

City of Pasadena
Quarterly Investment Report
Quarter Ending 09/30/2016

Prepared by the Department of Finance
Treasury Division

Quarterly Investment Report

- I. Pooled Investment Portfolio
- II. Capital Endowment Portfolio
- III. Power Reserve Portfolio
- IV. Miscellaneous Portfolios
- V. Investments Held by Trustees

I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
 City Treasurer

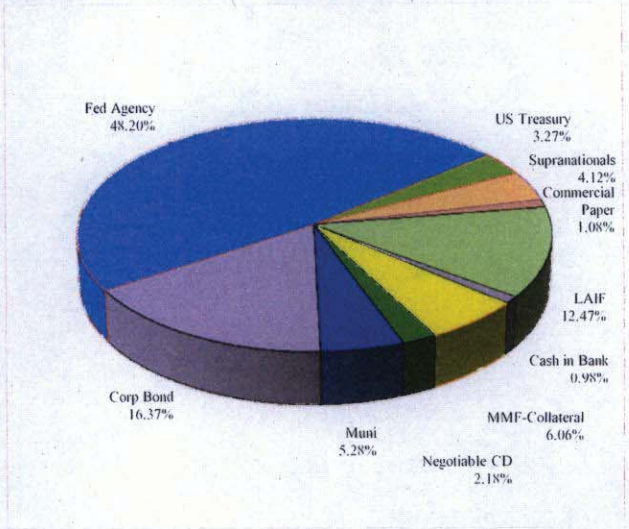
September 2016

PORTFOLIO COMPLIANCE

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on August 8, 2016. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 09/30/2016

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	27,788,484	6.06%
Negotiable CD	10,005,740	2.18%
Municipal Bonds	24,219,153	5.28%
Corporate Bonds	75,086,917	16.37%
Federal Agencies	221,092,532	48.20%
US Treasury Securities	15,007,370	3.27%
Supranationals	18,885,115	4.12%
Commercial Paper	4,965,780	1.08%
LAIF	57,191,572	12.47%
Cash in Bank	4,486,238	0.98%
TOTALS:	458,728,900	100.00%
Accrued Interest Receivable	1,214,063	
GRAND TOTAL:	459,942,963	



PORTFOLIO LIQUIDITY AS OF 09/30/2016

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	89,980,056	19.84%
31 days - 1 Year	57,965,000	12.78%
1 - 2 Years	64,000,000	14.11%
2 - 3 Years	106,870,000	23.57%
3 - 4 Years	54,915,000	12.11%
4 - 5 Years	79,725,000	17.58%
Over 5 Years	-	0.00%
TOTAL:	453,455,056	100.00%

PORTFOLIO STATISTICS

	Sep-16	Aug-16	Jul-16	Jun-16	May-16	Apr-16
Month-End Market Value*	459,942,963	439,947,676	452,352,750	447,344,740	464,803,520	457,373,145
Modified Duration	2.04	2.10	2.02	1.88	1.98	1.84
Weighted Average Maturity	2.09	2.16	2.13	2.01	2.04	1.92
Current Book Yield to Maturity	1.203%	1.212%	1.205%	1.181%	1.196%	1.166%
Effective Yield - Year to Date	1.200%	1.180%	1.180%	1.220%	1.220%	1.230%
Interest Earned*	479,811	473,332	476,151	485,568	478,883	474,320
Fiscal Year To Date Interest Earned*	1,429,294	949,484	476,151	5,203,173	4,717,605	4,238,722
Fair Value Change Gain/(Loss)	9,126	(598,909)	(105,796)	843,047	(443,270)	(295,669)
Fiscal Year To Date change in fair value	(695,580)	(704,705)	(105,796)	369,764	(473,283)	(30,013)
Total Fiscal YTD Earnings*	733,715	244,778	370,355	5,572,936	4,244,322	4,208,709

*July and August adjusted for actual LAIF interest received at quarter end

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
LAIF												
SYS864	864	Local Agency Investment Fund			57,191,572.22	57,191,572.22	57,191,572.22	0.650		0.650	1	
Subtotal and Average			38,491,572.22		57,191,572.22	57,191,572.22	57,191,572.22			0.650	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK			12,782,693.69	12,782,693.69	12,782,693.69	0.620		0.620	1	
SYS13547	13526	OPUS BANK			5,005,790.09	5,005,790.09	5,005,790.09	0.650		0.650	1	
SYS13546	13504	PLAZA BANK			10,000,000.00	10,000,000.00	10,000,000.00	0.620		0.620	1	
Subtotal and Average			28,121,817.11		27,788,483.78	27,788,483.78	27,788,483.78			0.625	1	
Municipal Bonds												
13063CFD7	13297	STATE OF CALIFORNIA		11/05/2013	1,000,000.00	1,000,200.00	1,000,130.76	1.250	Aa3	1.090	31	11/01/2016
68428LDM3	13474	Orange County POBs		01/13/2016	5,000,000.00	5,000,550.00	5,000,000.00	0.938	Aa2	0.938	31	11/01/2016
91412GUU7	13341	UNIVERSITY OF CA REVENUE BONDS		04/10/2014	1,000,000.00	1,002,570.00	1,000,000.00	1.222	Aa2	1.462	226	05/15/2017
769036AW4	13515	RIVERSIDE CALIFORNIA POB		05/26/2016	5,000,000.00	4,995,700.00	5,000,000.00	0.980	SP-1+	0.980	243	06/01/2017
86459DAD8	13305	MORGAN HILL RDA		12/04/2013	465,000.00	466,678.65	465,000.00	2.195	AA-	2.195	335	09/01/2017
13063CFC9	13298	STATE OF CALIFORNIA		11/05/2013	1,000,000.00	1,007,720.00	1,000,969.57	1.750	Aa3	1.657	396	11/01/2017
54473ERP1	13428	Los Angeles Cnty CA Public Wks		09/02/2015	1,000,000.00	1,004,890.00	1,000,000.00	1.507	A1	1.503	426	12/01/2017
91412GWU5	13398	UC CALIF REGENTS		03/25/2015	500,000.00	504,545.00	500,000.00	1.418	Aa2	1.686	591	05/15/2018
91412GL60	13524	UNIVERSITY OF CA REVENUE BONDS		06/30/2016	750,000.00	747,667.50	750,000.00	1.228	Aa3	1.228	956	05/15/2019
794881BQ4	13542	SALINAS CA ECON DEV REVENUE		08/15/2016	670,000.00	663,025.30	664,250.55	1.250	AA-	1.570	1,003	07/01/2019
80218YAC9	13539	Santa Fe Springs Community Dev		07/28/2016	880,000.00	879,868.00	876,621.13	1.375	A+	1.510	1,065	09/01/2019
13063CSQ4	13554	STATE OF CALIFORNIA		08/26/2016	5,000,000.00	5,084,600.00	5,081,729.73	1.800	Aa3	1.320	1,278	04/01/2020
794881BR2	13543	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	662,000.85	660,794.21	1.625	AA-	1.800	1,369	07/01/2020
794881BS0	13544	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	657,212.85	657,501.03	1.750	AA-	2.000	1,734	07/01/2021
513802CE6	13540	Lancaster CA Redev Agcy		08/01/2016	500,000.00	505,675.00	502,856.50	2.125	AA	2.000	1,765	08/01/2021
Subtotal and Average			24,160,677.44		24,095,000.00	24,182,903.15	24,159,853.48			1.270	606	
Negotiable CD's												
8574P1KJ4	13538	State Street Bank & Trust		07/21/2016	10,000,000.00	10,005,740.00	10,000,000.00	1.000		1.014	114	01/23/2017
Subtotal and Average			10,000,000.00		10,000,000.00	10,005,740.00	10,000,000.00			1.014	114	
Federal Agency Issues - Coupon												
3134G8XS3	13499	FED HOME LOAN MORTGAGE CORP		04/27/2016	5,000,000.00	4,995,935.00	5,000,000.00	1.050	Aaa	1.050	573	04/27/2018
3134G9UY1	13522	FED HOME LOAN MORTGAGE CORP		06/29/2016	5,000,000.00	4,995,040.00	5,000,000.00	1.000	Aaa	1.000	636	06/29/2018
3134G73Q2	13456	FED HOME LOAN MORTGAGE CORP		10/27/2015	5,000,000.00	4,996,690.00	5,000,000.00	1.000	Aaa	1.000	664	07/27/2018

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134G9Q67	13532	FED HOME LOAN MORTGAGE CORP		07/27/2016	5 000 000 00	4 998 650 00	5 000 000 00	1 050	Aaa	1 050	664	07/27/2018
3134GAGF5	13559	FED HOME LOAN MORTGAGE CORP		09/13/2016	5 000 000 00	5 000,335 00	5 000 000 00	1 100	Aaa	1 100	712	09/13/2018
3136G2PF8	13457	FED NATIONAL MORTGAGE ASSN		10/29/2015	5 000 000 00	5 000 180 00	5 000 000 00	1 125	Aaa	1 125	758	10/29/2018
3133EFUS4	13473	Federal Farm Credit Bank		01/25/2016	5 000 000 00	5,009 150 00	5 000 000 00	1 470	Aaa	1 470	846	01/25/2019
3133EFWX1	13475	Federal Farm Credit Bank		01/28/2016	5,000 000 00	4 995,005 00	5 000 000 00	1 270	Aaa	1 270	849	01/28/2019
3135G0J46	13488	FED NATIONAL MORTGAGE ASSN		02/26/2016	5 000 000 00	5 001 430 00	5 000 000 00	1 250	Aaa	1 250	878	02/26/2019
3136G2P35	13443	FED NATIONAL MORTGAGE ASSN		09/30/2015	5 000 000 00	5 003 845 00	5 000 000 00	1 300	Aaa	1 300	909	03/29/2019
3135G0G23	13454	FED NATIONAL MORTGAGE ASSN		10/29/2015	5 000 000 00	5 001 575 00	5 000 000 00	1 300	Aaa	1 300	940	04/29/2019
3133EF7L5	13512	Federal Farm Credit Bank		05/16/2016	5 000 000 00	4 999 950 00	5 000 000 00	1 170	Aaa	1 170	957	05/16/2019
3136G3LR4	13508	FED NATIONAL MORTGAGE ASSN		05/23/2016	5 000 000 00	5 000 350 00	5 000 000 00	1 350	Aaa	1 350	964	05/23/2019
3136G3MH5	13521	FED NATIONAL MORTGAGE ASSN		06/09/2016	3 820 000 00	3 817,673 62	3 819 657 95	1 250	Aaa	1 253	971	05/30/2019
3135G0K93	13523	FED NATIONAL MORTGAGE ASSN		06/28/2016	5 000 000 00	5 000 075 00	5 000 000 00	1 250	Aaa	1 250	1,000	06/28/2019
3134G9Q75	13531	FED HOME LOAN MORTGAGE CORP		07/26/2016	5 000 000 00	5 000 115 00	5 000 000 00	1 250	Aaa	1 250	1 028	07/26/2019
3134GAAF1	13548	FED HOME LOAN MORTGAGE CORP		08/23/2016	5 000 000 00	5 001 205 00	5 000 000 00	1 300	Aaa	1 300	1 056	08/23/2019
3135G0N41	13550	FED NATIONAL MORTGAGE ASSN		08/23/2016	5 000 000 00	4 998 030 00	5 000,000 00	1 250	Aaa	1 250	1 056	08/23/2019
3135G0P23	13557	FED NATIONAL MORTGAGE ASSN		08/30/2016	5 000 000 00	5 001 620 00	5 000 000 00	1 250	Aaa	1 250	1 056	08/23/2019
3134GAFY5	13558	FED HOME LOAN MORTGAGE CORP		08/30/2016	10 000 000 00	10 000 370 00	10 000 000 00	1 300	Aaa	1 300	1 061	08/28/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3 000 000 00	3 012,879 00	3 000 000 00	1 500	Aaa	1 500	1 089	09/25/2019
3133EFKY2	13455	Federal Farm Credit Bank		10/28/2015	5 000 000 00	5 000 110 00	5 000 000 00	1 360	Aaa	1 360	1 122	10/28/2019
3136G2YA9	13492	FED NATIONAL MORTGAGE ASSN		02/26/2016	5 000 000 00	5 001 695 00	5 000 000 00	1 400	Aaa	1 400	1 151	11/26/2019
3130A8FB4	13520	Federal Home Loan Bank		06/13/2016	5 000 000 00	4 984 145 00	5,000 000 00	1 350	Aaa	1 350	1 168	12/13/2019
3133EFXM4	13479	Federal Farm Credit Bank		02/03/2016	5 000 000 00	5 004 305 00	5 000 000 00	1 520	Aaa	1 520	1 220	02/03/2020
3133EGBL8	13513	Federal Farm Credit Bank		05/19/2016	5 000 000 00	5 001 635 00	5 000 000 00	1 370	Aaa	1 370	1 326	05/19/2020
3134G9GF8	13510	FED HOME LOAN MORTGAGE CORP		05/26/2016	3 750 000 00	3 759 176 25	3 750 000 00	1 500	Aaa	1 500	1,333	05/26/2020
3133EGSA4	13564	Federal Farm Credit Bank		09/29/2016	5 000 000 00	4 990 215 00	5 000 000 00	1 320	Aaa	1 320	1 423	08/24/2020
3135G0N66	13552	FED NATIONAL MORTGAGE ASSN		08/24/2016	5 000 000 00	5 000 425 00	5 000 000 00	1 400	Aaa	1 400	1 423	08/24/2020
3136G35C5	13556	FED NATIONAL MORTGAGE ASSN		08/30/2016	5 000 000 00	4 991 690 00	5 000 000 00	1 400	Aaa	1 400	1 427	08/28/2020
3130A6MH7	13447	Federal Home Loan Bank		10/28/2015	5 000 000 00	5 001 720 00	5 000 000 00	1 720	Aaa	1 720	1 488	10/28/2020
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	4 000 000 00	4 001 376 00	4 000 000 00	1 720	Aaa	1 720	1 488	10/28/2020
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	3 210 000 00	3 211 104 24	3 210 000 00	1 720	Aaa	1 720	1 488	10/28/2020
3134G9HL4	13509	FED HOME LOAN MORTGAGE CORP		05/25/2016	5 000 000 00	5,001,900 00	5 000 000 00	1 625	Aaa	1 625	1,516	11/25/2020
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5 000 000 00	4 975,850 00	5 000 000 00	1 330	Aaa	1 330	1,551	12/30/2020
3133EGMP7	13530	Federal Farm Credit Bank		07/19/2016	5 000 000 00	4,993 870 00	5 000 000 00	1 440	Aaa	1 440	1 571	01/19/2021
3130A8P80	13527	Federal Home Loan Bank		07/19/2016	5 000 000 00	4 993,640 00	5 000 000 00	1 400	Aaa	1 400	1 571	01/19/2021
3130A8P80	13528	Federal Home Loan Bank		07/19/2016	5 000 000 00	4 993 640 00	5 000 000 00	1 400	Aaa	1 400	1,571	01/19/2021
3133EGAZ8	13516	Federal Farm Credit Bank		05/17/2016	5 000 000 00	4 998 150 00	5 000 000 00	1 580	Aaa	1 580	1 600	02/17/2021

Portfolio PASD
AP
PM (PRF_PM2) 7 3 0

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130A7BT1	13483	Federal Home Loan Bank		02/26/2016	5 000 000 00	5 003 200 00	5 000 000 00	1 730	Aaa	1 734	1 609	02/26/2021
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5 000 000 00	5 005 435 00	5 000 000 00	1 650	Aaa	1 650	1 612	03/01/2021
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5 000 000 00	5 005 435 00	5 000 000 00	1 650	Aaa	1 650	1 612	03/01/2021
3134G93Q8	13549	FED HOME LOAN MORTGAGE CORP		08/25/2016	3 250 000 00	3 245 021 00	3 250 000 00	1 680	Aaa	1 680	1 789	08/25/2021
3133EGSH9	13561	Federal Farm Credit Bank		09/01/2016	2 600 000 00	2 600 020 80	2 598 721 67	1 460	Aaa	1 470	1 796	09/01/2021
3136G4DJ9	13562	FED NATIONAL MORTGAGE ASSN		09/30/2016	5 000 000 00	4 993 775 00	5 000 000 00	1 510	Aaa	1 510	1 825	09/30/2021
3136G4DJ9	13563	FED NATIONAL MORTGAGE ASSN		09/30/2016	2 500 000 00	2 496 887 50	2 500 000 00	1 510	Aaa	1 510	1 825	09/30/2021
Subtotal and Average			219,875,957 88		221,130,000 00	221,084,523 41	221,128,379 62			1 370	1,198	
Treasury Securities - Coupon												
912828F88	13372	US TREASURY		11/07/2014	5 000 000 00	5 000 930 00	4 999 336 37	0 375	Aaa	0 538	30	10/31/2016
912828H78	13387	US TREASURY		02/02/2015	5 000 000 00	5 002 925 00	4 999 502 56	0 500	Aaa	0 530	122	01/31/2017
912828TWD	13463	US TREASURY		11/05/2015	5 000 000 00	5 003 515 00	4 999 142 57	0 750	Aaa	0 766	395	10/31/2017
Subtotal and Average			14,997,570 15		15,000,000 00	15,007,370 00	14,997,981 50			0 611	182	
Corporate Bonds - Coupon												
94974BEZ9	13263	WELLS FARGO BANK		05/01/2013	3 000 000 00	3 009 537 00	3 009 091 10	2 625	A2	1 116	75	12/15/2016
06050TLT7	13408	BANK OF AMERICA CORP		05/01/2015	5 000 000 00	5 002 525 00	5 004 560 89	1 250	A1	1 000	136	02/14/2017
037833BB5	13410	APPLE INC		05/13/2015	1 000 000 00	999 975 00	999 787 91	0 900	Aa1	0 935	223	05/12/2017
94974BFW5	13373	WELLS FARGO TRUST		11/12/2014	2 000 000 00	1 998 200 00	1 999 009 80	1 150	A2	1 225	244	06/02/2017
90520EAE1	13264	UNION BANK NA CORPORATE BOND		05/03/2013	5 000 000 00	5 035 700 00	5 030 108 23	2 125	A2	1 252	258	06/16/2017
478160AQ7	13323	Johnson & Johnson		01/31/2014	2 000 000 00	2 081 462 00	2 076 671 21	5 550	Aaa	1 060	318	08/15/2017
48126EAA5	13422	JP MORGAN		07/20/2015	2 500 000 00	2 514 307 50	2 509 683 42	2 000	A3	1 547	318	08/15/2017
36962G3H5	13347	GE CAPITAL		04/30/2014	5 000 000 00	5 213 555 00	5 192 441 81	5 625	A1	1 480	349	09/15/2017
89233P6T8	13227	TOYOTA CREDIT CORPORATION		10/30/2012	5 000 000 00	4 971 015 00	5 000 000 00	1 007	Aa3	0 868	394	10/30/2017
89233P7E0	13255	TOYOTA CREDIT CORPORATION		02/19/2013	5 000 000 00	5 009 510 00	5 000 000 00	1 375	Aa3	1 375	466	01/10/2018
94988J5A1	13476	WELLS FARGO & COMPANY		01/29/2016	1 500 000 00	1 504 348 50	1 499 712 64	1 650	Aa2	1 665	478	01/22/2018
90331HMU4	13478	US BANK NA CINCINNATI		02/01/2016	5 000 000 00	5 013 890 00	5 001 664 35	1 450	A1	1 424	485	01/29/2018
459200HZ7	13390	IBM CORPORATION		02/06/2015	2 500 000 00	2 499 672 50	2 496 575 81	1 125	Aa3	1 229	493	02/06/2018
36962G6W9	13334	GE CAPITAL		03/20/2014	5 000 000 00	5 051 035 00	5 001 732 54	1 625	A1	1 601	548	04/02/2018
46625HJL5	13402	JPMORGAN SECURITIES		04/13/2015	5 000 000 00	5 010 425 00	5 002 520 86	1 625	A3	1 593	591	05/15/2018
713448BH0	13375	PEPICSO INC		11/20/2014	2 500 000 00	2 657 112 50	2 632 816 68	5 000	A1	1 702	608	06/01/2018
06050TME9	13534	BANK OF AMERICA CORP		07/19/2016	2 370 000 00	2,401 077 81	2 400 743 04	2 050	A1	1 443	797	12/07/2018
037833BQ2	13487	APPLE INC		02/23/2016	2 000 000 00	2 022 654 00	1 999 728 69	1 700	Aa1	1 706	874	02/22/2019
30231GAP7	13495	EXXON MOBIL CORPORATION		03/04/2016	2 500 000 00	2 526 652 50	2,503 877 44	1 708	Aaa	1 642	881	03/01/2019
46625HKA7	13385	JPMORGAN SECURITIES		01/26/2015	2 500 000 00	2 532 845 00	2 491 459 65	2 250	A3	2 360	1 209	01/23/2020

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Corporate Bonds - Coupon												
64952WCE1	13533	NEW YORK LIFE GL		07/15/2016	3 000 000 00	3 027 546 00	3 049 189 32	2 000	Aaa	1 623	1 655	04/13/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5 000 000 00	4 982 870 00	4 995 472 24	2 100	A2	2 120	1 759	07/26/2021
Subtotal and Average			74,917,044 70		74,370,000 00	75,065,915 31	74,896,847 63			1 450	599	
Commercial Paper Disc -Amortizing												
89233GS56	13545	TOYOTA CREDIT CORPORATION		08/10/2016	5 000 000 00	4 965 779 81	4 965,779 81	1 130	P-1	1 173	216	05/05/2017
Subtotal and Average			4,963,522 56		5,000,000 00	4,965,779 81	4,965,779 81			1 173	216	
Supranationals												
45905UVC5	13482	WORLD BANK		02/26/2016	5 000 000 00	5 000 890 00	5 000 000 00	1 350	Aaa	1 350	878	02/26/2019
459058FC2	13500	WORLD BANK		04/26/2016	5 000 000 00	4 998 505 00	5 000 000 00	1 250	Aaa	1 250	937	04/26/2019
459058FC2	13502	WORLD BANK		04/26/2016	5 000 000 00	4 998 505 00	5 000 000 00	1 250	Aaa	1 250	937	04/26/2019
459058FB4	13511	WORLD BANK		05/09/2016	3 880 000 00	3 885 393 20	3 879 159 09	1 300	Aaa	1 309	937	04/26/2019
Subtotal and Average			18,879,145 91		18,880,000 00	18,883,293 20	18,879,159 09			1 289	921	
Total and Average			434,407,307 97		453,455,056 00	454,175,580 88	454,008,057 13			1 203	764	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		Average Balance	0 00	Accrued Interest at Purchase		67 081 36	67 081 36				0
				Subtotal		67 081 36	67 081 36				
		Total Cash and Investments	434,407,307 97		453,455,056 00	454,242,662 24	454,075,138 49			1 203	764
					Cash	4 486,238 14					
					Accrued Interest	1 214,062 99					
					Total	459,942,963 37					

COMPLIANCE REPORT

Pooled Investment Portfolio

As of 09/30/2016

	Diversification			Credit Quality			Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	Portfolio compliance	Maturity
Collateralized Money Market	6.06%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Negotiable CDs	2.18%	30%	In compliance	n/a	n/a	In compliance	In compliance
Municipal Bonds	5.28%	100%	In compliance	Aa2/Aa3/A1	A or better	In compliance	In compliance
US Treasury Securities	3.27%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	16.37%	30%	In compliance	Aaa/Aa1/Aa2/Aa3/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	48.20%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	4.12%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Commercial Paper	1.08%	100%	In compliance	P-1 (Short-term)	P-1 (Short-term)	In compliance	In compliance
LAIF	12.47%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	<u>0.98%</u>	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

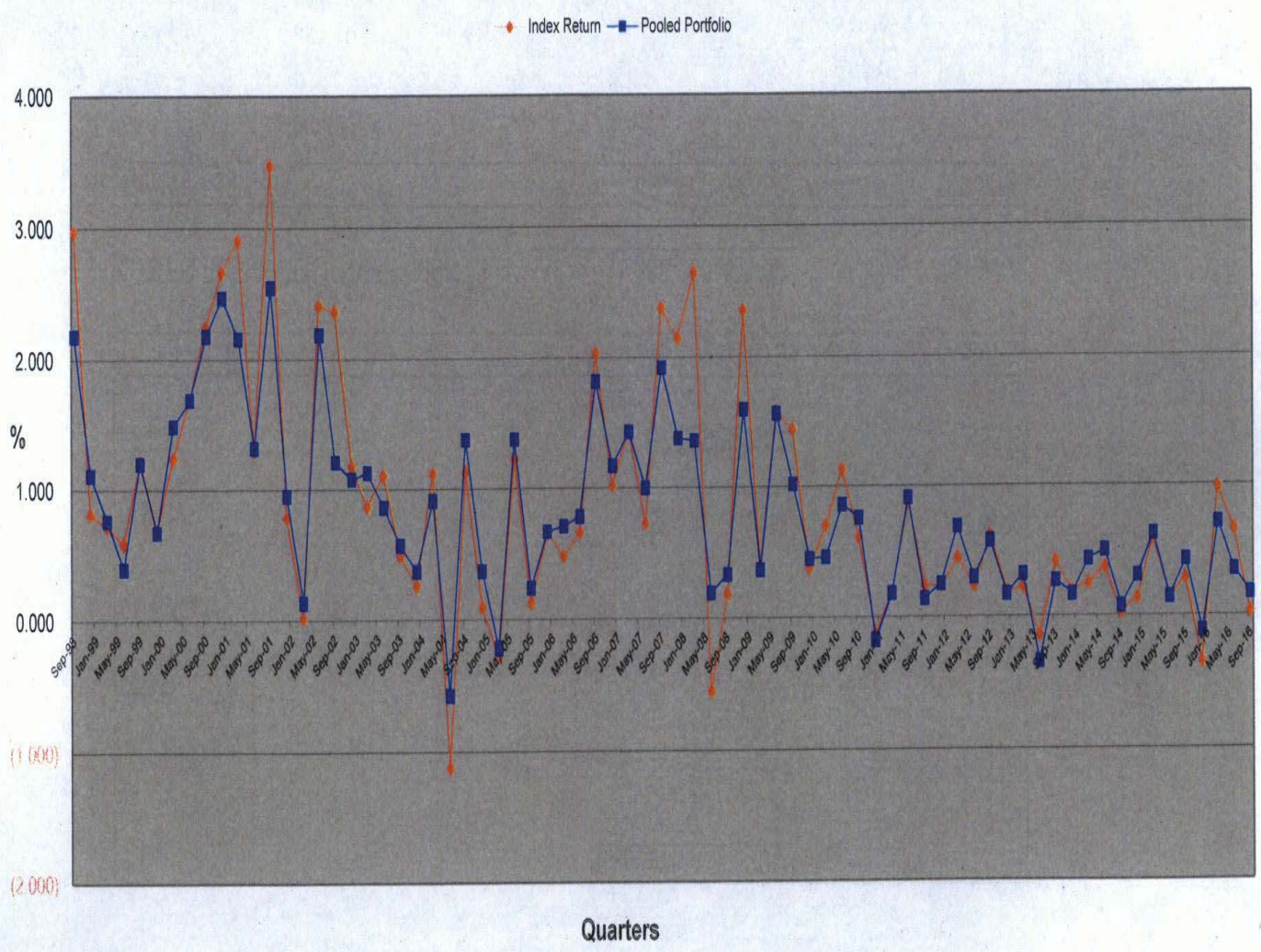
Portfolio Value	459,942,963
-----------------	-------------

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>September 30, 2016</u>	
	Market Value	% of Total
FHLB	35,201,704 24	7 65%
FHLMC	61,970,287 25	13 47%
FNMA	66,310,842 79	14 42%
FFCB	57,609,697 47	12 53%
Total Fed Agencies	221,092,531 75	48 07%
OTHER PORTFOLIO INVESTMENTS	<u>238,850,431 62</u>	51 93%
Total Investments	459,942,963 37 *	100 00%

note * Includes Cash in Bank and Accrued Interest Receivable

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



Pooled Portfolio - Total Return Performance

		ML 1-3 Index Corp/Gov	Pooled Portfolio
2003	Annual	2.717	2.931
2004	Annual	1.226	2.090
2005	Annual	1.746	2.073
2006	Annual	4.195	4.474
2007	Annual	6.706	5.736
2008	Annual	4.649	3.474
2009	Annual	3.784	3.398
2010	Annual	2.322	1.806
2011	1st quarter	0.190	0.180
	2nd quarter	0.877	0.910
	3rd quarter	0.240	0.140
	4th quarter	<u>0.239</u>	<u>0.252</u>
		1.546	1.482
2012	1st quarter	0.450	0.690
	2nd quarter	0.237	0.300
	3rd quarter	0.582	0.625
	4th quarter	<u>0.198</u>	<u>0.173</u>
		1.467	1.788
2013	1st quarter	0.220	0.320
	2nd quarter	-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

Effective Yield	Fiscal YTD
Pooled Portfolio effective yield	1.20%
State Treasurer's LAIF yield	0.60%
2 Year Average US Treasury yield	0.72%

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

← Fiscal Year Total →

Investment Type	June 2009	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	1st Qtr 2017	2nd Qtr 2017	3rd Qtr 2017	4th Qtr 2017
Money Market	12.56	20.30	9.52	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market Collateralized	9.21	1.77	1.71	12.48	12.91	16.74	9.14	7.25	6.06	0.00	0.00	0.00
Municipal Bonds	0.18	5.81	4.61	12.66	12.62	13.00	4.97	4.01	5.28	0.00	0.00	0.00
Corporate Bonds - Coupon	14.10	12.16	13.40	27.70	25.94	22.67	21.65	16.36	16.37	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Issues - Coupon	48.56	41.32	49.13	30.73	36.55	43.39	43.45	49.70	48.20	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	3.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L A I F	12.88	16.54	16.14	13.32	9.04	1.47	13.09	14.38	12.47	0.00	0.00	0.00
Cash	0.84	2.10	1.87	2.58	2.72	2.50	3.76	0.68	0.98	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	3.93	3.37	3.27	0.00	0.00	0.00
Supranationals	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4.25	4.12	0.00	0.00	0.00
Bank Notes	1.66	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	0.00	1.08	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificates of Deposit	0.00	0.00	0.33	0.52	0.22	0.23	0.00	0.00	2.18	0.00	0.00	0.00
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00	0.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
 City Treasurer

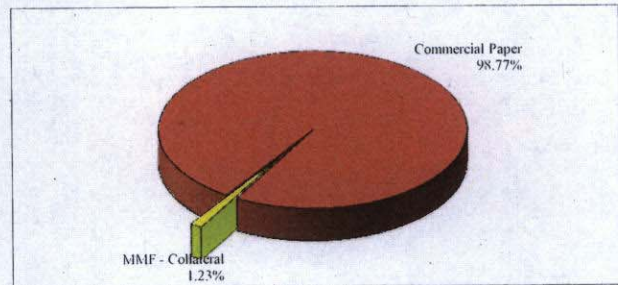
September 2016

PORTFOLIO COMPLIANCE

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on August 8, 2016. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 09/30/2016

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	23,546	1.23%
Commercial Paper	1,886,651	98.77%
TOTALS:	1,910,196	100.00%
Accrued Interest Receivable	12	
GRAND TOTAL:	1,910,208	



PORTFOLIO LIQUIDITY AS OF 09/30/2016

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	23,546	1.22%
31 days - 1 Year	1,900,000	98.78%
1 - 2 Years	-	0.00%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:	1,923,546	100.00%

PORTFOLIO STATISTICS

	Sep-16	Aug-16	Jul-16	Jun-16	May-16	Apr-16
Month-End Mkt Value	1,910,208	1,908,375	1,906,838	1,905,834	1,904,947	1,903,734
Modified Duration	0.58	0.66	0.00	0.00	0.00	0.00
Weighted Average Maturity	0.58	0.67	0.00	0.00	0.00	0.00
Current Book Yield to Maturity	1.198%	1.198%	0.620%	0.620%	0.620%	0.620%
Effective Yield - Year to Date	0.910%	0.780%	0.620%	0.460%	0.450%	0.420%
Interest Earned	12	300	1,004	887	1,213	1,061
Fiscal Year To Date Interest Earned	1,316	1,304	1,004	8,814	7,927	6,714
Fair Value Change Gain/(Loss)	-	-	-	-	-	-
Fiscal Year To Date change in fair value	-	-	-	-	-	-
Total Fiscal YTD earnings	1,316	1,304	1,004	8,814	7,927	6,714

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK			23,545.60	23,545.60	23,545.60	0.620		0.620	1	
Subtotal and Average			23,545.60		23,545.60	23,545.60	23,545.60			0.620	1	
Commercial Paper Disc -Amortizing												
89233GS56	13546	TOYOTA CREDIT CORPORATION		08/10/2016	1,900,000.00	1,886,650.82	1,886,650.82	1.160	P-1	1.205	216	05/05/2017
Subtotal and Average			1,885,770.36		1,900,000.00	1,886,650.82	1,886,650.82			1.205	216	
Total and Average			1,909,315.96		1,923,545.60	1,910,196.42	1,910,196.42			1.198	213	
						Accrued Interest						12.00
						Total						1,910,208.42

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 09/30/2016

	Diversification			Credit Quality			Maturity
	<u>Portfolio % of total</u>	<u>State Gov't Code limits</u>	<u>Portfolio compliance</u>	<u>Portfolio Credit Quality</u>	<u>Credit Quality per Gov Code</u>	<u>Portfolio compliance</u>	<u>Maturity</u>
Collateralized Money Market	1.23%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Commercial Paper	<u>98.77%</u>	100%	In compliance	P-1 (Short-term)	P-1 (Short-term)	In compliance	In compliance
	100.00%						

Portfolio Value	1,910,208
-----------------	-----------

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

<u>September 30, 2016</u>		
	Market Value	% of Total
Toyota Credit Corp (Commercial Paper)	1,886,650 82	98 77%
FHLB	-	0 00%
FHLMC	-	0 00%
FNMA	-	0 00%
Total	-	0 00%
OTHER PORTFOLIO INVESTMENTS	23,557 60	1 23%
Total Investments	1,910,208 42 *	1 23%

note * Includes Accrued Interest Receivable

CAPITAL ENDOWMENT
 Portfolio Management
 Distribution of Investments By Type - Historic
 (By Market Values)
 In %

← Fiscal Year Total →

Investment Type	June 2009	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	1st Qtr 2017	2nd Qtr 2017	3rd Qtr 2017	4th Qtr 2017
Money Market - Collateralized	40.32	53.86	44.09	100.00	100.00	100.00	100.00	100.00	1.23	0.00	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
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
Municipal Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L A I F	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	98.77	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00	0.00

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

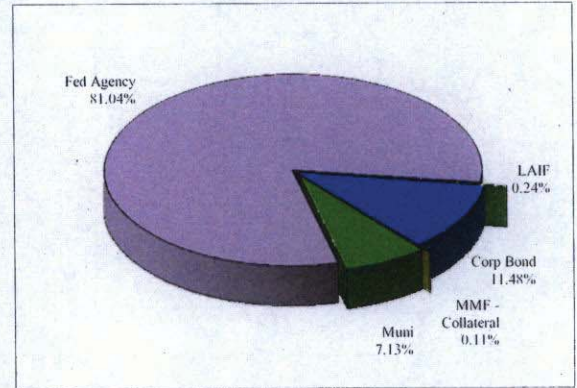
September 2016

PORTFOLIO COMPLIANCE

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on August 8, 2016. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 09/30/2016

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	75,059	0.11%
Municipal Bonds	4,968,303	7.13%
Federal Agencies	56,445,557	81.04%
L.A.I.F.	166,613	0.24%
Corporate Bonds	7,995,169	11.48%
TOTALS:	69,650,701	100.00%
Accrued Interest Receivable	315,210	
GRAND TOTAL:	69,965,911	



PORTFOLIO LIQUIDITY AS OF 09/30/2016

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	241,672	0.35%
31 days - 1 Year	2,500,000	3.59%
1 - 2 Years	2,500,000	3.59%
2 - 3 Years	2,960,000	4.25%
3 - 4 Years	5,000,000	7.17%
4 - 5 Years	35,500,000	50.93%
Over 5 Years	21,000,000	30.13%
TOTAL:	69,701,672	100.00%

PORTFOLIO STATISTICS

	Sep-16	Aug-16	Jul-16	Jun-16	May-16	Apr-16
Month-End Market Value*	69,965,911	69,864,607	69,910,543	69,833,352	69,462,872	69,444,468
Modified Duration	5.12	5.02	3.87	3.52	3.94	3.61
Weighted Average Maturity	5.54	5.45	4.20	4.40	4.21	3.85
Current Book Yield to Maturity	1.803%	1.773%	1.576%	1.782%	1.823%	1.765%
Effective Yield - Year to Date	1.710%	1.650%	1.720%	1.640%	1.630%	1.610%
Interest Earned*	105,437	97,706	102,683	109,369	112,993	101,383
Fiscal Year To Date Interest Earned*	305,827	200,390	102,683	1,209,912	1,100,543	987,550
Fair Value Change Gain/(Loss)	(4,133)	(143,642)	(25,492)	261,111	(94,588)	(105,344)
Fiscal Year To Date change in fair value	(173,268)	(169,135)	(25,492)	275,418	14,307	108,895
Total Fiscal YTD Earnings*	132,559	31,255	77,191	1,485,330	1,114,850	1,096,445

*July and August adjusted for actual LAIF interest received at quarter end

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
LAIF												
SYS6184	6184	Local Agency Investment Fund			166,612.86	166,612.86	166,612.86	0.650		0.650	1	
Subtotal and Average			166,612.86		166,612.86	166,612.86	166,612.86			0.650	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK			75,059.36	75,059.36	75,059.36	0.620		0.620	1	
Subtotal and Average			75,059.36		75,059.36	75,059.36	75,059.36			0.620	1	
Municipal Bonds												
702282ND2	13335	PASADENA UNIFIED SCH DIST GO B		03/21/2014	1,000,000.00	1,014,070.00	1,001,608.43	1.861	Aa2	1.780	761	11/01/2018
624454LA0	13221	MT VIEW LOS ALTOS HS GO BONDS		10/18/2012	1,960,000.00	1,988,772.80	1,960,000.00	2.084	Aaa	2.084	1,034	08/01/2019
54465AGS5	13553	LA County Redevelopment TABs		08/25/2016	2,000,000.00	1,965,460.00	1,967,804.66	2.375	Aa3	2.560	3,622	09/01/2026
Subtotal and Average			4,929,313.42		4,960,000.00	4,968,302.80	4,929,413.09			2.212	2,012	
Federal Agency Issues - Coupon												
3135G0N66	13551	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	5,000,425.00	5,000,000.00	1.400	Aaa	1.400	1,423	08/24/2020
3130A6MH7	13448	Federal Home Loan Bank		10/28/2015	4,600,000.00	4,601,582.40	4,600,000.00	1.720	Aaa	1.720	1,488	10/28/2020
3130A7QK4	13503	Federal Home Loan Bank		04/26/2016	5,000,000.00	5,000,010.00	5,000,000.00	1.700	Aaa	1.700	1,668	04/26/2021
3133EF5T0	13505	Federal Farm Credit Bank		05/03/2016	5,000,000.00	5,007,505.00	5,000,000.00	1.700	Aaa	1.700	1,675	05/03/2021
3130A8EN9	13518	Federal Home Loan Bank		06/14/2016	5,500,000.00	5,501,177.00	5,500,000.00	1.640	Aaa	1.640	1,717	06/14/2021
3133EGQP3	13555	Federal Farm Credit Bank		08/26/2016	5,000,000.00	4,984,295.00	4,995,097.77	1.440	Aaa	1.461	1,780	08/16/2021
3134G9X44	13547	FED HOME LOAN MORTGAGE CORP		08/25/2016	5,000,000.00	4,974,095.00	5,000,000.00	1.625	Aaa	1.625	1,789	08/25/2021
3133EGSH9	13560	Federal Farm Credit Bank		09/01/2016	2,400,000.00	2,400,019.20	2,398,820.00	1.460	Aaa	1.470	1,796	09/01/2021
3133EGMD4	13529	Federal Farm Credit Bank		07/18/2016	5,000,000.00	4,954,850.00	5,000,000.00	2.070	Aaa	2.070	2,847	07/18/2024
3133EGFB6	13519	Federal Farm Credit Bank		06/16/2016	6,000,000.00	6,034,440.00	6,000,000.00	2.360	Aaa	2.360	3,180	06/16/2025
3133EF5W3	13507	Federal Farm Credit Bank		05/04/2016	3,000,000.00	3,016,608.00	3,000,000.00	2.650	Aaa	2.650	3,502	05/04/2026
3133EGNV3	13537	Federal Farm Credit Bank		07/27/2016	5,000,000.00	4,968,550.00	5,000,000.00	2.250	Aaa	2.250	3,586	07/27/2026
Subtotal and Average			56,493,867.60		56,500,000.00	56,443,566.60	56,493,917.77			1.834	2,195	
Corporate Bonds - Coupon												
084670BD9	13247	BERKSHIRE HATHAWAY		02/01/2013	2,500,000.00	2,507,757.50	2,505,168.52	1.900	Aa2	1.256	122	01/31/2017
459200HZ7	13391	IBM CORPORATION		02/06/2015	2,500,000.00	2,499,672.50	2,496,575.81	1.125	Aa3	1.229	493	02/06/2018
594918BP8	13541	Microsoft Corporation		08/08/2016	3,000,000.00	2,987,739.00	2,996,942.75	1.550	Aaa	1.572	1,772	08/08/2021
Subtotal and Average			7,999,189.11		8,000,000.00	7,995,169.00	7,998,687.08			1.366	856	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		Total and Average	69,664,042.35		69,701,672.22	69,648,700.62	69,663,690.16			1.803	2,021

POWER RESERVE FUND
 Portfolio Management
 Portfolio Details - Cash
 September 30, 2016

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		Average Balance	0 00	Accrued Interest at Purchase		2 000 00	2 000 00				0
				Subtotal		2 000 00	2 000 00				
		Total Cash and Investments	69,664,042 35		69,701,672 22	69,650,700 62	69,665,690 16			1 803	2,021
				Accrued Interest		315,210 06					
				Total		69,965,910 68					

COMPLIANCE REPORT

Power Reserve Portfolio
As of 09/30/2016

	Diversification			Credit Quality			Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	Portfolio compliance	Maturity
Collateralized Money Market	0 11%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Municipal Bonds	7 13%	100%	In compliance	Aaa/Aa2/Aa3	A or better	In compliance	In compliance
Corporate Bonds	11 48%	30%	In compliance	Aaa/Aa2/Aa3	A or better	In compliance	In compliance
Federal Agency Issues	81 04%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
LAIF	<u>0 24%</u>	100%	In compliance	n/a	n/a	In compliance	In compliance
	100 00%						

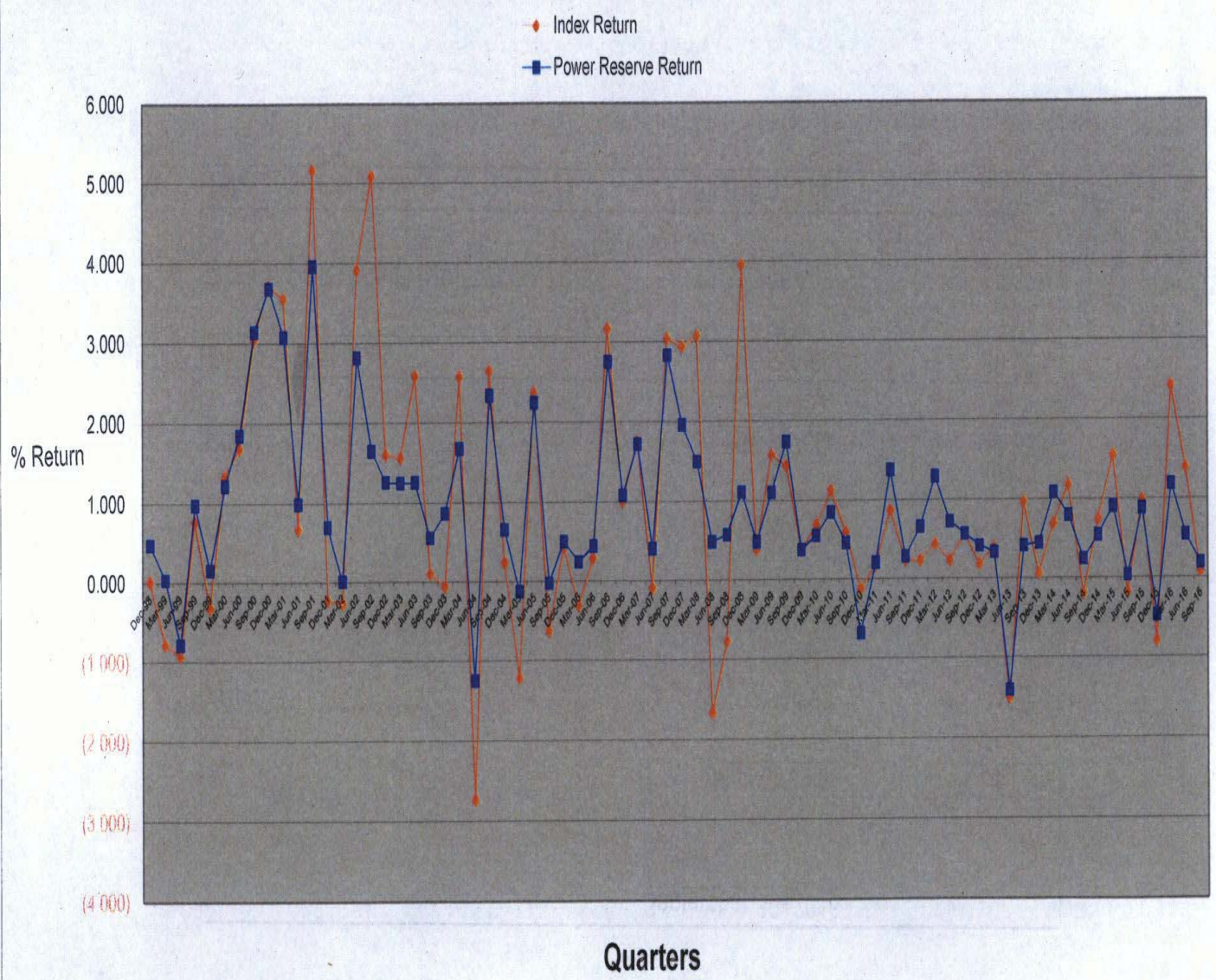
Portfolio Value	69,965,911
-----------------	------------

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

<u>September 30, 2016</u>		
	<u>Market Value</u>	<u>% of Total</u>
FHLB	15,102,769 40	21 59%
FNMA	5,000,425 00	7 15%
FHLMC	4,974,095 00	7 11%
FFCB	31,368,267 20	44 83%
Total Fed Agencies	56,445,556 60	80 68%
OTHER PORTFOLIO INVESTMENTS	13,520,354 08	19 32%
Total Investments	69,965,910 68 *	100 00%

note * Includes Accrued Interest Receivable

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



Power Reserve Portfolio - Total Return performance

		ML Index	Power
		Corp/Gov	Reserve
2003	Annual	4.214	3.940
2005	Annual	0.980	2.615
2006	Annual	4.184	4.540
2007	Annual	7.656	6.960
2008	Annual	4.610	3.683
2009	Annual	3.784	3.714
2010	Annual	1.113	1.206
2011	1st quarter	0.197	0.215
	2nd quarter	0.877	1.380
	3rd quarter	0.242	0.290
	4th quarter	<u>0.239</u>	<u>0.662</u>
		1.555	2.547
2012	1st quarter	0.450	1.300
	2nd quarter	0.237	0.730
	3rd quarter	0.582	0.575
	4th quarter	<u>0.198</u>	<u>0.422</u>
		1.467	3.027
2013	1st quarter	0.400	0.340
	2nd quarter	-1.580	-1.400
	3rd quarter	0.970	0.420
	4th quarter	<u>0.067</u>	<u>0.456</u>
		-0.143	-0.184
2014	1st quarter	0.698	1.089
	2nd quarter	1.190	0.800
	3rd quarter	-0.192	0.249
	4th quarter	<u>0.750</u>	<u>0.550</u>
		2.446	2.688
2015	1st quarter	1.550	0.910
	2nd quarter	-0.178	0.039
	3rd quarter	0.995	0.884
	4th quarter	<u>-0.793</u>	<u>-0.469</u>
		1.574	1.364
2016	1st quarter	2.420	1.197
	2nd quarter	1.390	0.560
	3rd quarter	0.080	0.190

Effective Yield	Fiscal YTD
Power Reserve effective yield	1.71%
State Treasurer's LAIF yield	0.60%
5 Year Average Treasury yield	1.12%

** 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 %

← Fiscal Year Total →

Investment Type	June 2009	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	1st Qtr 2017	2nd Qtr 2017	3rd Qtr 2017	4th Qtr 2017
Money Market - Collateralized	0.20	22.34	4.45	31.95	0.12	0.14	11.53	7.43	0.11	0.00	0.00	0.00
Municipal Bonds	0.00	0.00	9.00	8.44	18.04	18.91	10.83	7.24	7.13	0.00	0.00	0.00
Federal Agency Issues - Coupon	76.28	65.32	67.24	50.12	64.39	70.83	66.34	77.86	81.04	0.00	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	0.00	0.00	0.00
Corporate Bonds - Coupon	14.93	2.49	9.53	9.24	17.19	9.87	11.06	7.23	11.48	0.00	0.00	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00	0.00

IV. Miscellaneous Portfolios

Miscellaneous Funds
September 30, 2016

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>City of Pasadena-Housing Successor Agency</u>					
Money Mkt Collateralized (East West Bank)	0.620%	10/1/2016	\$2,123,064.70	\$2,123,064.70	\$2,123,064.70
LAIF	0.650%	10/1/2016	\$1.37	\$1.37	\$1.37
TOTAL			<u>\$2,123,066.07</u>	<u>\$2,123,066.07</u>	<u>\$2,123,066.07</u>
Weighted Average Maturity = 1 day					
<u>2002 Electric Revenue Reserve Fund</u>					
Money Mkt Collateralized (East West Bank)	0.620%	10/1/2016	\$62,073.91	\$62,073.91	\$62,073.91
FHLB 3130A6MH7	1.720%	10/28/2020	\$425,000.00	\$425,000.00	\$425,146.20
FNMA 3136G3NL5	1.625%	5/25/2021	<u>\$4,800,000.00</u>	<u>\$4,800,000.00</u>	<u>\$4,800,825.60</u>
Weighted Average Maturity = 4.55			<u>\$5,287,073.91</u>	<u>\$5,287,073.91</u>	<u>\$5,288,045.71</u>
<u>2008B Prepayment Account (Capital Project Expenditures)</u>					
Money Mkt Collateralized (East West Bank)	0.620%	10/1/2016	\$123,221.23	\$123,221.23	\$123,221.23
Weighted Average Maturity = 1 day			<u>\$123,221.23</u>	<u>\$123,221.23</u>	<u>\$123,221.23</u>
<u>Annandale Assessment District</u>					
Municipal Bonds-Annandale Assessment	6.000%	9/2/2040	<u>\$1,060,835.00</u>	<u>\$1,060,835.00</u>	<u>\$1,060,835.00</u>
Weighted Average Maturity = 23.94					

Miscellaneous Funds
September 30, 2016

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2010A Water Revenue Project Fund</u>					
LAIF	0.650%	10/1/2016	<u>\$687.13</u>	<u>\$687.13</u>	<u>\$687.13</u>
Weighted Average Maturity = 1 day			<u>\$687.13</u>	<u>\$687.13</u>	<u>\$687.13</u>
<u>2010B Water Revenue Project Fund</u>					
LAIF	0.650%	10/1/2016	<u>\$1,488.19</u>	<u>\$1,488.19</u>	<u>\$1,488.19</u>
Weighted Average Maturity = 1 day			<u>\$1,488.19</u>	<u>\$1,488.19</u>	<u>\$1,488.19</u>
<u>2012A Electric Party Reserve Fund</u>					
Money Mkt Collateralized (East West Bank)	0.620%	10/1/2016	\$13,114.71	\$13,114.71	\$13,114.71
FHLB 3130A6MH7	1.720%	10/28/2020	<u>\$1,265,000.00</u>	<u>\$1,265,000.00</u>	<u>\$1,265,435.16</u>
Weighted Average Maturity = 4.03			<u>\$1,278,114.71</u>	<u>\$1,278,114.71</u>	<u>\$1,278,549.87</u>
<u>2013A Electric Party Reserve Fund</u>					
Money Mkt Collateralized (East West Bank)	0.620%	10/1/2016	\$166,834.14	\$166,834.14	\$166,834.14
FHLB 3130A6MH7	1.720%	10/28/2020	\$100,000.00	\$100,000.00	\$100,034.40
FNMA 3136G3A70	1.500%	7/27/2021	<u>\$8,000,000.00</u>	<u>\$8,000,000.00</u>	<u>\$8,000,088.00</u>
Weighted Average Maturity = 4.72			<u>\$8,266,834.14</u>	<u>\$8,266,834.14</u>	<u>\$8,266,956.54</u>

Miscellaneous Funds
September 30, 2016

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2013A Electric Project</u>					
Money Mkt Collateralized (East West Bank)	0.620%	10/1/2016	\$950.79	\$950.79	\$950.79
LAIF	0.650%	10/1/2016	<u>\$7,550.72</u>	<u>\$7,550.72</u>	<u>\$7,550.72</u>
Weighted Average Maturity = 1 day			<u>\$8,501.51</u>	<u>\$8,501.51</u>	<u>\$8,501.51</u>
<u>Painted Hills Contract</u>					
Money Mkt Collateralized (East West Bank)	0.620%	10/1/2016	<u>\$300,814.96</u>	<u>\$300,814.96</u>	<u>\$300,814.96</u>
Weighted Average Maturity = 1 day			<u>\$300,814.96</u>	<u>\$300,814.96</u>	<u>\$300,814.96</u>
<u>HUD Section 108</u>					
Money Mkt Collateralized (East West Bank)	0.620%	10/1/2016	<u>\$6,018,215.45</u>	<u>\$6,018,215.45</u>	<u>\$6,018,215.45</u>
Weighted Average Maturity = 1 day			<u>\$6,018,215.45</u>	<u>\$6,018,215.45</u>	<u>\$6,018,215.45</u>
GRAND TOTAL			<u>\$24,468,852.30</u>	<u>\$24,468,852.30</u>	<u>\$24,470,381.66</u>

V. Investments Held by Trustees

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 9/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2015A COPS Bond Cost of Issuance-2015A Account #336963 Cash Balance	\$ -	\$ -	\$ -	10/01/16	0.00%
	COPS Base Rental-2015A Account #336964 Cash Balance	\$ 356.22	\$ 356.22	\$ 356.22	10/01/16	0.00%
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	\$ -	\$ -	\$ -	10/01/16	0.30%
	Total	356.22	356.22	356.22		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Tax Pension 2015AB Bond Cost of Issuance-2015A Account #479229 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance	\$ -	\$ -	\$ -	10/01/16	0.30%
	Bond Fund-2015A POB Account#479226 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance	\$ 15.04	\$ 15.04	\$ 15.04	10/01/16	0.30%
	Bond Fund-2015A POB Account#479231 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance	\$ 10.83	\$ 10.83	\$ 10.83	10/01/16	0.30%
	Cost of Issuance-2015B Account #479694 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance	\$ -	\$ -	\$ -	10/01/16	0.30%
	Total	64.06	64.06	64.06		
US Bank Ise 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	0.37	0.37	0.37	10/01/16	0.26%
		32.27	32.27	32.27	10/01/16	0.26%
	Total	32.64	32.64	32.64		
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 2010 B Parity Reserve Account #286248 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Federal Farm Credit Banks CUSIP 3133EFKY2 2010 A Debt Service Fund Account #286295 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Total	40.86	40.86	40.86	10/01/16	0.30%
		1,565,000.00	1,564,608.75	1,565,031.30	10/28/19	1.36%
		8.22	8.22	8.22	10/01/16	0.30%
		300,000.00	299,925.00	300,006.00	10/28/19	1.36%
		34.50	34.50	34.50	10/01/16	0.30%
	Total	1,865,083.58	1,864,617.33	1,865,120.88		

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 9/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
Ilse Vlach	Interest Fund (S631591)					
(213) 615-6051	Fidelity Instl Mm Fds Government I CUSIP 316175108	338.46	338.46	338.46	10/01/16	0.26%
Adriana Marshall	Cash	-	-	-	10/01/16	0.00%
(213) 615-6071	Principal Fund (S631592)					
	Fidelity Instl Mm Fds Government I CUSIP 316175108	33.42	33.42	33.42	10/01/16	0.26%
	Bond Reserve Fund (S631593)					
	Federal Home Loan Bank Funds CUSIP 3130A8KV4	5,000,000.00	5,000,000.00	4,963,850.00	06/27/24	2.20%
	Federal Farm Credit Bank CUSIP 3133EGKV6	5,500,000.00	5,500,000.00	5,507,315.00	07/12/27	2.50%
	Federal Home Loan Bank CUSIP 3130A8M42	5,000,000.00	5,000,000.00	4,906,600.00	07/18/28	2.68%
	Fidelity Instl Mm Fds Government I CUSIP 316175108	35,965.34	35,965.34	35,965.34	10/01/16	0.26%
	Cash	-	-	-	10/01/16	0.00%
	Project Fund (S631597)					
	Fidelity Instl Mm Fds Government I CUSIP 316175108	-	-	-	10/01/16	0.00%
	Project Fund (S631598)					
	Fidelity Instl Mm Fds Government I CUSIP 316175108	-	-	-	10/01/16	0.00%
	Total	15,536,337.22	15,536,337.22	15,414,102.22		
Wells Fargo Bank	PPFA(Paseo Colorado Parking Facilities) 2008					
Tracy Mason	Bond Fund Account #23200100					
(213)253-7536	Well Fargo Advantage Government Money Market Service	0.06	0.06	0.06	10/01/16	0.00%
Mevelyn Hill	Cash	-	-	-	10/01/16	0.00%
(213)253-7524	Reserve Fund Account #23200101					
Tracy.Mason@wellsfargo.com	Fed Natl Mtg Assn CUSIP 3136G3TF2	2,000,000.00	2,000,000.00	2,003,380.00	12/30/19	1.20%
	Cost of Issuance Fund Account #23200103	-	-	-	10/01/16	0.00%
	Well Fargo Advantage Government Money Market Service	-	-	-		
	Total	2,000,000.06	2,000,000.06	2,003,380.06		
BNY	Pasadena 2008C COPS					
Sabbir Hossain	Reserve Account #281635					
(213) 630-6279	Federal Farm Credit Banks CUSIP 3133EFKY2	4,835,000.00	4,833,791.25	4,835,096.70	10/28/19	1.36%
Lena Chan	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	82,645.21	82,645.21	82,645.21	10/01/16	0.30%
(213)630-6253	Base Rental Fund # 281744					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	8,152.72	8,152.72	8,152.72	10/01/16	0.30%
	Cash Balance	75.60	75.60	75.60	10/01/16	0.00%
	Interest Fund # 281748					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	-	-	-	10/01/16	0.30%
	Total	4,925,873.53	4,924,664.78	4,925,970.23		

Schedule of Funds Held by Trustee

CITY OF PASADENA

For Period Ending 9/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2008B COPS Cost of Issuance Fund # 281739 Cash Interest Fund # 281740 Goldman Sachs Fin Sq Pr Oblig #462 CUSIP X9USDGSP7 Base Rental Fune #281742 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Reserve Fund #281207 Federal National Mortgage Association CUSIP 3136G4DJ9 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Total	- - - - 45 75 1,230,000 00 28 338 37 1 258 384 12	- - - - 45 75 1 230 000 00 28 338 37 1 258 384 12	- - - - 45 75 1,228,474 80 28 338 37 1 256 858 92	10/01/16 10/01/16 10/01/16 10/01/16 09/30/21 10/01/16	0 00% 0 30% 0 30% 0 30% 1 51% 0 30%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2008A COPS Base Rental Fund #281732 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance Interest Fund #281733 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Letter of Credit #281734 Bank of America CUS S86494570 Total	- 23 83 - - 1 00 24 83	- 23 83 - - 1 00 24 83	- 23 83 - - 1 00 24 83	10/01/16 10/01/16 10/01/16 03/31/15	0 30% 0 00% 0 30% 0 00%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Electric Revenue 2008 Bond Fund Account#281628 Financial Guaranty Insurance Policy#D-2008-49 issued by Assured Guaranty on 2/14/08 CUSIP S86965710 Total	1 00 1 00	1 00 1 00	1 00 1 00	06/01/37	0 00%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Water Revenue 2007 Debt Service Fund Account#281661 FSA Insurance Policy #208502=N \$21,500,000 Due 6/1/36 Parity Reserve Account# 281662 FSA Investment Agmt#00883-A Cus S86881430 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Total	1 00 1 289,550 51 45 08 1 289,596 59	1 00 1 289 550 51 45 08 1 289 596 59	1 00 1 289,550 51 45 08 1 289 596 59	06/01/36 05/29/36 10/01/16	0 00% 5 20% 0 30%

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 9/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	Pasadena Conf Ctr 2006AB					
Sabbir Hossain (213) 630-6279	Base Rent 2006A #281715					
Lena Chan (213)630-6253	AMBAC Insurance Pol#25713BE for \$27,139,972.15					
	DTD 9/7/06 Due 2/1/23 Cus S86692630	1.00	1.00	1.00	02/01/23	0.00%
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	305,885.57	305,885.57	305,885.57	10/01/16	0.30%
	Cash Balance	361.25	361.25	361.25	10/01/16	0.00%
	Reserve Fund#281722					
	Federal Natl Mtg Assn CUSIP 3135G0SY0	10,800,000.00	10,800,000.00	10,801,620.00	12/24/20	1.60%
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	259,667.23	259,667.23	259,667.23	10/01/16	0.30%
	Rebate Fund#281726					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	156,145.30	156,145.30	156,145.30	10/01/16	0.30%
	Cash Balance	184.39	184.39	184.39	10/01/16	0.00%
	Prepayment #281735					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	-	-	-	10/01/16	0.00%
	Total	11,522,244.74	11,522,244.74	11,523,864.74		
BNY	Pasadena PFA 2006 Villa Parke/Fair Oaks/Lake Wash					
Sabbir Hossain (213) 630-6279	Revenue Fund #280703					
Lena Chan (213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	77.81	77.81	77.81	10/01/16	0.30%
	Total	\$77.81	\$77.81	\$77.81		
BNY	2006 Refundng Fair Oaks TABS					
Sabbir Hossain (213) 630-6279	Reserve Fund #281116					
Lena Chan (213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	245,733.20	245,733.20	245,733.20	10/01/16	0.30%
	Special Fund Fund #281118					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	-	-	-	10/01/16	0.30%
	Total	\$245,733.20	\$245,733.20	\$245,733.20		
BNY	2006 Rfndng Lake/Wash TABS					
Sabbir Hossain (213) 630-6279	Expense Fund #281119					
Lena Chan (213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	30.51	30.51	30.51	10/01/16	0.30%
	Reserve Fund #281124					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	82,097.78	82,097.78	82,097.78	10/01/16	0.30%
	Total	\$82,128.29	\$82,128.29	\$82,128.29		

Schedule of Funds Held by Trustee

CITY OF PASADENA

For Period Ending 9/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	2006 Villa/Parke TABS					
Sabbir Hossain	Reserve Fund #281132					
(213) 630-6279	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	8 811 89	8 811 89	8 811 89	10/01/16	0 30%
Lena Chan	Special Fund #281134					
(213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	3 02	3 02	3 02	10/01/16	0 30%
	Total	\$8 814 91	\$8 814 91	\$8 814 91		
US Bank	Pasadena 2006 Variable & Lease Revenue Bonds					
Ilse Viach	Interest Fund Account#51152 (\$84233)					
(213)615-6051	Fidelity Treasury Port #695 CUSIP 316175504	-	-	-	10/01/16	0 00%
Rima Dalal	Cash	-	-	-	10/01/16	0 00%
(213) 615-6071	Principal Fund Account (\$84234)					
	Fidelity Treasury Port #695 CUSIP 316175504	15,426 86	15 426 86	15,426 86	10/01/16	0 20%
	Cash	-	-	-	10/01/16	0 00%
	Bond Reserve Fund Account#51155 (\$8423 6)					
	Cash	-	-	-	10/01/16	0 00%
	Total	15 426 86	15 426 86	15 426 86		
BNY	Pasadena Water Revenue 2003					
Sabbir Hossain	Parity Reserve Account #281651					
(213) 630-6279	Federal National Mtg Assoc CUSIP 3136G3SJ5	3 000 000 00	2,998 500 00	2 988 870 00	06/30/21	1 50%
Lena Chan	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	14 661 76	14,661 76	14,661 76	10/01/16	0 30%
(213)630-6253	Cash	-	-	-	10/01/16	0 00%
(213)630-6253						
	Total	3 014 661 76	3 013 161 76	3 003 531 76		
BNY	Pasadena Electric Revenue 2002					
Sabbir Hossain	Parity Reserve Account #281621 (2008,2009,2010,2012,2013)					
(213) 630-6279	MBIA Debt Service 2024-08-01 CUSIP S86808370					
Lena Chan	Maturity 08/01/2024	1 00	1 00	1 00	08/01/24	0 00%
(213)630-6253						
BNY	COPS Parity Reserve Fund(2006A and 2008ABC COP)					
Sabbir Hossain	Certificate Reserve #281143					
(213) 630-6279	Federal Natl Mtg Assn CUSIP 3136G3SJ5	2,000 000 00	1 999,000 00	1,992,580 00	06/30/21	1 50%
Lena Chan	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	116 578 03	116 578 03	116 578 03	10/01/16	0 30%
(213)630-6253	Total Funds	\$2 116 578 03	\$2 115 578 03	\$2 109 158 03		
(In aggregate with 2006A, and 2008ABC COP reserve)						

Schedule of Funds Held by Trustee

CITY OF PASADENA

For Period Ending 9/30/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	93 Old Pasa Pkng Rfndng					
Sabbir Hossain	Certificate Account#281145					
(213) 630-6279	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	37 04	37 04	37 04	10/01/16	0 30%
Lena Chan	Reserve Fund 281147					
(213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	77,449 07	77,449 07	77,449 07	10/01/16	0 30%
	Cash	38 19	38 19	38 19	10/01/16	0 00%
	Transam GIC #79165 \$2,238 536 00 ,Cus S86880400	2,251 407 59	2,251 407 59	2 251 407 59	1/1/18	7 00%
	Total	\$2 328 931 89	\$2 328 931 89	\$2 328 931 89		
SCPPA	SCPPA Investments					
Atf Haj Dato	SCPPA Project Stabilization Fund					
(213) 367-4668	Fidelity Inst MMKT GOVT 57CUSIP X9USDFIN	420 339 17	420,339 17	420 339 17	10/01/16	0 26%
Johnathan Della	Toyota Motor Credit Corp CUSIP 89233GN93	2,000,000 00	1 988 485 56	1 995,561 60	01/09/17	0 86%
(213)367-3073	Wells Fargo Bank CD CUSIP 94988EXX1	1,000 000 00	1 000,000 00	1,000 429 68	01/20/17	0 94%
	Federal Home Loan Bank CUSIP 3130A9GW5	2,550 000 00	2,550,000 00	2,549,388 00	06/29/18	1 00%
	Freddie Mac Discount Note CUSIP 313396J53	2,000,000 00	1 995 717 78	1 999,980 00	10/05/16	0 41%
	Federal Home Loan Bank Discount Note CUSIP 313384K40	1 000 000 00	999 163 89	999,950 00	10/12/16	0 35%
	Federal Home Loan Mtg Corp CUSIP 3134G3Y79	1 100 000 00	1 100 000 00	1,100 627 00	11/28/17	1 00%
	Federal National Mtg Assn CUSIP 3135G0TD5	2,000 000 00	2,000,000 00	2,000,520 00	12/28/17	1 00%
	Federal National Mtg Assn CUSIP 3134G9MX2	1,300 000 00	1 300 000 00	1,300 026 00	08/26/19	1 00%
	Total	\$13 370,339 17	\$13 353 706 40	\$13,366 821 45		
	TOTAL FUND BALANCE	\$59 580 691 51	\$59 559 883 74	\$59 439 997 59		