

**City of Pasadena  
Quarterly Investment Report**

**Quarter Ending 12/31/2017**

**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

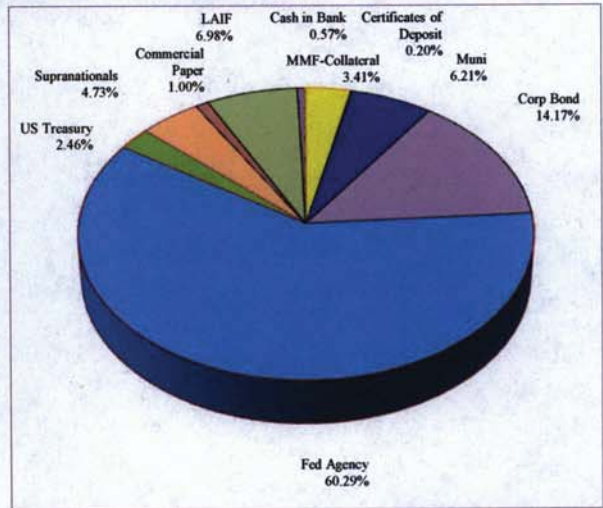
December 2017

**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 28, 2017. 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 12/31/2017**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	17,093,055	3.41%
Certificates of Deposit	1,000,000	0.20%
Municipal Bonds	31,108,317	6.21%
Corporate Bonds	71,021,894	14.17%
Federal Agencies	302,196,098	60.29%
US Treasury Securities	12,322,711	2.46%
Supranationals	23,688,941	4.73%
Commercial Paper	4,994,526	1.00%
LAIF	34,972,298	6.98%
Cash in Bank	2,864,337	0.57%
<b>TOTALS:</b>	<b>501,262,176</b>	<b>100.00%</b>
Accrued Interest Receivable	1,730,176	
<b>GRAND TOTAL:</b>	<b>502,992,352</b>	



**PORTFOLIO LIQUIDITY AS OF 12/31/2017**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	63,565,353	12.63%
31 days - 1 Year	49,870,000	9.91%
1 - 2 Years	157,500,000	31.29%
2 - 3 Years	110,875,000	22.03%
3 - 4 Years	94,015,000	18.68%
4 - 5 Years	27,500,000	5.46%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>503,325,353</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Dec-17	Nov-17	Oct-17	Sep-17	Aug-17	Jul-17
Month-End Market Value	502,992,352	482,179,972	481,900,881	476,281,599	466,471,782	474,636,675
Modified Duration	1.93	1.93	1.90	1.84	1.98	2.04
Weighted Average Maturity	1.99	2.00	1.97	1.90	2.05	2.11
Current Book Yield to Maturity	1.561%	1.516%	1.487%	1.438%	1.461%	1.460%
Effective Yield - Year to Date	1.460%	1.450%	1.440%	1.450%	1.440%	1.430%
Interest Earned	616,251	600,852	583,550	571,293	584,326	619,100
Fiscal Year To Date Interest Earned	3,575,373	2,959,123	2,358,270	1,774,720	1,203,426	619,100
Fair Value Change Gain/(Loss)	(313,573)	(1,213,877)	(557,696)	(1,197,416)	666,596	556,617
Fiscal Year To Date change in fair value	(2,059,348)	(1,745,775)	(531,897)	25,798	1,223,214	556,617
Total Fiscal YTD Earnings	1,516,025	1,213,348	1,826,373	1,800,518	2,426,640	1,175,718

**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**December 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
<b>LAIF</b>											
SYS864	864	Local Agency Investment Fund			34,972,297.70	34,972,297.70	34,972,297.70	1.300		1.300	1
<b>Subtotal and Average</b>					<b>34,972,297.70</b>	<b>34,972,297.70</b>	<b>34,972,297.70</b>	<b>1.300</b>		<b>1.300</b>	<b>1</b>
<b>Collateralized Money Market</b>											
SYS13067	13067	EAST WEST BANK			7,028,001.05	7,028,001.05	7,028,001.05	1.290		1.290	1
SYS13547	13526	OPUS BANK			5,065,054.06	5,065,054.06	5,065,054.06	1.290		1.290	1
SYS13546	13504	PACIFIC PREMIER BANK			5,000,000.00	5,000,000.00	5,000,000.00	1.270		1.270	1
<b>Subtotal and Average</b>					<b>17,093,055.11</b>	<b>17,093,055.11</b>	<b>17,093,055.11</b>	<b>1.284</b>		<b>1.284</b>	<b>1</b>
<b>Municipal Bonds</b>											
91412GWU5	13398	UC CALIF REGENTS		03/25/2015	500,000.00	499,625.00	500,000.00	1.418	Aa2	1.686	134 05/15/2018
13063DAB4	13606	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,487,950.00	2,500,000.00	1.593	Aa3	1.593	455 04/01/2019
91412GL60	13524	UNIVERSITY OF CA REVENUE BONDS		06/30/2016	750,000.00	741,375.00	750,000.00	1.228	Aa3	1.228	499 05/15/2019
769036AY0	13610	RIVERSIDE CALIFORNIA POB		05/31/2017	1,500,000.00	1,484,745.00	1,493,844.61	1.625	AA-	1.921	516 06/01/2019
794881BQ4	13542	SALINAS CA ECON DEV REVENUE		08/15/2016	670,000.00	656,432.50	666,863.93	1.250	AA-	1.570	546 07/01/2019
798170AB2	13633	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	2,004,280.00	2,000,000.00	2.098	AA	2.097	577 08/01/2019
79730WBC4	13595	SAN DIEGO REDEVELOPMENT AGENCY		02/09/2017	5,000,000.00	4,930,300.00	4,975,694.14	1.625	AA	1.925	608 09/01/2019
80218YAC9	13539	Santa Fe Springs Community Dev		07/28/2016	880,000.00	865,444.80	878,069.22	1.375	A+	1.510	608 09/01/2019
696624CB9	13591	PALM DESERT CA REDEV AGY TABS		01/31/2017	2,500,000.00	2,492,625.00	2,486,101.98	2.000	A	2.329	638 10/01/2019
13063CSQ4	13554	STATE OF CALIFORNIA		08/26/2016	5,000,000.00	4,964,050.00	5,052,540.54	1.800	Aa3	1.320	821 04/01/2020
769036AZ7	13611	RIVERSIDE CALIFORNIA POB		05/31/2017	2,000,000.00	1,978,880.00	1,991,201.37	2.000	AA-	2.189	882 06/01/2020
794881BR2	13620	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	646,439.85	662,196.14	1.625	AA-	1.800	912 07/01/2020
212263AQ0	13620	Contra Costa County Redev Agcy		08/16/2017	750,000.00	739,380.00	746,159.52	1.750	A+	1.955	943 08/01/2020
798170AC0	13634	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	2,009,980.00	2,000,000.00	2.259	AA	2.259	943 08/01/2020
696624CC7	13592	PALM DESERT CA REDEV AGY TABS		01/31/2017	1,000,000.00	991,160.00	993,202.65	2.250	AA	2.510	1,004 10/01/2020
794881BS0	13544	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	637,249.55	659,474.44	1.750	AA-	2.000	1,277 07/01/2021
513802CE6	13540	Lancaster CA Redev Agcy		08/01/2016	500,000.00	486,300.00	502,117.75	2.125	AA	2.000	1,308 08/01/2021
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,492,100.00	2,500,000.00	2.367	Aa3	2.367	1,551 04/01/2022
<b>Subtotal and Average</b>					<b>31,380,000.00</b>	<b>31,108,316.70</b>	<b>31,357,466.29</b>	<b>1.897</b>		<b>1.897</b>	<b>781</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	564 07/19/2019
14042RGL9	13617	Capital One NA		07/19/2017	250,000.00	250,000.00	250,000.00	1.700		1.700	564 07/19/2019
2546726A1	13619	DISCOVER BANK		07/19/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	564 07/19/2019
02006L4D2	13616	ALLY BANK		07/20/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	567 07/22/2019

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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**December 31, 2017**

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>1,000,000.00</b>		<b>1,000,000.00</b>	<b>1,000,000.00</b>				<b>1.675</b>	<b>565</b>	
<b>Federal Agency Issues - Coupon</b>												
3134G73Q2	13456	FED HOME LOAN MORTGAGE CORP		10/27/2015	5,000,000.00	4,979,390.00	5,000,000.00	1.000	Aaa	1.000	207	07/27/2018
3134G9Q67	13532	FED HOME LOAN MORTGAGE CORP		07/27/2016	5,000,000.00	4,982,970.00	5,000,000.00	1.050	Aaa	1.050	207	07/27/2018
3134GAGF5	13559	FED HOME LOAN MORTGAGE CORP		09/13/2016	5,000,000.00	4,977,090.00	5,000,000.00	1.100	Aaa	1.100	255	09/13/2018
3136G2PF8	13457	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,972,800.00	5,000,000.00	1.125	Aaa	1.125	301	10/29/2018
3134GAK78	13586	FED HOME LOAN MORTGAGE CORP		01/25/2017	5,000,000.00	4,969,655.00	5,000,000.00	1.350	Aaa	1.350	389	01/25/2019
3133EFWX1	13475	Federal Farm Credit Bank		01/28/2016	5,000,000.00	4,970,600.00	5,000,000.00	1.270	Aaa	1.270	392	01/28/2019
3135G0J46	13488	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,981,870.00	5,000,000.00	1.250	Aaa	1.250	421	02/26/2019
3136G2P35	13443	FED NATIONAL MORTGAGE ASSN		09/30/2015	5,000,000.00	4,982,990.00	5,000,000.00	1.300	Aaa	1.300	452	03/29/2019
3135G0G23	13454	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,958,125.00	5,000,000.00	1.300	Aaa	1.300	483	04/29/2019
3133EF7L5	13512	Federal Farm Credit Bank		05/16/2016	5,000,000.00	4,945,195.00	5,000,000.00	1.170	Aaa	1.170	500	05/16/2019
3136G3MH5	13521	FED NATIONAL MORTGAGE ASSN		06/09/2016	3,820,000.00	3,760,018.36	3,819,818.45	1.250	Aaa	1.250	514	05/30/2019
3135G0K93	13523	FED NATIONAL MORTGAGE ASSN		06/28/2016	5,000,000.00	4,950,680.00	5,000,000.00	1.250	Aaa	1.250	543	06/28/2019
3134G9Q75	13531	FED HOME LOAN MORTGAGE CORP		07/26/2016	5,000,000.00	4,951,645.00	5,000,000.00	1.250	Aaa	1.250	571	07/26/2019
3134GAFA1	13548	FED HOME LOAN MORTGAGE CORP		08/23/2016	5,000,000.00	4,944,675.00	5,000,000.00	1.300	Aaa	1.300	599	08/23/2019
3135G0N41	13550	FED NATIONAL MORTGAGE ASSN		08/23/2016	5,000,000.00	4,937,135.00	5,000,000.00	1.250	Aaa	1.250	599	08/23/2019
3135G0P23	13557	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,943,535.00	5,000,000.00	1.250	Aaa	1.250	599	08/23/2019
3134GAFY5	13558	FED HOME LOAN MORTGAGE CORP		08/30/2016	10,000,000.00	9,892,920.00	10,000,000.00	1.300	Aaa	1.300	604	08/28/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3,000,000.00	2,975,103.00	3,000,000.00	1.500	Aaa	1.500	632	09/25/2019
3134GARV8	13568	FED HOME LOAN MORTGAGE CORP		10/28/2016	5,000,000.00	4,936,620.00	5,000,000.00	1.300	Aaa	1.300	662	10/25/2019
3133EFKY2	13455	Federal Farm Credit Bank		10/28/2015	5,000,000.00	4,946,675.00	5,000,000.00	1.360	Aaa	1.360	665	10/28/2019
3136G4EM1	13567	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,922,160.00	5,000,000.00	1.250	Aaa	1.250	665	10/28/2019
3136G2YA9	13492	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,928,140.00	5,000,000.00	1.400	Aaa	1.400	694	11/26/2019
3130AAAM7	13572	Federal Home Loan Bank		12/02/2016	5,000,000.00	4,952,385.00	5,000,000.00	1.500	Aaa	1.500	700	12/02/2019
3130A8FB4	13520	Federal Home Loan Bank		06/13/2016	5,000,000.00	4,901,310.00	5,000,000.00	1.350	Aaa	1.350	711	12/13/2019
3134GAYY4	13573	FED HOME LOAN MORTGAGE CORP		12/30/2016	5,000,000.00	4,947,600.00	5,000,000.00	1.500	Aaa	1.500	728	12/30/2019
3133EFXM4	13479	Federal Farm Credit Bank		02/03/2016	5,000,000.00	4,928,275.00	5,000,000.00	1.520	Aaa	1.520	763	02/03/2020
3133EGBL8	13513	Federal Farm Credit Bank		05/19/2016	5,000,000.00	4,922,280.00	5,000,000.00	1.370	Aaa	1.370	869	05/19/2020
3134G9GF8	13510	FED HOME LOAN MORTGAGE CORP		05/26/2016	3,750,000.00	3,682,991.25	3,750,000.00	1.500	Aaa	1.500	876	05/26/2020
3133EGSA4	13564	Federal Farm Credit Bank		09/29/2016	5,000,000.00	4,912,660.00	5,000,000.00	1.320	Aaa	1.320	966	08/24/2020
3135G0N66	13552	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,915,820.00	5,000,000.00	1.400	Aaa	1.400	966	08/24/2020
3136G35C5	13556	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,905,695.00	5,000,000.00	1.400	Aaa	1.400	970	08/28/2020
3133EHAR1	13635	Federal Farm Credit Bank		12/28/2017	10,000,000.00	10,000,520.00	10,000,000.00	2.120	Aaa	2.120	1,001	09/28/2020
3133EGXU4	13565	Federal Farm Credit Bank		10/06/2016	5,000,000.00	4,898,810.00	5,000,000.00	1.370	Aaa	1.370	1,009	10/06/2020
3136G4PJ6	13621	FED NATIONAL MORTGAGE ASSN		10/13/2017	5,000,000.00	4,963,595.00	4,998,840.28	1.850	Aaa	1.859	1,016	10/13/2020
3130A6MH7	13447	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,939,955.00	5,000,000.00	1.720	Aaa	1.720	1,031	10/28/2020

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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**December 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	
<b>Federal Agency Issues - Coupon</b>												
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	4,000,000.00	3,951,964.00	4,000,000.00	1.720	Aaa	1.720	1,031 10/28/2020	
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	3,210,000.00	3,171,451.11	3,210,000.00	1.720	Aaa	1.720	1,031 10/28/2020	
3130ACL7	13622	Federal Home Loan Bank		10/30/2017	5,000,000.00	4,971,160.00	5,000,000.00	1.950	Aaa	1.950	1,039 11/05/2020	
3134G9HL4	13509	FED HOME LOAN MORTGAGE CORP		05/25/2016	5,000,000.00	4,915,680.00	5,000,000.00	1.625	Aaa	1.625	1,059 11/25/2020	
3133EGU37	13580	Federal Farm Credit Bank		12/14/2016	5,000,000.00	4,962,225.00	5,000,000.00	1.830	Aaa	1.830	1,078 12/14/2020	
3130ACUL6	13630	Federal Home Loan Bank		12/14/2017	5,000,000.00	4,983,620.00	5,000,000.00	2.000	Aaa	2.000	1,078 12/14/2020	
3130ACYL2	13631	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,991,190.00	5,000,000.00	2.100	Aaa	2.100	1,093 12/29/2020	
3130ACYL2	13632	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,991,190.00	5,000,000.00	2.100	Aaa	2.100	1,093 12/29/2020	
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5,000,000.00	4,854,155.00	5,000,000.00	1.330	Aaa	1.330	1,094 12/30/2020	
3133EGMP7	13530	Federal Farm Credit Bank		07/19/2016	5,000,000.00	4,890,765.00	5,000,000.00	1.440	Aaa	1.440	1,114 01/19/2021	
3130A8P80	13527	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,901,730.00	5,000,000.00	1.400	Aaa	1.400	1,114 01/19/2021	
3130A8P80	13528	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,901,730.00	5,000,000.00	1.400	Aaa	1.400	1,114 01/19/2021	
3133EGAZ8	13516	Federal Home Loan Bank		05/17/2016	5,000,000.00	4,907,805.00	5,000,000.00	1.580	Aaa	1.580	1,143 02/17/2021	
3130A7BT1	13483	Federal Farm Credit Bank		02/26/2016	5,000,000.00	4,902,400.00	5,000,000.00	1.730	Aaa	1.730	1,152 02/26/2021	
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,920,725.00	5,000,000.00	1.650	Aaa	1.650	1,155 03/01/2021	
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,920,725.00	5,000,000.00	1.650	Aaa	1.650	1,155 03/01/2021	
3134G93Q8	13549	FED HOME LOAN MORTGAGE CORP		08/25/2016	3,250,000.00	3,134,933.75	3,250,000.00	1.680	Aaa	1.680	1,332 08/25/2021	
3133EGSH9	13561	Federal Farm Credit Bank		09/01/2016	2,600,000.00	2,504,827.00	2,599,046.67	1.460	Aaa	1.470	1,339 09/01/2021	
3136G4DJ9	13562	FED NATIONAL MORTGAGE ASSN		09/30/2016	5,000,000.00	4,852,900.00	5,000,000.00	1.510	Aaa	1.510	1,368 09/30/2021	
3136G4DJ9	13563	FED NATIONAL MORTGAGE ASSN		09/30/2016	2,500,000.00	2,426,450.00	2,500,000.00	1.510	Aaa	1.510	1,368 09/30/2021	
3136G4EV1	13569	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,837,875.00	4,999,426.25	1.625	Aaa	1.628	1,396 10/28/2021	
3133EHN58	13628	Federal Farm Credit Bank		11/03/2017	5,000,000.00	4,958,865.00	5,000,000.00	2.140	Aaa	2.140	1,400 11/01/2021	
3130AAHC5	13582	Federal Home Loan Bank		12/22/2016	5,000,000.00	4,992,000.00	5,000,000.00	2.400	Aaa	2.400	1,451 12/22/2021	
3133EHGS6	13604	Federal Farm Credit Bank		04/25/2017	5,000,000.00	4,902,645.00	5,000,000.00	2.030	Aaa	2.030	1,575 04/25/2022	
3133EHN1	13612	Federal Farm Credit Bank		06/20/2017	5,000,000.00	4,906,450.00	5,000,000.00	2.050	Aaa	2.050	1,631 06/20/2022	
3130ACKG8	13623	Federal Home Loan Bank		10/24/2017	5,000,000.00	4,946,865.00	5,000,000.00	2.200	Aaa	2.200	1,757 10/24/2022	
3133EHM34	13626	Federal Farm Credit Bank		11/01/2017	5,000,000.00	4,951,290.00	5,000,000.00	2.230	Aaa	2.230	1,765 11/01/2022	
<b>Subtotal and Average</b>					<b>306,130,000.00</b>	<b>302,195,503.47</b>	<b>306,127,131.65</b>			<b>1.547</b>	<b>900</b>	
<b>Treasury Securities - Coupon</b>												
912828U32	13570	US TREASURY		11/17/2016	5,000,000.00	4,919,530.00	4,974,369.93	1.000	Aaa	1.280	683 11/15/2019	
912828U32	13578	US TREASURY		12/02/2016	2,500,000.00	2,459,765.00	2,480,014.98	1.000	Aaa	1.438	683 11/15/2019	
912828Z22	13625	US TREASURY		10/19/2017	2,500,000.00	2,477,832.50	2,494,901.84	1.625	Aaa	1.700	1,018 10/15/2020	
912828U65	13577	US TREASURY		12/02/2016	2,500,000.00	2,465,137.50	2,485,769.49	1.750	Aaa	1.903	1,429 11/30/2021	
<b>Subtotal and Average</b>					<b>12,500,000.00</b>	<b>12,322,265.00</b>	<b>12,435,066.24</b>			<b>1.520</b>	<b>899</b>	

Portfolio PASD  
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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**December 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Rated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Corporate Bonds - Coupon</b>												
94988J5A1	13476	WELLS FARGO & COMPANY		01/29/2016	1,500,000.00	1,499,701.50	1,499,987.19	1.650	Aa2	1.665	21	01/22/2018
90331HMU4	13478	US BANK NA CINCINNATI		02/01/2016	5,000,000.00	4,998,925.00	5,000,097.49	1.450	A1	1.424	28	01/29/2018
459200HZ7	13390	IBM CORPORATION		02/06/2015	2,500,000.00	2,498,482.50	2,499,752.89	1.125	Aa3	1.229	36	02/06/2018
14912L5P2	13599	CATERPILLAR		03/27/2017	3,000,000.00	2,996,415.00	2,998,323.95	1.300	A3	1.639	59	03/01/2018
532457BK3	13600	Eli Lilly & Co		03/29/2017	2,500,000.00	2,498,102.50	2,499,521.08	1.250	A2	1.366	59	03/01/2018
36962G6W9	13334	GE CAPITAL		03/20/2014	5,000,000.00	4,997,590.00	5,000,291.43	1.625	A1	1.601	91	04/02/2018
36962G6W9	13627	GE CAPITAL		10/26/2017	1,000,000.00	999,518.00	1,000,408.33	1.625	A1	1.481	91	04/02/2018
46625HJL5	13402	JPMORGAN SECURITIES		04/13/2015	5,000,000.00	4,996,730.00	5,000,578.42	1.625	A3	1.593	134	05/15/2018
713448BH0	13375	PEPICSO INC		11/20/2014	2,500,000.00	2,532,560.00	2,533,204.17	5.000	A1	1.702	151	06/01/2018
06050TMC3	13593	BANK OF AMERICA CORP		01/31/2017	2,500,000.00	2,498,935.00	2,500,668.18	1.750	A1	1.686	155	06/05/2018
48125LRF1	13587	JPMORGAN SECURITIES		01/17/2017	3,000,000.00	2,987,349.00	2,994,989.40	1.450	Aa3	1.685	263	09/21/2018
06050TME9	13534	BANK OF AMERICA CORP		07/19/2016	2,370,000.00	2,369,322.18	2,383,142.06	2.050	A1	1.443	340	12/07/2018
037833BQ2	13487	APPLE INC		02/23/2016	2,000,000.00	1,995,300.00	1,999,870.49	1.700	Aa1	1.706	417	02/22/2019
30231GAP7	13495	EXXON MOBIL CORPORATION		03/04/2016	2,500,000.00	2,494,155.00	2,501,871.87	1.708	Aaa	1.642	424	03/01/2019
713448DJ4	13566	PEPICSO INC		10/06/2016	3,000,000.00	2,964,312.00	2,999,735.76	1.350	A1	1.355	641	10/04/2019
46625HKAT	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000.00	2,494,327.50	2,494,683.78	2.250	A3	2.360	752	01/23/2020
037833CS7	13609	APPLE INC		05/11/2017	3,000,000.00	2,974,593.00	2,997,591.67	1.800	Aa1	1.835	861	05/11/2020
25468PDU7	13678	Walt Disney Compnay		06/06/2017	3,000,000.00	2,975,160.00	2,997,181.17	1.800	A2	1.840	886	06/05/2020
037833DJ6	13629	APPLE INC		11/13/2017	2,500,000.00	2,494,202.50	2,493,215.56	2.000	Aa1	2.098	1,047	11/13/2020
89236TDZ5	13613	TOYOTA CREDIT CORPORATION		06/29/2017	4,000,000.00	3,938,408.00	4,000,000.00	2.000	Aa3	2.000	1,093	12/29/2020
64952WCE1	13533	NEW YORK LIFE GL		07/15/2016	3,000,000.00	2,960,682.00	3,035,626.09	2.000	Aaa	1.623	1,198	04/13/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	4,916,285.00	4,996,646.59	2.100	A2	2.120	1,302	07/26/2021
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,945,755.00	5,000,000.00	2.125	Aa3	2.125	1,640	06/29/2022
		<b>Subtotal and Average</b>	<b>71,817,692.89</b>		<b>71,370,000.00</b>	<b>71,020,810.68</b>	<b>71,427,387.57</b>			<b>1.727</b>	<b>566</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
89233HAW4	13607	TOYOTA CREDIT CORPORATION		05/05/2017	5,000,000.00	4,994,526.01	4,994,526.01	1.360	P-1	1.414	29	01/30/2018
		<b>Subtotal and Average</b>	<b>4,991,697.27</b>		<b>5,000,000.00</b>	<b>4,994,526.01</b>	<b>4,994,526.01</b>			<b>1.414</b>	<b>29</b>	
<b>Supranationals</b>												
45905UVC5	13482	WORLD BANK		02/26/2016	5,000,000.00	4,961,680.00	5,000,000.00	1.350	Aaa	1.350	421	02/26/2019
459058FC2	13500	WORLD BANK		04/26/2016	5,000,000.00	4,955,605.00	5,000,000.00	1.250	Aaa	1.250	480	04/26/2019
459058FC2	13502	WORLD BANK		04/26/2016	5,000,000.00	4,955,605.00	5,000,000.00	1.250	Aaa	1.250	480	04/26/2019
459058FB4	13511	WORLD BANK		05/09/2016	3,880,000.00	3,847,865.84	3,879,568.18	1.300	Aaa	1.309	480	04/26/2019
45905UQ23	13624	WORLD BANK		10/30/2017	5,000,000.00	4,968,185.00	5,000,000.00	2.000	Aaa	2.000	1,033	10/30/2020

Portfolio PASD  
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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**December 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to 365 Maturity
	Subtotal and Average		23,879,555.43		23,880,000.00	23,688,940.84	23,879,568.18			1.437	583
	Total and Average		487,406,035.31		503,325,352.81	498,396,715.51	503,286,488.75			1.561	728

**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Cash**  
**December 31, 2017**

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			2,124.20	2,124.20				0
		<b>Subtotal</b>				2,124.20	2,124.20				
		<b>Total Cash and Investments</b>	487,406,035.31		503,325,352.81	498,397,839.71	503,288,612.95			1.561	728
					<b>Cash</b>	2,864,336.67					
					<b>Accrued Interest</b>	1,730,175.94					
					<b>Total</b>	502,992,352.32					

**COMPLIANCE REPORT**

**Pooled Investment Portfolio**  
**As of 12/31/2017**

	Diversification			Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality 102% Collateral	Portfolio compliance	
Collateralized Money Market	3.41%	100%	In compliance	n/a	In compliance	<u>Maturity</u> In compliance
Certificates of Deposit	0.20%	30%	In compliance	Aa2/Aa3/A1/A2	In compliance	In compliance
Municipal Bonds	6.21%	100%	In compliance	Aa2/Aa3/A1/A2	In compliance	In compliance
US Treasury Securities	2.46%	100%	In compliance	Aaa	In compliance	In compliance
Corporate Bonds	14.17%	30%	In compliance	Aaa/Aa1/Aa2/Aa3/A1/A2/A3	In compliance	In compliance
Federal Agency Issues	60.29%	100%	In compliance	Aaa	In compliance	In compliance
Supranationals	4.73%	30%	In compliance	Aaa	In compliance	In compliance
Commercial Paper	1.00%	100%	In compliance	P-1 (Short-term)	In compliance	In compliance
LAIF	6.98%	100%	In compliance	n/a	In compliance	In compliance
Cash	0.57%	100%	In compliance	Collateralized	In compliance	In compliance
	100.00%					

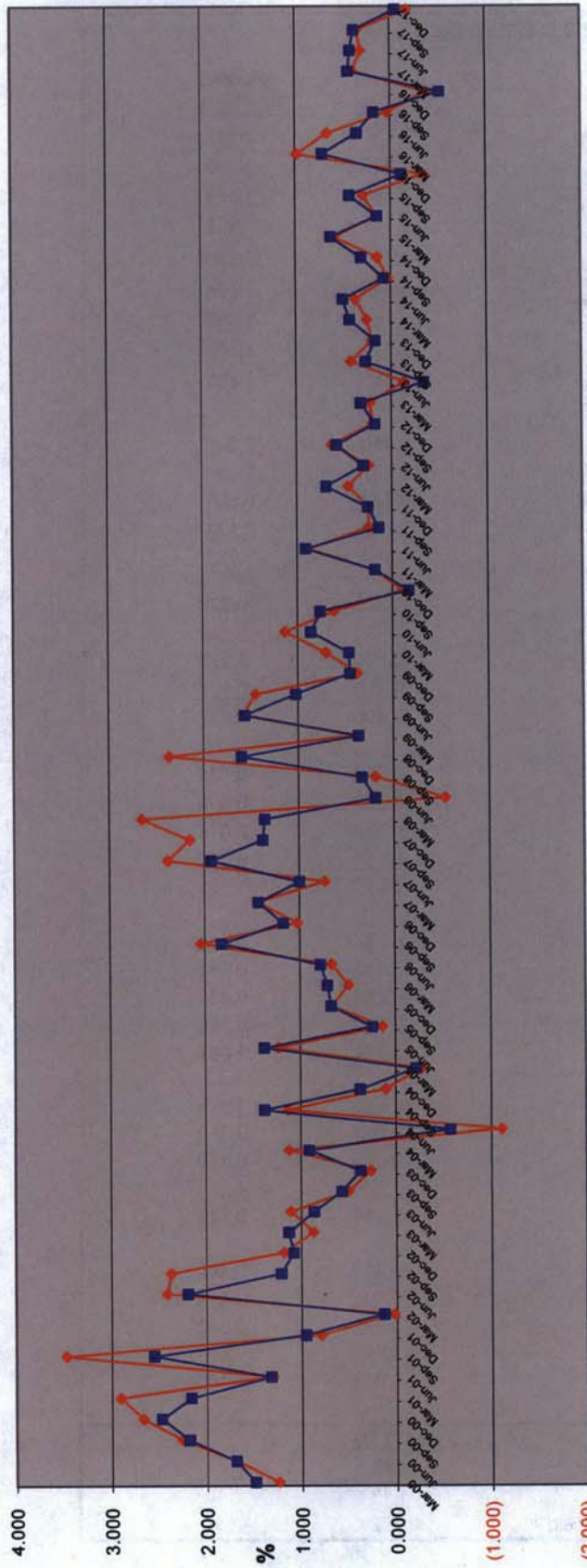
**Portfolio Value** **502,992,352**

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POOL PORTFOLIO

	<u>December 31, 2017</u>	
	Market Value	% of Total
FHLB	69,474,053.11	13.81%
FHLMC	66,170,325.00	13.16%
FNMA	75,199,788.36	14.95%
FFCB	91,351,931.44	18.16%
<b>Total Fed Agencies</b>	<b>302,196,097.91</b>	<b>60.08%</b>
<b>OTHER PORTFOLIO INVESTMENTS</b>	<b>200,796,254.41</b>	<b>39.92%</b>
<b>Total Investments</b>	<b>502,992,352.32 *</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	<u>-0.350</u>	<u>-0.113</u>
		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	<u>-0.385</u>	<u>-0.520</u>
		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	<u>-0.182</u>	<u>-0.059</u>
		0.856	1.180
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Pooled Portfolio effective yield		<b>1.46%</b>	
State Treasurer's LAIF yield		1.13%	
2 Year Average US Treasury yield		1.52%	

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	1st Qtr 2018	2nd Qtr 2018	3rd Qtr 2018	4th Qtr 2018
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
Money Market Collateralized	1.77	1.71	12.48	12.91	16.74	9.14	7.25	3.97	3.43	3.41	0.00	0.00
Municipal Bonds	5.81	4.61	12.66	12.62	13.00	4.97	4.01	5.80	6.16	6.21	0.00	0.00
Corporate Bonds - Coupon	12.16	13.40	27.70	25.94	22.67	21.65	16.36	17.12	15.97	14.17	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
Federal Agency Issues - Coupon	41.32	49.13	30.73	36.55	43.39	43.45	49.70	55.86	54.52	60.29	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
L.A.I.F.	16.54	16.14	13.32	9.04	1.47	13.09	14.38	9.07	11.02	6.98	0.00	0.00
Cash	2.10	1.87	2.58	2.72	2.50	3.76	0.68	0.44	0.55	0.57	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	3.93	3.37	2.99	3.14	2.46	0.00	0.00
Supranationals	0.00	0.00	0.00	0.00	0.00	0.00	4.25	3.76	3.96	4.73	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
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.99	1.05	1.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificates of Deposit	0.00	0.33	0.52	0.22	0.23	0.00	0.00	0.00	0.21	0.20	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>

## II. Capital Endowment Portfolio





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

Vicken Erganian  
City Treasurer

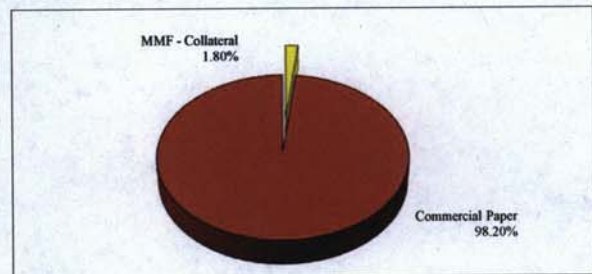
December 2017

**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 28, 2017. 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 12/31/2017**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	34,765	1.80%
Commercial Paper	1,897,920	98.20%
<b>TOTALS:</b>	<b>1,932,685</b>	<b>100.00%</b>
Accrued Interest Receivable	38	
<b>GRAND TOTAL:</b>	<b>1,932,723</b>	



**PORTFOLIO LIQUIDITY AS OF 12/31/2017**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	34,765	1.80%
31 days - 1 Year	1,900,000	98.20%
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>1,934,765</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Dec-17	Nov-17	Oct-17	Sep-17	Aug-17	Jul-17
Month-End Mkt Value	1,932,723	1,930,464	1,928,281	1,926,030	1,923,855	1,921,609
Modified Duration	0.08	0.16	0.24	0.32	0.40	0.49
Weighted Average Maturity	0.08	0.16	0.24	0.33	0.41	0.49
Current Book Yield to Maturity	1.412%	1.411%	1.411%	1.410%	1.410%	1.409%
Effective Yield - Year to Date	1.380%	1.380%	1.380%	1.380%	1.380%	1.390%
Interest Earned	38	36	35	34	35	33
Fiscal Year To Date Interest Earned	210	172	136	101	67	33
Fair Value Change Gain/(Loss)	2,221	2,147	2,216	2,142	2,211	2,242
Fiscal Year To Date change in fair value	13,179	10,958	8,811	6,595	4,453	2,242
Total Fiscal YTD earnings	13,389	11,130	8,947	6,696	4,521	2,275

**CAPITAL ENDOWMENT**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**December 31, 2017**

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	34,765.22		34,765.22	34,765.22	34,765.22	1.290		1.290	1	
		<b>Subtotal and Average</b>	<b>34,765.22</b>		<b>34,765.22</b>	<b>34,765.22</b>	<b>34,765.22</b>			<b>1.290</b>	<b>1</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
89233HAW4	13608	TOYOTA CREDIT CORPORATION		05/05/2017	1,900,000.00	1,897,919.88	1,897,919.88	1.360	P-1	1.414	29	01/30/2018
		<b>Subtotal and Average</b>	<b>1,896,844.96</b>		<b>1,900,000.00</b>	<b>1,897,919.88</b>	<b>1,897,919.88</b>			<b>1.414</b>	<b>29</b>	
		<b>Total and Average</b>	<b>1,931,610.18</b>		<b>1,934,765.22</b>	<b>1,932,685.10</b>	<b>1,932,685.10</b>			<b>1.412</b>	<b>28</b>	
		<b>Accrued Interest</b>				<b>38.09</b>						
		<b>Total</b>				<b>1,932,723.19</b>						

Portfolio PASD  
 AP  
 PM (PRF\_PM2) 7.3.0  
 Report Ver. 7.3.5

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 Run Date: 01/16/2018 - 14:31

**COMPLIANCE REPORT**

Capital Endowment Portfolio  
As of 12/31/2017

	Diversification		Credit Quality		Maturity
Collateralized Money Market Commercial Paper	Portfolio % of total	State Gov't Code limits	Portfolio Credit Quality	Credit Quality per Gov Code	Maturity
	1.80%	100%	102% Collateral P-1 (Short-term)	102% Collateral P-1 (Short-term)	In compliance In compliance
	98.20%	100%			
	100.00%				

Portfolio Value 1,932,723

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

<u>December 31, 2017</u>		
	Market Value	% of Total
Toyota Credit Corp (Commercial Paper)	1,897,919.88	98.20%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
<b>Total</b>	<b>-</b>	<b>0.00%</b>
<b>OTHER PORTFOLIO INVESTMENTS</b>	<b>34,803.31</b>	<b>1.80%</b>
<b>Total Investments</b>	<b>1,932,723.19 *</b>	<b>100.00%</b>

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 2009	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	1st Qtr 2018	2nd Qtr 2018	3rd Qtr 2018	4th Qtr 2018
Money Market - Collateralized	40.32	53.86	44.09	100.00	100.00	100.00	100.00	100.00	1.80	1.80	1.80	0.00	0.00
Federal Agency Issues - Coupon	26.62	46.14	55.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Corporate Bonds - Coupon	33.06	0.00	0.00	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	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	0.00	98.20	98.20	98.20	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>100.00</b>	<b>0.00</b>	<b>0.00</b>

### III. Power Reserve Portfolio



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

Vicken Erganian  
City Treasurer

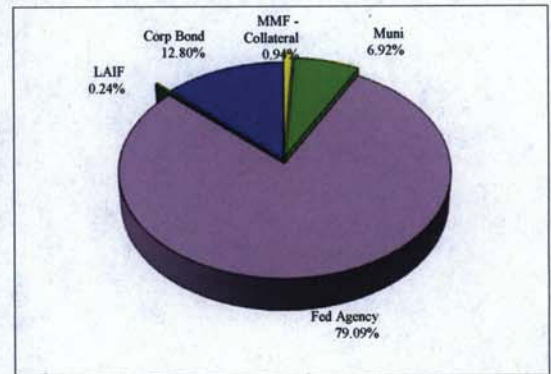
December 2017

**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 28, 2017. 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 12/31/2017**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	655,297	0.94%
Municipal Bonds	4,814,381	6.92%
Federal Agencies	54,990,331	79.09%
L.A.I.F.	168,310	0.24%
Corporate Bonds	8,903,039	12.80%
<b>TOTALS:</b>	<b>69,531,357</b>	<b>100.00%</b>
Accrued Interest Receivable	327,065	
<b>GRAND TOTAL:</b>	<b>69,858,422</b>	



**PORTFOLIO LIQUIDITY AS OF 12/31/2017**

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	823,607	1.16%
31 days - 1 Year	6,000,000	8.42%
1 - 2 Years	1,960,000	2.75%
2 - 3 Years	9,600,000	13.47%
3 - 4 Years	31,900,000	44.75%
4 - 5 Years	-	0.00%
Over 5 Years	21,000,000	29.46%
<b>TOTAL:</b>	<b>71,283,607</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Dec-17	Nov-17	Oct-17	Sep-17	Aug-17	Jul-17
Month-End Market Value	69,858,422	69,751,383	69,819,708	69,809,250	70,241,271	69,670,783
Modified Duration	3.97	4.05	4.13	4.22	4.31	4.38
Weighted Average Maturity	4.28	4.38	4.46	4.55	4.64	4.73
Current Book Yield to Maturity	1.819%	1.819%	1.820%	1.820%	1.820%	1.822%
Effective Yield - Year to Date	1.810%	1.810%	1.800%	1.810%	1.790%	1.790%
Interest Earned	107,489	107,353	107,196	107,141	107,032	106,867
Fiscal Year To Date Interest Earned	643,079	535,590	428,237	321,040	213,899	106,867
Fair Value Change Gain/(Loss)	(451)	(175,677)	(96,739)	(539,163)	463,456	111,369
Fiscal Year To Date change in fair value	(237,204)	(236,753)	(61,076)	35,663	574,825	111,369
Total Fiscal YTD Earnings	405,875	298,836	367,161	356,703	788,724	218,236

**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**December 31, 2017**

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>												
6184		Local Agency Investment Fund			168,310.00	168,310.00	168,310.00	1.300		1.300	1	
SYS6184			168,310.00									
<b>Subtotal and Average</b>			<b>168,310.00</b>							<b>1.300</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
13066		EAST WEST BANK			655,297.16	655,297.16	655,297.16	1.290		1.290	1	
SYS13066			590,219.74									
<b>Subtotal and Average</b>			<b>590,219.74</b>							<b>1.290</b>	<b>1</b>	
<b>Municipal Bonds</b>												
13335		PASADENA UNIFIED SCH DIST GO B		03/21/2014	1,000,000.00	1,000,470.00	1,000,643.37	1.861	Aa2	1.780	304	11/01/2018
702282ND2												
13221		MT VIEW LOS ALTOS HS GO BONDS		10/18/2012	1,960,000.00	1,944,770.80	1,960,000.00	2.084	Aaa	2.084	577	08/01/2019
624454LA0												
13553		LA County Redevelopment TABs		08/25/2016	2,000,000.00	1,869,140.00	1,971,862.90	2.375	Aa3	2.560	3,165	09/01/2026
54465AGS5												
<b>Subtotal and Average</b>			<b>4,932,409.82</b>			<b>4,814,380.80</b>	<b>4,932,506.27</b>			<b>2.213</b>	<b>1,556</b>	
<b>Federal Agency Issues - Coupon</b>												
13551		FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,915,820.00	5,000,000.00	1.400	Aaa	1.400	966	08/24/2020
3135G0N66												
13448		Federal Home Loan Bank		10/28/2015	4,600,000.00	4,544,758.60	4,600,000.00	1.720	Aaa	1.720	1,031	10/28/2020
3130A6MH7												
13503		Federal Home Loan Bank		04/26/2016	5,000,000.00	4,919,840.00	5,000,000.00	1.700	Aaa	1.700	1,211	04/26/2021
3130A7QK4												
13505		Federal Farm Credit Bank		05/03/2016	5,000,000.00	4,909,855.00	5,000,000.00	1.700	Aaa	1.700	1,218	05/03/2021
3133EF5T0												
13518		Federal Home Loan Bank		06/14/2016	5,500,000.00	5,397,458.00	5,500,000.00	1.640	Aaa	1.640	1,260	06/14/2021
3130A8EN9												
13555		Federal Farm Credit Bank		08/26/2016	5,000,000.00	4,853,275.00	4,996,354.75	1.440	Aaa	1.461	1,323	08/16/2021
3133EGQP3												
13547		FED HOME LOAN MORTGAGE CORP		08/25/2016	5,000,000.00	4,809,730.00	5,000,000.00	1.625	Aaa	1.625	1,332	08/25/2021
3134G9X44												
13560		Federal Farm Credit Bank		09/01/2016	2,400,000.00	2,312,148.00	2,399,120.00	1.460	Aaa	1.470	1,339	09/01/2021
3133EGSH9												
13529		Federal Farm Credit Bank		07/18/2016	5,000,000.00	4,808,285.00	5,000,000.00	2.070	Aaa	2.070	2,390	07/18/2024
3133EGMD4												
13519		Federal Farm Credit Bank		06/16/2016	6,000,000.00	5,831,364.00	6,000,000.00	2.360	Aaa	2.360	2,723	06/16/2025
3133EGFB6												
13507		Federal Farm Credit Bank		05/04/2016	3,000,000.00	2,929,287.00	3,000,000.00	2.650	Aaa	2.650	3,045	05/04/2026
3133EF5W3												
13537		Federal Farm Credit Bank		07/27/2016	5,000,000.00	4,758,510.00	5,000,000.00	2.250	Aaa	2.250	3,129	07/27/2026
3133EGNV3												
<b>Subtotal and Average</b>			<b>56,495,426.20</b>			<b>54,990,330.60</b>	<b>56,495,474.75</b>			<b>1.834</b>	<b>1,738</b>	
<b>Corporate Bonds - Coupon</b>												
13391		IBM CORPORATION		02/06/2015	2,500,000.00	2,498,482.50	2,498,752.89	1.125	Aa3	1.229	36	02/06/2018
459200HZ7												
13594		BANK OF AMERICA CORP		01/31/2017	2,500,000.00	2,498,935.00	2,500,668.18	1.750	A1	1.686	155	06/05/2018
06050TMC3												
13614		TOYOTA CREDIT CORPORATION		06/29/2017	1,000,000.00	984,602.00	1,000,000.00	2.000	Aa3	2.000	1,093	12/29/2020
89236TDZ5												
13541		Microsoft Corporation		08/08/2016	3,000,000.00	2,921,019.00	2,997,730.25	1.550	Aaa	1.572	1,315	08/08/2021
594918BP8												
<b>Subtotal and Average</b>			<b>8,998,088.58</b>			<b>8,903,038.50</b>	<b>8,998,161.32</b>			<b>1.556</b>	<b>613</b>	

Portfolio PASD  
AP  
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**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**December 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity
		Total and Average	71,184,454.34		71,283,607.16	69,531,357.06	71,249,739.50			1.819	1,563
		Accrued Interest				327,064.58					
		Total				69,858,421.74					

**COMPLIANCE REPORT**

Power Reserve Portfolio  
As of 12/31/2017

		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	0.94%	100%	In compliance	102% Collateral	102% Collateral	In compliance
Municipal Bonds	6.92%	100%	In compliance	Aaa/Aa2/Aa3	A or better	In compliance
Corporate Bonds	12.80%	30%	In compliance	Aaa/Aa3/A1	A or better	In compliance
Federal Agency Issues	79.09%	100%	In compliance	Aaa	AA+/Aaa	In compliance
LAIF	0.24%	100%	In compliance	n/a	n/a	In compliance
	100.00%					

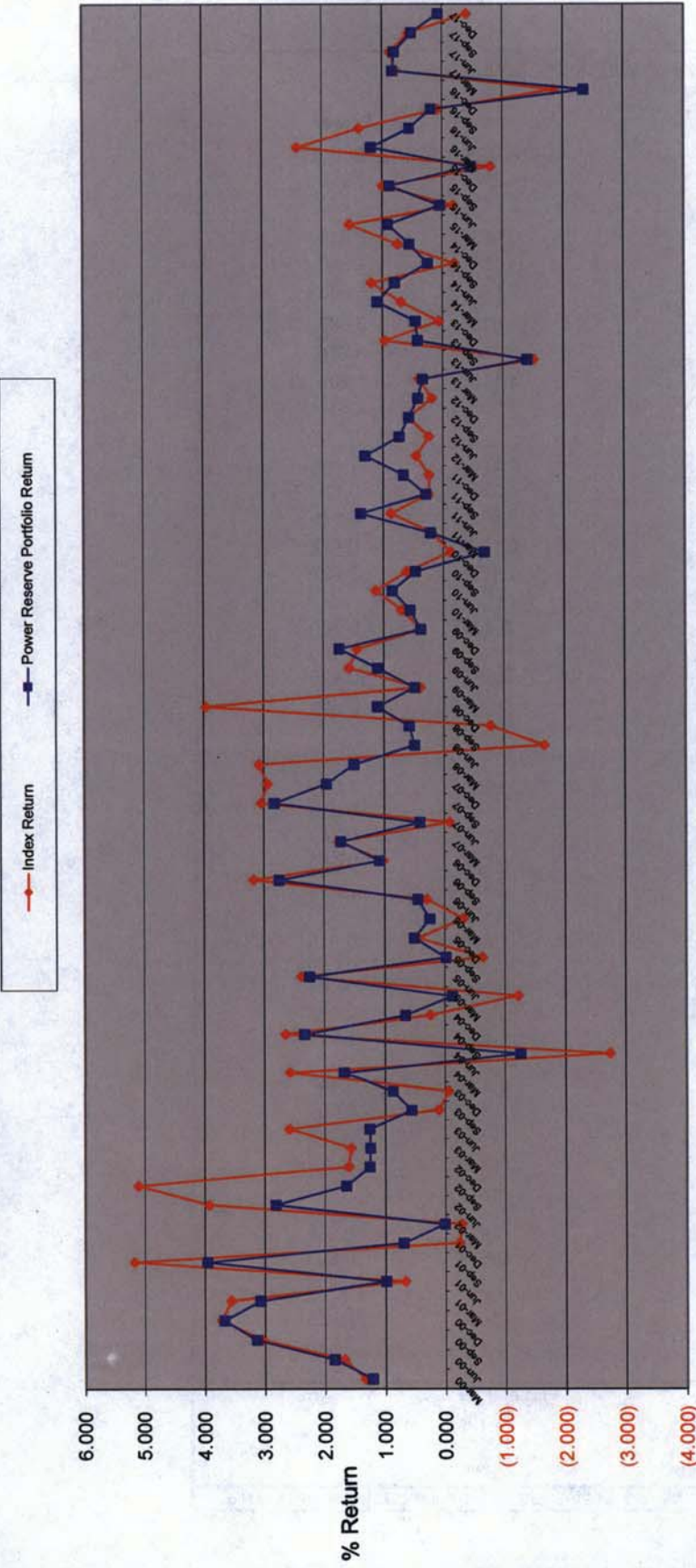
Portfolio Value 69,858,422

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

	<u>December 31, 2017</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	14,862,056.60	21.27%
FNMA	4,915,820.00	7.04%
FHLMC	4,809,730.00	6.88%
FFCB	30,402,724.00	43.52%
<b>Total Fed Agencies</b>	<b>54,990,330.60</b>	<b>78.72%</b>
<b>OTHER PORTFOLIO INVESTMENTS</b>	<b>14,868,091.14</b>	<b>21.28%</b>
<b>Total Investments</b>	<b>69,858,421.74 *</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
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Power Reserve effective yield		<b>1.81%</b>	
State Treasurer's LAIF yield		1.13%	
5 Year Average Treasury yield		1.93%	
** 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 2009	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	1st Qtr 2018	2nd Qtr 2018	3rd Qtr 2018	4th Qtr 2018
Money Market - Collateralized	0.20	22.34	4.45	31.95	0.12	0.14	11.53	7.43	0.02	0.49	0.94	0.00	0.00
Municipal Bonds	0.00	0.00	9.00	8.44	18.04	18.91	10.83	7.24	7.00	6.96	6.92	0.00	0.00
Federal Agency Issues - Coupon	76.28	65.32	67.24	50.12	64.39	70.83	66.34	77.86	79.82	79.45	79.09	0.00	0.00
L.A.I.F.	8.59	9.86	9.78	0.25	0.25	0.25	0.24	0.24	0.24	0.24	0.24	0.00	0.00
Corporate Bonds - Coupon	14.93	2.49	9.53	9.24	17.19	9.87	11.06	7.23	12.92	12.87	12.80	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>100.00</b>	<b>0.00</b>	<b>0.00</b>

## **IV. Miscellaneous Portfolios**

**Miscellaneous Funds  
December 31, 2017**

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)	1.290%	1/1/2018	\$2,148,359.24	\$2,148,359.24	\$2,148,359.24
LAI	1.300%	1/1/2018	\$1.37	\$1.37	\$1.37
Weighted Average Maturity = 1 day					
<b><u>2002 Electric Revenue Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	1.290%	1/1/2018	\$191,485.84	\$191,485.84	\$191,485.84
FHLB 3130A6MH7	1.720%	10/28/2020	\$425,000.00	\$425,000.00	\$419,896.18
FNMA 3136G3NL5	1.625%	5/25/2021	\$4,800,000.00	\$4,800,000.00	\$4,707,624.00
Weighted Average Maturity = 3.23					
<b><u>2008B Prepayment Account (Capital Project Expenditures)</u></b>					
Money Mkt Collateralized (East West Bank)	1.290%	1/1/2018	\$124,689.32	\$124,689.32	\$124,689.32
Weighted Average Maturity = 1 day					
<b><u>Annandale Assessment District</u></b>					
Municipal Bonds-Annandale Assessment	6.000%	9/2/2040	\$1,040,235.00	\$1,040,235.00	\$1,040,235.00
Weighted Average Maturity = 22.68					
<b><u>2010A Water Revenue Project Fund</u></b>					
LAI	1.300%	1/1/2018	\$694.12	\$694.12	\$694.12
Weighted Average Maturity = 1 day					



Miscellaneous Funds  
December 31, 2017

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2010B Water Revenue Project Fund</u></b>					
LAIF	1.300%	1/1/2018	\$1,503.35	\$1,503.35	\$1,503.35
Weighted Average Maturity = 1 day					
<b><u>2012A Electric Parity Reserve Fund</u></b>					
Money Mkt	1.290%	1/1/2018	\$46,110.65	\$46,110.65	\$46,110.65
FHLB	1.720%	10/28/2020	\$1,265,000.00	\$1,265,000.00	\$1,249,808.62
Weighted Average Maturity = 2.73					
<b><u>2013A Electric Parity Reserve Fund</u></b>					
Money Mkt	1.290%	1/1/2018	\$292,203.39	\$292,203.39	\$292,203.39
FHLB	1.720%	10/28/2020	\$100,000.00	\$100,000.00	\$98,799.10
FNMA	1.500%	7/27/2021	\$8,000,000.00	\$8,000,000.00	\$7,792,432.00
Weighted Average Maturity = 3.44					
<b><u>2013A Electric Project</u></b>					
Money Mkt	1.290%	1/1/2018	\$962.12	\$962.12	\$962.12
LAIF	1.300%	1/1/2018	\$7,627.63	\$7,627.63	\$7,627.63
Weighted Average Maturity = 1 day					
<b><u>Painted Hills Contract</u></b>					
Money Mkt	1.290%	1/1/2018	\$304,398.91	\$304,398.91	\$304,398.91
Weighted Average Maturity = 1 day					

**Miscellaneous Funds  
December 31, 2017**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>HUD Section 108</u></b>					
Money Mkt Collateralized (East West Bank)	1.290%	1/1/2018	\$5,490,311.80	\$5,490,311.80	\$5,490,311.80
Weighted Average Maturity = 1 day			\$5,490,311.80	\$5,490,311.80	\$5,490,311.80
<b><u>2016A Electric Revenue Refunding Project</u></b>					
Money Mkt Collateralized (East West Bank)	1.290%	1/1/2018	\$10,803,455.32	\$10,803,455.32	\$10,803,455.32
FHLB 3130AAMC9	1.250%	1/17/2019	\$2,500,000.00	\$2,499,347.22	\$2,485,335.00
FHLMC 3134GAS47	1.500%	10/30/2019	\$2,500,000.00	\$2,500,000.00	\$2,479,790.00
FFCB 3133EHEZ2	1.600%	4/6/2020	\$2,500,000.00	\$2,500,000.00	\$2,476,060.00
US Treasury 912828T83	0.750%	10/31/2018	\$2,500,000.00	\$2,491,354.62	\$2,479,395.00
World Bank 459058EV1	1.250%	7/26/2019	\$2,500,000.00	\$2,490,145.35	\$2,472,255.00
Weighted Average Maturity = 0.81			\$23,303,455.32	\$23,284,302.51	\$23,196,290.32
<b><u>2016A Electric Revenue Refunding Reserve</u></b>					
Money Mkt Collateralized (East West Bank)	1.290%	1/1/2018	\$59,779.65	\$59,779.65	\$59,779.65
FHLB 3136G3A70	2.050%	12/6/2021	\$2,660,000.00	\$2,660,000.00	\$2,628,654.56
Weighted Average Maturity = 3.85			\$2,719,779.65	\$2,719,779.65	\$2,688,434.21
<b><u>2016A Electric Revenue Refunding Cost of Issuance</u></b>					
Money Mkt Collateralized (East West Bank)	1.290%	1/1/2018	\$26,819.56	\$26,819.56	\$26,819.56
Weighted Average Maturity = 1 day			\$26,819.56	\$26,819.56	\$26,819.56
<b><u>Falls Creek Collateral</u></b>					
Money Mkt Collateralized (East West Bank)	1.290%	1/1/2018	\$95,489.92	\$95,489.92	\$95,489.92
Weighted Average Maturity = 1 day			\$95,489.92	\$95,489.92	\$95,489.92
<b>GRAND TOTAL:</b>					<b>\$49,924,176.65</b>

## V. Investments Held by Trustees

**Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 12/31/2017**

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 2017A Water Revenue Bonds Cost of Issuance-2017A Account #948164 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Cost of Issuance-2017A Account #948165 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Reserve Fund-2017A Account #948269 Federal Home Loan Mort Corp Cusp:3134GBFF4 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	\$ - \$ - \$ 103.85 \$ 1,180,000.00 \$ 13,287.88 \$ 1,193,391.73	\$ - \$ - \$ 103.85 \$ 1,180,000.00 \$ 13,287.88 \$ 1,193,391.73	\$ - \$ - \$ 103.85 \$ 1,175,126.60 \$ 13,287.88 \$ 1,188,518.33	01/01/18 01/01/18 01/01/18 04/27/22 01/01/18	1.10% 1.10% 1.10% 2.25% 1.10%
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	Pasadena Public Financing Authority Interest Fund- Series 2016A Account #264433000 Fidelity Govt Portfolio CI Cusp:316175108 Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd CID 316175108 Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd CID 31646V401 Total	\$ 87.04 \$ 0.19 \$ - \$ 87.23	\$ 87.04 \$ 0.19 \$ - \$ 87.23	\$ 87.04 \$ 0.19 \$ - \$ 87.23	01/01/18 01/01/18 01/01/18 01/01/18	1.16% 1.16% 0.00%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2015A COPS Bond COPS Base Rental-2015A Account #336964 Cash Balance Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	\$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ -	01/01/18 01/01/18	0.00% 1.10%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Tax Pension 2015AB Bond Bond Fund-2015A POB Account #479226 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Bond Fund-2015A POB Account #479231 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Total	\$ - \$ - \$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ - \$ - \$ -	\$ - \$ - \$ - \$ - \$ - \$ -	01/01/18 01/01/18 01/01/18 01/01/18 01/01/18	1.10% 0.00% 1.10% 0.00%

Schedule of Funds Held by Trustee  
**CITY OF PASADENA**  
 For Period Ending 12/31/2017

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	2013 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (S815431) Fidelity Instl Mm Fds Government I CUSIP:316175108 Project Fund (S815433) Fidelity Instl Mm Fds Government I CUSIP:316175108 Total	1.56 32.52 34.08 34.08	1.56 32.52 34.08	1.56 32.52 34.08	01/01/18 01/01/18	1.28% 1.17%
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 Cash 2010 B Parity Reserve Account #286248 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Federal Farm Credit Banks CUSIP:3133EFKY2 Cash 2010 A Debt Service Fund Account #286295 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	10,659.29 1,564,317.10 0.00 2,043.32 300,000.00 0.00 176.94 1,877,879.55	10,659.29 1,564,608.75 0.00 2,043.32 299,925.00 0.00 176.94 1,877,413.30	10,659.29 1,548,317.10 0.00 2,043.32 296,802.00 0.00 176.94 1,857,998.65	01/01/18 10/28/19 01/01/18 01/01/18 10/28/19 01/01/18 01/01/18	1.10% 1.36% 0.00% 1.10% 1.36% 0.00% 1.10% 1.10%
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6071	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (S631591) Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash Principal Fund (S631592) Fidelity Instl Mm Fds Government I CUSIP:316175108 Bond Reserve Fund (S631593) Federal Home Loan Bank Funds CUSIP: 3130A8KV4 Federal Farm Credit Bank CUSIP:3133EGKV6 Federal Home Loan Bank CUSIP: 3130A8M42 Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash Total	661.48 80.54 80.54 5,000,000.00 5,500,000.00 5,000,000.00 126,259.92 15,627,001.94	661.48 80.54 80.54 5,000,000.00 5,500,000.00 5,000,000.00 126,259.92 15,627,001.94	661.48 80.54 80.54 4,827,600.00 5,307,115.00 4,817,500.00 126,259.92 15,079,216.94	01/01/18 01/01/18 01/01/18 06/27/24 07/12/27 07/18/28 01/01/18 01/01/18	1.16% 0.00% 1.15% 2.20% 2.50% 2.68% 1.16% 0.00%
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 Mtg Assn CUSIP:3136G3TF2 Cost of Issuance Fund Account #23200103 Well Fargo Advantage Government Money Market Service Total	30,867.81 2,000,000.00 2,030,867.81	30,867.81 2,000,000.00 2,030,867.81	30,867.81 1,971,180.00 2,002,047.81	01/01/18 12/30/19 01/01/18	0.52% 1.22% 0.00%

Schedule of Funds Held by Trustee  
 CITY OF PASADENA  
 For Period Ending 12/31/2017

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	Pasadena 2008C COPS					
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Reserve Account #281635	4,835,000.00	4,833,791.25	4,783,458.90	10/28/19	1.36%
	Federal Farm Credit Banks CUSIP:3133EFKY2	182,364.68	182,364.68	182,364.68	01/01/18	1.10%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS				01/01/18	0.00%
	Cash					
	Base Rental Fund #281744	0.08	0.08	0.08	01/01/18	1.10%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS				01/01/18	0.00%
	Cash Balance					
	Interest Fund #281748					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS				01/01/18	1.10%
	<b>Total</b>	<b>5,017,364.76</b>	<b>5,016,156.01</b>	<b>4,965,823.66</b>		
	Pasadena 2008B COPS					
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Cost of Issuance Fund #281739				01/01/18	0.00%
	Cash					
	Interest Fund #281740					
	Goldman Sachs Fin Sq Pr Oblig #462 CUSIP:X9USDGSP7				01/01/18	1.10%
	Base Rental Fund #281742					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS				01/01/18	1.10%
	Reserve Fund #281207	1,230,000.00	1,230,000.00	1,193,813.40	09/30/21	1.51%
	Federal National Mortgage Association CUSIP 3136G4DJ9	47,209.07	47,209.07	47,209.07	01/01/18	1.10%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS					
	<b>Total</b>	<b>1,277,209.07</b>	<b>1,277,209.07</b>	<b>1,241,022.47</b>		
	Pasadena 2008A COPS					
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Base Rental Fund #281732				01/01/18	1.10%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS				01/01/18	0.00%
	Cash Balance					
	Interest Fund #281733					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS				01/01/18	1.10%
	Letter of Credit #281734					
	Bank of America CUS: S86494570	1.00	1.00	1.00	03/30/18	0.00%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.36	0.36	0.36	01/01/18	1.10%
	<b>Total</b>	<b>1.36</b>	<b>1.36</b>	<b>1.36</b>		
	Pasadena Cont Ctr 2006AB					
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Base Rent 2006A #281715	1.00	1.00	1.00	02/01/23	0.00%
	AMBAC Insurance Pol#25713BE for \$27,139,972.15				01/01/18	1.10%
	DTD 9/7/06 Due 2/1/23 Cus: S86692630	815.89	815.89	815.89	01/01/18	1.10%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	4.16	4.16	4.16	01/01/18	0.00%
	Cash Balance					

Schedule of Funds Held by Trustee  
 CITY OF PASADENA  
 For Period Ending 12/31/2017

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	<b>Reserve Fund #281722</b>					
	Federal Natl Mtg Assn CUSIP:3135GOSY0	10,800,000.00	10,800,000.00	10,638,324.00	12/24/20	1.60%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	521,841.10	521,841.10	521,841.10	01/01/18	1.10%
	<b>Rebate Fund #281726</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	156,689.66	156,689.66	156,689.66	01/01/18	1.10%
	Cash Balance	867.98	867.98	867.98	01/01/18	0.00%
	<b>Prepayment #281735</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	01/01/18	0.00%
	<b>Total</b>	<b>11,480,219.79</b>	<b>11,480,219.79</b>	<b>11,318,543.79</b>		
	<b>Pasadena PFA 2006 Villa Parke/Fair Oaks/Lake Wash</b>					
	<b>Revenue Fund #280703</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	78.05	78.05	78.05	01/01/18	1.10%
	<b>Total</b>	<b>\$78.05</b>	<b>\$78.05</b>	<b>\$78.05</b>		
	<b>2006 Refunding Fair Oaks TABS</b>					
	<b>Reserve Fund #281116</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	247,668.14	247,668.14	247,668.14	01/01/18	1.10%
	<b>Special Fund #281118</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	01/01/18	1.10%
	<b>Total</b>	<b>\$247,668.14</b>	<b>\$247,668.14</b>	<b>\$247,668.14</b>		
	<b>2006 Rfndng Lake/Wash TABS</b>					
	<b>Expense Fund #281119</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	30.51	30.51	30.51	01/01/18	1.10%
	<b>Reserve Fund #281124</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	82,744.22	82,744.22	82,744.22	01/01/18	1.10%
	<b>Special Fund #281126</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.00	0.00	0.00	01/01/18	1.10%
	<b>Total</b>	<b>\$82,774.73</b>	<b>\$82,774.73</b>	<b>\$82,774.73</b>		
	<b>2006 Villa/Parke TABS</b>					
	<b>Reserve Fund #281132</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	8,881.30	8,881.30	8,881.30	01/01/18	1.10%
	<b>Special Fund #281134</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	3.02	3.02	3.02	01/01/18	1.10%
	<b>Total</b>	<b>\$8,884.32</b>	<b>\$8,884.32</b>	<b>\$8,884.32</b>		

Schedule of Funds Held by Trustee  
 CITY OF PASADENA  
 For Period Ending 12/31/2017

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank Iise Vlach (213) 630-6051 Rima Dalal (213) 615-6071	2006 Variable & Lease Revenue Bonds-City Portion(City Hall) Interest Fund Account #51152 (S84233) Fidelity Treasury Port #695 CUSIP:316175504 Cash Principal Fund Account (S84234) Fidelity Treasury Port #695 CUSIP:316175504 Cash Bond Reserve Fund Account #51155 (S8423.6) Cash Total	- - 15,539.38 -	- - 15,539.38 -	- - 15,539.38 -	01/01/18 01/01/18 01/01/18 01/01/18 01/01/18	0.00% 0.00% 1.16% 0.00% 0.00%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253 (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 22,603.48 -	2,998,500.00 22,603.48 -	2,917,980.00 22,603.48 -	06/30/21 01/01/18 01/01/18	1.50% 1.10% 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 CUSIP: 3136G3SJ5 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total Funds	2,000,000.00 147,654.09 -	1,999,000.00 147,654.09 -	1,945,320.00 147,654.09 -	06/30/21 01/01/18 01/01/18	1.50% 1.10% 0.00%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	93 Old Pasa Pkng Rfndng Certificate Account #281145 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Reserve Fund #281147 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Transam GIC #79165 \$2,238,536.00 ,Cus: S86880400 Total	0.04 312,145.34 -	0.04 312,145.34 -	0.04 312,145.34 -	01/01/18 01/01/18 01/01/18 01/01/18	1.10% 1.10% 0.00% 7.00%



**Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 12/31/2017**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
SCPPA Alif Heji Datoe (213) 367-4668	SCPPA Project Stabilization Fund	810,847.59	810,847.59	810,847.59	01/01/18	1.17%
	Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN	12,750.00	12,750.00	12,750.00	01/01/18	0.00%
	Cash	500,000.00	499,534.17	499,750.00	01/16/18	1.29%
Johnathan Della (213)367-3073	IBRD Discount Notes CUSIP:459053QR8	2,550,000.00	2,550,000.00	2,543,115.00	06/29/18	1.00%
	Federal Home Loan Bank CUSIP:3130A9GW5	1,000,000.00	1,000,000.00	994,660.00	2/1/2019	1.30%
	Federal Farm Credit Banks CUSIP:3133EG504	1,000,000.00	1,000,000.00	994,260.00	2/28/2019	1.38%
	Federal Home Loan Mort Corp CUSIP: 3134GA6H2	1,300,000.00	1,300,000.00	1,292,317.00	08/26/19	1.25%
	Federal Home Loan Mortgage Corp CUSIP: 3134G9MX2	1,000,000.00	1,000,000.00	992,370.00	08/28/19	1.50%
	Federal Home Loan Mortgage Corp CUSIP: 3134GA6M1	2,000,000.00	2,000,000.00	1,988,460.00	10/28/19	1.25%
	Federal Home Loan Mort Corp CUSIP: 3134GASN5					
	<b>Total</b>	<b>\$10,173,597.59</b>	<b>\$10,173,131.76</b>	<b>\$10,128,529.59</b>		
	<b>TOTAL FUND BALANCE</b>	<b>56,805,470.86</b>	<b>56,800,830.03</b>	<b>55,772,939.86</b>		