

**City of Pasadena
Quarterly Investment Report**

Quarter Ending 12/31/2018

**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
- VI. PARS Section 115 Trust

I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
 City Treasurer

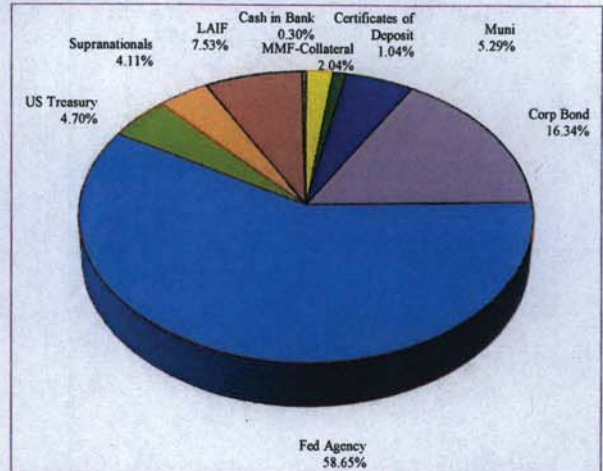
December 2018

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 June 11, 2018. 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 12/31/2018

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	11,792,227	2.04%
Certificates of Deposit	6,000,000	1.04%
Municipal Bonds	30,559,801	5.29%
Corporate Bonds	94,359,203	16.34%
Federal Agencies	338,744,640	58.65%
US Treasury Securities	27,135,780	4.70%
Supranationals	23,754,973	4.11%
LAIF	43,514,004	7.53%
Cash in Bank	1,756,917	0.30%
TOTALS:	577,617,545	100.00%
Accrued Interest Receivable	2,241,909	
GRAND TOTAL:	579,859,453	



PORTFOLIO LIQUIDITY AS OF 12/31/2018

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	67,806,231	11.66%
31 days - 1 Year	199,240,000	34.25%
1 - 2 Years	147,375,000	25.33%
2 - 3 Years	103,815,000	17.85%
3 - 4 Years	35,500,000	6.10%
4 - 5 Years	28,000,000	4.81%
Over 5 Years	-	0.00%
TOTAL:	581,736,231	100.00%

PORTFOLIO STATISTICS

	Dec-18	Nov-18	Oct-18	Sep-18	Aug-18	Jul-18
Month-End Market Value	579,859,453	539,050,497	536,555,941	531,303,379	522,767,084	527,466,579
Modified Duration	1.42	1.49	1.55	1.53	1.60	1.66
Weighted Average Maturity	1.48	1.55	1.62	1.60	1.67	1.73
Current Book Yield to Maturity	1.970%	1.888%	1.885%	1.821%	1.791%	1.788%
Effective Yield - Year to Date	1.830%	1.810%	1.790%	1.780%	1.740%	1.730%
Interest Earned	831,796	799,410	795,007	770,574	754,216	748,652
Fiscal Year To Date Interest Earned	4,699,655	3,867,859	3,068,449	2,273,442	1,502,868	748,652
Fair Value Change Gain/(Loss)	2,249,356	974,791	(92,058)	(761,153)	972,849	(229,025)
Fiscal Year To Date change in fair value	3,114,760	865,404	(109,387)	(17,329)	743,824	(229,025)
Total Fiscal YTD Earnings	7,814,415	4,733,263	2,959,062	2,256,112	2,246,691	519,626

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
December 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
										365		
LAIF												
SYS864	864	Local Agency Investment Fund	34,130,133.45		43,514,004.42	43,514,004.42	43,514,004.42	2.320		2.320	1	
Subtotal and Average			34,130,133.45		43,514,004.42	43,514,004.42	43,514,004.42	2.320		2.320	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK			6,633,233.89	6,633,233.89	6,633,233.89	2.360		2.360	1	
SYS13547	13526	OPUS BANK			5,158,993.03	5,158,993.03	5,158,993.03	2.410		2.410	1	
SYS13546	13504	PACIFIC PREMIER BANK			0.00	0.00	0.00	2.090		2.090	1	
Subtotal and Average			10,077,398.69		11,792,226.92	11,792,226.92	11,792,226.92	2.380		2.380	1	
Municipal Bonds												
13063DAB4	13606	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,492,950.00	2,500,000.00	1.593	Aa3	1.590	90	04/01/2019
91412GL60	13524	UNIVERSITY OF CA REVENUE BONDS		06/30/2016	750,000.00	746,032.50	750,000.00	1.228	Aa3	1.230	134	05/15/2019
769036AY0	13610	RIVERSIDE CALIFORNIA POB		05/31/2017	1,500,000.00	1,492,590.00	1,498,181.09	1.625	AA-	1.920	151	06/01/2019
794881BQ4	13542	SALINAS CA ECON DEV REVENUE		08/15/2016	670,000.00	663,266.50	668,954.64	1.250	AA-	1.570	181	07/01/2019
798170AB2	13633	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	1,991,840.00	2,000,000.00	2.098	AA	2.100	212	08/01/2019
79730WBG4	13595	SAN DIEGO REDEVELOPMENT AGENCY		02/09/2017	5,000,000.00	4,985,000.00	4,990,277.66	1.625	AA	1.930	243	09/01/2019
80218YAC9	13539	Santa Fe Springs Community Dev		07/28/2016	880,000.00	870,082.40	879,227.69	1.375	A+	1.510	243	09/01/2019
696624CB9	13591	PALM DESERT CA REDEV AGY TABS		01/31/2017	2,500,000.00	2,483,875.00	2,494,043.70	2.000	A	2.330	273	10/01/2020
13063CSQ4	13554	STATE OF CALIFORNIA		08/26/2016	5,000,000.00	4,933,500.00	5,029,189.19	1.800	Aa3	1.320	456	04/01/2020
769036AZ7	13611	RIVERSIDE CALIFORNIA POB		05/31/2017	2,000,000.00	1,974,820.00	1,994,838.00	2.000	AA-	2.190	517	06/01/2020
794881BR2	13543	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	647,896.20	663,317.68	1.625	AA-	1.800	547	07/01/2020
212263AQ0	13620	Contra Costa County Redev Agy		08/16/2017	750,000.00	734,842.50	747,646.03	1.750	A+	1.960	578	08/01/2020
798170AC0	13634	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	1,982,140.00	2,000,000.00	2.259	AA	2.260	578	08/01/2020
696624CC7	13592	PALM DESERT CA REDEV AGY TABS		01/31/2017	1,000,000.00	989,790.00	995,674.41	2.250	AA	2.510	639	10/01/2020
794881BS0	13544	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	638,685.95	661,053.17	1.750	AA-	2.000	912	07/01/2021
513802CE6	13540	Lancaster CA Redev Agcy		08/01/2016	500,000.00	489,015.00	501,526.75	2.125	AA	2.000	943	08/01/2021
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,463,475.00	2,500,000.00	2.367	Aa3	2.370	1,186	04/01/2022
Subtotal and Average			30,873,285.14		30,880,000.00	30,559,801.05	30,873,930.01	1.900		1.900	426	
Certificates of Deposit - Bank												
1404203P3	13618	Capital One Bank USA NA		07/19/2017	250,000.00	250,000.00	250,000.00	1.700		1.700	199	07/19/2019
14042RGL9	13617	Capital One NA		07/19/2017	250,000.00	250,000.00	250,000.00	1.700		1.700	199	07/19/2019
2546726A1	13619	DISCOVER BANK		07/19/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	199	07/19/2019
0200614D2	13616	ALLY BANK		07/20/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	202	07/22/2019
Subtotal and Average			1,000,000.00		1,000,000.00	1,000,000.00	1,000,000.00	1.680		1.680	200	

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Portfolio PASD
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Monthly for Pool
Portfolio Management
Portfolio Details - Investments
December 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
89114MRN9	13668	Toronto Dominion Bank NY	483,870.97	12/28/2018	5,000,000.00	5,000,000.00	5,000,000.00	3.050	P-1	3.090	359	12/26/2019
		Subtotal and Average	483,870.97		5,000,000.00	5,000,000.00	5,000,000.00			3.090	359	
Federal Agency Issues - Coupon												
3134GAK78	13586	FED HOME LOAN MORTGAGE CORP		01/25/2017	5,000,000.00	4,996,975.00	5,000,000.00	1.350	Aaa	1.350	24	01/25/2019
3133EFWX1	13475	Federal Farm Credit Bank		01/28/2016	5,000,000.00	4,996,405.00	5,000,000.00	1.270	Aaa	1.270	27	01/28/2019
3135G0J46	13488	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,990,870.00	5,000,000.00	1.250	Aaa	1.250	56	02/26/2019
3136G2P35	13443	FED NATIONAL MORTGAGE ASSN		09/30/2015	5,000,000.00	4,985,550.00	5,000,000.00	1.300	Aaa	1.300	87	03/29/2019
3135G0G23	13454	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,980,420.00	5,000,000.00	1.300	Aaa	1.300	118	04/29/2019
3133EF7L5	13512	Federal Farm Credit Bank		05/16/2016	5,000,000.00	4,974,500.00	5,000,000.00	1.170	Aaa	1.170	135	05/16/2019
3136G3MH5	13521	FED NATIONAL MORTGAGE ASSN		06/09/2016	3,820,000.00	3,800,124.54	3,819,946.86	1.250	Aaa	1.250	149	05/30/2019
3135G0K93	13523	FED NATIONAL MORTGAGE ASSN		06/28/2016	5,000,000.00	4,988,210.00	5,000,000.00	1.250	Aaa	1.250	178	06/28/2019
3134G9Q75	13531	FED HOME LOAN MORTGAGE CORP		07/26/2016	5,000,000.00	4,959,465.00	5,000,000.00	1.250	Aaa	1.250	206	07/26/2019
3134GAAF1	13548	FED HOME LOAN MORTGAGE CORP		08/23/2016	5,000,000.00	4,955,650.00	5,000,000.00	1.300	Aaa	1.300	234	08/23/2019
3135G0N41	13550	FED NATIONAL MORTGAGE ASSN		08/23/2016	5,000,000.00	4,955,075.00	5,000,000.00	1.250	Aaa	1.250	234	08/23/2019
3135G0P23	13557	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,956,195.00	5,000,000.00	1.250	Aaa	1.250	234	08/23/2019
3134GAFY5	13558	FED HOME LOAN MORTGAGE CORP		08/30/2016	10,000,000.00	9,905,440.00	10,000,000.00	1.300	Aaa	1.300	239	08/28/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3,000,000.00	2,973,738.00	3,000,000.00	1.500	Aaa	1.500	267	09/25/2019
3134GARV8	13568	FED HOME LOAN MORTGAGE CORP		10/28/2016	5,000,000.00	4,946,245.00	5,000,000.00	1.300	Aaa	1.300	297	10/25/2019
3133EFKY2	13455	Federal Farm Credit Bank		10/28/2015	5,000,000.00	4,944,750.00	5,000,000.00	1.360	Aaa	1.360	300	10/28/2019
3136G4EM1	13567	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,943,110.00	5,000,000.00	1.250	Aaa	1.250	300	10/28/2019
3136G2YA9	13492	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,943,320.00	5,000,000.00	1.400	Aaa	1.400	329	11/26/2019
3130AA4M7	13520	Federal Home Loan Bank		12/02/2016	5,000,000.00	4,949,510.00	5,000,000.00	1.500	Aaa	1.500	335	12/02/2019
3134GAYY4	13573	FED HOME LOAN MORTGAGE CORP		06/13/2016	5,000,000.00	4,942,455.00	5,000,000.00	1.350	Aaa	1.350	346	12/13/2019
3133EFXM4	13479	Federal Farm Credit Bank		12/30/2016	5,000,000.00	4,944,265.00	5,000,000.00	1.500	Aaa	1.500	363	12/30/2019
3133EGBL8	13513	Federal Home Loan Bank		02/03/2016	5,000,000.00	4,946,725.00	5,000,000.00	1.520	Aaa	1.520	398	02/03/2020
3134G9GF8	13510	FED HOME LOAN MORTGAGE CORP		05/19/2016	5,000,000.00	4,921,160.00	5,000,000.00	1.370	Aaa	1.370	504	05/19/2020
3133EGSA4	13564	Federal Farm Credit Bank		05/26/2016	3,750,000.00	3,695,857.50	3,750,000.00	1.500	Aaa	1.500	511	05/26/2020
3135G0N66	13552	FED NATIONAL MORTGAGE ASSN		09/29/2016	5,000,000.00	4,898,255.00	5,000,000.00	1.320	Aaa	1.320	601	08/24/2020
3136G3SC5	13556	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,899,780.00	5,000,000.00	1.400	Aaa	1.400	601	08/24/2020
3133EHR1	13635	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,898,420.00	5,000,000.00	1.400	Aaa	1.400	605	08/28/2020
3133EGXU4	13565	Federal Farm Credit Bank		12/28/2017	10,000,000.00	9,862,980.00	10,000,000.00	2.120	Aaa	2.120	636	09/28/2020
3136G4PJ6	13621	FED NATIONAL MORTGAGE ASSN		10/06/2016	5,000,000.00	4,895,340.00	5,000,000.00	1.370	Aaa	1.370	644	10/06/2020
3130A6MH7	13447	Federal Home Loan Bank		10/13/2017	5,000,000.00	4,927,630.00	4,999,256.94	1.850	Aaa	1.860	651	10/13/2020
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,923,920.00	5,000,000.00	1.720	Aaa	1.720	666	10/28/2020
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	4,000,000.00	3,939,136.00	4,000,000.00	1.720	Aaa	1.720	666	10/28/2020

Portfolio PASD
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PM (PRF_PM2) 7.3.0

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	3,210,000.00	3,161,156.64	3,210,000.00	1.720	Aaa	1.720	666	10/28/2020
3130ACLPT	13622	Federal Home Loan Bank		10/30/2017	5,000,000.00	4,939,025.00	5,000,000.00	1.950	Aaa	1.950	674	11/05/2020
3134G9HL4	13509	FED HOME LOAN MORTGAGE CORP		05/25/2016	5,000,000.00	4,904,250.00	5,000,000.00	1.625	Aaa	1.630	694	11/25/2020
3133EGU37	13580	Federal Farm Credit Bank		12/14/2016	5,000,000.00	4,927,720.00	5,000,000.00	1.830	Aaa	1.830	713	12/14/2020
3130ACUL6	13630	Federal Home Loan Bank		12/14/2017	5,000,000.00	4,941,640.00	5,000,000.00	2.000	Aaa	2.000	713	12/14/2020
3130ACYL2	13631	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,947,720.00	5,000,000.00	2.100	Aaa	2.100	728	12/29/2020
3130ACYL2	13632	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,947,720.00	5,000,000.00	2.100	Aaa	2.100	728	12/29/2020
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5,000,000.00	4,874,075.00	5,000,000.00	1.330	Aaa	1.330	729	12/30/2020
3133EGMP7	13530	Federal Farm Credit Bank		07/19/2016	5,000,000.00	4,889,900.00	5,000,000.00	1.440	Aaa	1.440	749	01/19/2021
3130A8P80	13527	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,881,290.00	5,000,000.00	1.400	Aaa	1.400	749	01/19/2021
3130A8P80	13528	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,881,290.00	5,000,000.00	1.400	Aaa	1.400	749	01/19/2021
3136G4RB1	13636	FED NATIONAL MORTGAGE ASSN		01/26/2018	5,000,000.00	4,960,690.00	5,000,000.00	2.150	Aaa	2.150	756	01/26/2021
3133EGAZ8	13516	Federal Farm Credit Bank		05/17/2016	5,000,000.00	4,899,130.00	5,000,000.00	1.580	Aaa	1.580	778	02/17/2021
3130A7BT1	13483	Federal Home Loan Bank		02/26/2016	5,000,000.00	4,898,810.00	5,000,000.00	1.730	Aaa	1.730	787	02/26/2021
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,904,200.00	5,000,000.00	1.650	Aaa	1.650	790	03/01/2021
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,904,200.00	5,000,000.00	1.650	Aaa	1.650	790	03/01/2021
3134G93Q8	13549	FED HOME LOAN MORTGAGE CORP		08/25/2016	3,250,000.00	3,177,105.75	3,250,000.00	1.680	Aaa	1.680	967	08/25/2021
3133EGSH9	13561	Federal Farm Credit Bank		09/01/2016	2,600,000.00	2,525,619.20	2,599,306.67	1.460	Aaa	1.470	974	09/01/2021
3130AEVB3	13658	Federal Home Loan Bank		09/14/2018	5,000,000.00	5,001,410.00	4,998,648.61	3.000	Aaa	3.010	987	09/14/2021
3136G4DJ9	13562	FED NATIONAL MORTGAGE ASSN		09/30/2016	5,000,000.00	4,841,590.00	5,000,000.00	1.510	Aaa	1.510	1,003	09/30/2021
3136G4DJ9	13563	FED NATIONAL MORTGAGE ASSN		09/30/2016	2,500,000.00	2,420,795.00	2,500,000.00	1.510	Aaa	1.510	1,003	09/30/2021
3136G4EV1	13569	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,831,785.00	4,999,576.25	1.625	Aaa	1.630	1,031	10/28/2021
3130AF5D5	13660	Federal Home Loan Bank		10/29/2018	5,000,000.00	5,004,895.00	5,000,000.00	3.200	Aaa	3.200	1,032	10/29/2021
3133EHN58	13628	Federal Farm Credit Bank		11/03/2017	5,000,000.00	4,935,940.00	5,000,000.00	2.140	Aaa	2.140	1,035	11/01/2021
3130AFC54	13663	Federal Home Loan Bank		10/30/2018	5,000,000.00	5,004,070.00	5,000,000.00	3.250	Aaa	3.250	1,042	11/08/2021
3130AFH34	13664	Federal Home Loan Bank		12/10/2018	3,000,000.00	3,009,003.00	3,000,000.00	3.150	Aaa	3.150	1,074	12/10/2021
3134GSH40	13667	FED HOME LOAN MORTGAGE CORP		12/20/2018	2,750,000.00	2,753,234.00	2,750,000.00	3.150	Aaa	3.150	1,084	12/20/2021
3130AAHC5	13582	Federal Home Loan Bank		12/22/2016	5,000,000.00	4,949,405.00	5,000,000.00	2.400	Aaa	2.400	1,086	12/22/2021
3134GSJ89	13666	FED HOME LOAN MORTGAGE CORP		12/28/2018	3,000,000.00	3,004,563.00	3,000,000.00	3.160	Aaa	3.160	1,092	12/28/2021
3133EHGS6	13604	Federal Farm Credit Bank		04/25/2017	5,000,000.00	4,893,765.00	5,000,000.00	2.030	Aaa	2.030	1,210	04/25/2022
3133EHN1V	13612	Federal Farm Credit Bank		06/20/2017	5,000,000.00	4,884,780.00	5,000,000.00	2.050	Aaa	2.050	1,266	06/20/2022
3130ACKG8	13623	Federal Home Loan Bank		10/24/2017	5,000,000.00	4,911,230.00	5,000,000.00	2.200	Aaa	2.200	1,392	10/24/2022
3133EHM34	13626	Federal Farm Credit Bank		11/01/2017	5,000,000.00	4,916,160.00	5,000,000.00	2.230	Aaa	2.230	1,400	11/01/2022
3134GSCD5	13638	FED HOME LOAN MORTGAGE CORP		01/30/2018	5,000,000.00	4,957,940.00	4,997,959.72	2.550	Aaa	2.560	1,490	01/30/2023
3134GSFJ9	13720	FED HOME LOAN MORTGAGE CORP		03/15/2018	3,000,000.00	3,000,597.00	3,000,000.00	3.000	Aaa	3.000	1,534	03/15/2023
3134GSJKY	13652	FED HOME LOAN MORTGAGE CORP		05/15/2018	5,000,000.00	5,002,210.00	5,000,000.00	3.200	Aaa	3.200	1,595	05/15/2023

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

Data Updated: SET_POOL: 01/22/2019 08:42
Run Date: 01/22/2019 - 08:42

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
December 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
Federal Agency Issues - Coupon												
3130AGMH7	13450	Federal Home Loan Bank		10/28/2015	3,210,000.00	3,161,156.64	3,210,000.00	1.720	Aaa	1.720	666	10/28/2020
3130ACLP7	13622	Federal Home Loan Bank		10/30/2017	5,000,000.00	4,939,025.00	5,000,000.00	1.950	Aaa	1.950	674	11/05/2020
3134G9HL4	13509	FED HOME LOAN MORTGAGE CORP		05/25/2016	5,000,000.00	4,904,250.00	5,000,000.00	1.625	Aaa	1.630	694	11/25/2020
3133EGUJ7	13580	Federal Farm Credit Bank		12/14/2016	5,000,000.00	4,927,720.00	5,000,000.00	1.830	Aaa	1.830	713	12/14/2020
3130ACUL6	13630	Federal Home Loan Bank		12/14/2017	5,000,000.00	4,941,640.00	5,000,000.00	2.000	Aaa	2.000	713	12/14/2020
3130ACYL2	13631	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,947,720.00	5,000,000.00	2.100	Aaa	2.100	728	12/29/2020
3130ACYL2	13632	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,947,720.00	5,000,000.00	2.100	Aaa	2.100	728	12/29/2020
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5,000,000.00	4,874,075.00	5,000,000.00	1.330	Aaa	1.330	729	12/30/2020
3133EGMP7	13530	Federal Farm Credit Bank		07/19/2016	5,000,000.00	4,889,900.00	5,000,000.00	1.440	Aaa	1.440	749	01/19/2021
3130A8P80	13527	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,881,290.00	5,000,000.00	1.400	Aaa	1.400	749	01/19/2021
3130A8P80	13528	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,881,290.00	5,000,000.00	1.400	Aaa	1.400	749	01/19/2021
3136G4RB1	13636	FED NATIONAL MORTGAGE ASSN		01/26/2018	5,000,000.00	4,960,690.00	5,000,000.00	2.150	Aaa	2.150	756	01/26/2021
3133EGAZ8	13516	Federal Farm Credit Bank		05/17/2016	5,000,000.00	4,899,130.00	5,000,000.00	1.580	Aaa	1.580	778	02/17/2021
3130A7BT1	13483	Federal Home Loan Bank		02/26/2016	5,000,000.00	4,898,810.00	5,000,000.00	1.730	Aaa	1.730	787	02/26/2021
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,904,200.00	5,000,000.00	1.650	Aaa	1.650	790	03/01/2021
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,904,200.00	5,000,000.00	1.650	Aaa	1.650	790	03/01/2021
3134G93Q8	13549	FED HOME LOAN MORTGAGE CORP		08/25/2016	3,250,000.00	3,177,105.75	3,250,000.00	1.680	Aaa	1.680	967	08/25/2021
3133EGSH9	13561	Federal Farm Credit Bank		09/01/2016	2,600,000.00	2,525,619.20	2,599,306.67	1.460	Aaa	1.470	974	09/01/2021
3130AEVB3	13658	Federal Home Loan Bank		09/14/2018	5,000,000.00	5,001,410.00	4,998,648.61	3.000	Aaa	3.010	987	09/14/2021
3136G4DJ9	13562	FED NATIONAL MORTGAGE ASSN		09/30/2016	5,000,000.00	4,841,590.00	5,000,000.00	1.510	Aaa	1.510	1,003	09/30/2021
3136G4DJ9	13563	FED NATIONAL MORTGAGE ASSN		09/30/2016	2,500,000.00	2,420,795.00	2,500,000.00	1.510	Aaa	1.510	1,003	09/30/2021
3136G4EV1	13569	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,831,785.00	4,999,576.25	1.625	Aaa	1.630	1,031	10/28/2021
3130AF5D5	13660	Federal Home Loan Bank		10/29/2018	5,000,000.00	5,004,895.00	5,000,000.00	3.200	Aaa	3.200	1,032	10/29/2021
3133EHN58	13628	Federal Farm Credit Bank		11/03/2017	5,000,000.00	4,935,940.00	5,000,000.00	2.140	Aaa	2.140	1,035	11/01/2021
3130AFC54	13663	Federal Home Loan Bank		10/30/2018	5,000,000.00	5,004,070.00	5,000,000.00	3.250	Aaa	3.250	1,042	11/08/2021
3130AFH34	13664	Federal Home Loan Bank		12/10/2018	3,000,000.00	3,009,003.00	3,000,000.00	3.150	Aaa	3.150	1,074	12/10/2021
3134GSH40	13667	FED HOME LOAN MORTGAGE CORP		12/20/2018	2,750,000.00	2,753,234.00	2,750,000.00	3.150	Aaa	3.150	1,084	12/20/2021
3130AAHC5	13582	Federal Home Loan Bank		12/22/2016	5,000,000.00	4,949,405.00	5,000,000.00	2.400	Aaa	2.400	1,086	12/22/2021
3134GSJ89	13666	FED HOME LOAN MORTGAGE CORP		12/28/2018	3,000,000.00	3,004,563.00	3,000,000.00	3.160	Aaa	3.160	1,092	12/28/2021
3133EHG56	13604	Federal Farm Credit Bank		04/25/2017	5,000,000.00	4,893,765.00	5,000,000.00	2.030	Aaa	2.030	1,210	04/25/2022
3133EHN11	13612	Federal Farm Credit Bank		06/20/2017	5,000,000.00	4,884,790.00	5,000,000.00	2.050	Aaa	2.050	1,266	06/20/2022
3130ACKG8	13623	Federal Home Loan Bank		10/24/2017	5,000,000.00	4,911,230.00	5,000,000.00	2.200	Aaa	2.200	1,392	10/24/2022
3133EHM34	13626	Federal Farm Credit Bank		11/01/2017	5,000,000.00	4,916,160.00	5,000,000.00	2.230	Aaa	2.230	1,400	11/01/2022
3134GSCD5	13638	FED HOME LOAN MORTGAGE CORP		01/30/2018	5,000,000.00	4,957,940.00	4,997,959.72	2.550	Aaa	2.560	1,490	01/30/2023
3134GSFJ9	13720	FED HOME LOAN MORTGAGE CORP		03/15/2018	3,000,000.00	3,000,597.00	3,000,000.00	3.000	Aaa	3.000	1,534	03/15/2023
3134GSKY0	13652	FED HOME LOAN MORTGAGE CORP		05/15/2018	5,000,000.00	5,002,210.00	5,000,000.00	3.200	Aaa	3.200	1,595	05/15/2023

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
December 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
Corporate Bonds - Coupon												
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	4,843,895.00	4,997,586.06	2.100	A2	2.120	.937	07/26/2021
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,920,735.00	5,000,000.00	2.125	Aa3	2.130	1.275	06/29/2022
		Subtotal and Average	86,855,199.76		95,290,000.00	94,271,980.45	95,023,399.65			2.370	459	
Amortized U.S. Treasury Strip Bonds												
912833KU3	13680	U.S. TREASURY STRIP		01/26/2018	5,000,000.00	4,986,230.00	4,988,253.25			1.940	45	02/15/2019
		Subtotal and Average	4,984,337.66		5,000,000.00	4,986,230.00	4,988,253.25			1.940	45	
Treasury Discounts -Amortizing												
912796QM4	13654	US TREASURY		07/03/2018	5,000,000.00	4,942,670.00	4,946,433.95	2.250	Aaa	2.350	170	06/20/2019
912796RF8	13661	US TREASURY		10/12/2018	5,000,000.00	4,901,700.00	4,899,131.89	2.570	Aaa	2.690	282	10/10/2019
		Subtotal and Average	9,835,551.48		10,000,000.00	9,844,370.00	9,845,565.84			2.520	226	
Supranationals												
45905UVC5	13482	WORLD BANK		02/26/2016	5,000,000.00	4,991,995.00	5,000,000.00	1.350	Aaa	1.350	56	02/26/2019
459058FC2	13500	WORLD BANK		04/26/2016	5,000,000.00	4,978,750.00	5,000,000.00	1.250	Aaa	1.250	115	04/26/2019
459058FC2	13502	WORLD BANK		04/26/2016	5,000,000.00	4,978,750.00	5,000,000.00	1.250	Aaa	1.250	115	04/26/2019
459058FB4	13511	WORLD BANK		05/09/2016	3,880,000.00	3,864,918.44	3,879,895.45	1.300	Aaa	1.310	115	04/26/2019
45905UQ23	13624	WORLD BANK		10/30/2017	5,000,000.00	4,940,560.00	5,000,000.00	2.000	Aaa	2.000	668	10/30/2020
		Subtotal and Average	23,879,882.70		23,880,000.00	23,754,973.44	23,879,895.45			1.440	218	
		Total and Average	550,675,690.29		581,736,231.34	575,773,405.91	581,256,866.60			1.970	541	

**Monthly for Pool
Portfolio Management
Portfolio Details - Cash
December 31, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to 365	Maturity
		Average Balance	0.00			87,222.22	87,222.22					0
		Accrued Interest at Purchase				87,222.22	87,222.22					
		Subtotal										
		Total Cash and Investments	550,675,690.29		581,736,231.34	575,860,628.13	581,344,088.82				1,370	541
		Cash				1,756,916.68						
		Accrued Interest				2,241,908.52						
		Total				579,859,453.33						

Portfolio PASD
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PM (PRF_PM2) 7.3.0

COMPLIANCE REPORT

Pooled Investment Portfolio
As of 12/31/2018

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio Credit Quality	Portfolio Credit Quality	
Collateralized Money Market	2.04%	100%	102% Collateral	per Gov Code	<u>Maturity</u>
Certificates of Deposit	1.04%	30%	n/a	102% Collateral	In compliance
Municipal Bonds	5.29%	100%	Aa2/Aa3/A1/A2	n/a	In compliance
US Treasury Securities	4.70%	100%	Aaa	A or better	In compliance
Corporate Bonds	16.34%	30%	Aaa/Aa1/Aa3/A1/A2/A3/Baa1*	AA+/Aaa	In compliance
Federal Agency Issues	58.65%	100%	Aaa	A or better	In compliance
Supranationals	4.11%	30%	Aaa	AA+/Aaa	In compliance
LAIF	7.53%	100%	n/a	AA or better	In compliance
Cash	0.30%	100%	Collateralized	n/a	In compliance
	100.00%			Collateralized	In compliance

Portfolio Value 579,859,453

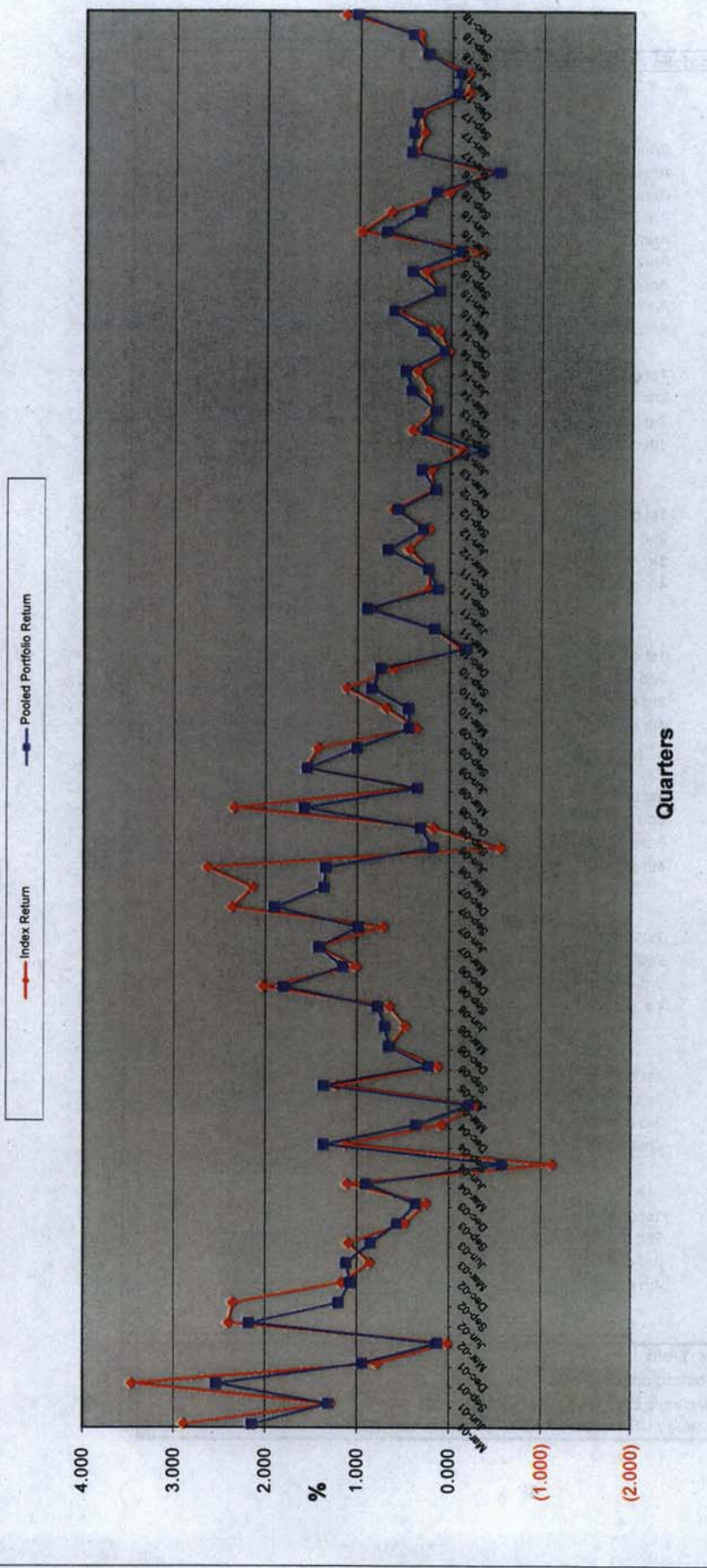
*GE Capital downgraded from A2 to Baa1 effective 10/31/2018, held until maturity on 1/14/2019

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>December 31, 2018</u>	
	Market Value	% of Total
FHLB	92,225,353.64	15.90%
FHLMC	75,084,507.25	12.95%
FNMA	75,303,564.54	12.99%
FFCB	96,131,214.20	16.58%
Total Fed Agencies	338,744,639.63	58.42%
OTHER PORTFOLIO INVESTMENTS	241,114,813.70	41.58%
Total Investments	579,859,453.33	100.00%

note: * Includes Cash in Bank and Accrued Interest Receivable

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



Pooled Portfolio - Total Return Performance			
		ML 1-3 Index	Pooled
		Corp/Gov	Portfolio
2003	Annual	2.717	2.931
2004	Annual	1.226	2.090
2005	Annual	1.746	2.073
2006	Annual	4.195	4.474
2007	Annual	6.706	5.736
2008	Annual	4.649	3.474
2009	Annual	3.784	3.398
2010	Annual	2.322	1.806
2011	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	-0.350	-0.113
		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	-0.385	-0.520
		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	-0.182	-0.059
		0.856	1.180
2018	1st quarter	-0.185	-0.097
	2nd quarter	0.291	0.269
	3rd quarter	0.354	0.431
	4th quarter	<u>1.166</u>	<u>1.038</u>
		1.626	1.641
Effective Yield		Fiscal YTD	
Pooled Portfolio effective yield		1.83%	
State Treasurer's LAIF yield		2.28%	
2 Year Average US Treasury yield		2.73%	

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	June-18 2015	1st Qtr 2019	2nd Qtr 2019	3rd Qtr 2019	4th Qtr 2019
Money Market	20.30	9.52	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market Collateralized	1.77	1.71	12.48	12.91	16.74	9.14	7.25	3.97	3.54	3.69	2.04	0.00	0.00
Municipal Bonds	5.81	4.61	12.66	12.62	13.00	4.97	4.01	5.80	5.78	5.75	5.29	0.00	0.00
Corporate Bonds - Coupon	12.16	13.40	27.70	25.94	22.67	21.65	16.36	17.12	15.47	16.37	16.34	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
Federal Agency Issues - Coupon	41.32	49.13	30.73	36.55	43.39	43.45	49.70	55.86	60.37	59.08	58.65	0.00	0.00
Repurchase Agreements	0.00	3.28	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	16.54	16.14	13.32	9.04	1.47	13.09	14.38	9.07	6.47	5.99	7.53	0.00	0.00
Cash	2.10	1.87	2.58	2.72	2.50	3.76	0.68	0.44	0.43	0.29	0.30	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	3.93	3.37	2.99	3.26	4.18	4.70	0.00	0.00
Supranationals	0.00	0.00	0.00	0.00	0.00	0.00	4.25	3.76	4.49	4.47	4.11	0.00	0.00
Bank Notes	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.99	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
Certificates of Deposit	0.00	0.33	0.52	0.22	0.23	0.00	0.00	0.00	0.19	0.19	1.04	0.00	0.00
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

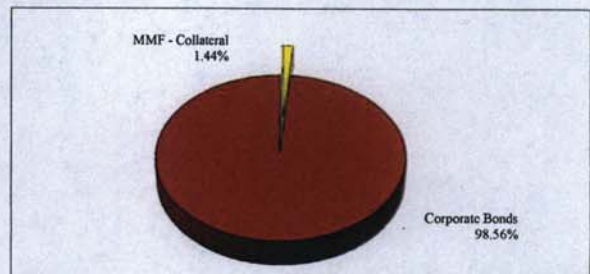
December 2018

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 June 11, 2018. 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 12/31/2018

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	28,360	1.44%
Corporate Bonds	1,935,894	98.56%
TOTALS:		
	1,964,254	100.00%
Accrued Interest Receivable	4,973	
GRAND TOTAL:		
	1,969,227	



PORTFOLIO LIQUIDITY AS OF 12/31/2018

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	28,360	1.44%
31 days - 1 Year	1,945,000	98.56%
1 - 2 Years	-	0.00%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:		100.00%
	1,973,360	

PORTFOLIO STATISTICS

	Dec-18	Nov-18	Oct-18	Sep-18	Aug-18	Jul-18
Month-End Mkt Value	1,969,227	1,964,337	1,959,492	1,958,037	1,955,468	1,949,795
Modified Duration	0.31	0.39	0.48	0.55	0.64	0.72
Weighted Average Maturity	0.31	0.39	0.47	0.56	0.64	0.73
Current Book Yield to Maturity	2.173%	2.172%	2.170%	2.170%	2.169%	2.169%
Effective Yield - Year to Date	2.150%	2.150%	2.140%	2.150%	2.130%	2.130%
Interest Earned	2,326	2,322	2,302	2,295	2,294	2,294
Fiscal Year To Date Interest Earned	13,834	11,508	9,185	6,884	4,589	2,294
Fair Value Change Gain/(Loss)	2,564	2,523	(846)	274	3,378	2,093
Fiscal Year To Date change in fair value	9,986	7,422	4,899	5,746	5,471	2,093
Total Fiscal YTD earnings	23,819	18,930	14,085	12,629	10,060	4,387

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
December 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
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK	28,360.13		28,360.13	28,360.13	28,360.13	2.360		2.360	1	
		Subtotal and Average	28,360.13		28,360.13	28,360.13	28,360.13			2.360	1	
Corporate Bonds - Coupon												
90331HMY6	13639	US BANK NA CINCINNATI		01/31/2018	1,945,000.00	1,935,893.51	1,940,300.31	1.400	A1	2.170	115	04/26/2019
		Subtotal and Average	1,939,726.86		1,945,000.00	1,935,893.51	1,940,300.31			2.170	115	
		Total and Average	1,968,086.99		1,973,360.13	1,964,253.64	1,968,660.44			2.173	113	
		Accrued Interest				4,973.37						
		Total				1,969,227.01						

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 12/31/2018

	Diversification		Credit Quality		Maturity
Collateralized Money Market Corporate Bonds	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Maturity
	1.44%	100%	In compliance	102% Collateral	In compliance
	98.56%	30%*	In compliance	A or better	In compliance
	100.00%				

Portfolio Value 1,969,227

*Pertains to 30% of entire agency portfolio

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

<u>December 31, 2018</u>		
	Market Value	% of Total
US Bank NA Cincinnati	1,935,893.51	98.31%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	-	0.00%
OTHER PORTFOLIO INVESTMENTS	33,333.50	1.69%
Total Investments	1,969,227.01 *	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 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	1st Qtr 2019	2nd Qtr 2019	3rd Qtr 2019	4th Qtr 2019
Money Market - Collateralized	53.86	44.09	100.00	100.00	100.00	100.00	100.00	1.80	0.75	0.75	1.44	0.00	0.00
Federal Agency Issues - Coupon	46.14	55.90	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Corporate Bonds - Coupon	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	99.25	99.25	98.56	0.00	0.00
Municipal Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	98.20	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

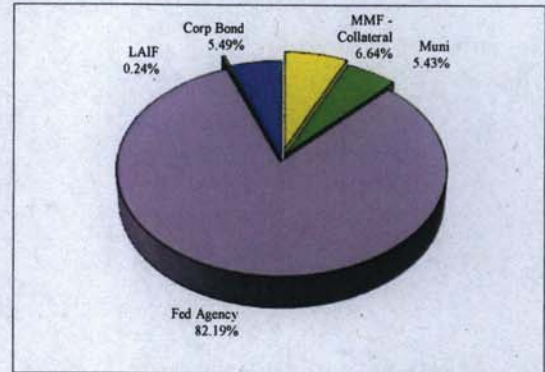
December 2018

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 June 11, 2018. 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 12/31/2018

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	4,689,219	6.64%
Municipal Bonds	3,834,531	5.43%
Federal Agencies	58,051,536	82.19%
L.A.I.F.	171,178	0.24%
Corporate Bonds	3,880,313	5.49%
TOTALS:	70,626,777	100.00%
Accrued Interest Receivable	351,046	
GRAND TOTAL:	70,977,823	



PORTFOLIO LIQUIDITY AS OF 12/31/2018

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	4,860,397	6.69%
31 days - 1 Year	1,960,000	2.70%
1 - 2 Years	10,600,000	14.60%
2 - 3 Years	30,900,000	42.55%
3 - 4 Years	-	0.00%
4 - 5 Years	3,300,000	4.54%
Over 5 Years	21,000,000	28.92%
TOTAL:	72,620,397	100.00%

PORTFOLIO STATISTICS

	Dec-18	Nov-18	Oct-18	Sep-18	Aug-18	Jul-18
Month-End Market Value	70,977,823	70,090,136	69,570,775	69,598,212	69,848,595	69,414,899
Modified Duration	3.23	3.29	3.36	3.44	3.53	3.61
Weighted Average Maturity	3.48	3.56	3.64	3.73	3.81	3.90
Current Book Yield to Maturity	1.934%	1.929%	1.918%	1.914%	1.911%	1.907%
Effective Yield - Year to Date	1.900%	1.900%	1.890%	1.900%	1.870%	1.870%
Interest Earned	116,663	115,935	115,301	114,807	114,434	114,111
Fiscal Year To Date Interest Earned	691,252	574,589	458,653	343,352	228,545	114,111
Fair Value Change Gain/(Loss)	771,024	403,426	(142,739)	(365,190)	319,262	(264,255)
Fiscal Year To Date change in fair value	721,529	(49,495)	(452,921)	(310,183)	55,007	(264,255)
Total Fiscal YTD Earnings	1,412,780	525,094	5,732	33,170	283,552	(150,144)

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
December 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
LAIF												
SYS6184	6184	Local Agency Investment Fund	171,178.20		171,178.20	171,178.20	171,178.20	2.320		2.320	1	
Subtotal and Average			171,178.20		171,178.20	171,178.20	171,178.20	2.320		2.320	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK	4,689,219.25		4,689,219.25	4,689,219.25	4,689,219.25	2.360		2.360	1	
Subtotal and Average			4,689,219.25		4,689,219.25	4,689,219.25	4,689,219.25	2.360		2.360	1	
Municipal Bonds												
624454LA0	13221	MT VIEW LOS ALTOS HS GO BONDS	1,960,000.00	10/18/2012	1,960,000.00	1,951,611.20	1,960,000.00	2.084	Aaa	2.084	212	08/01/2019
54465AGS5	13553	LA County Redevelopment TABs	2,000,000.00	08/25/2016	2,000,000.00	1,882,920.00	1,975,109.48	2.375	Aa3	2.560	2,800	09/01/2026
Subtotal and Average			3,960,000.00		3,960,000.00	3,834,531.20	3,935,109.48			2.323	1,511	
Federal Agency Issues - Coupon												
3135GON66	13551	FED NATIONAL MORTGAGE ASSN	5,000,000.00	08/24/2016	5,000,000.00	4,899,780.00	5,000,000.00	1.400	Aaa	1.400	601	08/24/2020
3130A6MH7	13448	Federal Home Loan Bank	4,600,000.00	10/28/2015	4,600,000.00	4,530,006.40	4,600,000.00	1.720	Aaa	1.720	666	10/28/2020
3130A7QK4	13503	Federal Home Loan Bank	5,000,000.00	04/26/2016	5,000,000.00	4,892,675.00	5,000,000.00	1.700	Aaa	1.700	846	04/26/2021
3133EF5T0	13505	Federal Farm Credit Bank	5,000,000.00	05/03/2016	5,000,000.00	4,902,245.00	5,000,000.00	1.700	Aaa	1.700	853	05/03/2021
3130A8EN9	13518	Federal Home Loan Bank	5,500,000.00	08/14/2016	5,500,000.00	5,380,886.50	5,500,000.00	1.640	Aaa	1.640	895	08/14/2021
3133EGQP3	13555	Federal Farm Credit Bank	5,000,000.00	08/26/2016	5,000,000.00	4,846,105.00	4,997,360.34	1.440	Aaa	1.461	958	08/16/2021
3134G9X44	13547	FED HOME LOAN MORTGAGE CORP	5,000,000.00	08/25/2016	5,000,000.00	4,881,370.00	5,000,000.00	1.625	Aaa	1.625	967	08/25/2021
3133EGSH9	13560	Federal Farm Credit Bank	2,400,000.00	09/01/2016	2,400,000.00	2,331,340.80	2,399,360.00	1.460	Aaa	1.470	974	09/01/2021
3134GSDJ1	13641	FED HOME LOAN MORTGAGE CORP	3,300,000.00	02/28/2018	3,300,000.00	3,291,651.00	3,299,176.65	2.875	Aaa	2.881	1,519	02/28/2023
3133EGMD4	13529	Federal Farm Credit Bank	5,000,000.00	07/18/2016	5,000,000.00	4,779,135.00	5,000,000.00	2.070	Aaa	2.070	2,025	07/18/2024
3133EGFB6	13519	Federal Farm Credit Bank	6,000,000.00	06/16/2016	6,000,000.00	5,736,138.00	6,000,000.00	2.360	Aaa	2.360	2,358	06/16/2025
3133EF5W3	13507	Federal Farm Credit Bank	3,000,000.00	05/04/2016	3,000,000.00	2,898,243.00	3,000,000.00	2.650	Aaa	2.650	2,680	05/04/2026
3133EGNV3	13537	Federal Farm Credit Bank	5,000,000.00	07/27/2016	5,000,000.00	4,681,960.00	5,000,000.00	2.250	Aaa	2.250	2,764	07/27/2026
Subtotal and Average			59,800,000.00		59,800,000.00	58,051,535.70	59,795,896.99			1.891	1,381	
Corporate Bonds - Coupon												
89236TDZ5	13614	TOYOTA CREDIT CORPORATION	1,000,000.00	06/29/2017	1,000,000.00	965,912.00	1,000,000.00	2.000	Aa3	2.000	728	12/29/2020
594918BP8	13541	Microsoft Corporation	3,000,000.00	08/08/2016	3,000,000.00	2,914,401.00	2,998,360.25	1.550	Aaa	1.572	950	08/08/2021
Subtotal and Average			4,000,000.00		4,000,000.00	3,880,313.00	3,998,360.25			1.679	894	

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
December 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	72,530,718.09		72,620,397.45	70,626,777.35	72,589,764.17			1.934	1,269
		Accrued Interest				351,045.70					
		Total				70,977,823.05					

Portfolio PASD
 AP
 PM (PRF_PM2) 7.3.0

Data Updated: FUNDSNAP: 01/15/2019 14:00
 Run Date: 01/15/2019 - 14:00

COMPLIANCE REPORT

**Power Reserve Portfolio
As of 12/31/2018**

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio Credit Quality per Gov Code	Portfolio Credit Quality Collateral	
Collateralized Money Market	6.64%	100%	102% Collateral Aaa/Aa3	In compliance	<u>Maturity</u> In compliance
Municipal Bonds	5.43%	100%	A or better	In compliance	In compliance
Corporate Bonds	5.49%	30%	A or better	In compliance	In compliance
Federal Agency Issues	82.19%	100%	AA+/Aaa	In compliance	In compliance
LAIF	0.24%	100%	n/a	In compliance	In compliance
	100.00%				

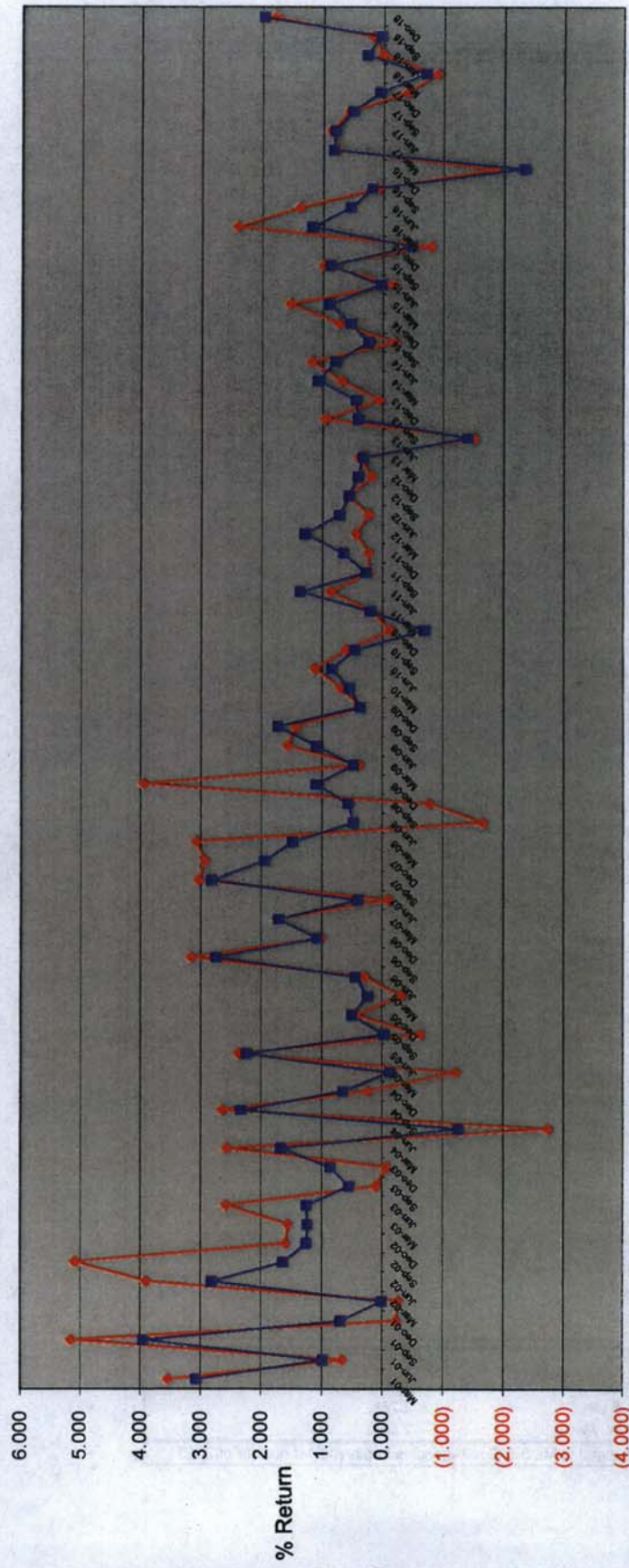
Portfolio Value 70,977,823

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

	<u>December 31, 2018</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	14,803,567.90	20.86%
FNMA	4,899,780.00	6.90%
FHLMC	8,173,021.00	11.51%
FFCB	30,175,166.80	42.51%
Total Fed Agencies	58,051,535.70	81.79%
OTHER PORTFOLIO INVESTMENTS	12,926,287.35	18.21%
Total Investments	70,977,823.05 *	100.00%

note: * Includes Accrued Interest Receivable

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



Quarters

Power Reserve Portfolio - Total Return Performance			
		ML Index	Power
		Corp/Gov	Reserve
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
	2nd quarter	0.013	0.284
	3rd quarter	0.188	0.048
	4th quarter	<u>1.812</u>	<u>1.987</u>
		1.123	1.617
Effective Yield		Fiscal YTD	
Power Reserve effective yield		1.90%	
State Treasurer's LAIF yield		2.28%	
5 Year Average Treasury yield		2.85%	
** 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 2010	June 2011	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	4th Qtr 2018	1st Qtr 2019	2nd Qtr 2019	3rd Qtr 2019	4th Qtr 2019
Money Market - Collateralized	22.34	4.45	31.95	0.12	0.14	11.53	7.43	0.02	4.34	4.86	6.64	0.00	0.00
Municipal Bonds	0.00	9.00	8.44	18.04	18.91	10.83	7.24	7.00	6.92	6.88	5.43	0.00	0.00
Federal Agency Issues - Coupon	65.32	67.24	50.12	64.39	70.83	66.34	77.86	79.82	82.96	82.47	82.19	0.00	0.00
L.A.I.F.	9.86	9.78	0.25	0.25	0.25	0.24	0.24	0.24	0.24	0.25	0.24	0.00	0.00
Corporate Bonds - Coupon	2.49	9.53	9.24	17.19	9.87	11.06	7.23	12.92	5.54	5.53	5.49	0.00	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00

IV. Miscellaneous Portfolios

**Miscellaneous Funds
December 31, 2018**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>City of Pasadena-Housing Successor Agency</u>					
Money Mkt Collateralized (East West Bank)	2.360%	1/1/2019	\$2,187,920.26	\$2,187,920.26	\$2,187,920.26
LAIIF	2.320%	1/1/2019	\$1.40	\$1.40	\$1.40
Weighted Average Maturity = 1 day			<u>\$2,187,921.66</u>	<u>\$2,187,921.66</u>	<u>\$2,187,921.66</u>
<u>2002 Electric Revenue Reserve Fund</u>					
Money Mkt Collateralized (East West Bank)	2.360%	1/1/2019	\$280,812.95	\$280,812.95	\$280,812.95
FHLB 3130A6MH7	1.720%	10/28/2020	\$425,000.00	\$425,000.00	\$418,533.20
FNMA 3136G3NL5	1.625%	5/25/2021	\$4,800,000.00	\$4,800,000.00	\$4,681,699.20
Weighted Average Maturity = 2.23			<u>\$5,505,812.95</u>	<u>\$5,505,812.95</u>	<u>\$5,381,045.35</u>
<u>Annandale Assessment District</u>					
Municipal Bonds-Annandale Assessment	6.000%	9/2/2040	\$1,018,385.00	\$1,018,385.00	\$1,018,385.00
Weighted Average Maturity = 21.68					
<u>2010A Water Revenue Project Fund</u>					
LAIIF	2.320%	1/1/2019	\$705.95	\$705.95	\$705.95
Weighted Average Maturity = 1 day			<u>\$705.95</u>	<u>\$705.95</u>	<u>\$705.95</u>

**Miscellaneous Funds
December 31, 2018**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2010B Water Revenue Project Fund</u>					
LAIF	2.320%	1/1/2019	\$1,528.96	\$1,528.96	\$1,528.96
Weighted Average Maturity = 1 day					
<u>2012A Electric Parity Reserve Fund</u>					
Money Mkt	2.360%	1/1/2019	\$68,873.03	\$68,873.03	\$68,873.03
FHLB	1.720%	10/28/2020	\$1,265,000.00	\$1,265,000.00	\$1,245,751.76
Weighted Average Maturity = 1.73					
<u>2013A Electric Parity Reserve Fund</u>					
Money Mkt	2.360%	1/1/2019	\$420,742.03	\$420,742.03	\$420,742.03
FHLB	1.720%	10/28/2020	\$100,000.00	\$100,000.00	\$98,478.40
FNMA	1.500%	7/27/2021	\$8,000,000.00	\$8,000,000.00	\$7,771,800.00
Weighted Average Maturity = 2.43					
<u>2013A Electric Project</u>					
Money Mkt	2.360%	1/1/2019	\$979.82	\$979.82	\$979.82
LAIF	2.320%	1/1/2019	\$7,757.62	\$7,757.62	\$7,757.62
Weighted Average Maturity = 1 day					

**Miscellaneous Funds
December 31, 2018**

Fund-	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>HUD Section 108</u>					
Money Mkt Collateralized (East West Bank)	2.360%	1/1/2019	\$451,279.15	\$451,279.15	\$451,279.15
Weighted Average Maturity = 1 day			<u>\$451,279.15</u>	<u>\$451,279.15</u>	<u>\$451,279.15</u>
<u>2016A Electric Revenue Refunding Project</u>					
Money Mkt Collateralized (East West Bank)	2.360%	1/1/2019	\$4,526,534.03	\$4,526,534.03	\$4,526,534.03
Weighted Average Maturity = 1 day			<u>\$4,526,534.03</u>	<u>\$4,526,534.03</u>	<u>\$4,526,534.03</u>
<u>2016A Electric Revenue Refunding Reserve</u>					
Money Mkt Collateralized (East West Bank)	2.360%	1/1/2019	\$115,686.87	\$115,686.87	\$115,686.87
FHLB 3130AACMB	2.050%	12/6/2021	\$2,660,000.00	\$2,660,000.00	\$2,611,899.22
Weighted Average Maturity = 2.84			<u>\$2,775,686.87</u>	<u>\$2,775,686.87</u>	<u>\$2,727,586.09</u>
<u>2016A Electric Revenue Refunding Cost of Issuance</u>					
Money Mkt Collateralized (East West Bank)	2.360%	1/1/2019	\$27,313.41	\$27,313.41	\$27,313.41
Weighted Average Maturity = 1 day			<u>\$27,313.41</u>	<u>\$27,313.41</u>	<u>\$27,313.41</u>
<u>Falls Creek Collateral</u>					
Money Mkt Collateralized (East West Bank)	2.360%	1/1/2019	\$97,248.33	\$97,248.33	\$97,248.33
Weighted Average Maturity = 1 day			<u>\$97,248.33</u>	<u>\$97,248.33</u>	<u>\$97,248.33</u>
GRAND TOTAL:					<u>\$26,455,768.81</u>

GRAND TOTAL:

V. Investments Held by Trustees

**Schedule of Funds Held by Trustee
CITY OF PASADENA**

For Period Ending 12/31/2018

Market Yield 2.20%
Maturity 01/01/19

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank Ilse Viach (213) 615-6051	Pasadena Public Financing Authority Costs of Issuance- Series 2018A Account #248882002 Fidelity Govt Portfolio CI Cusp:316175108	17,695.01	17,695.01	17,695.01	01/01/19	2.24%
Adriana Marshall (213) 615-6033	Costs of Issuance- Series 2018B Account #248882102 Fidelity Govt Obl Fd Cl D 316175108	8,093.01	8,093.01	8,093.01	01/01/19	2.24%
	Total	25,788.02	25,788.02	25,788.02		
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	2017A Water Revenue Bonds Debt Service-2017A Account #948165 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Reserve Fund-2017A Account #948269 Federal Home Loan Mort Corp Cusp:3134GBFF4 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Total	25,993.66	25,993.66	25,993.66	01/01/19	2.20%
		1,180,000.00	1,180,000.00	1,166,843.00	04/27/22	2.25%
		40,228.07	40,228.07	40,228.07	01/01/19	2.20%
	Total	1,246,221.73	1,246,221.73	1,233,064.73		
US Bank Ilse Viach (213) 615-6051	Pasadena Public Financing Authority Interest Fund- Series 2016A Account #264433000 Fidelity Govt Portfolio CI Cusp:316175108	119.17	119.17	119.17	01/01/19	2.24%
Adriana Marshall (213) 615-6033	Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd Cl D 316175108	0.19	0.19	0.19	01/01/19	2.24%
	Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd Cl D 31846V401	-	-	-	01/01/19	0.00%
	Total	119.36	119.36	119.36		
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 Instll 465 CUSIP:X9USDGLDS Total	253,309.70	253,309.70	253,309.70	01/01/19	0.00%
		253,309.70	253,309.70	253,309.70	01/01/19	2.20%
	Total	506,619.40	506,619.40	506,619.40		
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 Instll 465 CUSIP:X9USDGLDS Cash Balance Bond Fund-2015A POB Account #479231 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Cash Balance Total	-	-	-	01/01/19	2.20%
		-	-	-	01/01/19	0.00%
		-	-	-	01/01/19	2.20%
		-	-	-	01/01/19	0.00%
	Total	-	-	-		

**Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 12/31/2018**

Market Yield 2.20%
Maturity 01/01/19

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	2013 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (S815431) Fidelity Instl Mm Fds Government I CUSIP:316175108 Project Fund (S815433) Fidelity Instl Mm Fds Government I CUSIP:316175108 Total	0.06 0.06	0.06 0.06	0.06 0.06	01/01/19 01/01/19	1.92% 2.09%
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	32,255.72 1,565,000.00 68.79	32,255.72 1,564,808.75 6,183.23 299,925.00 68.79	32,255.72 1,547,706.75 6,183.23 296,685.00 1,903,507.74	01/01/19 10/28/19 01/01/19 01/01/19 01/01/19 01/01/19	2.20% 1.36% 0.00% 2.20% 1.36% 0.00% 2.20%
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6071	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund (S631591) Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash Principal Fund (S631592) Fidelity Instl Mm Fds Government I CUSIP:316175108 Bond Reserve Fund (S631593) Federal Home Loan Bank Funds CUSIP: 3130A8KV4 Federal Farm Credit Bank CUSIP:3133EGKV6 Federal Home Loan Bank CUSIP: 3130A8M42 Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash Total	194,361.21 278.49	194,361.21 278.49	194,361.21 278.49	01/01/19 01/01/19 01/01/19 06/27/24 07/12/27 07/18/28 01/01/19 01/01/19	2.24% 0.00% 2.24% 2.20% 2.50% 2.68% 2.24% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Electric Revenue Bonds 2009A 2009A Electric Bond Fund #281749 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	4,889.31 4,889.31	4,889.31 4,889.31	4,889.31 4,889.31	01/01/19	2.20%

**Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 12/31/2018**

Market Yield 2.20%
Maturity 01/01/19

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
Wells Fargo Bank Tracy Mason (213) 253-7536 Mevelyn Hill (213) 253-7524 Tracy.Mason@wellsfargo.com	PPFA(Paseo Colorado Parking Facilities) 2008 Bond Fund Account #23200100 Well Fargo Advantage Government Money Market Service Cash Reserve Fund Account #23200101 Fed Natl Mtg Assn CUSIP:3136G3TF2 Cost of Issuance Fund Account #23200103 Well Fargo Advantage Government Money Market Service Total	60,400.94 - 2,000,000.00 - 2,060,400.94	60,400.94 - 2,000,000.00 - 2,060,400.94	60,400.94 - 1,972,260.00 - 2,032,660.94	01/01/19 01/01/19 12/30/19 01/01/19	1.93% 0.00% 1.22% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena 2006,2008,2015 COP Reserves Reserve Account #281635 Federal Farm Credit Banks CUSIP:3133EFKY2 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Cash Total	4,835,000.00 177,746.06 - 5,012,746.06	4,833,791.25 177,746.06 - 5,011,537.31	4,781,573.25 177,746.06 - 4,959,319.31	10/28/19 01/01/19 01/01/19	1.36% 2.20% 0.00%
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 Fune #281742 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Reserve Fund #281207 Federal National Mortgage Association CUSIP 3136G4DJ9 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Cash Balance Total	- - - - 1,230,000.00 66,706.60 1,296,706.60	- - - - 1,230,000.00 66,706.60 1,296,706.60	- - - - 1,191,033.60 66,706.60 1,257,740.20	01/01/19 01/01/19 01/01/19 01/01/19 09/30/21 01/01/19 01/01/19	0.00% 2.20% 2.20% 2.20% 1.51% 2.20% 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 Instll 465 CUSIP:X9USDGLDS Cash Balance Interest Fund #281733 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Letter of Credit #281734 Bank of America CUS: S86494570 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Total	- - 0.50 1.00 0.36 1.86	- - 0.50 1.00 0.36 1.86	- - 0.50 1.00 0.36 1.86	01/01/19 01/01/19 01/01/19 03/31/21 01/01/19	2.20% 0.00% 2.20% 0.00% 2.20%

Schedule of Funds Held by Trustee
CITY OF PASADENA
 For Period Ending 12/31/2018

Market Yield 2.20%
 Maturity 01/01/19

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 Conf Ctr 2006AB Base Rent 2006A #281715 AMBAC Insurance Pol#257138E 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 Reserve Fund #281722 Federal Natl Mtg Assn CUSIP:3135GOSY0 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Rebate Fund #281726 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Prepayment #281735 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	1.00 444,690.78 1,298.34 10,800,000.00 257,925.59 156,689.66 3,434.10 11,664,039.47	1.00 444,690.78 1,298.34 10,800,000.00 257,925.59 156,689.66 3,434.10 11,664,039.47	1.00 444,690.78 1,298.34 10,582,164.00 257,925.59 156,689.66 3,434.10 11,446,203.47	02/01/23 01/01/19 01/01/19 12/24/20 01/01/19 01/01/19 01/01/19 01/01/19	0.00% 2.20% 0.00% 1.60% 2.20% 2.20% 0.00% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena PFA 2006 Villa Parke/Fair Oaks/Lake Wash Revenue Fund #280703 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	78.61	78.61	78.61	01/01/19	2.20%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	2006 Refunding Fair Oaks TABS Reserve Fund #281116 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Special Fund #281118 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	251,754.06	251,754.06	251,754.06	01/01/19 01/01/19	2.20% 2.20%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	2006 Rfndng Lake/Wash TABS Expense Fund #281119 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Reserve Fund #281124 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Special Fund #281126 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	30.61 84,109.32 84,139.93	30.61 84,109.32 84,139.93	30.61 84,109.32 84,139.93	01/01/19 01/01/19 01/01/19	2.20% 2.20% 2.20%

**Schedule of Funds Held by Trustee
CITY OF PASADENA**

For Period Ending 12/31/2018

Market Yield 2.20%
Maturity 01/01/19

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	2006 Villa/Parke TABS Reserve Fund #281132 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Special Fund #281134 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	9,027.77 3.02 9,030.79	9,027.77 3.02 9,030.79	9,027.77 3.02 9,030.79	01/01/19 01/01/19 01/01/19	2.20% 2.20% 2.20%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Pasadena Water Revenue 2003 Parity Reserve Account #281651 Federal National Mtg Assoc CUSIP:3136G3SJS Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total	3,000,000.00 42,617.79 22,500.00 3,065,117.79	2,998,500.00 42,617.79 22,500.00 3,063,617.79	2,912,970.00 42,617.79 22,500.00 2,978,087.79	06/30/21 01/01/19 01/01/19	1.50% 2.20% 0.00%
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253 (In aggregate with 2006A, and 2008ABC COP reserve)	COPS Parity Reserve Fund(2006A, and 2008ABC COP) Certificate Reserve #281143 Federal Natl Mtg Assn CUSIP: 3136G3SJS Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total Funds	2,000,000.00 938.64 15,000.00 2,015,938.64	1,999,000.00 938.64 15,000.00 2,014,938.64	1,941,980.00 938.64 15,000.00 1,957,918.64	06/30/21 01/01/19 01/01/19	1.50% 2.20% 0.00%
SCPPA Atif Haji Datto (213) 367-4668 Johnathan Della (213) 367-3073	SCPPA Investments SCPPA Project Stabilization Fund Fidelity Inst MMTT GOVT 57C CUSIP:X9USDFIN 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 Total	358,611.83 1,000,000.00 1,000,000.00 1,300,000.00 1,000,000.00 2,000,000.00 6,658,611.83	358,611.83 1,000,000.00 1,000,000.00 1,297,192.00 1,000,000.00 2,000,000.00 6,658,611.83	358,611.83 999,220.00 998,450.00 1,297,192.00 992,170.00 1,987,720.00 6,633,363.83	01/01/19 2/1/2019 2/28/2019 08/26/19 08/28/19 10/28/19	2.35% 1.30% 1.38% 1.75% 1.50% 1.25%
TOTAL FUND BALANCE		\$ 51,373,612.38	\$ 51,369,437.38	\$ 50,135,164.98		

VI. PARS Section 115 Trust

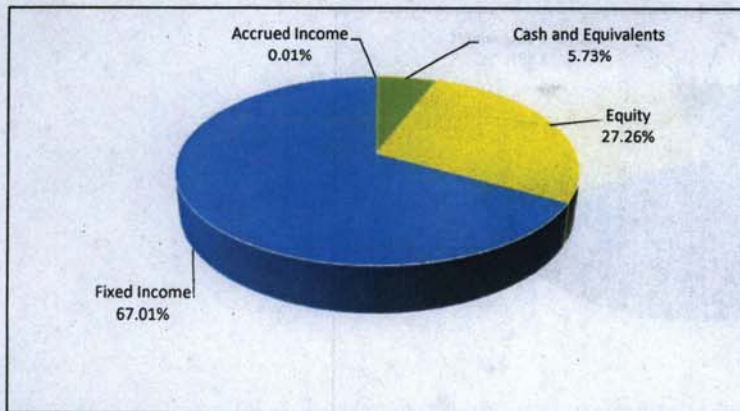
City of Pasadena
 PARS Section 115 Trust
 For the Month Ended December 31, 2018
 Pension Account 6746056200

	Market Value	Book Value
Beginning Balance	10,547,561.86	10,639,229.23
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	68,346.05	68,346.05
Interest	647.94	647.94
Other Income	1.63	1.63
Change in Accrued Income	189.42	189.42
Total Investment Income	69,185.04	69,185.04
Net Change in Unrealized Gain/Loss	(442,956.03)	-
Realized Gain/Loss	162,091.86	162,091.86
Total Market Value Adjustment	(280,864.17)	162,091.86
Trust Fees	(2,397.89)	(2,397.89)
PARS Fee (Net of Depository Earnings)	(2,108.38)	(2,108.38)
Unreconciled Difference	-	-
Total	(4,506.27)	(4,506.27)
Ending Balance	10,331,376.46	10,865,999.86

Investment Return (Fiscal Year-To-Date 12/31/2018) -1.13%
 Benchmark Return (PARS Moderately Conservative) -0.89%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	591,885.11	5.73%
Equity	2,816,111.58	27.26%
Fixed Income	6,922,542.41	67.01%
Accrued Income	837.36	0.01%
Total	10,331,376.46	100.00%



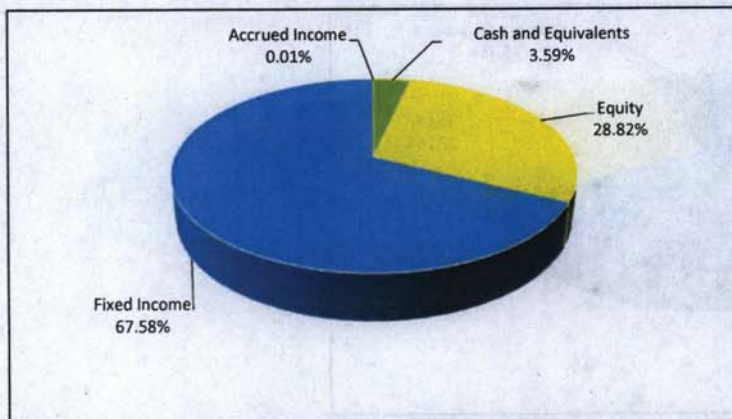
Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended December 31, 2018
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
Beginning Balance	1,992,863.71	2,010,878.38
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	12,083.16	12,083.16
Interest	118.72	118.72
Change in Accrued Income	5.93	5.93
Total Investment Income	12,207.81	12,207.81
Net Change in Unrealized Gain/Loss	(84,731.03)	-
Realized Gain/Loss	30,611.65	30,611.65
Total Market Value Adjustment	(54,119.38)	30,611.65
Trust Fees	(452.85)	(452.85)
PARS Fee (Net of Depository Earnings)	(398.36)	(398.36)
Unreconciled Difference	-	-
Total	(851.21)	(851.21)
Ending Balance	1,950,100.93	2,052,846.63
Investment Return (Fiscal Year-To-Date 12/31/2018)	-1.16%	
Benchmark Return (PARS Moderately Conservative)	-0.89%	

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	69,965.75	3.59%
Equity	562,068.20	28.82%
Fixed Income	1,317,942.02	67.58%
Accrued Income	124.96	0.01%
Total	1,950,100.93	100.00%



Account Manager:
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 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com