90
Weighted Average Maturity	2.11	2.01	1.96	1.91	2.08	1.96
Current Book Yield to Maturity	1.170%	1.146%	1.140%	1.100%	1.147%	1.098%
Effective yield - Year to Date	1.160%	1.150%	1.070%	1.140%	1.140%	1.150%
Interest Earned	402,761	406,430	391,828	391,709	397,722	379,692
Fiscal Year To Date Interest Earned	1,201,019	798,258	391,828	4,444,722	4,053,013	3,655,291
Fair Value Change Gain/(Loss)	637,212	(342,218)	107,201	(408,676)	(115,432)	(131,207)
Fiscal Year To Date change in fair value	402,194	(235,017)	107,201	(534,830)	(126,154)	(10,722)
Total Fiscal YTD earnings	1,603,214	563,241	499,029	3,909,892	3,926,859	3,644,569

CITY POOLED PORTFOLIO

Portfolio Management

Portfolio Details - Investments

September 30, 2015

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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			50,000,000.00	50,000,000.00	50,000,000.00	0.310		0.310	1	
		Subtotal and Average	47,333,333.33		50,000,000.00	50,000,000.00	50,000,000.00			0.310	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		07/01/2015	0.00	0.00	0.00	0.290		0.290	1	
SYS13067	13067	EAST WEST BANK			11,424,668.71	11,424,668.71	11,424,668.71	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	26,913,150.49		21,424,668.71	21,424,668.71	21,424,668.71			0.397	1	
Municipal Bonds												
713580AR9	13160	Peralta CA Community College D		12/16/2011	2,525,000.00	2,536,362.50	2,533,910.81	6.423	A1	2.151	31	11/01/2015
835574BY9	13063	SONOMA COUNTY CA POBS		07/15/2011	1,090,000.00	1,093,597.00	1,091,072.29	2.904	AA	2.411	61	12/01/2015
13063BN73	13257	STATE OF CALIFORNIA GO BONDS		03/27/2013	1,000,000.00	1,002,080.00	1,000,396.09	1.050	Aa3	0.928	123	02/01/2016
79766DCT4	13125	SAN FRANCISCO INTL AIRPORT		09/20/2011	1,000,000.00	1,011,780.00	1,000,000.00	2.321	A1	2.321	213	05/01/2016
769036AV6	13411	RIVERSIDE CALIFORNIA POB		05/27/2015	5,000,000.00	4,987,600.00	5,000,000.00	0.750	SP-1+	0.750	244	06/01/2016
732098ED6	13179	POMONA USD GO BONDS		04/11/2012	1,000,000.00	1,012,630.00	1,000,000.00	2.264	A1	2.256	305	08/01/2016
86459DAC0	13304	MORGAN HILL RDA		12/04/2013	600,000.00	599,904.00	600,000.00	1.552	AA-	1.552	336	09/01/2016
13063CFD7	13297	STATE OF CALIFORNIA		11/05/2013	1,000,000.00	1,004,110.00	1,001,699.91	1.250	Aa3	1.090	397	11/01/2016
91412GUU7	13341	UNIVERSITY OF CA REVENUE BONDS		04/10/2013	1,000,000.00	1,006,260.00	1,000,000.00	1.222	Aa2	1.462	592	05/15/2017
86459DAD8	13305	MORGAN HILL RDA		12/04/2013	465,000.00	465,930.00	465,000.00	2.195	AA-	2.195	701	09/01/2017
13063CFC9	13298	STATE OF CALIFORNIA		11/05/2013	1,000,000.00	1,011,570.00	1,001,864.55	1.750	Aa3	1.657	762	11/01/2017
54473ERP1	13428	Los Angeles Cnty CA Public Wks		09/02/2015	1,000,000.00	1,002,830.00	1,000,000.00	1.507	A1	1.503	792	12/01/2017
91412GWU5	13398	UC CALIF REGENTS		03/25/2015	500,000.00	504,210.00	500,000.00	1.418	Aa2	1.686	957	05/15/2018
		Subtotal and Average	17,165,323.46		17,180,000.00	17,238,863.50	17,193,943.65			1.503	323	

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CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
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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												
3133ECN17	13269	Federal Farm Credit Bank		05/23/2013	5,000,000.00	4,997,025.00	4,997,214.63	0.540	Aaa	0.591	403	11/07/2016
3130A52C2	13404	Federal Home Loan Bank		05/12/2015	5,000,000.00	4,997,965.00	5,000,000.00	0.720	Aaa	0.720	589	05/12/2017
3134G6WW9	13405	FED HOME LOAN MORTGAGE CORP		05/12/2015	5,000,000.00	5,002,650.00	5,000,000.00	0.800	Aaa	0.800	589	05/12/2017
3134G7PH8	13427	FED HOME LOAN MORTGAGE CORP		08/25/2015	5,000,000.00	5,005,440.00	5,000,000.00	1.000	Aaa	1.000	694	08/25/2017
3135G0PH0	13218	FED NATIONAL MORTGAGE ASSN		09/27/2012	3,500,000.00	3,505,883.50	3,500,000.00	1.000	Aaa	1.000	727	09/27/2017
3133813R4	13228	Federal Home Loan Bank		11/09/2012	5,000,000.00	5,000,870.00	5,000,000.00	1.000	Aaa	1.000	770	11/09/2017
3133EECG3	13374	Federal Farm Credit Bank		11/20/2014	5,000,000.00	5,006,080.00	5,000,000.00	1.140	Aaa	1.140	781	11/20/2017
313381TW5	13242	Federal Home Loan Bank		01/30/2013	5,000,000.00	4,990,540.00	5,000,000.00	1.000	Aaa	1.000	852	01/30/2018
3133ECFA7	13253	Federal Farm Credit Bank		02/13/2013	5,000,000.00	5,000,480.00	5,000,000.00	1.080	Aaa	1.080	866	02/13/2018
3134G6CC5	13388	FED HOME LOAN MORTGAGE CORP		02/26/2015	5,000,000.00	5,015,300.00	5,000,000.00	1.125	Aaa	1.125	879	02/26/2018
3135G0UX9	13256	FED NATIONAL MORTGAGE ASSN		03/12/2013	5,000,000.00	5,007,375.00	5,000,000.00	1.200	Aaa	1.200	881	02/28/2018
3136G2G84	13401	FED NATIONAL MORTGAGE ASSN		04/30/2015	5,000,000.00	5,003,695.00	5,000,000.00	1.150	Aaa	1.378	942	04/30/2018
3134G43L0	13261	FED HOME LOAN MORTGAGE CORP		05/07/2013	10,000,000.00	9,959,970.00	10,000,000.00	1.100	Aaa	1.100	949	05/07/2018
3133836L0	13371	Federal Home Loan Bank		11/05/2014	5,000,000.00	4,986,755.00	4,979,509.38	1.200	Aaa	1.359	966	05/24/2018
3134G67L1	13414	FED HOME LOAN MORTGAGE CORP		06/30/2015	3,000,000.00	3,005,868.00	3,000,000.00	1.300	Aaa	1.290	1,001	06/28/2018
3134G7DM0	13420	FED HOME LOAN MORTGAGE CORP		07/30/2015	5,000,000.00	5,004,565.00	5,000,000.00	1.375	Aaa	1.375	1,033	07/30/2018
3133EE6E5	13426	Federal Farm Credit Bank		08/10/2015	6,000,000.00	6,016,986.00	6,000,000.00	1.300	Aaa	1.300	1,044	08/10/2018
3134G7MC2	13424	FED HOME LOAN MORTGAGE CORP		08/17/2015	3,000,000.00	3,004,320.00	3,000,000.00	1.400	Aaa	1.163	1,051	08/17/2018
3136G2LS4	13432	FED NATIONAL MORTGAGE ASSN		09/28/2015	5,000,000.00	5,017,280.00	5,000,000.00	1.300	Aaa	1.300	1,093	09/28/2018
3136G2LS4	13433	FED NATIONAL MORTGAGE ASSN		09/28/2015	5,000,000.00	5,017,280.00	5,000,000.00	1.300	Aaa	1.300	1,093	09/28/2018
3133EEWT3	13400	Federal Farm Credit Bank		04/01/2015	5,000,000.00	4,993,025.00	5,000,000.00	1.375	Aaa	1.375	1,096	10/01/2018
3133EEFQ8	13381	Federal Farm Credit Bank		12/17/2014	5,000,000.00	5,009,945.00	5,000,000.00	1.620	Aaa	1.620	1,173	12/17/2018
3133EELW8	13386	Federal Farm Credit Bank		01/28/2015	5,000,000.00	5,012,130.00	5,000,000.00	1.520	Aaa	1.520	1,215	01/28/2019
3133EELW8	13394	Federal Farm Credit Bank		02/13/2015	5,000,000.00	5,012,130.00	4,995,800.00	1.520	Aaa	1.546	1,215	01/28/2019
3133EEPL8	13392	Federal Farm Credit Bank		02/11/2015	5,000,000.00	5,010,925.00	5,000,000.00	1.520	Aaa	1.520	1,229	02/11/2019
3134G6XX6	13407	FED HOME LOAN MORTGAGE CORP		05/21/2015	5,000,000.00	5,008,625.00	5,000,000.00	1.500	Aaa	1.500	1,239	02/21/2019
3133EFEA1	13439	Federal Farm Credit Bank		09/21/2015	5,000,000.00	5,009,365.00	4,995,039.68	1.370	Aaa	1.399	1,267	03/21/2019
3133EEFS1	13444	Federal Farm Credit Bank		09/30/2015	5,000,000.00	4,993,785.00	4,998,750.99	1.340	Aaa	1.347	1,275	03/29/2019
3136G2P35	13443	FED NATIONAL MORTGAGE ASSN		09/30/2015	5,000,000.00	4,998,660.00	5,000,000.00	1.300	Aaa	1.300	1,275	03/29/2019
3133EEK33	13412	Federal Farm Credit Bank		05/18/2015	5,000,000.00	5,023,900.00	5,000,000.00	1.625	Aaa	1.625	1,320	05/13/2019
3133EE2D1	13417	Federal Farm Credit Bank		06/24/2015	5,000,000.00	5,034,705.00	5,000,000.00	1.720	Aaa	1.720	1,362	06/24/2019
3133EE3U2	13418	Federal Farm Credit Bank		07/15/2015	5,000,000.00	5,027,780.00	5,000,000.00	1.500	Aaa	1.698	1,383	07/15/2019
3130A6H34	13441	Federal Home Loan Bank		09/24/2015	5,000,000.00	4,994,690.00	5,000,000.00	1.540	Aaa	1.540	1,454	09/24/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3,000,000.00	3,009,699.00	3,000,000.00	1.500	Aaa	1.500	1,455	09/25/2019
3133EEEB2	13380	Federal Farm Credit Bank		12/02/2014	5,000,000.00	5,014,135.00	5,000,000.00	1.930	Aaa	1.930	1,523	12/02/2019
3134G3G3G	13435	FED HOME LOAN MORTGAGE CORP		09/15/2015	3,000,000.00	3,000,927.00	2,995,546.33	1.600	Aaa	1.636	1,561	01/09/2020

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CITY POOLED PORTFOLIO

Portfolio Management

Portfolio Details - Investments

September 30, 2015

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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												
3133EFBV8	13431	Federal Farm Credit Bank		09/02/2015	5,000,000.00	5,008,100.00	5,000,000.00	1.740	Aaa	1.740	1,614	03/02/2020
3130A5BQ1	13413	Federal Home Loan Bank		05/27/2015	5,000,000.00	5,008,875.00	4,996,973.89	1.250	Aaa	2.155	1,700	05/27/2020
3136G2K30	13409	FED NATIONAL MORTGAGE ASSN		05/27/2015	3,000,000.00	3,008,229.00	3,000,000.00	2.000	Aaa	2.000	1,700	05/27/2020
3133EE3V0	13429	Federal Farm Credit Bank		08/17/2015	3,625,000.00	3,647,192.25	3,623,232.61	1.850	Aaa	1.861	1,749	07/15/2020
3134G7GP0	13421	FED HOME LOAN MORTGAGE CORP		07/30/2015	5,000,000.00	5,007,355.00	5,000,000.00	2.050	Aaa	2.050	1,764	07/30/2020
Subtotal and Average					198,125,000.00	198,380,504.75	198,082,067.51			1.371	1,124	
Treasury Securities - Coupon												
912828F88	13372	US TREASURY		11/07/2014	5,000,000.00	4,998,895.00	4,991,240.08	0.375	Aaa	0.538	396	10/31/2016
912828H78	13387	US TREASURY		02/02/2015	5,000,000.00	5,001,955.00	4,998,010.25	0.500	Aaa	0.530	488	01/31/2017
912828L40	13434	US TREASURY		09/15/2015	5,000,000.00	5,011,460.00	4,987,682.48	1.000	Aaa	1.085	1,080	09/15/2018
Subtotal and Average					15,000,000.00	15,012,310.00	14,976,932.81			0.717	654	
Corporate Bonds - Coupon												
06741TAA5	13194	BARCLAYS BANK		06/18/2012	5,000,000.00	4,997,005.00	5,000,000.00	1.500	A2	1.929	78	12/18/2015
949746QU8	13251	WELLS FARGO & COMPANY		02/06/2013	2,500,000.00	2,552,445.00	2,544,200.52	3.676	A2	1.116	258	06/15/2016
64952WBC6	13193	NEW YORK LIFE GL		06/11/2012	5,000,000.00	5,074,230.00	5,036,859.16	2.450	Aaa	1.480	287	07/14/2016
64952WBC6	13198	NEW YORK LIFE GL		06/27/2012	3,000,000.00	3,044,538.00	3,022,119.45	2.450	Aaa	1.480	287	07/14/2016
94974BEZ9	13263	WELLS FARGO BANK		05/01/2013	3,000,000.00	3,059,784.00	3,053,318.10	2.625	A2	1.116	441	12/15/2016
06050TLT7	13408	BANK OF AMERICA CORP		05/01/2015	5,000,000.00	5,003,445.00	5,016,906.14	1.250	A1	1.000	502	02/14/2017
037833BB5	13410	APPLE INC		05/13/2015	1,000,000.00	1,001,917.00	999,442.43	0.900	Aa1	0.935	589	05/12/2017
94974BFW5	13373	WELLS FARGO TRUST		11/12/2014	2,000,000.00	2,000,910.00	1,997,530.67	1.150	A2	1.225	610	06/02/2017
90520EAE1	13264	UNION BANK NA CORPORATE BOND		05/03/2013	5,000,000.00	5,053,060.00	5,072,613.96	2.125	A2	1.252	624	06/16/2017
478160AQ7	13323	Johnson & Johnson		01/31/2014	2,000,000.00	2,169,532.00	2,164,574.51	5.550	Aaa	1.060	684	08/15/2017
48126EAA5	13422	JP MORGAN		07/20/2015	2,500,000.00	2,521,175.00	2,520,785.44	2.000	A3	1.547	684	08/15/2017
36962G3H5	13347	GE CAPITAL		04/30/2014	5,000,000.00	5,446,140.00	5,393,834.40	5.625	A1	1.480	715	09/15/2017
89233P6T8	13227	TOYOTA CREDIT CORPORATION		10/30/2012	5,000,000.00	4,998,675.00	5,000,000.00	0.528	Aa3	0.710	760	10/30/2017
89233P7E0	13255	TOYOTA CREDIT CORPORATION		02/19/2013	5,000,000.00	4,996,330.00	5,000,000.00	1.375	Aa3	1.375	832	01/10/2018
459200HZ7	13390	IBM CORPORATION		02/06/2015	2,500,000.00	2,493,950.00	2,494,034.14	1.125	Aa3	1.229	859	02/06/2018
36962G6W9	13334	GE CAPITAL		03/20/2014	5,000,000.00	5,026,250.00	5,002,885.43	1.625	A1	1.601	914	04/02/2018
46625HJL5	13402	JPMORGAN SECURITIES		04/13/2015	5,000,000.00	4,969,050.00	5,004,074.82	1.625	A3	1.593	957	05/15/2018
713448BH0	13375	PEPICSO INC		11/20/2014	2,500,000.00	2,736,565.00	2,712,506.69	5.000	A1	1.702	974	06/01/2018
94974BFU9	13345	WELLS FARGO & COMPANY		04/23/2014	5,000,000.00	5,035,720.00	4,983,088.52	2.125	A2	2.226	1,299	04/22/2019
46625HKA7	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000.00	2,479,202.50	2,488,880.36	2.250	A3	2.360	1,575	01/23/2020
Subtotal and Average					73,500,000.00	74,659,923.50	74,507,654.74			1.447	695	

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Total and Average			369,843,002.58		375,229,668.71	376,716,270.46	376,185,267.42			1.169	770

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Cash
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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									
		Accrued Interest at Purchase				16,075.69	16,075.69					0
		Subtotal				16,075.69	16,075.69					
Total Cash and Investments			369,843,002.58		375,229,668.71	376,732,346.15	376,201,343.11			1.169		770
		Cash				3,282,154.00						
		Accrued Interest				1,046,308.00						
		Total				381,060,808.15						

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COMPLIANCE REPORT

Pooled Investment Portfolio
As of 9/30/15

Diversification			Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality per Gov Code	Portfolio compliance
Collateralized Money Market	5.64%	100%	In compliance	102% Collateral	In compliance
Municipal Bonds	4.54%	100%	In compliance	A or better	In compliance
US Treasury Securities	3.95%	100%	In compliance	AA+/Aaa	In compliance
Corporate Bonds	19.65%	30%	In compliance	A or better	In compliance
Federal Agency Issues	52.21%	100%	In compliance	AA+/Aaa	In compliance
LAIF	13.16%	100%	In compliance	n/a	In compliance
Cash	0.86%	100%	In compliance	Collateralized	In compliance
	100.00%				

Portfolio Value	381,060,808
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>September 30, 2015</u>	
	Market Value	% of Total
FHLB	32,989,394.00	8.66%
FHLMC	49,023,820.00	12.87%
FNMA	31,558,403.00	8.28%
FFCB	84,824,963.00	22.26%
Total Fed Agencies	198,396,580.00	52.06%
OTHER PORTFOLIO INVESTMENTS	<u>182,664,228.00</u>	47.94%
Total Investments	381,060,808.00 *	100.00%

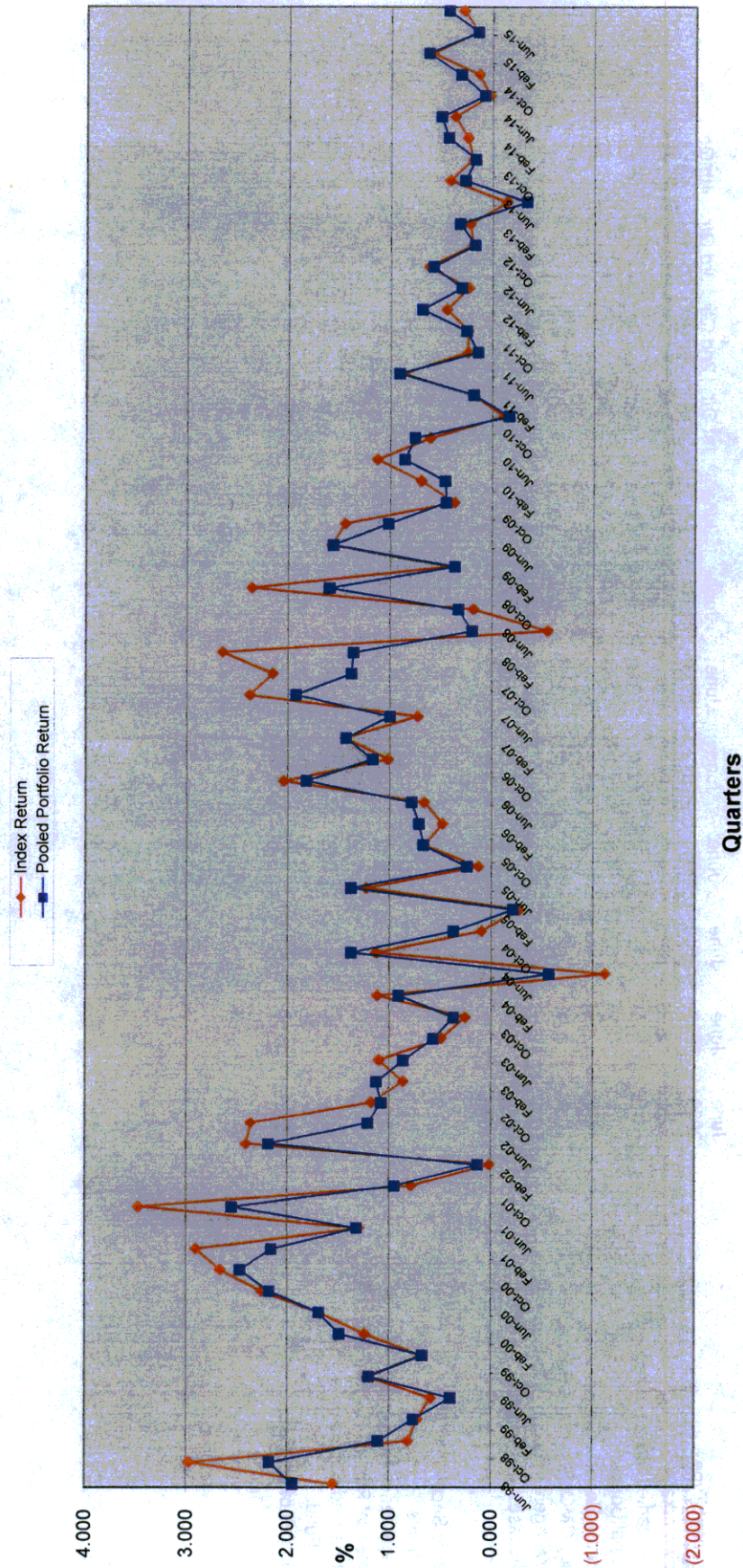
note: * Includes Cash at Bank and Accrued Interest Receivable

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	(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	0.239	0.252
		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	0.198	0.173
		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	0.196	0.167
		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	0.133	0.310
		0.777	1.321
2015	1st quarter	0.594	0.628
	2nd quarter	0.143	0.141
	3rd quarter	0.284	0.431

<u>Effective Yield</u>	<u>Fiscal YTD</u>
Pooled Portfolio effective yield	1.16%
State Treasurer's LAIF yield	0.32%
2 Year Average US Treasury yield	0.68%

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



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

Investment Type	Fiscal Year Total											
	June 2008	June 2009	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	1st Qtr 2016	2nd Qtr 2016	3rd Qtr 2016	4th Qtr 2016
Money Market	12.41	12.56	20.30	9.52	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market Collateralized	1.76	9.21	1.77	1.71	12.48	12.91	16.74	9.14	5.64			
Municipal Bonds	0.20	0.18	5.81	4.61	12.66	12.62	13.00	4.97	4.54			
Corporate Bonds - Coupon	14.99	14.10	12.16	13.40	27.70	25.94	22.67	21.65	19.65			
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	56.14	48.56	41.32	49.13	30.73	36.55	43.39	43.45	52.21			
Repurchase Agreements	0.00	0.00	0.00	3.28	0.00	0.00	0.00	0.00	0.00			
L.A.I.F.	13.99	12.88	16.54	16.14	13.32	9.04	1.47	13.09	13.16			
Cash	0.51	0.84	2.10	1.87	2.58	2.72	2.50	3.76	0.86			
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.93	3.95			
Bank Notes	0.00	1.66	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			
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	0.33	0.52	0.22	0.23	0.00	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	0.01

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

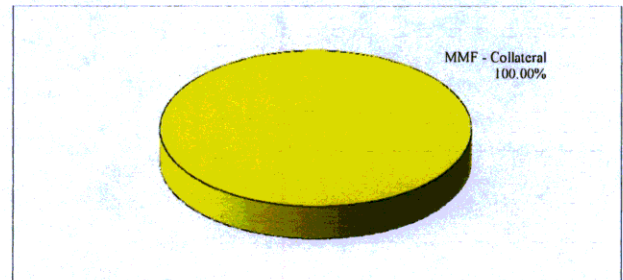
September 2015

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 9/30/15

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	1,898,398	100.00%
TOTALS:	1,898,398	100.00%
Accrued Interest Receivable	695	
GRAND TOTAL:	1,899,093	



PORTFOLIO LIQUIDITY AS OF 9/30/15

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	1,898,398	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:	1,898,398	100.00%

PORTFOLIO STATISTICS

	Sept-15	Aug-15	July-15	June-15	May-15	Apr-15
Month-End Mkt Value	1,898,398	1,898,398	1,897,704	1,897,229	1,901,058	1,901,058
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	0.320%	0.350%	0.350%	0.350%	0.350%	0.350%
Effective Yield - Year to Date	0.390%	0.430%	0.420%	0.340%	0.340%	0.340%
Interest Earned	495	695	684	547	627	547
Fiscal Year To Date Interest Earned	1,874	1,379	684	7,462	6,915	6,289
Fair Value Change Gain/(Loss)	-	-	-	-	-	-
Fiscal Year To Date change in fair value	-	-	-	-	-	-
Total Fiscal YTD earnings	1,874	1,379	684	7,462	6,915	6,289

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

Page 1

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			1,898,398.48	1,898,398.48	1,898,398.48	0.350		0.350	1	
		Subtotal and Average	1,898,398.48		1,898,398.48	1,898,398.48	1,898,398.48			0.350	1	
		Total and Average	1,898,398.48		1,898,398.48	1,898,398.48	1,898,398.48			0.350	1	
		Accrued Interest				695.00						
		Total				1,899,093.48						

Data Updated: FUNDSNAP: 10/23/2015 13:31
Run Date: 10/23/2015 - 13:31

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COMPLIANCE REPORT

Capital Endowment Portfolio
As of 9/30/15

Diversification		Credit Quality		Maturity
Collateralized Money Market	Portfolio % of total <u>100.00%</u>	State Gov't Code limits <u>100%</u>	Portfolio compliance <u>In compliance</u>	Portfolio Credit Quality <u>102% Collateral</u>
	100.00%		Credit Quality per Gov Code <u>102% Collateral</u>	Portfolio compliance <u>In compliance</u>
Portfolio Value		1,899,093		

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

	<u>September 30, 2015</u>	
	Market Value	% of Total
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total Fed Agencies	-	0.00%
OTHER PORTFOLIO INVESTMENTS	1,899,093.00	100.00%
Total Investments	1,899,093.00 *	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										4th Qtr 2015	
	June 2008	June 2009	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	1st Qtr 2015	2nd Qtr 2015		3rd Qtr 2015
Money Market - Collateralized	20.25	40.32	53.86	44.09	100.00	100.00	100.00	100.00	100.00	0.00	0.00	0.00
Federal Agency Issues - Coupon	49.16	26.62	46.14	55.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Corporate Bonds - Coupon	30.59	33.06	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
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	0.00	0.00	0.00

III. Power Reserve Portfolio



CITY OF PASADENA Power Reserve Portfolio

Vicken Erganian
City Treasurer

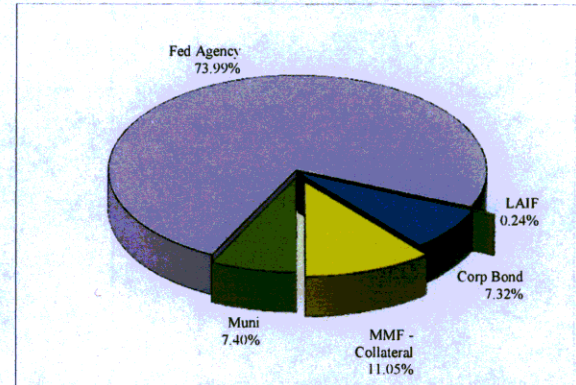
September 2015

PORTFOLIO COMPLIANCE

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PORTFOLIO STRUCTURE AS OF 9/30/15

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	7,590,701	11.05%
Municipal Bonds	5,079,833	7.40%
Federal Agencies	50,827,425	73.99%
L.A.I.F.	165,907	0.24%
Corporate Bonds	5,027,463	7.32%
TOTALS:	68,691,329	100.00%
Accrued Interest Receivable	48,817	
GRAND TOTAL:	68,740,146	



PORTFOLIO LIQUIDITY AS OF 9/30/15

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	7,750,785	11.32%
31 days - 1 Year	2,000,000	2.92%
1 - 2 Years	2,500,000	3.65%
2 - 3 Years	7,500,000	10.96%
3 - 4 Years	20,960,000	30.62%
4 - 5 Years	15,200,000	22.20%
Over 5 Years	12,550,000	18.33%
TOTAL:	68,460,785	100.00%

PORTFOLIO STATISTICS

	Sept-15	Aug-15	July-15	June-15	May-15	Apr-15
Month-End Mkt Value	68,740,146	68,624,690	68,575,793	68,347,090	68,466,338	68,297,399
Modified Duration	3.36	3.57	3.46	2.84	3.22	3.30
Weighted Average Maturity	3.59	3.76	3.67	2.96	3.35	3.44
Current Book Yield to Maturity	1.700%	1.624%	1.612%	1.354%	1.468%	1.470%
Effective Yield - Year to Date	1.530%	1.450%	1.360%	1.480%	1.490%	1.490%
Interest Earned	100,353	96,418	86,149	88,012	89,082	84,880
Fiscal Year To Date Interest Earned	282,920	182,567	86,149	1,214,289	1,126,277	1,037,195
Fair Value Change Gain/(Loss)	222,667	(43,574)	141,566	(162,644)	(7,652)	(64,786)
Fiscal Year To Date change in fair value	320,659	97,992	141,566	(60,557)	102,087	109,739
Total Fiscal YTD earnings	603,579	280,559	227,715	1,153,732	1,228,364	1,146,933

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
September 30, 2015

Page 1

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												
SYS6184	6184	Local Agency Investment Fund			165,907.39	165,907.39	165,907.39	0.310		0.310	1	
		Subtotal and Average	165,907.39		165,907.39	165,907.39				0.310	1	
Money Market Fund												
SYS12456	12456	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	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK			7,590,701.26	7,590,701.26	7,590,701.26	0.350		0.350	1	
		Subtotal and Average	1,287,857.80		7,590,701.26	7,590,701.26				0.350	1	
Municipal Bonds												
797398EF7	13216	San Diego County POBs		09/14/2012	2,000,000.00	2,082,900.00	2,086,761.16	5.648	Aa2	1.888	319	08/15/2016
702282ND2	13335	PASADENA UNIFIED SCH DIST GO B		03/21/2014	1,000,000.00	1,013,570.00	1,002,380.48	1.861	Aa2	1.780	1,127	11/01/2018
624454LA0	13221	MT VIEW LOS ALTOS HS GO BONDS		10/18/2012	1,960,000.00	1,983,363.20	1,960,000.00	2.084	Aa1	2.084	1,400	08/01/2019
		Subtotal and Average	5,032,255.66		4,960,000.00	5,079,833.20	5,029,141.64			1.943	901	
Federal Agency Issues - Coupon												
3133EAR91	13213	Federal Farm Credit Bank		09/04/2012	5,000,000.00	5,000,545.00	5,000,000.00	1.220	Aaa	1.220	977	06/04/2018
3136G1CB3	13244	FED NATIONAL MORTGAGE ASSN		02/19/2013	5,000,000.00	4,985,020.00	5,000,000.00	1.300	Aaa	1.300	1,237	02/19/2019
3133802Q9	13204	Federal Home Loan Bank		07/18/2012	10,000,000.00	10,007,110.00	10,000,000.00	1.650	Aaa	1.650	1,386	07/18/2019
3130A0H34	13440	Federal Home Loan Bank		09/24/2015	3,000,000.00	2,996,814.00	3,000,000.00	1.540	Aaa	1.540	1,454	09/24/2019
3134G3V64	13406	FED HOME LOAN MORTGAGE CORP		04/24/2015	5,800,000.00	5,807,946.00	5,797,377.45	1.650	Aaa	1.661	1,506	11/15/2019
3134G33G3	13436	FED HOME LOAN MORTGAGE CORP		09/15/2015	2,000,000.00	2,000,618.00	1,997,030.89	1.600	Aaa	1.636	1,561	01/09/2020
3133EEYJ3	13403	FEDERAL FARM CREDIT-1		04/13/2015	5,000,000.00	5,019,650.00	4,998,866.67	1.680	Aaa	1.685	1,656	04/13/2020
3133EE3V0	13430	Federal Farm Credit Bank		08/17/2015	2,400,000.00	2,414,692.80	2,398,829.86	1.850	Aaa	1.861	1,749	07/15/2020
313381BP9	13232	Federal Home Loan Bank		11/27/2012	4,750,000.00	4,721,661.50	4,750,000.00	1.750	Aaa	1.750	1,884	11/27/2020
3133EE4H0	13423	FEDERAL FARM CREDIT-1		07/21/2015	7,800,000.00	7,863,554.40	7,800,000.00	2.625	Aaa	2.625	2,485	07/21/2022
		Subtotal and Average	54,889,866.55		50,750,000.00	50,817,611.70	50,742,104.87			1.740	1,615	
Corporate Bonds - Coupon												
084670BD9	13247	BERKSHIRE HATHAWAY		02/01/2013	2,500,000.00	2,533,512.50	2,520,804.38	1.900	Aa2	1.256	488	01/31/2017
459200HZ7	13391	IBM CORPORATION		02/06/2015	2,500,000.00	2,493,950.00	2,494,034.14	1.125	Aa3	1.229	859	02/06/2018
		Subtotal and Average	7,432,023.08		5,000,000.00	5,027,462.50	5,014,838.52			1.242	673	

Portfolio PASD

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Data Updated: FUNDSNAP: 10/16/2015 13:38

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