

City of Pasadena  
Quarterly Investment Report  
Quarter Ending 09/30/2018

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
- VI. PARS Section 115 Trust

## I. Pooled Investment Portfolio



**CITY OF PASADENA**  
Treasurer's Pooled Investment Portfolio

Vicken Erganian  
City Treasurer

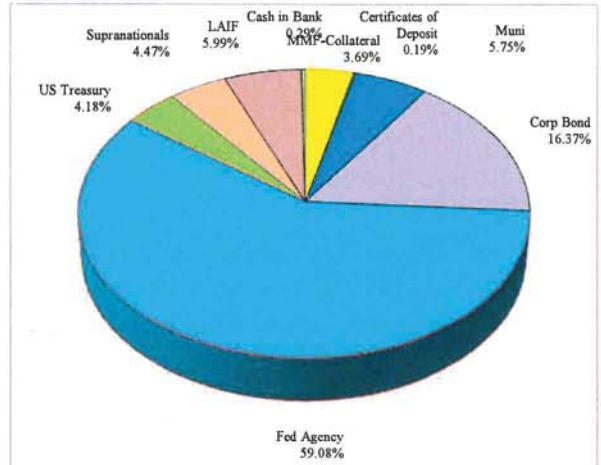
September 2018

**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 June 11, 2018. 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 09/30/2018**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	19,502,665	3.69%
Certificates of Deposit	1,000,000	0.19%
Municipal Bonds	30,425,649	5.75%
Corporate Bonds	86,574,055	16.37%
Federal Agencies	312,508,760	59.08%
US Treasury Securities	22,085,808	4.18%
Supranationals	23,661,439	4.47%
LAIF	31,668,453	5.99%
Cash in Bank	1,511,612	0.29%
<b>TOTALS:</b>	<b>528,938,441</b>	<b>100.00%</b>
Accrued Interest Receivable	2,364,937	
<b>GRAND TOTAL:</b>	<b>531,303,379</b>	



**PORTFOLIO LIQUIDITY AS OF 09/30/2018**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	56,171,118	10.48%
31 days - 1 Year	156,610,000	29.21%
1 - 2 Years	105,165,000	19.61%
2 - 3 Years	147,775,000	27.56%
3 - 4 Years	42,500,000	7.93%
4 - 5 Years	28,000,000	5.22%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>536,221,118</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-18	Aug-18	Jul-18	Jun-18	May-18	Apr-18
Month-End Market Value	531,303,379	522,767,084	527,466,579	528,341,164	534,151,621	524,540,994
Modified Duration	1.53	1.60	1.66	1.65	1.71	1.75
Weighted Average Maturity	1.60	1.67	1.73	1.72	1.78	1.82
Current Book Yield to Maturity	1.821%	1.791%	1.788%	1.736%	1.725%	1.696%
Effective Yield - Year to Date	1.780%	1.740%	1.730%	1.580%	1.560%	1.540%
Interest Earned	770,574	754,216	748,652	725,269	741,783	726,902
Fiscal Year To Date Interest Earned	2,273,442	1,502,868	748,652	7,836,071	7,110,802	6,369,019
Fair Value Change Gain/(Loss)	(761,153)	972,849	(229,025)	(533,127)	1,163,511	(1,431,237)
Fiscal Year To Date change in fair value	(17,329)	743,824	(229,025)	(5,421,334)	(4,888,207)	(6,051,718)
Total Fiscal YTD Earnings	2,256,112	2,246,691	519,626	2,414,737	2,222,595	317,301

**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>LAIF</b>												
SYS864	864	Local Agency Investment Fund			31,668,453.39	31,668,453.39	31,668,453.39	2.090		2.090	1	
		<b>Subtotal and Average</b>	<b>28,391,786.72</b>		<b>31,668,453.39</b>	<b>31,668,453.39</b>				<b>2.090</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13067	13067	EAST WEST BANK			9,372,633.68	9,372,633.68	9,372,633.68	2.140		2.140	1	
SYS13547	13526	OPUS BANK			5,130,030.98	5,130,030.98	5,130,030.98	2.210		2.210	1	
SYS13546	13504	PACIFIC PREMIER BANK			5,000,000.00	5,000,000.00	5,000,000.00	2.090		2.090	1	
		<b>Subtotal and Average</b>	<b>19,051,367.14</b>		<b>19,502,664.66</b>	<b>19,502,664.66</b>				<b>2.146</b>	<b>1</b>	
<b>Municipal Bonds</b>												
13063DAB4	13606	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,486,300.00	2,500,000.00	1.593	Aa3	1.593	182	04/01/2019
91412GL60	13524	UNIVERSITY OF CA REVENUE BONDS		06/30/2016	750,000.00	743,460.00	750,000.00	1.228	Aa3	1.228	226	05/15/2019
769036AY0	13610	RIVERSIDE CALIFORNIA POB		05/31/2017	1,500,000.00	1,488,300.00	1,497,096.97	1.625	AA-	1.921	243	06/01/2019
794881BQ4	13542	SALINAS CA ECON DEV REVENUE		08/15/2016	670,000.00	659,923.20	668,431.97	1.250	AA-	1.570	273	07/01/2019
798170AB2	13633	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	1,989,220.00	2,000,000.00	2.098	AA	2.097	304	08/01/2019
79730WBG4	13595	SAN DIEGO REDEVELOPMENT AGENCY		02/09/2017	5,000,000.00	4,948,250.00	4,986,631.78	1.625	AA	1.925	335	09/01/2019
80218YAC9	13539	Santa Fe Springs Community Dev		07/28/2016	880,000.00	866,351.20	878,938.07	1.375	A+	1.510	335	09/01/2019
696624CB9	13591	PALM DESERT CA REDEV AGY TABS		01/31/2017	2,500,000.00	2,478,100.00	2,492,058.27	2.000	A	2.329	365	10/01/2019
13063CSQ4	13554	STATE OF CALIFORNIA		08/26/2016	5,000,000.00	4,923,200.00	5,035,027.03	1.800	Aa3	1.320	548	04/01/2020
769036AZ7	13611	RIVERSIDE CALIFORNIA POB		05/31/2017	2,000,000.00	1,963,520.00	1,993,928.84	2.000	AA-	2.189	609	06/01/2020
794881BR2	13543	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	642,409.95	663,037.30	1.625	AA-	1.800	639	07/01/2020
212263AQ0	13620	Contra Costa County Redevelopment Agency		08/16/2017	750,000.00	729,067.50	747,271.35	1.750	A+	1.955	670	08/01/2020
798170AC0	13634	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	1,975,740.00	2,000,000.00	2.259	AA	2.259	670	08/01/2020
696624CC7	13592	PALM DESERT CA REDEV AGY TABS		01/31/2017	1,000,000.00	982,370.00	995,056.47	2.250	AA	2.510	731	10/01/2020
794881BS0	13544	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	628,777.45	660,658.49	1.750	AA-	2.000	1,004	07/01/2021
513802CE6	13540	Lancaster CA Redevelopment Agency		08/01/2016	500,000.00	481,485.00	501,674.50	2.125	AA	2.000	1,035	08/01/2021
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,439,175.00	2,500,000.00	2.367	Aa3	2.367	1,278	04/01/2022
		<b>Subtotal and Average</b>	<b>30,869,148.73</b>		<b>30,880,000.00</b>	<b>30,425,649.30</b>	<b>30,869,811.04</b>			<b>1.901</b>	<b>518</b>	
<b>Certificates of Deposit - Bank</b>												
1404203P3	13618	Capital One Bank USA NA		07/19/2017	250,000.00	250,000.00	250,000.00	1.700		1.700	291	07/19/2019
14042RGL9	13617	Capital One NA		07/19/2017	250,000.00	250,000.00	250,000.00	1.700		1.700	291	07/19/2019
2546726A1	13619	DISCOVER BANK		07/19/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	291	07/19/2019
02006L4D2	13616	ALLY BANK		07/20/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	294	07/22/2019
		<b>Subtotal and Average</b>	<b>1,000,000.00</b>		<b>1,000,000.00</b>	<b>1,000,000.00</b>	<b>1,000,000.00</b>			<b>1.675</b>	<b>292</b>	

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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3136G2PF8	13457	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,995,800.00	5,000,000.00	1.125	Aaa	1.125	28	10/29/2018
3134GAK78	13586	FED HOME LOAN MORTGAGE CORP		01/25/2017	5,000,000.00	4,984,530.00	5,000,000.00	1.350	Aaa	1.350	116	01/25/2019
3133EFWX1	13475	Federal Farm Credit Bank		01/28/2016	5,000,000.00	4,978,695.00	5,000,000.00	1.270	Aaa	1.270	119	01/28/2019
3135G0J46	13488	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,978,590.00	5,000,000.00	1.250	Aaa	1.250	148	02/26/2019
3136G2P35	13443	FED NATIONAL MORTGAGE ASSN		09/30/2015	5,000,000.00	4,973,355.00	5,000,000.00	1.300	Aaa	1.300	179	03/29/2019
3135G0G23	13454	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,967,575.00	5,000,000.00	1.300	Aaa	1.300	210	04/29/2019
3133EF7L5	13512	Federal Farm Credit Bank		05/16/2016	5,000,000.00	4,953,510.00	5,000,000.00	1.170	Aaa	1.170	227	05/16/2019
3136G3MH5	13521	FED NATIONAL MORTGAGE ASSN		06/09/2016	3,820,000.00	3,789,279.56	3,819,914.75	1.250	Aaa	1.253	241	05/30/2019
3135G0K93	13523	FED NATIONAL MORTGAGE ASSN		06/28/2016	5,000,000.00	4,952,835.00	5,000,000.00	1.250	Aaa	1.250	270	06/28/2019
3134G9Q75	13531	FED HOME LOAN MORTGAGE CORP		07/26/2016	5,000,000.00	4,947,225.00	5,000,000.00	1.250	Aaa	1.250	298	07/26/2019
3134GAAF1	13548	FED HOME LOAN MORTGAGE CORP		08/23/2016	5,000,000.00	4,940,760.00	5,000,000.00	1.300	Aaa	1.300	326	08/23/2019
3135G0N41	13550	FED NATIONAL MORTGAGE ASSN		08/23/2016	5,000,000.00	4,940,530.00	5,000,000.00	1.250	Aaa	1.250	326	08/23/2019
3135G0P23	13557	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,937,900.00	5,000,000.00	1.250	Aaa	1.250	326	08/23/2019
3134GAFY5	13558	FED HOME LOAN MORTGAGE CORP		08/30/2016	10,000,000.00	9,881,150.00	10,000,000.00	1.300	Aaa	1.300	331	08/28/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3,000,000.00	2,965,521.00	3,000,000.00	1.500	Aaa	1.500	359	09/25/2019
3134GARV8	13568	FED HOME LOAN MORTGAGE CORP		10/28/2016	5,000,000.00	4,926,780.00	5,000,000.00	1.300	Aaa	1.300	389	10/25/2019
3133EFKY2	13455	Federal Farm Credit Bank		10/28/2015	5,000,000.00	4,932,960.00	5,000,000.00	1.250	Aaa	1.250	392	10/28/2019
3136G4EM1	13567	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,925,020.00	5,000,000.00	1.250	Aaa	1.250	392	10/28/2019
3136G2YA9	13492	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,927,260.00	5,000,000.00	1.400	Aaa	1.400	421	11/26/2019
3130AA4M7	13572	Federal Home Loan Bank		12/02/2016	5,000,000.00	4,929,075.00	5,000,000.00	1.500	Aaa	1.500	427	12/02/2019
3130A8FB4	13520	Federal Home Loan Bank		06/13/2016	5,000,000.00	4,918,375.00	5,000,000.00	1.350	Aaa	1.350	438	12/13/2019
3134GAYY4	13573	FED HOME LOAN MORTGAGE CORP		12/30/2016	5,000,000.00	4,923,670.00	5,000,000.00	1.500	Aaa	1.500	455	12/30/2019
3133EFXM4	13479	Federal Farm Credit Bank		02/03/2016	5,000,000.00	4,920,450.00	5,000,000.00	1.520	Aaa	1.520	490	02/03/2020
3133EGBL8	13513	Federal Farm Credit Bank		05/19/2016	5,000,000.00	4,886,000.00	5,000,000.00	1.370	Aaa	1.370	596	05/19/2020
3134G9GF8	13510	FED HOME LOAN MORTGAGE CORP		05/26/2016	3,750,000.00	3,673,173.75	3,750,000.00	1.500	Aaa	1.500	603	05/26/2020
3133EGSA4	13564	Federal Farm Credit Bank		09/29/2016	5,000,000.00	4,861,140.00	5,000,000.00	1.320	Aaa	1.320	693	08/24/2020
3135G0N66	13552	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,862,775.00	5,000,000.00	1.400	Aaa	1.400	693	08/24/2020
3136G35C5	13556	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,856,720.00	5,000,000.00	1.400	Aaa	1.400	697	08/26/2020
3133EH4R1	13635	Federal Farm Credit Bank		10/06/2016	10,000,000.00	9,789,480.00	10,000,000.00	2.120	Aaa	2.120	728	09/28/2020
3133EGXU4	13555	Federal Farm Credit Bank		10/06/2016	5,000,000.00	4,856,635.00	5,000,000.00	1.370	Aaa	1.370	736	10/06/2020
3136G4PJ6	13621	FED NATIONAL MORTGAGE ASSN		10/13/2017	5,000,000.00	4,895,445.00	4,999,152.78	1.850	Aaa	1.859	743	10/13/2020
3130A6MH7	13447	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,884,920.00	5,000,000.00	1.720	Aaa	1.720	758	10/28/2020
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	4,000,000.00	3,907,936.00	4,000,000.00	1.720	Aaa	1.720	758	10/28/2020
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	3,210,000.00	3,136,118.64	3,210,000.00	1.720	Aaa	1.720	758	10/28/2020
3130ACLPT	13622	Federal Home Loan Bank		10/30/2017	5,000,000.00	4,894,415.00	5,000,000.00	1.950	Aaa	1.950	766	11/05/2020
3134G9HL4	13509	FED HOME LOAN MORTGAGE CORP		05/25/2016	5,000,000.00	4,863,925.00	5,000,000.00	1.625	Aaa	1.625	786	11/25/2020

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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EGU37	13560	Federal Farm Credit Bank		12/14/2016	5,000,000.00	4,890,415.00	5,000,000.00	1.830	Aaa	1.830	805	12/14/2020
3130ACUL6	13630	Federal Home Loan Bank		12/14/2017	5,000,000.00	4,900,135.00	5,000,000.00	2.000	Aaa	2.000	805	12/14/2020
3130ACYL2	13631	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,906,665.00	5,000,000.00	2.100	Aaa	2.100	820	12/29/2020
3130ACYL2	13632	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,906,665.00	5,000,000.00	2.100	Aaa	2.100	820	12/29/2020
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5,000,000.00	4,825,065.00	5,000,000.00	1.330	Aaa	1.330	821	12/30/2020
3133EGMP7	13530	Federal Farm Credit Bank		07/19/2016	5,000,000.00	4,842,735.00	5,000,000.00	1.440	Aaa	1.440	841	01/19/2021
3130A8P80	13527	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,836,140.00	5,000,000.00	1.400	Aaa	1.400	841	01/19/2021
3130A8P80	13528	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,836,140.00	5,000,000.00	1.400	Aaa	1.400	841	01/19/2021
3136G4RB1	13636	FED NATIONAL MORTGAGE ASSN		01/26/2018	5,000,000.00	4,907,670.00	5,000,000.00	2.150	Aaa	2.150	848	01/26/2021
3133EGA28	13516	Federal Farm Credit Bank		05/17/2016	5,000,000.00	4,852,700.00	5,000,000.00	1.580	Aaa	1.580	870	02/17/2021
3130A7BT1	13483	Federal Home Loan Bank		02/26/2016	5,000,000.00	4,866,645.00	5,000,000.00	1.730	Aaa	1.734	879	02/26/2021
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,858,130.00	5,000,000.00	1.650	Aaa	1.650	882	03/01/2021
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,858,130.00	5,000,000.00	1.650	Aaa	1.650	882	03/01/2021
3134G99Q8	13549	FED HOME LOAN MORTGAGE CORP		08/25/2016	3,250,000.00	3,141,667.75	3,250,000.00	1.680	Aaa	1.680	1,059	08/25/2021
3133EGSH9	13561	Federal Farm Credit Bank		09/01/2016	2,600,000.00	2,494,341.20	2,599,241.67	1.460	Aaa	1.470	1,066	09/01/2021
3130AEVB3	13658	Federal Home Loan Bank		09/14/2018	5,000,000.00	4,998,615.00	4,998,523.61	3.000	Aaa	3.011	1,079	09/14/2021
3136G4DJ9	13562	FED NATIONAL MORTGAGE ASSN		09/30/2016	5,000,000.00	4,772,470.00	5,000,000.00	1.510	Aaa	1.510	1,095	09/30/2021
3136G4DJ9	13563	FED NATIONAL MORTGAGE ASSN		09/30/2016	2,500,000.00	2,386,235.00	2,500,000.00	1.510	Aaa	1.510	1,095	09/30/2021
3136G4EY1	13569	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,759,650.00	4,999,538.75	1.625	Aaa	1.628	1,123	10/28/2021
3133EHN58	13628	Federal Farm Credit Bank		11/03/2017	5,000,000.00	4,867,150.00	5,000,000.00	2.140	Aaa	2.140	1,127	11/01/2021
3130AAHC5	13582	Federal Home Loan Bank		12/22/2016	5,000,000.00	4,879,920.00	5,000,000.00	2.400	Aaa	2.400	1,178	12/22/2021
3133EHG56	13604	Federal Farm Credit Bank		04/25/2017	5,000,000.00	4,812,740.00	5,000,000.00	2.030	Aaa	2.030	1,302	04/25/2022
3133EHNV1	13612	Federal Farm Credit Bank		06/20/2017	5,000,000.00	4,800,430.00	5,000,000.00	2.050	Aaa	2.050	1,358	06/20/2022
3130ACKG8	13623	Federal Home Loan Bank		11/01/2017	5,000,000.00	4,826,770.00	5,000,000.00	2.200	Aaa	2.200	1,484	10/24/2022
3133EHM34	13626	Federal Farm Credit Bank		11/01/2017	5,000,000.00	4,817,550.00	5,000,000.00	2.230	Aaa	2.230	1,492	11/01/2022
3134GSCD5	13638	FED HOME LOAN MORTGAGE CORP		01/30/2018	5,000,000.00	4,817,550.00	4,987,834.72	2.550	Aaa	2.561	1,582	01/30/2023
3134GSFJ9	13720	FED HOME LOAN MORTGAGE CORP		03/15/2018	3,000,000.00	2,959,707.00	3,000,000.00	3.000	Aaa	3.000	1,626	03/15/2023
3134GSKY0	13652	FED HOME LOAN MORTGAGE CORP		05/15/2018	5,000,000.00	4,981,940.00	5,000,000.00	3.200	Aaa	3.200	1,687	05/15/2023
3134GSRV9	13656	FED HOME LOAN MORTGAGE CORP		07/30/2018	5,000,000.00	4,953,705.00	5,000,000.00	3.250	Aaa	3.250	1,759	07/26/2023
<b>Subtotal and Average</b>					<b>319,130,000.00</b>	<b>312,508,759.90</b>	<b>319,124,206.28</b>			<b>1.685</b>	<b>728</b>	
<b>Treasury Securities - Coupon</b>												
912828U32	13570	US TREASURY		11/17/2016	5,000,000.00	4,906,835.00	4,984,614.45	1.000	Aaa	1.280	410	11/15/2019
912828U32	13578	US TREASURY		12/02/2016	2,500,000.00	2,453,417.50	2,488,003.14	1.000	Aaa	1.438	410	11/15/2019
912828Z22	13625	US TREASURY		10/19/2017	2,500,000.00	2,440,332.50	2,496,269.03	1.625	Aaa	1.700	745	10/15/2020
912828U65	13577	US TREASURY		12/02/2016	2,500,000.00	2,413,477.50	2,488,488.13	1.750	Aaa	1.903	1,156	11/30/2021

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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Subtotal and Average</b>			<b>12,456,189.33</b>		<b>12,500,000.00</b>	<b>12,214,062.50</b>	<b>12,457,374.75</b>			<b>1.520</b>	<b>626</b>	
<b>Corporate Bonds - Coupon</b>												
06050TME9	13534	BANK OF AMERICA CORP		07/19/2016	2,370,000.00	2,368,426.32	2,372,581.48	2.050	A1	1.443	67	12/07/2018
06050TME9	13637	BANK OF AMERICA CORP		01/05/2018	5,000,000.00	4,996,680.00	5,000,298.19	2.050	A1	2.016	67	12/07/2018
36962G7G3	13648	GE CAPITAL		04/12/2018	2,500,000.00	2,497,532.50	2,498,201.29	2.300	A2	2.553	105	01/14/2019
037833BQ2	13487	APPLE INC		02/23/2016	2,000,000.00	1,994,646.00	1,999,955.57	1.700	Aa1	1.706	144	02/22/2019
30231GAP7	13495	EXXON MOBIL CORPORATION		03/04/2016	2,500,000.00	2,492,095.00	2,500,668.52	1.708	Aaa	1.642	151	03/01/2019
30231GAP7	13645	EXXON MOBIL CORPORATION		03/05/2018	5,000,000.00	4,984,190.00	4,988,707.87	1.708	Aaa	2.259	151	03/01/2019
14912L6W6	13646	CATERPILLAR		03/13/2018	3,000,000.00	2,989,578.00	2,992,353.66	1.900	A3	2.446	172	03/22/2019
90331HMY6	13679	US BANK NA CINCINNATI		01/19/2018	5,000,000.00	4,965,690.00	4,979,724.29	1.400	A1	2.125	207	04/26/2019
06406HCU1	13642	BANK OF NEW YORK MELLON		02/23/2018	4,500,000.00	4,488,120.00	4,492,611.04	2.200	A1	2.468	226	05/15/2019
22546QAN7	13649	Credit Suisse New York		04/13/2018	2,240,000.00	2,233,002.24	2,234,062.01	2.300	A1	2.710	239	05/28/2019
17325FAF5	13647	CITIBANK NA		04/05/2018	5,000,000.00	4,952,870.00	4,958,665.20	1.850	A1	2.730	352	09/18/2019
713448DJ4	13566	PEPICSO INC		10/06/2016	3,000,000.00	2,958,738.00	2,999,848.47	1.350	A1	1.355	368	10/04/2019
718172CC1	13650	Philip Morris Int'l Inc		04/20/2018	2,000,000.00	1,977,736.00	1,981,823.59	1.875	A2	2.737	396	11/01/2019
46625HKAT	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000.00	2,474,417.50	2,496,618.25	2.250	A3	2.360	479	01/23/2020
037833CS7	13609	APPLE INC		05/11/2017	3,000,000.00	2,949,786.00	2,998,356.67	1.800	Aa1	1.835	598	05/11/2020
25468PDU7	13678	Walt Disney Company		06/06/2017	3,000,000.00	2,943,267.00	2,998,051.97	1.800	A2	1.840	613	06/05/2020
594918AH7	13657	Microsoft Corporation		07/16/2018	5,000,000.00	5,027,855.00	5,028,301.89	3.000	Aaa	2.705	731	10/01/2020
06051GG89	13651	BANK OF AMERICA CORP		05/09/2018	2,500,000.00	2,446,447.50	2,456,204.44	2.151	A3	3.021	770	11/09/2020
037833DJ6	13629	APPLE INC		11/13/2017	2,500,000.00	2,455,507.50	2,494,990.56	2.000	Aa1	2.098	774	11/13/2020
89236TDZ5	13613	TOYOTA CREDIT CORPORATION		06/29/2017	4,000,000.00	3,817,084.00	4,000,000.00	2.000	Aa3	2.000	820	12/29/2020
48125LRK0	13640	JP MORGAN		02/01/2018	5,000,000.00	4,962,510.00	5,000,000.00	2.604	Aa3	2.604	854	02/01/2021
478160BS2	13655	Johnson & Johnson		07/05/2018	3,050,000.00	2,953,928.05	2,973,475.95	1.650	Aaa	2.733	882	03/01/2021
64952WCE1	13533	NEW YORK LIFE GL		07/15/2016	3,000,000.00	2,910,933.00	3,027,488.15	2.000	Aaa	1.623	925	04/13/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	4,814,820.00	4,997,351.19	2.100	A2	2.120	1,029	07/26/2021
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,874,445.00	5,000,000.00	2.125	Aa3	2.125	1,367	06/29/2022
<b>Subtotal and Average</b>			<b>89,462,801.84</b>		<b>87,660,000.00</b>	<b>86,530,304.61</b>	<b>87,470,340.25</b>			<b>2.232</b>	<b>528</b>	
<b>Amortized U.S. Treasury Strip Bonds</b>												
912833KJ3	13680	U.S. TREASURY STRIP		01/26/2018	5,000,000.00	4,959,215.00	4,964,237.66			1.935	137	02/15/2019
<b>Subtotal and Average</b>			<b>4,960,452.60</b>		<b>5,000,000.00</b>	<b>4,959,215.00</b>	<b>4,964,237.66</b>			<b>1.935</b>	<b>137</b>	
<b>Treasury Discounts - Amortizing</b>												
912796QM4	13654	US TREASURY		07/03/2018	5,000,000.00	4,912,530.00	4,917,821.18	2.250	Aaa	2.352	262	06/20/2019
<b>Subtotal and Average</b>			<b>4,913,330.63</b>		<b>5,000,000.00</b>	<b>4,912,530.00</b>	<b>4,917,821.18</b>			<b>2.352</b>	<b>262</b>	

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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Supranationals</b>												
45905UVC5	13482	WORLD BANK		02/26/2016	5,000,000.00	4,978,910.00	5,000,000.00	1.350	Aaa	1.350	148	02/26/2019
459058FC2	13500	WORLD BANK		04/26/2016	5,000,000.00	4,962,690.00	5,000,000.00	1.250	Aaa	1.250	207	04/26/2019
459058FC2	13502	WORLD BANK		04/26/2016	5,000,000.00	4,962,690.00	5,000,000.00	1.250	Aaa	1.250	207	04/26/2019
459058FB4	13511	WORLD BANK		05/09/2016	3,880,000.00	3,853,119.36	3,879,813.64	1.300	Aaa	1.309	207	04/26/2019
45905UQ23	13624	WORLD BANK		10/30/2017	5,000,000.00	4,904,030.00	5,000,000.00	2.000	Aaa	2.000	760	10/30/2020
		<b>Subtotal and Average</b>	<b>23,879,800.45</b>		<b>23,880,000.00</b>	<b>23,661,439.36</b>	<b>23,879,813.64</b>			<b>1.437</b>	<b>310</b>	
		<b>Total and Average</b>	<b>533,942,991.93</b>		<b>536,221,118.05</b>	<b>527,383,078.72</b>	<b>535,864,722.85</b>			<b>1.821</b>	<b>583</b>	

**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Cash**  
**September 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		<b>Average Balance</b>	0.00			43,750.00	43,750.00				0
				Accrued Interest at Purchase		43,750.00					
				Subtotal			43,750.00				
		<b>Total Cash and Investments</b>	533,942,991.93		536,221,118.05	527,426,828.72	535,898,472.85			1.821	583
				Cash		1,511,612.42					
				Accrued Interest		2,364,937.45					
				Total		531,303,378.59					

## COMPLIANCE REPORT

Pooled Investment Portfolio  
As of 09/30/2018

	Diversification			Credit Quality			Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	Portfolio compliance	
Collateralized Money Market	3.69%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Certificates of Deposit	0.19%	30%	In compliance	n/a	n/a	In compliance	In compliance
Municipal Bonds	5.75%	100%	In compliance	Aa2/Aa3/A1/A2	A or better	In compliance	In compliance
US Treasury Securities	4.18%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	16.37%	30%	In compliance	Aaa/Aa1/Aa3/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	59.08%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	4.47%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
LAIF	5.99%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	0.29%	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

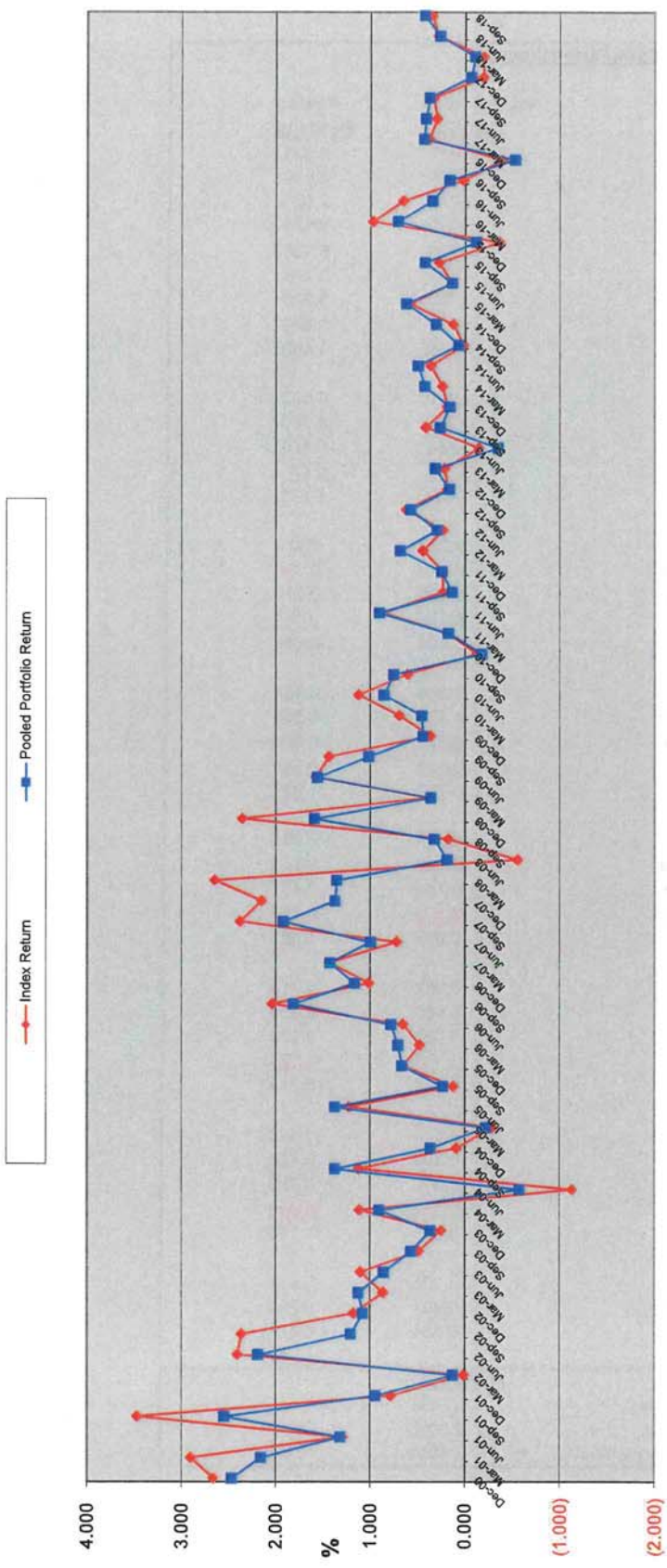
Portfolio Value 531,303,379

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POOL PORTFOLIO

	<u>September 30, 2018</u>	
	Market Value	% of Total
FHLB	73,576,390.64	13.85%
FHLMC	68,820,848.50	12.95%
FNMA	79,829,109.56	15.03%
FFCB	90,282,411.20	16.99%
<b>Total Fed Agencies</b>	<b>312,508,759.90</b>	<b>58.82%</b>
<b>OTHER PORTFOLIO INVESTMENTS</b>	<b>218,794,618.69</b>	<b>41.18%</b>
<b>Total Investments</b>	<b>531,303,378.59 *</b>	<b>100.00%</b>

note: \* Includes Cash in Bank and Accrued Interest Receivable

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



Quarters

<b>Pooled Portfolio - Total Return Performance</b>			
		<b>ML 1-3 Index Corp/Gov</b>	<b>Pooled Portfolio</b>
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	Annual	1.540	1.490
2012	1st quarter	0.450	0.690
	2nd quarter	0.237	0.300
	3rd quarter	0.582	0.625
	4th quarter	<u>0.198</u>	<u>0.173</u>
		1.467	1.788
2013	1st quarter	0.220	0.320
	2nd quarter	-0.140	-0.340
	3rd quarter	0.420	0.270
	4th quarter	<u>0.196</u>	<u>0.167</u>
		0.696	0.417
2014	1st quarter	0.246	0.434
	2nd quarter	0.370	0.503
	3rd quarter	0.028	0.074
	4th quarter	<u>0.133</u>	<u>0.310</u>
		0.777	1.321
2015	1st quarter	0.594	0.628
	2nd quarter	0.143	0.141
	3rd quarter	0.284	0.431
	4th quarter	-0.350	-0.113
		0.671	1.087
2016	1st quarter	0.982	0.713
	2nd quarter	0.660	0.350
	3rd quarter	0.027	0.170
	4th quarter	-0.385	-0.520
		1.284	0.713
2017	1st quarter	0.393	0.440
	2nd quarter	0.303	0.419
	3rd quarter	0.342	0.380
	4th quarter	-0.182	-0.059
		0.856	1.180
2018	1st quarter	-0.185	-0.097
	2nd quarter	0.291	0.269
	3rd quarter	0.354	0.431
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Pooled Portfolio effective yield		<b>1.78%</b>	
State Treasurer's LAIF yield		2.00%	
2 Year Average US Treasury yield		2.66%	

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

Investment Type	Fiscal Year Total												
	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	1st Qtr 2019	2nd Qtr 2019	3rd Qtr 2019	4th Qtr 2019
Money Market	20.30	9.52	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market Collateralized	1.77	1.71	12.48	12.91	16.74	9.14	7.25	3.97	3.54	3.69	0.00	0.00	0.00
Municipal Bonds	5.81	4.61	12.66	12.62	13.00	4.97	4.01	5.80	5.78	5.75	0.00	0.00	0.00
Corporate Bonds - Coupon	12.16	13.40	27.70	25.94	22.67	21.65	16.36	17.12	15.47	16.37	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	0.00
Federal Agency Issues - Coupon	41.32	49.13	30.73	36.55	43.39	43.45	49.70	55.86	60.37	59.08	0.00	0.00	0.00
Repurchase Agreements	0.00	3.28	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.	16.54	16.14	13.32	9.04	1.47	13.09	14.38	9.07	6.47	5.99	0.00	0.00	0.00
Cash	2.10	1.87	2.58	2.72	2.50	3.76	0.68	0.44	0.43	0.29	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	3.93	3.37	2.99	3.26	4.18	0.00	0.00	0.00
Supranationals	0.00	0.00	0.00	0.00	0.00	0.00	4.25	3.76	4.49	4.47	0.00	0.00	0.00
Bank Notes	0.00	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	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.99	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	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	0.00
Certificates of Deposit	0.00	0.33	0.52	0.22	0.23	0.00	0.00	0.00	0.19	0.19	0.00	0.00	0.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

## II. Capital Endowment Portfolio





**CITY OF PASADENA**  
**Capital Endowment Portfolio**

Vicken Erganian  
City Treasurer

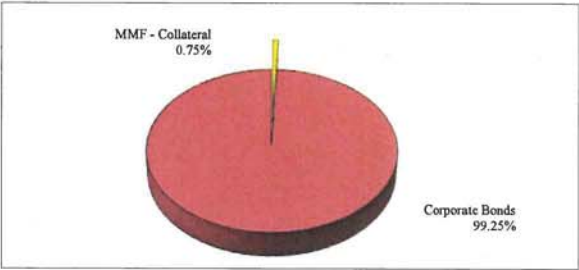
**September 2018**

**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 June 11, 2018. 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 09/30/2018**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	14,634	0.75%
Corporate Bonds	1,931,653	99.25%
<b>TOTALS:</b>		
	<b>1,946,287</b>	<b>100.00%</b>
Accrued Interest Receivable	11,750	
<b>GRAND TOTAL:</b>		
	<b>1,958,037</b>	



**PORTFOLIO LIQUIDITY AS OF 09/30/2018**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	14,634	0.75%
31 days - 1 Year	1,945,000	99.25%
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%
<b>TOTAL:</b>	<b>1,959,634</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-18	Aug-18	Jul-18	Jun-18	May-18	Apr-18
Month-End Mkt Value	1,958,037	1,955,468	1,949,795	1,945,408	1,942,386	1,937,154
Modified Duration	0.55	0.64	0.72	0.80	0.88	0.96
Weighted Average Maturity	0.56	0.64	0.73	0.81	0.90	0.98
Current Book Yield to Maturity	2.170%	2.169%	2.169%	2.168%	2.167%	2.166%
Effective Yield - Year to Date	2.150%	2.130%	2.130%	1.710%	1.670%	1.620%
Interest Earned	2,295	2,294	2,294	2,292	2,292	2,274
Fiscal Year To Date Interest Earned	6,884	4,589	2,294	11,721	9,429	7,137
Fair Value Change Gain/(Loss)	274	3,378	2,093	729	2,941	1,284
Fiscal Year To Date change in fair value	5,746	5,471	2,093	14,353	13,624	10,683
Total Fiscal YTD earnings	12,629	10,060	4,387	26,074	23,052	17,820

**CAPITAL ENDOWMENT**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Collateralized Money Market</b>												
SYS13057	13057	EAST WEST BANK	14,633.65		14,633.65	14,633.65	14,633.65	2.140		2.140	1	
		<b>Subtotal and Average</b>	<b>14,633.65</b>		<b>14,633.65</b>	<b>14,633.65</b>	<b>14,633.65</b>	<b>2.140</b>		<b>2.140</b>	<b>1</b>	
<b>Corporate Bonds - Coupon</b>												
90331HMY6	13639	US BANK NA CINCINNATI	1,936,029.73	01/31/2018	1,945,000.00	1,931,653.41	1,936,622.29	1.400	A1	2.170	207	04/26/2019
		<b>Subtotal and Average</b>	<b>1,936,029.73</b>		<b>1,945,000.00</b>	<b>1,931,653.41</b>	<b>1,936,622.29</b>			<b>2.170</b>	<b>207</b>	
		<b>Total and Average</b>	<b>1,950,663.38</b>		<b>1,959,633.65</b>	<b>1,946,287.06</b>	<b>1,951,255.94</b>			<b>2.170</b>	<b>205</b>	
					Accrued Interest	11,749.77						
					<b>Total</b>	<b>1,958,036.83</b>						

**COMPLIANCE REPORT**

**Capital Endowment Portfolio  
As of 09/30/2018**

		Diversification		Credit Quality		Maturity
Collateralized Money Market Corporate Bonds	Portfolio % of total 99.25% State Gov't Code limits 100% 30%* Portfolio compliance In compliance In compliance	Portfolio Credit Quality 102% Collateral A1	Credit Quality per Gov Code 102% Collateral A or better	Portfolio compliance In compliance In compliance	Maturity In compliance In compliance	
	100.00%					

Portfolio Value 1,958,037

\*Pertains to 30% of entire agency portfolio

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

	<u>September 30, 2018</u>	
	Market Value	% of Total
US Bank NA Cincinnati	1,931,653.41	98.65%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	-	0.00%
OTHER PORTFOLIO INVESTMENTS	26,383.42	1.35%
Total Investments	1,958,036.83 *	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 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	1st Qtr 2019	2nd Qtr 2019	3rd Qtr 2019	4th Qtr 2019
Money Market - Collateralized	53.86	44.09	100.00	100.00	100.00	100.00	100.00	1.80	0.75	0.75	0.00	0.00	0.00
Federal Agency Issues - Coupon	46.14	55.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Corporate Bonds - Coupon	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	99.25	99.25	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	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	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	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	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	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	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	98.20	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	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	0.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

### III. Power Reserve Portfolio



**CITY OF PASADENA**  
**Power Reserve Portfolio**

Vicken Erganian  
City Treasurer

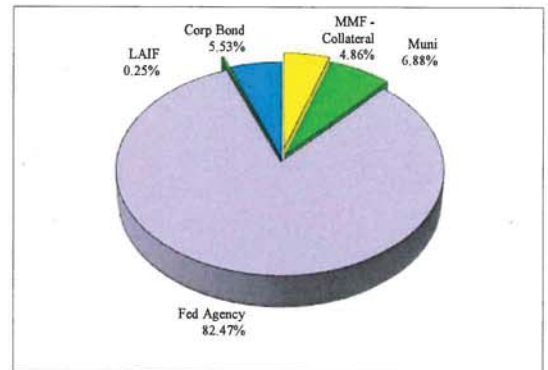
September 2018

**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 June 11, 2018. 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 09/30/2018**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	3,368,858	4.86%
Municipal Bonds	4,767,753	6.88%
Federal Agencies	57,133,167	82.47%
L.A.I.F.	170,253	0.25%
Corporate Bonds	3,833,749	5.53%
<b>TOTALS:</b>	<b>69,273,780</b>	<b>100.00%</b>
Accrued Interest Receivable	324,433	
<b>GRAND TOTAL:</b>	<b>69,598,212</b>	



**PORTFOLIO LIQUIDITY AS OF 09/30/2018**

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	3,539,111	4.90%
31 days - 1 Year	2,960,000	4.09%
1 - 2 Years	5,000,000	6.92%
2 - 3 Years	36,500,000	50.48%
3 - 4 Years	-	0.00%
4 - 5 Years	3,300,000	4.56%
Over 5 Years	21,000,000	29.05%
<b>TOTAL:</b>	<b>72,299,111</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-18	Aug-18	Jul-18	Jun-18	May-18	Apr-18
Month-End Market Value	69,598,212	69,848,595	69,414,899	69,565,043	69,536,337	69,025,416
Modified Duration	3.44	3.53	3.61	3.69	3.77	3.85
Weighted Average Maturity	3.73	3.81	3.90	3.99	4.08	4.17
Current Book Yield to Maturity	1.914%	1.911%	1.907%	1.903%	1.894%	1.893%
Effective Yield - Year to Date	1.900%	1.870%	1.870%	1.850%	1.840%	1.840%
Interest Earned	114,807	114,434	114,111	113,422	113,057	112,766
Fiscal Year To Date Interest Earned	343,352	228,545	114,111	1,311,609	1,198,187	1,085,130
Fair Value Change Gain/(Loss)	(365,190)	319,262	(264,255)	(84,716)	397,864	(456,174)
Fiscal Year To Date change in fair value	(310,183)	55,007	(264,255)	(1,199,113)	(1,114,397)	(1,512,261)
Total Fiscal YTD Earnings	33,170	283,552	(150,144)	112,496	83,790	(427,131)

**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2018**

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												
SY56184	6184	Local Agency Investment Fund	170,253.15		170,253.15	170,253.15	170,253.15	2.090		2.090	1	
		<b>Subtotal and Average</b>	<b>170,253.15</b>		<b>170,253.15</b>	<b>170,253.15</b>	<b>170,253.15</b>			<b>2.090</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SY513066	13066	EAST WEST BANK	3,368,857.91		3,368,857.91	3,368,857.91	3,368,857.91	2.140		2.140	1	
		<b>Subtotal and Average</b>	<b>3,368,857.91</b>		<b>3,368,857.91</b>	<b>3,368,857.91</b>	<b>3,368,857.91</b>			<b>2.140</b>	<b>1</b>	
<b>Municipal Bonds</b>												
702282ND2	13335	PASADENA UNIFIED SCH DIST GO B		03/21/2014	1,000,000.00	999,430.00	1,000,064.34	1.861	Aa2	1.760	31	11/01/2018
624454LA0	13221	MT VIEW LOS ALTOS HS GO BONDS		10/18/2012	1,960,000.00	1,948,102.80	1,960,000.00	2.084	Aaa	2.084	304	08/01/2019
54465AGS5	13553	LA County Redevelopment TABs		08/25/2016	2,000,000.00	1,820,220.00	1,974,297.84	2.375	Aa3	2.560	2,892	09/01/2026
		<b>Subtotal and Average</b>	<b>4,934,262.51</b>		<b>4,960,000.00</b>	<b>4,767,752.80</b>	<b>4,934,362.18</b>			<b>2.213</b>	<b>1,284</b>	
<b>Federal Agency Issues - Coupon</b>												
3135G0N66	13551	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,862,775.00	5,000,000.00	1.400	Aaa	1.400	693	08/24/2020
3130A6MH7	13448	Federal Home Loan Bank		10/28/2015	4,600,000.00	4,494,126.40	4,600,000.00	1.720	Aaa	1.720	758	10/28/2020
3130A7QK4	13503	Federal Home Loan Bank		04/26/2016	5,000,000.00	4,853,725.00	5,000,000.00	1.700	Aaa	1.700	938	04/26/2021
3133EF5T0	13505	Federal Farm Credit Bank		05/03/2016	5,000,000.00	4,845,770.00	5,000,000.00	1.700	Aaa	1.700	945	05/03/2021
3130A8EN9	13518	Federal Home Loan Bank		06/14/2016	5,500,000.00	5,322,152.00	5,500,000.00	1.640	Aaa	1.640	987	06/14/2021
3133EGQP3	13555	Federal Farm Credit Bank		08/25/2016	5,000,000.00	4,797,425.00	4,997,108.94	1.440	Aaa	1.461	1,050	08/16/2021
3134G9X44	13547	FED HOME LOAN MORTGAGE CORP		08/25/2016	5,000,000.00	4,825,725.00	5,000,000.00	1.625	Aaa	1.625	1,059	08/25/2021
3133EGSH9	13560	Federal Farm Credit Bank		09/01/2016	2,400,000.00	2,302,468.80	2,399,300.00	1.460	Aaa	1.470	1,066	09/01/2021
3134GSDJ1	13641	FED HOME LOAN MORTGAGE CORP		02/28/2018	3,300,000.00	3,255,093.60	3,299,127.15	2.875	Aaa	2.881	1,511	02/28/2023
3133EGMD4	13529	Federal Farm Credit Bank		07/18/2016	5,000,000.00	4,656,545.00	5,000,000.00	2.070	Aaa	2.070	2,117	07/18/2024
3133EGFB6	13519	Federal Farm Credit Bank		08/16/2016	6,000,000.00	5,592,222.00	6,000,000.00	2.360	Aaa	2.360	2,450	06/16/2025
3133EF5W3	13507	Federal Farm Credit Bank		05/04/2016	3,000,000.00	2,768,814.00	3,000,000.00	2.650	Aaa	2.650	2,772	05/04/2026
3133EGNV3	13537	Federal Farm Credit Bank		07/27/2016	5,000,000.00	4,556,325.00	5,000,000.00	2.250	Aaa	2.250	2,856	07/27/2026
		<b>Subtotal and Average</b>	<b>59,795,477.95</b>		<b>59,800,000.00</b>	<b>57,133,166.80</b>	<b>59,795,536.09</b>			<b>1.891</b>	<b>1,473</b>	
<b>Corporate Bonds - Coupon</b>												
89236TDZ5	13614	TOYOTA CREDIT CORPORATION		06/29/2017	1,000,000.00	954,271.00	1,000,000.00	2.000	Aa3	2.000	820	12/29/2020
594918BP8	13541	Microsoft Corporation		08/08/2016	3,000,000.00	2,879,478.00	2,998,202.75	1.550	Aaa	1.572	1,042	08/08/2021
		<b>Subtotal and Average</b>	<b>3,998,177.38</b>		<b>4,000,000.00</b>	<b>3,833,749.00</b>	<b>3,998,202.75</b>			<b>1.679</b>	<b>986</b>	

Portfolio PASD  
AP  
PM (PRF\_PMT) 7.3.0



**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		<b>Total and Average</b>	72,262,901.89		72,299,111.06	69,273,779.66	72,267,212.08			1.914	1,361
		Accrued Interest				324,432.77					
		<b>Total</b>				69,598,212.43					

**COMPLIANCE REPORT**

**Power Reserve Portfolio  
As of 09/30/2018**

	Diversification			Credit Quality			Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	Portfolio compliance	
Collateralized Money Market	4.86%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Municipal Bonds	6.88%	100%	In compliance	Aaa/Aa2/Aa3	A or better	In compliance	In compliance
Corporate Bonds	5.53%	30%	In compliance	Aaa/Aa3	A or better	In compliance	In compliance
Federal Agency Issues	82.47%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
LAIF	<u>0.25%</u>	100%	In compliance	n/a	n/a	In compliance	In compliance
	100.00%						

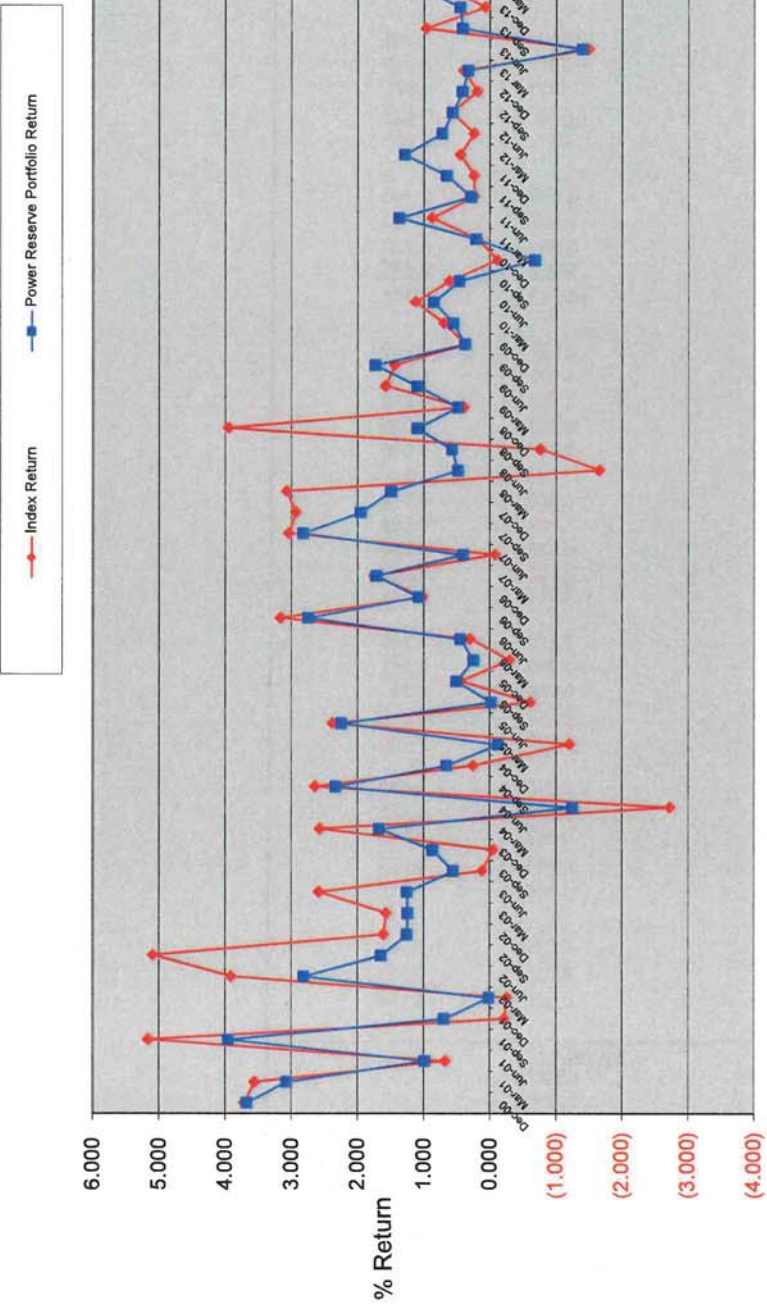
Portfolio Value 69,598,212

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

	<u>September 30, 2018</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	14,670,003.40	21.08%
FNMA	4,862,775.00	6.99%
FHLMC	8,080,818.60	11.61%
FFCB	29,519,569.80	42.41%
<b>Total Fed Agencies</b>	<b>57,133,166.80</b>	<b>82.09%</b>
<b>OTHER PORTFOLIO INVESTMENTS</b>	<b>12,465,045.63</b>	<b>17.91%</b>
<b>Total Investments</b>	<b>69,598,212.43</b>	<b>100.00%</b>

note: \* Includes Accrued Interest Receivable

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



Quarters

<b>Power Reserve Portfolio - Total Return Performance</b>			
		<b>ML Index</b>	<b>Power</b>
		<b>Corp/Gov</b>	<b>Reserve</b>
2003	Annual	4.214	3.940
2004	Annual	2.740	3.430
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	Annual	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
	3rd quarter	0.080	0.190
	4th quarter	<u>-1.840</u>	<u>-2.340</u>
		2.050	-0.393
2017	1st quarter	0.773	0.830
	2nd quarter	0.873	0.803
	3rd quarter	0.567	0.515
	4th quarter	<u>-0.398</u>	<u>0.071</u>
		1.815	2.219
2018	1st quarter	-0.890	-0.702
	2nd quarter	0.013	0.284
	3rd quarter	0.188	0.048
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Power Reserve effective yield		<b>1.90%</b>	
State Treasurer's LAIF yield		2.00%	
5 Year Average Treasury yield		2.80%	
** 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 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	4th Qtr 2018	1st Qtr 2019	2nd Qtr 2019	3rd Qtr 2019	4th Qtr 2019
Money Market - Collateralized	22.34	4.45	31.95	0.12	0.14	11.53	7.43	0.02	4.34	4.86	0.00	0.00	0.00
Municipal Bonds	0.00	9.00	8.44	18.04	18.91	10.83	7.24	7.00	6.92	6.88	0.00	0.00	0.00
Federal Agency Issues - Coupon	65.32	67.24	50.12	64.39	70.83	66.34	77.86	79.82	82.96	82.47	0.00	0.00	0.00
L.A.I.F.	9.86	9.78	0.25	0.25	0.25	0.24	0.24	0.24	0.24	0.25	0.00	0.00	0.00
Corporate Bonds - Coupon	2.49	9.53	9.24	17.19	9.87	11.06	7.23	12.92	5.54	5.53	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	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	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	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	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	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	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	0.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

## IV. Miscellaneous Portfolios

**Miscellaneous Funds  
September 30, 2018**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>City of Pasadena-Housing Successor Agency</u></b>					
Money Mkt Collateralized (East West Bank)	2.140%	10/1/2018	\$2,175,891.43	\$2,175,891.43	\$2,175,891.43
LAIF	2.090%	10/1/2018	\$1.39	\$1.39	\$1.39
Weighted Average Maturity = 1 day			<del>\$2,175,892.82</del>	<del>\$2,175,892.82</del>	<del>\$2,175,892.82</del>
<b><u>2002 Electric Revenue Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	2.140%	10/1/2018	\$236,828.93	\$236,828.93	\$236,828.93
FHLB 3130A6MH7	1.720%	10/28/2020	\$425,000.00	\$425,000.00	\$415,218.20
FNMA 3136G3NL5	1.625%	5/25/2021	\$4,800,000.00	\$4,800,000.00	\$4,628,923.20
Weighted Average Maturity = 2.49			<del>\$5,461,828.93</del>	<del>\$5,461,828.93</del>	<del>\$5,280,970.33</del>
<b><u>Annandale Assessment District</u></b>					
Municipal Bonds-Annandale Assessment	6.000%	9/2/2040	\$1,018,385.00	\$1,018,385.00	\$1,018,385.00
Weighted Average Maturity = 21.94					
<b><u>2010A Water Revenue Project Fund</u></b>					
LAIF	2.090%	10/1/2018	\$702.14	\$702.14	\$702.14
Weighted Average Maturity = 1 day			<del>\$702.14</del>	<del>\$702.14</del>	<del>\$702.14</del>



**Miscellaneous Funds  
September 30, 2018**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2010B Water Revenue Project Fund</u></b>					
LAIF	2.090%	10/1/2018	\$1,520.70	\$1,520.70	\$1,520.70
Weighted Average Maturity = 1 day					
<b><u>2012A Electric Parity Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	2.140%	10/1/2018	\$57,652.85	\$57,652.85	\$57,652.85
FHLB 3130A6MH7	1.720%	10/28/2020	\$1,265,000.00	\$1,265,000.00	\$1,235,884.76
Weighted Average Maturity = 1.99					
<b><u>2013A Electric Parity Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	2.140%	10/1/2018	\$417,571.82	\$417,571.82	\$417,571.82
FHLB 3130A6MH7	1.720%	10/28/2020	\$100,000.00	\$100,000.00	\$97,698.40
FNMA 3136G3A70	1.500%	7/27/2021	\$8,000,000.00	\$8,000,000.00	\$7,672,400.00
Weighted Average Maturity = 2.68					
<b><u>2013A Electric Project</u></b>					
Money Mkt Collateralized (East West Bank)	2.140%	10/1/2018	\$974.44	\$974.44	\$974.44
LAIF	2.090%	10/1/2018	\$7,715.70	\$7,715.70	\$7,715.70
Weighted Average Maturity = 1 day					

**Miscellaneous Funds  
September 30, 2018**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>HUD Section 108</u></b>					
Money Mkt Collateralized (East West Bank)	2.140%	10/1/2018	\$1,226,211.10	\$1,226,211.10	\$1,226,211.10
Weighted Average Maturity = 1 day			<u>\$1,226,211.10</u>	<u>\$1,226,211.10</u>	<u>\$1,226,211.10</u>
<b><u>2016A Electric Revenue Refunding Project</u></b>					
Money Mkt Collateralized (East West Bank)	2.140%	10/1/2018	\$4,501,647.88	\$4,501,647.88	\$4,501,647.88
Weighted Average Maturity = 1 day			<u>\$4,501,647.88</u>	<u>\$4,501,647.88</u>	<u>\$4,501,647.88</u>
<b><u>2016A Electric Revenue Refunding Reserve</u></b>					
Money Mkt Collateralized (East West Bank)	2.140%	10/1/2018	\$87,935.75	\$87,935.75	\$87,935.75
FHLB 3130AACM8	2.050%	12/6/2021	\$2,660,000.00	\$2,660,000.00	\$2,573,502.12
Weighted Average Maturity = 3.08			<u>\$2,747,935.75</u>	<u>\$2,747,935.75</u>	<u>\$2,661,437.87</u>
<b><u>2016A Electric Revenue Refunding Cost of Issuance</u></b>					
Money Mkt Collateralized (East West Bank)	2.140%	10/1/2018	\$27,163.25	\$27,163.25	\$27,163.25
Weighted Average Maturity = 1 day			<u>\$27,163.25</u>	<u>\$27,163.25</u>	<u>\$27,163.25</u>
<b><u>Falls Creek Collateral</u></b>					
Money Mkt Collateralized (East West Bank)	2.140%	10/1/2018	\$96,713.67	\$96,713.67	\$96,713.67
Weighted Average Maturity = 1 day			<u>\$96,713.67</u>	<u>\$96,713.67</u>	<u>\$96,713.67</u>
<b>GRAND TOTAL:</b>			<b>\$27,106,916.05</b>	<b>\$27,106,916.05</b>	<b>\$26,480,542.73</b>

## V. Investments Held by Trustees

Schedule of Funds Held by Trustee

CITY OF PASADENA

For Period Ending 9/30/2018

Market Yield 1.90%  
Maturity 10/01/18

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
<b>2017A Water Revenue Bonds</b>						
BNY Johanna K. Tokunaga (213) 630-6268	Debt Service-2017A Account #948165 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	25,863.51	25,863.51	25,863.51	10/01/18	1.90%
Lena Chan (213) 630-6253	Reserve Fund-2017A Account #948269 Federal Home Loan Mort Corp Cusp:3134GBFF4 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	1,180,000.00 26,793.88	1,180,000.00 26,793.88	1,148,317.00 26,793.88	04/27/22 10/01/18	2.25% 1.90%
	<b>Total</b>	<b>1,232,657.39</b>	<b>1,232,657.39</b>	<b>1,200,974.39</b>		
US Bank Ilse Vlach (213) 615-6051	Pasadena Public Financing Authority Interest Fund- Series 2016A Account #264433000 Fidelity Govt Profolio Cl Cusp:316175108	546,625.00	546,625.00	546,625.00	10/01/18	1.96%
Adriana Marshall (213) 615-6033	Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd Cl D 316175108	0.19	0.19	0.19	10/01/18	1.96%
	<b>Cost of Issuance- Series 2016A Account #264433003</b> First American Govt Obl Fd Cl D 31846V401	-	-	-	10/01/18	0.00%
	<b>Total</b>	<b>546,625.19</b>	<b>546,625.19</b>	<b>546,625.19</b>		
BNY Johanna K. Tokunaga (213) 630-6268	Pasadena 2015A COPS Bond COPS Base Rental-2015A Account #336964	-	-	-	10/01/18	0.00%
Lena Chan (213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/18	1.90%
	<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>		
BNY Johanna K. Tokunaga (213) 630-6268	Pasadena Tax Pension 2015AB Bond Bond Fund-2015A POB Account #479226	-	-	-	10/01/18	1.90%
Lena Chan (213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/18	0.00%
	<b>Bond Fund-2015A POB Account #479231</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/18	1.90%
	<b>Cash Balance</b>	-	-	-	10/01/18	0.00%
	<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>		
US Bank Ilse Vlach (213) 615-6051	2013 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (\$815431)	1.56	1.56	1.56	10/01/18	1.92%
Adriana Marshall (213) 615-6033	Fidelity Instl Mm Fds Government I CUSIP:316175108 Project Fund (\$815433)	32.88	32.88	32.88	10/01/18	1.98%
	<b>Fidelity Instl Mm Fds Government I CUSIP:316175108</b>	<b>34.44</b>	<b>34.44</b>	<b>34.44</b>		
	<b>Total</b>	<b>34.44</b>	<b>34.44</b>	<b>34.44</b>		

**Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 9/30/2018**

Market Yield 1.90%  
Maturity 10/01/18

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Water Revenue 2010AB <b>2010 A Parity Reserve Account #286245</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Federal Farm Credit Banks CUSIP:3133EFKY2 Cash <b>2010 B Parity Reserve Account #286248</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Federal Farm Credit Banks CUSIP:3133EFKY2 Cash <b>2010 A Debt Service Fund Account #286295</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS <b>Total</b>	21,486.08 1,565,000.00 - 4,118.81 300,000.00 - 315.65 1,890,920.54	21,486.08 1,564,608.75 - 4,118.81 299,925.00 - 315.65 1,890,454.29	21,486.08 1,544,013.35 - 4,118.81 295,977.00 - 315.65 1,865,910.89	10/01/18 10/28/19 10/01/18 10/01/18 10/28/19 10/01/18 10/01/18 10/01/18	1.90% 1.36% 0.00% 1.90% 1.36% 0.00% 1.90%
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6071	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds <b>Interest Fund (\$631591)</b> Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash <b>Principal Fund (\$631592)</b> Fidelity Instl Mm Fds Government I CUSIP:316175108 <b>Bond Reserve Fund (\$631593)</b> Federal Home Loan Bank Funds CUSIP: 3130A8KV4 Federal Home Loan Bank CUSIP:3133EGKV6 Federal Home Loan Bank CUSIP: 3130A8M42 Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash <b>Total</b>	192,798.66 - 277.10 5,000,000.00 5,500,000.00 5,000,000.00 71,186.23 15,764,261.99	192,798.66 - 277.10 5,000,000.00 5,500,000.00 5,000,000.00 71,186.23 15,764,261.99	192,798.66 - 277.10 4,735,150.00 5,039,320.00 4,610,450.00 71,186.23 14,649,181.99	10/01/18 10/01/18 10/01/18 06/27/24 07/12/27 07/18/28 10/01/18 10/01/18	1.96% 0.00% 1.96% 2.20% 2.50% 2.68% 1.96% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Electric Revenue Bonds 2009A <b>2009A Electric Bond Fund #281749</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS <b>Total</b>	4,864.85 4,864.85	4,864.85 4,864.85	4,864.85 4,864.85	10/01/18	1.90%
Wells Fargo Bank Tracy Mason (213) 253-7536 Mevelyn Hill (213) 253-7524 Tracy.Mason@wellsfargo.com	PPFA(Paseo Colorado Parking Facilities) 2008 <b>Bond Fund Account #23200100</b> Well Fargo Advantage Government Money Market Service Cash <b>Reserve Fund Account #23200101</b> Fed Natl Mig Assn CUSIP:3136G3TF2 <b>Cost of Issuance Fund Account #23200103</b> Well Fargo Advantage Government Money Market Service <b>Total</b>	36,634.13 - 2,000,000.00 2,036,634.13	36,634.13 - 2,000,000.00 2,036,634.13	36,634.13 - 1,963,120.00 1,999,754.13	10/01/18 10/01/18 12/30/19 10/01/18	1.67% 0.00% 1.22% 0.00%

Schedule of Funds Held by Trustee  
CITY OF PASADENA

For Period Ending 9/30/2018

Market Yield 1.90%  
Maturity 10/01/18

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena 2006, 2008, 2015 COP Reserves Reserve Account #281635 Federal Farm Credit Banks CUSIP: 3133EFKY2 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Cash Total	4,835,000.00 217,518.37 - 5,052,518.37	4,833,791.25 217,518.37 - 5,051,309.62	4,770,162.65 217,518.37 - 4,987,681.02	10/28/19 10/01/18 10/01/18 10/01/18	1.36% 1.90% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena 2008B COPS Cost of Issuance Fund #281739 Cash Interest Fund #281740 Goldman Sachs Fin Sq Pr Oblig #462 CUSIP: X9USDGSP7 Base Rental Fune #281742 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Reserve Fund #281207 Federal National Mortgage Association CUSIP 3136G4DJ9 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Cash Balance Total	- - - - - 1,230,000.00 57,101.07 - 1,287,101.07	- - - - - 1,230,000.00 57,101.07 - 1,287,101.07	- - - - - 1,174,022.70 57,101.07 - 1,231,123.77	10/01/18 10/01/18 10/01/18 10/01/18 10/01/18 09/30/21 10/01/18 10/01/18 10/01/18	0.00% 1.90% 1.90% 1.90% 1.51% 1.90% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena 2008A COPS Base Rental Fund #281732 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Cash Balance Interest Fund #281733 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Letter of Credit #281734 Bank of America CUS: S86494570 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Total	0.50 1.00 0.36 1.86	0.50 1.00 0.36 1.86	0.50 1.00 0.36 1.86	10/01/18 10/01/18 10/01/18 03/31/21 10/01/18	1.90% 0.00% 1.90% 0.00% 1.90%

**Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 9/30/2018**

Market Yield 1.90%  
Maturity 10/01/18

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Conf Ctr 2006AB  Base Rent 2006A #281715 AMBAC Insurance Poi#25713BE for \$27,139,972.15 DTD 9/7/06 Due 2/1/23 Cus: S86892630 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance	1.00 - 5.84	1.00 - 5.84	1.00 - 5.84	02/01/23 10/01/18 10/01/18	0.00% 1.90% 0.00%
	Reserve Fund #281722 Federal Natl Mtg Assn CUSIP:3135G0SY0 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	10,800,000.00 614,417.58	10,800,000.00 614,417.58	10,489,176.00 614,417.58	12/24/20 10/01/18	1.60% 1.90%
	Rebate Fund #281726 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance	156,689.66 2,646.71	156,689.66 2,646.71	156,689.66 2,646.71	10/01/18 10/01/18	1.90% 0.00%
	Prepayment #281735 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	- 11,573,760.79	- 11,573,760.79	- 11,262,936.79	10/01/18	0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena PFA 2006 Villa Parke/Fair Oaks/Lake Wash Revenue Fund #280703 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	78.45	78.45	78.45	10/01/18	1.90%
	Total	78.45	78.45	78.45		
BNY Johanna K. Tokunaga (213) 630-6268 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	250,493.43 -	250,493.43	250,493.43	10/01/18 10/01/18	1.90% 1.90%
	Total	250,493.43	250,493.43	250,493.43		
BNY Johanna K. Tokunaga (213) 630-6268 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 Special Fund #281126 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	30.52 83,688.15	30.52 83,688.15	30.52 83,688.15	10/01/18 10/01/18 10/01/18	1.90% 1.90% 1.90%
	Total	83,718.67	83,718.67	83,718.67	10/01/18	1.90%

Schedule of Funds Held by Trustee  
CITY OF PASADENA

For Period Ending 9/30/2018

Market Yield 1.90%  
Maturity 10/01/18

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	2006 Villa/Parke TABS Reserve Fund #281132 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Special Fund #281134 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	8,982.57 8,985.59	8,982.57 8,985.59	8,982.57 8,985.59	10/01/18 10/01/18	1.90% 1.90%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Water Revenue 2003 Parity Reserve Account #281651 Federal National Mtg Assoc CUSIP:3136G3SJ5 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total	3,000,000.00 42,404.39 -	2,998,500.00 42,404.39 -	2,876,580.00 42,404.39 -	06/30/21 10/01/18 10/01/18	1.50% 1.90% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 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 CUSIP: 3136G3SJ5 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total Funds	2,000,000.00 179,539.56 -	1,999,000.00 179,539.56 -	1,917,720.00 179,539.56 -	06/30/21 10/01/18 10/01/18	1.50% 1.90% 0.00%
SCPPA Alif Haji Datto (213) 367-4668 Johnathan Delia (213) 367-3073	SCPPA Investments SCPPA Project Stabilization Fund Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN Federal Home Loan Bank Discount Notes Federal Farm Credit Banks CUSIP:3133EG5Q4 Federal Home Loan Mort Corp CUSIP: 3134GA6H2 Federal Home Loan Mortgage Corp CUSIP: 3134G9MX2 Federal Home Loan Mortgage Corp CUSIP: 3134GA6M1 Federal Home Loan Mort Corp CUSIP: 3134GASN5 Total	177,018.31 1,000,000.00 1,000,000.00 1,000,000.00 1,300,000.00 1,000,000.00 2,000,000.00 7,477,018.31	177,018.31 998,664.72 1,000,000.00 1,000,000.00 1,300,000.00 1,000,000.00 2,000,000.00 7,475,683.03	177,018.31 999,060.00 996,420.00 995,920.00 1,293,890.00 989,780.00 1,982,460.00 7,434,548.31	10/01/18 10/17/18 2/1/2019 2/28/2019 08/26/19 08/28/19 10/28/19	1.99% 2.12% 1.30% 1.38% 1.75% 1.50% 1.25%
<b>TOTAL FUND BALANCE</b>		\$ 52,431,619.02	\$ 52,426,108.74	\$ 50,543,157.72		



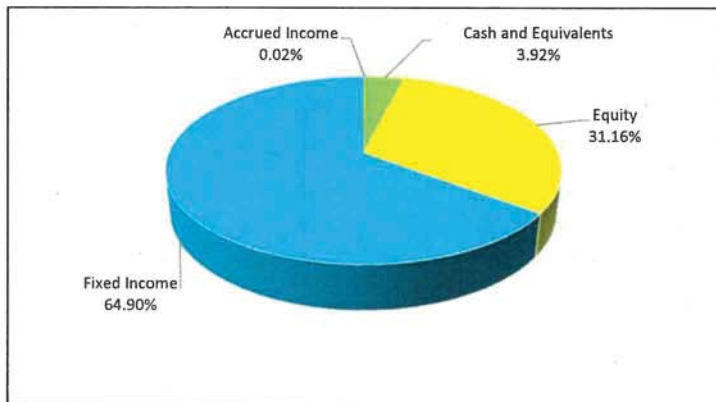
## VI. PARS Section 115 Trust

City of Pasadena  
 PARS Section 115 Trust  
 For the Month Ended September 30, 2018  
 Pension Account 6746056200

	Market Value	Book Value
<b>Beginning Balance</b>	<b>10,788,005.95</b>	<b>10,640,289.05</b>
<b>Activity</b>		
Contributions	-	-
Disbursements	-	-
<b>Total</b>	<b>-</b>	<b>-</b>
<b>Net Investment Income</b>		
Dividends	20,333.12	20,333.12
Interest	598.49	598.49
Other Income	0.28	0.28
Change in Accrued Income	1,371.94	1,371.94
<b>Total Investment Income</b>	<b>22,303.83</b>	<b>22,303.83</b>
Net Change in Unrealized Gain/Loss	(52,380.89)	-
Other Activity	-	-
Free Receipts and Free Deliveries Net	(0.02)	-
<b>Total Market Value Adjustment</b>	<b>(52,380.91)</b>	<b>-</b>
Trust Fees	(2,429.52)	(2,429.52)
PARS Fee (Net of Depository Earnings)	(1,934.26)	(1,934.26)
Unreconciled Difference	-	-
<b>Total</b>	<b>(4,363.78)</b>	<b>(4,363.78)</b>
<b>Ending Balance</b>	<b>10,753,565.09</b>	<b>10,658,229.10</b>
<b>Investment Return (Fiscal Year-To-Date 9/30/2018)</b>	<b>1.62%</b>	
<b>Benchmark Return (PARS Moderately Conservative)</b>	<b>1.66%</b>	

**Asset Allocation**

	Market Value	Percentage
Cash and Equivalents	421,645.04	3.92%
Equity	3,351,015.48	31.16%
Fixed Income	6,978,934.13	64.90%
Accrued Income	1,970.44	0.02%
<b>Total</b>	<b>10,753,565.09</b>	<b>100.00%</b>



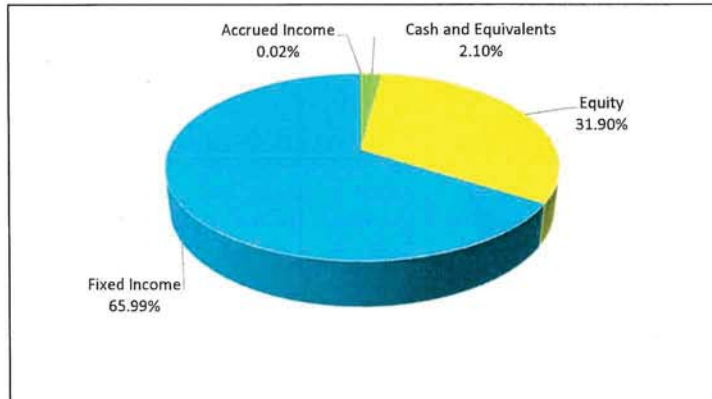
**Account Manager:**  
 Kyra Clarke  
 3121 Michelson Dr 3rd Fl  
 Irvine, CA 92612  
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena  
 PARS Section 115 Trust  
 For the Month Ended September 30, 2018  
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
<b>Beginning Balance</b>	<b>2,039,823.40</b>	<b>2,008,585.75</b>
<b>Activity</b>		
Contributions	-	-
Disbursements	-	-
<b>Total</b>	<b>-</b>	<b>-</b>
<b>Net Investment Income</b>		
Dividends	3,993.20	3,993.20
Interest	66.50	66.50
Other Income	-	-
Change in Accrued Income	256.40	256.40
<b>Total Investment Income</b>	<b>4,316.10</b>	<b>4,316.10</b>
Net Change in Unrealized Gain/Loss	(10,027.09)	-
Other Activity	-	-
Free Receipts and Free Deliveries Net	(0.02)	-
<b>Total Market Value Adjustment</b>	<b>(10,027.11)</b>	<b>-</b>
Trust Fees	(466.37)	(466.37)
PARS Fee (Net of Depository Earnings)	(365.68)	(365.68)
Unreconciled Difference	-	-
<b>Total</b>	<b>(832.05)</b>	<b>(832.05)</b>
<b>Ending Balance</b>	<b>2,033,280.34</b>	<b>2,012,069.80</b>
<b>Investment Return (Fiscal Year-To-Date 9/30/2018)</b>	<b>1.65%</b>	
<b>Benchmark Return (PARS Moderately Conservative)</b>	<b>1.66%</b>	

**Asset Allocation**

	Market Value	Percentage
Cash and Equivalents	42,652.00	2.10%
Equity	648,593.94	31.90%
Fixed Income	1,341,711.45	65.99%
Accrued Income	322.95	0.02%
<b>Total</b>	<b>2,033,280.34</b>	<b>100.00%</b>



**Account Manager:**  
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 3121 Michelson Dr 3rd Fl  
 Irvine, CA 92612  
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