

**City of Pasadena  
Quarterly Investment Report**

**Quarter Ending 03/31/2018**

**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

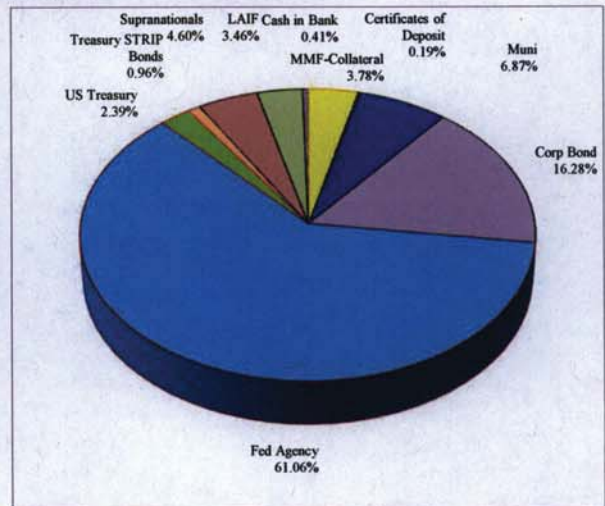
March 2018

**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 03/31/2018**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	19,407,500	3.78%
Certificates of Deposit	1,000,000	0.19%
Municipal Bonds	35,251,800	6.87%
Corporate Bonds	83,530,227	16.28%
Federal Agencies	313,309,495	61.06%
US Treasury Securities	12,242,924	2.39%
Treasury STRIP Bonds	4,914,645	0.96%
Supranationals	23,629,438	4.60%
LAIF	17,731,564	3.46%
Cash in Bank	2,114,056	0.41%
<b>TOTALS:</b>	<b>513,131,647</b>	<b>100.00%</b>
Accrued Interest Receivable	2,182,212	
<b>GRAND TOTAL:</b>	<b>515,313,860</b>	



**PORTFOLIO LIQUIDITY AS OF 03/31/2018**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	47,399,063	9.14%
31 days - 1 Year	85,870,000	16.56%
1 - 2 Years	142,500,000	27.47%
2 - 3 Years	167,375,000	32.27%
3 - 4 Years	40,015,000	7.72%
4 - 5 Years	35,500,000	6.84%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>518,659,063</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Mar-18	Feb-18	Jan-18	Dec-17	Nov-17	Oct-17
Month-End Market Value	515,313,860	518,301,728	517,167,509	502,992,352	482,179,972	481,900,881
Modified Duration	1.83	1.85	1.89	1.93	1.93	1.90
Weighted Average Maturity	1.91	1.92	1.96	1.99	2.00	1.97
Current Book Yield to Maturity	1.663%	1.628%	1.599%	1.561%	1.516%	1.487%
Effective Yield - Year to Date	1.520%	1.510%	1.480%	1.460%	1.450%	1.440%
Interest Earned	709,335	684,865	672,543	616,251	600,852	583,550
Fiscal Year To Date Interest Earned	5,642,117	4,932,782	4,247,916	3,575,373	2,959,123	2,358,270
Fair Value Change Gain/(Loss)	525,957	(756,949)	(2,330,141)	(313,573)	(1,213,877)	(557,696)
Fiscal Year To Date change in fair value	(4,620,481)	(5,146,438)	(4,389,489)	(2,059,348)	(1,745,775)	(531,897)
Total Fiscal YTD Earnings	1,021,636	(213,656)	(141,572)	1,516,025	1,213,348	1,826,373

**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
SYS864	864	Local Agency Investment Fund			17,731,563.62	17,731,563.62	17,731,563.62	1.590		1.590	1	
<b>LAIF</b>												
		Subtotal and Average	26,128,337.81		17,731,563.62	17,731,563.62				1.590	1	
<b>Collateralized Money Market</b>												
		Subtotal and Average	18,935,999.07		19,407,499.66	19,407,499.66				1.562	1	
<b>Municipal Bonds</b>												
5446466X5	13643	Los Angeles Unified School Dis		03/08/2018	4,260,000.00	4,259,744.40	4,260,000.00	1.850	Aa2	1.850	30	05/01/2018
91412GWU5	13398	UC CALIF REGENTS		03/25/2015	500,000.00	499,695.00	500,000.00	1.418	Aa2	1.686	44	05/15/2018
13063DAB4	13606	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,484,050.00	2,500,000.00	1.593	Aa3	1.593	365	04/01/2019
91412GL60	13524	UNIVERSITY OF CA REVENUE BONDS		06/30/2016	750,000.00	740,452.50	750,000.00	1.228	Aa3	1.228	409	05/15/2019
769036AY0	13610	RIVERSIDE CALIFORNIA POB		05/31/2017	1,500,000.00	1,482,210.00	1,494,928.73	1.625	AA-	1.921	426	06/01/2019
794881BQ4	13542	SALINAS CA ECON DEV REVENUE		08/15/2016	670,000.00	656,137.70	667,386.61	1.250	AA-	1.570	456	07/01/2019
798170AB2	13633	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	1,994,400.00	2,000,000.00	2.098	AA	2.097	487	08/01/2019
79730WBG4	13595	SAN DIEGO REDEVELOPMENT AGENCY		02/09/2017	5,000,000.00	4,943,750.00	4,979,340.02	1.625	AA	1.925	518	09/01/2019
80218YAC9	13539	Santa Fe Springs Community Dev		07/28/2016	880,000.00	863,596.80	878,358.84	1.375	A+	1.510	518	09/01/2019
696624CB9	13591	PALM DESERT CA REDEV AGY TABS		01/31/2017	2,500,000.00	2,481,525.00	2,488,087.41	2.000	A	2.329	548	10/01/2019
13063CSQ4	13554	STATE OF CALIFORNIA		08/26/2016	5,000,000.00	4,938,200.00	5,046,702.70	1.800	Aa3	1.320	731	04/01/2020
769036AZ7	13611	RIVERSIDE CALIFORNIA POB		05/31/2017	2,000,000.00	1,964,920.00	1,992,110.53	2.000	AA-	2.189	792	06/01/2020
794881BR2	13543	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	642,729.15	662,476.53	1.625	AA-	1.800	822	07/01/2020
212263AQ0	13620	Contra Costa County Redev Agcy		08/16/2017	750,000.00	733,822.50	746,526.06	1.750	A+	1.955	853	08/01/2020
798170AC0	13634	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	1,990,840.00	2,000,000.00	2.259	AA	2.259	853	08/01/2020
696624CC7	13592	PALM DESERT CA REDEV AGY TABS		01/31/2017	1,000,000.00	989,470.00	993,820.59	2.250	AA	2.510	914	10/01/2020
794881BS0	13544	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	631,636.95	659,869.12	1.750	AA-	2.000	1,187	07/01/2021
513802CE6	13540	Lancaster CA Redev Agcy		08/01/2016	500,000.00	481,420.00	501,970.00	2.125	AA	2.000	1,218	08/01/2021
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,473,200.00	2,500,000.00	2.367	Aa3	2.367	1,461	04/01/2022
		Subtotal and Average	34,666,996.77		35,640,000.00	35,251,800.00	35,621,577.14			1.891	612	
<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	474	07/19/2019
14042RGL9	13617	Capital One NA		07/19/2017	250,000.00	250,000.00	250,000.00	1.700		1.700	474	07/19/2019
2546726A1	13619	DISCOVER BANK		07/19/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	474	07/19/2019
02006L4D2	13616	ALLY BANK		07/20/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	477	07/22/2019

Data Updated FUNDSNAP 04/16/2018 11 16  
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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2018**

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>1.675</b>	<b>475</b>	
<b>Federal Agency Issues - Coupon</b>												
3134G73Q2	13456	FED HOME LOAN MORTGAGE CORP		10/27/2015	5,000,000.00	4,985,960.00	5,000,000.00	1.000	Aaa	1.000	117	07/27/2018
3134G9Q67	13532	FED HOME LOAN MORTGAGE CORP		07/27/2016	5,000,000.00	4,987,680.00	5,000,000.00	1.050	Aaa	1.050	117	07/27/2018
3134GAGF5	13559	FED HOME LOAN MORTGAGE CORP		09/13/2016	5,000,000.00	4,981,830.00	5,000,000.00	1.100	Aaa	1.100	165	09/13/2018
3136G2PF8	13457	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,973,670.00	5,000,000.00	1.125	Aaa	1.125	211	10/29/2018
3134GAK78	13566	FED HOME LOAN MORTGAGE CORP		01/25/2017	5,000,000.00	4,968,620.00	5,000,000.00	1.350	Aaa	1.350	299	01/25/2019
3133EFWX1	13475	Federal Farm Credit Bank		01/28/2016	5,000,000.00	4,969,825.00	5,000,000.00	1.270	Aaa	1.270	302	01/28/2019
3135G0J46	13488	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,957,190.00	5,000,000.00	1.250	Aaa	1.250	331	02/26/2019
3136G2P35	13443	FED NATIONAL MORTGAGE ASSN		09/30/2015	5,000,000.00	4,957,065.00	5,000,000.00	1.300	Aaa	1.300	362	03/29/2019
3135G0G23	13454	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,953,270.00	5,000,000.00	1.300	Aaa	1.300	393	04/29/2019
3133EF7L5	13512	Federal Farm Credit Bank		05/16/2016	5,000,000.00	4,943,045.00	5,000,000.00	1.170	Aaa	1.170	410	05/16/2019
3136G3MH5	13521	FED NATIONAL MORTGAGE ASSN		06/09/2016	3,820,000.00	3,779,072.52	3,819,850.55	1.250	Aaa	1.253	424	05/30/2019
3135G0K93	13523	FED NATIONAL MORTGAGE ASSN		06/28/2016	5,000,000.00	4,929,850.00	5,000,000.00	1.250	Aaa	1.250	453	06/28/2019
3134G9Q75	13531	FED HOME LOAN MORTGAGE CORP		07/26/2016	5,000,000.00	4,936,770.00	5,000,000.00	1.250	Aaa	1.250	481	07/26/2019
3134GAAP1	13548	FED HOME LOAN MORTGAGE CORP		08/23/2016	5,000,000.00	4,937,530.00	5,000,000.00	1.300	Aaa	1.300	509	08/23/2019
3135G0N41	13550	FED NATIONAL MORTGAGE ASSN		08/23/2016	5,000,000.00	4,932,345.00	5,000,000.00	1.250	Aaa	1.250	509	08/23/2019
3135G0P23	13557	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,931,905.00	5,000,000.00	1.250	Aaa	1.250	509	08/23/2019
3134GAFV5	13558	FED HOME LOAN MORTGAGE CORP		08/30/2016	10,000,000.00	9,858,840.00	10,000,000.00	1.300	Aaa	1.300	514	08/28/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3,000,000.00	2,957,516.00	3,000,000.00	1.500	Aaa	1.500	542	09/25/2019
3134GARV8	13568	FED HOME LOAN MORTGAGE CORP		10/28/2016	5,000,000.00	4,918,685.00	5,000,000.00	1.300	Aaa	1.300	572	10/25/2019
3133EFKY2	13455	Federal Farm Credit Bank		10/28/2016	5,000,000.00	4,930,715.00	5,000,000.00	1.360	Aaa	1.360	575	10/28/2019
3136G4EM1	13567	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,921,260.00	5,000,000.00	1.250	Aaa	1.250	575	10/28/2019
3136G2YA9	13492	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,929,450.00	5,000,000.00	1.400	Aaa	1.400	604	11/26/2019
3130AA4M7	13572	Federal Home Loan Bank		12/02/2016	5,000,000.00	4,932,395.00	5,000,000.00	1.500	Aaa	1.500	610	12/02/2019
3130A8FB4	13520	Federal Home Loan Bank		06/13/2016	5,000,000.00	4,887,030.00	5,000,000.00	1.350	Aaa	1.350	621	12/13/2019
3134GAYY4	13573	FED HOME LOAN MORTGAGE CORP		12/30/2016	5,000,000.00	4,912,080.00	5,000,000.00	1.500	Aaa	1.500	638	12/30/2019
3133EFXM4	13479	Federal Farm Credit Bank		02/03/2016	5,000,000.00	4,909,835.00	5,000,000.00	1.520	Aaa	1.520	673	02/03/2020
3133EGBL8	13513	Federal Farm Credit Bank		05/19/2016	5,000,000.00	4,881,180.00	5,000,000.00	1.370	Aaa	1.370	779	05/19/2020
3134G9GFB	13510	FED HOME LOAN MORTGAGE CORP		05/26/2016	3,750,000.00	3,665,460.00	3,750,000.00	1.500	Aaa	1.500	786	05/26/2020
3133EGSA4	13564	Federal Farm Credit Bank		09/29/2016	5,000,000.00	4,873,910.00	5,000,000.00	1.320	Aaa	1.320	876	08/24/2020
3135G0N66	13552	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,885,925.00	5,000,000.00	1.400	Aaa	1.400	876	08/24/2020
3136G3C5C	13556	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,868,335.00	5,000,000.00	1.400	Aaa	1.400	880	08/28/2020
3133EH4R1	13635	Federal Farm Credit Bank		12/28/2017	10,000,000.00	9,917,620.00	10,000,000.00	2.120	Aaa	2.120	911	09/28/2020
3133EGXU4	13565	Federal Farm Credit Bank		10/06/2016	5,000,000.00	4,863,830.00	5,000,000.00	1.370	Aaa	1.370	919	10/06/2020
3136G4PJ6	13621	FED NATIONAL MORTGAGE ASSN		10/13/2017	5,000,000.00	4,922,155.00	4,998,944.44	1.850	Aaa	1.859	926	10/13/2020
3130A6MH7	13447	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,905,700.00	5,000,000.00	1.720	Aaa	1.720	941	10/28/2020

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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2018**

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	13449	Federal Home Loan Bank		10/28/2015	4,000,000.00	3,924,560.00	4,000,000.00	1.720	Aaa	1.720	941	10/28/2020
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	3,210,000.00	3,149,459.40	3,210,000.00	1.720	Aaa	1.720	941	10/28/2020
3130ACL7	13622	Federal Home Loan Bank		10/30/2017	5,000,000.00	4,931,555.00	5,000,000.00	1.950	Aaa	1.950	949	11/05/2020
3134G9HL4	13509	FED HOME LOAN MORTGAGE CORP		05/25/2016	5,000,000.00	4,888,145.00	5,000,000.00	1.625	Aaa	1.625	969	11/25/2020
3133EGU37	13580	Federal Farm Credit Bank		12/14/2016	5,000,000.00	4,917,935.00	5,000,000.00	1.830	Aaa	1.830	988	12/14/2020
3130ACUL6	13630	Federal Home Loan Bank		12/14/2017	5,000,000.00	4,934,820.00	5,000,000.00	2.000	Aaa	2.000	988	12/14/2020
3130ACYL2	13631	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,943,745.00	5,000,000.00	2.100	Aaa	2.100	1,003	12/29/2020
3130ACYL2	13632	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,943,745.00	5,000,000.00	2.100	Aaa	2.100	1,003	12/29/2020
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5,000,000.00	4,815,415.00	5,000,000.00	1.330	Aaa	1.330	1,004	12/30/2020
3133EGMP7	13530	Federal Farm Credit Bank		07/19/2016	5,000,000.00	4,850,705.00	5,000,000.00	1.440	Aaa	1.440	1,024	01/19/2021
3130A8P80	13527	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,859,445.00	5,000,000.00	1.400	Aaa	1.400	1,024	01/19/2021
3130A8P80	13528	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,859,445.00	5,000,000.00	1.400	Aaa	1.400	1,024	01/19/2021
3136G4RB1	13636	FED NATIONAL MORTGAGE ASSN		01/26/2018	5,000,000.00	4,940,120.00	5,000,000.00	2.150	Aaa	2.150	1,031	01/26/2021
3133EGA28	13516	Federal Farm Credit Bank		05/17/2016	5,000,000.00	4,864,890.00	5,000,000.00	1.580	Aaa	1.580	1,053	02/17/2021
3130A7BT1	13483	Federal Home Loan Bank		02/26/2016	5,000,000.00	4,880,150.00	5,000,000.00	1.730	Aaa	1.734	1,062	02/26/2021
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,862,450.00	5,000,000.00	1.650	Aaa	1.650	1,065	03/01/2021
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,862,450.00	5,000,000.00	1.650	Aaa	1.650	1,065	03/01/2021
3134G9308	13549	FED HOME LOAN MORTGAGE CORP		08/25/2016	3,250,000.00	3,101,900.75	3,250,000.00	1.680	Aaa	1.680	1,242	08/25/2021
3133EGSH9	13561	Federal Farm Credit Bank		09/01/2016	2,600,000.00	2,478,902.40	2,599,111.67	1.460	Aaa	1.470	1,249	09/01/2021
3136G4D9	13562	FED NATIONAL MORTGAGE ASSN		09/30/2016	5,000,000.00	4,801,840.00	5,000,000.00	1.510	Aaa	1.510	1,278	09/30/2021
3136G4DJ9	13563	FED NATIONAL MORTGAGE ASSN		09/30/2016	2,500,000.00	2,400,920.00	2,500,000.00	1.510	Aaa	1.510	1,278	09/30/2021
3136G4EV1	13569	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,787,990.00	4,999,463.75	1.625	Aaa	1.628	1,306	10/28/2021
3133EHN58	13628	Federal Farm Credit Bank		11/03/2017	5,000,000.00	4,904,105.00	5,000,000.00	2.140	Aaa	2.140	1,310	11/01/2021
3130AAHCS	13582	Federal Home Loan Bank		12/22/2016	5,000,000.00	4,934,000.00	5,000,000.00	2.400	Aaa	2.400	1,361	12/22/2021
3133EHGS6	13604	Federal Farm Credit Bank		04/25/2017	5,000,000.00	4,844,505.00	5,000,000.00	2.030	Aaa	2.030	1,485	04/25/2022
3133EHN1	13612	Federal Farm Credit Bank		06/20/2017	5,000,000.00	4,845,100.00	5,000,000.00	2.050	Aaa	2.050	1,541	06/20/2022
3130ACKG8	13623	Federal Home Loan Bank		10/24/2017	5,000,000.00	4,877,650.00	5,000,000.00	2.200	Aaa	2.200	1,667	10/24/2022
3133EHM34	13626	Federal Farm Credit Bank		11/01/2017	5,000,000.00	4,882,405.00	5,000,000.00	2.230	Aaa	2.230	1,675	11/01/2022
3134GSCD5	13638	FED HOME LOAN MORTGAGE CORP		01/30/2018	5,000,000.00	4,939,665.00	5,000,000.00	2.550	Aaa	2.561	1,765	01/30/2023
3134GSFJ9	13720	FED HOME LOAN MORTGAGE CORP		03/15/2018	3,000,000.00	3,002,334.00	3,000,000.00	3.000	Aaa	3.000	1,809	03/15/2023
<b>Subtotal and Average</b>					<b>319,130,000.00</b>	<b>313,308,900.07</b>	<b>319,124,955.13</b>			<b>1.586</b>	<b>838</b>	
<b>Treasury Securities - Coupon</b>												
912828U32	13570	US TREASURY		11/17/2016	5,000,000.00	4,900,780.00	4,977,747.24	1.000	Aaa	1.280	593	11/15/2019
912828U32	13578	US TREASURY		12/02/2016	2,500,000.00	2,450,390.00	2,482,648.44	1.000	Aaa	1.438	593	11/15/2019
912828Z22	13625	US TREASURY		10/19/2017	2,500,000.00	2,454,980.00	2,495,352.56	1.625	Aaa	1.700	928	10/15/2020

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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Treasury Securities - Coupon</b>												
912828U65	13577	US TREASURY		12/02/2016	2,500,000.00	2,436,327.50	2,486,665.75	1.750	Aaa	1.903	1,339	11/30/2021
		<b>Subtotal and Average</b>	<b>12,441,187.70</b>		<b>12,500,000.00</b>	<b>12,242,477.50</b>	<b>12,442,413.99</b>			<b>1.520</b>	<b>809</b>	
<b>Corporate Bonds - Coupon</b>												
36962G6W9	13334	GE CAPITAL		03/20/2014	5,000,000.00	5,000,000.00	5,000,000.20	1.625	A1	1.601	1	04/02/2018
36962G6W9	13627	GE CAPITAL		10/26/2017	1,000,000.00	1,000,000.00	1,000,004.49	1.625	A1	1.461	1	04/02/2018
46625HJL5	13402	JPMORGAN SECURITIES		04/13/2015	5,000,000.00	4,994,840.00	5,000,189.93	1.625	A3	1.593	44	05/15/2018
713448BH0	13375	PEPICSO INC		11/20/2014	2,500,000.00	2,511,150.00	2,513,281.67	5.000	A1	1.702	61	06/01/2018
06050TMC3	13593	BANK OF AMERICA CORP		01/31/2017	2,500,000.00	2,496,677.50	2,500,277.69	1.750	A1	1.686	65	06/05/2018
48125LRF1	13587	JPMORGAN SECURITIES		01/17/2017	3,000,000.00	2,987,430.00	2,996,723.84	1.450	Aa3	1.685	173	09/21/2018
06050TME9	13534	BANK OF AMERICA CORP		07/19/2016	2,370,000.00	2,363,278.68	2,379,621.87	2.050	A1	1.443	250	12/07/2018
06050TME9	13637	BANK OF AMERICA CORP		01/05/2018	5,000,000.00	4,985,820.00	5,001,111.45	2.050	A1	2.016	325	12/07/2018
037833BQ2	13487	APPLE INC		02/23/2016	2,000,000.00	1,988,806.00	1,999,898.85	1.700	Aa1	1.706	327	02/22/2019
30231GAP7	13495	EXXON MOBIL CORPORATION		03/04/2016	2,500,000.00	2,486,377.50	2,501,470.75	1.708	Aaa	1.642	334	03/01/2019
30231GAP7	13645	EXXON MOBIL CORPORATION		03/05/2018	5,000,000.00	4,972,755.00	4,975,157.30	1.708	Aaa	2.259	334	03/01/2019
14912L6W6	13646	CATERPILLAR		03/13/2018	3,000,000.00	2,980,341.00	2,984,304.88	1.900	A3	2.446	355	03/22/2019
90331HMV6	13679	US BANK NA CINCINNATI		01/19/2018	5,000,000.00	4,938,185.00	4,961,921.23	1.400	A1	2.125	390	04/26/2019
06406HCU1	13642	BANK OF NEW YORK MELLON		02/23/2018	4,500,000.00	4,482,522.00	4,486,673.48	2.200	A1	2.468	409	05/15/2019
713448DJ4	13566	PEPICSO INC		10/06/2016	3,000,000.00	2,945,961.00	2,999,773.33	1.350	A1	1.355	551	10/04/2019
46625HKA7	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000.00	2,469,622.50	2,495,328.60	2.250	A3	2.360	662	01/23/2020
037833CS7	13609	APPLE INC		05/11/2017	3,000,000.00	2,951,715.00	2,997,846.67	1.800	Aa1	1.835	771	05/11/2020
25468PDU7	13678	Walt Disney Company		06/06/2017	3,000,000.00	2,939,346.00	2,997,471.44	1.800	A2	1.840	796	06/05/2020
037833DJ6	13629	APPLE INC		11/13/2017	2,500,000.00	2,456,472.50	2,493,807.22	2.000	Aa1	2.098	957	11/13/2020
89236TDZ5	13613	TOYOTA CREDIT CORPORATION		06/29/2017	4,000,000.00	3,902,288.00	4,000,000.00	2.000	Aa3	2.000	1,003	12/29/2020
48125LRK0	13640	JP MORGAN		02/01/2018	5,000,000.00	4,972,825.00	5,000,000.00	2.604	Aa3	2.604	1,037	02/01/2021
64952WCE1	13553	NEW YORK LIFE GL		07/15/2016	3,000,000.00	2,912,151.00	3,032,913.44	2.000	Aaa	1.623	1,108	04/13/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	4,828,575.00	4,996,881.45	2.100	A2	2.120	1,212	07/26/2021
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,909,995.00	5,000,000.00	2.125	Aa3	2.125	1,550	06/29/2022
		<b>Subtotal and Average</b>	<b>82,518,469.68</b>		<b>84,370,000.00</b>	<b>83,477,133.68</b>	<b>84,314,662.78</b>			<b>1.963</b>	<b>565</b>	
<b>Amortized U.S. Treasury Strip Bonds</b>												
912833KJ3	13680	US TREASURY STRIP		01/26/2018	5,000,000.00	4,914,645.00	4,916,467.53			1.935	320	02/15/2019
		<b>Subtotal and Average</b>	<b>4,912,551.95</b>		<b>5,000,000.00</b>	<b>4,914,645.00</b>	<b>4,916,467.53</b>			<b>1.935</b>	<b>320</b>	

Portfolio PASD  
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**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2018**

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>Supranationals</b>												
45905UVC5	13482	WORLD BANK		02/26/2016	5,000,000.00	4,964,460.00	5,000,000.00	1.350	Aaa	1.350	331	02/26/2019
459058FC2	13500	WORLD BANK		04/26/2016	5,000,000.00	4,947,995.00	5,000,000.00	1.250	Aaa	1.250	390	04/26/2019
459058FC2	13502	WORLD BANK		04/26/2016	5,000,000.00	4,947,995.00	5,000,000.00	1.250	Aaa	1.250	390	04/26/2019
459058FB4	13511	WORLD BANK		05/09/2016	3,880,000.00	3,843,597.84	3,879,650.00	1.300	Aaa	1.309	390	04/26/2019
45905UQ23	13624	WORLD BANK		10/30/2017	5,000,000.00	4,925,390.00	5,000,000.00	2.000	Aaa	2.000	943	10/30/2020
<b>Subtotal and Average</b>			<b>23,879,637.24</b>		<b>23,880,000.00</b>	<b>23,629,437.84</b>	<b>23,879,650.00</b>			<b>1.437</b>	<b>493</b>	
<b>Total and Average</b>			<b>522,245,239.89</b>		<b>518,659,063.28</b>	<b>510,963,457.37</b>	<b>518,438,789.85</b>			<b>1.663</b>	<b>696</b>	

**CITY POOLED PORTFOLIO**  
**Portfolio Management**  
**Portfolio Details - Cash**  
**March 31, 2018**

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			54,134.20	54,134.20				0
		<b>Accrued Interest at Purchase</b>				54,134.20	54,134.20				
		<b>Subtotal</b>									
		<b>Total Cash and Investments</b>	522,245,239.89		518,659,063.28	511,017,591.57	518,492,924.05			1.663	696
		<b>Cash</b>				2,114,055.78					
		<b>Accrued Interest</b>				2,182,212.38					
		<b>Total</b>				515,313,859.73					

**COMPLIANCE REPORT**

**Pooled Investment Portfolio**  
**As of 03/31/2018**

	Diversification			Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality 102% Collateral	Portfolio compliance	
Collateralized Money Market	3.78%	100%	In compliance	n/a	Portfolio compliance	Maturity
Certificates of Deposit	0.19%	30%	In compliance	n/a	In compliance	In compliance
Municipal Bonds	6.87%	100%	In compliance	Aa2/Aa3/A1/A2	In compliance	In compliance
US Treasury Securities	2.39%	100%	In compliance	Aaa	In compliance	In compliance
Corporate Bonds	16.28%	30%	In compliance	Aaa/Aa1/Aa3/A1/A2/A3	In compliance	In compliance
Federal Agency Issues	61.06%	100%	In compliance	Aaa	In compliance	In compliance
Supranationals	4.60%	30%	In compliance	Aaa	In compliance	In compliance
Treasury STRIP Bonds	0.96%	100%	In compliance	n/a	In compliance	In compliance
LAIF	3.46%	100%	In compliance	n/a	In compliance	In compliance
Cash	0.41%	100%	In compliance	Collateralized	In compliance	In compliance
	100.00%					

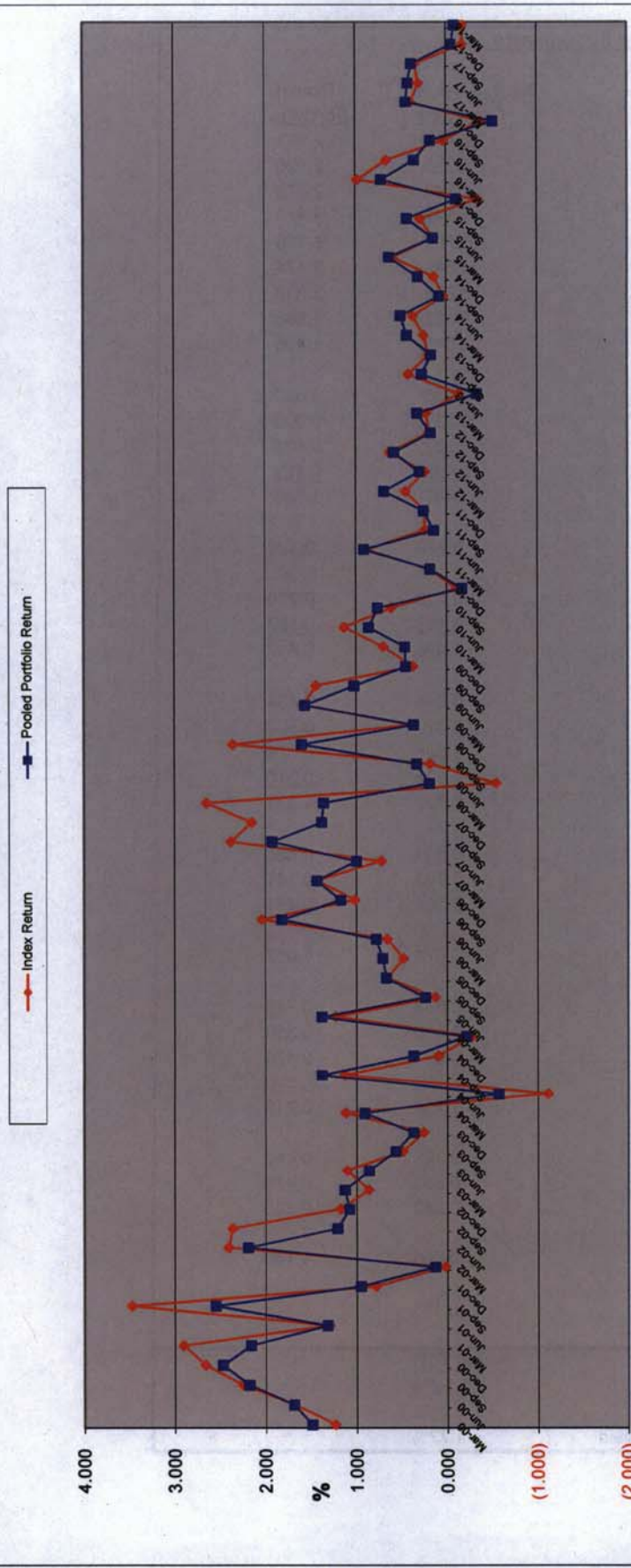
**Portfolio Value**      515,313,860

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POOL PORTFOLIO

	<u>March 31, 2018</u>	
	Market Value	% of Total
FHLB	68,931,215.40	13.38%
FHLMC	73,901,914.75	14.34%
FNMA	79,872,362.52	15.50%
FFCB	90,604,001.84	17.58%
<b>Total Fed Agencies</b>	<b>313,309,494.51</b>	<b>60.80%</b>
<b>OTHER PORTFOLIO INVESTMENTS</b>	<b>202,004,365.22</b>	<b>39.20%</b>
<b>Total Investments</b>	<b>515,313,859.73 *</b>	<b>100.00%</b>

note \* Includes Cash in Bank and Accrued Interest Receivable

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



Quarters

**Pooled Portfolio - Total Return Performance**

		<b>ML 1-3 Index</b>	<b>Pooled</b>
		<b>Corp/Gov</b>	<b>Portfolio</b>
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
	4th quarter	<u>-0.182</u>	<u>-0.059</u>
		0.856	1.180
2018	1st quarter	-0.185	-0.097
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Pooled Portfolio effective yield		<b>1.52%</b>	
State Treasurer's LAIF yield		1.26%	
2 Year Average US Treasury yield		1.72%	

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

Investment Type	Fiscal Year Total											
	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	2030	952	001	000	000	000	000	000	000	000	000	000
Money Market Collateralized	177	171	1248	1291	1674	914	725	397	343	341	378	000
Municipal Bonds	581	461	1266	1262	1300	497	401	580	616	621	687	000
Corporate Bonds - Coupon	1216	1340	2770	2594	2267	2165	1636	1712	1597	1417	1628	000
Agency CMOs/Mortgage Backed	000	000	000	000	000	000	000	000	000	000	000	000
Federal Agency Issues - Coupon	4132	4913	3073	3655	4339	4345	4970	5586	5452	6029	6106	000
Repurchase Agreements	000	328	000	000	000	000	000	000	000	000	000	000
LAIF	1654	1614	1332	904	147	1309	1438	907	1102	698	346	000
Cash	210	187	258	272	250	376	068	044	055	057	041	000
Treasury Securities	000	000	000	000	000	393	337	299	314	246	239	000
Treasury STRIP Bonds	000	000	000	000	000	000	000	000	000	000	096	000
Supranationals	000	000	000	000	000	000	425	376	396	473	460	000
Bank Notes	000	000	000	000	000	000	000	000	000	000	000	000
Federal Agency Discount	000	000	000	000	000	000	000	000	000	000	000	000
Commerical Paper - Disc (Amortizing)	000	000	000	000	000	000	000	099	105	100	000	000
Asset Backed Securities	000	000	000	000	000	000	000	000	000	000	000	000
Mutual Funds	000	000	000	000	000	000	000	000	000	000	000	000
Certificates of Deposit	000	033	052	022	023	000	000	000	021	020	019	000
<b>Total</b>	<b>10000</b>	<b>10000</b>	<b>10000</b>	<b>10000</b>	<b>10000</b>	<b>10000</b>	<b>10000</b>	<b>10000</b>	<b>10000</b>	<b>10000</b>	<b>10000</b>	<b>000</b>

## II. Capital Endowment Portfolio





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

Vicken Erganian  
 City Treasurer

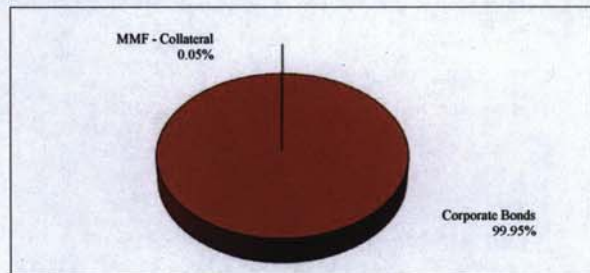
**March 2018**

**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 03/31/2018**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	917	0.05%
Corporate Bonds	1,928,140	99.95%
<b>TOTALS:</b>	<b>1,929,057</b>	<b>100.00%</b>
Accrued Interest Receivable	4,540	
<b>GRAND TOTAL:</b>	<b>1,933,596</b>	



**PORTFOLIO LIQUIDITY AS OF 03/31/2018**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	917	0.05%
31 days - 1 Year	-	0.00%
1 - 2 Years	1,945,000	99.95%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>1,945,917</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Mar-18	Feb-18	Jan-18	Dec-17	Nov-17	Oct-17
Month-End Mkt Value	1,933,596	1,931,413	1,933,199	1,932,723	1,930,464	1,928,281
Modified Duration	1.05	1.13	1.21	0.08	0.16	0.24
Weighted Average Maturity	1.07	1.15	1.23	0.08	0.16	0.24
Current Book Yield to Maturity	2.170%	2.170%	2.170%	1.412%	1.411%	1.411%
Effective Yield - Year to Date	1.560%	1.490%	1.370%	1.380%	1.380%	1.380%
Interest Earned	2,270	2,270	113	38	36	35
Fiscal Year To Date Interest Earned	4,863	2,593	323	210	172	136
Fair Value Change Gain/(Loss)	(88)	(4,055)	363	2,221	2,147	2,216
Fiscal Year To Date change in fair value	9,399	9,487	13,542	13,179	10,958	8,811
Total Fiscal YTD earnings	14,262	12,079	13,865	13,389	11,130	8,947

**CAPITAL ENDOWMENT**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2018**

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	917.09		917.09	917.09	917.09	1.580		1.580	1	
		<b>Subtotal and Average</b>	<b>917.09</b>		<b>917.09</b>	<b>917.09</b>	<b>917.09</b>	<b>1.580</b>		<b>1.580</b>	<b>1</b>	
<b>Corporate Bonds - Coupon</b>												
90331HMY6	13639	US BANK NA CINCINNATI		01/31/2018	1,945,000.00	1,920,953.97	1,929,266.26	1.400	A1	2.170	390	04/26/2019
		<b>Subtotal and Average</b>	<b>1,928,692.81</b>		<b>1,945,000.00</b>	<b>1,920,953.97</b>	<b>1,929,266.26</b>			<b>2.170</b>	<b>390</b>	
		<b>Total and Average</b>	<b>1,929,609.90</b>		<b>1,945,917.09</b>	<b>1,921,871.06</b>	<b>1,930,183.35</b>			<b>2.170</b>	<b>390</b>	

**CAPITAL ENDOWMENT**  
**Portfolio Management**  
**Portfolio Details - Cash**  
**March 31, 2018**

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			7,185.69	7,185.69				0
		Subtotal				7,185.69	7,185.69				
		Total Cash and Investments	1,929,609.90		1,945,917.09	1,929,056.75	1,937,369.04			2.170	390
		Accrued Interest				4,539.57					
		Total				1,933,596.32					

**COMPLIANCE REPORT**

**Capital Endowment Portfolio  
As of 03/31/2018**

		Diversification		Credit Quality		Maturity
Collateralized Money Market Corporate Bonds	Portfolio <u>% of total</u> 0.05% <u>99.95%</u>  100.00%	State Gov't <u>Code limits</u> 100% 30%*	Portfolio <u>compliance</u> In compliance In compliance	Portfolio <u>Credit Quality</u> 102% Collateral A1	Credit Quality <u>per Gov Code</u> 102% Collateral A or better	<u>Maturity</u> In compliance In compliance

**Portfolio Value** 1,933,596

\*Pertains to 30% of entire agency portfolio

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

	<u>March 31, 2018</u>	
	Market Value	% of Total
US Bank NA Cincinnati	1,928,139.66	99.72%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	-	0.00%
OTHER PORTFOLIO INVESTMENTS	5,456.66	0.28%
Total Investments	1,933,596.32 *	100.00%

note \* Includes Accrued Interest Receivable

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

Investment Type	Fiscal Year Total												
	June 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	1.80	0.05	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	99.95	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
LAIF	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	98.20	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

### III. Power Reserve Portfolio



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

Vicken Erganian  
City Treasurer

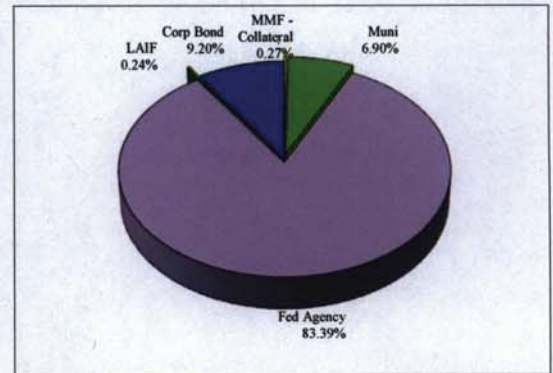
March 2018

**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 03/31/2018**

<b>TYPE</b>	<b>MARKET VALUE</b>	<b>PERCENT</b>
Money Market - Collateralized	184,570	0.27%
Municipal Bonds	4,763,089	6.90%
Federal Agencies	57,571,810	83.39%
L.A.I.F.	168,821	0.24%
Corporate Bonds	6,352,979	9.20%
<b>TOTALS:</b>	<b>69,041,268</b>	<b>100.00%</b>
Accrued Interest Receivable	327,556	
<b>GRAND TOTAL:</b>	<b>69,368,825</b>	



**PORTFOLIO LIQUIDITY AS OF 03/31/2018**

<b>Aging Interval</b>	<b>Par Value</b>	<b>Percent of Portfolio</b>
0 - 30 days	353,390	0.49%
31 days - 1 Year	3,500,000	4.89%
1 - 2 Years	1,960,000	2.74%
2 - 3 Years	10,600,000	14.80%
3 - 4 Years	30,900,000	43.15%
4 - 5 Years	3,300,000	4.61%
Over 5 Years	21,000,000	29.32%
<b>TOTAL:</b>	<b>71,613,390</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	<b>Mar-18</b>	<b>Feb-18</b>	<b>Jan-18</b>	<b>Dec-17</b>	<b>Nov-17</b>	<b>Oct-17</b>
Month-End Market Value	69,368,825	68,994,456	69,226,642	69,858,422	69,751,383	69,819,708
Modified Duration	3.94	4.02	3.88	3.97	4.05	4.13
Weighted Average Maturity	4.25	4.34	4.19	4.28	4.38	4.46
Current Book Yield to Maturity	1.893%	1.893%	1.820%	1.819%	1.819%	1.820%
Effective Yield - Year to Date	1.830%	1.820%	1.800%	1.810%	1.810%	1.800%
Interest Earned	112,691	108,896	107,698	107,489	107,353	107,196
Fiscal Year To Date Interest Earned	972,364	859,673	750,777	643,079	535,590	428,237
Fair Value Change Gain/(Loss)	261,678	(341,082)	(739,478)	(451)	(175,677)	(96,739)
Fiscal Year To Date change in fair value	(1,056,086)	(1,317,764)	(976,682)	(237,204)	(236,753)	(61,076)
Total Fiscal YTD Earnings	(83,722)	(458,091)	(225,905)	405,875	298,836	367,161



**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2018**

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	168,820.98		168,820.98	168,820.98	168,820.98	1.590		1.590	1	
		<b>Subtotal and Average</b>	<b>168,820.98</b>		<b>168,820.98</b>	<b>168,820.98</b>				<b>1.590</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13066	13066	EAST WEST BANK	184,569.50		184,569.50	184,569.50	184,569.50	1.580		1.580	1	
		<b>Subtotal and Average</b>	<b>180,053.37</b>		<b>184,569.50</b>	<b>184,569.50</b>				<b>1.580</b>	<b>1</b>	
<b>Municipal Bonds</b>												
702282ND2	13335	PASADENA UNIFIED SCH DIST GO B	1,000,000.00	03/21/2014	1,000,000.00	998,760.00	1,000,450.36	1.861	Aa2	1.780	214	11/01/2018
624454LA0	13221	MT VIEW LOS ALTOS HS GO BONDS	1,960,000.00	10/18/2012	1,960,000.00	1,938,969.20	1,960,000.00	2.084	Aaa	2.084	487	08/01/2019
54465AGS5	13553	LA County Redevelopment TABs	2,000,000.00	08/25/2016	2,000,000.00	1,825,360.00	1,972,674.54	2.375	Aa3	2.560	3,075	09/01/2026
		<b>Subtotal and Average</b>	<b>4,960,000.00</b>		<b>4,960,000.00</b>	<b>4,763,089.20</b>	<b>4,933,124.90</b>			<b>2.213</b>	<b>1,467</b>	
<b>Federal Agency Issues - Coupon</b>												
3135G0N66	13551	FED NATIONAL MORTGAGE ASSN	5,000,000.00	08/24/2016	5,000,000.00	4,885,925.00	5,000,000.00	1.400	Aaa	1.400	876	08/24/2020
3130A6MH7	13448	Federal Home Loan Bank	4,600,000.00	10/28/2015	4,600,000.00	4,513,244.00	4,600,000.00	1.720	Aaa	1.720	941	10/28/2020
3130A7QK4	13503	Federal Home Loan Bank	5,000,000.00	04/26/2016	5,000,000.00	4,875,615.00	5,000,000.00	1.700	Aaa	1.700	1,121	04/26/2021
3133EF5T0	13505	Federal Farm Credit Bank	5,000,000.00	05/03/2016	5,000,000.00	4,862,505.00	5,000,000.00	1.700	Aaa	1.700	1,128	05/03/2021
3130A8EN9	13518	Federal Home Loan Bank	5,500,000.00	06/14/2016	5,500,000.00	5,343,068.50	5,500,000.00	1.640	Aaa	1.640	1,170	06/14/2021
3133EGQP3	13555	Federal Farm Credit Bank	5,000,000.00	08/26/2016	5,000,000.00	4,816,425.00	4,996,606.15	1.440	Aaa	1.461	1,233	08/16/2021
3134G9X44	13547	FED HOME LOAN MORTGAGE CORP	5,000,000.00	08/25/2016	5,000,000.00	4,760,760.00	5,000,000.00	1.625	Aaa	1.625	1,242	08/25/2021
3133EGSH9	13560	Federal Farm Credit Bank	2,400,000.00	09/01/2016	2,400,000.00	2,288,217.60	2,399,180.00	1.460	Aaa	1.470	1,249	09/01/2021
3134GSDJ1	13641	FED HOME LOAN MORTGAGE CORP	3,300,000.00	02/28/2018	3,300,000.00	3,284,523.00	3,299,028.15	2.875	Aaa	2.881	1,794	02/28/2023
3133EGMD4	13529	Federal Farm Credit Bank	5,000,000.00	07/18/2016	5,000,000.00	4,717,875.00	5,000,000.00	2.070	Aaa	2.070	2,300	07/18/2024
3133EGFB6	13519	Federal Farm Credit Bank	6,000,000.00	06/16/2016	6,000,000.00	5,694,294.00	6,000,000.00	2.360	Aaa	2.360	2,633	06/16/2025
3133EF5W3	13507	Federal Farm Credit Bank	3,000,000.00	05/04/2016	3,000,000.00	2,857,908.00	3,000,000.00	2.650	Aaa	2.650	2,955	05/04/2026
3133EGNV3	13537	Federal Farm Credit Bank	5,000,000.00	07/27/2016	5,000,000.00	4,671,450.00	5,000,000.00	2.250	Aaa	2.250	3,039	07/27/2026
		<b>Subtotal and Average</b>	<b>59,794,758.03</b>		<b>59,800,000.00</b>	<b>57,571,810.10</b>	<b>59,794,814.30</b>			<b>1.891</b>	<b>1,656</b>	
<b>Corporate Bonds - Coupon</b>												
06050TMC3	13594	BANK OF AMERICA CORP	2,500,000.00	01/31/2017	2,500,000.00	2,496,677.50	2,500,277.69	1.750	A1	1.666	65	06/05/2018
89236TDZ5	13614	TOYOTA CREDIT CORPORATION	1,000,000.00	06/29/2017	1,000,000.00	975,572.00	1,000,000.00	2.000	Aa3	2.000	1,003	12/29/2020
594918BP8	13541	Microsoft Corporation	3,000,000.00	08/08/2016	3,000,000.00	2,880,729.00	2,997,887.75	1.550	Aaa	1.572	1,225	08/08/2021
		<b>Subtotal and Average</b>	<b>6,500,000.00</b>		<b>6,500,000.00</b>	<b>6,352,976.50</b>	<b>6,498,165.44</b>			<b>1.682</b>	<b>745</b>	

Portfolio PASD  
AP  
PM (PRF\_PM2) 7 3 0

**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity
		Total and Average	71,574,862.59		71,613,390.48	69,041,266.28	71,579,495.12			1.893	1,552
		Accrued Interest				327,556.44					
		Total				69,368,824.72					

**COMPLIANCE REPORT**

**Power Reserve Portfolio  
As of 03/31/2018**

		Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality 102% Collateral	Credit Quality per Gov Code 102% Collateral	Portfolio compliance
Collateralized Money Market	0.27%	100%	In compliance	Aaa/Aa2/Aa3	A or better	In compliance
Municipal Bonds	6.90%	100%	In compliance	Aaa/Aa3/A1	A or better	In compliance
Corporate Bonds	9.20%	30%	In compliance	Aaa	AA+/Aaa	In compliance
Federal Agency Issues	83.39%	100%	In compliance	n/a	n/a	In compliance
LAIF	0.24%	100%	In compliance			In compliance
	100.00%					

**Portfolio Value** 69,368,825

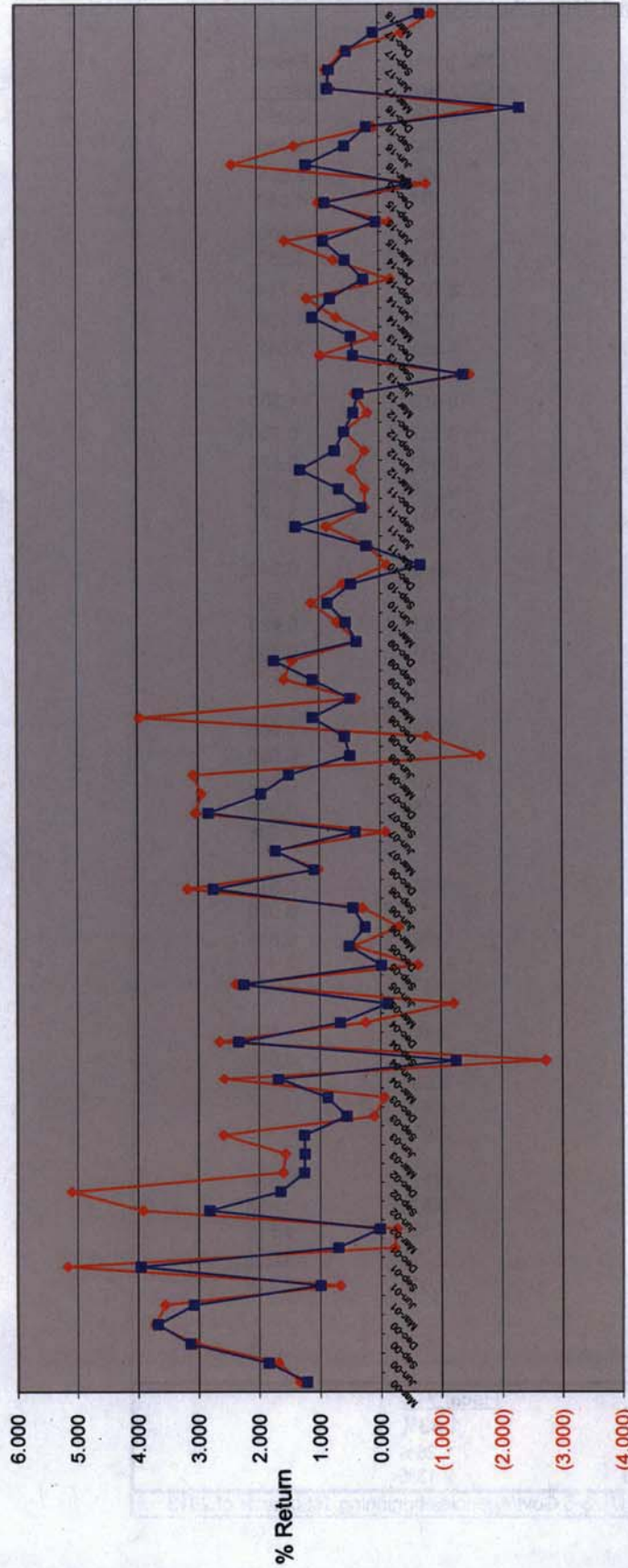
INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POWER RESERVE PORTFOLIO

	<u>March 31, 2018</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	14,731,927.50	21.24%
FNMA	4,885,925.00	7.04%
FHLMC	8,045,283.00	11.60%
FFCB	29,908,674.60	43.12%
<b>Total Fed Agencies</b>	<b>57,571,810.10</b>	<b>82.99%</b>
<b>OTHER PORTFOLIO INVESTMENTS</b>	<b>11,797,014.62</b>	<b>17.01%</b>
<b>Total Investments</b>	<b>69,368,824.72 *</b>	<b>100.00%</b>

note \* Includes Accrued Interest Receivable

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

■ Power Reserve Portfolio Return  
◆ Index Return



Quarters

**Power Reserve Portfolio - Total Return Performance**

		<u>ML Index</u> <u>Corp/Gov</u>	<u>Power</u> <u>Reserve</u>
2003	Annual	4.214	3.940
2004	Annual	2.740	3.430
2005	Annual	0.980	2.615
2006	Annual	4.184	4.540
2007	Annual	7.656	6.960
2008	Annual	4.610	3.683
2009	Annual	3.784	3.714
2010	Annual	1.113	1.206
2011	Annual	1.555	2.547
2012	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	0.873	0.803
	3rd quarter	0.567	0.515
	4th quarter	<u>-0.398</u>	<u>0.071</u>
		1.815	2.219
2018	1st quarter	-0.890	-0.702

**Effective Yield**

**Fiscal YTD**

Power Reserve effective yield	<b>1.83%</b>
State Treasurer's LAIF yield	1.26%
5 Year Average Treasury yield	2.13%

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

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

Investment Type	Fiscal Year Total												
	June 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	0.94	0.27	0.00
Municipal Bonds	0.00	0.00	9.00	8.44	18.04	18.91	10.83	7.24	7.00	6.96	6.92	6.90	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	79.09	83.39	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	0.24	0.24	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	12.80	9.20	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

## IV. Miscellaneous Portfolios



**Miscellaneous Funds  
March 31, 2018**

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)	1 580%	4/1/2018	\$2,155,741 56	\$2,155,741 56	\$2,155,741 56
LAIIF	1 590%	4/1/2018	\$1 37	\$1 37	\$1 37
Weighted Average Maturity = 1 day			<u>\$2,155,742.93</u>	<u>\$2,155,742.93</u>	<u>\$2,155,742.93</u>
<b><u>2002 Electric Revenue Reserve Fund</u></b>					
Money Mkt Collateralized (East West Bank)	1 580%	4/1/2018	\$192,143 84	\$192,143 84	\$192,143 84
FHLB 3130A6MH7	1 720%	10/28/2020	\$425,000 00	\$425,000 00	\$416,984 50
FNMA 3136G3NL5	1 625%	5/25/2021	\$4,800,000 00	\$4,800,000 00	\$4,660,454 40
Weighted Average Maturity = 2 99			<u>\$5,417,143.84</u>	<u>\$5,417,143.84</u>	<u>\$5,269,582.74</u>
<b><u>Annandale Assessment District</u></b>					
Municipal Bonds-Annandale Assessment	6 000%	9/2/2040	\$1,040,235.00	\$1,040,235.00	\$1,040,235.00
Weighted Average Maturity = 22 44					
<b><u>2010A Water Revenue Project Fund</u></b>					
LAIIF	1 590%	4/1/2018	\$696 23	\$696 23	\$696 23
Weighted Average Maturity = 1 day			<u>\$696.23</u>	<u>\$696.23</u>	<u>\$696.23</u>

**Miscellaneous Funds  
March 31, 2018**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2010B Water Revenue Project Fund</u></b>					
LAIF	1 590%	4/1/2018	\$1,507.91	\$1,507.91	\$1,507.91
Weighted Average Maturity = 1 day					
<b><u>2012A Electric Parity Reserve Fund</u></b>					
Money Mkt	1 580%	4/1/2018	\$46,269.10	\$46,269.10	\$46,269.10
FHLB	1 720%	10/28/2020	\$1,265,000.00	\$1,265,000.00	\$1,241,142.10
Weighted Average Maturity = 2.49					
<b><u>2013A Electric Parity Reserve Fund</u></b>					
Money Mkt	1 580%	4/1/2018	\$353,283.41	\$353,283.41	\$353,283.41
FHLB	1 720%	10/28/2020	\$100,000.00	\$100,000.00	\$98,114.00
FNMA	1 500%	7/27/2021	\$8,000,000.00	\$8,000,000.00	\$7,710,088.00
Weighted Average Maturity = 3.18					
<b><u>2013A Electric Project</u></b>					
Money Mkt	1 580%	4/1/2018	\$965.42	\$965.42	\$965.42
LAIF	1 590%	4/1/2018	\$7,650.79	\$7,650.79	\$7,650.79
Weighted Average Maturity = 1 day					

**Miscellaneous Funds  
March 31, 2018**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>HUD Section 108</u></b>					
Money Mkt Collateralized (East West Bank)	1.580%	4/1/2018	\$5,087,048.26	\$5,087,048.26	\$5,087,048.26
Weighted Average Maturity = 1 day			<u>\$5,087,048.26</u>	<u>\$5,087,048.26</u>	<u>\$5,087,048.26</u>
<b><u>2016A Electric Revenue Refunding Project</u></b>					
Money Mkt Collateralized (East West Bank)	1.580%	4/1/2018	\$10,871,877.30	\$10,871,877.30	\$10,871,877.30
FHLB 3130AAMC9	1.250%	1/17/2019	\$2,499,503.47	\$2,499,503.47	\$2,483,065.00
FHLMC 3134GAS47	1.500%	10/30/2019	\$2,500,000.00	\$2,500,000.00	\$2,469,820.00
FFCB 3133EHEZ2	1.600%	4/6/2020	\$2,500,000.00	\$2,500,000.00	\$2,462,970.00
US Treasury 912828T83	0.750%	10/31/2018	\$2,500,000.00	\$2,493,922.55	\$2,482,422.50
World Bank 459058EV1	1.250%	7/26/2019	<u>\$2,500,000.00</u>	<u>\$2,491,715.12</u>	<u>\$2,466,187.50</u>
Weighted Average Maturity = 0.67			<u>\$23,371,877.30</u>	<u>\$23,357,018.44</u>	<u>\$23,236,342.30</u>
<b><u>2016A Electric Revenue Refunding Reserve</u></b>					
Money Mkt Collateralized (East West Bank)	1.580%	4/1/2018	\$59,980.24	\$59,980.24	\$59,980.24
FHLB 3130AACM8	2.050%	12/6/2021	<u>\$2,660,000.00</u>	<u>\$2,660,000.00</u>	<u>\$2,599,740.36</u>
Weighted Average Maturity = 3.60			<u>\$2,719,980.24</u>	<u>\$2,719,980.24</u>	<u>\$2,659,720.60</u>
<b><u>2016A Electric Revenue Refunding Cost of Issuance</u></b>					
Money Mkt Collateralized (East West Bank)	1.580%	4/1/2018	\$26,911.71	\$26,911.71	\$26,911.71
Weighted Average Maturity = 1 day			<u>\$26,911.71</u>	<u>\$26,911.71</u>	<u>\$26,911.71</u>
<b><u>Falls Creek Collateral</u></b>					
Money Mkt Collateralized (East West Bank)	1.580%	4/1/2018	\$95,818.05	\$95,818.05	\$95,818.05
Weighted Average Maturity = 1 day			<u>\$95,818.05</u>	<u>\$95,818.05</u>	<u>\$95,818.05</u>
<b>GRAND TOTAL:</b>			<u>\$49,690,130.19</u>	<u>\$49,675,271.33</u>	<u>\$49,031,118.55</u>

## V. Investments Held by Trustees

**Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 3/31/2018**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena 2017A Water Revenue Bonds Cost of Issuance-2017A Account #948164 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Cost of Issuance-2017A Account #948165 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Reserve Fund-2017A Account #948269 Federal Home Loan Mort Corp Cusp 3134GBFF4 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Total	\$ - \$ - \$ 25,646 07 \$ 1,180,000 00 \$ 13,326 48 1,218,972 55	\$ - \$ - \$ 25,646 07 \$ 1,180,000 00 \$ 13,326 48 1,218,972 55	\$ - \$ - \$ 25,646 07 \$ 1,160,246 80 \$ 13,326 48 1,199,219 35	04/01/18 04/01/18 04/01/18 04/27/22 04/01/18	1.43% 1.43% 2.25% 1.43%
US Bank Ilse Viach (213) 615-6051 Adriana Marshall (213) 615-6033	Pasadena Public Financing Authority Interest Fund- Series 2016A Account #264433000 Fidelity Govt Portfolio CI Cusp 316175108 Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd Cl D 316175108 Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd Cl D 31846V401 Total	\$ 546,625 00 \$ 0 19 \$ - 546,625 19	\$ 546,625 00 \$ 0 19 \$ - 546,625 19	\$ 546,625 00 \$ 0 19 \$ - 546,625 19	04/01/18 04/01/18 04/01/18 04/01/18	1.49% 1.49% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena 2015A COPS Bond COPS Base Rental-2015A Account #336964 Cash Balance Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Total	\$ - \$ - \$ - -	\$ - \$ - \$ - -	\$ - \$ - \$ - -	04/01/18 04/01/18	0.00% 1.43%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Tax Pension 2015AB Bond Bond Fund-2015A POB Account #479226 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance Bond Fund-2015A POB Account #479231 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance Total	\$ - \$ - \$ - \$ - \$ - -	\$ - \$ - \$ - \$ - \$ - -	\$ - \$ - \$ - \$ - \$ - -	04/01/18 04/01/18 04/01/18 04/01/18	1.43% 0.00% 1.43% 0.00%

**Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 3/31/2018**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank Ilse Viach (213) 615-6051 Adriana Marshall (213) 615-6033	2013 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (S815431) Fidelity Instl Mm Fds Government   CUSIP 316175108 Project Fund (S815433) Fidelity Instl Mm Fds Government   CUSIP 316175108 Total	1 56 32 61 34 17	1 56 32 61 34 17	1 56 32 61 34 17	04/01/18 04/01/18	1 28% 1 50%
BNY Johanna K Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Water Revenue 2010AB 2010 A Parity Reserve Account #286245 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Federal Farm Credit Banks CUSIP 3133EFKY2 Cash 2010 B Parity Reserve Account #286248 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Federal Farm Credit Banks CUSIP 3133EFKY2 Cash 2010 A Debt Service Fund Account #286295 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Total	10,690 24 1,565,000 00 0 00 2,049 35 300,000 00 0 00 177 58 1,877,917 17	10,690 24 1,564,608 75 0 00 2,049 35 299,925 00 0 00 177 58 1,877,450 92	10,690 24 1,543,309 10 0 00 2,049 35 295,842 00 0 00 177 58 1,852,068 27	04/01/18 10/28/19 04/01/18 04/01/18 10/28/19 04/01/18 04/01/18	1 43% 1 36% 0 00% 1 43% 1 36% 0 00% 1 43%
US Bank Ilse Viach (213) 615-6051 Adriana Marshall (213) 615-6071	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (S631591) Fidelity Instl Mm Fds Government   CUSIP 316175108 Cash Principal Fund (S631592) Fidelity Instl Mm Fds Government   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   CUSIP 316175108 Cash Total	878 16 - 274 81 5,000,000 00 5,500,000 00 5,000,000 00 71,236 62 - 15,572,389 59	878 16 - 274 81 5,000,000 00 5,500,000 00 5,000,000 00 71,236 62 - 15,572,389 59	878 16 - 274 81 4,802,050 00 5,173,080 00 4,713,850 00 71,236 62 - 14,761,369 59	04/01/18 04/01/18 04/01/18 06/27/24 07/12/27 07/18/28 04/01/18 04/01/18	1 49% 0 00% 1 49% 2 20% 2 50% 2 68% 1 49% 0 00%
Wells Fargo Bank Tracy Mason (213) 253-7536 Melvyn 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	8 48 37,510 16 2,000,000 00 - 2,037,518 64	8 48 37,510 16 2,000,000 00 - 2,037,518 64	8 48 37,510 16 1,963,340 00 - 2,000,858 64	04/01/18 04/01/18 12/30/19 04/01/18	1 18% 0 00% 1 22% 0 00%

**Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 3/31/2018**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Johanna K Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena 2008C COPS Reserve Account #281635 Federal Farm Credit Banks CUSIP 3133EFKY2 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Base Rental Fund #281744 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance Interest Fund #281748 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Total	4,833,000 00 182,894 41 - 0 00 - - - 5,017,894 41	4,833,791 25 182,894 41 - 0 00 - - - 5,016,885 66	4,767,866 90 182,894 41 - 0 00 - - - 4,950,881 31	10/28/19 04/01/18 04/01/18 04/01/18 04/01/18 04/01/18 04/01/18	1.36% 1.43% 0.00% 1.43% 0.00% 1.43%
BNY Johanna K Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena 2008B COPS Cost of Issuance Fund #281739 Cash Interest Fund #281740 Goldman Sachs Fin Sq Pr Oblig #462 CUSIP X9USDGSP7 Base Rental Fund #281742 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Reserve Fund #281207 Federal National Mortgage Association CUSIP 3136G4D.J9 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance Total	- - - - - 1,230,000 00 47,346 21 9,286 50 1,286,632 71	- - - - - 1,230,000 00 47,346 21 9,286 50 1,286,632 71	- - - - - 1,181,255 10 47,346 21 9,286 50 1,237,887 81	04/01/18 04/01/18 04/01/18 04/01/18 04/01/18 09/30/21 04/01/18 04/01/18	0.00% 1.43% 1.43% 1.43% 1.51% 1.43% 0.00%
BNY Johanna K Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena 2008A COPS Base Rental Fund #281732 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Cash Balance Interest Fund #281733 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Letter of Credit #281734 Bank of America CUS S866494570 Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS Total	1 00 0 36 1 36	1 00 0 36 1 36	1 00 0 36 1 36	04/01/18 04/01/18 04/01/18 03/30/18 04/01/18	1.43% 0.00% 1.43% 0.00% 1.43%
BNY Johanna K Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Conf Ctr 2006AB Base Rent 2006A #281715 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	1 00 0 00 5 84	1 00 0 00 5 84	1 00 0 00 5 84	02/01/23 04/01/18 04/01/18	0.00% 1.43% 0.00%

**Schedule of Funds Held by Trustee  
CITY OF PASADENA  
For Period Ending 3/31/2018**

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	10,563,804 00	12/24/20	1 60%
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	523,290 16	523,290 16	523,290 16	04/01/18	1 43%
	<b>Rebate Fund #281726</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	156,689 66	156,689 66	156,689 66	04/01/18	1 43%
	Cash Balance	1,322 75	1,322 75	1,322 75	04/01/18	0 00%
	<b>Prepayment #281735</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	-	-	-	04/01/18	0 00%
	<b>Total</b>	<b>11,481,309 41</b>	<b>11,481,309 41</b>	<b>11,245,113 41</b>		
	<b>Pasadena PFA 2006 Villa Parker/Fair Oaks/Lake Wash</b>					
	Revenue Fund #280703	78 18	78 18	78 18	04/01/18	1 43%
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	-	-	-		
	<b>Total</b>	<b>\$78 18</b>	<b>\$78 18</b>	<b>\$78 18</b>		
	<b>2006 Refunding Fair Oaks TABS</b>					
	<b>Reserve Fund #281116</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	248,387 52	248,387 52	248,387 52	04/01/18	1 43%
	Special Fund #281118	-	-	-	04/01/18	1 43%
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	-	-	-		
	<b>Total</b>	<b>\$248,387 52</b>	<b>\$248,387 52</b>	<b>\$248,387 52</b>		
	<b>2006 Rfndng Lake/Wash TABS</b>					
	<b>Expense Fund #281119</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	30 51	30 51	30 51	04/01/18	1 43%
	<b>Reserve Fund #281124</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	82,984 54	82,984 54	82,984 54	04/01/18	1 43%
	Special Fund #281126	0 00	0 00	0 00	04/01/18	1 43%
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	-	-	-		
	<b>Total</b>	<b>\$83,015 05</b>	<b>\$83,015 05</b>	<b>\$83,015 05</b>		
	<b>2006 Villa/Parke TABS</b>					
	<b>Reserve Fund #281132</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	8,907 12	8,907 12	8,907 12	04/01/18	1 43%
	Special Fund #281134	3 02	3 02	3 02	04/01/18	1 43%
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	-	-	-		
	<b>Total</b>	<b>\$8,910 14</b>	<b>\$8,910 14</b>	<b>\$8,910 14</b>		



**Schedule of Funds Held by Trustee**  
**CITY OF PASADENA**  
**For Period Ending 3/31/2018**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	2006 Variable & Lease Revenue Bonds-City Portion(City Hall)					
	Interest Fund Account #51152 (S84233)	-	-	-	04/01/18	0.00%
	Fidelity Treasury Port #695 CUSIP 316175504	-	-	-	04/01/18	0.00%
	Cash	-	-	-		
	Principal Fund Account (S84234)	15,584.11	15,584.11	15,584.11	04/01/18	1.49%
	Fidelity Instl Mm Fds Government I CUSIP 316175108	-	-	-	04/01/18	0.00%
	Cash	-	-	-		
	Bond Reserve Fund Account #51155 (S8423 6)	-	-	-	04/01/18	0.00%
	Cash	-	-	-		
	<b>Total</b>	<b>15,584.11</b>	<b>15,584.11</b>	<b>15,584.11</b>		
	Pasadena Water Revenue 2003					
	Parity Reserve Account #281651	3,000,000.00	2,998,500.00	2,891,040.00	06/30/21	1.50%
	Federal Natl Mtg Assn CUSIP 3136G3SJ5	19,669.84	19,669.84	19,669.84	04/01/18	1.43%
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	-	-	-	04/01/18	0.00%
	Cash	-	-	-		
	<b>Total</b>	<b>3,019,669.84</b>	<b>3,018,169.84</b>	<b>2,910,709.84</b>		
	COPS Parity Reserve Fund(2006A, and 2008ABC COP)					
	Certificate Reserve #281143	2,000,000.00	1,999,000.00	1,927,360.00	06/30/21	1.50%
	Federal Natl Mtg Assn CUSIP 3136G3SJ5	163,111.47	163,111.47	163,111.47	04/01/18	1.43%
	Goldman Fincl Sq Govt Instl 465 CUSIP X9USDGLDS	-	-	-	04/01/18	0.00%
	Cash	-	-	-		
	<b>Total Funds</b>	<b>\$2,163,111.47</b>	<b>\$2,162,111.47</b>	<b>\$2,090,471.47</b>		
	(In aggregate with 2006A, and 2008ABC COP reserve)					
	SCPPA Investments					
	SCPPA Project Stabilization Fund					
	Fidelity Inst MMKT GOVT 57CUSIP X9USDFIN	317,691.26	317,691.26	317,691.26	04/01/18	1.37%
	Cash	0.00	0.00	0.00	04/01/18	0.00%
	Federal Home Loan Bank CUSIP 3130A9GW5	2,550,000.00	2,544,951.00	2,544,951.00	06/29/18	1.00%
	Federal Farm Credit Banks CUSIP 3133EG5Q4	1,000,000.00	1,000,000.00	993,460.00	2/1/2019	1.30%
	Federal Home Loan Mort Corp CUSIP 3134GA6H2	1,000,000.00	1,000,000.00	992,950.00	2/28/2019	1.38%
	Federal Home Loan Mortgage Corp CUSIP 3134G9MX2	1,300,000.00	1,300,000.00	1,291,394.00	08/28/19	1.25%
	Federal Home Loan Mortgage Corp CUSIP 3134GA6M1	1,000,000.00	1,000,000.00	988,980.00	08/28/19	1.50%
	Federal Home Loan Mort Corp CUSIP 3134GASN5	2,000,000.00	2,000,000.00	1,982,420.00	10/28/19	1.25%
	<b>Total</b>	<b>\$9,167,691.26</b>	<b>\$9,167,691.26</b>	<b>\$9,111,846.26</b>		
	<b>TOTAL FUND BALANCE</b>	<b>53,745,742.77</b>	<b>53,741,567.77</b>	<b>52,263,061.67</b>		