

**City of Pasadena
Quarterly Investment Report**

Quarter Ending 12/31/15

**Prepared by the Department of Finance
Treasury Division**

Quarterly Investment Report

- I. Pooled Investment Portfolio**
- II. Capital Endowment Portfolio**
- III. Power Reserve Portfolio**
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I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
 City Treasurer

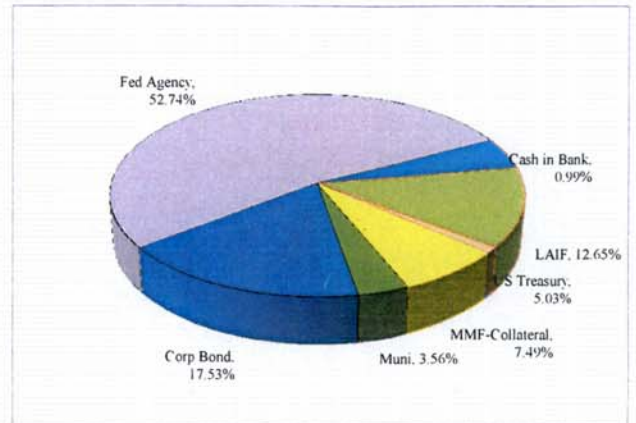
December 2015

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 12/31/15

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	29,582,417	7.4867%
Municipal Bonds	14,084,612	3.5645%
Corporate Bonds	69,263,839	17.5292%
Federal Agencies	208,401,424	52.7420%
US Treasury Securities	19,887,476	5.0331%
LAIF	50,000,000	12.6539%
Cash in Bank	3,914,225	0.9906%
TOTALS:	395,133,992	100.00%
Accrued Interest Receivable	1,155,136	
GRAND TOTAL:	396,289,128	



PORTFOLIO LIQUIDITY AS OF 12/31/15

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	83,496,642	21.12%
31 days - 1 Year	33,600,000	8.50%
1 - 2 Years	64,465,000	16.30%
2 - 3 Years	104,500,000	26.43%
3 - 4 Years	73,000,000	18.46%
4 - 5 Years	36,335,000	9.19%
Over 5 Years	-	0.00%
TOTAL:	395,396,642	100.00%

PORTFOLIO STATISTICS

	Dec-15	Nov-15	Oct-15	Sept-15	Aug-15	July-15
Month-End Mkt Value	396,289,128	391,780,574	391,798,574	381,060,808	382,160,313	385,561,192
Modified Duration	1.98	2.06	2.07	2.03	1.92	1.84
Weighted Average Maturity	2.05	2.18	2.19	2.11	2.01	1.96
Current Book Yield to Maturity	1.143%	1.189%	1.194%	1.170%	1.146%	1.140%
Effective yield - Year to Date	1.190%	1.200%	1.200%	1.160%	1.150%	1.070%
Interest Earned	416,595	408,220	409,869	402,761	406,430	391,828
Fiscal Year To Date Interest Earned	2,435,704	2,019,109	1,610,889	1,201,019	798,258	391,828
Fair Value Change Gain/(Loss)	(787,025)	(532,583)	(338,812)	637,212	(342,218)	107,201
Fiscal Year To Date change in fair value	(1,256,226)	(469,201)	63,382	402,194	(235,017)	107,201
Total Fiscal YTD earnings	1,179,477	1,549,907	1,674,271	1,603,214	563,241	499,029

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
December 31, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
LAIF												
SYS864	864	Local Agency Investment Fund	45,064,516.13		50,000,000.00	50,000,000.00	50,000,000.00	0.370		0.370	1	
		Subtotal and Average			50,000,000.00	50,000,000.00	50,000,000.00	0.370		0.370	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK			24,582,416.91	24,582,416.91	24,582,416.91	0.350		0.350	1	
SYS13128	13128	AMERICAN WEST BANK			0.00	0.00	0.00	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			29,582,416.91	29,582,416.91	29,582,416.91	0.358		0.358	1	
Municipal Bonds												
13063BN73	13257	STATE OF CALIFORNIA GO BONDS		03/27/2013	1,000,000.00	1,000,570.00	1,000,099.02	1.050	Aa3	0.928	31	02/01/2016
79766DCT4	13125	SAN FRANCISCO INTL AIRPORT		09/20/2011	1,000,000.00	1,005,580.00	1,000,000.00	2.321	A1	2.321	121	05/01/2016
769036AV6	13411	RIVERSIDE CALIFORNIA POB		05/27/2015	5,000,000.00	4,996,850.00	5,000,000.00	0.750	SP-1+	0.750	152	06/01/2016
732098ED6	13179	POMONA USD GO BONDS		04/11/2012	1,000,000.00	1,008,070.00	1,000,000.00	2.264	A1	2.256	213	08/01/2016
80263KAJ8	13460	Santa Rosa CA Redev Agy TABS		11/19/2015	500,000.00	499,435.00	500,000.00	1.040	AA	1.040	213	08/01/2016
86459DAC0	13304	MORGAN HILL RDA		12/04/2013	600,000.00	599,466.00	600,000.00	1.552	AA-	1.552	244	09/01/2016
13063CFD7	13297	STATE OF CALIFORNIA		11/09/2013	1,000,000.00	1,003,090.00	1,001,307.62	1.250	Aa3	1.090	305	11/01/2016
91412GUU7	13341	UNIVERSITY OF CA REVENUE BONDS		04/10/2014	1,000,000.00	1,001,910.00	1,000,000.00	1.222	Aa2	1.462	500	05/15/2017
86459DAD8	13305	MORGAN HILL RDA		12/04/2013	465,000.00	465,930.50	465,000.00	2.195	AA-	2.195	609	09/01/2017
13063CFC9	13298	STATE OF CALIFORNIA		11/09/2013	1,000,000.00	1,007,730.00	1,001,640.81	1.750	Aa3	1.657	670	11/01/2017
54473ERP1	13428	Los Angeles Cty CA Public Wks		09/02/2015	1,000,000.00	997,890.00	1,000,000.00	1.507	A1	1.503	700	12/01/2017
91412GWU5	13398	UC CALIF REGENTS		03/25/2015	500,000.00	500,090.00	500,000.00	1.418	Aa2	1.686	865	05/15/2018
		Subtotal and Average			14,065,000.00	14,084,611.50	14,068,047.45			1.300	304	
Federal Agency Issues - Coupon												
31333CNT7	13269	Federal Farm Credit Bank		05/23/2013	5,000,000.00	4,985,825.00	4,997,847.67	0.540	Aaa	0.591	311	11/07/2016
313436VW9	13405	FED HOME LOAN MORTGAGE CORP		05/12/2015	5,000,000.00	4,980,175.00	5,000,000.00	0.800	Aaa	0.800	497	05/12/2017
31350PH0	13218	FED NATIONAL MORTGAGE ASSN		09/27/2012	3,500,000.00	3,483,504.50	3,500,000.00	1.000	Aaa	1.000	635	09/27/2017
31333EEG3	13374	Federal Farm Credit Bank		11/20/2014	5,000,000.00	4,987,885.00	5,000,000.00	1.140	Aaa	1.140	689	11/20/2017
3134363V9	13464	FED HOME LOAN MORTGAGE CORP		11/24/2015	5,000,000.00	4,985,250.00	4,997,628.47	1.000	Aaa	1.025	693	11/24/2017
313436BL2	13469	FED HOME LOAN MORTGAGE CORP		12/29/2015	5,000,000.00	4,991,395.00	5,000,000.00	1.100	Aaa	1.100	728	12/29/2017
31333EFA7	13253	Federal Farm Credit Bank		02/13/2013	5,000,000.00	4,975,925.00	5,000,000.00	1.080	Aaa	1.080	774	02/13/2018
313436CC5	13388	FED HOME LOAN MORTGAGE CORP		02/26/2015	5,000,000.00	5,003,240.00	5,000,000.00	1.125	Aaa	1.125	787	02/26/2018
31350GUX9	13256	FED NATIONAL MORTGAGE ASSN		03/12/2013	5,000,000.00	4,984,680.00	5,000,000.00	1.200	Aaa	1.200	789	02/28/2018
31343643L0	13261	FED HOME LOAN MORTGAGE CORP		05/07/2013	10,000,000.00	9,951,050.00	10,000,000.00	1.100	Aaa	1.100	857	05/07/2018
31343673Q2	13456	FED HOME LOAN MORTGAGE CORP		10/27/2015	5,000,000.00	4,955,125.00	5,000,000.00	1.000	Aaa	1.000	938	07/27/2018

Portfolio PASD
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CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
December 31, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Rated	Moody's	YTM	Days to Maturity	Maturity Date
3133EE65	13426	Federal Farm Credit Bank		08/10/2015	6,000,000.00	6,003,024.00	6,000,000.00	1.300	Aaa	1.300	952	08/10/2018
3134G7MC2	13424	FED HOME LOAN MORTGAGE CORP.		08/17/2015	3,000,000.00	2,994,072.00	3,000,000.00	1.400	Aaa	1.163	959	08/17/2018
3136G2LS4	13432	FED NATIONAL MORTGAGE ASSN		09/28/2015	5,000,000.00	5,005,155.00	5,000,000.00	1.300	Aaa	1.300	1,001	09/28/2018
3136G2LS4	13433	FED NATIONAL MORTGAGE ASSN		09/29/2015	5,000,000.00	5,005,155.00	5,000,000.00	1.300	Aaa	1.300	1,001	09/28/2018
3136G2PF8	13457	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,961,915.00	5,000,000.00	1.125	Aaa	1.125	1,001	09/28/2018
3135G0H30	13465	FED NATIONAL MORTGAGE ASSN		11/23/2015	5,000,000.00	4,996,720.00	5,000,000.00	1.450	Aaa	1.450	1,057	11/23/2018
3134G83X5	13459	FED HOME LOAN MORTGAGE CORP		11/30/2015	5,000,000.00	4,983,520.00	5,000,000.00	1.350	Aaa	1.350	1,060	11/26/2018
3135G0G98	13458	FED NATIONAL MORTGAGE ASSN		11/27/2015	5,000,000.00	4,983,855.00	5,000,000.00	1.300	Aaa	1.300	1,061	11/27/2018
3134G8AH2	13466	FED HOME LOAN MORTGAGE CORP		12/14/2015	5,000,000.00	4,983,395.00	5,000,000.00	1.500	Aaa	1.500	1,078	12/14/2018
3134G8AH2	13467	FED HOME LOAN MORTGAGE CORP		12/14/2015	5,000,000.00	4,983,395.00	5,000,000.00	1.500	Aaa	1.500	1,078	12/14/2018
3133EELW8	13386	Federal Farm Credit Bank		01/28/2015	5,000,000.00	4,986,720.00	5,000,000.00	1.520	Aaa	1.520	1,123	01/28/2019
3133EELW8	13394	Federal Farm Credit Bank		02/13/2015	5,000,000.00	4,986,720.00	5,000,000.00	1.520	Aaa	1.546	1,123	01/28/2019
3133EELP8	13392	Federal Farm Credit Bank		02/11/2015	5,000,000.00	5,002,090.00	5,000,000.00	1.520	Aaa	1.520	1,137	02/11/2019
3134G6XX6	13407	FED HOME LOAN MORTGAGE CORP		05/21/2015	5,000,000.00	5,006,605.00	5,000,000.00	1.500	Aaa	1.500	1,147	02/21/2019
3133EFA1	13439	Federal Farm Credit Bank		09/21/2015	5,000,000.00	4,957,545.00	4,995,396.83	1.370	Aaa	1.399	1,175	03/21/2019
3133EFFF1	13444	Federal Farm Credit Bank		09/30/2015	5,000,000.00	4,951,235.00	4,998,840.35	1.340	Aaa	1.347	1,183	03/29/2019
3136G2P35	13443	FED NATIONAL MORTGAGE ASSN		09/30/2015	5,000,000.00	4,946,215.00	5,000,000.00	1.300	Aaa	1.300	1,183	03/29/2019
3135G0G23	13454	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,958,410.00	5,000,000.00	1.300	Aaa	1.300	1,214	04/29/2019
3133EEK33	13412	Federal Farm Credit Bank		05/18/2015	5,000,000.00	5,007,775.00	5,000,000.00	1.625	Aaa	1.625	1,228	05/13/2019
3133EE2D1	13418	Federal Farm Credit Bank		06/24/2015	5,000,000.00	5,002,105.00	5,000,000.00	1.720	Aaa	1.720	1,270	06/24/2019
3133EE3U2	13418	Federal Farm Credit Bank		07/15/2015	5,000,000.00	5,010,725.00	5,000,000.00	1.500	Aaa	1.698	1,291	07/15/2019
3130A8H34	13441	Federal Home Loan Bank		09/24/2015	5,000,000.00	4,957,885.00	5,000,000.00	1.540	Aaa	1.540	1,362	09/24/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3,000,000.00	2,968,896.00	3,000,000.00	1.500	Aaa	1.500	1,363	09/25/2019
3133EFKY2	13455	Federal Farm Credit Bank		10/28/2015	5,000,000.00	4,920,925.00	5,000,000.00	1.360	Aaa	1.360	1,396	10/28/2019
3133EFB8	13431	Federal Farm Credit Bank		09/02/2015	5,000,000.00	4,986,060.00	5,000,000.00	1.740	Aaa	1.740	1,522	03/02/2020
3130A5BQ1	13413	Federal Home Loan Bank		05/27/2015	5,000,000.00	5,005,105.00	5,000,000.00	1.250	Aaa	2.155	1,608	05/27/2020
3136G2K30	13409	FED NATIONAL MORTGAGE ASSN		05/27/2015	3,000,636.00	3,000,636.00	3,000,000.00	2.000	Aaa	2.000	1,608	05/27/2020
3133EE3V0	13429	Federal Farm Credit Bank		08/17/2015	3,625,000.00	3,583,508.25	3,625,324.87	1.850	Aaa	1.861	1,657	07/15/2020
3133EFHS9	13445	Federal Farm Credit Bank		10/08/2015	5,000,000.00	4,900,610.00	4,995,230.56	1.700	Aaa	1.721	1,742	10/08/2020
3130A6MH7	13447	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,943,180.00	5,000,000.00	1.720	Aaa	1.720	1,762	10/28/2020
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	4,000,000.00	3,954,544.00	4,000,000.00	1.720	Aaa	1.720	1,762	10/28/2020
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	3,210,000.00	3,173,921.56	3,210,000.00	1.720	Aaa	1.720	1,762	10/28/2020
Subtotal and Average					209,335,000.00	208,995,276.31	209,311,520.93			1.378	1,109	

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Investments
December 31, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	
Treasury Securities - Coupon												
912828F88	13372	US TREASURY		11/07/2014	5,000,000.00	4,984,570.00	4,993,275.21	0.375	Aaa	0.538	304	
912828H78	13387	US TREASURY		02/02/2015	5,000,000.00	4,981,640.00	4,998,385.36	0.500	Aaa	0.530	396	
912828T00	13463	US TREASURY		11/05/2015	5,000,000.00	4,973,440.00	4,998,547.80	0.750	Aaa	0.766	669	
912828L81	13461	US TREASURY		11/04/2015	5,000,000.00	4,944,920.00	4,970,434.48	0.875	Aaa	1.091	1,018	
		Subtotal and Average	19,959,781.67		20,000,000.00	19,884,570.00	19,960,642.85			0.731	596	
Corporate Bonds - Coupon												
949746QU8	13251	WELLS FARGO & COMPANY		02/06/2013	2,500,000.00	2,531,247.50	2,528,538.92	3.676	A2	1.116	166	
64952WBC6	13193	NEW YORK LIFE GL		06/11/2012	5,000,000.00	5,037,405.00	5,025,137.17	2.450	Aaa	1.480	195	
64952WBC6	13198	NEW YORK LIFE GL		06/27/2012	3,000,000.00	3,022,443.00	3,015,085.00	2.450	Aaa	1.480	195	
94974BEZ9	13263	WELLS FARGO BANK		05/01/2013	3,000,000.00	3,040,743.00	3,042,261.35	2.625	A2	1.116	349	
06050TL77	13408	BANK OF AMERICA CORP		05/01/2015	5,000,000.00	4,995,320.00	5,013,819.83	1.250	A1	1.000	410	
037833885	13410	APPLE INC		05/13/2015	1,000,000.00	996,908.00	999,528.80	0.900	Aa1	0.935	497	
94974BFW5	13373	WELLS FARGO TRUST		11/12/2014	2,000,000.00	1,992,464.00	1,997,900.46	1.150	A2	1.225	518	
90520EAE1	13264	UNION BANK NA CORPORATE BOND		05/03/2013	5,000,000.00	5,030,935.00	5,061,987.53	2.125	A2	1.252	532	
478160AQ7	13323	Johnson & Johnson		01/31/2014	2,000,000.00	2,138,818.00	2,142,598.68	5.550	Aaa	1.060	592	
48126EAA5	13422	JP MORGAN		07/20/2015	2,500,000.00	2,508,475.00	2,518,009.93	2.000	A3	1.547	592	
36962G3H5	13347	GE CAPITAL		04/30/2014	5,000,000.00	5,331,370.00	5,343,486.26	5.625	A1	1.480	623	
89233P6T8	13227	TOYOTA CREDIT CORPORATION		10/30/2012	5,000,000.00	4,994,260.00	5,000,000.00	0.572	Aa3	0.729	668	
89233P7E0	13255	TOYOTA CREDIT CORPORATION		02/19/2013	5,000,000.00	5,010,160.00	5,000,000.00	1.375	Aa3	1.375	740	
459200HZ7	13390	IBM CORPORATION		02/06/2015	2,500,000.00	2,483,260.00	2,494,669.56	1.125	Aa3	1.229	767	
36962G6W9	13334	GE CAPITAL		03/20/2014	5,000,000.00	5,016,325.00	5,002,597.21	1.625	A1	1.601	822	
46625HJL5	13402	JPMORGAN SECURITIES		04/13/2015	5,000,000.00	4,962,900.00	5,003,686.33	1.625	A3	1.593	865	
7134488H0	13375	PEPICSO INC		11/20/2014	2,500,000.00	2,705,302.50	2,692,584.19	5.000	A1	1.702	882	
94974BFU9	13345	WELLS FARGO & COMPANY		04/23/2014	5,000,000.00	5,006,050.00	4,984,276.68	2.125	A2	2.226	1,207	
46625HKA7	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000.00	2,459,452.50	2,489,525.18	2.250	A3	2.360	1,483	
		Subtotal and Average	72,121,321.50		68,500,000.00	69,263,838.50	69,555,693.08			1.414	647	
		Total and Average	373,571,522.48		391,482,416.91	391,210,713.22	392,278,321.22			1.143	748	

Portfolio PASD
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PM (PRF_PMD) 7.3.0

CITY POOLED PORTFOLIO
Portfolio Management
Portfolio Details - Cash
December 31, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		Average Balance	0.00			9,053.04	9,053.04				0
		Subtotal				9,053.04	9,053.04				
		Total Cash and Investments	373,571,522.48			391,219,766.26	392,287,374.26			1.143	748
		Cash			391,482,416.91	391,219,766.26	392,287,374.26				
		Accrued Interest			3,914,225.31	3,914,225.31					
		Total			1,155,136.12	1,155,136.12					
					396,289,127.69	396,289,127.69					

COMPLIANCE REPORT

Pooled Investment Portfolio
As of 12/31/15

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Portfolio compliance
Collateralized Money Market	7.49%	100%	In compliance	102% Collateral	In compliance
Municipal Bonds	3.56%	100%	In compliance	Aa3/Aa2/A1	In compliance
US Treasury Securities	5.03%	100%	In compliance	Aaa	In compliance
Corporate Bonds	17.53%	30%	In compliance	Aaa/Aa3/A1/A2/A3	In compliance
Federal Agency Issues	52.74%	100%	In compliance	Aaa	In compliance
LAF	12.65%	100%	In compliance	n/a	In compliance
Cash	0.99%	100%	In compliance	Collateralized	In compliance
	100.00%			Collateralized	In compliance

Portfolio Value **396,289,128**

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>December 31, 2015</u>	
	Market Value	% of Total
FHLB	25,003,131.56	6.31%
FHLMC	57,817,222.00	14.59%
FNMA	46,326,245.50	11.69%
FFCB	79,254,824.47	20.00%
Total Fed Agencies	208,401,423.53	52.59%
US Treasury	19,887,475.82	5.02%
OTHER PORTFOLIO INVESTMENTS	168,000,228.34	42.39%
Total Investments	396,289,127.69 *	100.00%

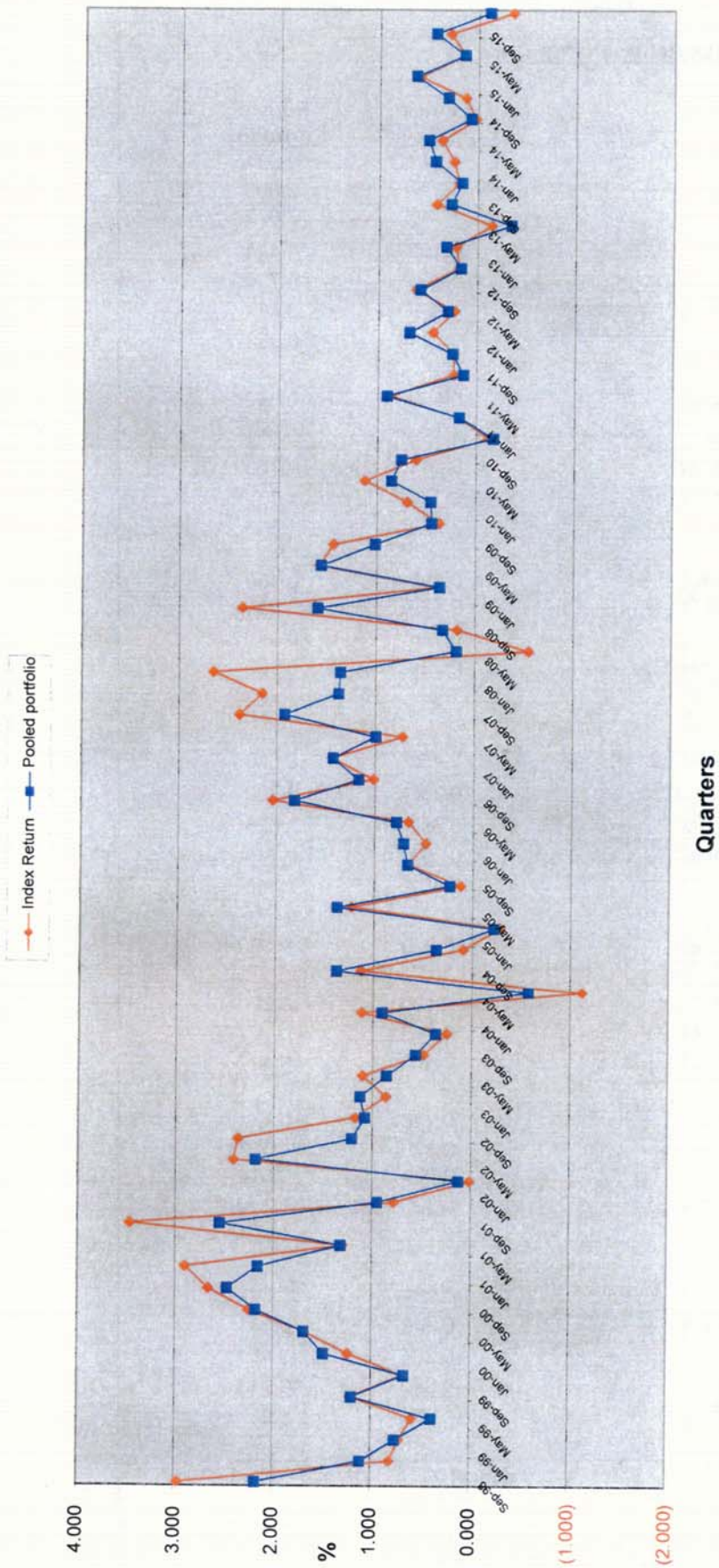
note: * Includes Cash at Bank and Accrued Interest Receivable

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	<u>-0.140</u>	<u>-0.340</u>
	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
	3rd quarter	0.284	0.431
	4th quarter	<u>-0.350</u>	<u>-0.113</u>
		0.671	1.087

Effective Yield	Fiscal YTD
Pooled Portfolio effective yield	1.19%
State Treasurer's LAIF yield	0.35%
2 Year Average US Treasury yield	0.75%

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 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	7.49		
Municipal Bonds	0.20	0.18	5.81	4.61	12.66	12.62	13.00	4.97	4.54	3.56		
Corporate Bonds - Coupon	14.99	14.10	12.16	13.40	27.70	25.94	22.67	21.65	19.65	17.53		
Agency CMOs/Mortgage Backed	0.00	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	52.74		
Repurchase Agreements	0.00	0.00	0.00	3.28	0.00	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	12.65		
Cash	0.51	0.84	2.10	1.87	2.58	2.72	2.50	3.76	0.86	0.99		
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.93	3.95	5.03		
Bank Notes	0.00	1.66	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		
Commerical Paper - Disc (Amortizing)	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		
Mutual Funds	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	0.33	0.52	0.22	0.23	0.00	0.00	0.00		
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
 City Treasurer

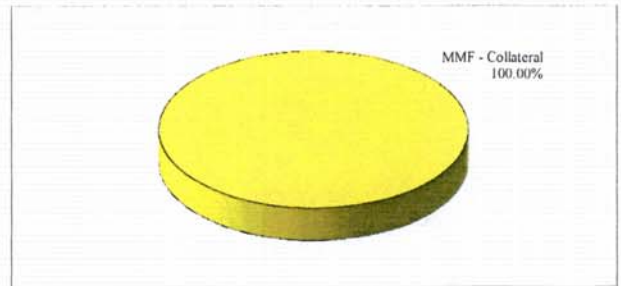
December 2015

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 12/31/15

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	1,900,004	100.00%
TOTALS:	1,900,004	100.00%
Accrued Interest Receivable	470	
GRAND TOTAL:	1,900,474	



PORTFOLIO LIQUIDITY AS OF 12/31/15

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	1,900,004	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:	1,900,004	100.00%

PORTFOLIO STATISTICS

	Dec-15	Nov-15	Oct-15	Sept-15	Aug-15	July-15
Month-End Mkt Value	1,900,474	1,900,004	1,899,457	1,898,893	1,898,398	1,897,704
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%	0.320%	0.350%	0.350%
Effective Yield - Year to Date	0.360%	0.370%	0.380%	0.390%	0.430%	0.420%
Interest Earned	470	546	564	495	695	684
Fiscal Year To Date Interest Earned	3,454	2,984	2,438	1,874	1,379	684
Fair Value Change Gain/(Loss)	-	-	-	-	-	-
Fiscal Year To Date change in fair value	-	-	-	-	-	-
Total Fiscal YTD earnings	3,454	2,984	2,438	1,874	1,379	684

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
December 31, 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
SYS13057	13057	EAST WEST BANK	1,900,003.89		1,900,003.89	1,900,003.89	1,900,003.89	0.350		0.350	1	
		Subtotal and Average	1,900,003.89		1,900,003.89	1,900,003.89	1,900,003.89			0.350	1	
		Total and Average	1,900,003.89		1,900,003.89	1,900,003.89	1,900,003.89			0.350	1	
		Accrued Interest			470.05							
		Total			1,900,473.94							

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 12/31/15

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

Portfolio Value 1,900,474

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

	<u>December 31, 2015</u>	
	Market Value	% of Total
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total Fed Agencies	0.00	0.00%
OTHER PORTFOLIO INVESTMENTS	1,900,474.00	100.00%
Total Investments	1,900,474.00 *	100.00%

note: * Includes Accrued Interest Receivable

III. Power Reserve Portfolio