

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

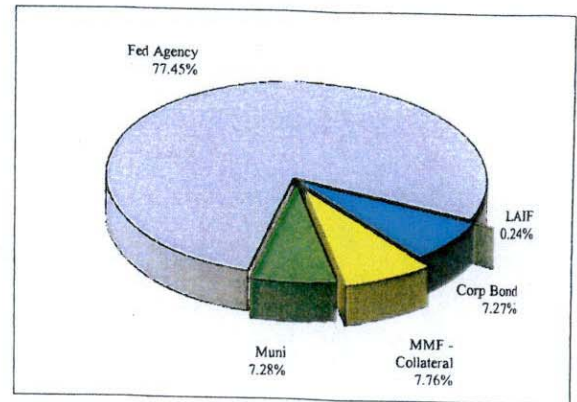
March 2016

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 11, 2014. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 03/31/2016

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	5,366,436	7.76%
Municipal Bonds	5,035,630	7.28%
Federal Agencies	53,548,554	77.45%
L.A.I.F.	166,195	0.24%
Corporate Bonds	5,026,803	7.27%
TOTALS:	69,143,618	100.00%
Accrued Interest Receivable	304,810	
GRAND TOTAL:	69,448,429	



PORTFOLIO LIQUIDITY AS OF 03/31/2016

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	5,532,631	8.01%
31 days - 1 Year	4,500,000	6.52%
1 - 2 Years	2,500,000	3.62%
2 - 3 Years	6,000,000	8.69%
3 - 4 Years	4,960,000	7.18%
4 - 5 Years	31,750,000	45.99%
Over 5 Years	13,800,000	19.99%
TOTAL:	69,042,631	100.00%

PORTFOLIO STATISTICS

	Mar-16	Feb-16	Jan-16	Dec-15	Nov-15	Oct-15
Month-End Mkt Value*	69,448,429	69,350,426	69,291,274	68,628,893	68,841,362	68,922,440
Modified Duration	3.75	4.16	3.87	4.07	3.45	3.17
Weighted Average Maturity	3.99	4.41	4.21	4.30	3.65	3.35
Current Book Yield to Maturity	1.800%	1.900%	1.844%	1.846%	1.579%	1.460%
Effective Yield - Year to Date	1.600%	1.590%	1.550%	1.530%	1.530%	1.540%
Interest Earned*	108,012	105,058	106,267	96,697	90,517	96,655
Fiscal Year To Date Interest Earned	886,167	778,156	673,098	566,830	470,133	379,616
Fair Value Change Gain/(Loss)	(10,009)	(45,906)	556,114	(309,166)	(171,596)	(125,857)
Fiscal Year To Date change in fair value	214,239	224,248	270,154	(285,960)	23,206	194,802
Total Fiscal YTD earnings	1,100,406	1,002,404	943,252	280,870	493,339	574,418

*January and February 2016 restated to reflect LAIF adjustment

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
March 31, 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
LAI												
SYS6184	6184	Local Agency Investment Fund	166,194.65		166,194.65	166,194.65	166,194.65	0.520		0.520	1	
		Subtotal and Average	166,194.65		166,194.65	166,194.65				0.520	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK	5,366,436.46		5,366,436.46	5,366,436.46	5,366,436.46	0.620		0.620	1	
		Subtotal and Average	5,366,436.46		5,366,436.46	5,366,436.46				0.620	1	
Municipal Bonds												
797398EF7	13216	San Diego County POBs	2,000,000.00	09/14/2012		2,034,960.00	2,028,490.43	5.648	Aa2	1.888	136	08/15/2016
702282ND2	13335	PASADENA UNIFIED SCH DIST GO B	1,000,000.00	03/21/2014		1,015,210.00	1,001,994.46	1.861	Aa2	1.780	944	11/01/2018
624454LA0	13221	MT VIEW LOS ALTOS HS GO BONDS	1,960,000.00	10/18/2012		1,985,460.40	1,960,000.00	2.084	Aaa	2.084	1,217	09/01/2019
		Subtotal and Average	4,960,000.00			5,035,630.40	4,990,484.89			1.943	723	
Federal Agency Issues - Coupon												
3136G1CB3	13244	FED NATIONAL MORTGAGE ASSN	5,000,000.00	02/19/2013		4,997,030.00	5,000,000.00	1.300	Aaa	1.300	1,054	02/19/2019
3130A6H34	13440	Federal Home Loan Bank	3,000,000.00	09/24/2015		3,000,069.00	3,000,000.00	1.540	Aaa	1.540	1,271	09/24/2019
3133EEYJ3	13403	FEDERAL FARM CREDIT-1	5,000,000.00	04/13/2015		5,000,595.00	4,998,991.67	1.680	Aaa	1.685	1,473	04/13/2020
3133EE3V0	13430	Federal Farm Credit Bank	2,400,000.00	08/17/2015		2,400,024.00	2,398,952.04	1.850	Aaa	1.861	1,566	07/15/2020
3133EFHS9	13446	Federal Farm Credit Bank	5,000,000.00	10/08/2015		5,000,055.00	4,995,480.56	1.700	Aaa	1.721	1,651	10/08/2020
3130A6MH7	13448	Federal Home Loan Bank	4,600,000.00	10/28/2015		4,608,367.40	4,600,000.00	1.720	Aaa	1.720	1,671	10/28/2020
3134G82A6	13462	FED HOME LOAN MORTGAGE CORP	5,000,000.00	11/25/2015		5,002,585.00	5,000,000.00	1.500	Aaa	2.007	1,699	11/25/2020
313381BP9	13232	Federal Home Loan Bank	4,750,000.00	11/27/2015		4,750,014.25	4,750,000.00	1.750	Aaa	1.750	1,701	11/27/2020
3134G8C64	13470	FED HOME LOAN MORTGAGE CORP	5,000,000.00	12/30/2015		4,991,755.00	4,997,626.39	1.250	Aaa	2.373	1,734	12/30/2020
3133EE4H0	13423	FEDERAL FARM CREDIT-1	7,800,000.00	07/21/2015		7,834,725.60	7,800,000.00	2.625	Aaa	2.625	2,302	07/21/2022
3133EFD38	13486	Federal Farm Credit Bank	6,000,000.00	02/23/2016		5,963,334.00	6,000,000.00	2.300	Aaa	2.300	2,519	02/23/2023
		Subtotal and Average	53,550,000.00			53,548,554.25	53,541,050.66			1.961	1,764	
Corporate Bonds - Coupon												
084670BD9	13247	BERKSHIRE HATHAWAY	2,500,000.00	02/01/2013		2,522,290.00	2,512,986.45	1.900	Aa2	1.256	305	01/31/2017
459200HZ7	13391	IBM CORPORATION	2,500,000.00	02/06/2015		2,504,512.50	2,495,304.98	1.125	Aa3	1.229	676	02/06/2018
		Subtotal and Average	5,000,000.00			5,026,802.50	5,008,291.43			1.242	490	

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
March 31, 2016

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to 365 Maturity
		Total and Average	69,045,863.71		69,042,631.11	69,143,618.26	69,072,466.09			1.800	1,455
		Accrued Interest				304,810.25					
		Total				69,448,428.51					

COMPLIANCE REPORT

**Power Reserve Portfolio
As of 03/31/2016**

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality
Collateralized Money Market	7.76%	100%	In compliance	102% Collateral	Portfolio compliance
Municipal Bonds	7.28%	100%	In compliance	Aaa/Aa2	In compliance
Corporate Bonds	7.27%	30%	In compliance	Aa2/Aa3	In compliance
Federal Agency Issues	77.45%	100%	In compliance	Aaa	In compliance
LAIF	0.24%	100%	In compliance	n/a	In compliance
	100.00%				

Portfolio Value 69,448,429

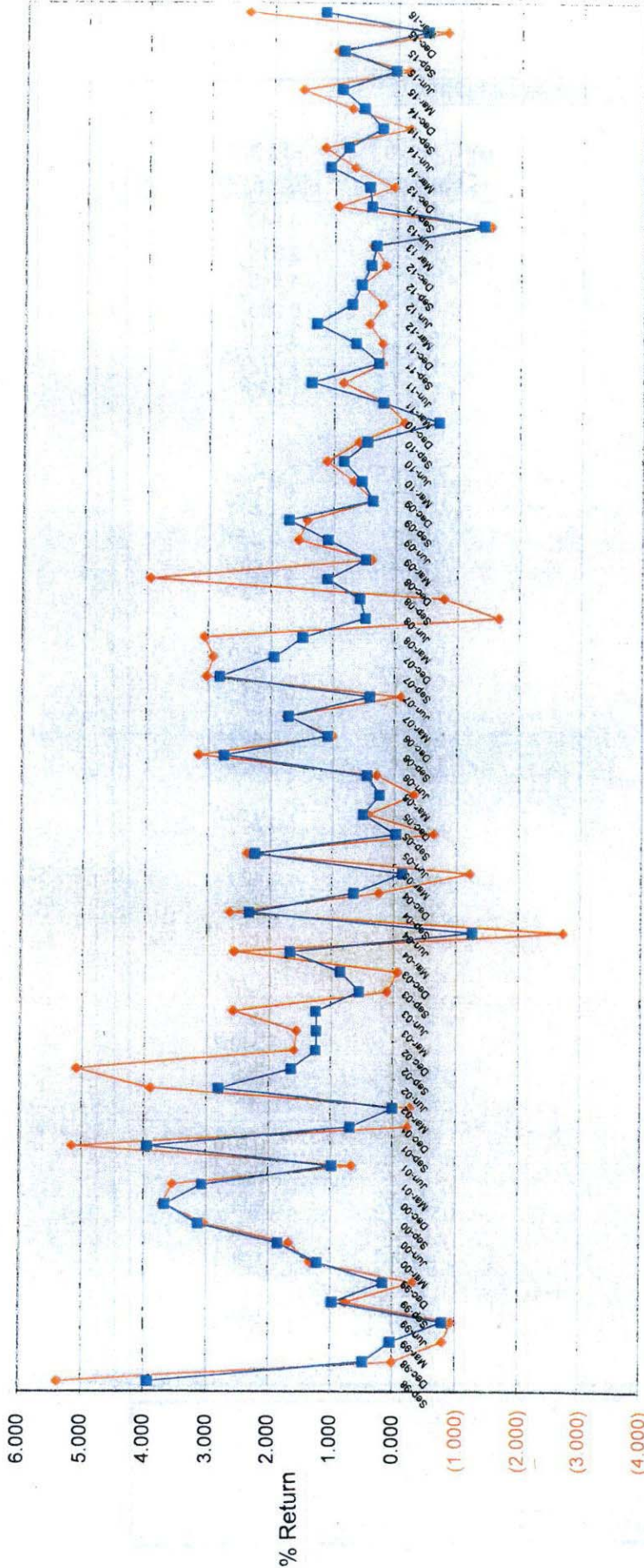
INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POWER RESERVE PORTFOLIO

	<u>March 31, 2016</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	12,358,450.65	17.80%
FNMA	4,997,030.00	7.20%
FHLMC	9,994,340.00	14.39%
FFCB	26,198,733.60	37.72%
Total Fed Agencies	53,548,554.25	77.11%
OTHER PORTFOLIO INVESTMENTS	15,899,874.26	22.89%
Total Investments	69,448,428.51 *	100.00%

note: * Includes Accrued Interest Receivable

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

—●— Index Return —■— Power Reserve



Quarters

Power Reserve Portfolio - Total Return performance

		<u>ML Index</u> <u>Corp/Gov</u>	<u>Power</u> <u>Reserve</u>
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

Effective Yield

	<u>Fiscal YTD</u>
Power Reserve effective yield	1.60%
State Treasurer's LAIF yield	0.38%
5 Year Average Treasury yield	1.50%

** Index has been changed to ML 3-5 Govt/Agencies beginning 1st quarter of 2013

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

Investment Type	Fiscal Year Total											
	June 2008	June 2009	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	1st Qtr 2016	2nd Qtr 2016	3rd Qtr 2016	4th Qtr 2016
Money Market - Collateralized	38.16	0.20	22.34	4.45	31.95	0.12	0.14	11.53	11.05	0.33	7.76	
Municipal Bonds	0.00	0.00	0.00	9.00	8.44	18.04	18.91	10.83	7.40	7.35	7.28	
Federal Agency Issues - Coupon	43.47	76.28	65.32	67.24	50.12	64.39	70.83	66.34	73.99	84.76	77.45	
L.A.I.F.	14.73	8.59	9.86	9.78	0.25	0.25	0.25	0.24	0.24	0.24	0.24	
Corporate Bonds - Coupon	3.63	14.93	2.49	9.53	9.24	17.19	9.87	11.06	7.32	7.33	7.27	
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	
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	
Treasury Securities	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	
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	
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	
Mutual Funds	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	100.00	100.00	0.00

IV. Miscellaneous Portfolios

**Miscellaneous Funds
March 31, 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%	4/1/2016	\$2,116,429.33	\$2,116,429.33	\$2,116,429.33
LAIF	0.520%	4/1/2016	\$1.37	\$1.37	\$1.37
TOTAL:			\$2,116,430.70	\$2,116,430.70	\$2,116,430.70
Weighted Average Maturity = 1 day					
<u>2002 Electric Revenue Reserve Fund</u>					
Money Mkt Collateralized (East West Bank)	0.620%	4/1/2016	\$46,804.23	\$46,804.23	\$46,804.23
FHLB 3130A6MH7	1.720%	10/28/2020	\$425,000.00	\$425,000.00	\$425,773.08
FHLB 3130A6HQ3	1.750%	9/29/2020	\$4,800,000.00	\$4,800,000.00	\$4,800,134.40
TOTAL:			\$5,271,804.23	\$5,271,804.23	\$5,272,711.71
Weighted Average Maturity = 4.51					
<u>2008B Prepayment Account (Capital Project Expenditures)</u>					
Money Mkt Collateralized (East West Bank)	0.620%	4/1/2016	\$122,836.11	\$122,836.11	\$122,836.11
TOTAL:			\$122,836.11	\$122,836.11	\$122,836.11
Weighted Average Maturity = 1 day					
<u>Annandale Assessment District</u>					
Municipal Bonds-Annandale Assessment	6.000%	9/2/2040	\$1,080,335.00	\$1,080,335.00	\$1,080,335.00
TOTAL:			\$1,080,335.00	\$1,080,335.00	\$1,080,335.00
Weighted Average Maturity = 24.44					

**Miscellaneous Funds
March 31, 2016**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2010A Water Revenue Project Fund</u>					
LAIF	0.520%	4/1/2016	\$685.41	\$685.41	\$685.41
Weighted Average Maturity = 1 day					
<u>2010B Water Revenue Project Fund</u>					
LAIF	0.520%	4/1/2016	\$1,484.46	\$1,484.46	\$1,484.46
Weighted Average Maturity = 1 day					
<u>2012A Electric Parity Reserve Fund</u>					
Money Mkt	0.620%	4/1/2016	\$2,199.26	\$2,199.26	\$2,199.26
FHLB	1.720%	10/28/2020	\$1,265,000.00	\$1,265,000.00	\$1,267,301.03
Weighted Average Maturity = 4.58					
<u>2013A Electric Parity Reserve Fund</u>					
Money Mkt	0.620%	4/1/2016	\$89,997.76	\$89,997.76	\$89,997.76
FHLB	1.720%	10/28/2020	\$100,000.00	\$100,000.00	\$100,181.90
FFCB	1.850%	7/15/2020	\$8,000,000.00	\$8,000,000.00	\$8,000,080.00
Weighted Average Maturity = 4.29					
FFCB 3133EE3V0					
Weighted Average Maturity = 4.29					

Miscellaneous Funds
March 31, 2016

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
2013A Electric Project					
Money Mkt Collateralized (East West Bank)	0.620%	4/1/2016	\$947.82	\$947.82	\$947.82
LAIF	0.520%	4/1/2016	\$7,531.79	\$7,531.79	\$7,531.79
Weighted Average Maturity = 1 day			<u>\$8,479.61</u>	<u>\$8,479.61</u>	<u>\$8,479.61</u>
HUD Section 108					
Money Mkt Collateralized (East West Bank)	0.620%	4/1/2016	\$6,004,188.42	\$6,004,188.42	\$6,004,188.42
Weighted Average Maturity = 1 day			<u>\$6,004,188.42</u>	<u>\$6,004,188.42</u>	<u>\$6,004,188.42</u>
GRAND TOTAL:			\$24,063,440.96	\$24,063,440.96	\$24,066,911.37

V. Investments Held by Trustees

Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 3/31/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	Pasadena Water Revenue 2010AB					
Sabbir Hossain (213) 630-6279	2010 A Parity Reserve Account #286245	69,155.69	69,155.69	69,155.69	04/01/16	0.24%
Lena Chan (213) 630-6253	Goldman Fincl Sq Govt Instl 465 Cusip: X9USDGLDS	1,565,000.00	1,564,608.75	1,566,220.70	10/28/19	1.36%
	Federal Farm Credit Banks Cusip: 3133EFKY2					
	2010 B Parity Reserve Account #286248	13,999.24	13,999.24	13,999.24	04/01/16	0.24%
	Goldman Fincl Sq Govt Instl 465 Cusip: X9USDGLDS	300,000.00	299,925.00	300,234.00	10/28/19	1.36%
	Federal Farm Credit Banks Cusip: 3133EFKY2					
	2010 A Debt Service Fund Account #286295	9.22	9.22	9.22	04/01/16	0.24%
	Goldman Fincl Sq Govt Instl 465 Cusip: X9USDGLDS	1,948,164.15	1,947,697.90	1,949,618.85		
	Total					
US Bank	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
Ilse Vlach (213) 615-6051	Interest Fund (S631591)	255.00	255.00	255.00	04/01/16	0.37%
Adriana Marshall (213) 615-6071	Blackrock Liquidity Tempfund Instl#24 cusip: 09248U619	0.00	0.00	0.00		0.00%
	Cash					
	Principal Fund (S631592)	33.36	33.36	33.36	04/01/16	0.37%
	Blackrock Liquidity Tempfund Instl#24 cusip: 09248U619					
	Bond Reserve Fund (S631593)	13,670,000.00	13,670,000.00	13,703,491.50	08/07/34	3.15%
	Federal Farm Credit Banks Funds Cusip: 3133EAG77	1,230,613.43	1,230,613.43	1,230,613.43	04/01/16	0.37%
	Blackrock Liquidity Tempfund Instl#24 cusip: 09248U619	0.00	0.00	0.00		0.00%
	Cash					
	Project Fund -Tax-Exmt Acct (S631597)	96.83	96.83	96.83	04/01/16	0.37%
	Blackrock Liquidity Tempfund Instl#24 cusip: 09248U619					
	Project Fund -BABS-RZEBD Acct (S61598)	60.52	60.52	60.52	04/01/16	0.37%
	Blackrock Liquidity Tempfund Instl#24 cusip: 09248U619					
	Project Fund -Taxable Acct (S61599)	1.06	1.06	1.06	04/01/16	0.37%
	Blackrock Liquidity Tempfund Instl#24 cusip: 09248U619					
	Total	14,901,060.20	14,901,060.20	14,934,551.70		
Wells Fargo Bank	PPFA(Paseo Colorado Parking Facilities) 2008					
Tracy Mason (213) 253-7536	Bond Fund Account #23200100	12,500.22	12,500.22	12,500.22	04/01/16	0.01%
Mevelyn Hill (213) 253-7524	Well Fargo Advantage Government Money Market Service	8,571.59	8,571.59	8,571.59	04/01/16	0.00%
Tracy.Mason@WellFargo.com	Cash					
	Reserve Fund Account #23200101	2,000,000.00	2,000,000.00	2,003,060.00	06/29/18	1.25%
	Federal Home Ln Mfg Corp Cusip: 3134G6V26					
	Cost of Issuance Fund Account #23200103	2,021,071.81	2,021,071.81	2,024,131.81		0.00%
	Well Fargo Advantage Government Money Market Service					
	Total					

Schedule of Funds Held by Trustee
CITY OF PASADENA
 For Period Ending 3/31/2016

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	Pasadena 2008C COPS					
BNY	Reserve Account #281635					
Sabbir Hossain	Federal Farm Credit Banks Cusip:3133EFKY2	4,835,000.00	4,833,791.25	4,838,771.30	10/28/19	1.36%
(213) 630-6279	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	49,659.50	49,659.50	49,659.50	04/01/16	0.24%
Lena Chan	Base Rental Fund # 281744					
(213)630-6253	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	77,925.94	77,925.94	77,925.94	04/01/16	0.24%
	Interest Fund # 281748					
	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	0.00	0.00	0.00	04/01/16	0.24%
	Total	4,962,585.44	-4,961,376.69	4,966,356.74		
	Pasadena 2008B COPS					
BNY	Cost of Issuance Fund # 281739					
Sabbir Hossain	Cash	0.00	0.00	0.00	04/01/16	0.00%
(213) 630-6279	Interest Fund # 281740					
Lena Chan	Goldman Sachs Fin Sq Pr Oblig #462 Cusip:X9USDGSP7	0.00	0.00	0.00	04/01/16	0.24%
(213)630-6253	Base Rental Fund #281742					
	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	94,312.87	94,312.87	94,312.87	04/01/16	0.24%
	Reserve Fund #281207					
	Federal National Mortgage Association Cusip 3136G3FT7	1,230,000.00	1,230,000.00	1,231,156.20	03/29/19	1.40%
	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	19,421.39	19,421.39	19,421.39	04/01/16	0.24%
	Total	1,343,734.26	1,343,734.26	1,344,890.46		
	Pasadena 2008A COPS					
BNY	Base Rental Fund #281732					
Sabbir Hossain	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	505,523.40	505,523.40	505,523.40	04/01/16	0.24%
(213) 630-6279	Interest Fund #281733					
Lena Chan	Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	364,817.52	364,817.52	364,817.52	04/01/16	0.24%
(213)630-6253	Letter of Credit #281734					
	Bank of America CUS: S86494570	1.00	1.00	1.00	03/31/15	0.00%
	Total	870,341.92	870,341.92	870,341.92		

Schedule of Funds Held by Trustee
CITY OF PASADENA
 For Period Ending 3/31/2016

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 Electric Revenue 2008 Bond Fund Account#281628 Financial Guaranty Insurance Policy#D-2008-48 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 67,138.54 1,356,690.05	1.00 1,289,550.51 67,138.54 1,356,690.05	1.00 1,289,550.51 67,138.54 1,356,690.05	06/01/36 05/29/36 04/01/16	0.00% 5.20% 0.24%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Conf Ctr 2006AB Base Rent 2006A #281715 AMBAC Insurance Poi#25713BE for \$27,139,972.15 DTD 9/7/06 Due 2/1/23 Cus: S86692630 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Reserve Fund#281722 Federal Natl Mig Assn Cusip:3135G0SY0 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Rebate Fund#281726 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Prepayment #281735 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Total	1.00 305,783.94 10,800,000.00 172,958.64 156,093.42 0.00 11,434,837.00	1.00 305,783.94 10,800,000.00 172,958.64 156,093.42 0.00 11,434,837.00	1.00 305,783.94 10,800,000.00 172,958.64 156,093.42 0.00 11,435,485.00	02/01/23 04/01/16 12/24/20 04/01/16 04/01/16 01/01/10	0.00% 0.24% 1.60% 0.24% 0.24% 0.00%

**Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 3/31/2016**

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 PFA 2006 Villa Parke/Fair Oaks/Lake Wash Revenue Fund #280703 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGGLDS	77.81	77.81	77.81	04/01/16	0.24%
	Total	\$77.81	\$77.81	\$77.81		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	2006 Refunding Fair Oaks TABS Reserve Fund #281116 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGGLDS Special Fund #281118 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGGLDS	245,384.01	245,384.01	245,384.01	04/01/16	0.24%
	Total	0.00	0.00	0.00		
		\$245,384.01	\$245,384.01	\$245,384.01		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	2006 Rfndng Lake/Wash TABS Expense Fund #281119 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGGLDS Reserve Fund #281124 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGGLDS	30.51	30.51	30.51	04/01/16	0.24%
	Total	81,981.13	81,981.13	81,981.13		
		\$82,011.64	\$82,011.64	\$82,011.64		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	2006 Villa/Parke TABS Reserve Fund #281132 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGGLDS Special Fund #281134 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGGLDS	8,798.46	8,798.46	8,798.46	04/01/16	0.24%
	Total	3.02	3.02	3.02		
		\$8,801.48	\$8,801.48	\$8,801.48		
US Bank Ise Viach (213)615-6051 Rima Dalal (213) 615-6071	Pasadena 2006 Variable & Lease Revenue Bonds Interest Fund Account#51152 (\$84233) Fidelity Treasury Port #695 Cusp:316175504 Cash Principal Fund Account (\$84234) Fidelity Treasury Port #695 Cusp:316175504 Cash Bond Reserve Fund Account#51155 (\$8423.6) Cash Total	0.00	0.00	0.00	04/01/16 04/01/16 04/01/16 01/01/12 04/01/16	0.01% 0.00% 0.04% 0.00% 0.00%
	Total	15,412.06	15,412.06	15,412.06		
		\$15,412.06	\$15,412.06	\$15,412.06		

Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 3/31/2016

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 Water Revenue 2003 Parity Reserve Account #281651 Federal National Mtg Assoc Cus:3136G2NQ6 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	3,000,000.00 57,815.14 3,057,815.14	3,000,000.00 57,815.14 3,057,815.14	2,990,250.00 57,815.14 3,048,065.14	09/30/20 04/01/16	1.75% 0.24%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Electric Revenue 2002 Parity Reserve Account #281621 (2008,2009,2010,2012,2013) MBIA Debt Service 2024-08-01 CUSIP: S86608370 Maturity 08/01/2024	1.00	1.00	1.00	08/01/24	0.00%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253 (In aggregate with 2006A, and 2008ABC COP reserve)	COPS Parity Reserve Fund(2006A, and 2008ABC COP) Certificate Reserve #281143 Federal Natl Mtg Assn Cusip: 3136G0B26 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS	2,030,000.00 80,314.92 \$2,110,314.92	2,030,000.00 80,314.92 \$2,110,314.92	2,029,431.60 80,314.92 \$2,109,746.52	09/27/17 04/01/16	1.00% 0.24%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	93 Old Pasa Pking Rfndng Certificate Account#281145 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Reserve Fund 281147 Goldman Fincl Sq Govt Instl 465 Cusip:X9USDGLDS Transam GIC #79165 \$2,236,536.00 ;Cus: S86880400	78,400.30 3.28 2,250,977.34 \$2,329,380.92	78,400.30 3.28 2,250,977.34 \$2,329,380.92	78,400.30 3.28 2,250,977.34 \$2,329,380.92	04/01/16 04/01/16 1/1/18	0.24% 0.24% 7.00%
SCPPA Afff Haji Datoo (213) 367-4668 Johnathan Della (213)367-3073	SCPPA Investments SCPPA Project Stabilization Fund Fidelity Inst MIMKT GOVT 57Cusip:X9USDFIN Federal Home Loan Bank Discount Notes Cusip:313384VV8 Federal Home Loan Bank Discount Notes Cusip: 313384WC9 Federal Agricultural Mortgage Corp Dis Note Cusip 313315KF96 Freddie Mac Discount Note Cusip 313396J53 Federal Home Loan Mtg Corp Cusip:3134G3Y79 Federal National Mtg Assn Cusip: 3135G0TD5 Federal National Mtg Assn Cusip: 3135G0WAT	1,021,878.58 2,500,000.00 1,500,000.00 2,200,000.00 2,000,000.00 1,100,000.00 2,000,000.00 1,200,000.00 \$13,521,878.58	1,021,878.58 2,497,867.36 1,498,125.00 2,189,000.00 1,995,717.78 1,100,000.00 2,000,000.00 1,200,000.00 \$13,502,588.72	1,021,878.58 2,499,725.00 1,499,775.00 2,195,710.00 1,995,320.00 1,100,077.00 2,000,460.00 1,200,276.00 \$13,513,221.58	04/01/16 04/20/16 04/27/16 09/15/16 10/05/16 11/28/17 12/28/17 03/28/18	0.01% 0.50% 0.25% 0.50% 0.41% 1.00% 1.00% 1.13%
TOTAL FUND BALANCE		\$60,775,270.66	\$60,754,305.80	\$60,799,876.96		