

City of Pasadena
Quarterly Investment Report

Quarter Ending 06/30/2016

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

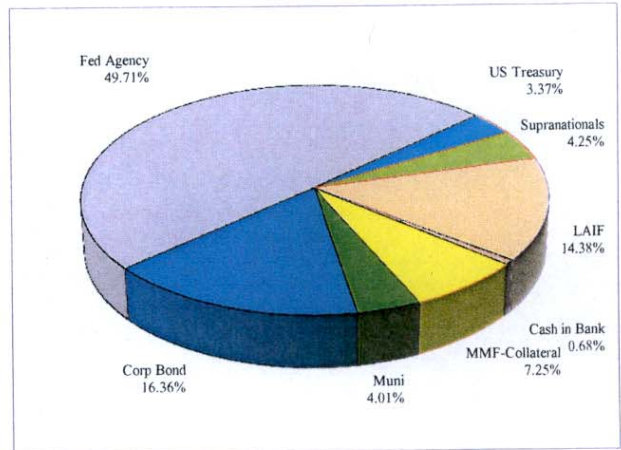
June 2016

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 July 27, 2015. 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 06/30/2016

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	32,341,311	7.25%
Municipal Bonds	17,867,577	4.01%
Corporate Bonds	72,947,584	16.36%
Federal Agencies	221,711,487	49.71%
US Treasury Securities	15,014,110	3.37%
Supranationals	18,965,398	4.25%
LAIF	64,111,541	14.38%
Cash in Bank	3,014,246	0.68%
TOTALS:	445,973,253	100.00%
Accrued Interest Receivable	1,371,487	
GRAND TOTAL:	447,344,740	



PORTFOLIO LIQUIDITY AS OF 06/30/2016

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	104,452,851	23.65%
31 days - 1 Year	40,100,000	9.08%
1 - 2 Years	78,965,000	17.88%
2 - 3 Years	107,950,000	24.44%
3 - 4 Years	49,250,000	11.15%
4 - 5 Years	60,935,000	13.80%
Over 5 Years	-	0.00%
TOTAL:	441,652,851	100.00%

PORTFOLIO STATISTICS

	Jun-16	May-16	Apr-16	Mar-16	Feb-16	Jan-16
Month-End Market Value*	447,344,740	464,803,520	457,373,145	430,970,039	425,855,743	433,851,481
Modified Duration	1.88	1.98	1.84	1.99	1.94	1.85
Weighted Average Maturity	2.01	2.04	1.92	2.07	2.00	1.98
Current Book Yield to Maturity	1.181%	1.196%	1.166%	1.206%	1.172%	1.172%
Effective yield - Year to Date	1.220%	1.220%	1.230%	1.210%	1.200%	1.180%
Interest Earned*	485,568	478,883	474,320	462,304	436,249	425,232
Fiscal Year To Date Interest Earned*	5,203,173	4,717,605	4,238,722	3,764,402	3,302,098	2,865,849
Fair Value Change Gain/(Loss)	843,047	(443,270)	(295,669)	406,853	(115,937)	1,272,556
Fiscal Year To Date change in fair value	369,764	(473,283)	(30,013)	265,656	(141,197)	(25,261)
Total Fiscal YTD earnings*	5,572,936	4,244,322	4,208,709	4,030,058	3,160,900	2,840,588

*April and May adjusted for actual LAIF interest received at quarter end

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2016

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	64,111,540.72		64,111,540.72	64,111,540.72	64,111,540.72	0.550		0.550	1	
		Subtotal and Average	64,111,540.72		64,111,540.72	64,111,540.72				0.550	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK	17,341,310.52		17,341,310.52	17,341,310.52	17,341,310.52	0.620		0.620	1	
SYS13547	13526	OPUS BANK	5,000,000.00	06/28/2016	5,000,000.00	5,000,000.00	5,000,000.00	0.650		0.650	1	
SYS13546	13504	PLAZA BANK	10,000,000.00	04/25/2016	10,000,000.00	10,000,000.00	10,000,000.00	0.620		0.620	1	
		Subtotal and Average	27,353,823.85		32,341,310.52	32,341,310.52				0.625	1	
Municipal Bonds												
732098ED6	13179	POMONA USD GO BONDS	1,001,260.00	04/11/2012	1,000,000.00	1,001,260.00	1,000,000.00	2.264	A1	2.256	31	08/01/2016
80263KAJ8	13460	Santa Rosa CA-Redev Agy TABS	500,105.00	11/19/2015	500,000.00	500,105.00	500,000.00	1.040	AA	1.040	31	08/01/2016
86459DAC0	13304	MORGAN HILL RDA	600,000.00	12/04/2013	600,000.00	600,018.00	600,000.00	1.552	AA-	1.552	62	09/01/2016
13063CFD7	13297	STATE OF CALIFORNIA	1,001,710.00	11/05/2013	1,000,000.00	1,001,710.00	1,000,523.05	1.250	Aa3	1.090	123	11/01/2016
68428LDM3	13474	Orange County POBs	5,000,000.00	01/13/2016	5,000,000.00	5,003,700.00	5,000,000.00	0.938	Aa2	0.938	123	11/01/2016
91412GUJ7	13341	UNIVERSITY OF CA REVENUE BONDS	1,006,520.00	04/10/2014	1,000,000.00	1,006,520.00	1,000,000.00	1.222	Aa2	1.462	318	05/15/2017
769036AW4	13515	RIVERSIDE CALIFORNIA POB	5,007,900.00	05/26/2016	5,000,000.00	5,007,900.00	5,000,000.00	0.980	SP-1+	0.980	335	06/01/2017
86459DAD8	13305	MORGAN HILL RDA	465,000.00	12/04/2013	465,000.00	467,999.25	465,000.00	2.195	AA-	2.195	427	09/01/2017
13063CFC9	13298	STATE OF CALIFORNIA	1,011,700.00	11/05/2013	1,000,000.00	1,011,700.00	1,001,193.31	1.750	Aa3	1.657	488	11/01/2017
54473ERP1	13428	Los Angeles Cnty CA Public Wks	1,008,300.00	09/02/2015	1,000,000.00	1,008,300.00	1,000,000.00	1.507	A1	1.503	518	12/01/2017
91412GWU5	13398	UC CALIF REGENTS	506,895.00	03/25/2015	500,000.00	506,895.00	500,000.00	1.418	Aa2	1.686	683	05/15/2018
91412GL60	13524	UNIVERSITY OF CA REVENUE BONDS	751,470.00	06/30/2016	750,000.00	751,470.00	750,000.00	1.228	Aa3	1.228	1,048	05/15/2019
		Subtotal and Average	17,091,815.61		17,815,000.00	17,867,577.25	17,816,716.36			1.223	289	
Federal Agency Issues - Coupon												
3134G8N88	13490	FED HOME LOAN MORTGAGE CORP	5,003,025.00	02/29/2016	5,000,000.00	5,003,025.00	5,000,000.00	1.100	Aaa	1.100	605	02/26/2018
3134G8N88	13491	FED HOME LOAN MORTGAGE CORP	5,003,025.00	02/29/2016	5,000,000.00	5,003,025.00	5,000,000.00	1.100	Aaa	1.100	605	02/26/2018
3134G8XS3	13499	FED HOME LOAN MORTGAGE CORP	5,000,000.00	04/27/2016	5,000,000.00	5,000,250.00	5,000,000.00	1.050	Aaa	1.050	665	04/27/2018
3134G43L0	13261	FED HOME LOAN MORTGAGE CORP	10,000,000.00	05/07/2013	10,000,000.00	10,001,680.00	10,000,000.00	1.100	Aaa	1.100	675	05/07/2018
3134G9UY1	13522	FED HOME LOAN MORTGAGE CORP	5,005,760.00	06/29/2016	5,000,000.00	5,005,760.00	5,000,000.00	1.000	Aaa	1.000	728	06/29/2018
3134G73Q2	13456	FED HOME LOAN MORTGAGE CORP	5,000,275.00	10/27/2015	5,000,000.00	5,000,275.00	5,000,000.00	1.000	Aaa	1.000	756	07/27/2018
3136G2PF8	13457	FED NATIONAL MORTGAGE ASSN	5,000,620.00	10/29/2015	5,000,000.00	5,000,620.00	5,000,000.00	1.125	Aaa	1.125	850	10/29/2018
3134G83X5	13459	FED HOME LOAN MORTGAGE CORP	5,014,945.00	11/30/2015	5,000,000.00	5,014,945.00	5,000,000.00	1.350	Aaa	1.350	878	11/26/2018
3133EFU54	13473	Federal Farm Credit Bank	5,000,000.00	01/25/2016	5,000,000.00	5,019,895.00	5,000,000.00	1.470	Aaa	1.470	938	01/25/2019
3133EFWX1	13475	Federal Farm Credit Bank	5,000,955.00	01/28/2016	5,000,000.00	5,000,955.00	5,000,000.00	1.270	Aaa	1.270	941	01/28/2019
3134G8M55	13485	FED HOME LOAN MORTGAGE CORP	5,001,415.00	02/26/2016	5,000,000.00	5,001,415.00	5,000,000.00	1.300	AA+	1.300	970	02/26/2019

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CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2016

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Rated	Moody's	YTM	Days to Maturity	Maturity Date
3135G0J46	13488	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	5,001,520.00	5,000,000.00	1.250	Aaa	1.250	970	02/26/2019
3133EFEA1	13439	Federal Farm Credit Bank		09/21/2015	5,000,000.00	5,005,460.00	4,996,111.11	1.370	Aaa	1.399	993	03/21/2019
3133EFFS1	13444	Federal Farm Credit Bank		09/30/2015	5,000,000.00	5,000,250.00	4,999,019.06	1.340	Aaa	1.347	1,001	03/29/2019
3136G2P35	13443	FED NATIONAL MORTGAGE ASSN		09/30/2015	5,000,000.00	5,005,260.00	5,000,000.00	1.300	Aaa	1.300	1,001	03/29/2019
3136G3FT7	13496	FED NATIONAL MORTGAGE ASSN		03/29/2016	5,000,000.00	5,004,935.00	5,000,000.00	1.400	Aaa	1.400	1,001	03/29/2019
3136G3FT7	13497	FED NATIONAL MORTGAGE ASSN		03/29/2016	5,000,000.00	5,004,935.00	5,000,000.00	1.400	Aaa	1.400	1,001	03/29/2019
3135G0G23	13454	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	5,002,060.00	5,000,000.00	1.400	Aaa	1.400	1,001	03/29/2019
3133EF7L5	13512	Federal Farm Credit Bank		05/16/2016	5,000,000.00	5,007,275.00	5,000,000.00	1.300	Aaa	1.300	1,032	04/29/2019
3136G3LR4	13508	FED NATIONAL MORTGAGE ASSN		05/23/2016	5,000,000.00	5,003,645.00	5,000,000.00	1.170	Aaa	1.170	1,049	05/16/2019
3134G9FM4	13506	FED HOME LOAN MORTGAGE CORP		05/24/2016	5,000,000.00	5,003,645.00	5,000,000.00	1.350	Aaa	1.350	1,056	05/23/2019
3136G3MH5	13521	FED NATIONAL MORTGAGE ASSN		06/09/2016	5,000,000.00	5,003,585.00	5,000,000.00	1.400	Aaa	1.400	1,057	05/24/2019
3135G0K93	13523	FED NATIONAL MORTGAGE ASSN		06/28/2016	5,000,000.00	3,822,983.42	3,819,625.85	1.250	Aaa	1.253	1,063	05/30/2019
3133EE3U2	13418	Federal Farm Credit Bank		07/15/2015	5,000,000.00	5,002,485.00	5,000,000.00	1.250	Aaa	1.250	1,092	06/28/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3,000,000.00	3,017,814.00	3,000,000.00	1.500	Aaa	1.500	1,109	07/15/2019
3133EFKY2	13455	Federal Farm Credit Bank		10/28/2015	5,000,000.00	5,001,905.00	5,000,000.00	1.360	Aaa	1.360	1,181	09/25/2019
3134G8K99	13477	FED HOME LOAN MORTGAGE CORP		02/25/2016	5,000,000.00	5,002,845.00	5,000,000.00	1.500	Aaa	1.500	1,214	10/28/2019
3136G2YA9	13492	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	5,002,475.00	5,000,000.00	1.400	Aaa	1.400	1,242	11/25/2019
3130A8FB4	13520	Federal Home Loan Bank		06/13/2016	5,000,000.00	5,003,215.00	5,000,000.00	1.350	Aaa	1.350	1,243	11/26/2019
3133EFXM4	13479	Federal Farm Credit Bank		02/03/2016	5,000,000.00	5,015,590.00	5,000,000.00	1.520	Aaa	1.520	1,312	02/03/2020
3133EGBL8	13513	Federal Farm Credit Bank		05/19/2016	5,000,000.00	5,009,075.00	5,000,000.00	1.370	Aaa	1.370	1,418	05/19/2020
3134G9GF8	13510	FED HOME LOAN MORTGAGE CORP		05/26/2016	3,750,000.00	3,763,470.00	3,750,000.00	1.500	Aaa	1.500	1,425	05/26/2020
3133EE3V0	13429	Federal Farm Credit Bank		08/17/2015	3,625,000.00	3,622,081.88	3,623,509.40	1.850	Aaa	1.861	1,475	07/15/2020
3133EFHS9	13445	Federal Farm Credit Bank		10/08/2015	5,000,000.00	5,000,125.00	4,995,730.56	1.700	Aaa	1.721	1,560	10/08/2020
3130A6MH7	13447	Federal Home Loan Bank		10/28/2015	4,000,000.00	4,007,200.00	4,000,000.00	1.720	Aaa	1.720	1,580	10/28/2020
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	3,210,000.00	3,215,778.00	3,210,000.00	1.720	Aaa	1.720	1,580	10/28/2020
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	5,000,000.00	5,007,050.00	5,000,000.00	1.625	Aaa	1.625	1,608	11/25/2020
3134G9HL4	13508	FED HOME LOAN MORTGAGE CORP		05/25/2016	5,000,000.00	4,999,065.00	5,000,000.00	1.330	Aaa	1.330	1,643	12/30/2020
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5,000,000.00	5,001,355.00	5,000,000.00	1.700	Aaa	1.700	1,692	02/17/2021
3133EFB89	13484	Federal Farm Credit Bank		02/11/2016	5,000,000.00	5,000,130.00	5,000,000.00	1.580	Aaa	1.580	1,701	02/17/2021
3133EGAZ8	13516	Federal Farm Credit Bank		05/17/2016	5,000,000.00	5,004,540.00	5,000,000.00	1.730	Aaa	1.734	1,704	03/01/2021
3130A7BT1	13483	Federal Home Loan Bank		02/26/2016	5,000,000.00	5,007,185.00	5,000,000.00	1.650	Aaa	1.650	1,704	03/01/2021
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5,000,000.00	5,007,185.00	5,000,000.00	1.650	Aaa	1.650	1,704	03/01/2021
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5,000,000.00	5,007,185.00	5,000,000.00	1.650	Aaa	1.650	1,704	03/01/2021
3134G9HR1	13517	FED HOME LOAN MORTGAGE CORP		05/18/2016	5,100,000.00	5,101,254.60	5,099,751.12	1.750	Aaa	1.751	1,774	05/10/2021
Subtotal and Average					221,505,000.00	221,707,911.90	221,493,747.10			1.400	1,173	

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2016

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
Treasury Securities - Coupon												
912828F88	13372	US TREASURY		11/07/2014	5,000,000.00	5,000,340.00	4,997,301.24	0.375	Aaa	0.538	122	10/31/2016
912828H78	13387	US TREASURY		02/02/2015	5,000,000.00	5,001,660.00	4,999,127.44	0.500	Aaa	0.530	214	01/31/2017
912828TW0	13463	US TREASURY		11/05/2015	5,000,000.00	5,012,110.00	4,998,942.87	0.750	Aaa	0.766	487	10/31/2017
		Subtotal and Average	14,994,960.20		15,000,000.00	15,014,110.00	14,995,371.55			0.611	274	
Corporate Bonds - Coupon												
64952WBC6	13193	NEW YORK LIFE GL		06/11/2012	5,000,000.00	5,002,115.00	5,001,693.18	2.450	Aaa	1.480	13	07/14/2016
64952WBC6	13198	NEW YORK LIFE GL		06/27/2012	3,000,000.00	3,001,269.00	3,001,016.09	2.450	Aaa	1.480	13	07/14/2016
94974BEZ9	13263	WELLS FARGO BANK		05/01/2013	3,000,000.00	3,025,152.00	3,020,147.85	2.625	A2	1.116	167	12/15/2016
06050TL7	13408	BANK OF AMERICA CORP		05/01/2015	5,000,000.00	5,007,475.00	5,007,647.20	1.250	A1	1.000	228	02/14/2017
037833BB5	13410	APPLE INC		05/13/2015	1,000,000.00	1,001,844.00	999,701.54	0.900	Aa1	0.935	315	05/12/2017
94974BFW5	13373	WELLS FARGO TRUST		11/12/2014	2,000,000.00	2,000,762.00	1,998,640.02	1.150	A2	1.225	336	06/02/2017
90520EAE1	13264	UNION BANK NA CORPORATE BOND		05/03/2013	5,000,000.00	5,046,105.00	5,040,734.66	2.125	A2	1.252	350	06/16/2017
478160AQ7	13323	Johnson & Johnson		01/31/2014	2,000,000.00	2,106,694.00	2,098,647.03	5.550	Aaa	1.060	410	08/15/2017
48126EAA5	13422	JP MORGAN		07/20/2015	2,500,000.00	2,523,292.50	2,512,458.93	2.000	A3	1.547	410	08/15/2017
36962G3H5	13347	GE CAPITAL		04/30/2014	5,000,000.00	5,284,235.00	5,242,789.96	5.625	A1	1.480	441	09/15/2017
89233P6T8	13227	TOYOTA CREDIT CORPORATION		10/30/2012	5,000,000.00	4,964,335.00	5,000,000.00	0.887	Aa3	0.838	486	10/30/2017
89233P7E0	13255	TOYOTA CREDIT CORPORATION		02/19/2013	5,000,000.00	5,035,045.00	5,000,000.00	1.375	Aa3	1.375	558	01/10/2018
94988JA1	13476	WELLS FARGO & COMPANY		01/29/2016	1,500,000.00	1,512,763.50	1,499,657.73	1.650	Aa2	1.665	570	01/22/2018
90331HMU4	13478	US BANK NA CINCINNATI		02/01/2016	5,000,000.00	5,034,515.00	5,001,977.72	1.450	A1	1.424	577	01/29/2018
459200HZ7	13390	IBM CORPORATION		02/06/2015	2,500,000.00	2,510,760.00	2,495,940.39	1.125	Aa3	1.229	585	02/06/2018
36962G6W9	13334	GE CAPITAL		03/20/2014	5,000,000.00	5,070,960.00	5,002,020.76	1.625	A1	1.601	640	04/02/2018
46625HJL5	13402	JPMORGAN SECURITIES		04/13/2015	5,000,000.00	2,691,337.50	5,002,909.35	1.625	A3	1.593	683	05/15/2018
713448BH0	13375	PEPICSO INC		11/20/2014	2,500,000.00	5,019,545.00	5,002,909.35	5.000	A1	1.702	700	06/01/2018
037833BQ2	13487	APPLE INC		02/23/2016	2,000,000.00	2,033,858.00	2,652,739.18	1.700	Aa1	1.706	966	02/22/2019
30231GAP7	13495	EXXON MOBIL CORPORATION		03/04/2016	2,500,000.00	2,540,617.50	1,999,700.33	1.708	Aaa	1.642	973	03/01/2019
46625HKAT	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000.00	2,534,382.50	2,504,278.55	2.250	A3	2.360	1,301	01/23/2020
		Subtotal and Average	73,762,962.42		72,000,000.00	72,947,062.50	72,573,515.30			1.398	485	
Supranationals												
45905JVC5	13482	WORLD BANK		02/26/2016	5,000,000.00	5,001,465.00	5,000,000.00	1.350	Aaa	1.350	970	02/26/2019
459058FC2	13500	WORLD BANK		04/26/2016	5,000,000.00	5,031,385.00	5,000,000.00	1.250	Aaa	1.250	1,029	04/26/2019
459058FC2	13502	WORLD BANK		04/26/2016	5,000,000.00	5,031,385.00	5,000,000.00	1.250	Aaa	1.250	1,029	04/26/2019
459058FB4	13511	WORLD BANK		05/09/2016	3,880,000.00	3,899,341.80	3,879,077.27	1.300	Aaa	1.309	1,029	04/26/2019
		Subtotal and Average	18,879,077.27		18,880,000.00	18,963,576.80	18,879,077.27			1.289	1,013	

Portfolio PASD
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PM (PRF_PM2) 7.3.0

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
June 30, 2016

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		Total and Average	439,402,548.54		441,652,851.24	442,953,089.69	442,211,278.82			1.181	732

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Cash
June 30, 2016

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			5,917.83	5,917.83				0
		Accrued Interest at Purchase									
		Subtotal				5,917.83	5,917.83				
		Total Cash and Investments	438,402,548.54		441,652,851.24	442,959,007.52	442,217,196.65			1,181	732
		Cash			3,014,245.50						
		Accrued Interest			1,371,486.95						
		Total			447,344,739.97						

Portfolio PASD
 AP
 PM (PRF_PM2) 7.3.0

COMPLIANCE REPORT

Pooled Investment Portfolio
As of 06/30/2016

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio Credit Quality	Portfolio Credit Quality	
Collateralized Money Market	7.25%	100%	102% Collateral	Credit Quality per Gov Code	<u>Maturity</u>
Municipal Bonds	4.01%	100%	Aa2/Aa3/A1	102% Collateral	In compliance
US Treasury Securities	3.37%	100%	Aaa	A or better	In compliance
Corporate Bonds	16.36%	30%	Aaa/Aa1/Aa2/Aa3/A1/A2/A3	AA+/Aaa	In compliance
Federal Agency Issues	49.70%	100%	Aaa	A or better	In compliance
Supranationals	4.25%	30%	Aaa	AA+/Aaa	In compliance
LAIF	14.38%	100%	n/a	AA or better	In compliance
Cash	0.68%	100%	Collateralized	n/a	In compliance
	100.00%			Collateralized	In compliance

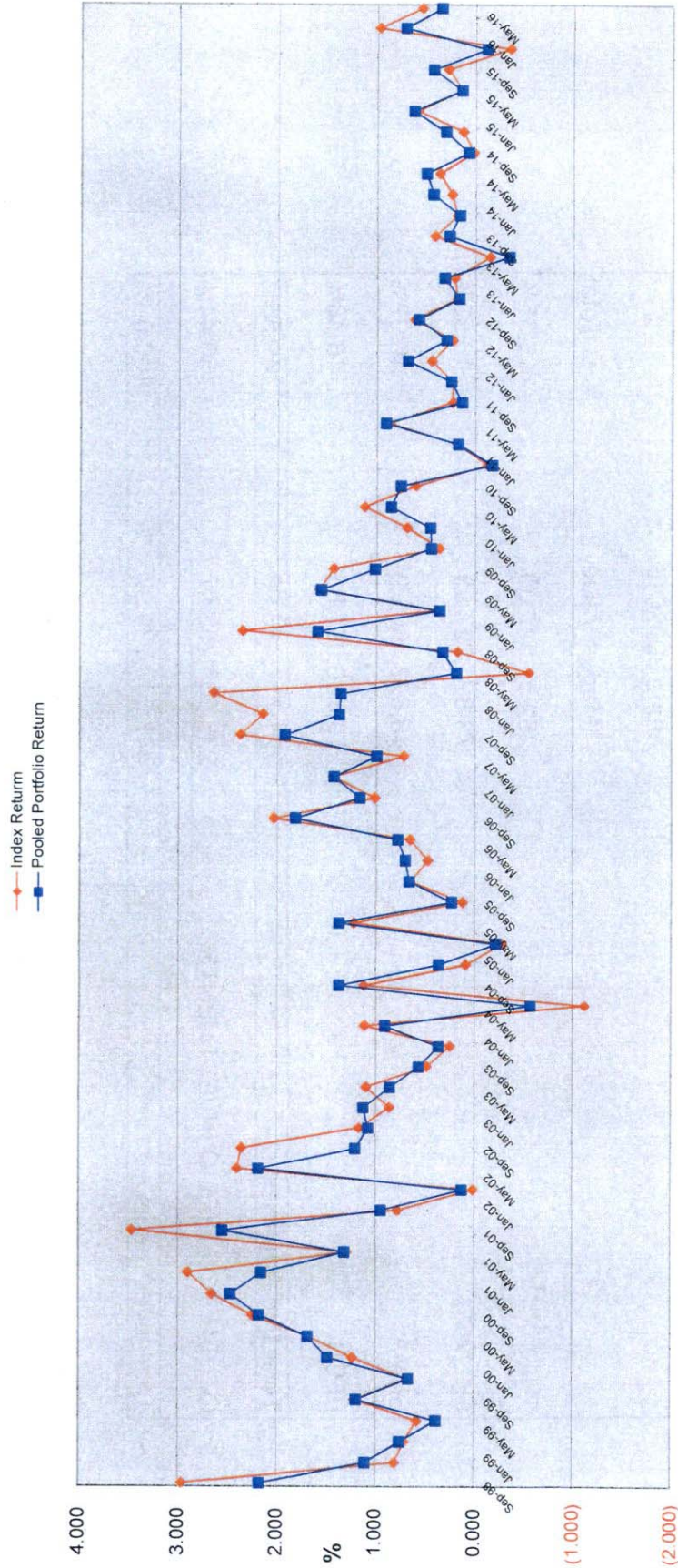
Portfolio Value 447,344,740

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>June 30, 2016</u>	
	Market Value	% of Total
FHLB	25,257,547.00	5.65%
FHLMC	73,899,227.93	16.52%
FNMA	48,853,760.09	10.92%
FFCB	73,700,951.88	16.48%
Total Fed Agencies	221,711,486.90	49.56%
OTHER PORTFOLIO INVESTMENTS	<u>225,633,253.07</u>	50.44%
Total Investments	447,344,739.97 *	100.00%

note: * Includes Cash in Bank and Accrued Interest Receivable

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



Quarters

Pooled Portfolio - Total Return Performance

		ML 1-3 Index Corp/Gov	Pooled Portfolio
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	Annual	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> 1.546	<u>0.252</u> 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> 1.467	<u>0.173</u> 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> 0.696	<u>0.167</u> 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> 0.777	<u>0.310</u> 1.321
2015	1st quarter	0.594	0.628
	2nd quarter	0.143	0.141
	3rd quarter	0.284	0.431
	4th quarter	<u>-0.350</u> 0.671	<u>-0.113</u> 1.087
2016	1st quarter	0.982	0.713
	2nd quarter	0.660	0.350

Effective Yield	Fiscal YTD
Pooled Portfolio effective yield	1.22%
State Treasurer's LAIF yield	0.43%
2 Year Average US Treasury yield	0.77%

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

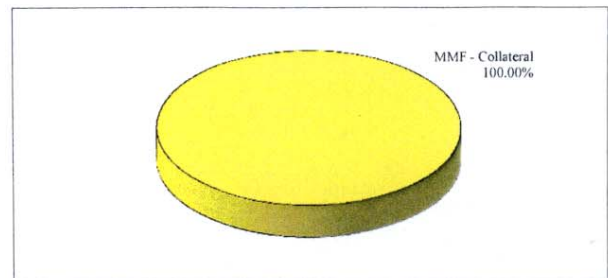
June 2016

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 July 27, 2015. 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 06/30/2016

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	1,904,947	100.00%
TOTALS:		
	1,904,947	100.00%
Accrued Interest Receivable	887	
GRAND TOTAL:	1,905,834	



PORTFOLIO LIQUIDITY AS OF 06/30/2016

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	1,904,947	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:	1,904,947	100.00%

PORTFOLIO STATISTICS

	Jun-16	May-16	Apr-16	Mar-16	Feb-16	Jan-16
Month-End Mkt Value	1,905,834	1,904,947	1,903,734	1,902,673	1,901,879	1,901,199
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	0.620%	0.620%	0.620%	0.620%	0.450%	0.450%
Effective Yield - Year to Date	0.460%	0.450%	0.420%	0.400%	0.380%	0.370%
Interest Earned	887	1,213	1,061	794	680	726
Fiscal Year To Date Interest Earned	8,814	7,927	6,714	5,653	4,859	4,179
Fair Value Change Gain/(Loss)	-	-	-	-	-	-
Fiscal Year To Date change in fair value	-	-	-	-	-	-
Total Fiscal YTD earnings	8,814	7,927	6,714	5,653	4,859	4,179

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
June 30, 2016

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
SYS13057	13057	EAST WEST BANK	1,904,947.10		1,904,947.10	1,904,947.10	1,904,947.10	0.620		0.620	1	
		Subtotal and Average	1,904,947.10		1,904,947.10	1,904,947.10	1,904,947.10	0.620		0.620	1	
		Total and Average	1,904,947.10		1,904,947.10	1,904,947.10	1,904,947.10	0.620		0.620	1	
		Accrued Interest			887.17							
		Total			1,905,834.27							

Collateralized Money Market

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 06/30/2016

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

Portfolio Value 1,905,834

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

	<u>June 30, 2016</u>	
	Market Value	% of Total
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total Fed Agencies	-	0.00%
OTHER PORTFOLIO INVESTMENTS	1,905,834.27	100.00%
Total Investments	1,905,834.27 *	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 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 - Collateralized	20.25	40.32	53.86	44.09	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00
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	100.00	100.00	100.00

III. Power Reserve Portfolio



**CITY OF PASADENA
Power Reserve Portfolio**

Vicken Erganian
City Treasurer

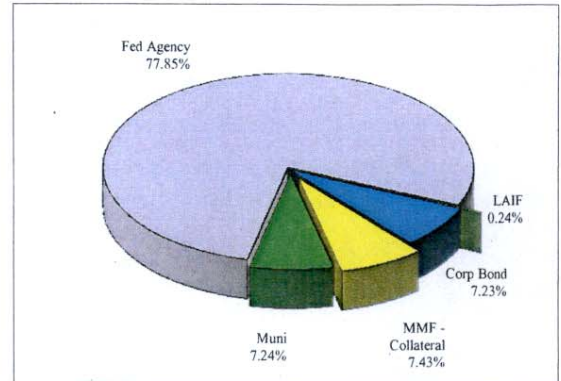
June 2016

PORTFOLIO COMPLIANCE

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PORTFOLIO STRUCTURE AS OF 06/30/2016

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	5,165,283	7.43%
Municipal Bonds	5,033,704	7.24%
Federal Agencies	54,111,047	77.85%
L.A.I.F.	166,386	0.24%
Corporate Bonds	5,027,415	7.23%
TOTALS:	69,503,836	100.00%
Accrued Interest Receivable	329,517	
GRAND TOTAL:	69,833,352	



PORTFOLIO LIQUIDITY AS OF 06/30/2016

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	5,331,669	7.69%
31 days - 1 Year	4,500,000	6.49%
1 - 2 Years	2,500,000	3.61%
2 - 3 Years	6,000,000	8.65%
3 - 4 Years	1,960,000	2.83%
4 - 5 Years	32,250,000	46.51%
Over 5 Years	16,800,000	24.23%
TOTAL:	69,341,669	100.00%

PORTFOLIO STATISTICS

	Jun-16	May-16	Apr-16	Mar-16	Feb-16	Jan-16
Month-End Market Value*	69,833,352	69,462,872	69,444,468	69,448,429	69,350,426	69,291,274
Modified Duration	3.52	3.94	3.61	3.75	4.16	3.87
Weighted Average Maturity	4.40	4.21	3.85	3.99	4.41	4.21
Current Book Yield to Maturity	1.782%	1.823%	1.765%	1.800%	1.900%	1.845%
Effective Yield - Year to Date	1.640%	1.630%	1.610%	1.600%	1.590%	1.550%
Interest Earned*	109,369	112,993	101,383	108,012	105,058	106,267
Fiscal Year To Date Interest Earned*	1,209,912	1,100,543	987,550	886,167	778,156	673,098
Fair Value Change Gain/(Loss)	261,111	(94,588)	(105,344)	(10,009)	(45,906)	556,114
Fiscal Year To Date change in fair value	275,418	14,307	108,895	214,239	224,248	270,154
Total Fiscal YTD earnings*	1,485,330	1,114,850	1,096,445	1,100,406	1,002,404	943,252

*April and May adjusted for actual LAIF interest received at quarter end

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
June 30, 2016

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												
SYSS184	6184	Local Agency Investment Fund	166,386.49		166,386.49	166,386.49	166,386.49	0.550		0.550	1	
		Subtotal and Average	166,386.49		166,386.49	166,386.49				0.550	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK	3,872,769.43		5,165,282.76	5,165,282.76	5,165,282.76	0.620		0.620	1	
		Subtotal and Average	3,872,769.43		5,165,282.76	5,165,282.76				0.620	1	
Municipal Bonds												
797398E7	13216	San Diego County POBs	2,000,000.00	09/14/2012	2,011,820.00	2,009,355.07	2,009,355.07	5.648	Aa2	1.888	45	08/15/2016
702282ND2	13335	PASADENA UNIFIED SCH DIST GO B	1,000,000.00	03/21/2014	1,019,960.00	1,001,801.45	1,001,801.45	1.861	Aa2	1.780	853	11/01/2018
624454L40	13221	MT VIEW LOS ALTOS HS GO BONDS	1,960,000.00	10/18/2012	2,001,924.40	1,960,000.00	1,960,000.00	2.084	Aaa	2.084	1,126	08/01/2019
		Subtotal and Average	4,974,270.53		5,033,704.40	4,971,156.52				1.944	634	
Federal Agency Issues - Coupon												
3136G1CB3	13244	FED NATIONAL MORTGAGE ASSN	5,000,000.00	02/19/2013	5,001,240.00	5,000,000.00	5,000,000.00	1.300	Aaa	1.300	963	02/19/2019
3133EE3V0	13430	Federal Farm Credit Bank	2,400,000.00	08/17/2015	2,398,068.00	2,399,013.12	2,399,013.12	1.850	Aaa	1.851	1,475	07/15/2020
3133EFHS9	13446	Federal Farm Credit Bank	5,000,000.00	10/08/2015	5,000,125.00	4,995,730.56	4,995,730.56	1.700	Aaa	1.721	1,560	10/08/2020
3130A6MH7	13448	Federal Home Loan Bank	4,600,000.00	10/28/2015	4,608,280.00	4,600,000.00	4,600,000.00	1.720	Aaa	1.720	1,580	10/28/2020
313381BP9	13232	Federal Home Loan Bank	4,750,000.00	11/27/2012	4,750,090.25	4,750,000.00	4,750,000.00	1.750	Aaa	1.750	1,610	11/27/2020
3130A7QK4	13503	Federal Home Loan Bank	5,000,000.00	04/26/2016	5,000,970.00	5,000,000.00	5,000,000.00	1.700	Aaa	1.700	1,760	04/26/2021
3133EF5T0	13505	Federal Farm Credit Bank	5,000,000.00	05/03/2016	5,014,550.00	5,000,000.00	5,000,000.00	1.700	Aaa	1.700	1,767	05/03/2021
3130A8EN9	13518	Federal Home Loan Bank	5,500,000.00	06/14/2016	5,503,492.50	5,500,000.00	5,500,000.00	1.640	Aaa	1.640	1,809	06/14/2021
3133EE4H0	13423	FEDERAL FARM CREDIT-1	7,800,000.00	07/21/2015	7,808,494.20	7,800,000.00	7,800,000.00	2.625	Aaa	2.625	2,211	07/21/2022
3133EGFB6	13519	Federal Farm Credit Bank	6,000,000.00	06/16/2016	6,017,466.00	6,000,000.00	6,000,000.00	2.360	Aaa	2.360	3,272	06/16/2025
3133EF5W3	13507	Federal Farm Credit Bank	3,000,000.00	05/04/2016	3,008,271.00	3,000,000.00	3,000,000.00	2.650	Aaa	2.650	3,594	05/04/2026
		Subtotal and Average	55,292,499.76		54,111,046.95	54,044,743.68				1.932	1,967	
Corporate Bonds - Coupon												
084670BD9	13247	BERKSHIRE HATHAWAY	2,500,000.00	02/01/2013	2,516,655.00	2,509,077.48	2,509,077.48	1.900	Aa2	1.256	214	01/31/2017
459200HZ7	13391	IBM CORPORATION	2,500,000.00	02/06/2015	2,510,760.00	2,495,940.39	2,495,940.39	1.125	Aa3	1.229	585	02/06/2018
		Subtotal and Average	5,005,545.28		5,027,415.00	5,005,017.87				1.242	399	

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
June 30, 2016

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		Total and Average	69,311,471.49		69,341,669.25	69,503,835.60	69,352,587.32			1.782	1,607
		Accrued Interest				329,516.53					
		Total				69,833,352.13					

Portfolio PASD
 AP
 PM (PRF_PM2) 7.3.0

COMPLIANCE REPORT

Power Reserve Portfolio
As of 06/30/2016

	Diversification			Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	
Collateralized Money Market	7.43%	100%	In compliance	102% Collateral	102% Collateral	
Municipal Bonds	7.24%	100%	In compliance	Aaa/Aa2	A or better	<u>Maturity</u> In compliance
Corporate Bonds	7.23%	30%	In compliance	Aa2/Aa3	A or better	In compliance
Federal Agency Issues	77.86%	100%	In compliance	Aaa	AA+/Aaa	In compliance
LAIF	0.24%	100%	In compliance	n/a	n/a	In compliance
	100.00%					

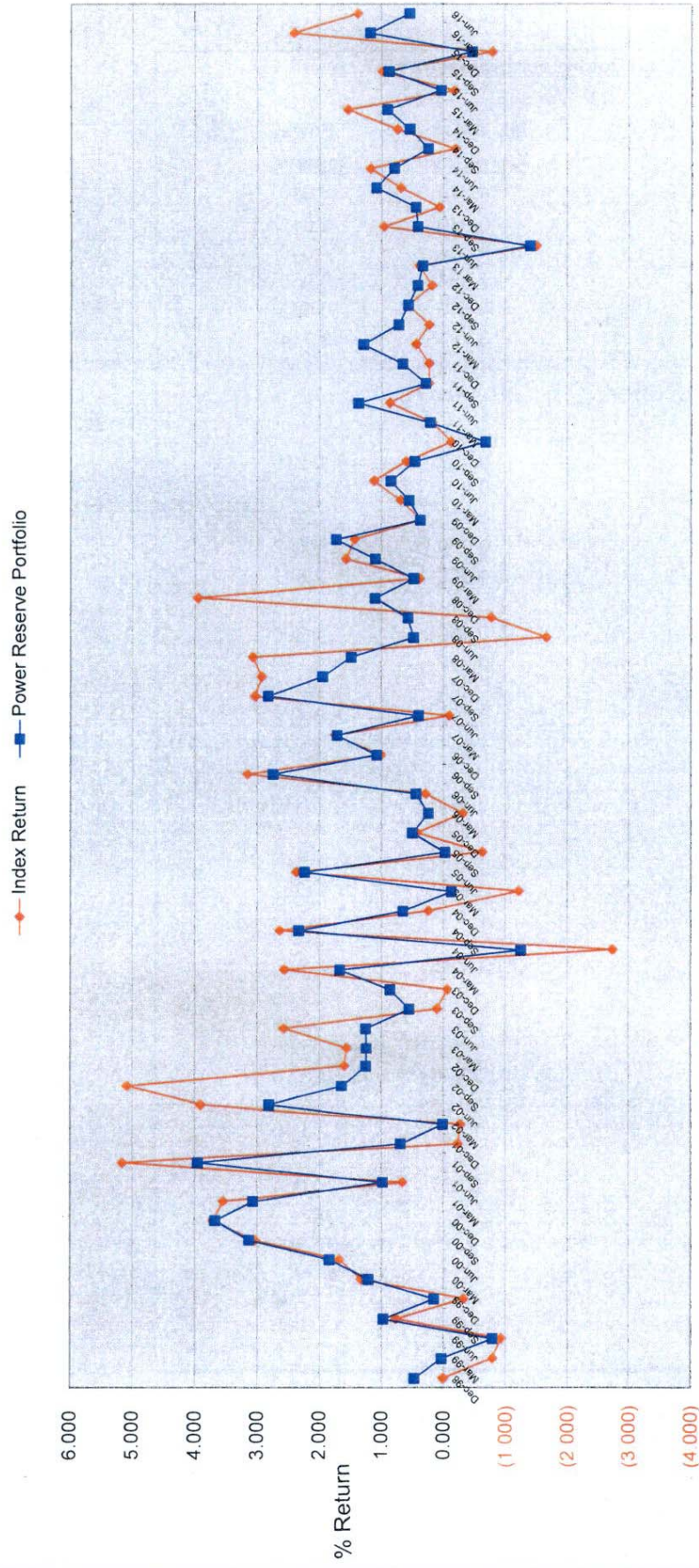
Portfolio Value 69,833,352

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POWER RESERVE PORTFOLIO

	<u>June 30, 2016</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	19,862,832.75	28.44%
FNMA	5,001,240.00	7.16%
FHLMC	-	0.00%
FFCB	29,246,974.20	41.88%
Total Fed Agencies	54,111,046.95	77.49%
OTHER PORTFOLIO INVESTMENTS	15,722,305.18	22.51%
Total Investments	69,833,352.13 *	100.00%

note: * Includes Accrued Interest Receivable

Total Return - Power Reserve vs ML 3-5 Corp/Agency Index Returns



Quarters

Power Reserve Portfolio - Total Return performance

		<u>ML Index</u> <u>Corp/Gov</u>	<u>Power</u> <u>Reserve</u>
2003	Annual	4.214	3.940
2005	Annual	0.980	2.615
2006	Annual	4.184	4.540
2007	Annual	7.656	6.960
2008	Annual	4.610	3.683
2009	Annual	3.784	3.714
2010	Annual	1.113	1.206
2011	1st quarter	0.197	0.215
	2nd quarter	0.877	1.380
	3rd quarter	0.242	0.290
	4th quarter	<u>0.239</u>	<u>0.662</u>
		1.555	2.547
2012	1st quarter	0.450	1.300
	2nd quarter	0.237	0.730
	3rd quarter	0.582	0.575
	4th quarter	<u>0.198</u>	<u>0.422</u>
		1.467	3.027
2013	1st quarter	0.400	0.340
	2nd quarter	-1.580	-1.400
	3rd quarter	0.970	0.420
	4th quarter	<u>0.067</u>	<u>0.456</u>
		-0.143	-0.184
2014	1st quarter	0.698	1.089
	2nd quarter	1.190	0.800
	3rd quarter	-0.192	0.249
	4th quarter	<u>0.750</u>	<u>0.550</u>
		2.446	2.688
2015	1st quarter	1.550	0.910
	2nd quarter	-0.178	0.039
	3rd quarter	0.995	0.884
	4th quarter	<u>-0.793</u>	<u>-0.469</u>
		1.574	1.364
2016	1st quarter	2.420	1.197
	2nd quarter	1.390	0.560

<u>Effective Yield</u>	<u>Fiscal YTD</u>
Power Reserve effective yield	1.64%
State Treasurer's LAIF yield	0.43%
5 Year Average Treasury yield	1.43%

** Index has been changed to ML 3-5 Govt/Agencies beginning 1st quarter of 2013

POWER RESERVE FUND
 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 - Collateralized	38.16	0.20	22.34	4.45	31.95	0.12	0.14	11.53	11.05	0.33	7.76	7.43
Municipal Bonds	0.00	0.00	0.00	9.00	8.44	18.04	18.91	10.83	7.40	7.35	7.28	7.24
Federal Agency Issues - Coupon	43.47	76.28	65.32	67.24	50.12	64.39	70.83	66.34	73.99	84.76	77.45	77.86
L.A.I.F.	14.73	8.59	9.86	9.78	0.25	0.25	0.25	0.24	0.24	0.24	0.24	0.24
Corporate Bonds - Coupon	3.63	14.93	2.49	9.53	9.24	17.19	9.87	11.06	7.32	7.33	7.27	7.23
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

IV. Miscellaneous Portfolios

**Miscellaneous Funds
June 30, 2016**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>City of Pasadena-Housing Successor Agency</u>					
Money Mkt Collateralized (East West Bank)	0.620%	7/1/2016	\$2,119,843.30	\$2,119,843.30	\$2,119,843.30
LAIF	0.550%	7/1/2016	\$1.37	\$1.37	\$1.37
TOTAL:			<u>\$2,119,844.67</u>	<u>\$2,119,844.67</u>	<u>\$2,119,844.67</u>
Weighted Average Maturity = 1 day					
<u>2002 Electric Revenue Reserve Fund</u>					
Money Mkt Collateralized (East West Bank)	0.620%	7/1/2016	\$61,979.72	\$61,979.72	\$61,979.72
FHLB 3130A6MH7	1.720%	10/28/2020	\$425,000.00	\$425,000.00	\$425,765.00
FNMA 3136G3NL5	1.625%	5/25/2021	\$4,800,000.00	\$4,800,000.00	\$4,804,243.20
TOTAL:			<u>\$5,286,979.72</u>	<u>\$5,286,979.72</u>	<u>\$5,291,987.92</u>
Weighted Average Maturity = 4.80					
<u>2008B Prepayment Account (Capital Project Expenditures)</u>					
Money Mkt Collateralized (East West Bank)	0.620%	7/1/2016	\$123,034.26	\$123,034.26	\$123,034.26
TOTAL:			<u>\$123,034.26</u>	<u>\$123,034.26</u>	<u>\$123,034.26</u>
Weighted Average Maturity = 1 day					
<u>Annandale Assessment District</u>					
Municipal Bonds-Annandale Assessment	6.000%	9/2/2040	\$1,080,335.00	\$1,080,335.00	\$1,080,335.00
TOTAL:			<u>\$1,080,335.00</u>	<u>\$1,080,335.00</u>	<u>\$1,080,335.00</u>
Weighted Average Maturity = 24.19					

Miscellaneous Funds
June 30, 2016

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2010A Water Revenue Project Fund</u>					
LAIF	0.550%	7/1/2016	\$686.20	\$686.20	\$686.20
Weighted Average Maturity = 1 day					
<u>2010B Water Revenue Project Fund</u>					
LAIF	0.550%	7/1/2016	\$1,486.17	\$1,486.17	\$1,486.17
Weighted Average Maturity = 1 day					
<u>2012A Electric Parity Reserve Fund</u>					
Money Mkt	0.620%	7/1/2016	\$13,094.81	\$13,094.81	\$13,094.81
FHLB	1.720%	10/28/2020	\$1,265,000.00	\$1,265,000.00	\$1,267,277.00
Weighted Average Maturity = 4.33					
<u>2013A Electric Parity Reserve Fund</u>					
Money Mkt	0.620%	7/1/2016	\$91,003.96	\$91,003.96	\$91,003.96
FHLB	1.720%	10/28/2020	\$100,000.00	\$100,000.00	\$100,180.00
FFCB	1.850%	7/15/2020	\$8,000,000.00	\$8,000,000.00	\$7,993,560.00
Weighted Average Maturity = 4.04					
<u>2013B Electric Parity Reserve Fund</u>					
Weighted Average Maturity = 4.04					

**Miscellaneous Funds
June 30, 2016**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2013A Electric Project</u>					
Money Mkt Collateralized (East West Bank)	0.620%	7/1/2016	\$949.35	\$949.35	\$949.35
LAIIF	0.550%	7/1/2016	\$7,540.46	\$7,540.46	\$7,540.46
Weighted Average Maturity = 1 day			<u>\$8,489.81</u>	<u>\$8,489.81</u>	<u>\$8,489.81</u>
<u>Painted Hills Contract</u>					
Money Mkt Collateralized (East West Bank)	0.620%	7/1/2016	\$300,358.52	\$300,358.52	\$300,358.52
Weighted Average Maturity = 1 day			<u>\$300,358.52</u>	<u>\$300,358.52</u>	<u>\$300,358.52</u>
<u>HUD Section 108</u>					
Money Mkt Collateralized (East West Bank)	0.620%	7/1/2016	\$6,009,486.80	\$6,009,486.80	\$6,009,486.80
Weighted Average Maturity = 1 day			<u>\$6,009,486.80</u>	<u>\$6,009,486.80</u>	<u>\$6,009,486.80</u>
GRAND TOTAL:			<u>\$24,399,799.92</u>	<u>\$24,399,799.92</u>	<u>\$24,400,825.12</u>

V. Investments Held by Trustees

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 6/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2015A COPS Bond Cost of Issuance-2015A Account #336963 Cash Balance	\$ - \$ -	\$ - \$ -	\$ - \$ -	07/01/16	0.26%
	COPS Base Rental-2015A Account #336964 Cash Balance Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	\$ 177.42 \$ 368,731.11	\$ 177.42 \$ 368,731.11	\$ 177.42 \$ 368,731.11	07/01/16 07/01/16	0.00% 0.26%
	Total	368,908.53	368,908.53	368,908.53		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Tax Pension 2015AB Bond Cost of Issuance-2015A Account #479229 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Cash Balance	\$ - \$ 5.43	\$ - \$ 5.43	\$ - \$ 5.43	07/01/16 07/01/16	0.26% 0.00%
	Bond Fund-2015A POB Account#479226 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Cash Balance	\$ 15.04 \$ -	\$ 15.04 \$ -	\$ 15.04 \$ -	07/01/16 07/01/16	0.26%
	Bond Fund-2015A POB Account#479231 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Cash Balance	\$ 10.83 \$ -	\$ 10.83 \$ -	\$ 10.83 \$ -	07/01/16 07/01/16	0.26% 0.00%
	Cost of Issuance-2015B Account #479694 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Cash Balance	\$ - \$ 32.76	\$ - \$ 32.76	\$ - \$ 32.76	07/01/16 07/01/16	0.26% 0.00%
	Total	64.06	64.06	64.06		
US Bank Iise Viach (213) 615-6051 Adriana Marshall (213) 615-6033	2013 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (S815431) Blackrock Liquidity Tempfund Instl#24 cusip:09248U619	0.37 0.37	0.37 0.37	0.37 0.37	07/01/16	0.42%
	Total	0.74	0.74	0.74		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Water Revenue 2010AB 2010 A Parity Reserve Account #286245 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Federal Farm Credit Banks Cusip:3133EFKY2	79,856.00 1,565,000.00	79,856.00 1,564,608.75	79,856.00 1,565,594.70	07/01/16 10/28/19	0.26% 1.36%
	2010 B Parity Reserve Account #286248 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Federal Farm Credit Banks Cusip:3133EFKY2	16,050.86 300,000.00	16,050.86 299,925.00	16,050.86 300,114.00	07/01/16 10/28/19	0.26% 1.36%
	2010 A Debt Service Fund Account #286295 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	34.50	34.50	34.50	07/01/16	0.26%
	Total	1,960,941.36	1,960,475.11	1,961,650.06		

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 6/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank Ilse Viach (213) 615-6051 Adriana Marshall (213) 615-6071	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (S631591) Blackrock Liquidity Tempfund Insti#24 cusip:09248U619 Cash Principal Fund (S631592) Blackrock Liquidity Tempfund Insti#24 cusip:09248U619 Bond Reserve Fund (S631593) Federal Home Loan Bank Funds Cusip: 3130A8KV4 Blackrock Liquidity Tempfund Insti#24 cusip:09248U619 Cash	255.27 0.00 33.39 5,000,000.00 10,531,059.62 0.00	255.27 0.00 33.39 5,000,000.00 10,531,059.62 0.00	255.27 0.00 33.39 4,990,550.00 10,531,059.62 0.00	07/01/16 07/01/16 06/27/24 07/01/16	0.42% 0.00% 0.42% 2.20% 0.42% 0.00%
	Total	15,531,348.28	15,531,348.28	15,521,898.28		
Wells Fargo Bank Tracy Mason (213)253-7536 Mevelyn Hill (213)253-7524 Tracy.Mason@wellsfargo.com	PPFA(Paseo Colorado Parking Facilities) 2008 Bond Fund Account #23200100 Well Fargo Advantage Government Money Market Service Cash Reserve Fund Account #23200101 Fed Natl Mth Assn Cusip:3136G3TF2 Cost of Issuance Fund Account #23200103 Well Fargo Advantage Government Money Market Service	25,000.54 0.00 2,000,000.00 2,025,000.54	25,000.54 0.00 2,000,000.00 2,025,000.54	25,000.54 0.00 2,004,960.00 2,029,960.54	07/01/16 07/01/16 12/30/19	0.01% 0.00% 1.20% 0.00%
	Total	2,025,000.54	2,025,000.54	2,029,960.54		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2008C COPS Reserve Account #281635 Federal Farm Credit Banks Cusip:3133EFKY2 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Base Rental Fund # 281744 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Cash Balance Interest Fund # 281748 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	4,835,000.00 82,585.66 77,952.72 35.87 0.00	4,833,791.25 82,585.66 77,952.72 35.87 0.00	4,836,837.30 82,585.66 77,952.72 35.87 0.00	10/28/19 07/01/16 07/01/16 07/01/16 07/01/16	1.36% 0.26% 0.26% 0.00% 0.26%
	Total	4,995,574.25	4,994,365.50	4,997,411.55		

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 6/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2008B COPS Fund # 281739					
	Cost of Issuance Fund # 281740	0.00	0.00	0.00	07/01/16	0.00%
	Cash					
	Interest Fund # 281740	0.00	0.00	0.00	07/01/16	0.26%
	Goldman Sachs Fin Sq Pr Oblig #462 Cusip:X9USDPGSP7					
	Base Rental Fune #281742	94,388.69	94,388.69	94,388.69	07/01/16	0.26%
	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS					
	Reserve Fund #281207	1,230,000.00	1,230,000.00	1,231,217.70	03/29/19	1.40%
	Federal National Mortgage Association Cusip 3136G3FT7	19,714.16	19,714.16	19,714.16	07/01/16	0.26%
	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS					
	Total	1,344,102.85	1,344,102.85	1,345,320.55		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2008A COPS Fund # 281732					
	Base Rental Fund #281732	110.40	110.40	110.40	07/01/16	0.26%
	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	23.83	23.83	23.83	07/01/16	0.00%
	Cash Balance					
	Interest Fund #281733	0.00	0.00	0.00	07/01/16	0.26%
	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS					
	Letter of Credit #281734	1.00	1.00	1.00	03/31/15	0.00%
	Bank of America CUS: S86494570					
	Total	135.23	135.23	135.23		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Electric Revenue 2008 Bond Fund Account#281628					
	Financial Guaranty Insurance Policy#D-2008-49 issued by Assured Guaranty on 2/14/08 Cusip: S86965710	1.00	1.00	1.00	06/01/37	0.00%
	Total	1.00	1.00	1.00		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Water Revenue 2007 Debt Service Fund Account#281661					
	FSA Insurance Policy #208502=N \$21,500,000 Due 6/1/36	1.00	1.00	1.00	06/01/36	0.00%
	Parity Reserve Account# 281662	1,289,550.51	1,289,550.51	1,289,550.51	05/29/36	5.20%
	FSA Investment Agmt#00883-A Cus:S86881430	100,915.02	100,915.02	100,915.02	07/01/16	0.26%
	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS					
	Total	1,390,466.53	1,390,466.53	1,390,466.53		

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 6/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Conf Ctr 2006AB Base Rent 2006A #281715 AMBAC Insurance Pol#257138E for \$27,139,972.15 DTD 9/7/06 Due 2/1/23 Cus: S86692630 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Cash Balance Reserve Fund#281722 Federal Natl Mtg Assn Cusip:3135G0SY0 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Rebate Fund#281726 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Cash Balance Prepayment #281735 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Total	1.00 305,885.57 140.74 10,800,000.00 259,497.70 156,145.30 71.86 0.00 11,521,742.17	1.00 305,885.57 140.74 10,800,000.00 259,497.70 156,145.30 71.86 0.00 11,521,742.17	10,802,376.00 259,497.70 156,145.30 71.86 11,524,118.17	02/01/23 07/01/16 07/01/16 12/24/20 07/01/16 07/01/16 07/01/16 07/01/16 07/01/16	0.00% 0.26% 0.00% 1.60% 0.26% 0.26% 0.00% 0.00%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena PFA 2006 Villa Parker/Fair Oaks/Lake Wash Revenue Fund #280703 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Total	77.81 \$77.81	77.81 \$77.81	77.81 \$77.81	07/01/16	0.26%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	2006 Refunding Fair Oaks TABS Reserve Fund #281116 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Special Fund #281118 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Total	245,556.20 0.00 \$245,556.20	245,556.20 0.00 \$245,556.20	245,556.20 0.00 \$245,556.20	07/01/16 07/01/16	0.26% 0.26%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	2006 Rfndng Lake/Wash TABS Expense Fund #281119 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Reserve Fund #281124 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Total	30.51 82,038.65 \$82,069.16	30.51 82,038.65 \$82,069.16	30.51 82,038.65 \$82,069.16	07/01/16 07/01/16	0.26% 0.26%

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 6/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	2006 Villar/Parke TABS Reserve Fund #281132 Goldman Fincl Sq Govt Instl 465 Cusp: X9USDGLDS Special Fund #281134 Goldman Fincl Sq Govt Instl 465 Cusp: X9USDGLDS Total	8,805.54 8,805.54 3.02 \$8,808.56	8,805.54 8,805.54 3.02 \$8,808.56	8,805.54 8,805.54 3.02 \$8,808.56	07/01/16 07/01/16 07/01/16 07/01/16	0.26% 0.26% 0.26% 0.26%
US Bank Ilse Vlach (213)615-6051 Rima Dalal (213) 615-6071	Pasadena 2006 Variable & Lease Revenue Bonds Interest Fund Account #51152 (S84233) Fidelity Treasury Port #695 Cusp: 316175504 Cash Principal Fund Account (S84234) Fidelity Treasury Port #695 Cusp: 316175504 Cash Bond Reserve Fund Account #51155 (S8423.6) Cash Total	0.00 - 15,419.14 - 15,419.14	0.00 - 15,419.14 - 15,419.14	0.00 - 15,419.14 - 15,419.14	07/01/16 07/01/16 07/01/16 07/01/16 07/01/16	0.00% 0.00% 0.19% 0.00% 0.00%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Water Revenue 2003 Parity Reserve Account #281651 Federal National Mtg Assoc Cusp: 3136G3SJ5 Goldman Fincl Sq Govt Instl 465 Cusp: X9USDGLDS Cash Total	3,000,000.00 59,352.89 13,125.00 3,072,477.89	2,998,500.00 59,352.89 13,125.00 3,070,977.89	3,000,360.00 59,352.89 13,125.00 3,072,837.89	06/30/21 07/01/16 07/01/16 07/01/16	1.50% 0.26% 0.00% 0.00%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Electric Revenue 2002 Parity Reserve Account #281621 (2008, 2009, 2010, 2012, 2013) MBIA Debt Service 2024-08-01 CUSIP: S866808370 Maturity 08/01/2024	1.00	1.00	1.00	08/01/24	0.00%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253 (In aggregate with 2006A, and 2008ABC COP reserve)	COPS Parity Reserve Fund (2006A, and 2008ABC COP) Certificate Reserve #281143 Federal Natl Mtg Assn Cusp: 3136G3SJ5 Goldman Fincl Sq Govt Instl 465 Cusp: X9USDGLDS Total Funds	2,000,000.00 116,452.24 \$2,116,452.24	1,999,000.00 116,452.24 \$2,115,452.24	2,000,240.00 116,452.24 \$2,116,692.24	06/30/21 07/01/16 07/01/16	1.50% 0.26% 0.26%

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 6/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	93 Old Pasa Pking Rfndng					
Sabbir Hossain (213) 630-6279	Certificate Account#281145	78,463.30	78,463.30	78,463.30	07/01/16	0.26%
Lena Chan (213)630-6253	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS					
	Reserve Fund 281147	77,449.07	77,449.07	77,449.07	07/01/16	0.26%
	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	2,290,030.67	2,290,030.67	2,290,030.67	1/1/18	7.00%
	Transam GIC #79165 \$2,238,536.00 ;Cus: S86880400					
	Total	\$2,445,943.04	\$2,445,943.04	\$2,445,943.04		
SCPPA	SCPPA Investments					
Atif Haji Daboo (213) 367-4668	SCPPA Project Stabilization Fund	2,765,219.72	2,765,219.72	2,765,219.72	07/01/16	0.01%
Johnathan Delia (213)367-3073	Fidelity Inst MMKT GOVT 57Cusip:X9USDFIN	2,000,000.00	1,988,485.56	1,990,993.40	01/09/17	0.89%
	Toyota Motor Credit Corp Cusip:89233GN93	324.58	324.58	324.58	07/01/16	0.00%
	Federal Agricultural Mortgage Corp Dis Note Cusip:313315KF96	2,200,000.00	2,189,000.00	2,198,702.00	09/15/16	0.52%
	Freddie Mac Discount Note Cusip:313396J53	2,000,000.00	1,995,717.78	1,998,080.00	10/05/16	0.42%
	Federal Home Loan Mtg Corp Cusip:3134G3Y79	1,100,000.00	1,100,000.00	1,100,484.00	11/28/17	1.00%
	Federal National Mtg Assn Cusip:3135G0TD5	2,000,000.00	2,000,000.00	2,000,360.00	12/28/17	1.00%
	Federal National Mtg Assn Cusip:3134G9MX2	1,300,000.00	1,300,000.00	1,300,286.00	08/26/19	1.00%
	Total	\$13,365,544.30	\$13,338,747.64	\$13,354,449.70		
	TOTAL FUND BALANCE	\$60,490,634.51	\$60,459,662.85	\$60,481,789.61		