

**City of Pasadena  
Quarterly Investment Report  
Quarter Ending 09/30/2017**

**Prepared by the Department of Finance  
Treasury Division**

# **Quarterly Investment Report**

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

## I. Pooled Investment Portfolio



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

Vicken Erganian  
City Treasurer

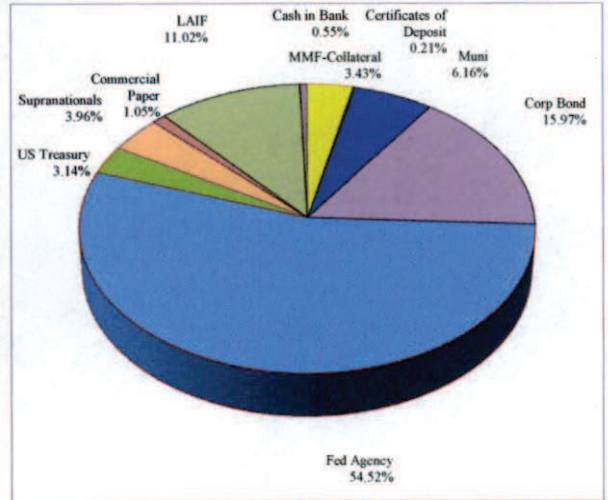
September 2017

**PORTFOLIO COMPLIANCE**

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on August 28, 2017. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

**PORTFOLIO STRUCTURE AS OF 09/30/2017**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	16,272,133	3.43%
Certificates of Deposit	1,000,000	0.21%
Municipal Bonds	29,223,771	6.16%
Corporate Bonds	75,774,133	15.97%
Federal Agencies	258,735,931	54.52%
US Treasury Securities	14,911,545	3.14%
Supranationals	18,793,797	3.96%
Commercial Paper	4,977,200	1.05%
LAIF	52,320,649	11.02%
Cash in Bank	2,592,287	0.55%
<b>TOTALS:</b>	<b>474,601,446</b>	<b>100.00%</b>
Accrued Interest Receivable	1,680,152	
<b>GRAND TOTAL:</b>	<b>476,281,599</b>	



**PORTFOLIO LIQUIDITY AS OF 09/30/2017**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	78,592,782	16.55%
31 days - 1 Year	63,000,000	13.27%
1 - 2 Years	117,370,000	24.72%
2 - 3 Years	91,165,000	19.20%
3 - 4 Years	94,725,000	19.95%
4 - 5 Years	30,000,000	6.32%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>474,852,782</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-17	Aug-17	Jul-17	Jun-17	May-17	Apr-17
Month-End Market Value	476,281,599	466,471,782	474,636,675	500,586,198	501,696,262	501,707,476
Modified Duration	1.84	1.98	2.04	2.03	2.04	2.06
Weighted Average Maturity	1.90	2.05	2.11	2.12	2.11	2.14
Current Book Yield to Maturity	1.438%	1.461%	1.460%	1.446%	1.418%	1.400%
Effective Yield - Year to Date	1.450%	1.440%	1.430%	1.310%	1.300%	1.290%
Interest Earned	571,293	584,326	619,100	610,185	612,037	597,817
Fiscal Year To Date Interest Earned	1,774,720	1,203,426	619,100	6,479,125	5,868,940	5,256,903
Fair Value Change Gain/(Loss)	(1,197,416)	666,596	556,617	(829,032)	382,451	679,252
Fiscal Year To Date change in fair value	25,798	1,223,214	556,617	(3,994,569)	(3,165,537)	(3,547,988)
Total Fiscal YTD Earnings	1,800,518	2,426,640	1,175,718	2,484,556	2,703,403	1,708,915

**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to 365 Maturity	Maturity Date
<b>LAIF</b>												
SYS864	864	Local Agency Investment Fund			52,320,649.20	52,320,649.20	52,320,649.20	1.120		1.120	1	
<b>Subtotal and Average</b>			<b>43,837,315.87</b>		<b>52,320,649.20</b>	<b>52,320,649.20</b>	<b>52,320,649.20</b>			<b>1.120</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13067	13067	EAST WEST BANK			6,221,927.63	6,221,927.63	6,221,927.63	1.180		1.180	1	
SYS13547	13526	OPUS BANK			5,050,205.54	5,050,205.54	5,050,205.54	1.130		1.130	1	
SYS13546	13504	PLAZA BANK			5,000,000.00	5,000,000.00	5,000,000.00	1.180		1.180	1	
<b>Subtotal and Average</b>			<b>15,828,287.66</b>		<b>16,272,133.17</b>	<b>16,272,133.17</b>	<b>16,272,133.17</b>			<b>1.164</b>	<b>1</b>	
<b>Municipal Bonds</b>												
13063CFC9	13298	STATE OF CALIFORNIA		11/05/2013	1,000,000.00	1,000,380.00	1,000,074.58	1.750	Aa3	1.657	31	11/01/2017
54473ERP1	13428	Los Angeles Cnty CA Public Vks		09/02/2015	1,000,000.00	1,000,120.00	1,000,000.00	1.507	A1	1.503	61	12/01/2017
91412GWU5	13398	UC CALIF REGENTS		03/25/2015	500,000.00	499,920.00	500,000.00	1.418	Aa2	1.686	226	05/15/2018
13063DAB4	13606	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,496,025.00	2,500,000.00	1.593	Aa3	1.593	547	04/01/2019
91412GL60	13524	UNIVERSITY OF CA REVENUE BONDS		06/30/2016	750,000.00	743,355.00	750,000.00	1.228	Aa3	1.228	591	05/15/2019
769036AY0	13610	RIVERSIDE CALIFORNIA POB		05/31/2017	1,500,000.00	1,489,500.00	1,492,760.49	1.625	AA-	1.921	608	06/01/2019
794881BQ4	13542	SALINAS CA ECON DEV REVENUE		08/15/2016	670,000.00	658,127.60	666,341.26	1.250	AA-	1.570	638	07/01/2019
79730WBG4	13595	SAN DIEGO REDEVELOPMENT AGENCY		02/09/2017	5,000,000.00	4,950,750.00	4,972,048.26	1.625	AA	1.925	700	09/01/2019
80218YAC9	13539	Santa Fe Springs Community Dev		07/28/2016	880,000.00	868,700.80	877,779.60	1.375	A+	1.510	700	09/01/2019
696624CB9	13591	PALM DESERT CA REDEV AGY TABS		01/31/2017	2,500,000.00	2,514,300.00	2,484,116.55	2.000	A	2.329	730	10/01/2019
13063CSQ4	13554	STATE OF CALIFORNIA		08/26/2016	5,000,000.00	4,971,350.00	5,058,378.38	1.800	Aa3	1.320	913	04/01/2020
769036AZ7	13611	RIVERSIDE CALIFORNIA POB		05/31/2017	2,000,000.00	1,988,820.00	1,990,292.21	2.000	AA-	2.189	974	06/01/2020
794881BR2	13543	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	649,532.10	661,915.75	1.625	AA-	1.800	1,004	07/01/2020
212263AQ0	13620	Contra Costa County Redev Agy		08/16/2017	750,000.00	744,922.50	745,784.84	1.750	A+	1.955	1,035	08/01/2020
696624CC7	13592	PALM DESERT CA REDEV AGY TABS		01/31/2017	1,000,000.00	993,450.00	992,584.71	2.250	AA	2.510	1,096	10/01/2020
794881BS0	13544	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	641,053.35	659,079.76	1.750	AA-	2.000	1,369	07/01/2021
513802CE6	13540	Lancaster CA Redev Agcy		08/01/2016	500,000.00	489,740.00	502,265.50	2.125	AA	2.000	1,400	08/01/2021
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,523,725.00	2,500,000.00	2.367	Aa3	2.367	1,643	04/01/2022
<b>Subtotal and Average</b>			<b>29,352,795.64</b>		<b>29,380,000.00</b>	<b>29,223,771.35</b>	<b>29,353,421.89</b>			<b>1.837</b>	<b>819</b>	
<b>Certificates of Deposit - Bank</b>												
1404203P3	13618	Capital One Bank USA NA		07/19/2017	250,000.00	250,000.00	250,000.00	1.700		1.700	656	07/19/2019
14042RGL9	13617	Capital One NA		07/19/2017	250,000.00	250,000.00	250,000.00	1.700		1.700	656	07/19/2019
2546726A1	13619	DISCOVER BANK		07/19/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	656	07/19/2019
02006L4D2	13616	ALLY BANK		07/20/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	659	07/22/2019

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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Subtotal and Average</b>			<b>1,000,000.00</b>		<b>1,000,000.00</b>	<b>1,000,000.00</b>	<b>1,000,000.00</b>			<b>1.675</b>	<b>657</b>	
<b>Federal Agency Issues - Coupon</b>												
3134G9UY1	13522	FED HOME LOAN MORTGAGE CORP		06/29/2016	5,000,000.00	4,988,725.00	5,000,000.00	1.000	Aaa	1.000	271	06/29/2018
3134G73Q2	13456	FED HOME LOAN MORTGAGE CORP		10/27/2015	5,000,000.00	4,985,470.00	5,000,000.00	1.000	Aaa	1.000	299	07/27/2018
3134G9Q67	13532	FED HOME LOAN MORTGAGE CORP		07/27/2016	5,000,000.00	4,986,600.00	5,000,000.00	1.050	Aaa	1.050	299	07/27/2018
3134GAGF5	13559	FED HOME LOAN MORTGAGE CORP		09/13/2016	5,000,000.00	4,984,000.00	5,000,000.00	1.100	Aaa	1.100	347	09/13/2018
3136G2PF8	13457	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,976,750.00	5,000,000.00	1.125	Aaa	1.125	393	10/29/2018
3134GAK78	13586	FED HOME LOAN MORTGAGE CORP		01/25/2017	5,000,000.00	4,989,880.00	5,000,000.00	1.350	Aaa	1.350	481	01/25/2019
3133EFWX1	13475	Federal Farm Credit Bank		01/28/2016	5,000,000.00	4,978,750.00	5,000,000.00	1.270	Aaa	1.270	484	01/28/2019
3135G0J46	13488	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,980,425.00	5,000,000.00	1.250	Aaa	1.250	513	02/26/2019
3136G2P35	13443	FED NATIONAL MORTGAGE ASSN		09/30/2015	5,000,000.00	4,979,595.00	5,000,000.00	1.300	Aaa	1.300	544	03/29/2019
3135G0G23	13454	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,978,595.00	5,000,000.00	1.300	Aaa	1.300	575	04/29/2019
3133EF7L5	13512	Federal Farm Credit Bank		05/16/2016	5,000,000.00	4,970,240.00	5,000,000.00	1.170	Aaa	1.170	592	05/16/2019
3136G3MH5	13521	FED NATIONAL MORTGAGE ASSN		06/09/2016	3,820,000.00	3,772,987.26	3,819,786.35	1.250	Aaa	1.253	606	05/30/2019
3135G0K93	13523	FED NATIONAL MORTGAGE ASSN		06/28/2016	5,000,000.00	4,968,940.00	5,000,000.00	1.250	Aaa	1.250	635	06/28/2019
3134G9Q75	13531	FED HOME LOAN MORTGAGE CORP		07/26/2016	5,000,000.00	4,968,875.00	5,000,000.00	1.250	Aaa	1.250	663	07/26/2019
3134GAAF1	13548	FED HOME LOAN MORTGAGE CORP		08/23/2016	5,000,000.00	4,967,390.00	5,000,000.00	1.300	Aaa	1.300	691	08/23/2019
3135G0N41	13550	FED NATIONAL MORTGAGE ASSN		08/23/2016	5,000,000.00	4,955,440.00	5,000,000.00	1.250	Aaa	1.250	691	08/23/2019
3135G0P23	13557	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,972,835.00	5,000,000.00	1.250	Aaa	1.250	691	08/23/2019
3134GAFY5	13558	FED HOME LOAN MORTGAGE CORP		08/30/2016	10,000,000.00	9,940,290.00	10,000,000.00	1.300	Aaa	1.300	696	08/28/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3,000,000.00	2,988,888.00	3,000,000.00	1.500	Aaa	1.500	724	09/25/2019
3134GARV8	13568	FED HOME LOAN MORTGAGE CORP		10/28/2016	5,000,000.00	4,965,970.00	5,000,000.00	1.300	Aaa	1.300	754	10/25/2019
3133EFKY2	13455	Federal Farm Credit Bank		10/28/2015	5,000,000.00	4,958,990.00	5,000,000.00	1.360	Aaa	1.360	757	10/28/2019
3136G4EM1	13567	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,949,545.00	5,000,000.00	1.250	Aaa	1.250	757	10/28/2019
3136G2YA9	13492	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,959,315.00	5,000,000.00	1.400	Aaa	1.400	786	11/26/2019
3130AA4M7	13572	Federal Home Loan Bank		12/02/2016	5,000,000.00	4,986,025.00	5,000,000.00	1.500	Aaa	1.500	792	12/02/2019
3130A8FB4	13520	Federal Home Loan Bank		06/13/2016	5,000,000.00	4,929,210.00	5,000,000.00	1.350	Aaa	1.350	803	12/13/2019
3134GAYY4	13573	FED HOME LOAN MORTGAGE CORP		12/30/2016	5,000,000.00	4,972,475.00	5,000,000.00	1.500	Aaa	1.500	820	12/30/2019
3133EFXM4	13479	Federal Farm Credit Bank		02/03/2016	5,000,000.00	4,962,470.00	5,000,000.00	1.520	Aaa	1.520	855	02/03/2020
3133EGBL8	13513	Federal Farm Credit Bank		05/19/2016	5,000,000.00	4,964,425.00	5,000,000.00	1.370	Aaa	1.370	961	05/19/2020
3134G9GF8	13510	FED HOME LOAN MORTGAGE CORP		05/26/2016	3,750,000.00	3,707,887.50	3,750,000.00	1.500	Aaa	1.500	968	05/26/2020
3133EGSA4	13564	Federal Farm Credit Bank		09/29/2016	5,000,000.00	4,936,485.00	5,000,000.00	1.320	Aaa	1.320	1,058	08/24/2020
3135G0N66	13552	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,945,320.00	5,000,000.00	1.400	Aaa	1.400	1,058	08/24/2020
3136G35C5	13556	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,937,815.00	5,000,000.00	1.400	Aaa	1.400	1,062	08/28/2020
3133EGXU4	13565	Federal Farm Credit Bank		10/06/2016	5,000,000.00	4,934,030.00	5,000,000.00	1.370	Aaa	1.370	1,101	10/06/2020
3130A6MH7	13447	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,970,620.00	5,000,000.00	1.720	Aaa	1.720	1,123	10/28/2020
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	4,000,000.00	3,976,496.00	4,000,000.00	1.720	Aaa	1.720	1,123	10/28/2020

**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	3,210,000.00	3,191,138.04	3,210,000.00	1.720	Aaa	1.720	1,123	10/28/2020
3134G9HL4	13509	FED HOME LOAN MORTGAGE CORP		05/25/2016	5,000,000.00	4,954,320.00	5,000,000.00	1.625	Aaa	1.625	1,151	11/25/2020
3133EGU37	13580	Federal Farm Credit Bank		12/14/2016	5,000,000.00	4,979,330.00	5,000,000.00	1.830	Aaa	1.830	1,170	12/14/2020
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5,000,000.00	4,889,065.00	5,000,000.00	1.330	Aaa	1.330	1,186	12/30/2020
3133EGMP7	13530	Federal Farm Credit Bank		07/19/2016	5,000,000.00	4,920,430.00	5,000,000.00	1.440	Aaa	1.440	1,206	01/19/2021
3130A8P80	13527	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,912,625.00	5,000,000.00	1.400	Aaa	1.400	1,206	01/19/2021
3130A8P80	13528	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,912,625.00	5,000,000.00	1.400	Aaa	1.400	1,206	01/19/2021
3133EGAZ8	13516	Federal Farm Credit Bank		05/17/2016	5,000,000.00	4,956,960.00	5,000,000.00	1.580	Aaa	1.580	1,235	02/17/2021
3130A7BT1	13483	Federal Home Loan Bank		02/26/2016	5,000,000.00	4,944,185.00	5,000,000.00	1.730	Aaa	1.734	1,244	02/26/2021
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,960,380.00	5,000,000.00	1.650	Aaa	1.650	1,247	03/01/2021
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,960,380.00	5,000,000.00	1.650	Aaa	1.650	1,247	03/01/2021
3134G93Q8	13549	FED HOME LOAN MORTGAGE CORP		08/25/2016	3,250,000.00	3,157,020.75	3,250,000.00	1.680	Aaa	1.680	1,424	08/25/2021
3133EGSH9	13561	Federal Farm Credit Bank		09/01/2016	2,600,000.00	2,522,408.20	2,598,981.67	1.460	Aaa	1.470	1,431	09/01/2021
3136G4DJ9	13562	FED NATIONAL MORTGAGE ASSN		09/30/2016	5,000,000.00	4,867,370.00	5,000,000.00	1.510	Aaa	1.510	1,460	09/30/2021
3136G4DJ9	13563	FED NATIONAL MORTGAGE ASSN		09/30/2016	2,500,000.00	2,433,685.00	2,500,000.00	1.510	Aaa	1.510	1,460	09/30/2021
3136G4EV1	13569	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,875,315.00	4,999,388.75	1.625	Aaa	1.628	1,488	10/28/2021
3130AAHC5	13582	Federal Home Loan Bank		12/22/2016	5,000,000.00	5,000,055.00	5,000,000.00	2.400	Aaa	2.400	1,543	12/22/2021
3133EHGS6	13604	Federal Farm Credit Bank		04/25/2017	5,000,000.00	4,950,530.00	5,000,000.00	2.030	Aaa	2.030	1,667	04/25/2022
3133EHN1	13612	Federal Farm Credit Bank		06/20/2017	5,000,000.00	4,956,355.00	5,000,000.00	2.050	Aaa	2.050	1,723	06/20/2022
<b>Subtotal and Average</b>			<b>264,294,801.75</b>		<b>261,130,000.00</b>	<b>258,735,930.75</b>	<b>261,128,156.77</b>			<b>1.434</b>	<b>917</b>	
<b>Treasury Securities - Coupon</b>												
912828TW0	13463	US TREASURY		11/05/2015	5,000,000.00	4,998,850.00	4,999,934.88	0.750	Aaa	0.766	30	10/31/2017
912828U32	13570	US TREASURY		11/17/2016	5,000,000.00	4,947,460.00	4,970,917.56	1.000	Aaa	1.280	775	11/15/2019
912828U32	13578	US TREASURY		12/02/2016	2,500,000.00	2,473,730.00	2,477,323.00	1.000	Aaa	1.438	775	11/15/2019
912828U65	13577	US TREASURY		12/02/2016	2,500,000.00	2,491,505.00	2,484,853.32	1.750	Aaa	1.903	1,521	11/30/2021
<b>Subtotal and Average</b>			<b>14,931,884.50</b>		<b>15,000,000.00</b>	<b>14,911,545.00</b>	<b>14,933,028.76</b>			<b>1.238</b>	<b>650</b>	
<b>Corporate Bonds - Coupon</b>												
89233P6T8	13227	TOYOTA CREDIT CORPORATION		10/30/2012	5,000,000.00	5,000,320.00	5,000,000.00	1.561	Aa3	0.936	29	10/30/2017
166764AA8	13584	Chevron Corp		12/28/2016	3,000,000.00	2,998,560.00	2,998,857.69	1.104	Aa2	1.320	65	12/05/2017
94988J5A1	13476	WELLS FARGO & COMPANY		01/29/2016	1,500,000.00	1,501,213.50	1,499,932.28	1.650	Aa2	1.665	113	01/22/2018
90331HMU4	13478	US BANK NA CINCINNATI		02/01/2016	5,000,000.00	5,000,460.00	5,000,410.86	1.450	A1	1.424	120	01/29/2018
459200HZ7	13390	IBM CORPORATION		02/06/2015	2,500,000.00	2,497,890.00	2,499,117.48	1.125	Aa3	1.229	128	02/06/2018
14912L5P2	13599	CATERPILLAR		03/27/2017	3,000,000.00	2,998,143.00	2,995,809.88	1.300	A3	1.639	151	03/01/2018
532457BK3	13600	Eli Lilly & Co		03/29/2017	2,500,000.00	2,498,385.00	2,498,802.71	1.250	A2	1.366	151	03/01/2018

Portfolio PASD

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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Corporate Bonds - Coupon</b>												
36962G6W9	13334	GE CAPITAL		03/20/2014	5,000,000.00	5,003,690.00	5,000,579.65	1.625	A1	1.601	183	04/02/2018
46625HJL5	13402	JPMORGAN SECURITIES		04/13/2015	5,000,000.00	4,998,430.00	5,000,966.91	1.625	A3	1.593	226	05/15/2018
713448BH0	13375	PEPICSO INC		11/20/2014	2,500,000.00	2,557,120.00	2,553,126.67	5.000	A1	1.702	243	06/01/2018
06050TMC3	13593	BANK OF AMERICA CORP		01/31/2017	2,500,000.00	2,502,660.00	2,501,058.68	1.750	A1	1.686	247	06/05/2018
48125LRF1	13587	JPMORGAN SECURITIES		01/17/2017	3,000,000.00	2,994,891.00	2,993,254.97	1.450	Aa3	1.685	355	09/21/2018
06050TME9	13534	BANK OF AMERICA CORP		07/19/2016	2,370,000.00	2,377,877.88	2,386,662.26	2.050	A1	1.443	432	12/07/2018
037833BQ2	13487	APPLE INC		02/23/2016	2,000,000.00	2,004,800.00	1,999,842.13	1.700	Aa1	1.706	509	02/22/2019
30231GAP7	13495	EXXON MOBIL CORPORATION		03/04/2016	2,500,000.00	2,502,122.50	2,502,272.98	1.708	Aaa	1.642	516	03/01/2019
713448DJ4	13566	PEPICSO INC		10/06/2016	3,000,000.00	2,991,072.00	2,999,698.19	1.350	A1	1.355	733	10/04/2019
46625HKA7	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000.00	2,513,460.00	2,494,038.95	2.250	A3	2.360	844	01/23/2020
037833CS7	13609	APPLE INC		05/11/2017	3,000,000.00	3,001,350.00	2,997,336.67	1.800	Aa1	1.835	953	05/11/2020
25468PDU7	13678	Walt Disney Compnay		06/06/2017	3,000,000.00	2,996,190.00	2,996,890.90	1.800	A2	1.840	978	06/05/2020
89236TDZ5	13613	TOYOTA CREDIT CORPORATION		06/29/2017	4,000,000.00	3,972,968.00	4,000,000.00	2.000	Aa3	2.000	1,185	12/29/2020
64952WCE1	13533	NEW YORK LIFE GL		07/15/2016	3,000,000.00	2,979,615.00	3,038,338.74	2.000	Aaa	1.623	1,290	04/13/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	4,957,780.00	4,996,411.72	2.100	A2	2.120	1,394	07/26/2021
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,925,135.00	5,000,000.00	2.125	Aa3	2.125	1,732	06/29/2022
<b>Subtotal and Average</b>			<b>78,291,531.08</b>		<b>75,870,000.00</b>	<b>75,774,132.88</b>	<b>75,953,410.32</b>			<b>1.650</b>	<b>584</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
89233HAW4	13607	TOYOTA CREDIT CORPORATION		05/05/2017	5,000,000.00	4,977,199.87	4,977,199.87	1.360	P-1	1.414	121	01/30/2018
<b>Subtotal and Average</b>			<b>4,974,474.87</b>		<b>5,000,000.00</b>	<b>4,977,199.87</b>	<b>4,977,199.87</b>			<b>1.414</b>	<b>121</b>	
<b>Supranationals</b>												
45905UVC5	13482	WORLD BANK		02/26/2016	5,000,000.00	4,980,180.00	5,000,000.00	1.350	Aaa	1.350	513	02/26/2019
459058FC2	13500	WORLD BANK		04/26/2016	5,000,000.00	4,972,555.00	5,000,000.00	1.250	Aaa	1.250	572	04/26/2019
459058FC2	13502	WORLD BANK		04/26/2016	5,000,000.00	4,972,555.00	5,000,000.00	1.250	Aaa	1.250	572	04/26/2019
459058FB4	13511	WORLD BANK		05/09/2016	3,880,000.00	3,868,507.44	3,879,486.36	1.300	Aaa	1.309	572	04/26/2019
<b>Subtotal and Average</b>			<b>18,879,473.18</b>		<b>18,880,000.00</b>	<b>18,793,797.44</b>	<b>18,879,486.36</b>			<b>1.289</b>	<b>556</b>	
<b>Total and Average</b>			<b>471,390,564.55</b>		<b>474,852,782.37</b>	<b>472,009,169.66</b>	<b>474,817,486.34</b>			<b>1.438</b>	<b>693</b>	
						<b>Cash</b>	<b>2,592,286.62</b>					
						<b>Accrued Interest</b>	<b>1,680,152.39</b>					
						<b>Total</b>	<b>476,281,598.67</b>					



## COMPLIANCE REPORT

### Pooled Investment Portfolio

As of 09/30/2017

	Diversification			Credit Quality			Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	Portfolio compliance	Maturity
Collateralized Money Market	3.43%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Certificates of Deposit	0.21%	30%	In compliance	n/a	n/a	In compliance	In compliance
Municipal Bonds	6.16%	100%	In compliance	Aa2/Aa3/A1/A2	A or better	In compliance	In compliance
US Treasury Securities	3.14%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	15.97%	30%	In compliance	Aaa/Aa1/Aa2/Aa3/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	54.52%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	3.96%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Commercial Paper	1.05%	100%	In compliance	P-1 (Short-term)	P-1 (Short-term)	In compliance	In compliance
LAIF	11.02%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	0.55%	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

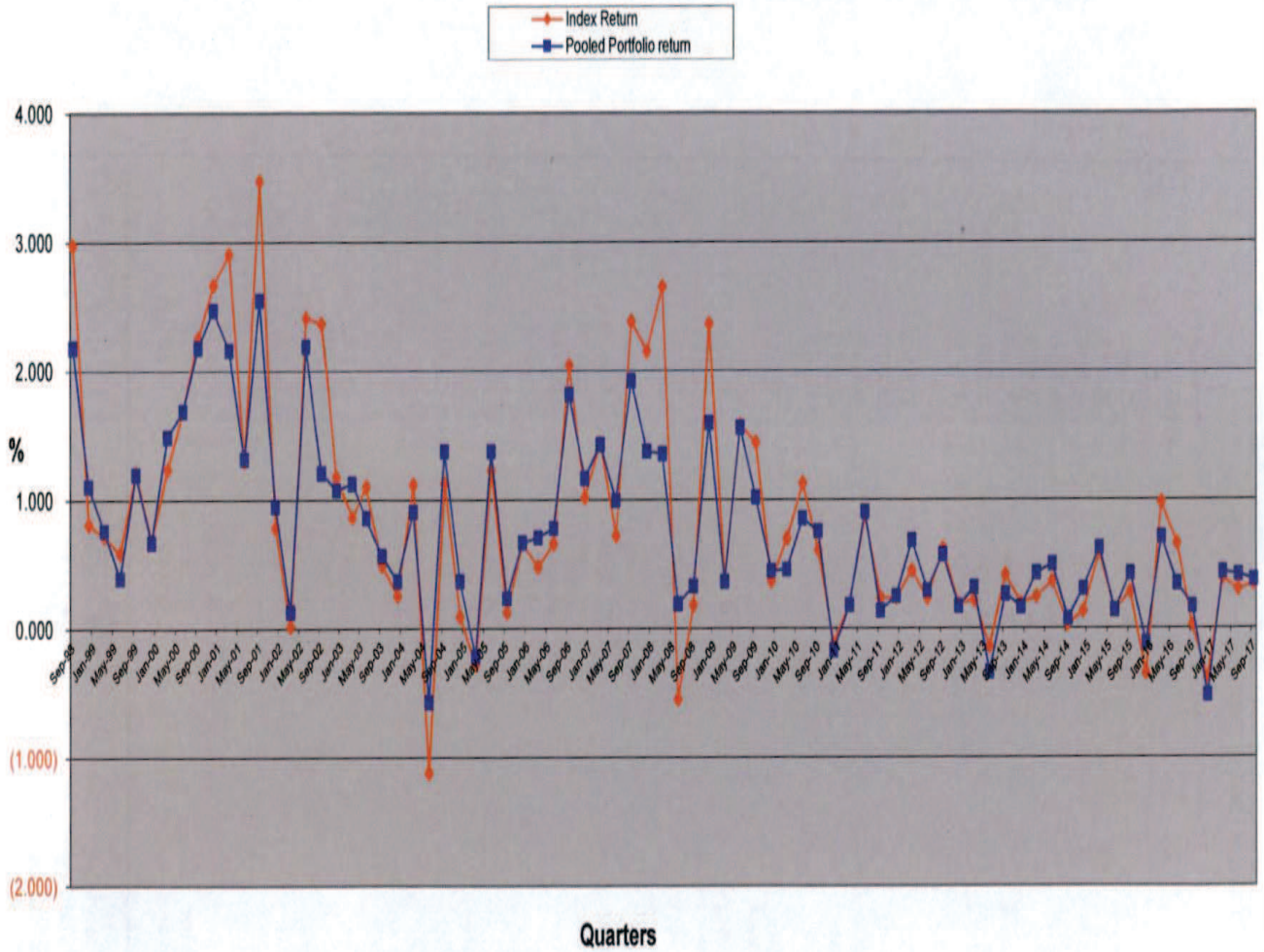
Portfolio Value	476,281,599
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POOL PORTFOLIO

	<u>September 30, 2017</u>	
	Market Value	% of Total
FHLB	44,811,867.04	9.41%
FHLMC	71,457,968.25	15.00%
FNMA	70,553,932.26	14.81%
FFCB	71,912,163.20	15.10%
Total Fed Agencies	258,735,930.75	54.32%
OTHER PORTFOLIO INVESTMENTS	<u>217,545,667.92</u>	45.68%
Total Investments	476,281,598.67 *	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**

		<u>ML 1-3 Index Corp/Gov</u>	<u>Pooled Portfolio</u>
2003	Annual	2.717	2.931
2004	Annual	1.226	2.090
2005	Annual	1.746	2.073
2006	Annual	4.195	4.474
2007	Annual	6.706	5.736
2008	Annual	4.649	3.474
2009	Annual	3.784	3.398
2010	Annual	2.322	1.806
2011	Annual	1.540	1.490
2012	1st quarter	0.450	0.690
	2nd quarter	0.237	0.300
	3rd quarter	0.582	0.625
	4th quarter	<u>0.198</u>	<u>0.173</u>
		1.467	1.788
2013	1st quarter	0.220	0.320
	2nd quarter	-0.140	-0.340
	3rd quarter	0.420	0.270
	4th quarter	<u>0.196</u>	<u>0.167</u>
		0.696	0.417
2014	1st quarter	0.246	0.434
	2nd quarter	0.370	0.503
	3rd quarter	0.028	0.074
	4th quarter	<u>0.133</u>	<u>0.310</u>
		0.777	1.321
2015	1st quarter	0.594	0.628
	2nd quarter	0.143	0.141
	3rd quarter	0.284	0.431
	4th quarter	<u>-0.350</u>	<u>-0.113</u>
		0.671	1.087
2016	1st quarter	0.982	0.713
	2nd quarter	0.660	0.350
	3rd quarter	0.027	0.170
	4th quarter	<u>-0.385</u>	<u>-0.520</u>
		1.284	0.713
2017	1st quarter	0.393	0.440
	2nd quarter	0.303	0.419
	3rd quarter	0.342	0.380

**Effective Yield**

**Fiscal YTD**

Pooled Portfolio effective yield	<b>1.45%</b>
State Treasurer's LAIF yield	1.07%
2 Year Average US Treasury yield	1.35%

CITY POOLED PORTFOLIO

Portfolio Management

Distribution of Investments By Type - Historic

(By Market Values)

In %

← Fiscal Year Total →

Investment Type	June 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	1st Qtr 2018	2nd Qtr 2018	3rd Qtr 2018	4th Qtr 2018
Money Market	20.30	9.52	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market Collateralized	1.77	1.71	12.48	12.91	16.74	9.14	7.25	3.97	3.43	0.00	0.00	0.00
Municipal Bonds	5.81	4.61	12.66	12.62	13.00	4.97	4.01	5.80	6.16	0.00	0.00	0.00
Corporate Bonds - Coupon	12.16	13.40	27.70	25.94	22.67	21.65	16.36	17.12	15.97	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	41.32	49.13	30.73	36.55	43.39	43.45	49.70	55.86	54.52	0.00	0.00	0.00
Repurchase Agreements	0.00	3.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	16.54	16.14	13.32	9.04	1.47	13.09	14.38	9.07	11.02	0.00	0.00	0.00
Cash	2.10	1.87	2.58	2.72	2.50	3.76	0.68	0.44	0.55	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	3.93	3.37	2.99	3.14	0.00	0.00	0.00
Supranationals	0.00	0.00	0.00	0.00	0.00	0.00	4.25	3.76	3.96	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
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.99	1.05	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	0.33	0.52	0.22	0.23	0.00	0.00	0.00	0.21	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>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

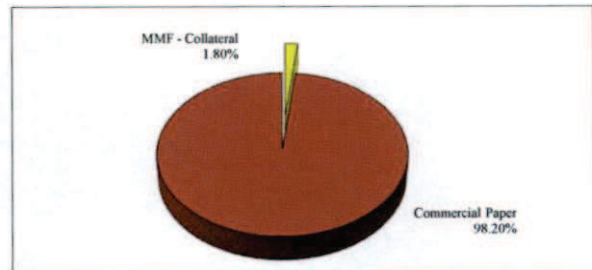
September 2017

**PORTFOLIO COMPLIANCE**

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on August 28, 2017. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

**PORTFOLIO STRUCTURE AS OF 09/30/2017**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	34,661	1.80%
Commercial Paper	1,891,336	98.20%
<b>TOTALS:</b>	<b>1,925,997</b>	<b>100.00%</b>
Accrued Interest Receivable	34	
<b>GRAND TOTAL:</b>	<b>1,926,030</b>	



**PORTFOLIO LIQUIDITY AS OF 09/30/2017**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	34,661	1.79%
31 days - 1 Year	1,900,000	98.21%
1 - 2 Years	-	0.00%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>1,934,661</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-17	Aug-17	Jul-17	Jun-17	May-17	Apr-17
Month-End Mkt Value	1,926,030	1,923,855	1,921,609	1,919,334	1,917,136	1,914,911
Modified Duration	0.32	0.40	0.49	0.57	0.65	0.01
Weighted Average Maturity	0.33	0.41	0.49	0.57	0.65	0.01
Current Book Yield to Maturity	1.410%	1.410%	1.409%	1.408%	1.406%	1.203%
Effective Yield - Year to Date	1.380%	1.380%	1.390%	1.170%	1.130%	1.100%
Interest Earned	34	35	33	28	26	12
Fiscal Year To Date Interest Earned	101	67	33	1,472	1,444	1,418
Fair Value Change Gain/(Loss)	2,142	2,211	2,242	2,170	2,199	1,864
Fiscal Year To Date change in fair value	6,595	4,453	2,242	20,528	18,358	16,159
Total Fiscal YTD earnings	6,696	4,521	2,275	22,000	19,802	17,577

**CAPITAL ENDOWMENT**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Collateralized Money Market</b>												
SYS13057	13057	EAST WEST BANK			34,660.68	34,660.68	34,660.68	1.180		1.180	1	
		<b>Subtotal and Average</b>	<b>34,660.68</b>		<b>34,660.68</b>	<b>34,660.68</b>	<b>34,660.68</b>			<b>1.180</b>	<b>1</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
89233HAW4	13608	TOYOTA CREDIT CORPORATION		05/05/2017	1,900,000.00	1,891,335.95	1,891,335.95	1.360	P-1	1.414	121	01/30/2018
		<b>Subtotal and Average</b>	<b>1,890,300.45</b>		<b>1,900,000.00</b>	<b>1,891,335.95</b>	<b>1,891,335.95</b>			<b>1.414</b>	<b>121</b>	
		<b>Total and Average</b>	<b>1,924,961.13</b>		<b>1,934,660.68</b>	<b>1,925,996.63</b>	<b>1,925,996.63</b>			<b>1.410</b>	<b>119</b>	
					<b>Accrued Interest</b>	<b>33.62</b>						
					<b>Total</b>	<b>1,926,030.25</b>						



**COMPLIANCE REPORT**

Capital Endowment Portfolio  
As of 09/30/2017

	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	1.80%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Commercial Paper	<u>98.20%</u>	100%	In compliance	P-1 (Short-term)	P-1 (Short-term)	In compliance	In compliance
	100.00%						

Portfolio Value	1,926,030
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE CAPITAL ENDOWMENT PORTFOLIO

<u>September 30, 2017</u>		
	Market Value	% of Total
Toyota Credit Corp (Commercial Paper)	1,891,335.95	98.20%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	-	0.00%
OTHER PORTFOLIO INVESTMENTS	34,694.30	1.80%
Total Investments	1,926,030.25 *	100.00%

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	June 2017	1st Qtr 2018	2nd Qtr 2018	3rd Qtr 2018	4th Qtr 2018
Money Market - Collateralized	40.32	53.86	44.09	100.00	100.00	100.00	100.00	100.00	1.80	1.80	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	0.00
Corporate Bonds - Coupon	33.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Municipal Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	98.20	98.20	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
Total	100.00	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

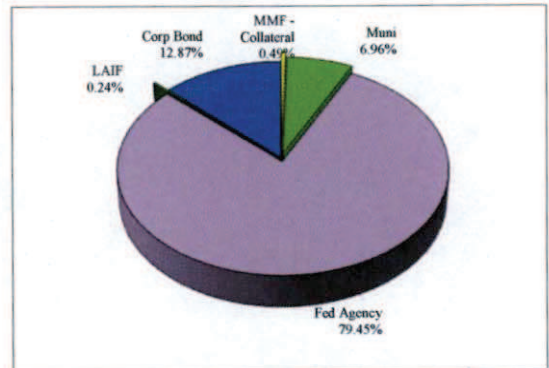
September 2017

**PORTFOLIO COMPLIANCE**

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on August 28, 2017. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

**PORTFOLIO STRUCTURE AS OF 09/30/2017**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	337,714	0.49%
Municipal Bonds	4,835,277	6.96%
Federal Agencies	55,204,521	79.45%
L.A.I.F.	167,856	0.24%
Corporate Bonds	8,940,818	12.87%
<b>TOTALS:</b>	<b>69,486,186</b>	<b>100.00%</b>
Accrued Interest Receivable	323,064	
<b>GRAND TOTAL:</b>	<b>69,809,250</b>	



**PORTFOLIO LIQUIDITY AS OF 09/30/2017**

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	505,569	0.71%
31 days - 1 Year	5,000,000	7.05%
1 - 2 Years	2,960,000	4.17%
2 - 3 Years	5,000,000	7.05%
3 - 4 Years	36,500,000	51.43%
4 - 5 Years	-	0.00%
Over 5 Years	21,000,000	29.59%
<b>TOTAL:</b>	<b>70,965,569</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-17	Aug-17	Jul-17	Jun-17	May-17	Apr-17
Month-End Market Value	69,809,250	70,241,271	69,670,783	69,452,547	69,641,084	69,329,121
Modified Duration	4.22	4.31	4.38	4.46	4.50	4.57
Weighted Average Maturity	4.55	4.64	4.73	4.82	4.87	4.96
Current Book Yield to Maturity	1.820%	1.820%	1.822%	1.823%	1.809%	1.810%
Effective Yield - Year to Date	1.810%	1.790%	1.790%	1.790%	1.780%	1.780%
Interest Earned	107,141	107,032	106,867	105,953	105,835	105,686
Fiscal Year To Date Interest Earned	321,040	213,899	106,867	1,256,637	1,150,685	1,044,850
Fair Value Change Gain/(Loss)	(539,163)	463,456	111,369	(294,490)	206,127	323,075
Fiscal Year To Date change in fair value	35,663	574,825	111,369	(1,637,442)	(1,342,953)	(1,549,080)
Total Fiscal YTD Earnings	356,703	788,724	218,236	(380,805)	(192,268)	(504,231)

**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
<b>LAIF</b>												
SYS6184	6184	Local Agency Investment Fund			167,855.69	167,855.69	167,855.69	1.120		1.120	1	
<b>Subtotal and Average</b>			<b>167,855.69</b>		<b>167,855.69</b>	<b>167,855.69</b>	<b>167,855.69</b>			<b>1.120</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13066	13066	EAST WEST BANK			337,713.57	337,713.57	337,713.57	1.180		1.180	1	
<b>Subtotal and Average</b>			<b>333,046.90</b>		<b>337,713.57</b>	<b>337,713.57</b>	<b>337,713.57</b>			<b>1.180</b>	<b>1</b>	
<b>Municipal Bonds</b>												
702282ND2	13335	PASADENA UNIFIED SCH DIST GO B		03/21/2014	1,000,000.00	1,004,140.00	1,000,836.39	1.861	Aa2	1.780	396	11/01/2018
624454LA0	13221	MT VIEW LOS ALTOS HS GO BONDS		10/18/2012	1,960,000.00	1,954,257.20	1,960,000.00	2.084	Aaa	2.084	669	08/01/2019
54465AGS5	13553	LA County Redevelopment TABs		08/25/2016	2,000,000.00	1,876,880.00	1,971,051.25	2.375	Aa3	2.560	3,257	09/01/2026
<b>Subtotal and Average</b>			<b>4,931,787.96</b>		<b>4,960,000.00</b>	<b>4,835,277.20</b>	<b>4,931,887.64</b>			<b>2.213</b>	<b>1,648</b>	
<b>Federal Agency Issues - Coupon</b>												
3135G0N66	13551	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,945,320.00	5,000,000.00	1.400	Aaa	1.400	1,058	08/24/2020
3130A6MH7	13448	Federal Home Loan Bank		10/28/2015	4,600,000.00	4,572,970.40	4,600,000.00	1.720	Aaa	1.720	1,123	10/28/2020
3130A7QK4	13503	Federal Home Loan Bank		04/26/2016	5,000,000.00	4,883,575.00	5,000,000.00	1.700	Aaa	1.700	1,303	04/26/2021
3133EF5T0	13505	Federal Farm Credit Bank		05/03/2016	5,000,000.00	4,953,055.00	5,000,000.00	1.700	Aaa	1.700	1,310	05/03/2021
3130A8EN9	13518	Federal Home Loan Bank		06/14/2016	5,500,000.00	5,421,416.00	5,500,000.00	1.640	Aaa	1.640	1,352	06/14/2021
3133EGQP3	13555	Federal Farm Credit Bank		08/26/2016	5,000,000.00	4,887,100.00	4,996,103.35	1.440	Aaa	1.461	1,415	08/16/2021
3134G9X44	13547	FED HOME LOAN MORTGAGE CORP		08/25/2016	5,000,000.00	4,842,640.00	5,000,000.00	1.625	Aaa	1.625	1,424	08/25/2021
3133EGSH9	13560	Federal Farm Credit Bank		09/01/2016	2,400,000.00	2,328,376.80	2,399,060.00	1.460	Aaa	1.470	1,431	09/01/2021
3133EGMD4	13529	Federal Farm Credit Bank		07/18/2016	5,000,000.00	4,807,885.00	5,000,000.00	2.070	Aaa	2.070	2,482	07/18/2024
3133EGFB6	13519	Federal Farm Credit Bank		06/16/2016	6,000,000.00	5,840,082.00	6,000,000.00	2.360	Aaa	2.360	2,815	06/16/2025
3133EF5W3	13507	Federal Farm Credit Bank		05/04/2016	3,000,000.00	2,949,366.00	3,000,000.00	2.650	Aaa	2.650	3,137	05/04/2026
3133EGNV3	13537	Federal Farm Credit Bank		07/27/2016	5,000,000.00	4,772,735.00	5,000,000.00	2.250	Aaa	2.250	3,221	07/27/2026
<b>Subtotal and Average</b>			<b>56,495,113.18</b>		<b>56,500,000.00</b>	<b>55,204,521.20</b>	<b>56,495,163.35</b>			<b>1.834</b>	<b>1,830</b>	
<b>Corporate Bonds - Coupon</b>												
459200HZ7	13391	IBM CORPORATION		02/06/2015	2,500,000.00	2,497,890.00	2,499,117.48	1.125	Aa3	1.229	128	02/06/2018
06050TMC3	13594	BANK OF AMERICA CORP		01/31/2017	2,500,000.00	2,502,660.00	2,501,058.68	1.750	A1	1.886	247	06/05/2018
89236TDZ5	13614	TOYOTA CREDIT CORPORATION		06/29/2017	1,000,000.00	993,242.00	1,000,000.00	2.000	Aa3	2.000	1,185	12/29/2020
594918BP8	13541	Microsoft Corporation		08/08/2016	3,000,000.00	2,947,026.00	2,997,572.75	1.550	Aaa	1.572	1,407	08/08/2021
<b>Subtotal and Average</b>			<b>8,997,684.07</b>		<b>9,000,000.00</b>	<b>8,940,818.00</b>	<b>8,997,748.91</b>			<b>1.556</b>	<b>705</b>	

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**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2017**

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	70,925,487.81		70,965,569.26	69,486,185.66	70,930,369.16			1.820	1,662
					Accrued Interest	323,064.02					
					Total	69,809,249.68					

## COMPLIANCE REPORT

Power Reserve Portfolio  
As of 09/30/2017

	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	0.49%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Municipal Bonds	6.96%	100%	In compliance	Aaa/Aa2/Aa3	A or better	In compliance	In compliance
Corporate Bonds	12.87%	30%	In compliance	Aaa/Aa3/A1	A or better	In compliance	In compliance
Federal Agency Issues	79.45%	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	69,809,250
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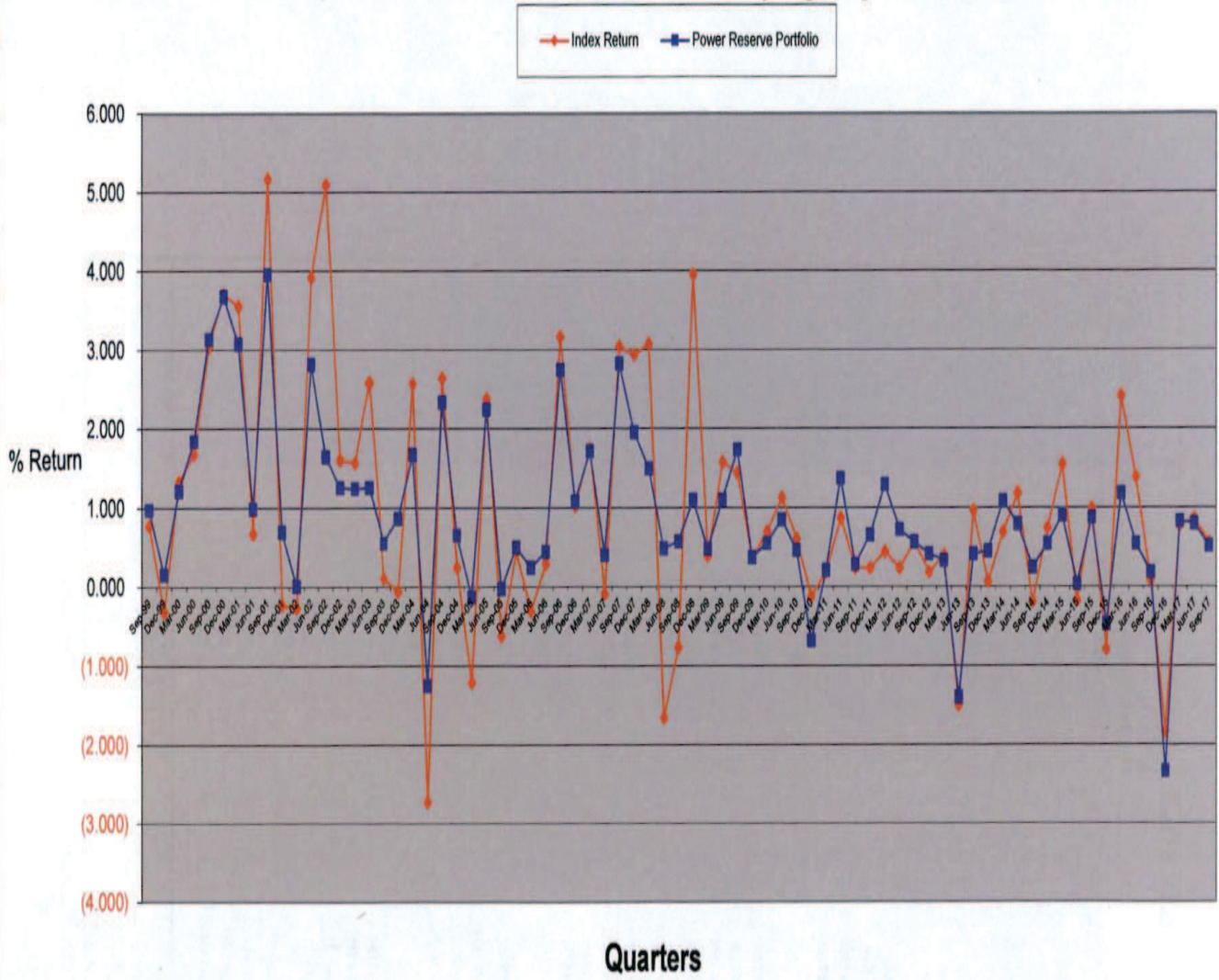


INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POWER RESERVE PORTFOLIO

<u>September 30, 2017</u>		
	<u>Market Value</u>	<u>% of Total</u>
FHLB	14,877,961.40	21.31%
FNMA	4,945,320.00	7.08%
FHLMC	4,842,640.00	6.94%
FFCB	30,538,599.80	43.75%
Total Fed Agencies	55,204,521.20	79.08%
OTHER PORTFOLIO INVESTMENTS	14,604,728.48	20.92%
Total Investments	69,809,249.68 *	100.00%

note: \* Includes Accrued Interest Receivable

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



<b>Power Reserve Portfolio - Total Return performance</b>			
		<b>ML Index</b>	<b>Power</b>
		<u>Corp/Gov</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	Annual	1.555	2.547
2012	1st quarter	0.450	1.300
	2nd quarter	0.237	0.730
	3rd quarter	0.582	0.575
	4th quarter	<u>0.198</u>	<u>0.422</u>
		1.467	3.027
2013	1st quarter	0.400	0.340
	2nd quarter	-1.580	-1.400
	3rd quarter	0.970	0.420
	4th quarter	<u>0.067</u>	<u>0.456</u>
		-0.143	-0.184
2014	1st quarter	0.698	1.089
	2nd quarter	1.190	0.800
	3rd quarter	-0.192	0.249
	4th quarter	<u>0.750</u>	<u>0.550</u>
		2.446	2.688
2015	1st quarter	1.550	0.910
	2nd quarter	-0.178	0.039
	3rd quarter	0.995	0.884
	4th quarter	<u>-0.793</u>	<u>-0.469</u>
		1.574	1.364
2016	1st quarter	2.420	1.197
	2nd quarter	1.390	0.560
	3rd quarter	0.080	0.190
	4th quarter	<u>-1.840</u>	<u>-2.340</u>
		2.050	-0.393
2017	1st quarter	0.773	0.830
	2nd quarter	0.870	0.803
	3rd quarter	0.567	0.515
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Power Reserve effective yield		<b>1.81%</b>	
State Treasurer's LAIF yield		1.07%	
5 Year Average Treasury yield		1.81%	
** 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	June 2017	1st Qtr 2018	2nd Qtr 2018	3rd Qtr 2018	4th Qtr 2018
Money Market - Collateralized	0.20	22.34	4.45	31.95	0.12	0.14	11.53	7.43	0.02	0.49	0.00	0.00	0.00
Municipal Bonds	0.00	0.00	9.00	8.44	18.04	18.91	10.83	7.24	7.00	6.96	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	79.82	79.45	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	0.24	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	12.92	12.87	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
Total	100.00	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, 2017**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>City of Pasadena-Housing Successor Agency</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	\$2,141,899.48	\$2,141,899.48	\$2,141,899.48
LAIF	1.120%	10/1/2017	<u>\$1.37</u>	<u>\$1.37</u>	<u>\$1.37</u>
Weighted Average Maturity = 1 day			<u>\$2,141,900.85</u>	<u>\$2,141,900.85</u>	<u>\$2,141,900.85</u>
<b><u>2002 Electric Revenue Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	\$148,374.02	\$148,374.02	\$148,374.02
FHLB 3130A6MH7	1.720%	10/28/2020	\$425,000.00	\$425,000.00	\$422,502.70
FNMA 3136G3NL5	1.625%	5/25/2021	<u>\$4,800,000.00</u>	<u>\$4,800,000.00</u>	<u>\$4,692,393.60</u>
Weighted Average Maturity = 3.50			<u>\$5,373,374.02</u>	<u>\$5,373,374.02</u>	<u>\$5,263,270.32</u>
<b><u>2008B Prepayment Account (Capital Project Expenditures)</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	<u>\$124,314.40</u>	<u>\$124,314.40</u>	<u>\$124,314.40</u>
Weighted Average Maturity = 1 day			<u>\$124,314.40</u>	<u>\$124,314.40</u>	<u>\$124,314.40</u>
<b><u>Annandale Assessment District</u></b>					
Municipal Bonds-Annandale Assessment	6.000%	9/2/2040	<u>\$1,040,235.00</u>	<u>\$1,040,235.00</u>	<u>\$1,040,235.00</u>
Weighted Average Maturity = 22.94					
<b><u>2010A Water Revenue Project Fund</u></b>					
LAIF	1.120%	10/1/2017	<u>\$692.25</u>	<u>\$692.25</u>	<u>\$692.25</u>
Weighted Average Maturity = 1 day			<u>\$692.25</u>	<u>\$692.25</u>	<u>\$692.25</u>

**Miscellaneous Funds  
September 30, 2017**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2010B Water Revenue Project Fund</u></b>					
LAIF	1.120%	10/1/2017	<u>\$1,499.29</u>	<u>\$1,499.29</u>	<u>\$1,499.29</u>
Weighted Average Maturity = 1 day			<u>\$1,499.29</u>	<u>\$1,499.29</u>	<u>\$1,499.29</u>
<b><u>2012A Electric Parity Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	\$35,113.85	\$35,113.85	\$35,113.85
FHLB 3130A6MH7	1.720%	10/28/2020	<u>\$1,265,000.00</u>	<u>\$1,265,000.00</u>	<u>\$1,257,566.86</u>
Weighted Average Maturity = 2.99			<u>\$1,300,113.85</u>	<u>\$1,300,113.85</u>	<u>\$1,292,680.71</u>
<b><u>2013A Electric Parity Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	\$290,466.44	\$290,466.44	\$290,466.44
FHLB 3130A6MH7	1.720%	10/28/2020	\$100,000.00	\$100,000.00	\$99,412.40
FNMA 3136G3A70	1.500%	7/27/2021	<u>\$8,000,000.00</u>	<u>\$8,000,000.00</u>	<u>\$7,849,128.00</u>
Weighted Average Maturity = 3.68			<u>\$8,390,466.44</u>	<u>\$8,390,466.44</u>	<u>\$8,239,006.84</u>
<b><u>2013A Electric Project</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	\$959.23	\$959.23	\$959.23
LAIF	1.120%	10/1/2017	<u>\$7,607.04</u>	<u>\$7,607.04</u>	<u>\$7,607.04</u>
Weighted Average Maturity = 1 day			<u>\$8,566.27</u>	<u>\$8,566.27</u>	<u>\$8,566.27</u>
<b><u>Painted Hills Contract</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	<u>\$303,483.63</u>	<u>\$303,483.63</u>	<u>\$303,483.63</u>
Weighted Average Maturity = 1 day			<u>\$303,483.63</u>	<u>\$303,483.63</u>	<u>\$303,483.63</u>

**Miscellaneous Funds  
September 30, 2017**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>HUD Section 108</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	<u>\$6,071,585.32</u>	<u>\$6,071,585.32</u>	<u>\$6,071,585.32</u>
Weighted Average Maturity = 1 day			<u>\$6,071,585.32</u>	<u>\$6,071,585.32</u>	<u>\$6,071,585.32</u>
<b><u>2016A Electric Revenue Refunding Project</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	\$10,713,565.95	\$10,713,565.95	\$10,713,565.95
FHLB 3130AAMC9	1.250%	1/17/2019	\$2,500,000.00	\$2,499,190.97	\$2,493,070.00
FHLMC 3134GAS47	1.500%	10/30/2019	\$2,500,000.00	\$2,500,000.00	\$2,493,037.50
FFCB 3133EHEZ2	1.600%	4/6/2020	\$2,500,000.00	\$2,500,000.00	\$2,496,840.00
US Treasury 912828T83	0.750%	10/31/2018	\$2,500,000.00	\$2,488,729.62	\$2,483,007.50
World Bank 459058EV1	1.250%	7/26/2019	<u>\$2,500,000.00</u>	<u>\$2,488,575.58</u>	<u>\$2,483,842.50</u>
Weighted Average Maturity = 0.95			<u>\$23,213,565.95</u>	<u>\$23,190,062.12</u>	<u>\$23,163,363.45</u>
<b><u>2016A Electric Revenue Refunding Reserve</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	\$32,416.88	\$32,416.88	\$32,416.88
FHLB 3136G3A70	2.050%	12/6/2021	<u>\$2,660,000.00</u>	<u>\$2,660,000.00</u>	<u>\$2,652,490.82</u>
Weighted Average Maturity = 4.13			<u>\$2,692,416.88</u>	<u>\$2,692,416.88</u>	<u>\$2,684,907.70</u>
<b><u>2016A Electric Revenue Refunding Cost of Issuance</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	<u>\$26,738.92</u>	<u>\$26,738.92</u>	<u>\$26,738.92</u>
Weighted Average Maturity = 1 day			<u>\$26,738.92</u>	<u>\$26,738.92</u>	<u>\$26,738.92</u>
<b><u>Falls Creek Collateral</u></b>					
Money Mkt Collateralized (East West Bank)	1.180%	10/1/2017	<u>\$95,202.80</u>	<u>\$95,202.80</u>	<u>\$95,202.80</u>
Weighted Average Maturity = 1 day			<u>\$95,202.80</u>	<u>\$95,202.80</u>	<u>\$95,202.80</u>
<b>GRAND TOTAL:</b>			<b><u>\$50,784,155.87</u></b>	<b><u>\$50,760,652.04</u></b>	<b><u>\$50,457,447.75</u></b>



## V. Investments Held by Trustees

Schedule of Funds Held by Trustee

CITY OF PASADENA

For Period Ending 9/30/2017

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	Pasadena 2017A Water Revenue Bonds					
Sabbir Hossain (213) 630-6279	Cost of Issuance-2017A Account #948164					
Lena Chan (213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	\$ 28,179.25	\$ 28,179.25	\$ 28,179.25	10/01/17	0.92%
	Cost of Issuance-2017A Account #948165					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	\$ 37,447.08	\$ 37,447.08	\$ 37,447.08	10/01/17	0.92%
	Reserve Fund-2017A Account #948269					
	Federal Home Loan Mort Corp Cusp:3134GBFF4	\$ 1,180,000.00	\$ 1,180,000.00	\$ 1,180,719.80	04/27/22	2.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	\$ 1.73	\$ 1.73	\$ 1.73	10/01/17	0.92%
	<b>Total</b>	<b>1,245,628.06</b>	<b>1,245,628.06</b>	<b>1,246,347.86</b>		
US Bank	Pasadena Public Financing Authority					
Ise Vlach (213) 615-6051	Interest Fund- Series 2016A Account #264433000					
	Fidelity Govt Proffolio CI Cusp:316175108	\$ 546,625.00	\$ 546,625.00	\$ 546,625.00	10/01/17	0.91%
Adriana Marshall (213) 615-6033	Insurance & Condemnation Fund- Series 2016A Account #264433002					
	Fidelity Govt Obl Fd Cl D 316175108	\$ 0.19	\$ 0.19	\$ 0.19	10/01/17	0.87%
	Cost of Issuance- Series 2016A Account #264433003					
	First American Govt Obl Fd Cl D 31846V401	\$ -	\$ -	\$ -	10/01/17	0.00%
	<b>Total</b>	<b>546,625.19</b>	<b>546,625.19</b>	<b>546,625.19</b>		
BNY	Pasadena 2015A COPS Bond					
Sabbir Hossain (213) 630-6279	COPS Base Rental-2015A Account #336964					
Lena Chan (213)630-6253	Cash Balance	\$ -	\$ -	\$ -	10/01/17	0.00%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	\$ -	\$ -	\$ -	10/01/17	0.92%
	<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>		
BNY	Pasadena Tax Pension 2015AB Bond					
Sabbir Hossain (213) 630-6279	Bond Fund-2015A POB Account #479226					
Lena Chan (213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	\$ 0.04	\$ 0.04	\$ 0.04	10/01/17	0.92%
	Cash Balance	\$ -	\$ -	\$ -	10/01/17	0.00%
	Bond Fund-2015A POB Account #479231					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	\$ -	\$ -	\$ -	10/01/17	0.92%
	Cash Balance	\$ -	\$ -	\$ -	10/01/17	0.00%
	<b>Total</b>	<b>0.04</b>	<b>0.04</b>	<b>0.04</b>		

## Schedule of Funds Held by Trustee

## CITY OF PASADENA

For Period Ending 9/30/2017

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) 615-6033	2013 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (S815431) Fidelity Instl Mm Fds Government I CUSIP:316175108 Project Fund (S815433) Fidelity Instl Mm Fds Government I CUSIP:316175108 Total	1.56 32.44 34.00	1.56 32.44 34.00	1.56 32.44 34.00	10/01/17 10/01/17	0.64% 0.89%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Water Revenue 2010AB 2010 A Parity Reserve Account #286245 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Federal Farm Credit Banks CUSIP:3133EFKY2 Cash 2010 B Parity Reserve Account #286248 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Federal Farm Credit Banks CUSIP:3133EFKY2 Cash 2010 A Debt Service Fund Account #286295 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	8.64 1,565,000.00 0.00 1.72 300,000.00 0.00 121.41 1,865,131.77	8.64 1,564,608.75 0.00 1.72 299,925.00 0.00 121.41 1,864,665.52	8.64 1,552,167.00 0.00 1.72 297,540.00 0.00 121.41 1,849,838.77	10/01/17 10/28/19 10/01/17 10/01/17 10/28/19 10/01/17 10/01/17	0.92% 1.36% 0.00% 0.92% 1.36% 0.00% 0.92%
US Bank Ise Vlach (213) 615-6051 Adriana Marshall (213) 615-6071	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (S631591) Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash Principal Fund (S631592) Fidelity Instl Mm Fds Government I CUSIP:316175108 Bond Reserve Fund (S631593) Federal Home Loan Bank Funds CUSIP: 3130A8KV4 Federal Farm Credit Bank CUSIP:3133EGKV6 Federal Home Loan Bank CUSIP: 3130A8M42 Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash Total	660.01 - 80.36 5,000,000.00 5,500,000.00 5,000,000.00 71,096.05 - 15,571,836.42	660.01 - 80.36 5,000,000.00 5,500,000.00 5,000,000.00 71,096.05 - 15,571,836.42	660.01 - 80.36 4,920,300.00 5,346,275.00 4,857,900.00 71,096.05 - 15,196,311.42	10/01/17 10/01/17 10/01/17 06/27/24 07/12/27 07/18/28 10/01/17 10/01/17	0.91% 0.00% 0.91% 2.20% 2.50% 2.68% 0.91% 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	- 24,562.19 2,000,000.00 - 2,024,562.19	- 24,562.19 2,000,000.00 - 2,024,562.19	- 24,562.19 1,978,660.00 - 2,003,222.19	10/01/17 10/01/17 12/30/19 10/01/17	0.52% 0.00% 1.22% 0.00%

Schedule of Funds Held by Trustee

CITY OF PASADENA

For Period Ending 9/30/2017

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	4,795,353.00	10/28/19	1.36%
(213) 630-6279	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	149,112.55	149,112.55	149,112.55	10/01/17	0.92%
Lena Chan	Cash	-	-	-	10/01/17	0.00%
(213)630-6253	Base Rental Fund #281744					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.08	0.08	0.08	10/01/17	0.92%
	Cash Balance	-	-	-	10/01/17	0.00%
	Interest Fund #281748					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/17	0.92%
	<b>Total</b>	<b>4,984,112.63</b>	<b>4,982,903.88</b>	<b>4,944,465.63</b>		
Pasadena 2008B COPS						
BNY	Cost of Issuance Fund #281739					
Sabbir Hossain	Cash	-	-	-	10/01/17	0.00%
(213) 630-6279	Interest Fund #281740					
Lena Chan	Goldman Sachs Fin Sq Pr Oblig #462 CUSIP:X9USDGSP7	-	-	-	10/01/17	0.92%
(213)630-6253	Base Rental Fund #281742					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/17	0.92%
	Reserve Fund #281207					
	Federal National Mortgage Association CUSIP 3136G4DJ9	1,230,000.00	1,230,000.00	1,197,368.10	09/30/21	1.51%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	37,820.30	37,820.30	37,820.30	10/01/17	0.92%
	<b>Total</b>	<b>1,267,820.30</b>	<b>1,267,820.30</b>	<b>1,235,188.40</b>		
Pasadena 2008A COPS						
BNY	Base Rental Fund #281732					
Sabbir Hossain	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/17	0.92%
(213) 630-6279	Cash Balance	-	-	-	10/01/17	0.00%
Lena Chan	Interest Fund #281733					
(213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/17	0.92%
	Letter of Credit #281734					
	Bank of America CUS: S86494570	1.00	1.00	1.00	03/30/18	0.00%
	<b>Total</b>	<b>1.00</b>	<b>1.00</b>	<b>1.00</b>		
Pasadena Conf Ctr 2006AB						
BNY	Base Rent 2006A #281715					
Sabbir Hossain	AMBAC Insurance Pol#25713BE for \$27,139,972.15					
(213) 630-6279	DTD 9/7/06 Due 2/1/23 Cus: S86692630	1.00	1.00	1.00	02/01/23	0.00%
Lena Chan	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	815.89	815.89	815.89	10/01/17	0.92%
(213)630-6253	Cash Balance	2.32	2.32	2.32	10/01/17	0.00%

## Schedule of Funds Held by Trustee

CITY OF PASADENA

For Period Ending 9/30/2017

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	<b>Reserve Fund #281722</b>					
	Federal Natl Mtg Assn CUSIP:3135G0SY0	10,800,000.00	10,800,000.00	10,720,944.00	12/24/20	1.60%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	434,429.09	434,429.09	434,429.09	10/01/17	0.92%
	<b>Rebate Fund #281726</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	156,689.66	156,689.66	156,689.66	10/01/17	0.92%
	Cash Balance	503.24	503.24	503.24	10/01/17	0.00%
	<b>Prepayment #281735</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/17	0.00%
	<b>Total</b>	<b>11,392,441.20</b>	<b>11,392,441.20</b>	<b>11,313,385.20</b>		
BNY	Pasadena PFA 2006 Villa Parke/Fair Oaks/Lake Wash					
Sabbir Hossain	<b>Revenue Fund #280703</b>					
(213) 630-6279	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	77.93	77.93	77.93	10/01/17	0.92%
Lena Chan						
(213)630-6253	<b>Total</b>	<b>\$77.93</b>	<b>\$77.93</b>	<b>\$77.93</b>		
BNY	2006 Refundng Fair Oaks TABS					
Sabbir Hossain	<b>Reserve Fund #281116</b>					
(213) 630-6279	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	247,092.57	247,092.57	247,092.57	10/01/17	0.92%
Lena Chan	<b>Special Fund Fund #281118</b>					
(213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/17	0.92%
	<b>Total</b>	<b>\$247,092.57</b>	<b>\$247,092.57</b>	<b>\$247,092.57</b>		
BNY	2006 Rfndng Lake/Wash TABS					
Sabbir Hossain	<b>Expense Fund #281119</b>					
(213) 630-6279	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	30.51	30.51	30.51	10/01/17	0.92%
Lena Chan	<b>Reserve Fund #281124</b>					
(213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	82,551.89	82,551.89	82,551.89	10/01/17	0.92%
	<b>Special Fund #281126</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.00	0.00	0.00	10/01/17	0.92%
	<b>Total</b>	<b>\$82,582.40</b>	<b>\$82,582.40</b>	<b>\$82,582.40</b>		
BNY	2006 Villa/Parke TABS					
Sabbir Hossain	<b>Reserve Fund #281132</b>					
(213) 630-6279	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	8,860.64	8,860.64	8,860.64	10/01/17	0.92%
Lena Chan	<b>Special Fund #281134</b>					
(213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	3.02	3.02	3.02	10/01/17	0.92%
	<b>Total</b>	<b>\$8,863.66</b>	<b>\$8,863.66</b>	<b>\$8,863.66</b>		

Schedule of Funds Held by Trustee

CITY OF PASADENA

For Period Ending 9/30/2017

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank	2006 Variable & Lease Revenue Bonds-City Portion(City Hall)					
Ise Vlach	Interest Fund Account #51152 (S84233)					
(213)615-6051	Fidelity Treasury Port #695 CUSIP:316175504	-	-	-	10/01/17	0.00%
Rima Dalal	Cash	-	-	-	10/01/17	0.00%
(213) 615-6071	Principal Fund Account (S84234)					
	Fidelity Treasury Port #695 CUSIP:316175504	15,503.64	15,503.64	15,503.64	10/01/17	0.91%
	Cash	-	-	-	10/01/17	0.00%
	Bond Reserve Fund Account #51155 (S8423.6)					
	Cash	-	-	-	10/01/17	0.00%
	<b>Total</b>	<b>15,503.64</b>	<b>15,503.64</b>	<b>15,503.64</b>		
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	2,938,830.00	06/30/21	1.50%
Lena Chan	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	22,550.95	22,550.95	22,550.95	10/01/17	0.92%
(213)630-6253	Cash	-	-	-	10/01/17	0.00%
(213)630-6253						
	<b>Total</b>	<b>3,022,550.95</b>	<b>3,021,050.95</b>	<b>2,961,380.95</b>		
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	1,959,220.00	06/30/21	1.50%
Lena Chan	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	147,310.95	147,310.95	147,310.95	10/01/17	0.92%
(213)630-6253	Cash	-	-	-	10/01/17	0.00%
(213)630-6253						
(In aggregate with 2006A, and 2008ABC COP reserve)	<b>Total Funds</b>	<b>\$2,147,310.95</b>	<b>\$2,146,310.95</b>	<b>\$2,106,530.95</b>		
BNY	93 Old Pasa Pkng Rfndng					
Sabbir Hossain	Certificate Account #281145					
(213) 630-6279	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.04	0.04	0.04	10/01/17	0.92%
Lena Chan	Reserve Fund #281147					
(213)630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	234,154.10	234,154.10	234,154.10	10/01/17	0.92%
	Cash	-	-	-	10/01/17	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%
	<b>Total</b>	<b>\$2,485,561.73</b>	<b>\$2,485,561.73</b>	<b>\$2,485,561.73</b>		

## Schedule of Funds Held by Trustee

CITY OF PASADENA

For Period Ending 9/30/2017

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
SCPPA	SCPPA Investments					
Atif Haji Dato	SCPPA Project Stabilization Fund					
(213) 367-4668	Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN	215,449.91	215,449.91	215,449.91	10/01/17	1.82%
Johnathan Delia	Federal Home Loan Mtg Corp CUSIP:3134G3Y79	1,100,000.00	1,100,000.00	1,099,868.00	11/28/17	1.00%
(213)367-3073	Federal Home Loan Bank CUSIP:3130A9GW5	2,550,000.00	2,550,000.00	2,546,379.00	06/29/18	1.00%
	Federal Home Loan Mort Corp CUSIP: 3134GASM7	1,000,000.00	1,000,000.00	999,020.00	10/26/18	0.88%
	Federal Farm Credit Banks CUSIP:3133EG5Q4	1,000,000.00	1,000,000.00	997,080.00	2/1/2019	1.30%
	Federal Home Loan Mort Corp CUSIP: 3134GA6H2	1,000,000.00	1,000,000.00	997,460.00	2/28/2019	1.38%
	Federal Home Loan Mortgage Corp CUSIP: 3134G9MX2	1,300,000.00	1,300,000.00	1,295,177.00	08/26/19	1.13%
	Federal Home Loan Mortgage Corp CUSIP: 3134GA6M1	1,000,000.00	1,000,000.00	998,260.00	08/28/19	1.50%
	Federal Home Loan Mort Corp CUSIP: 3134GASN5	2,000,000.00	2,000,000.00	1,990,700.00	10/28/19	1.00%
	<b>Total</b>	<b>\$11,165,449.91</b>	<b>\$11,165,449.91</b>	<b>\$11,139,393.91</b>		
	<b>TOTAL FUND BALANCE</b>	<b>58,073,186.54</b>	<b>58,069,011.54</b>	<b>57,382,407.44</b>		