

City of Pasadena  
Quarterly Investment Report  
Quarter Ending 03/31/2017

Prepared by the Department of Finance  
Treasury Division

# **Quarterly Investment Report**

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

# I. Pooled Investment Portfolio



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

Vicken Erganian  
 City Treasurer

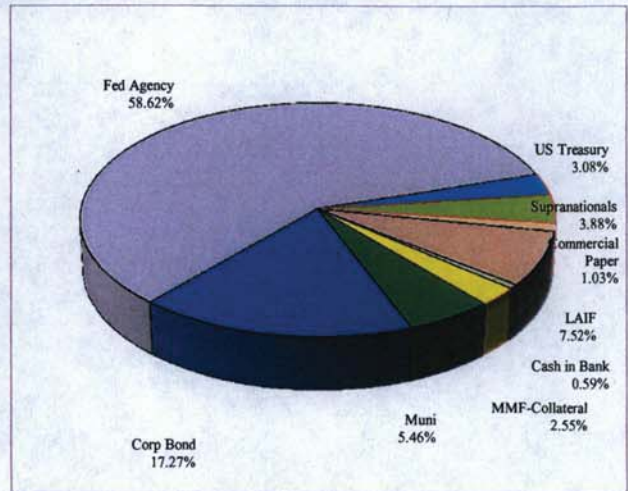
March 2017

**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 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 03/31/2017**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	12,309,260	2.55%
Municipal Bonds	26,407,712	5.46%
Corporate Bonds	83,487,402	17.27%
Federal Agencies	283,402,377	58.62%
US Treasury Securities	14,896,903	3.08%
Supranationals	18,781,337	3.88%
Commercial Paper	4,994,584	1.03%
LAIF	36,348,308	7.52%
Cash in Bank	2,851,590	0.59%
<b>TOTALS:</b>	<b>483,479,473</b>	<b>100.00%</b>
Accrued Interest Receivable	1,575,593	
<b>GRAND TOTAL:</b>	<b>485,055,066</b>	



**PORTFOLIO LIQUIDITY AS OF 03/31/2017**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	48,657,568	10.06%
31 days - 1 Year	63,465,000	13.12%
1 - 2 Years	80,370,000	16.62%
2 - 3 Years	148,500,000	30.71%
3 - 4 Years	107,625,000	22.25%
4 - 5 Years	35,015,000	7.24%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>483,632,568</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Mar-17	Feb-17	Jan-17	Dec-16	Nov-16	Oct-16
Month-End Market Value	485,055,066	483,419,825	488,662,385	468,920,174	455,363,873	462,722,088
Modified Duration	2.14	2.13	2.12	2.16	2.08	2.12
Weighted Average Maturity	2.21	2.22	2.19	2.23	2.15	2.18
Current Book Yield to Maturity	1.402%	1.358%	1.331%	1.300%	1.245%	1.241%
Effective Yield - Year to Date	1.270%	1.260%	1.230%	1.220%	1.210%	1.200%
Interest Earned	581,048	565,301	554,021	518,847	507,040	503,535
Fiscal Year To Date Interest Earned	4,659,086	4,078,038	3,512,736	2,958,716	2,439,869	1,932,829
Fair Value Change Gain/(Loss)	(285,706)	211,445	444,640	(424,720)	(2,867,747)	(651,805)
Fiscal Year To Date change in fair value	(4,263,733)	(3,978,027)	(4,189,472)	(4,634,112)	(4,209,392)	(1,341,645)
Total Fiscal YTD Earnings	395,353	100,010	(676,735)	(1,675,396)	(1,769,523)	591,184



**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 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>												
SYS864	864	Local Agency Investment Fund			36,348,307.58	36,348,307.58	36,348,307.58	0.840		0.840	1	
<b>Subtotal and Average</b>			<b>42,074,114.03</b>		<b>36,348,307.58</b>	<b>36,348,307.58</b>	<b>36,348,307.58</b>			<b>0.840</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13067	13067	EAST WEST BANK			2,284,407.87	2,284,407.87	2,284,407.87	0.950		0.950	1	
SYS13547	13526	OPUS BANK			5,024,852.48	5,024,852.48	5,024,852.48	0.950		0.950	1	
SYS13546	13504	PLAZA BANK			5,000,000.00	5,000,000.00	5,000,000.00	0.950		0.950	1	
<b>Subtotal and Average</b>			<b>13,276,778.99</b>		<b>12,309,260.35</b>	<b>12,309,260.35</b>	<b>12,309,260.35</b>			<b>0.950</b>	<b>1</b>	
<b>Municipal Bonds</b>												
91412GUU7	13341	UNIVERSITY OF CA REVENUE BONDS		04/10/2014	1,000,000.00	1,000,020.00	1,000,000.00	1.222	Aa2	1.462	44	05/15/2017
769036AW4	13515	RIVERSIDE CALIFORNIA POB		05/26/2016	5,000,000.00	4,997,600.00	5,000,000.00	0.980	SP-1+	0.980	61	06/01/2017
86459DAD8	13305	MORGAN HILL RDA		12/04/2013	465,000.00	465,339.45	465,000.00	2.195	AA-	2.195	153	09/01/2017
13063CFC9	13298	STATE OF CALIFORNIA		11/05/2013	1,000,000.00	1,003,280.00	1,000,522.08	1.750	Aa3	1.657	214	11/01/2017
54473ERP1	13428	Los Angeles Cnty CA Public Wks		09/02/2015	1,000,000.00	1,001,090.00	1,000,000.00	1.507	A1	1.503	244	12/01/2017
91412GWU5	13398	UC CALIF REGENTS		03/25/2015	500,000.00	499,400.00	500,000.00	1.418	Aa2	1.686	409	05/15/2018
91412GL60	13524	UNIVERSITY OF CA REVENUE BONDS		06/30/2016	750,000.00	742,860.00	750,000.00	1.228	Aa3	1.228	774	05/15/2019
794881BQ4	13542	SALINAS CA ECON DEV REVENUE		08/15/2016	670,000.00	655,159.50	665,295.90	1.250	AA-	1.570	821	07/01/2019
79730WBG4	13595	SAN DIEGO REDEVELOPMENT AGENCY		02/09/2017	5,000,000.00	4,979,300.00	4,964,756.51	1.625	AA	1.925	883	09/01/2019
80218YAC9	13539	Santa Fe Springs Community Dev		07/28/2016	880,000.00	868,128.80	877,200.37	1.375	A+	1.510	883	09/01/2019
696624CB9	13591	PALM DESERT CA REDEV AGY TABS		01/31/2017	2,500,000.00	2,481,875.00	2,480,145.68	2.000	A	2.329	913	10/01/2019
13063CSQ4	13554	STATE OF CALIFORNIA		08/26/2016	5,000,000.00	4,950,900.00	5,070,054.05	1.800	Aa3	1.320	1,096	04/01/2020
794881BR2	13543	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	646,187.15	661,354.98	1.625	AA-	1.800	1,187	07/01/2020
696624CC7	13592	PALM DESERT CA REDEV AGY TABS		01/31/2017	1,000,000.00	992,460.00	991,348.83	2.250	AA	2.510	1,279	10/01/2020
794881BS0	13544	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	636,232.10	658,290.39	1.750	AA-	2.000	1,552	07/01/2021
513802CE6	13540	Lancaster CA Redev Agcy		08/01/2016	500,000.00	487,880.00	502,561.00	2.125	AA	2.000	1,583	08/01/2021
<b>Subtotal and Average</b>			<b>26,586,290.73</b>		<b>26,595,000.00</b>	<b>26,407,712.00</b>	<b>26,586,529.79</b>			<b>1.606</b>	<b>717</b>	
<b>Federal Agency Issues - Coupon</b>												
3134G9UY1	13522	FED HOME LOAN MORTGAGE CORP		06/29/2016	5,000,000.00	4,989,270.00	5,000,000.00	1.000	Aaa	1.000	454	06/29/2018
3134G73Q2	13456	FED HOME LOAN MORTGAGE CORP		10/27/2015	5,000,000.00	4,970,425.00	5,000,000.00	1.000	Aaa	1.000	482	07/27/2018
3134G9Q67	13532	FED HOME LOAN MORTGAGE CORP		07/27/2016	5,000,000.00	4,990,415.00	5,000,000.00	1.050	Aaa	1.050	482	07/27/2018
3134GAGF5	13559	FED HOME LOAN MORTGAGE CORP		09/13/2016	5,000,000.00	4,982,480.00	5,000,000.00	1.100	Aaa	1.100	530	09/13/2018
3136G2PF8	13457	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,985,695.00	5,000,000.00	1.125	Aaa	1.125	576	10/29/2018
3133EFUS4	13473	Federal Farm Credit Bank		01/25/2016	5,000,000.00	4,997,685.00	5,000,000.00	1.470	Aaa	1.470	664	01/25/2019
3134GAK78	13586	FED HOME LOAN MORTGAGE CORP		01/25/2017	5,000,000.00	4,997,295.00	5,000,000.00	1.350	Aaa	1.350	664	01/25/2019

Data Updated FUNDSNAP 04/17/2017 09:34  
Run Date 04/17/2017 - 09:34

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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 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>Federal Agency Issues - Coupon</b>												
3133EFWX1	13475	Federal Farm Credit Bank		01/28/2016	5,000,000 00	4,993,945 00	5,000,000 00	1 270	Aaa	1 270	667	01/28/2019
3135G0J46	13488	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000 00	4,982,930 00	5,000,000 00	1 250	Aaa	1 250	696	02/26/2019
3136G2P35	13443	FED NATIONAL MORTGAGE ASSN		09/30/2015	5,000,000 00	4,988,830 00	5,000,000 00	1 300	Aaa	1 300	727	03/29/2019
3135G0G23	13454	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000 00	4,992,145 00	5,000,000 00	1 300	Aaa	1 300	758	04/29/2019
3133EF7L5	13512	Federal Farm Credit Bank		05/16/2016	5,000,000 00	4,978,500 00	5,000,000 00	1 170	Aaa	1 170	775	05/16/2019
3136G3MH5	13521	FED NATIONAL MORTGAGE ASSN		06/09/2016	3,820,000 00	3,772,582 34	3,819,722 15	1 250	Aaa	1 253	789	05/30/2019
3135G0K93	13523	FED NATIONAL MORTGAGE ASSN		06/28/2016	5,000,000 00	4,975,380 00	5,000,000 00	1 250	Aaa	1 250	818	06/28/2019
3134G9Q75	13531	FED HOME LOAN MORTGAGE CORP		07/26/2016	5,000,000 00	4,969,825 00	5,000,000 00	1 250	Aaa	1 250	846	07/26/2019
3134GAAF1	13548	FED HOME LOAN MORTGAGE CORP		08/23/2016	5,000,000 00	4,971,345 00	5,000,000 00	1 300	Aaa	1 300	874	08/23/2019
3135G0N41	13550	FED NATIONAL MORTGAGE ASSN		08/23/2016	5,000,000 00	4,969,690 00	5,000,000 00	1 250	Aaa	1 250	874	08/23/2019
3135G0P23	13557	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000 00	4,972,440 00	5,000,000 00	1 250	Aaa	1 250	874	08/23/2019
3134GAFY5	13558	FED HOME LOAN MORTGAGE CORP		08/30/2016	10,000,000 00	9,915,250 00	10,000,000 00	1 300	Aaa	1 300	879	08/28/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3,000,000 00	2,996,766 00	3,000,000 00	1 500	Aaa	1 500	907	09/25/2019
3134GARV8	13568	FED HOME LOAN MORTGAGE CORP		10/28/2016	5,000,000 00	4,940,880 00	5,000,000 00	1 300	Aaa	1 300	937	10/25/2019
3133EFKY2	13455	Federal Farm Credit Bank		10/28/2015	5,000,000 00	4,962,100 00	5,000,000 00	1 360	Aaa	1 360	940	10/28/2019
3136G4EM1	13567	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000 00	4,952,820 00	5,000,000 00	1 250	Aaa	1 250	940	10/28/2019
3136G2YA9	13492	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000 00	4,958,215 00	5,000,000 00	1 400	Aaa	1 400	969	11/26/2019
3130A4M7	13572	Federal Home Loan Bank		12/02/2016	5,000,000 00	4,985,520 00	5,000,000 00	1 500	Aaa	1 500	975	12/02/2019
3130A8FB4	13520	Federal Home Loan Bank		06/13/2016	5,000,000 00	4,919,460 00	5,000,000 00	1 350	Aaa	1 350	986	12/13/2019
3134GAYY4	13573	FED HOME LOAN MORTGAGE CORP		12/30/2016	5,000,000 00	4,990,260 00	5,000,000 00	1 500	Aaa	1 500	1,003	12/30/2019
3135G0S20	13583	FED NATIONAL MORTGAGE ASSN		12/30/2016	5,000,000 00	4,999,490 00	5,000,000 00	1 750	Aaa	1 750	1,003	12/30/2019
3130AAFT0	13581	Federal Home Loan Bank		01/06/2017	5,000,000 00	4,992,345 00	4,993,090 28	1 650	Aaa	1 701	1,010	01/06/2020
3134GAK60	13585	FED HOME LOAN MORTGAGE CORP		01/27/2017	5,000,000 00	4,998,105 00	5,000,000 00	1 800	Aaa	1 800	1,031	01/27/2020
3133EFXM4	13479	Federal Farm Credit Bank		02/03/2016	5,000,000 00	4,961,250 00	5,000,000 00	1 520	Aaa	1 520	1,038	02/03/2020
3134GA6R0	13597	FED HOME LOAN MORTGAGE CORP		03/20/2017	5,000,000 00	4,997,135 00	5,000,000 00	1 250	Aaa	2 235	1,084	03/20/2020
3133EGBL8	13513	Federal Farm Credit Bank		05/19/2016	5,000,000 00	4,946,930 00	5,000,000 00	1 370	Aaa	1 370	1,144	05/19/2020
3134G9GF8	13510	FED HOME LOAN MORTGAGE CORP		05/26/2016	3,750,000 00	3,704,126 25	3,750,000 00	1 500	Aaa	1 500	1,151	05/26/2020
3133EGSA4	13564	Federal Farm Credit Bank		09/29/2016	5,000,000 00	4,909,770 00	5,000,000 00	1 320	Aaa	1 320	1,241	08/24/2020
3133EHAFO	13596	Federal Farm Credit Bank		02/24/2017	5,000,000 00	4,998,665 00	4,998,786 71	1 900	Aaa	1 907	1,241	08/24/2020
3135G0N66	13552	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000 00	4,935,585 00	5,000,000 00	1 400	Aaa	1 400	1,241	08/24/2020
3136G35C5	13556	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000 00	4,926,825 00	5,000,000 00	1 400	Aaa	1 400	1,245	08/28/2020
3133EGXU4	13565	Federal Farm Credit Bank		10/06/2016	5,000,000 00	4,862,695 00	5,000,000 00	1 370	Aaa	1 370	1,284	10/06/2020
3130A6MH7	13447	Federal Home Loan Bank		10/28/2015	5,000,000 00	4,983,015 00	5,000,000 00	1 720	Aaa	1 720	1,306	10/28/2020
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	4,000,000 00	3,986,412 00	4,000,000 00	1 720	Aaa	1 720	1,306	10/28/2020
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	3,210,000 00	3,199,095 63	3,210,000 00	1 720	Aaa	1 720	1,306	10/28/2020
3134G9HL4	13509	FED HOME LOAN MORTGAGE CORP		05/25/2016	5,000,000 00	4,915,380 00	5,000,000 00	1 625	Aaa	1 625	1,334	11/25/2020

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133EGU37	13580	Federal Farm Credit Bank		12/14/2016	5,000,000 00	4,988,590 00	5,000,000 00	1 830	Aaa	1 830	1,353	12/14/2020
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5,000,000 00	4,868,640 00	5,000,000 00	1 330	Aaa	1 330	1,369	12/30/2020
3133EGMP7	13530	Federal Farm Credit Bank		07/19/2016	5,000,000 00	4,826,640 00	5,000,000 00	1 440	Aaa	1 440	1,389	01/19/2021
3130A8P80	13527	Federal Home Loan Bank		07/19/2016	5,000,000 00	4,898,135 00	5,000,000 00	1 400	Aaa	1 400	1,389	01/19/2021
3130A8P80	13528	Federal Home Loan Bank		07/19/2016	5,000,000 00	4,898,135 00	5,000,000 00	1 400	Aaa	1 400	1,389	01/19/2021
3133EGAZ8	13516	Federal Farm Credit Bank		05/17/2016	5,000,000 00	4,937,565 00	5,000,000 00	1 580	Aaa	1 580	1,418	02/17/2021
3130A7BT1	13483	Federal Home Loan Bank		02/26/2016	5,000,000 00	4,936,435 00	5,000,000 00	1 730	Aaa	1 734	1,427	02/26/2021
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5,000,000 00	4,924,415 00	5,000,000 00	1 650	Aaa	1 650	1,430	03/01/2021
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5,000,000 00	4,924,415 00	5,000,000 00	1 650	Aaa	1 650	1,430	03/01/2021
3133EHCD3	13598	Federal Farm Credit Bank		03/15/2017	5,000,000 00	4,997,835 00	5,000,000 00	2 130	Aaa	2 130	1,444	03/15/2021
3134G93Q8	13549	FED HOME LOAN MORTGAGE CORP		08/25/2016	3,250,000 00	3,143,289 50	3,250,000 00	1 680	Aaa	1 680	1,607	08/25/2021
3133EGSH9	13561	Federal Farm Credit Bank		09/01/2016	2,600,000 00	2,511,033 20	2,598,851 67	1 460	Aaa	1 470	1,614	09/01/2021
3136G4DJ9	13562	FED NATIONAL MORTGAGE ASSN		09/30/2016	5,000,000 00	4,847,465 00	5,000,000 00	1 510	Aaa	1 510	1,643	09/30/2021
3136G4DJ9	13563	FED NATIONAL MORTGAGE ASSN		09/30/2016	2,500,000 00	2,423,732 50	2,500,000 00	1 510	Aaa	1 510	1,643	09/30/2021
3136G4EV1	13569	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000 00	4,856,205 00	4,999,313 75	1 625	Aaa	1 628	1,671	10/28/2021
3130AAHC5	13582	Federal Home Loan Bank		12/22/2016	5,000,000 00	5,000,875 00	5,000,000 00	2 400	Aaa	2 400	1,726	12/22/2021
<b>Subtotal and Average</b>			<b>280,797,051.54</b>		<b>286,130,000.00</b>	<b>283,402,377.42</b>	<b>286,119,764.56</b>			<b>1.465</b>	<b>1,069</b>	
<b>Treasury Securities - Coupon</b>												
912828TW0	13463	US TREASURY		11/05/2015	5,000,000 00	4,994,140 00	4,999,537 64	0 750	Aaa	0 766	213	10/31/2017
912828U32	13570	US TREASURY		11/17/2016	5,000,000 00	4,944,920 00	4,964,050 35	1 000	Aaa	1 280	958	11/15/2019
912828U32	13578	US TREASURY		12/02/2016	2,500,000 00	2,472,460 00	2,471,968 31	1 000	Aaa	1 438	958	11/15/2019
912828U65	13577	US TREASURY		12/02/2016	2,500,000 00	2,483,692 50	2,483,030 94	1 750	Aaa	1 903	1,704	11/30/2021
<b>Subtotal and Average</b>			<b>14,917,403.51</b>		<b>15,000,000.00</b>	<b>14,895,212.50</b>	<b>14,918,587.24</b>			<b>1.238</b>	<b>832</b>	
<b>Corporate Bonds - Coupon</b>												
037833BB5	13410	APPLE INC		05/13/2015	1,000,000 00	999,880 00	999,960 65	0 900	Aa1	0 935	41	05/12/2017
94974BFW5	13373	WELLS FARGO TRUST		11/12/2014	2,000,000 00	1,999,492 00	1,999,749 37	1 150	A2	1 225	62	06/02/2017
90520EAE1	13264	UNION BANK NA CORPORATE BOND		05/03/2013	5,000,000 00	5,010,700 00	5,008,855 36	2 125	A2	1 252	76	06/16/2017
478160AQ7	13323	Johnson & Johnson		01/31/2014	2,000,000 00	2,033,086 00	2,032,719 56	5 550	Aaa	1 060	136	08/15/2017
48126EAA5	13422	JP MORGAN		07/20/2015	2,500,000 00	2,505,582 50	2,504,132 42	2 000	A3	1 547	136	08/15/2017
36962G3H5	13347	GE CAPITAL		04/30/2014	5,000,000 00	5,097,190 00	5,091,745 51	5 625	A1	1 480	167	09/15/2017
89233P6T8	13227	TOYOTA CREDIT CORPORATION		10/30/2012	5,000,000 00	5,002,545 00	5,000,000 00	1 284	Aa3	0 916	212	10/30/2017
166764AA8	13584	Chevron Corp		12/28/2016	3,000,000 00	2,995,002 00	2,995,644 93	1 104	Aa2	1 320	248	12/05/2017
89233P7E0	13255	TOYOTA CREDIT CORPORATION		02/19/2013	5,000,000 00	4,999,110 00	5,000,000 00	1 375	Aa3	1 375	284	01/10/2018
94988J5A1	13476	WELLS FARGO & COMPANY		01/29/2016	1,500,000 00	1,499,163 00	1,499,822 46	1 650	Aa2	1 665	296	01/22/2018

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Corporate Bonds - Coupon</b>												
90331HMU4	13478	US BANK NA CINCINNATI		02/01/2016	5,000,000 00	4,998,655 00	5,001,037 60	1 450	A1	1 424	303	01/29/2018
459200HZ7	13390	IBM CORPORATION		02/06/2015	2,500,000 00	2,496,530 00	2,497,846 64	1 125	Aa3	1 229	311	02/06/2018
14912L5P2	13599	CATERPILLAR		03/27/2017	3,000,000 00	2,990,793 00	2,990,781 74	1 300	A3	1 639	334	03/01/2018
532457BK3	13600	Eli Lilly & Co		03/29/2017	2,500,000 00	2,497,075 00	2,497,365 96	1 250	A2	1 366	334	03/01/2018
36962G6W9	13334	GE CAPITAL		03/20/2014	5,000,000 00	5,010,835 00	5,001,156 10	1 625	A1	1 601	366	04/02/2018
46625HJL5	13402	JPMORGAN SECURITIES		04/13/2015	5,000,000 00	4,998,470 00	5,001,743 88	1 625	A3	1 593	409	05/15/2018
713448BH0	13375	PEPICO INC		11/20/2014	2,500,000 00	2,605,402 50	2,592,971 68	5 000	A1	1 702	426	06/01/2018
06050TMC3	13593	BANK OF AMERICA CORP		01/31/2017	2,500,000 00	2,506,377 50	2,501,839 67	1 750	A1	1 686	430	06/05/2018
48125LRF1	13587	JPMORGAN SECURITIES		01/17/2017	3,000,000 00	2,996,253 00	2,989,786 09	1 450	Aa3	1 685	538	09/21/2018
06050TME9	13534	BANK OF AMERICA CORP		07/19/2016	2,370,000 00	2,382,885 69	2,393,702 65	2 050	A1	1 443	615	12/07/2018
037833BQ2	13487	APPLE INC		02/23/2016	2,000,000 00	2,007,920 00	1,999,785 41	1 700	Aa1	1 706	692	02/22/2019
30231GAP7	13495	EXXON MOBIL CORPORATION		03/04/2016	2,500,000 00	2,504,297 50	2,503,075 21	1 708	Aaa	1 642	699	03/01/2019
713448DJ4	13566	PEPICO INC		10/06/2016	3,000,000 00	2,977,425 00	2,999,623 05	1 350	A1	1 355	916	10/04/2019
46625HKA7	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000 00	2,508,607 50	2,492,749 30	2 250	A3	2 360	1,027	01/23/2020
64952WCE1	13533	NEW YORK LIFE GL		07/15/2016	3,000,000 00	2,952,846 00	3,043,764 03	2 000	Aaa	1 623	1,473	04/13/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000 00	4,897,110 00	4,995,941 98	2 100	A2	2 120	1,577	07/26/2021
<b>Subtotal and Average</b>			<b>78,888,587.20</b>		<b>83,370,000.00</b>	<b>83,473,233.19</b>	<b>83,635,801.25</b>			<b>1.503</b>	<b>475</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
89233GS56	13545	TOYOTA CREDIT CORPORATION		08/10/2016	5,000,000 00	4,994,583 59	4,994,583 59	1 130	P-1	1 173	34	05/05/2017
<b>Subtotal and Average</b>			<b>4,992,196.06</b>		<b>5,000,000.00</b>	<b>4,994,583.59</b>	<b>4,994,583.59</b>			<b>1.173</b>	<b>34</b>	
<b>Supranationals</b>												
45905UVC5	13482	WORLD BANK		02/26/2016	5,000,000 00	4,980,880 00	5,000,000 00	1 350	Aaa	1 350	696	02/26/2019
459058FC2	13500	WORLD BANK		04/26/2016	5,000,000 00	4,960,985 00	5,000,000 00	1 250	Aaa	1 250	755	04/26/2019
459058FC2	13502	WORLD BANK		04/26/2016	5,000,000 00	4,960,985 00	5,000,000 00	1 250	Aaa	1 250	755	04/26/2019
459058FB4	13511	WORLD BANK		05/09/2016	3,880,000 00	3,878,486 80	3,879,322 73	1 300	Aaa	1 309	755	04/26/2019
<b>Subtotal and Average</b>			<b>18,879,309.97</b>		<b>18,880,000.00</b>	<b>18,781,336.80</b>	<b>18,879,322.73</b>			<b>1.289</b>	<b>739</b>	
<b>Total and Average</b>			<b>480,411,732.03</b>		<b>483,632,567.93</b>	<b>480,612,023.43</b>	<b>483,792,157.09</b>			<b>1.402</b>	<b>808</b>	



CITY POOLED PORTFOLIO

Portfolio Management

Portfolio Details - Cash

March 31, 2017

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		15,859.44	15,859.44				0
				Subtotal		15,859.44	15,859.44				
		Total Cash and Investments	480,411,732.03		483,632,567.93	480,627,882.87	483,808,016.53			1.402	808
						Cash	2,851,590.47				
						Accrued Interest	1,575,592.79				
						Total	485,055,066.13				

## COMPLIANCE REPORT

### Pooled Investment Portfolio

As of 03/31/2017

	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	2.55%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Municipal Bonds	5.46%	100%	In compliance	Aa2/Aa3/A1/A2	A or better	In compliance	In compliance
US Treasury Securities	3.08%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	17.27%	30%	In compliance	Aaa/Aa1/Aa2/Aa3/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	58.62%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	3.88%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Commercial Paper	1.03%	100%	In compliance	P-1 (Short-term)	P-1 (Short-term)	In compliance	In compliance
LAIF	7.52%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	<u>0.59%</u>	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

Portfolio Value	485,055,066
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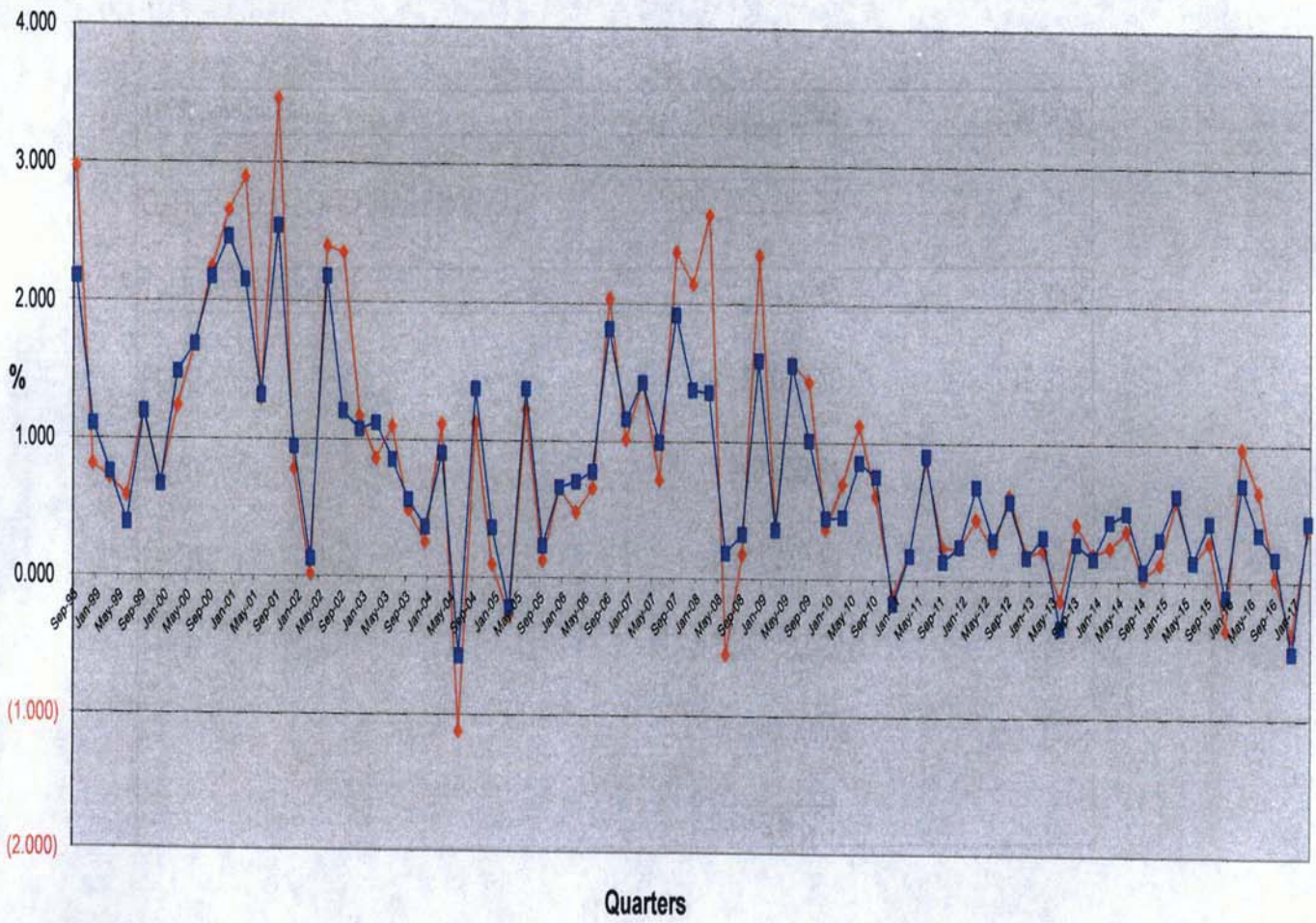
INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POOL PORTFOLIO

	<u>March 31, 2017</u>	
	Market Value	% of Total
FHLB	49,796,193.63	10.27%
FHLMC	81,344,120.75	16.77%
FNMA	75,540,029.84	15.57%
FFCB	76,722,033.20	15.82%
Total Fed Agencies	283,402,377.42	58.43%
OTHER PORTFOLIO INVESTMENTS	<u>201,652,688.71</u>	41.57%
Total Investments	485,055,066.13 *	100.00%

note \* Includes Cash in Bank and Accrued Interest Receivable

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

—●— Index return  
—■— Pooled Portfolio return



CELEBRATING 10 YEARS OF INVESTMENT SERVICES



**Pooled Portfolio - Total Return Performance**

		<b>ML 1-3 Index Corp/Gov</b>	<b>Pooled Portfolio</b>
<b>2003</b>	Annual	2.717	2.931
<b>2004</b>	Annual	1.226	2.090
<b>2005</b>	Annual	1.746	2.073
<b>2006</b>	Annual	4.195	4.474
<b>2007</b>	Annual	6.706	5.736
<b>2008</b>	Annual	4.649	3.474
<b>2009</b>	Annual	3.784	3.398
<b>2010</b>	Annual	2.322	1.806
<b>2011</b>	Annual	1.540	1.490
<b>2012</b>	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
<b>2013</b>	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
<b>2014</b>	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
<b>2015</b>	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
<b>2016</b>	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
<b>2017</b>	1st quarter	0.393	0.440

**Effective Yield**

**Fiscal YTD**

Pooled Portfolio effective yield	<b>1.27%</b>
State Treasurer's LAIF yield	0.69%
2 Year Average US Treasury yield	0.98%



## II. Capital Endowment Portfolio





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

Vicken Erganian  
City Treasurer

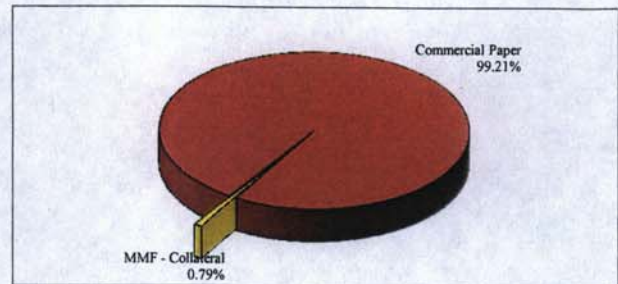
March 2017

**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 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 03/31/2017**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	15,134	0.79%
Commercial Paper	1,897,887	99.21%
<b>TOTALS:</b>	<b>1,913,021</b>	<b>100.00%</b>
Accrued Interest Receivable	14	
<b>GRAND TOTAL:</b>	<b>1,913,035</b>	



**PORTFOLIO LIQUIDITY AS OF 03/31/2017**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	15,134	0.79%
31 days - 1 Year	1,900,000	99.21%
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>1,915,134</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Mar-17	Feb-17	Jan-17	Dec-16	Nov-16	Oct-16
Month-End Mkt Value	1,913,035	1,919,596	1,917,844	1,915,906	1,913,972	1,912,106
Modified Duration	0.09	0.18	0.25	0.33	0.42	0.50
Weighted Average Maturity	0.09	0.18	0.25	0.33	0.42	0.50
Current Book Yield to Maturity	1.203%	1.200%	1.200%	1.199%	1.199%	1.199%
Effective Yield - Year to Date	1.090%	1.080%	1.070%	1.050%	1.020%	0.980%
Interest Earned	14	15	17	15	15	14
Fiscal Year To Date Interest Earned	1,406	1,392	1,376	1,359	1,344	1,330
Fair Value Change Gain/(Loss)	-	-	-	-	-	-
Fiscal Year To Date change in fair value	-	-	-	-	-	-
Total Fiscal YTD earnings	1,406	1,392	1,376	1,359	1,344	1,330



**CAPITAL ENDOWMENT**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 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>Collateralized Money Market</b>												
SYS13057	13057	EAST WEST BANK			15,133.67	15,133.67	15,133.67	0.950		0.950	1	
		<b>Subtotal and Average</b>	<b>18,698.19</b>		<b>15,133.67</b>	<b>15,133.67</b>	<b>15,133.67</b>			<b>0.950</b>	<b>1</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
89233GS56	13546	TOYOTA CREDIT CORPORATION		08/10/2016	1,900,000.00	1,897,886.91	1,897,886.91	1.160	P-1	1.205	34	05/05/2017
		<b>Subtotal and Average</b>	<b>1,896,955.50</b>		<b>1,900,000.00</b>	<b>1,897,886.91</b>	<b>1,897,886.91</b>			<b>1.205</b>	<b>34</b>	
		<b>Total and Average</b>	<b>1,915,653.68</b>		<b>1,915,133.67</b>	<b>1,913,020.58</b>	<b>1,913,020.58</b>			<b>1.203</b>	<b>34</b>	
					<b>Accrued Interest</b>	<b>14.37</b>						
					<b>Total</b>	<b>1,913,034.95</b>						

## COMPLIANCE REPORT

Capital Endowment Portfolio  
As of 03/31/2017

	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 Commercial Paper	0.79%	100%	In compliance	102% Collateral P-1 (Short-term)	102% Collateral P-1 (Short-term)	In compliance	In compliance
	99.21%	100%	In compliance			In compliance	In compliance
	100.00%						

Portfolio Value	1,913,035
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE CAPITAL ENDOWMENT PORTFOLIO

	<u>March 31, 2017</u>	
	Market Value	% of Total
Toyota Credit Corp (Commercial Paper)	1,897,886.91	99.21%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	-	0.00%
OTHER PORTFOLIO INVESTMENTS	15,148.04	0.79%
Total Investments	1,913,034.95 *	100.00%

note \* Includes Accrued Interest Receivable





### III. Power Reserve Portfolio



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

Vicken Erganian  
City Treasurer

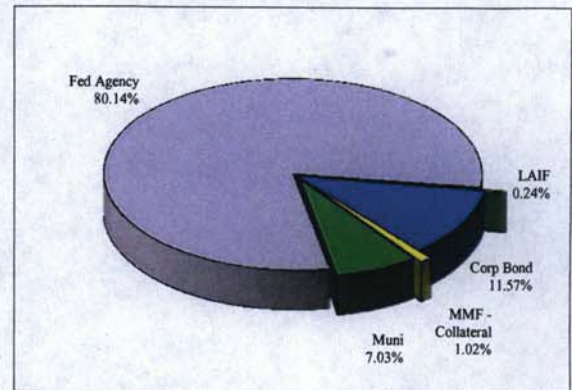
March 2017

**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 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 03/31/2017**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	699,936	1.02%
Municipal Bonds	4,822,062	7.03%
Federal Agencies	54,961,987	80.14%
L.A.I.F.	167,150	0.24%
Corporate Bonds	7,932,997	11.57%
<b>TOTALS:</b>	<b>68,584,132</b>	<b>100.00%</b>
Accrued Interest Receivable	316,228	
<b>GRAND TOTAL:</b>	<b>68,900,360</b>	



**PORTFOLIO LIQUIDITY AS OF 03/31/2017**

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	867,086	1.23%
31 days - 1 Year	2,500,000	3.55%
1 - 2 Years	3,500,000	4.98%
2 - 3 Years	1,960,000	2.79%
3 - 4 Years	9,600,000	13.65%
4 - 5 Years	30,900,000	43.94%
Over 5 Years	21,000,000	29.86%
<b>TOTAL:</b>	<b>70,327,086</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Mar-17	Feb-17	Jan-17	Dec-16	Nov-16	Oct-16
Month-End Market Value	68,900,360	68,768,459	68,401,722	68,329,762	68,444,302	69,742,871
Modified Duration	4.65	4.73	4.81	4.85	4.93	5.03
Weighted Average Maturity	5.04	5.13	5.22	5.26	5.36	5.45
Current Book Yield to Maturity	1.811%	1.811%	1.813%	1.799%	1.800%	1.802%
Effective Yield - Year to Date	1.780%	1.780%	1.750%	1.750%	1.740%	1.720%
Interest Earned	105,651	105,470	105,583	105,610	105,558	105,464
Fiscal Year To Date Interest Earned	939,163	833,512	728,042	622,459	516,849	411,291
Fair Value Change Gain/(Loss)	26,250	261,266	(33,623)	(220,150)	(1,404,127)	(328,504)
Fiscal Year To Date change in fair value	(1,872,155)	(1,898,405)	(2,159,672)	(2,126,049)	(1,905,899)	(501,772)
Total Fiscal YTD Earnings	(932,992)	(1,064,893)	(1,431,630)	(1,503,590)	(1,389,050)	(90,481)

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>LAIF</b>												
SYS6184	6184	Local Agency Investment Fund			167,150.25	167,150.25	167,150.25	0.840		0.840	1	
<b>Subtotal and Average</b>			<b>167,150.25</b>		<b>167,150.25</b>	<b>167,150.25</b>	<b>167,150.25</b>			<b>0.840</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13066	13066	EAST WEST BANK			699,935.65	699,935.65	699,935.65	0.950		0.950	1	
<b>Subtotal and Average</b>			<b>699,935.65</b>		<b>699,935.65</b>	<b>699,935.65</b>	<b>699,935.65</b>			<b>0.950</b>	<b>1</b>	
<b>Municipal Bonds</b>												
702282ND2	13335	PASADENA UNIFIED SCH DIST GO B		03/21/2014	1,000,000.00	1,006,480.00	1,001,222.41	1.861	Aa2	1.780	579	11/01/2018
624454LA0	13221	MT VIEW LOS ALTOS HS GO BONDS		10/18/2012	1,960,000.00	1,957,922.40	1,960,000.00	2.084	Aaa	2.084	852	08/01/2019
54465AGS5	13553	LA County Redevelopment TABs		08/25/2016	2,000,000.00	1,857,660.00	1,969,427.95	2.375	Aa3	2.560	3,440	09/01/2026
<b>Subtotal and Average</b>			<b>4,930,553.91</b>		<b>4,960,000.00</b>	<b>4,822,062.40</b>	<b>4,930,650.36</b>			<b>2.212</b>	<b>1,830</b>	
<b>Federal Agency Issues - Coupon</b>												
3135G0N66	13551	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,935,585.00	5,000,000.00	1.400	Aaa	1.400	1,241	08/24/2020
3130A6MH7	13448	Federal Home Loan Bank		10/28/2015	4,600,000.00	4,584,373.80	4,600,000.00	1.720	Aaa	1.720	1,306	10/28/2020
3130A7QK4	13503	Federal Home Loan Bank		04/26/2016	5,000,000.00	4,864,035.00	5,000,000.00	1.700	Aaa	1.700	1,486	04/26/2021
3133EF5T0	13505	Federal Farm Credit Bank		05/03/2016	5,000,000.00	4,904,535.00	5,000,000.00	1.700	Aaa	1.700	1,493	05/03/2021
3130A8EN9	13518	Federal Home Loan Bank		06/14/2016	5,500,000.00	5,406,164.50	5,500,000.00	1.640	Aaa	1.640	1,535	06/14/2021
3133EGQP3	13555	Federal Farm Credit Bank		08/26/2016	5,000,000.00	4,871,915.00	4,995,600.56	1.440	Aaa	1.461	1,598	08/16/2021
3134G9X44	13547	FED HOME LOAN MORTGAGE CORP		08/25/2016	5,000,000.00	4,819,695.00	5,000,000.00	1.625	Aaa	1.625	1,607	08/25/2021
3133EGSH9	13560	Federal Farm Credit Bank		09/01/2016	2,400,000.00	2,317,876.80	2,398,940.00	1.460	Aaa	1.470	1,614	09/01/2021
3133EGMD4	13529	Federal Farm Credit Bank		07/18/2016	5,000,000.00	4,777,525.00	5,000,000.00	2.070	Aaa	2.070	2,665	07/18/2024
3133EGFB6	13519	Federal Farm Credit Bank		06/16/2016	6,000,000.00	5,808,942.00	6,000,000.00	2.360	Aaa	2.360	2,998	06/16/2025
3133EF5W3	13507	Federal Farm Credit Bank		05/04/2016	3,000,000.00	2,933,250.00	3,000,000.00	2.650	Aaa	2.650	3,320	05/04/2026
3133EGNV3	13537	Federal Farm Credit Bank		07/27/2016	5,000,000.00	4,738,090.00	5,000,000.00	2.250	Aaa	2.250	3,404	07/27/2026
<b>Subtotal and Average</b>			<b>56,494,492.01</b>		<b>56,500,000.00</b>	<b>54,961,987.10</b>	<b>56,494,540.56</b>			<b>1.834</b>	<b>2,013</b>	
<b>Corporate Bonds - Coupon</b>												
459200HZ7	13391	IBM CORPORATION		02/06/2015	2,500,000.00	2,496,530.00	2,497,846.64	1.125	Aa3	1.229	311	02/06/2018
06050TMC3	13594	BANK OF AMERICA CORP		01/31/2017	2,500,000.00	2,506,377.50	2,501,839.67	1.750	A1	1.686	430	06/05/2018
594918BP8	13541	Microsoft Corporation		08/08/2016	3,000,000.00	2,923,284.00	2,997,257.75	1.550	Aaa	1.572	1,590	08/08/2021
<b>Subtotal and Average</b>			<b>7,996,881.32</b>		<b>8,000,000.00</b>	<b>7,926,191.50</b>	<b>7,996,944.06</b>			<b>1.500</b>	<b>828</b>	

POWER RESERVE FUND  
Portfolio Management  
Portfolio Details - Investments  
March 31, 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	70,289,013.14		70,327,085.90	68,577,326.90	70,289,220.88			1.811	1,841



**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Cash**  
**March 31, 2017**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		<b>Average Balance</b>	0.00	Accrued Interest at Purchase		6,805.56	6,805.56				0
				Subtotal		6,805.56	6,805.56				
		<b>Total Cash and Investments</b>	<b>70,289,013.14</b>		<b>70,327,085.90</b>	<b>68,584,132.46</b>	<b>70,296,026.44</b>			<b>1.811</b>	<b>1,841</b>
				Accrued Interest		316,227.71					
				<b>Total</b>		<b>68,900,360.17</b>					

### COMPLIANCE REPORT

Power Reserve Portfolio  
As of 03/31/2017

	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	1.02%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Municipal Bonds	7.03%	100%	In compliance	Aaa/Aa2/Aa3	A or better	In compliance	In compliance
Corporate Bonds	11.57%	30%	In compliance	Aaa/Aa3/A1	A or better	In compliance	In compliance
Federal Agency Issues	80.14%	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	68,900,360
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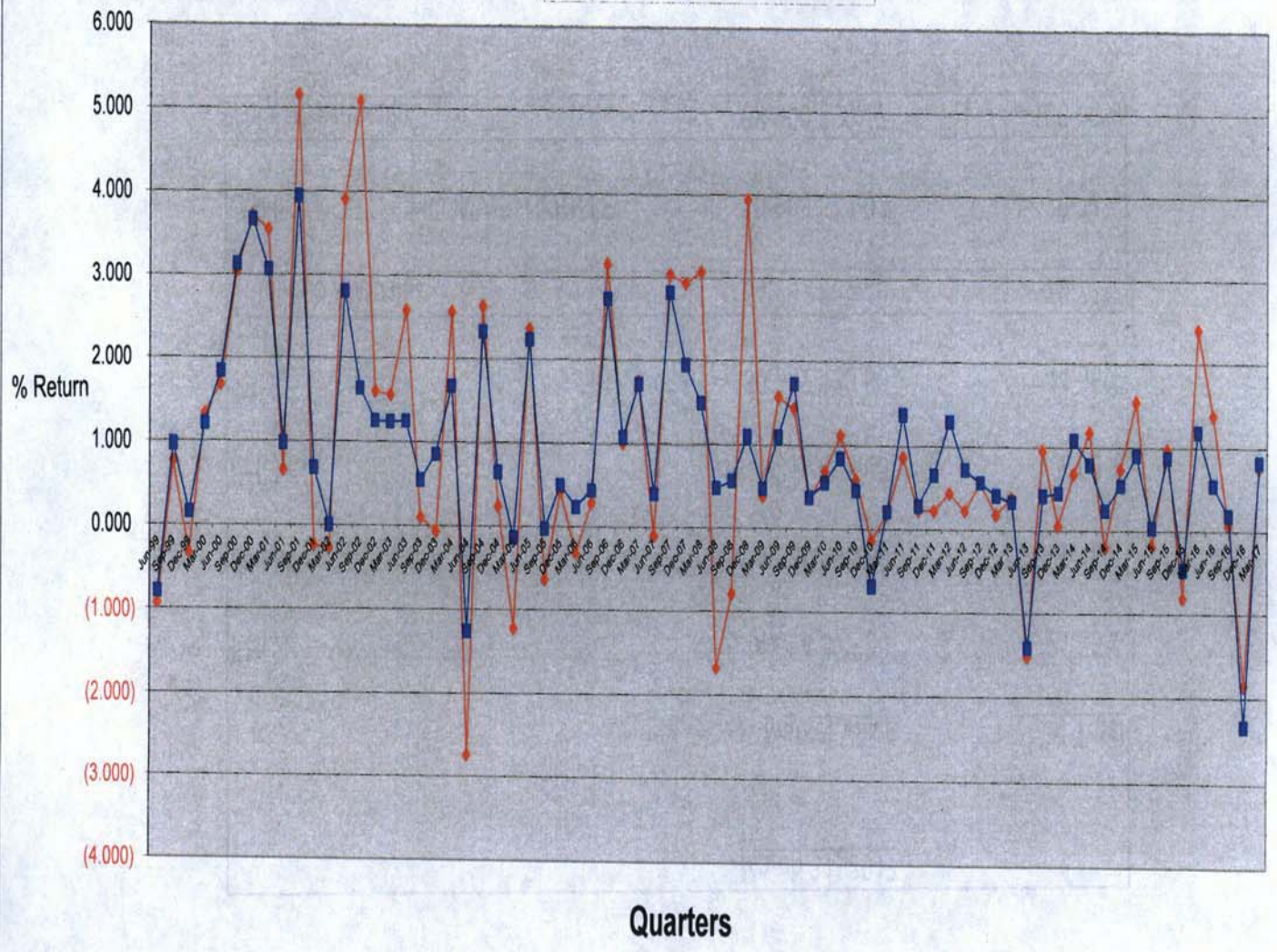
INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POWER RESERVE PORTFOLIO

	<u>March 31, 2017</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	14,854,573.30	21.56%
FNMA	4,935,585.00	7.16%
FHLMC	4,819,695.00	7.00%
FFCB	30,352,133.80	44.05%
Total Fed Agencies	54,961,987.10	79.77%
OTHER PORTFOLIO INVESTMENTS	13,938,373.07	20.23%
Total Investments	68,900,360.17 *	100.00%

note \* Includes Accrued Interest Receivable

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

—●— Index Return    —■— Power Reserve Portfolio



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**Power Reserve Portfolio - Total Return performance**

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

<b>Effective Yield</b>	<b>Fiscal YTD</b>
Power Reserve effective yield	<b>1.78%</b>
State Treasurer's LAIF yield	0.69%
5 Year Average Treasury yield	1.55%

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





## IV. Miscellaneous Portfolios

**Miscellaneous Funds**  
**March 31, 2017**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>City of Pasadena-Housing Succesor Agency</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	\$2,131,005.93	\$2,131,005.93	\$2,131,005.93
LAIF	0.840%	4/1/2017	<u>\$1.37</u>	<u>\$1.37</u>	<u>\$1.37</u>
Weighted Average Maturity = 1 day			<u>\$2,131,007.30</u>	<u>\$2,131,007.30</u>	<u>\$2,131,007.30</u>
<b><u>2002 Electric Revenue Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	\$105,054.43	\$105,054.43	\$105,054.43
FHLB 3130A6MH7	1.720%	10/28/2020	\$425,000.00	\$425,000.00	\$423,556.28
FNMA 3136G3NL5	1.625%	5/25/2021	<u>\$4,800,000.00</u>	<u>\$4,800,000.00</u>	<u>\$4,674,825.60</u>
Weighted Average Maturity = 4.02			<u>\$5,330,054.43</u>	<u>\$5,330,054.43</u>	<u>\$5,203,436.31</u>
<b><u>2008B Prepayment Account (Capital Project Expenditures)</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	<u>\$123,682.14</u>	<u>\$123,682.14</u>	<u>\$123,682.14</u>
Weighted Average Maturity = 1 day			<u>\$123,682.14</u>	<u>\$123,682.14</u>	<u>\$123,682.14</u>
<b><u>Annandale Assessment District</u></b>					
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 = 23.44					
<b><u>2010A Water Revenue Project Fund</u></b>					
LAIF	0.840%	4/1/2017	<u>\$689.34</u>	<u>\$689.34</u>	<u>\$689.34</u>
Weighted Average Maturity = 1 day			<u>\$689.34</u>	<u>\$689.34</u>	<u>\$689.34</u>

**Miscellaneous Funds**  
**March 31, 2017**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2010B Water Revenue Project Fund</u></b>					
LAIF	0.840%	4/1/2017	\$1,492.99	\$1,492.99	\$1,492.99
Weighted Average Maturity = 1 day			<u>\$1,492.99</u>	<u>\$1,492.99</u>	<u>\$1,492.99</u>
<b><u>2012A Electric Parity Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	\$24,072.25	\$24,072.25	\$24,072.25
FHLB 3130A6MH7	1.720%	10/28/2020	\$1,265,000.00	\$1,265,000.00	\$1,260,702.80
Weighted Average Maturity = 3.51			<u>\$1,289,072.25</u>	<u>\$1,289,072.25</u>	<u>\$1,284,775.05</u>
<b><u>2013A Electric Parity Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	\$228,366.66	\$228,366.66	\$228,366.66
FHLB 3130A6MH7	1.720%	10/28/2020	\$100,000.00	\$100,000.00	\$99,660.30
FNMA 3136G3A70	1.500%	7/27/2021	\$8,000,000.00	\$8,000,000.00	\$7,809,952.00
Weighted Average Maturity = 4.20			<u>\$8,328,366.66</u>	<u>\$8,328,366.66</u>	<u>\$8,137,978.96</u>
<b><u>2013A Electric Project</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	\$954.35	\$954.35	\$954.35
LAIF	0.840%	4/1/2017	\$7,575.07	\$7,575.07	\$7,575.07
Weighted Average Maturity = 1 day			<u>\$8,529.42</u>	<u>\$8,529.42</u>	<u>\$8,529.42</u>
<b><u>Painted Hills Contract</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	\$301,940.14	\$301,940.14	\$301,940.14
Weighted Average Maturity = 1 day			<u>\$301,940.14</u>	<u>\$301,940.14</u>	<u>\$301,940.14</u>

**Miscellaneous Funds**  
**March 31, 2017**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>HUD Section 108</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	<u>\$6,040,705.66</u>	<u>\$6,040,705.66</u>	<u>\$6,040,705.66</u>
Weighted Average Maturity = 1 day			<u>\$6,040,705.66</u>	<u>\$6,040,705.66</u>	<u>\$6,040,705.66</u>
<b><u>2016A Electric Revenue Refending Project</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	\$22,571,761.15	\$22,571,761.15	\$22,571,761.15
FHLB 3130AAMC9	1.250%	1/17/2019	\$2,500,000.00	\$2,498,878.47	\$2,498,162.50
FHLMC 3134GAS47	1.500%	10/30/2019	\$2,500,000.00	\$2,500,000.00	\$2,498,067.50
World Bank 459058EV1	1.250%	7/26/2019	<u>\$2,500,000.00</u>	<u>\$2,485,436.05</u>	<u>\$2,482,095.00</u>
Weighted Average Maturity = 0.56			<u>\$30,071,761.15</u>	<u>\$30,056,075.67</u>	<u>\$30,050,086.15</u>
<b><u>2016A Electric Revenue Refending Reserve</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	\$5,054.78	\$5,054.78	\$5,054.78
FHLB 3136G3A70	2.050%	12/6/2021	<u>\$2,660,000.00</u>	<u>\$2,660,000.00</u>	<u>\$2,648,413.04</u>
Weighted Average Maturity = 4.68			<u>\$2,665,054.78</u>	<u>\$2,665,054.78</u>	<u>\$2,653,467.82</u>
<b><u>2016A Electric Revenue Refending Cost of Issuance</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	<u>\$26,602.93</u>	<u>\$26,602.93</u>	<u>\$26,602.93</u>
Weighted Average Maturity = 1 day			<u>\$26,602.93</u>	<u>\$26,602.93</u>	<u>\$26,602.93</u>
<b><u>Falls Creek Collateral</u></b>					
Money Mkt Collateralized (East West Bank)	0.950%	4/1/2017	<u>\$94,718.60</u>	<u>\$94,718.60</u>	<u>\$94,718.60</u>
Weighted Average Maturity = 1 day			<u>\$94,718.60</u>	<u>\$94,718.60</u>	<u>\$94,718.60</u>
<b>GRAND TOTAL:</b>			<u>\$57,474,512.79</u>	<u>\$57,458,827.31</u>	<u>\$57,119,947.81</u>

## V. Investments Held by Trustees



Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 3/31/2017

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	Pasadena Public Financing Authority <b>Interest Fund- Series 2016A Account #264433000</b>					
	First American Govt Obl Fd Cl D 31846V401	\$ 534,477 78	\$ 534,477 78	\$ 534,477 78	04/01/17	0 19%
	<b>Cost of Issuance- Series 2016A Account #264433003</b>					
	First American Govt Obl Fd Cl D 31846V401	\$ 8,372 14	\$ 8,372 14	\$ 8,372 14	04/01/17	0 19%
	<b>Total</b>	<b>542,849 92</b>	<b>542,849 92</b>	<b>542,849 92</b>		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2015A COPS Bond <b>Cost of Issuance-2015A Account #336963</b>					
	Cash Balance	\$ -	\$ -	\$ -	04/01/17	0 00%
	<b>COPS Base Rental-2015A Account #336964</b>					
	Cash Balance	\$ -	\$ -	\$ -	04/01/17	0 00%
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	\$ -	\$ -	\$ -	04/01/17	0 53%
	<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Tax Pension 2015AB Bond <b>Cost of Issuance-2015A Account #479229</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	\$ -	\$ -	\$ -	04/01/17	0 53%
	Cash Balance	\$ -	\$ -	\$ -	04/01/17	0 00%
	<b>Bond Fund-2015A POB Account #479226</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	\$ 96 65	\$ 96 65	\$ 96 65	04/01/17	0 53%
	Cash Balance	\$ -	\$ -	\$ -	04/01/17	0 00%
	<b>Bond Fund-2015A POB Account #479231</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	\$ 59 43	\$ 59 43	\$ 59 43	04/01/17	0 53%
	Cash Balance	\$ -	\$ -	\$ -	04/01/17	0 00%
	<b>Cost of Issuance-2015B Account #479694</b>					
Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	\$ -	\$ -	\$ -	04/01/17	0 53%	
Cash Balance	\$ -	\$ -	\$ -	04/01/17	0 00%	
	<b>Total</b>	<b>156 08</b>	<b>156 08</b>	<b>156 08</b>		
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	2013 Rose Bowl Pasadena PFA Lease Revenue Bonds <b>Interest Fund (S815431)</b>					
	Fidelity Instl Mm Fds Government I CUSIP 316175108	0 37	0 37	0 37	04/01/17	0 43%
	<b>Project Fund (S815433)</b>					
	Fidelity Instl Mm Fds Government I CUSIP 316175108	32 33	32 33	32 33	04/01/17	0 40%
	<b>Total</b>	<b>32 70</b>	<b>32 70</b>	<b>32 70</b>		

**Schedule of Funds Held by Trustee**  
**CITY OF PASADENA**  
**For Period Ending 3/31/2017**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	Pasadena Water Revenue 2010AB					
Sabbir Hossain	<b>2010 A Parity Reserve Account #286245</b>					
(213) 630-6279	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	8 80	8 80	8 80	04/01/17	0 53%
Lena Chan	Federal Farm Credit Banks CUSIP 3133EFKY2	1,565,000 00	1,564,608 75	1,553,137 30	10/28/19	1 36%
(213)630-6253	<b>2010 B Parity Reserve Account #286248</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	1 74	1 74	1 74	04/01/17	0 53%
	Federal Farm Credit Banks CUSIP 3133EFKY2	300,000 00	299,925 00	297,726 00	10/28/19	1 36%
	<b>2010 A Debt Service Fund Account #286295</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	56 62	56 62	56 62	04/01/17	0 53%
	<b>Total</b>	<b>1,865,067 16</b>	<b>1,864,600 91</b>	<b>1,850,930 46</b>		
US Bank	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
Ilse Vlach	<b>Interest Fund (S631591)</b>					
(213) 615-6051	Fidelity Instl Mm Fds Government I CUSIP 316175108	296 67	296 67	296 67	04/01/17	0 41%
Adriana Marshall	Cash	-	-	-	04/01/17	0 00%
(213) 615-6071	<b>Principal Fund (S631592)</b>					
	Fidelity Instl Mm Fds Government I CUSIP 316175108	80 08	80 08	80 08	04/01/17	0 41%
	<b>Bond Reserve Fund (S631593)</b>					
	Federal Home Loan Bank Funds CUSIP 3130A8KV4	5,000,000 00	5,000,000 00	4,872,450 00	06/27/24	2 20%
	Federal Farm Credit Bank CUSIP 3133EGKV6	5,500,000 00	5,500,000 00	5,257,395 00	07/12/27	2 50%
	Federal Home Loan Bank CUSIP 3130A8M42	5,000,000 00	5,000,000 00	4,584,600 00	07/18/28	2 68%
	Fidelity Instl Mm Fds Government I CUSIP 316175108	226,892 52	226,892 52	226,892 52	04/01/17	0 43%
	Cash	-	-	-	04/01/17	0 00%
	<b>Total</b>	<b>15,727,269 27</b>	<b>15,727,269 27</b>	<b>14,941,714 27</b>		
Wells Fargo Bank	PPFA(Paseo Colorado Parking Facilities) 2008					
Tracy Mason	<b>Bond Fund Account #23200100</b>					
(213)253-7536	Well Fargo Advantage Government Money Market Service	-	-	-	04/01/17	0 01%
Mevelyn Hill	Cash	15,157 39	15,157 39	15,157 39	04/01/17	0 00%
(213)253-7524	<b>Reserve Fund Account #23200101</b>					
<a href="mailto:Tracy.Mason@wellsfargo.com">Tracy.Mason@wellsfargo.com</a>	Fed Natl Mtg Assn CUSIP 3136G3TF2	2,000,000 00	2,000,000 00	1,970,940 00	12/30/19	1 22%
	<b>Cost of Issuance Fund Account #23200103</b>					
	Well Fargo Advantage Government Money Market Service	-	-	-	04/01/17	0 00%
	<b>Total</b>	<b>2,015,157 39</b>	<b>2,015,157 39</b>	<b>1,986,097 39</b>		

Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 3/31/2017

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2008C COPS <b>Reserve Account #281635</b> Federal Farm Credit Banks CUSIP 3133EFKY2 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Base Rental Fund #281744</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance <b>Interest Fund #281748</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Total</b>	  4,835,000 00 115,721 11  0 00 87 83  -	  4,833,791 25 115,721 11  0 00 87 83  -	  4,798,350 70 115,721 11  0 00 87 83  -	  10/28/19 04/01/17  04/01/17 04/01/17  04/01/17	  1 36% 0 53%  0 53% 0 00%  0 53%
		4,950,808 94	4,949,600 19	4,914,159 64		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2008B COPS <b>Cost of Issuance Fund #281739</b> Cash <b>Interest Fund #281740</b> Goldman Sachs Fin Sq Pr Oblig #462 CUSIP X9USDGSP7 <b>Base Rental Fund #281742</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Reserve Fund #281207</b> Federal National Mortgage Association CUSIP 3136G4DJ9 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Total</b>	  - - - - 1,230,000 00 37,685 98 1,267,685 98	  - - - - 1,230,000 00 37,685 98 1,267,685 98	  - - - - 1,192,472 70 37,685 98 1,230,158 68	  04/01/17 04/01/17 04/01/17 04/01/17 09/30/21 04/01/17	  0 00% 0 53% 0 53% 0 53% 1 51% 0 53%
		1,267,685 98	1,267,685 98	1,230,158 68		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena 2008A COPS <b>Base Rental Fund #281732</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance <b>Interest Fund #281733</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Letter of Credit #281734</b> Bank of America CUS S86494570 <b>Total</b>	  - 0 00 - - 1 00	  - 0 00 - - 1 00	  - 0 00 - - 1 00	  04/01/17 04/01/17 04/01/17 03/31/15	  0 53% 0 00% 0 53% 0 00%
		1 00	1 00	1 00		

Schedule of Funds Held by Trustee  
 CITY OF PASADENA  
 For Period Ending 3/31/2017

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Electric Revenue 2008 <b>Bond Fund Account #281628</b> Financial Guaranty Insurance Policy#D-2008-49 issued by Assured Guaranty on 2/14/08 CUSIP S86965710	1 00	1 00	1 00	06/01/37	0 00%
	<b>Total</b>	<b>1 00</b>	<b>1 00</b>	<b>1 00</b>		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Water Revenue 2007 <b>Debt Service Fund Account #281661</b> FSA Insurance Policy #208502=N \$21,500,000 Due 6/1/36 <b>Party Reserve Account #281662</b> FSA Investment Agmt#00883-A Cus S86881430 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	1 00 1,289,550 51 20 13	1 00 1,289,550 51 20 13	1 00 1,289,550 51 20 13	06/01/36 05/29/36 04/01/17	0 00% 5 20% 0 53%
	<b>Total</b>	<b>1,289,571 64</b>	<b>1,289,571 64</b>	<b>1,289,571 64</b>		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Conf Ctr 2006AB <b>Base Rent 2006A #281715</b> AMBAC Insurance Pol#25713BE for \$27,139,972 15 DTD 9/7/06 Due 2/1/23 Cus S86692630 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance <b>Reserve Fund #281722</b> Federal Natl Mtg Assn CUSIP 3135G0SY0 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Rebate Fund #281726</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance <b>Prepayment #281735</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	1 00 0 00 815 89 10,800,000 00 346,618 96 156,145 30 473 55 -	1 00 0 00 815 89 10,800,000 00 346,618 96 156,145 30 473 55 -	1 00 0 00 815 89 10,662,084 00 346,618 96 156,145 30 473 55 -	02/01/23 04/01/17 04/01/17 12/24/20 04/01/17 04/01/17 04/01/17 04/01/17	0 00% 0 53% 0 00% 1 60% 0 53% 0 53% 0 00% 0 00%
	<b>Total</b>	<b>11,304,054 70</b>	<b>11,304,054 70</b>	<b>11,166,138 70</b>		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena PFA 2006 Villa Parke/Fair Oaks/Lake Wash <b>Revenue Fund #280703</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	77 81	77 81	77 81	04/01/17	0 53%
	<b>Total</b>	<b>\$77 81</b>	<b>\$77 81</b>	<b>\$77 81</b>		

**Schedule of Funds Held by Trustee**  
**CITY OF PASADENA**  
**For Period Ending 3/31/2017**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	2006 Refundng Fair Oaks TABS <b>Reserve Fund #281116</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Special Fund #281118</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Total</b>	246,188 62 1 22 <b>\$246,189 84</b>	246,188 62 1 22 <b>\$246,189 84</b>	246,188 62 1 22 <b>\$246,189 84</b>	04/01/17 04/01/17	0 53% 0 53%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	2006 Rfndng Lake/Wash TABS <b>Expense Fund #281119</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Reserve Fund #281124</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Special Fund #281126</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Total</b>	30 51 82,249 94 0 10 <b>\$82,280 55</b>	30 51 82,249 94 0 10 <b>\$82,280 55</b>	30 51 82,249 94 0 10 <b>\$82,280 55</b>	04/01/17 04/01/17 04/01/17	0 53% 0 53% 0 53%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	2006 Villa/Parke TABS <b>Reserve Fund #281132</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Special Fund #281134</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Total</b>	8,828 22 3 02 <b>\$8,831 24</b>	8,828 22 3 02 <b>\$8,831 24</b>	8,828 22 3 02 <b>\$8,831 24</b>	04/01/17 04/01/17	0 53% 0 53%
US Bank Ilse Vlach (213)615-6051 Rima Dalal (213) 615-6071	Pasadena 2006 Variable & Lease Revenue Bonds <b>Interest Fund Account #51152 (\$84233)</b> Fidelity Treasury Port #695 CUSIP 316175504 Cash <b>Principal Fund Account (\$84234)</b> Fidelity Treasury Port #695 CUSIP 316175504 Cash <b>Bond Reserve Fund Account #51155 (\$8423.6)</b> Cash <b>Total</b>	- - 15,449 34 - - 15,449 34	- - 15,449 34 - - 15,449 34	- - 15,449 34 - - 15,449 34	04/01/17 04/01/17 04/01/17 04/01/17 04/01/17	0 00% 0 00% 0 37% 0 00% 0 00%
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253 (213)630-6253	Pasadena Water Revenue 2003 <b>Parity Reserve Account #281651</b> Federal National Mtg Assoc CUSIP 3136G3SJ5 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash <b>Total</b>	3,000,000 00 22,528 71 - <b>3,022,528 71</b>	2,998,500 00 22,528 71 - <b>3,021,028 71</b>	2,928,690 00 22,528 71 - <b>2,951,218 71</b>	06/30/21 04/01/17 04/01/17	1 50% 0 53% 0 00%



**Schedule of Funds Held by Trustee**  
**CITY OF PASADENA**  
**For Period Ending 3/31/2017**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	Pasadena Electric Revenue 2002 <b>Parity Reserve Account #281621 (2008,2009,2010,2012,2013)</b> MBIA Debt Service 2024-08-01 CUSIP S86808370 Maturity 08/01/2024	1 00	1 00	1 00	08/01/24	0 00%
	<b>Total Funds</b>	<b>\$1 00</b>	<b>\$1 00</b>	<b>\$1 00</b>		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253 <b>(In aggregate with 2006A, and 2008ABC COP reserve)</b>	COPS Parity Reserve Fund(2006A, and 2008ABC COP) <b>Certificate Reserve #281143</b> Federal Natl Mtg Assn CUSIP 3136G3SJ5 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	2,000,000 00 131,805 21	1,999,000 00 131,805 21	1,952,460 00 131,805 21	06/30/21 04/01/17	1 50% 0 53%
	<b>Total Funds</b>	<b>\$2,131,805 21</b>	<b>\$2,130,805 21</b>	<b>\$2,084,265 21</b>		
BNY Sabbir Hossain (213) 630-6279 Lena Chan (213)630-6253	93 Old Pasa Pkng Rfndng <b>Certificate Account #281145</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS <b>Reserve Fund #281147</b> Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Transam GIC #79165 \$2,238,536 00 ,Cus S86880400	104 67 155,578 39 -	104 67 155,578 39 0 00	104 67 155,578 39 0 00	04/01/17 04/01/17 04/01/17 1/1/18	0 53% 0 53% 0 00% 7 00%
	<b>Total</b>	<b>\$2,407,090 65</b>	<b>\$2,407,090 65</b>	<b>\$2,407,090 65</b>		
SCPPA Atif Haji Dato (213) 367-4668 Johnathan Delia (213)367-3073	SCPPA Investments <b>SCPPA Project Stabilization Fund</b> Fidelity Inst MMKT GOVT 57CUSIP X9USDFIN Cash Federal Home Loan Mtg Corp CUSIP 313397NA5 Federal Home Loan Mtg Corp CUSIP 3134G3Y79 Federal Home Loan Bank CUSIP 3130A9GW5 Federal Home Loan Mort Corp CUSIP 3134GASM7 Federal Farm Credit Banks CUSIP 3133EG5Q4 Federal Home Loan Mort Corp CUSIP 3134GA6H2 Federal Home Loan Mortgage Corp CUSIP 3134G9MX2 Federal Home Loan Mortgage Corp CUSIP 3134GA6M1 Federal Home Loan Mort Corp CUSIP 3134GASN5 Federal Home Loan Mort Corp CUSIP 3134GA5Y6	468,929 84 0 00 1,000,000 00 1,100,000 00 2,550,000 00 1,000,000 00 1,000,000 00 1,000,000 00 1,300,000 00 1,000,000 00 2,000,000 00 1,000,000 00	468,929 84 0 00 994,720 56 1,100,000 00 2,550,000 00 1,000,000 00 1,000,000 00 1,300,000 00 1,000,000 00 2,000,000 00 1,000,000 00	468,929 84 0 00 995,260 00 1,100,121 00 2,537,428 50 998,630 00 999,550 00 998,960 00 1,294,228 00 999,610 00 1,987,160 00 1,000,190 00	04/01/17 04/01/17 03/22/17 11/28/17 06/29/18 10/26/18 2/1/2019 2/28/2019 08/26/19 08/28/19 10/28/19 10/28/19	0 34% 0 00% 0 51% 1 00% 1 00% 0 75% 1 30% 1 38% 1 00% 1 50% 1 00% 1 00%
	<b>Total</b>	<b>\$13,418,929 84</b>	<b>\$13,413,650 40</b>	<b>\$13,380,067 34</b>		
	<b>TOTAL FUND BALANCE</b>	<b>60,295,839 97</b>	<b>60,286,385 53</b>	<b>59,097,283 17</b>		