

**City of Pasadena  
Quarterly Investment Report**

**Quarter Ending 9/30/2019**

**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

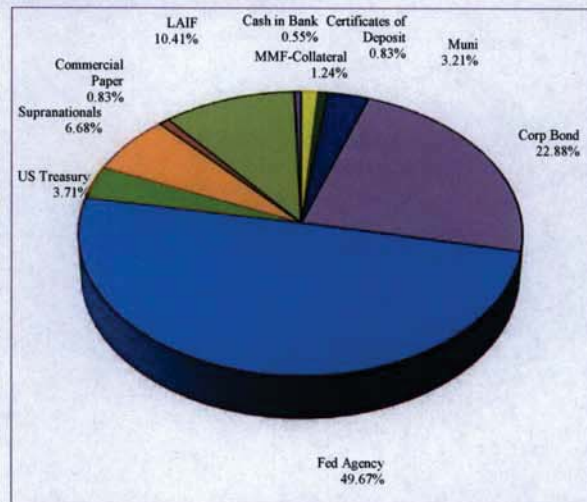
**September 2019**

**PORTFOLIO COMPLIANCE**

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on July 22, 2019. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

**PORTFOLIO STRUCTURE AS OF 9/30/2019**

<b>TYPE</b>	<b>MARKET VALUE</b>	<b>PERCENT</b>
Money Market - Collateralized	7,499,543	1.24%
Certificates of Deposit	5,011,840	0.83%
Municipal Bonds	19,437,117	3.21%
Corporate Bonds	138,504,361	22.88%
Federal Agencies	300,711,376	49.67%
US Treasury Securities	22,438,030	3.71%
Supranationals	40,459,549	6.68%
Commercial Paper	4,997,235	0.83%
LAIF	63,045,619	10.41%
Cash in Bank	3,357,424	0.55%
<b>TOTALS:</b>	<b>605,462,094</b>	<b>100.00%</b>
Accrued Interest Receivable	3,136,132	
<b>GRAND TOTAL:</b>	<b>608,598,225</b>	



**PORTFOLIO LIQUIDITY AS OF 9/30/2019**

<b>Aging Interval</b>	<b>Par Value</b>	<b>Percent of Portfolio</b>
0-30 Days	106,045,162	17.62%
31 days - 1 Year	117,165,000	19.47%
1 - 2 Years	173,294,000	28.79%
2 - 3 Years	84,820,000	14.09%
3 - 4 Years	25,000,000	4.15%
4 - 5 Years	95,500,000	15.87%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>601,824,162</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	<b>Sep-19</b>	<b>Aug-19</b>	<b>Jul-19</b>	<b>Jun-19</b>	<b>May-19</b>	<b>Apr-19</b>
Month-End Market Value	608,598,225	603,938,545	600,476,030	605,619,888	624,545,739	596,674,893
Modified Duration	1.62	1.69	1.54	1.54	1.48	1.48
Weighted Average Maturity	1.74	1.79	1.61	1.61	1.56	1.56
Current Book Yield to Maturity	2.130%	2.150%	2.170%	2.200%	2.190%	2.150%
Effective Yield - Year to Date	2.160%	2.150%	2.170%	1.980%	1.960%	1.940%
Interest Earned	1,025,437	1,010,308	1,021,293	1,025,758	1,015,986	983,805
Fiscal Year To Date Interest Earned	3,057,038	2,031,601	1,021,293	10,539,464	9,513,706	8,497,720
Fair Value Change Gain/(Loss)	(503,374)	1,537,041	(536,573)	1,015,726	1,824,195	441,828
Fiscal Year To Date change in fair value	497,094	1,000,468	(536,573)	9,213,167	8,197,441	6,373,245
Total Fiscal YTD Earnings	3,554,132	3,032,069	484,720	19,752,631	17,711,147	14,870,966

**Monthly for Pool**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2019**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
LAIIF												
SYS864	864	Local Agency Investment Fund	63,045,618.50		63,045,618.50	63,045,618.50	2.250			2.250	1	
		<b>Subtotal and Average</b>	<b>49,555,618.50</b>		<b>63,045,618.50</b>	<b>63,045,618.50</b>				<b>2.250</b>	<b>1</b>	
		<b>Subtotal and Average</b>	<b>8,518,420.15</b>		<b>7,499,543.30</b>	<b>7,499,543.30</b>				<b>2.460</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13067	13067	EAST WEST BANK	2,240,084.14		2,240,084.14	2,240,084.14	2.000			2.000	1	
SYS13547	13526	OPUS BANK	5,259,459.16		5,259,459.16	5,259,459.16	2.650			2.650	1	
SYS13546	13504	PACIFIC PREMIER BANK	0.00		0.00	0.00	2.090			2.090	1	
		<b>Subtotal and Average</b>	<b>8,518,420.15</b>		<b>7,499,543.30</b>	<b>7,499,543.30</b>				<b>2.460</b>	<b>1</b>	
<b>Municipal Bonds</b>												
696624CB9	13591	PALM DESERT CA REDEV AGY TABS	2,500,000.00	01/31/2017	2,500,000.00	2,500,000.00	2.000			A	2,330	0 10/01/2019
13063CSQ4	13554	STATE OF CALIFORNIA	5,000,000.00	08/26/2016	4,999,650.00	5,011,675.68	1.800			Aa3	1,320	183 04/01/2020
769036AZ7	13611	RIVERSIDE CALIFORNIA POB	2,000,000.00	05/31/2017	1,998,560.00	1,997,565.48	2.000			AA	2,190	244 06/01/2020
794881BR2	13543	SALINAS CA ECON DEV REVENUE	665,000.00	08/15/2016	660,238.60	664,158.84	1.625			AA-	1,800	274 07/01/2020
212263AQ0	13620	Contra Costa County Redev Agcy	750,000.00	08/16/2017	746,835.00	748,757.85	1.750			AA	1,960	305 08/01/2020
798170AC0	13634	San Jose Redevelopment Agency	2,000,000.00	12/21/2017	2,005,620.00	2,000,000.00	2.259			AA	2,260	305 08/01/2020
696624CC7	13592	PALM DESERT CA REDEV AGY TABS	1,000,000.00	01/31/2017	1,003,840.00	997,528.24	2.250			AA	2,510	366 10/01/2020
794881BS0	13544	SALINAS CA ECON DEV REVENUE	665,000.00	08/15/2016	655,497.15	662,237.22	1.750			AA-	2,000	639 07/01/2021
513802CE6	13540	Lancaster CA Redev Agcy	500,000.00	08/01/2016	501,365.00	501,083.50	2.125			AA	2,000	670 08/01/2021
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS	2,500,000.00	04/27/2017	2,531,575.00	2,500,000.00	2.367			Aa3	2,370	913 04/01/2022
378612AC9	13719	City of Glendora	820,000.00	09/05/2019	820,516.60	820,000.00	1.812			AAA	1,810	974 06/01/2022
088006JM4	13710	Beverly Hills PFA	1,000,000.00	08/08/2019	1,013,420.00	1,000,000.00	2.125			AA+	2,130	1,705 06/01/2024
		<b>Subtotal and Average</b>	<b>19,293,904.09</b>		<b>19,437,117.35</b>	<b>19,403,006.81</b>				<b>1.980</b>	<b>430</b>	
<b>Negotiable CD's</b>												
89114MRN9	13568	Toronto Dominion Bank NY	5,000,000.00	12/28/2018	5,011,840.00	5,000,000.00	3.050			P-1	3,090	86 12/26/2019
		<b>Subtotal and Average</b>	<b>5,000,000.00</b>		<b>5,011,840.00</b>	<b>5,000,000.00</b>				<b>3.090</b>	<b>86</b>	
<b>Federal Agency Issues - Coupon</b>												
3134GARV8	13568	FED HOME LOAN MORTGAGE CORP	5,000,000.00	10/28/2016	4,997,567.00	5,000,000.00	1.300			Aaa	1,300	24 10/25/2019
3133EFKY2	13455	Federal Farm Credit Bank	5,000,000.00	10/28/2015	4,998,184.05	5,000,000.00	1.360			Aaa	1,360	27 10/28/2019
3136G4EM1	13567	FED NATIONAL MORTGAGE ASSN	5,000,000.00	10/28/2016	4,997,357.95	5,000,000.00	1.250			Aaa	1,250	27 10/28/2019
3136G2YA9	13492	FED NATIONAL MORTGAGE ASSN	5,000,000.00	02/26/2016	4,996,097.90	5,000,000.00	1.400			Aaa	1,400	56 11/26/2019
3130AAAM7	13572	Federal Home Loan Bank	5,000,000.00	12/02/2016	4,998,294.10	5,000,000.00	1.500			Aaa	1,500	62 12/02/2019
3130A8FB4	13520	Federal Home Loan Bank	5,000,000.00	06/13/2016	4,995,581.45	5,000,000.00	1.350			Aaa	1,350	73 12/13/2019

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**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2019**

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>												
3134GAY4	13573	FED HOME LOAN MORTGAGE CORP		12/30/2016	5,000,000.00	4,995,039.50	5,000,000.00	1.500	Aaa	1.500	90	12/30/2019
3133EFXM4	13479	Federal Farm Credit Bank		02/03/2016	5,000,000.00	4,994,862.30	5,000,000.00	1.520	Aaa	1.520	125	02/03/2020
3133EGBL8	13513	Federal Farm Credit Bank		05/19/2016	5,000,000.00	4,985,801.20	5,000,000.00	1.370	Aaa	1.370	231	05/19/2020
3134G9GF8	13510	FED HOME LOAN MORTGAGE CORP		05/26/2016	3,750,000.00	3,741,543.60	3,750,000.00	1.500	Aaa	1.500	238	05/26/2020
3133EGSA4	13564	Federal Farm Credit Bank		09/29/2016	5,000,000.00	4,978,427.75	5,000,000.00	1.320	Aaa	1.320	328	08/24/2020
3135G0N66	13552	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,979,480.65	5,000,000.00	1.400	Aaa	1.400	328	08/24/2020
3136G35C5	13556	FED NATIONAL MORTGAGE ASSN		06/30/2016	5,000,000.00	4,979,359.35	5,000,000.00	1.400	Aaa	1.400	332	08/28/2020
3133EGXU4	13565	Federal Farm Credit Bank		10/06/2016	5,000,000.00	4,974,964.70	5,000,000.00	1.370	Aaa	1.370	371	10/06/2020
3136G4PJ6	13621	FED NATIONAL MORTGAGE ASSN		10/13/2017	5,000,000.00	4,998,673.90	4,999,569.44	1.850	Aaa	1.860	378	10/13/2020
3130A6MH7	13447	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,983,671.90	5,000,000.00	1.720	Aaa	1.720	393	10/28/2020
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	4,000,000.00	3,986,937.52	4,000,000.00	1.720	Aaa	1.720	393	10/28/2020
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	3,210,000.00	3,199,517.36	3,210,000.00	1.720	Aaa	1.720	393	10/28/2020
3130ACL7	13622	Federal Home Loan Bank		10/28/2017	5,000,000.00	4,982,897.70	5,000,000.00	1.950	Aaa	1.950	401	11/05/2020
3134G9HL4	13509	FED HOME LOAN MORTGAGE CORP		05/25/2016	5,000,000.00	4,982,897.70	5,000,000.00	1.625	Aaa	1.630	421	11/25/2020
3133EGU37	13580	Federal Farm Credit Bank		12/14/2016	5,000,000.00	5,000,020.15	5,000,000.00	1.830	Aaa	1.830	440	12/14/2020
3130ACUL6	13630	Federal Home Loan Bank		12/14/2017	5,000,000.00	5,000,086.70	5,000,000.00	2.000	Aaa	2.000	440	12/14/2020
3130ACYL2	13631	Federal Home Loan Bank		12/29/2017	5,000,000.00	5,001,169.55	5,000,000.00	2.100	Aaa	2.100	455	12/29/2020
3130ACYL2	13632	Federal Home Loan Bank		12/29/2017	5,000,000.00	5,001,169.55	5,000,000.00	2.100	Aaa	2.100	455	12/29/2020
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5,000,000.00	4,973,938.35	5,000,000.00	1.330	Aaa	1.330	456	12/30/2020
3133EGMP7	13530	Federal Farm Credit Bank		07/19/2016	5,000,000.00	4,969,512.45	5,000,000.00	1.440	Aaa	1.440	476	01/19/2021
3130A8P80	13527	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,964,466.70	5,000,000.00	1.400	Aaa	1.400	476	01/19/2021
3130A8P80	13528	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,964,466.70	5,000,000.00	1.400	Aaa	1.400	476	01/19/2021
3136G4RB1	13636	FED NATIONAL MORTGAGE ASSN		01/26/2018	5,000,000.00	5,001,067.90	5,000,000.00	2.150	Aaa	2.150	483	01/26/2021
3133EGAZ8	13516	Federal Farm Credit Bank		05/17/2016	5,000,000.00	4,976,490.40	5,000,000.00	1.580	Aaa	1.580	505	02/17/2021
3130A7BT1	13483	Federal Home Loan Bank		02/26/2016	5,000,000.00	4,984,482.50	5,000,000.00	1.730	Aaa	1.730	514	02/26/2021
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,980,957.00	5,000,000.00	1.650	Aaa	1.650	517	03/01/2021
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,980,957.00	5,000,000.00	1.650	Aaa	1.650	517	03/01/2021
3134G99Q8	13549	FED HOME LOAN MORTGAGE CORP		08/25/2016	3,250,000.00	3,239,830.04	3,250,000.00	1.680	Aaa	1.680	694	08/25/2021
3133EGSH9	13561	Federal Farm Credit Bank		09/01/2016	2,600,000.00	2,595,086.24	2,599,501.67	1.460	Aaa	1.470	701	09/01/2021
3136G4DJ9	13562	FED NATIONAL MORTGAGE ASSN		09/30/2016	5,000,000.00	4,977,931.80	5,000,000.00	1.510	Aaa	1.510	730	09/30/2021
3136G4DJ9	13563	FED NATIONAL MORTGAGE ASSN		09/30/2016	2,500,000.00	2,488,965.90	2,500,000.00	1.510	Aaa	1.510	730	09/30/2021
3136G4EV1	13569	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,989,717.05	4,999,688.75	1.625	Aaa	1.630	758	10/28/2021
3130AFH34	13664	Federal Home Loan Bank		12/10/2018	3,000,000.00	3,005,895.93	3,000,000.00	3.150	Aaa	3.150	801	12/10/2021
3133EHGS6	13604	Federal Farm Credit Bank		04/25/2017	5,000,000.00	4,976,860.15	5,000,000.00	2.030	Aaa	2.030	937	04/25/2022
3133EHN71	13612	Federal Farm Credit Bank		06/20/2017	5,000,000.00	5,000,208.50	5,000,000.00	2.050	Aaa	2.050	993	06/20/2022
3130AGYJ8	13721	Federal Home Loan Bank		08/28/2019	10,000,000.00	9,997,819.90	10,000,000.00	2.000	Aaa	0.000	1,060	08/26/2022

Portfolio PASD  
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**Monthly for Pool**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2019**

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>												
3134GT3M3	13716	FED HOME LOAN MORTGAGE CORP		08/26/2019	10,000,000.00	9,982,860.50	10,000,000.00	2.050	Aaa	2.050	1,060	08/26/2022
3134GT4Q3	13723	FED HOME LOAN MORTGAGE CORP		09/06/2019	10,000,000.00	9,989,934.10	10,000,000.00	2.150	Aaa	2.150	1,071	09/06/2022
3134GTF57	13690	FED HOME LOAN MORTGAGE CORP		04/11/2019	5,000,000.00	5,000,977.00	5,000,000.00	2.700	Aaa	2.700	1,106	10/11/2022
3130ACKG8	13623	Federal Home Loan Bank		10/24/2017	5,000,000.00	5,001,225.35	5,000,000.00	2.200	Aaa	2.200	1,119	10/24/2022
3133EKRJ7	13704	Federal Farm Credit Bank		06/19/2019	5,000,000.00	5,014,743.85	5,000,000.00	2.400	Aaa	2.400	1,357	06/19/2022
3133EKRZ4	13715	Federal Farm Credit Bank		08/20/2019	5,000,000.00	4,955,783.80	4,997,522.86	2.170	Aaa	2.180	1,414	08/15/2023
3130AF3K1	13659	Federal Home Loan Bank		10/30/2018	5,000,000.00	5,005,438.60	5,000,000.00	3.450	Aaa	3.450	1,490	10/30/2023
3133EJ2J7	13665	Federal Farm Credit Bank		12/11/2018	5,000,000.00	5,012,600.50	5,000,000.00	3.400	Aaa	3.400	1,532	12/11/2023
3133EKZR0	13712	Federal Farm Credit Bank		08/13/2019	5,000,000.00	4,963,389.10	4,995,140.35	2.220	Aaa	2.240	1,686	05/13/2024
3134GTPK3	13701	FED HOME LOAN MORTGAGE CORP		05/22/2019	4,000,000.00	4,014,799.40	4,000,000.00	2.650	Aaa	2.650	1,695	05/22/2024
3134GTRZ8	13703	FED HOME LOAN MORTGAGE CORP		06/04/2019	5,000,000.00	5,003,814.80	5,000,000.00	2.650	Aaa	2.650	1,708	06/04/2024
3134GTTW6	13796	FED HOME LOAN MORTGAGE CORP		07/01/2019	5,000,000.00	5,000,000.00	5,000,000.00	2.550	Aaa	2.550	1,735	07/01/2024
3133EKT13	13706	Federal Farm Credit Bank		07/08/2019	5,000,000.00	5,009,733.90	5,000,000.00	2.230	Aaa	2.230	1,742	07/08/2024
3134GTA52	13707	FED HOME LOAN MORTGAGE CORP		07/15/2019	5,000,000.00	5,010,253.25	5,000,000.00	2.300	Aaa	2.300	1,749	07/15/2024
3133EKN11	13709	Federal Farm Credit Bank		07/30/2019	5,000,000.00	5,004,898.20	5,000,000.00	2.240	Aaa	2.240	1,764	07/30/2024
3134GTZ89	13713	FED HOME LOAN MORTGAGE CORP		08/13/2019	5,000,000.00	4,978,339.00	4,999,026.68	2.250	Aaa	2.250	1,777	08/12/2024
3133EKC61	13714	Federal Farm Credit Bank		08/20/2019	5,000,000.00	4,981,428.25	5,000,000.00	2.100	Aaa	2.100	1,785	08/20/2024
3130AGXY6	13724	Federal Home Loan Bank		09/06/2019	5,000,000.00	4,941,484.95	5,000,000.00	2.150	Aaa	2.150	1,793	08/28/2024
<b>Subtotal and Average</b>					<b>301,310,000.00</b>	<b>300,707,167.54</b>	<b>301,300,449.75</b>			<b>1.830</b>	<b>783</b>	

<b>Treasury Securities - Coupon</b>												
912828U32	13570	US TREASURY		11/17/2016	5,000,000.00	4,993,550.00	4,998,311.34	1.000	Aaa	1.280	45	11/15/2019
912828U32	13578	US TREASURY		12/02/2016	2,500,000.00	2,496,775.00	2,498,683.27	1.000	Aaa	1.440	45	11/15/2019
912828Z22	13625	US TREASURY		10/19/2017	2,500,000.00	2,494,922.50	2,498,096.96	1.625	Aaa	1.700	380	10/15/2020
912828U65	13577	US TREASURY		12/02/2016	2,500,000.00	2,505,567.50	2,492,122.93	1.750	Aaa	1.900	791	11/30/2021
<b>Subtotal and Average</b>					<b>12,500,000.00</b>	<b>12,490,815.00</b>	<b>12,487,214.50</b>			<b>1.520</b>	<b>261</b>	

<b>Corporate Bonds - Coupon</b>												
713448D14	13566	PEPICSO INC		10/06/2016	3,000,000.00	2,999,754.96	2,999,998.75	1.350	A1	1.360	3	10/04/2019
48127HAA7	13662	JP MORGAN		10/17/2018	5,000,000.00	5,000,076.65	4,997,905.75	2.200	A2	2.930	21	10/22/2019
718172CC1	13650	Philip Morris Intl Inc		04/20/2018	2,000,000.00	1,999,594.94	1,998,601.81	1.875	A2	2.740	31	11/01/2019
46625HKAT	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000.00	2,500,660.33	2,499,197.55	2.250	A2	2.360	114	01/23/2020
90331HNB5	13669	US BANK NA CINCINNATI		12/31/2018	10,000,000.00	10,000,741.50	9,971,971.28	2.000	A1	2.910	115	01/24/2020
06406HCZ0	13682	BANK OF NEW YORK MELLON		02/27/2019	5,000,000.00	5,001,299.60	4,989,885.85	2.150	A1	2.670	146	02/24/2020
17325FAN8	13674	CITIBANK NA		01/14/2019	5,000,000.00	5,025,327.60	4,998,088.87	3.050	Aa3	3.120	213	05/01/2020
037833CS7	13609	APPLE INC		05/11/2017	3,000,000.00	2,998,018.35	2,999,376.67	1.800	Aa1	1.840	223	05/11/2020

Portfolio PASD  
AP  
PM (PRF\_PM2) 7.3.0

**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2019**

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>Corporate Bonds - Coupon</b>												
25468PDU7	13678	Walt Disney Compnay		06/08/2017	3,000,000.00	2,997,013.77	2,999,213.05	1.800	A2	1.840	248	06/05/2020
594918AH7	13657	Microsoft Corporation		07/16/2018	5,000,000.00	5,056,657.60	5,014,150.94	3.000	Aaa	2.710	366	10/01/2020
06051GFT1	13671	BANK OF AMERICA CORP		01/10/2019	3,000,000.00	3,019,039.44	2,980,638.59	2.625	A2	3.260	384	10/19/2020
06051GGB9	13651	BANK OF AMERICA CORP		05/09/2018	2,500,000.00	2,500,255.17	2,477,004.44	2.151	A2	3.020	405	11/09/2020
06051GGB9	13672	BANK OF AMERICA CORP		01/10/2019	4,519,000.00	4,519,461.25	4,464,415.42	2.151	A2	3.290	405	11/09/2020
037833DU6	13629	APPLE INC		11/13/2017	2,500,000.00	2,505,246.00	2,497,357.22	2.000	Aa1	2.100	409	11/13/2020
89236TDZ5	13613	TOYOTA CREDIT CORPORATION		06/29/2017	4,000,000.00	3,979,562.08	4,000,000.00	2.000	Aa3	2.000	455	12/29/2020
94988J5N3	13694	WELLS FARGO & COMPANY		04/25/2019	3,000,000.00	3,021,756.79	2,992,568.52	2.600	Aa2	2.800	472	01/15/2021
48125LRK0	13640	JP MORGAN		02/01/2018	5,000,000.00	5,008,288.85	5,000,000.00	2.604	Aa2	2.600	489	02/01/2021
478160BS2	13655	Johnson & Johnson		07/05/2018	3,050,000.00	3,043,807.83	3,005,141.07	1.650	Aaa	2.730	517	03/01/2021
780082AE3	13687	ROYAL BANK OF CANADA		03/21/2019	2,500,000.00	2,512,774.30	2,483,950.23	2.300	Aaa	2.750	538	03/22/2021
64952WCE1	13533	NEW YORK LIFE GL		07/15/2016	3,000,000.00	3,000,972.84	3,016,637.56	2.000	Aaa	1.620	560	04/13/2021
90331HNP4	13681	US BANK NA CINCINNATI		02/08/2019	5,000,000.00	5,081,644.50	5,018,125.31	3.150	A1	2.900	573	04/26/2021
90331HNQ2	13689	US BANK NA CINCINNATI		03/28/2019	5,000,000.00	5,008,033.20	5,006,823.22	2.586	A1	2.630	573	04/26/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	4,994,957.20	4,998,290.67	2.100	A2	2.120	664	07/26/2021
90520EAH4	13685	UNION BANK NA CORPORATE BOND		03/07/2019	5,000,000.00	5,123,073.25	4,999,796.20	3.150	A2	3.150	913	04/01/2022
17325FAY4	13708	CITIBANK NA		07/24/2019	5,000,000.00	5,050,986.50	5,037,829.23	2.844	Aa3	2.390	962	05/20/2022
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,957,713.40	5,000,000.00	2.125	Aa3	2.130	1,002	06/29/2022
438516BT2	13711	Honeywell International		08/08/2019	1,000,000.00	1,008,337.91	999,039.56	2.150	A2	2.190	1,042	08/08/2022
06048WC20	13720	BANK OF AMERICA CORP		08/27/2019	5,000,000.00	5,039,077.40	5,000,000.00	2.250	A2	2.250	1,061	08/27/2022
94988J6A0	13725	WELLS FARGO BANK		09/11/2019	5,000,000.00	4,988,485.25	5,000,000.00	2.082	A1	2.110	1,074	09/09/2022
037833BU3	13693	APPLE INC		04/24/2019	5,000,000.00	5,147,231.30	5,019,495.29	2.850	Aa1	2.730	1,241	02/23/2023
594918BX1	13692	Microsoft Corporation		04/24/2019	5,000,000.00	5,208,615.65	5,033,672.04	2.875	Aaa	2.700	1,589	02/06/2024
459200JY8	13702	IBM CORPORATION		05/20/2019	5,000,000.00	5,184,032.35	4,993,314.06	3.000	A2	3.030	1,688	05/15/2024
06048WB82	13717	BANK OF AMERICA CORP		08/23/2019	5,000,000.00	4,995,287.65	5,000,000.00	2.400	A2	2.580	1,788	08/23/2024
		<b>Subtotal and Average</b>	<b>141,448,584.95</b>		<b>137,569,000.00</b>	<b>138,477,787.41</b>	<b>137,492,489.15</b>			<b>2.580</b>	<b>645</b>	
<b>Amortized Zero Coupon Bonds</b>												
459052WF9	13699	WORLD BANK		05/02/2019	5,000,000.00	4,946,705.55	4,929,758.30	2.380	Aaa	2.490	212	04/30/2020
		<b>Subtotal and Average</b>	<b>4,924,991.07</b>		<b>5,000,000.00</b>	<b>4,946,705.55</b>	<b>4,929,758.30</b>			<b>2.490</b>	<b>212</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
89233HX82	13673	TOYOTA CREDIT CORPORATION		01/11/2019	5,000,000.00	4,997,235.29	4,997,235.29	2.830	P-1	2.950	7	10/08/2019
		<b>Subtotal and Average</b>	<b>4,991,514.41</b>		<b>5,000,000.00</b>	<b>4,997,235.29</b>	<b>4,997,235.29</b>			<b>2.950</b>	<b>7</b>	

Portfolio PASD  
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**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2019**

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>Treasury Discounts -Amortizing</b>												
912796RF8	13661	US TREASURY		10/12/2018	5,000,000.00	4,997,790.00	4,996,755.20	2.570	Aaa	2.690	9	10/10/2019
912796SM2	13696	US TREASURY		04/30/2019	5,000,000.00	4,949,425.00	4,933,656.09		Aaa	2.430	205	04/23/2020
		<b>Subtotal and Average</b>	<b>9,920,530.61</b>		<b>10,000,000.00</b>	<b>9,947,215.00</b>	<b>9,930,411.29</b>			<b>2.560</b>	<b>106</b>	
<b>Supranationals</b>												
4581XOCX4	13698	WORLD BANK		05/01/2019	5,000,000.00	4,990,328.50	4,976,381.00	1.625	Aaa	2.410	224	05/12/2020
45905UQ23	13624	WORLD BANK		10/30/2017	5,000,000.00	5,000,190.15	5,000,000.00	2.000	Aaa	2.000	395	10/30/2020
45905U2V5	13691	WORLD BANK		04/12/2019	5,000,000.00	5,001,134.10	4,999,536.06	2.750	Aaa	2.750	924	04/12/2022
45905UY81	13766	WORLD BANK		02/19/2019	5,500,000.00	5,516,371.63	5,514,447.81	3.200	Aaa	3.140	1,577	01/25/2024
459058HD8	13718	WORLD BANK		08/28/2019	5,000,000.00	5,000,078.45	5,000,000.00	2.200	Aaa	2.200	1,793	08/28/2024
459058HD8	13722	WORLD BANK		08/30/2019	5,000,000.00	5,000,078.45	5,000,000.00	2.200	Aaa	2.200	1,793	08/28/2024
459058HD8	13726	WORLD BANK		09/11/2019	5,000,000.00	5,000,078.45	4,999,505.60	2.200	Aaa	2.200	1,793	08/28/2024
		<b>Subtotal and Average</b>	<b>34,321,917.60</b>		<b>35,500,000.00</b>	<b>35,508,259.73</b>	<b>35,489,870.47</b>			<b>2.430</b>	<b>1,220</b>	
		<b>Total and Average</b>	<b>602,668,470.77</b>		<b>601,824,161.80</b>	<b>602,069,304.67</b>	<b>601,575,697.36</b>			<b>2.130</b>	<b>635</b>	

**Monthly for Pool  
Portfolio Management  
Portfolio Details - Cash  
September 30, 2019**

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			35,364.99	35,364.99				0
		Accrued Interest at Purchase				35,364.99					
		Subtotal				602,104,669.66	601,610,962.35			2.130	635
		<b>Total Cash and Investments</b>	602,668,470.77		601,824,161.80	602,104,669.66	601,610,962.35			2.130	635
					<b>Cash</b>	<b>3,357,423.92</b>					
					<b>Accrued Interest</b>	<b>3,136,131.56</b>					
					<b>Total</b>	<b>608,598,225.14</b>					

## COMPLIANCE REPORT

Pooled Investment Portfolio  
As of 9/30/19

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio Compliance	Portfolio Credit Quality per Gov Code	
Collateralized Money Market	1.24%	100%	In compliance	102% Collateral	<u>Maturity</u>
Certificates of Deposit	0.83%	30%	In compliance	n/a	In compliance
Municipal Bonds	3.21%	100%	In compliance	A or better	In compliance
US Treasury Securities	3.71%	100%	In compliance	AA+ /Aaa	In compliance
Corporate Bonds	22.88%	30%	In compliance	A or better	In compliance
Federal Agency Issues	49.67%	100%	In compliance	AA+ /Aaa	In compliance
Supranationals	6.68%	30%	In compliance	AA or better	In compliance
Commercial Paper	0.83%	100%	In compliance	P-1 (Short-term)	In compliance
LAIF	10.41%	100%	In compliance	n/a	In compliance
Cash	0.55%	100%	In compliance	Collateralized	In compliance
	100.00%				

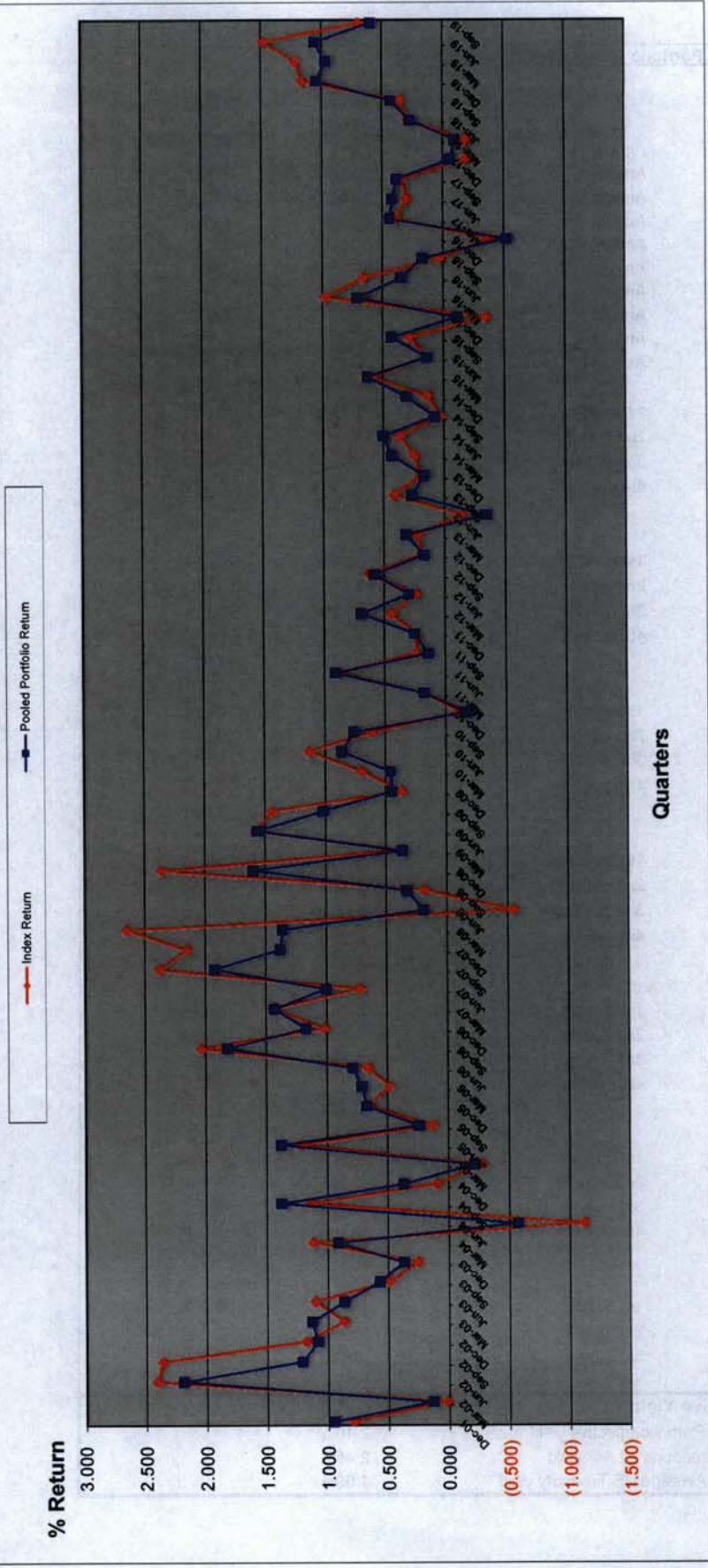
Portfolio Value 608,598,225

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POOL PORTFOLIO

	<u>September 30, 2019</u>	
	Market Value	% of Total
FHLB	85,031,791.41	13.97%
FHLMC	75,921,794.24	12.47%
FNMA	42,408,652.40	6.97%
FFCB	97,344,929.49	15.99%
World Bank	40,454,965.28	6.65%
Total Fed Agencies/Supranationals	341,162,132.82	56.06%
OTHER PORTFOLIO INVESTMENTS	<u>267,436,092.32</u>	43.94%
Total Investments	608,598,225.14 *	100.00%

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

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



<b>Pooled Portfolio - Total Return Performance</b>			
		<b>ML 1-3 Index Corp/Gov</b>	<b>Pooled Portfolio</b>
<b>2003</b>	Annual	2.717	2.931
<b>2004</b>	Annual	1.226	2.090
<b>2005</b>	Annual	1.746	2.073
<b>2006</b>	Annual	4.195	4.474
<b>2007</b>	Annual	6.706	5.736
<b>2008</b>	Annual	4.649	3.474
<b>2009</b>	Annual	3.784	3.398
<b>2010</b>	Annual	2.322	1.806
<b>2011</b>	Annual	1.540	1.490
<b>2012</b>	Annual	1.467	1.788
<b>2013</b>	1st quarter	0.220	0.320
	2nd quarter	-0.140	-0.340
	3rd quarter	0.420	0.270
	4th quarter	0.196	0.167
		0.696	0.417
<b>2014</b>	1st quarter	0.246	0.434
	2nd quarter	0.370	0.503
	3rd quarter	0.028	0.074
	4th quarter	0.133	0.310
		0.777	1.321
<b>2015</b>	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
<b>2016</b>	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
<b>2017</b>	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
<b>2018</b>	1st quarter	-0.185	-0.097
	2nd quarter	0.291	0.269
	3rd quarter	0.354	0.431
	4th quarter	1.166	1.038
		1.626	1.641
<b>2019</b>	1st quarter	1.219	0.963
	2nd quarter	1.480	1.054
	3rd quarter	0.700	0.593
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Pooled Portfolio effective yield		2.16%	
State Treasurer's LAIF yield		2.45%	
2 Year Average US Treasury yield		1.69%	

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

Investment Type	Fiscal Year Total												
	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	June 2019	1st Qtr 2020	2nd Qtr 2020	3rd Qtr 2020	4th Qtr 2020
Money Market	9.52	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market Collateralized	1.71	12.48	12.91	16.74	9.14	7.25	3.97	3.54	1.59	1.24	0.00	0.00	0.00
Municipal Bonds	4.61	12.66	12.62	13.00	4.97	4.01	5.80	5.78	4.33	3.21	0.00	0.00	0.00
Corporate Bonds - Coupon	13.40	27.70	25.94	22.67	21.65	16.36	17.12	15.47	20.78	22.88	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	49.13	30.73	36.55	43.39	43.45	49.70	55.86	60.37	54.14	49.67	0.00	0.00	0.00
Repurchase Agreements	3.28	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.	16.14	13.32	9.04	1.47	13.09	14.38	9.07	6.47	7.29	10.41	0.00	0.00	0.00
Cash	1.87	2.58	2.72	2.50	3.76	0.68	0.44	0.43	0.45	0.55	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	3.37	2.99	3.26	3.71	3.71	0.00	0.00	0.00
Supranationals	0.00	0.00	0.00	0.00	0.00	4.25	3.76	4.49	5.89	6.68	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	0.99	0.00	0.82	0.83	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	0.33	0.52	0.22	0.23	0.00	0.00	0.00	0.19	1.00	0.83	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

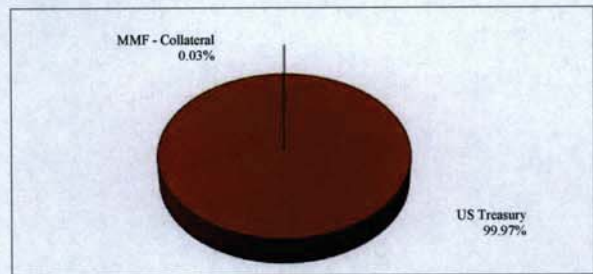
September 2019

**PORTFOLIO COMPLIANCE**

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on July 22, 2019. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

**PORTFOLIO STRUCTURE AS OF 9/30/2019**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	644	0.03%
US Treasury Securities	1,995,712	99.97%
<b>TOTALS:</b>	<b>1,996,357</b>	<b>100.00%</b>
Accrued Interest Receivable	1	
<b>GRAND TOTAL:</b>	<b>1,996,358</b>	



**PORTFOLIO LIQUIDITY AS OF 9/30/2019**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	1,998,644	100.00%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>1,998,644</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-19	Aug-19	Jul-19	Jun-19	May-19	Apr-19
Month-End Mkt Value	1,996,358	1,993,146	1,989,191	1,985,949	1,980,373	1,975,586
Modified Duration	0.06	0.14	0.23	0.31	0.39	0.48
Weighted Average Maturity	0.06	0.15	0.23	0.32	0.40	0.48
Current Book Yield to Maturity	2.475%	2.475%	2.476%	2.476%	2.476%	2.476%
Effective Yield - Year to Date	2.420%	2.420%	2.420%	2.220%	2.200%	2.180%
Interest Earned	1	1	1	1	1	2,462
Fiscal Year To Date Interest Earned	4	3	1	23,262	23,261	23,259
Fair Value Change Gain/(Loss)	3,964	4,088	4,080	3,940	4,063	1,770
Fiscal Year To Date change in fair value	12,133	8,168	4,080	27,295	23,354	19,291
Total Fiscal YTD earnings	12,136	8,171	4,081	50,557	46,615	42,550

**CAPITAL ENDOWMENT**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2019**

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	644.36		644.36	644.36	644.36	2.000		2.000	1	
		<b>Subtotal and Average</b>	<b>644.36</b>		<b>644.36</b>	<b>644.36</b>	<b>644.36</b>	<b>2.000</b>		<b>2.000</b>	<b>1</b>	
<b>Treasury Discounts -Amortizing</b>												
912796SP5	13697	US TREASURY	1,993,038.43	04/30/2019	1,998,000.00	1,995,712.29	1,994,955.24		Aaa	2.476	23	10/24/2019
		<b>Subtotal and Average</b>	<b>1,993,038.43</b>		<b>1,998,000.00</b>	<b>1,995,712.29</b>	<b>1,994,955.24</b>			<b>2.476</b>	<b>23</b>	
		<b>Total and Average</b>	<b>1,993,682.79</b>		<b>1,998,644.36</b>	<b>1,996,356.65</b>	<b>1,995,599.60</b>			<b>2.475</b>	<b>23</b>	
		<b>Accrued Interest</b>				<b>1.14</b>						
		<b>Total</b>				<b>1,996,357.79</b>						

**COMPLIANCE REPORT**

**Capital Endowment Portfolio**  
**As of 9/30/19**

	Diversification		Credit Quality		Maturity
Collateralized Money Market US Treasury Securities	Portfolio % of total	State Gov't Code limits	Portfolio Credit Quality	Credit Quality per Gov Code	Maturity
	0.03%	100%	102% Collateral Aaa	102% Collateral AA+/Aaa	In compliance In compliance
	99.97%	100%			
	100.00%				

Portfolio Value **1,996,358**

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

<u>September 30, 2019</u>		
	Market Value	% of Total
US Treasury	1,995,712.29	99.97%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	-	0.00%
OTHER PORTFOLIO INVESTMENTS	645.50	0.03%
Total Investments	1,996,357.79 *	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 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	June 2019	1st Qtr 2020	2nd Qtr 2020	3rd Qtr 2020	4th Qtr 2020
Money Market - Collateralized	44.09	100.00	100.00	100.00	100.00	100.00	1.80	0.75	0.03	0.03	0.00	0.00	0.00
Federal Agency Issues - Coupon	55.90	0.00	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	99.25	99.97	99.97	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	98.20	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>

### III. Power Reserve Portfolio



**CITY OF PASADENA**  
Power Reserve Portfolio

Vicken Erganian  
City Treasurer

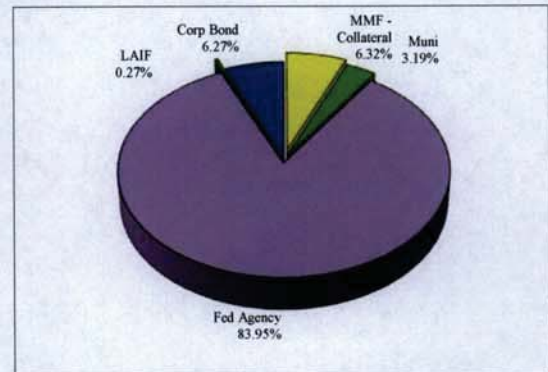
September 2019

**PORTFOLIO COMPLIANCE**

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on July 22, 2019. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

**PORTFOLIO STRUCTURE AS OF 9/30/2019**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	4,013,294	6.32%
Municipal Bonds	2,028,840	3.19%
Federal Agencies	53,330,342	83.95%
L.A.I.F.	174,400	0.27%
Corporate Bonds	3,982,322	6.27%
<b>TOTALS:</b>	<b>63,529,199</b>	<b>100.00%</b>
Accrued Interest Receivable	265,032	
<b>GRAND TOTAL:</b>	<b>63,794,231</b>	



**PORTFOLIO LIQUIDITY AS OF 9/30/2019**

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	4,187,695	6.58%
31 days - 1 Year	5,000,000	7.85%
1 - 2 Years	36,500,000	57.31%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	5,000,000	7.85%
Over 5 Years	13,000,000	20.41%
<b>TOTAL:</b>	<b>63,687,695</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-19	Aug-19	Jul-19	Jun-19	May-19	Apr-19
Month-End Market Value	63,794,231	63,809,316	66,142,823	66,228,804	66,030,877	72,226,403
Modified Duration	2.54	2.62	2.85	2.93	3.00	2.94
Weighted Average Maturity	2.69	2.76	3.03	3.12	3.20	3.15
Current Book Yield to Maturity	1.820%	1.834%	1.871%	1.871%	1.869%	1.942%
Effective Yield - Year to Date	1.840%	1.830%	1.840%	1.920%	1.930%	1.930%
Interest Earned	96,541	99,340	103,082	102,781	109,735	117,916
Fiscal Year To Date Interest Earned	298,963	202,422	103,082	1,373,572	1,270,791	1,161,056
Fair Value Change Gain/(Loss)	(111,626)	567,154	(189,063)	95,145	694,738	41,155
Fiscal Year To Date change in fair value	266,465	378,091	(189,063)	2,290,188	2,195,043	1,500,305
Total Fiscal YTD Earnings	565,427	580,513	(85,981)	3,663,761	3,465,834	2,661,361

**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2019**

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>												
SYS8184	6184	Local Agency Investment Fund	174,400.22		174,400.22	174,400.22	174,400.22	2.250		2.250	1	
		<b>Subtotal and Average</b>	<b>174,400.22</b>		<b>174,400.22</b>	<b>174,400.22</b>	<b>174,400.22</b>	<b>2.000</b>		<b>2.250</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13066	13066	EAST WEST BANK	4,013,294.44		4,013,294.44	4,013,294.44	4,013,294.44	2.000		2.000	1	
		<b>Subtotal and Average</b>	<b>4,006,709.77</b>		<b>4,013,294.44</b>	<b>4,013,294.44</b>	<b>4,013,294.44</b>	<b>2.000</b>		<b>2.000</b>	<b>1</b>	
<b>Municipal Bonds</b>												
54465AGS5	13553	LA County Redevelopment TABs	2,000,000.00	08/25/2016	2,028,840.00	1,977,544.43	1,977,544.43	2.375	Aa2	2.560	2,527	09/01/2026
		<b>Subtotal and Average</b>	<b>1,977,413.66</b>		<b>2,028,840.00</b>	<b>1,977,544.43</b>	<b>1,977,544.43</b>	<b>2.375</b>		<b>2.560</b>	<b>2,527</b>	
<b>Federal Agency Issues - Coupon</b>												
3135G0N66	13551	FED NATIONAL MORTGAGE ASSN	5,000,000.00	08/24/2016	4,979,480.65	5,000,000.00	5,000,000.00	1.400	Aaa	1.400	328	08/24/2020
3130A6MH7	13448	Federal Home Loan Bank	4,600,000.00	10/28/2015	4,584,978.15	4,600,000.00	4,600,000.00	1.720	Aaa	1.720	393	10/28/2020
3130A7QK4	13503	Federal Home Loan Bank	5,000,000.00	04/26/2016	4,981,002.30	5,000,000.00	5,000,000.00	1.700	Aaa	1.700	573	04/26/2021
3133EF5T0	13505	Federal Farm Credit Bank	5,000,000.00	05/03/2016	4,994,632.80	5,000,000.00	5,000,000.00	1.700	Aaa	1.700	580	05/03/2021
3130A8EN9	13518	Federal Home Loan Bank	5,500,000.00	06/14/2016	5,459,301.82	5,500,000.00	5,500,000.00	1.640	Aaa	1.640	622	06/14/2021
3133EGQP3	13555	Federal Farm Credit Bank	5,000,000.00	08/26/2016	4,965,896.60	5,000,000.00	5,000,000.00	1.440	Aaa	1.461	685	08/16/2021
3134G9X44	13547	FED HOME LOAN MORTGAGE CORP	5,000,000.00	08/25/2016	4,982,493.40	5,000,000.00	5,000,000.00	1.625	Aaa	1.625	694	08/25/2021
3133EGSH9	13560	Federal Farm Credit Bank	2,400,000.00	09/01/2016	2,386,233.46	2,399,540.00	2,399,540.00	1.460	Aaa	1.470	701	09/01/2021
3133EGMD4	13529	Federal Farm Credit Bank	5,000,000.00	07/18/2016	5,000,041.05	5,000,000.00	5,000,000.00	2.070	Aaa	2.070	1,752	07/18/2024
3133EGFB6	13519	Federal Farm Credit Bank	6,000,000.00	06/16/2016	5,996,250.24	6,000,000.00	6,000,000.00	2.360	Aaa	2.360	2,085	06/16/2025
3133EGNV3	13537	Federal Farm Credit Bank	5,000,000.00	07/27/2016	5,000,031.60	5,000,000.00	5,000,000.00	2.250	Aaa	2.250	2,491	07/27/2026
		<b>Subtotal and Average</b>	<b>53,500,000.00</b>		<b>53,330,342.07</b>	<b>53,497,654.53</b>	<b>53,497,654.53</b>	<b>1.788</b>		<b>1.788</b>	<b>1,027</b>	
<b>Corporate Bonds - Coupon</b>												
89236TDZ5	13614	TOYOTA CREDIT CORPORATION	1,000,000.00	06/29/2017	994,890.52	1,000,000.00	1,000,000.00	2.000	Aa3	2.000	455	12/29/2020
594918BP8	13541	Microsoft Corporation	3,000,000.00	08/08/2016	2,987,431.65	2,998,832.75	2,998,832.75	1.550	Aaa	1.572	677	08/08/2021
		<b>Subtotal and Average</b>	<b>3,998,807.38</b>		<b>3,982,322.17</b>	<b>3,998,832.75</b>	<b>3,998,832.75</b>	<b>1.679</b>		<b>1.679</b>	<b>621</b>	
		<b>Total and Average</b>	<b>63,653,935.39</b>		<b>63,529,198.90</b>	<b>63,661,726.37</b>	<b>63,661,726.37</b>	<b>1.820</b>		<b>1.820</b>	<b>981</b>	
		<b>Accrued Interest</b>	<b>265,032.01</b>									
		<b>Total</b>	<b>63,794,230.91</b>									

Portfolio PASD  
AP  
PM (PRF\_PM2) 7.3.0



**COMPLIANCE REPORT**

**Power Reserve Portfolio  
As of 9/30/19**

		Diversification		Credit Quality		Maturity
	Portfolio % of total	State Code	Gov't limits	Portfolio compliance	Portfolio compliance	
Collateralized Money Market	6.32%		100%	In compliance	In compliance	<u>Maturity</u> In compliance
Municipal Bonds	3.19%		100%	In compliance	In compliance	In compliance
Corporate Bonds	6.27%		30%	In compliance	In compliance	In compliance
Federal Agency Issues	83.95%		100%	In compliance	In compliance	In compliance
LAIF	<u>0.27%</u>		100%	In compliance	In compliance	In compliance
	100.00%					
				Portfolio Credit Quality	Portfolio Credit Quality	
				102% Collateral Aa2 Aaa/Aa3 Aaa n/a	per Gov Code 102% Collateral A or better A or better AA+/Aaa n/a	

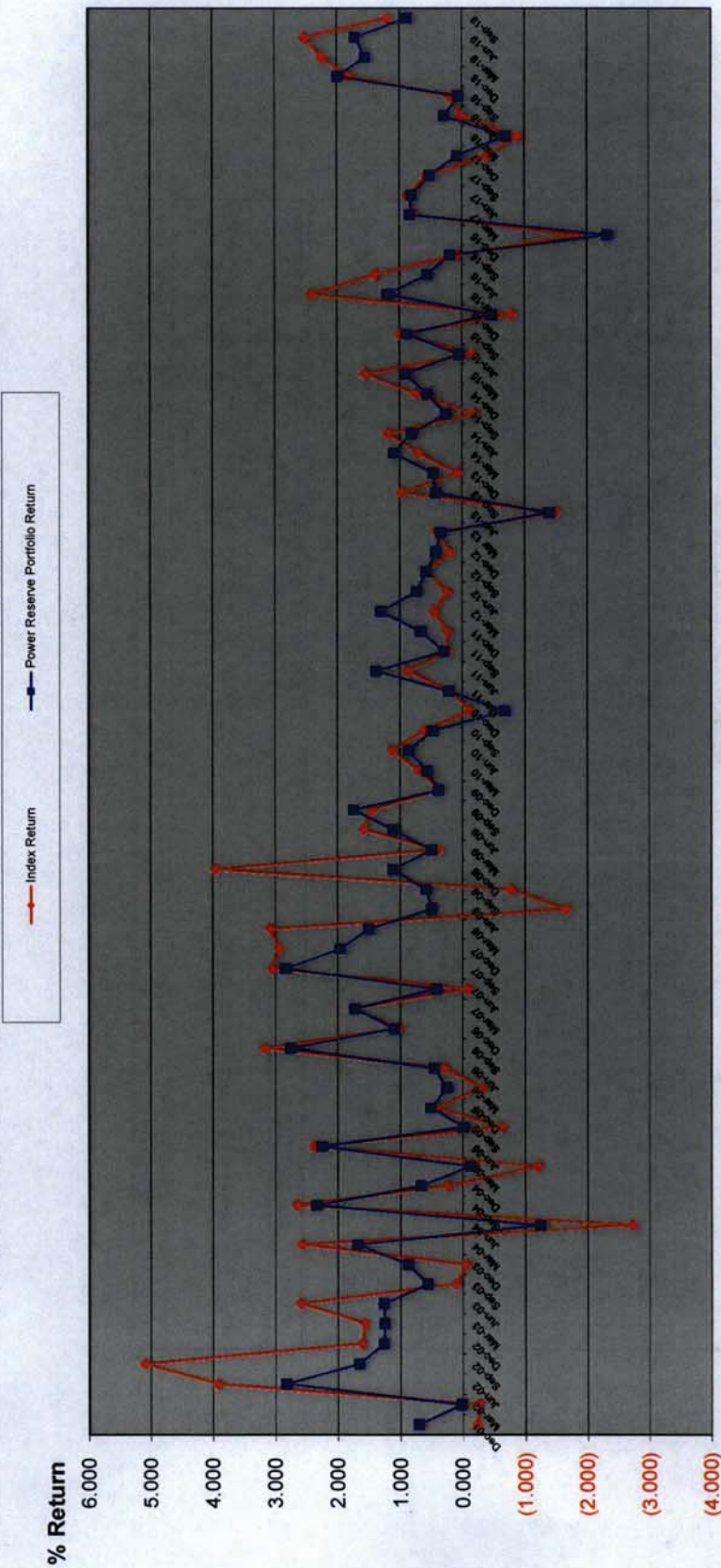
**Portfolio Value 63,794,231**

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

	<u>September 30, 2019</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	15,025,282.27	23.55%
FNMA	4,979,480.65	7.81%
FHLMC	4,982,493.40	7.81%
FFCB	28,343,085.75	44.43%
<b>Total Fed Agencies</b>	<b>53,330,342.07</b>	<b>83.60%</b>
<b>OTHER PORTFOLIO INVESTMENTS</b>	<b>10,463,888.84</b>	<b>16.40%</b>
<b>Total Investments</b>	<b>63,794,230.91 *</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	Annual	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
	4th quarter	<u>1.812</u>	<u>1.987</u>
		1.123	1.617
2019	1st quarter	2.245	1.538
	2nd quarter	2.530	1.704
	3rd quarter	1.196	0.877
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Power Reserve effective yield		1.84%	
State Treasurer's LAIF yield		2.45%	
5 Year Average Treasury yield		1.63%	

POWER RESERVE FUND  
 Portfolio Management  
 Distribution of Investments By Type - Historic  
 (By Market Values)  
 In %

Investment Type	Fiscal Year Total												
	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	June 2019	1st Qtr 2020	2nd Qtr 2020	3rd Qtr 2020	4th Qtr 2020
Money Market - Collateralized	4.45	31.95	0.12	0.14	11.53	7.43	0.02	4.34	2.58	6.32	0.00	0.00	0.00
Municipal Bonds	9.00	8.44	18.04	18.91	10.83	7.24	7.00	6.92	6.02	3.19	0.00	0.00	0.00
Federal Agency Issues - Coupon	67.24	50.12	64.39	70.83	66.34	77.86	79.82	82.96	85.12	83.95	0.00	0.00	0.00
L.A.I.F.	9.78	0.25	0.25	0.25	0.24	0.24	0.24	0.24	0.26	0.27	0.00	0.00	0.00
Corporate Bonds - Coupon	9.53	9.24	17.19	9.87	11.06	7.23	12.92	5.54	6.02	6.27	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, 2019**

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)	2.000%	10/1/2019	\$2,227,903.91	\$2,227,903.91	\$2,227,903.91
LAIF	2.250%	10/1/2019	\$1.43	\$1.43	\$1.43
Weighted Average Maturity = 1 day			<u>\$2,227,905.34</u>	<u>\$2,227,905.34</u>	<u>\$2,227,905.34</u>
<b><u>2002 Electric Revenue Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	2.000%	10/1/2019	\$1,124,288.35	\$1,124,288.35	\$1,124,288.35
FHLB 3130A6MH7	1.720%	10/28/2020	\$425,000.00	\$425,000.00	\$423,612.11
FNMA 3136G3NL5	1.625%	5/25/2021	\$4,000,000.00	\$4,000,000.00	\$3,975,695.52
Weighted Average Maturity = 1.27			<u>\$5,549,288.35</u>	<u>\$5,549,288.35</u>	<u>\$5,523,595.98</u>
<b><u>Annandale Assessment District</u></b>					
Municipal Bonds-Annandale Assessment	6.000%	9/2/2040	\$995,235.00	\$995,235.00	\$995,235.00
Weighted Average Maturity = 20.94					
<b><u>2010A Water Revenue Project Fund</u></b>					
LAIF	2.250%	10/1/2019	\$719.25	\$719.25	\$719.25
Weighted Average Maturity = 1 day			<u>\$719.25</u>	<u>\$719.25</u>	<u>\$719.25</u>

**Miscellaneous Funds  
September 30, 2019**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2010B Water Revenue Project Fund</u></b>					
LAIF	2.250%	10/1/2019	\$1,557.74	\$1,557.74	\$1,557.74
Weighted Average Maturity = 1 day					
<b><u>2012A Electric Parity Reserve Fund</u></b>					
Money Mkt	2.000%	10/1/2019	\$81,099.40	\$81,099.40	\$81,099.40
FHLB	1.720%	10/28/2020	\$1,265,000.00	\$1,265,000.00	\$1,260,868.99
Weighted Average Maturity = 1.01					
<b><u>2013A Electric Parity Reserve Fund</u></b>					
Money Mkt	2.000%	10/1/2019	\$550,287.45	\$550,287.45	\$550,287.45
FHLB	1.720%	10/28/2020	\$100,000.00	\$100,000.00	\$99,673.44
FNMA	1.500%	7/27/2021	\$8,000,000.00	\$8,000,000.00	\$7,954,917.28
Weighted Average Maturity = 1.70					
<b><u>2013A Electric Project</u></b>					
Money Mkt	2.000%	10/1/2019	\$997.72	\$997.72	\$997.72
LAIF	2.250%	10/1/2019	\$7,903.64	\$7,903.64	\$7,903.64
Weighted Average Maturity = 1 day					



**Miscellaneous Funds  
September 30, 2019**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2016A Electric Revenue Refunding Project</u></b>					
Money Mkt Collateralized (East West Bank)	2.000%	10/1/2019	\$8,615.54	\$8,615.54	\$8,615.54
Weighted Average Maturity = 1 day			<u>\$8,615.54</u>	<u>\$8,615.54</u>	<u>\$8,615.54</u>
<b><u>2016A Electric Revenue Refunding Reserve</u></b>					
Money Mkt Collateralized (East West Bank)	2.000%	10/1/2019	\$145,209.93	\$145,209.93	\$145,209.93
FHLB 3130AACMB	2.050%	12/6/2021	\$2,660,000.00	\$2,660,000.00	\$2,660,038.14
Weighted Average Maturity = 2.07			<u>\$2,805,209.93</u>	<u>\$2,805,209.93</u>	<u>\$2,805,248.07</u>
<b><u>Frontier</u></b>					
Money Mkt Collateralized (East West Bank)	2.000%	10/1/2019	\$99,025.51	\$99,025.51	\$99,025.51
Weighted Average Maturity = 1 day			<u>\$99,025.51</u>	<u>\$99,025.51</u>	<u>\$99,025.51</u>
<b>GRAND TOTAL:</b>			<u>\$21,692,844.87</u>	<u>\$21,692,844.87</u>	<u>\$21,617,650.35</u>

## V. Investments Held by Trustees

**Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 9/30/2019**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Johanna K. Tokunaga (213) 630-6288 Lena Chan (213) 630-6253	2019A Electric Revenue Bonds Electric COI-2019A Account #106207 Cash	36,094.46	36,094.46	36,094.46	10/01/19	2.01%
	<b>Total</b>	<b>36,094.46</b>	<b>36,094.46</b>	<b>36,094.46</b>		
Deutsche Bank Tony Gomez (212)-250-6633	Equipment Lease Escrow-PARCS JPMC-City of Pasadena-Muni Lease Esc JP #3164-US Govt MM Fund Cusip: 4812C0670	3,109,121.25	3,109,121.25	3,109,121.25	10/01/19	1.97%
	<b>Total</b>	<b>3,109,121.25</b>	<b>3,109,121.25</b>	<b>3,109,121.25</b>		
US Bank Ise Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	Pasadena Public Financing Authority Interest Fund- Series 2018A Account #248882000 Fidelity Govt Portfolio CI Cusp:316175108 Costs of Issuance- Series 2018A Account #248882002 Fidelity Govt Portfolio CI Cusp:316175108 Interest Fund- Series 2018B Account #248882100 Fidelity Govt Portfolio CI Cusp:316175108 Principal Fund- Series 2018B Account #248882101 Fidelity Govt Portfolio CI Cusp:316175108 Costs of Issuance- Series 2018B Account #248882102 Fidelity Govt Obl Fd CID 316175108	311.47 - - 942.23 26.73	311.47 - - 942.23 26.73	311.47 - - 942.23 26.73	10/01/19 10/01/19 10/01/19 10/01/19 10/01/19 10/01/19	1.83% 1.83% 1.83% 1.83% 1.83%
	<b>Total</b>	<b>1,280.43</b>	<b>1,280.43</b>	<b>1,280.43</b>		
BNY Johanna K. Tokunaga (213) 630-6288 Lena Chan (213) 630-6253	2017A Water Revenue Bonds Debt Service-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	55.21 1,180,000.00 54,294.72 1,234,349.93	55.21 1,180,000.00 54,294.72 1,234,349.93	55.21 1,180,165.20 54,294.72 1,234,515.13	10/01/19 04/27/22 10/01/19	2.01% 2.25% 2.01%
	<b>Total</b>	<b>1,234,349.93</b>	<b>1,234,349.93</b>	<b>1,234,515.13</b>		

Schedule of Funds Held by Trustee  
 CITY OF PASADENA  
 For Period Ending 9/30/2019

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank Ilse Vlach (213) 615-6051	Pasadena Public Financing Authority Interest Fund- Series 2016A Account #264433000 Fidelity Govt Portfolio CI Cusp:316175108 Insurance & Condemnation Fund- Series 2016A Account #264433002	546,625.00	546,625.00	546,625.00	10/01/19	1.83%
Adriana Marshall (213) 615-6033	Fidelity Govt Obl Fd CID 316175108 Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd CID 31846V401	0.19	0.19	0.19	10/01/19	1.83%
	<b>Total</b>	<b>546,625.19</b>	<b>546,625.19</b>	<b>546,625.19</b>		<b>0.00%</b>
BNY Johanna K. Tokunaga (213) 630-6268 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		1,720.42	1,720.42	10/01/19	0.00%
	<b>Total</b>	<b>1,720.42</b>	<b>1,720.42</b>	<b>1,720.42</b>		<b>2.01%</b>
BNY Johanna K. Tokunaga (213) 630-6268 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	662.61	662.61	662.61	10/01/19	2.01%
	<b>Total</b>	<b>402.64</b>	<b>402.64</b>	<b>402.64</b>		<b>0.00%</b>
		<b>1,065.25</b>	<b>1,065.25</b>	<b>1,065.25</b>		
BNY Johanna K. Tokunaga (213) 630-6268 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	43,532.40	43,532.40	43,532.40	10/01/19	2.01%
	<b>Total</b>	<b>1,564,608.75</b>	<b>1,564,452.25</b>	<b>1,564,452.25</b>		<b>1.36%</b>
		<b>8,344.88</b>	<b>8,344.88</b>	<b>8,344.88</b>		<b>0.00%</b>
		<b>300,000.00</b>	<b>299,925.00</b>	<b>299,895.00</b>		<b>0.00%</b>
	<b>Total</b>	<b>486.30</b>	<b>486.30</b>	<b>486.30</b>		<b>2.01%</b>
		<b>1,917,363.58</b>	<b>1,916,897.33</b>	<b>1,916,710.83</b>		

**Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 9/30/2019**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank Ise Vlach (213) 615-6051 Adriana Marshall (213) 615-6071	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (\$631591) Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash Principal Fund (\$631592) Fidelity Instl Mm Fds Government I CUSIP:316175108 Bond Reserve Fund (\$631593) 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	1,474.02 - - 511.90 5,000,000.00 5,500,000.00 5,000,000.00 72,318.48	1,474.02 - - 511.90 5,000,000.00 5,500,000.00 5,000,000.00 72,318.48	1,474.02 - - 511.90 5,000,100.00 5,500,165.00 5,000,250.00 72,318.48	10/01/19 10/01/19 - 10/01/19 06/27/24 07/12/27 07/18/28 10/01/19 10/01/19	1.83% 0.00% - 1.83% 2.20% 2.50% 2.68% 1.83% 0.00%
	<b>Total</b>	<b>15,574,304.40</b>	<b>15,574,304.40</b>	<b>15,574,819.40</b>		
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Electric Revenue Bonds 2009A 2009A Electric Bond Fund #281749 Cash Total	9.52 9.52	9.52 9.52	9.52 9.52	10/01/19	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	36,829.98 - - 2,000,000.00 2,036,829.98	36,829.98 - - 2,000,000.00 2,036,829.98	36,829.98 - - 1,996,640.00 2,033,469.98	10/01/19 10/01/19 12/30/19 10/01/19	1.45% 0.00% 1.20% 0.00%
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 33,870.79 - 4,868,870.79	4,833,791.25 33,870.79 - 4,867,662.04	4,833,307.75 33,870.79 - 4,867,178.54	10/28/19 10/01/19 10/01/19	1.36% 2.01% 0.00%

Schedule of Funds Held by Trustee

CITY OF PASADENA

For Period Ending 9/30/2019

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	Pasadena 2008AB COPS, 15A Parity Reserve					
BNY	Reserve Fund #281207					
Johanna K. Tokunaga (213) 630-6268	Federal National Mortgage Association CUSIP 3136G4DJ9	1,230,000.00	1,230,000.00	1,224,563.40	09/30/21	1.51%
Lena Chan (213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	77,225.94	77,225.94	77,225.94	10/01/19	2.01%
	Cash Balance	9,286.50	9,286.50	9,286.50	10/01/19	0.00%
	<b>Total</b>	<b>1,316,512.44</b>	<b>1,316,512.44</b>	<b>1,311,075.84</b>		
	Pasadena 2008A COPS					
BNY	Base Rental Fund #281732					
Johanna K. Tokunaga (213) 630-6268	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	243,330.63	243,330.63	243,330.63	10/01/19	2.01%
Lena Chan (213) 630-6253	Cash Balance	2,689.43	2,689.43	2,689.43	10/01/19	0.00%
	Interest Fund #281733					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	49.97	49.97	49.97	10/01/19	2.01%
	Letter of Credit #281734					
	Bank of America CUS: S86494570	1.00	1.00	1.00	03/31/21	0.00%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.36	0.36	0.36	10/01/19	2.01%
	<b>Total</b>	<b>246,071.39</b>	<b>246,071.39</b>	<b>246,071.39</b>		
	Pasadena Conf Ctr 2006AB					
BNY	Base Rent 2006A #281715					
Johanna K. Tokunaga (213) 630-6268	AMBAC Insurance Po#25713BE for \$27,139,972.15	1.00	1.00	1.00	02/01/23	0.00%
Lena Chan (213) 630-6253	DTD 9/7/06 Due 2/1/23 Cus: S86692630	830.76	830.76	830.76	10/01/19	2.01%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	886.89	886.89	886.89	10/01/19	0.00%
	Cash Balance					
	Reserve Fund #281722					
	Federal Natl Mtg Assn CUSIP:3135G05Y0	10,800,000.00	10,800,000.00	10,767,060.00	12/24/20	1.60%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	102,941.49	102,941.49	102,941.49	10/01/19	2.01%
	Rebate Fund #281726					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	156,689.66	156,689.66	156,689.66	10/01/19	2.01%
	Cash Balance	6,104.49	6,104.49	6,104.49	10/01/19	0.00%
	Prepayment #281735					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS				10/01/19	0.00%
	<b>Total</b>	<b>11,067,454.29</b>	<b>11,067,454.29</b>	<b>11,034,514.29</b>		
	Pasadena PFA 2006 Villa Parke/Fair Oaks/Lake Wash					
BNY	Revenue Fund #280703					
Johanna K. Tokunaga (213) 630-6268	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	79.73	79.73	79.73	10/01/19	2.01%
Lena Chan (213) 630-6253	<b>Total</b>	<b>79.73</b>	<b>79.73</b>	<b>79.73</b>		
	2006 Refunding Fair Oaks TABS					
BNY	Reserve Fund #281116					
Johanna K. Tokunaga (213) 630-6268	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	256,076.31	256,076.31	256,076.31	10/01/19	2.01%
Lena Chan (213) 630-6253	Special Fund #281118					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS				10/01/19	2.01%
	<b>Total</b>	<b>256,076.31</b>	<b>256,076.31</b>	<b>256,076.31</b>		

Schedule of Funds Held by Trustee  
 CITY OF PASADENA  
 For Period Ending 9/30/2019

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 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 Total	30.98 30.98 85,553.33 -	30.98 30.98 85,553.33 85,584.31	30.98 30.98 85,553.33 85,584.31	10/01/19 10/01/19 10/01/19 10/01/19	2.01% 2.01% 2.01% 2.01%
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	9,182.70 3.02 9,185.72	9,182.70 3.02 9,185.72	9,182.70 3.02 9,185.72	10/01/19 10/01/19 10/01/19	2.01% 2.01% 2.01%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Water Revenue 2003 Parity Reserve Account #281651 Federal National Mlg Assoc CUSIP: 3136G3SJS Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Cash Total	3,000,000.00 88,772.80 -	2,998,500.00 88,772.80 -	2,990,190.00 88,772.80 -	06/30/21 10/01/19 10/01/19	1.50% 2.01% 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 Fidelity Inst MIMT Assn CUSIP: 3136G3SJS Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Cash Total Funds	2,000,000.00 15,119.25 -	1,999,000.00 15,119.25 -	1,993,460.00 15,119.25 -	06/30/21 10/01/19 10/01/19	1.50% 2.01% 0.00%
SCPPA Atif Haji Dattoo (213) 367-4668 Johathan Della (213) 367-3073	SCPPA Investments SCPPA Project Stabilization Fund Fidelity Inst MIMKT GOVT 57CUSIP: X9USDFIN Fidelity Inst MIMKT GOVT 57CUSIP: X9USDFIN Federal Home Loan Bank Discount Note CUSIP: 313384MM8 Federal Home Loan Mort Corp CUSIP: 3134GASNS Total	283,803.70 87,497.26 4,500,000.00 2,000,000.00 6,871,300.96	283,803.70 87,497.26 4,499,280.00 2,000,000.00 6,868,213.46	283,803.70 87,497.26 4,499,280.00 2,000,060.00 6,870,640.96	10/01/19 10/01/19 10/03/19 10/28/19	2.03% 1.90% 2.01% 2.00%
	<b>TOTAL FUND BALANCE</b>	\$ 54,283,792.40	\$ 54,276,529.90	\$ 54,223,381.00		

## VI. PARS Section 115 Trust

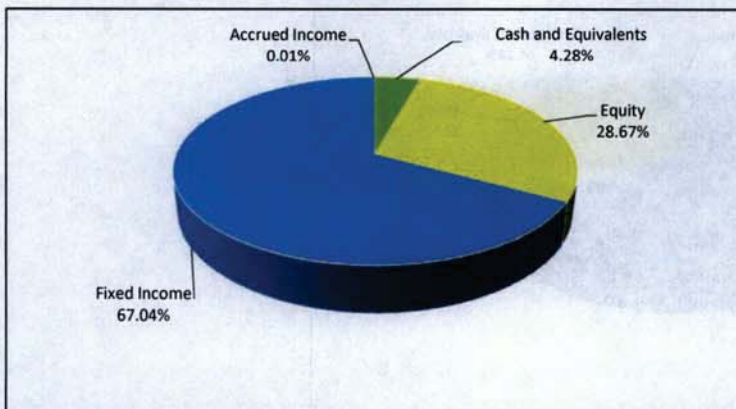


City of Pasadena  
 PARS Section 115 Trust  
 For the Month Ended September 30, 2019  
 Pension Account 6746056200

	Market Value	Book Value
<b>Beginning Balance</b>	<b>11,314,604.61</b>	<b>11,013,080.02</b>
<b>Activity</b>		
Contributions	-	-
Disbursements	-	-
<b>Total</b>	<b>-</b>	<b>-</b>
<b>Net Investment Income</b>		
Dividends	23,920.32	23,920.32
Interest	746.84	746.84
Other Income	0.30	0.30
Change in Accrued Income	(7.33)	(7.33)
<b>Total Investment Income</b>	<b>24,660.13</b>	<b>24,660.13</b>
<b>Net Change in Unrealized Gain/Loss</b>	<b>12,459.92</b>	<b>-</b>
Realized Gain/Loss	2,967.71	2,967.71
<b>Total Market Value Adjustment</b>	<b>15,427.63</b>	<b>2,967.71</b>
<b>Trust Fees</b>	<b>(2,511.05)</b>	<b>(2,511.05)</b>
PARS Fee (Net of Depository Earnings)	(2,236.12)	(2,236.12)
Unreconciled Difference	-	-
<b>Total</b>	<b>(4,747.17)</b>	<b>(4,747.17)</b>
<b>Ending Balance</b>	<b>11,349,945.20</b>	<b>11,035,960.69</b>
<b>Investment Return (Fiscal Year-To-Date 9/30/2019)</b>	<b>1.21%</b>	
<b>Benchmark Return (PARS Moderately Conservative)</b>	<b>1.41%</b>	

**Asset Allocation**

	Market Value	Percentage
Cash and Equivalents	485,575.74	4.28%
Equity	3,254,363.82	28.67%
Fixed Income	7,609,266.13	67.04%
Accrued Income	739.51	0.01%
<b>Total</b>	<b>11,349,945.20</b>	<b>100.00%</b>



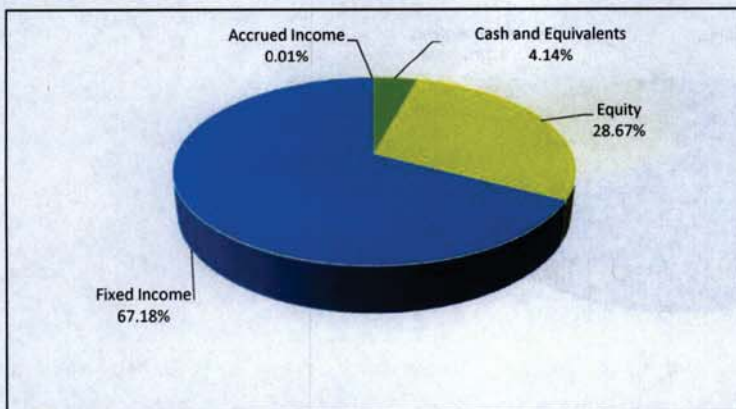
**Account Manager:**  
 Kyra Clarke  
 3121 Michelson Dr 3rd Fl  
 Irvine, CA 92612  
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena  
 PARS Section 115 Trust  
 For the Month Ended September 30, 2019  
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
<b>Beginning Balance</b>	<b>2,141,609.16</b>	<b>2,080,136.46</b>
<b>Activity</b>		
Contributions	-	-
Disbursements	-	-
<b>Total</b>	<b>-</b>	<b>-</b>
<b>Net Investment Income</b>		
Dividends	4,684.44	4,684.44
Interest	118.90	118.90
Other Income	-	-
Change in Accrued Income	(0.12)	(0.12)
<b>Total Investment Income</b>	<b>4,803.22</b>	<b>4,803.22</b>
Net Change in Unrealized Gain/Loss, Free Receipts & Deliveries Net	1,251.00	-
Realized Gain/Loss	1,609.43	1,609.43
<b>Total Market Value Adjustment</b>	<b>2,860.43</b>	<b>1,609.43</b>
Trust Fees	(478.14)	(478.14)
PARS Fee (Net of Depository Earnings)	(423.25)	(423.25)
Unreconciled Difference	-	-
<b>Total</b>	<b>(901.39)</b>	<b>(901.39)</b>
<b>Ending Balance</b>	<b>2,148,371.42</b>	<b>2,085,647.72</b>
<b>Investment Return (Fiscal Year-To-Date 9/30/2019)</b>	<b>1.22%</b>	
<b>Benchmark Return (PARS Moderately Conservative)</b>	<b>1.41%</b>	

**Asset Allocation**

	Market Value	Percentage
Cash and Equivalents	89,023.26	4.14%
Equity	615,965.63	28.67%
Fixed Income	1,443,263.75	67.18%
Accrued Income	118.78	0.01%
<b>Total</b>	<b>2,148,371.42</b>	<b>100.00%</b>



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