

City of Pasadena
Quarterly Investment Report
Quarter Ending 3/31/2019

Prepared by the Department of Finance
Treasury Division

Quarterly Investment Report

- I. Pooled Investment Portfolio
- II. Capital Endowment Portfolio
- III. Power Reserve Portfolio
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I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
City Treasurer

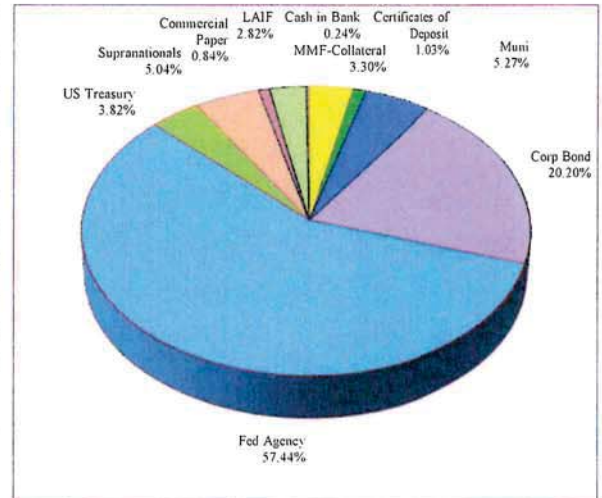
March 2019

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 3/31/2019

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	19,262,830	3.30%
Certificates of Deposit	6,015,180	1.03%
Municipal Bonds	30,727,705	5.27%
Corporate Bonds	117,868,477	20.20%
Federal Agencies	335,102,005	57.44%
US Treasury Securities	22,284,395	3.82%
Supranationals	29,390,950	5.04%
Commercial Paper	4,925,483	0.84%
LAIF	16,463,880	2.82%
Cash in Bank	1,391,755	0.24%
TOTALS:	583,432,659	100.00%
Accrued Interest Receivable	2,913,426	
GRAND TOTAL:	586,346,085	



PORTFOLIO LIQUIDITY AS OF 3/31/2019

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	62,106,710	10.61%
31 days - 1 Year	167,860,000	28.68%
1 - 2 Years	200,944,000	34.33%
2 - 3 Years	78,765,000	13.46%
3 - 4 Years	37,500,000	6.41%
4 - 5 Years	38,075,000	6.51%
Over 5 Years	-	0.00%
TOTAL:	585,250,710	100.00%

PORTFOLIO STATISTICS

	Mar-19	Feb-19	Jan-19	Dec-18	Nov-18	Oct-18
Month-End Market Value	586,346,085	590,101,095	595,991,223	579,859,453	539,050,497	536,555,941
Modified Duration	1.49	1.45	1.44	1.42	1.49	1.55
Weighted Average Maturity	1.56	1.52	1.50	1.48	1.55	1.62
Current Book Yield to Maturity	2.110%	2.080%	2.040%	1.970%	1.890%	1.890%
Effective Yield - Year to Date	1.920%	1.900%	1.850%	1.830%	1.820%	1.790%
Interest Earned	969,791	925,684	918,786	831,796	799,410	795,007
Fiscal Year To Date Interest Earned	7,513,916	6,544,125	5,618,441	4,699,655	3,867,859	3,068,449
Fair Value Change Gain/(Loss)	1,692,571	219,154	904,932	2,249,356	974,791	(92,058)
Fiscal Year To Date change in fair value	5,931,417	4,238,846	4,019,692	3,114,760	865,404	(109,387)
Total Fiscal YTD Earnings	13,445,333	10,782,972	9,638,133	7,814,415	4,733,263	2,959,062

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
March 31, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
LAIIF												
SYS864	864	Local Agency Investment Fund			16,463,879.99	16,463,879.99	16,463,879.99	2.440		2.440	1	
		Subtotal and Average	33,676,783.22		16,463,879.99	16,463,879.99		2.440		2.440	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK			14,072,508.01	14,072,508.01	14,072,508.01	2.530		2.530	1	
SYS13547	13526	OPUS BANK			5,190,322.10	5,190,322.10	5,190,322.10	2.540		2.540	1	
SYS13546	13504	PACIFIC PREMIER BANK			0.00	0.00	0.00	2.090		2.090	1	
		Subtotal and Average	16,690,388.34		19,262,830.11	19,262,830.11		2.530		2.530	1	
Municipal Bonds												
13063DAB4	13606	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,500,000.00	2,500,000.00	1.593	Aa3	1.590	0	04/01/2019
91412GL60	13524	UNIVERSITY OF CA REVENUE BONDS		06/30/2016	750,000.00	748,755.00	750,000.00	1.228	Aa3	1.230	44	05/15/2019
769036A70	13610	RIVERSIDE CALIFORNIA POB		05/31/2017	1,500,000.00	1,497,210.00	1,499,265.21	1.625	AA	1.920	61	06/01/2019
794881BQ4	13542	SALINAS CA ECON DEV REVENUE		08/15/2016	670,000.00	666,784.00	669,477.32	1.250	AA-	1.570	91	07/01/2019
798170AB2	13633	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	1,996,700.00	2,000,000.00	2.098	AA	2.100	122	08/01/2019
79730WBG4	13595	SAN DIEGO REDEVELOPMENT AGENCY		02/09/2017	5,000,000.00	4,980,950.00	4,993,923.54	1.625	AA	1.930	153	09/01/2019
80218YAC9	13539	Santa Fe Springs Community Dev		07/28/2016	880,000.00	874,280.00	879,517.30	1.375	A+	1.510	153	09/01/2019
696624CB9	13591	PALM DESERT CA REDEV AGY TABS		01/31/2017	2,500,000.00	2,491,200.00	2,496,029.14	2.000	A	2.330	183	10/01/2019
13063CSQ4	13554	STATE OF CALIFORNIA		08/26/2016	5,000,000.00	4,970,050.00	5,023,351.35	1.800	Aa3	1.320	366	04/01/2020
769036AZ7	13611	RIVERSIDE CALIFORNIA POB		05/31/2017	2,000,000.00	1,984,480.00	1,995,747.16	2.000	AA	2.190	427	06/01/2020
794881BR2	13543	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	652,517.95	663,598.07	1.625	AA-	1.800	457	07/01/2020
212263AQ0	13620	Contra Costa County Redevelopment Agency		08/16/2017	750,000.00	739,387.50	748,012.56	1.750	AA	1.960	488	08/01/2020
798170ACO	13634	San Jose Redevelopment Agency		12/21/2017	2,000,000.00	1,992,920.00	2,000,000.00	2.259	AA	2.260	488	08/01/2020
696624CC7	13592	PALM DESERT CA REDEV AGY TABS		01/31/2017	1,000,000.00	994,470.00	996,292.35	2.250	AA	2.510	549	10/01/2020
794881BS0	13544	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	644,345.10	661,447.85	1.750	AA-	2.000	822	07/01/2021
513802CE6	13540	Lancaster CA Redevelopment Agency		08/01/2016	500,000.00	493,030.00	501,379.00	2.125	AA-	2.000	853	08/01/2021
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,500,625.00	2,500,000.00	2.367	Aa3	2.370	1,096	04/01/2022
		Subtotal and Average	30,877,395.98		30,727,704.55	30,878,040.85		1.900		1.900	336	
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	109	07/19/2019
14042RGL9	13617	Capital One NA		07/19/2017	250,000.00	250,000.00	250,000.00	1.700		1.700	109	07/19/2019
2546726A1	13619	DISCOVER BANK		07/19/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	109	07/19/2019
02006L4D2	13616	ALLY BANK		07/20/2017	250,000.00	250,000.00	250,000.00	1.650		1.650	112	07/22/2019
		Subtotal and Average	1,000,000.00		1,000,000.00	1,000,000.00		1.680		1.680	110	

Monthly for Pool
Portfolio Management
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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
89114MRN9	13668	Toronto Dominion Bank NY	5,000,000.00	12/28/2018	5,000,000.00	5,015,180.00	5,000,000.00	3.050	P-1	3.090	269	12/26/2019
Subtotal and Average			5,000,000.00		5,000,000.00	5,015,180.00	5,000,000.00			3.090	269	
Negotiable CD's												
Federal Agency Issues - Coupon												
3135GGG23	13454	FED NATIONAL MORTGAGE ASSN		10/29/2015	5,000,000.00	4,995,495.00	5,000,000.00	1.300	Aaa	1.300	28	04/29/2019
3133EF7L5	13512	Federal Farm Credit Bank		05/16/2016	5,000,000.00	4,992,590.00	5,000,000.00	1.170	Aaa	1.170	45	05/16/2019
3136G3MH5	13521	FED NATIONAL MORTGAGE ASSN		06/09/2016	3,820,000.00	3,812,398.20	3,819,978.96	1.250	Aaa	1.250	59	05/30/2019
3135G0K93	13523	FED NATIONAL MORTGAGE ASSN		06/28/2016	5,000,000.00	4,985,295.00	5,000,000.00	1.250	Aaa	1.250	88	06/28/2019
3134G9Q75	13531	FED HOME LOAN MORTGAGE CORP		07/26/2016	5,000,000.00	4,979,600.00	5,000,000.00	1.250	Aaa	1.250	115	07/26/2019
3134GAAF1	13548	FED HOME LOAN MORTGAGE CORP		08/23/2016	5,000,000.00	4,977,255.00	5,000,000.00	1.300	Aaa	1.300	144	08/23/2019
3135G0N41	13550	FED NATIONAL MORTGAGE ASSN		08/23/2016	5,000,000.00	4,976,085.00	5,000,000.00	1.250	Aaa	1.250	144	08/23/2019
3135G0P23	13557	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,976,085.00	5,000,000.00	1.250	Aaa	1.250	144	08/23/2019
3134GAFY5	13558	FED HOME LOAN MORTGAGE CORP		08/30/2016	10,000,000.00	9,952,260.00	10,000,000.00	1.300	Aaa	1.300	149	08/28/2019
3130A6GD3	13437	Federal Home Loan Bank		09/25/2015	3,000,000.00	2,985,705.00	3,000,000.00	1.500	Aaa	1.500	177	09/25/2019
3134GARV8	13568	FED HOME LOAN MORTGAGE CORP		10/28/2016	5,000,000.00	4,967,200.00	5,000,000.00	1.300	Aaa	1.300	207	10/25/2019
3133EFKY2	13455	Federal Farm Credit Bank		10/28/2015	5,000,000.00	4,971,790.00	5,000,000.00	1.360	Aaa	1.360	210	10/28/2019
3136G4EM1	13567	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,965,375.00	5,000,000.00	1.250	Aaa	1.250	210	10/28/2019
3136G2YA9	13492	FED NATIONAL MORTGAGE ASSN		02/26/2016	5,000,000.00	4,966,840.00	5,000,000.00	1.400	Aaa	1.400	239	11/26/2019
3130AA4M7	13572	Federal Home Loan Bank		12/02/2016	5,000,000.00	4,970,125.00	5,000,000.00	1.500	Aaa	1.500	245	12/02/2019
3130A8FB4	13520	Federal Home Loan Bank		06/13/2016	5,000,000.00	4,961,505.00	5,000,000.00	1.350	Aaa	1.350	256	12/13/2019
3134GAYY4	13573	FED HOME LOAN MORTGAGE CORP		12/30/2016	5,000,000.00	4,959,745.00	5,000,000.00	1.500	Aaa	1.500	273	12/30/2019
3133EFXM4	13479	Federal Farm Credit Bank		02/03/2016	5,000,000.00	4,964,230.00	5,000,000.00	1.520	Aaa	1.520	308	02/03/2020
3133EGBL8	13513	Federal Farm Credit Bank		05/19/2016	5,000,000.00	4,945,280.00	5,000,000.00	1.370	Aaa	1.370	414	05/19/2020
3134G9SF8	13510	FED HOME LOAN MORTGAGE CORP		05/26/2016	3,750,000.00	3,711,348.75	3,750,000.00	1.500	Aaa	1.500	421	05/26/2020
3133EGSA4	13564	Federal Farm Credit Bank		09/29/2016	5,000,000.00	4,929,330.00	5,000,000.00	1.320	Aaa	1.320	511	08/24/2020
3135G0N66	13552	FED NATIONAL MORTGAGE ASSN		08/24/2016	5,000,000.00	4,926,950.00	5,000,000.00	1.400	Aaa	1.400	511	08/24/2020
3136G35C5	13556	FED NATIONAL MORTGAGE ASSN		08/30/2016	5,000,000.00	4,926,265.00	5,000,000.00	1.400	Aaa	1.400	515	08/28/2020
3133EH4R1	13635	Federal Farm Credit Bank		12/28/2017	10,000,000.00	9,969,060.00	10,000,000.00	2.120	Aaa	2.120	546	09/28/2020
3133EGXU4	13565	Federal Farm Credit Bank		10/06/2016	5,000,000.00	4,928,425.00	5,000,000.00	1.370	Aaa	1.370	554	10/06/2020
3136G4PJ6	13621	FED NATIONAL MORTGAGE ASSN		10/13/2017	5,000,000.00	4,953,230.00	4,999,361.11	1.850	Aaa	1.860	561	10/13/2020
3130A6MH7	13447	Federal Home Loan Bank		10/28/2015	5,000,000.00	4,945,200.00	5,000,000.00	1.720	Aaa	1.720	576	10/28/2020
3130A6MH7	13449	Federal Home Loan Bank		10/28/2015	4,000,000.00	3,956,160.00	4,000,000.00	1.720	Aaa	1.720	576	10/28/2020
3130A6MH7	13450	Federal Home Loan Bank		10/28/2015	3,210,000.00	3,174,818.40	3,210,000.00	1.720	Aaa	1.720	576	10/28/2020
3130ACLP7	13622	Federal Home Loan Bank		10/30/2017	5,000,000.00	4,958,470.00	5,000,000.00	1.950	Aaa	1.950	584	11/05/2020
3134G9HL4	13509	FED HOME LOAN MORTGAGE CORP		05/25/2016	5,000,000.00	4,931,950.00	5,000,000.00	1.625	Aaa	1.630	604	11/25/2020
3133EGUJ7	13580	Federal Farm Credit Bank		12/14/2016	5,000,000.00	4,957,800.00	5,000,000.00	1.830	Aaa	1.830	623	12/14/2020

Portfolio PASD
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Monthly for Pool
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March 31, 2019

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											
3130ACUL6	13630	Federal Home Loan Bank		12/14/2017	5,000,000.00	4,962,070.00	5,000,000.00	2.000	Aaa	2.000	623	12/14/2020
3130ACYL2	13631	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,969,940.00	5,000,000.00	2.100	Aaa	2.100	638	12/29/2020
3130ACYL2	13632	Federal Home Loan Bank		12/29/2017	5,000,000.00	4,969,940.00	5,000,000.00	2.100	Aaa	2.100	638	12/29/2020
3134G9E52	13525	FED HOME LOAN MORTGAGE CORP		06/30/2016	5,000,000.00	4,916,530.00	5,000,000.00	1.330	Aaa	1.330	639	12/30/2020
3133EGMP7	13530	Federal Farm Credit Bank		07/19/2016	5,000,000.00	4,921,105.00	5,000,000.00	1.440	Aaa	1.440	659	01/19/2021
3130A8P80	13527	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,914,810.00	5,000,000.00	1.400	Aaa	1.400	659	01/19/2021
3130A8P80	13528	Federal Home Loan Bank		07/19/2016	5,000,000.00	4,914,810.00	5,000,000.00	1.400	Aaa	1.400	659	01/19/2021
3136G4RB1	13636	FED NATIONAL MORTGAGE ASSN		01/26/2018	5,000,000.00	4,981,115.00	5,000,000.00	2.150	Aaa	2.150	666	01/26/2021
3133EGA28	13516	Federal Farm Credit Bank		05/17/2016	5,000,000.00	4,930,120.00	5,000,000.00	1.580	Aaa	1.580	688	02/17/2021
3130A7BT1	13483	Federal Home Loan Bank		02/26/2016	5,000,000.00	4,926,105.00	5,000,000.00	1.730	Aaa	1.730	697	02/26/2021
3133EFF28	13489	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,935,400.00	5,000,000.00	1.650	Aaa	1.650	700	03/01/2021
3133EFF28	13493	Federal Farm Credit Bank		03/01/2016	5,000,000.00	4,935,400.00	5,000,000.00	1.650	Aaa	1.650	700	03/01/2021
3130AFZF7	13684	Federal Home Loan Bank		03/26/2016	5,000,000.00	4,907,015.00	5,000,000.00	2.700	Aaa	2.700	725	03/26/2021
3134G99Q8	13549	FED HOME LOAN MORTGAGE CORP		09/25/2016	3,250,000.00	3,198,932.75	3,250,000.00	1.680	Aaa	1.680	877	08/25/2021
3133EGSH9	13561	Federal Farm Credit Bank		09/01/2016	2,600,000.00	2,546,645.40	2,599,371.67	1.460	Aaa	1.470	884	09/01/2021
3136G4DJ9	13562	FED NATIONAL MORTGAGE ASSN		09/30/2016	5,000,000.00	4,904,160.00	5,000,000.00	1.510	Aaa	1.510	913	09/30/2021
3136G4DJ9	13563	FED NATIONAL MORTGAGE ASSN		09/30/2016	2,500,000.00	2,452,080.00	2,500,000.00	1.510	Aaa	1.510	913	09/30/2021
3136G4EV1	13569	FED NATIONAL MORTGAGE ASSN		10/28/2016	5,000,000.00	4,917,365.00	4,999,613.75	1.625	Aaa	1.630	941	10/28/2021
3130AF5D5	13660	Federal Home Loan Bank		10/29/2018	5,000,000.00	4,976,230.00	5,000,000.00	3.200	Aaa	3.200	942	10/29/2021
3133EHN58	13628	Federal Farm Credit Bank		11/03/2017	5,000,000.00	5,002,215.00	5,000,000.00	2.140	Aaa	2.140	945	11/01/2021
3130AFC54	13663	Federal Home Loan Bank		10/30/2018	5,000,000.00	5,004,425.00	5,000,000.00	3.250	Aaa	3.250	952	11/08/2021
3130AFH34	13664	Federal Home Loan Bank		12/10/2018	3,000,000.00	3,011,157.00	3,000,000.00	3.150	Aaa	3.150	984	12/10/2021
3134GSH40	13667	FED HOME LOAN MORTGAGE CORP		12/20/2018	2,750,000.00	2,753,946.25	2,750,000.00	3.150	Aaa	3.150	994	12/20/2021
3130AAHC5	13582	Federal Home Loan Bank		12/22/2016	5,000,000.00	4,981,190.00	5,000,000.00	2.400	Aaa	2.400	996	12/22/2021
3134GSJ69	13666	FED HOME LOAN MORTGAGE CORP		12/28/2018	3,000,000.00	3,002,982.00	3,000,000.00	3.160	Aaa	3.160	1,002	12/28/2021
3134GSQ57	13670	FED HOME LOAN MORTGAGE CORP		01/18/2019	5,000,000.00	5,000,490.00	5,000,000.00	3.000	Aaa	3.000	1,023	01/18/2022
3133EHG56	13604	Federal Farm Credit Bank		04/25/2017	5,000,000.00	4,958,385.00	5,000,000.00	2.030	Aaa	2.030	1,120	04/25/2022
3133EHN11	13612	Federal Farm Credit Bank		06/20/2017	5,000,000.00	4,958,975.00	5,000,000.00	2.050	Aaa	2.050	1,176	06/20/2022
3130ACKG8	13623	Federal Home Loan Bank		10/24/2017	5,000,000.00	4,965,410.00	5,000,000.00	2.200	Aaa	2.200	1,302	10/24/2022
3133EHM34	13626	Federal Farm Credit Bank		11/01/2017	5,000,000.00	4,957,875.00	5,000,000.00	2.230	Aaa	2.230	1,310	11/01/2022
3134GSD45	13638	FED HOME LOAN MORTGAGE CORP		01/30/2018	5,000,000.00	5,000,205.00	4,998,084.72	2.550	Aaa	2.560	1,400	01/30/2023
3134GSRV9	13656	FED HOME LOAN MORTGAGE CORP		07/30/2018	5,000,000.00	5,007,945.00	5,000,000.00	3.250	Aaa	3.250	1,577	07/26/2023
3130AF3K1	13659	Federal Home Loan Bank		10/30/2018	5,000,000.00	5,020,660.00	5,000,000.00	3.450	Aaa	3.450	1,673	10/30/2023
3133EJ2J7	13665	Federal Farm Credit Bank		12/11/2018	5,000,000.00	5,016,595.00	5,000,000.00	3.400	Aaa	3.400	1,715	12/11/2023
3130AFP92	13675	Federal Home Loan Bank		01/29/2019	2,575,000.00	2,577,181.03	2,575,000.00	3.125	Aaa	3.130	1,764	01/29/2024
3130A8RT6	13676	Federal Home Loan Bank		01/30/2019	5,000,000.00	5,008,670.00	5,000,000.00	3.200	Aaa	3.200	1,765	01/30/2024

Portfolio PASD
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PM (PRF_PM2) 7.3.0

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
March 31, 2019**

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												
3134GSY66	13677	FED HOME LOAN MORTGAGE CORP		02/22/2019	5,000,000.00	5,005,125.00	5,000,000.00	3.030	Aaa	3.030	1,788	02/22/2024
3134GS5C5	13686	FED HOME LOAN MORTGAGE CORP		03/20/2019	5,000,000.00	5,014,935.00	5,011,479.42	3.200	Aaa	2.730	1,815	03/20/2024
		Subtotal and Average	338,326,248.52		337,455,000.00	335,102,004.78	337,462,889.63			1,900	696	
Treasury Securities - Coupon												
912828U32	13570	US TREASURY		11/17/2016	5,000,000.00	4,954,885.00	4,991,444.13	1.000	Aaa	1.280	228	11/15/2019
912828U32	13578	US TREASURY		12/02/2016	2,500,000.00	2,477,442.50	2,493,328.57	1.000	Aaa	1.440	228	11/15/2019
912828Z22	13625	US TREASURY		10/19/2017	2,500,000.00	2,472,557.50	2,497,180.49	1.625	Aaa	1.700	563	10/15/2020
912828U65	13577	US TREASURY		12/02/2016	2,500,000.00	2,467,675.00	2,490,300.55	1.750	Aaa	1.900	974	11/30/2021
		Subtotal and Average	12,471,027.46		12,500,000.00	12,372,560.00	12,472,253.74			1,520	444	
Corporate Bonds - Coupon												
90331HMY6	13679	US BANK NA CINCINNATI		01/19/2018	5,000,000.00	4,995,960.00	4,997,527.35	1.400	A1	2.130	25	04/26/2019
06406HCU1	13642	BANK OF NEW YORK MELLON		02/23/2018	4,500,000.00	4,497,012.00	4,498,548.60	2.200	A1	2.470	44	05/15/2019
22546QUAN7	13649	Credit Suisse New York		04/13/2018	2,240,000.00	2,238,857.60	2,238,571.88	2.300	A1	2.710	57	05/28/2019
17325FAF5	13647	CITIBANK NA		04/05/2018	5,000,000.00	4,980,195.00	4,980,106.88	1.850	Aa3	2.730	170	09/18/2019
713448DJ4	13566	PEPICSO INC		10/06/2016	3,000,000.00	2,981,823.00	2,999,923.61	1.350	A1	1.360	186	10/04/2019
48127HAAT	13662	JP MORGAN		10/17/2018	5,000,000.00	4,985,850.00	4,979,955.07	2.200	A2	2.930	204	10/22/2019
718172CC1	13650	Philip Morris Intl Inc		04/20/2018	2,000,000.00	1,990,586.00	1,990,212.70	1.875	A2	2.740	214	11/01/2019
46625HKAT	13385	JPMORGAN SECURITIES		01/26/2015	2,500,000.00	2,490,880.00	2,497,907.90	2.250	A2	2.360	237	01/23/2020
90331HNB5	13669	US BANK NA CINCINNATI		12/31/2018	10,000,000.00	9,948,110.00	9,927,323.76	2.000	A1	2.910	298	01/24/2020
06406HCCZ0	13682	BANK OF NEW YORK MELLON		02/27/2019	5,000,000.00	4,977,795.00	4,977,154.76	2.150	A1	2.670	329	02/24/2020
17325FAN8	13674	CITIBANK NA		01/14/2019	5,000,000.00	5,016,595.00	4,996,450.75	3.050	Aa3	3.120	396	05/01/2020
037833CS7	13609	APPLE INC		05/11/2017	3,000,000.00	2,976,654.00	2,998,866.67	1.800	Aa1	1.840	406	05/11/2020
25468PDU7	13678	Walt Disney Company		06/06/2017	3,000,000.00	2,972,001.00	2,998,632.51	1.800	A2	1.840	431	06/05/2020
594918AH7	13657	Microsoft Corporation		07/16/2018	5,000,000.00	5,042,520.00	5,021,226.42	3.000	Aaa	2.710	549	10/01/2020
06051GFT1	13671	BANK OF AMERICA CORP		01/10/2019	3,000,000.00	2,992,527.00	2,971,418.87	2.625	A2	3.260	567	10/19/2020
06051GGB9	13651	BANK OF AMERICA CORP		05/09/2018	2,500,000.00	2,475,600.00	2,466,604.44	2.151	A2	3.020	588	11/09/2020
06051GGB9	13672	BANK OF AMERICA CORP		01/10/2019	4,519,000.00	4,474,894.56	4,439,728.92	2.151	A2	3.290	588	11/09/2020
037833DJ6	13629	APPLE INC		11/13/2017	2,500,000.00	2,481,972.50	2,496,173.89	2.000	Aa1	2.100	592	11/13/2020
89236TDZ5	13613	TOYOTA CREDIT CORPORATION		06/29/2017	4,000,000.00	3,827,392.00	4,000,000.00	2.000	Aa3	2.000	638	12/29/2020
48125LRK0	13640	JP MORGAN		02/01/2018	5,000,000.00	4,988,280.00	5,000,000.00	2.604	Aa2	2.600	672	02/01/2021
478160BS2	13655	Johnson & Johnson		07/05/2018	3,050,000.00	3,001,166.45	2,989,308.51	1.650	Aaa	2.730	700	03/01/2021
780082AE3	13687	ROYAL BANK OF CANADA		03/21/2019	2,500,000.00	2,486,177.50	2,478,509.64	2.300	Aaa	2.750	721	03/22/2021
06747MJ84	13688	BARCLAYS BANK		03/29/2019	3,000,000.00	2,998,500.00	3,000,000.00	3.100	A2	3.100	728	03/29/2021
64952WCE1	13533	NEW YORK LIFE GL		07/15/2016	3,000,000.00	2,959,032.00	3,022,062.86	2.000	Aaa	1.620	743	04/13/2021

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
March 31, 2019

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												
90331HNP4	13681	US BANK NA CINCINNATI		02/08/2019	5,000,000.00	5,046,935.00	5,023,899.75	3.150	A1	2.900	756	04/26/2021
90331HNG2	13689	US BANK NA CINCINNATI		03/28/2019	5,000,000.00	5,002,420.00	5,009,002.37	3.085	A1	2.990	756	04/26/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	4,920,995.00	4,997,820.93	2.100	A2	2.120	847	07/26/2021
90520EAH4	13685	UNION BANK NA CORPORATE BOND		03/07/2019	5,000,000.00	5,041,530.00	4,999,755.43	3.150	A2	3.150	1,096	04/01/2022
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,940,305.00	5,000,000.00	2.125	Aa3	2.130	1,185	06/29/2022
		Subtotal and Average	110,375,404.23		118,309,000.00	117,732,565.61	117,996,694.47			2.610	513	
Commercial Paper Disc. -Amortizing												
89233HX82	13673	TOYOTA CREDIT CORPORATION		01/11/2019	5,000,000.00	4,925,482.72	4,925,482.72	2.830	P-1	2.950	190	10/08/2019
		Subtotal and Average	4,919,617.68		5,000,000.00	4,925,482.72	4,925,482.72			2.950	190	
Treasury Discounts -Amortizing												
912796QM4	13654	US TREASURY		07/03/2018	5,000,000.00	4,973,735.00	4,974,720.57	2.250	Aaa	2.350	80	06/20/2019
912796RF8	13661	US TREASURY		10/12/2018	5,000,000.00	4,938,100.00	4,931,214.92	2.570	Aaa	2.690	192	10/10/2019
		Subtotal and Average	9,895,849.95		10,000,000.00	9,911,835.00	9,905,935.49			2.520	136	
Supranationals												
459058FC2	13500	WORLD BANK		04/26/2016	5,000,000.00	4,995,345.00	5,000,000.00	1.250	Aaa	1.250	25	04/26/2019
459058FC2	13502	WORLD BANK		04/26/2016	5,000,000.00	4,995,345.00	5,000,000.00	1.250	Aaa	1.250	25	04/26/2019
459058FB4	13511	WORLD BANK		05/09/2016	3,880,000.00	3,876,748.56	3,879,977.27	1.300	Aaa	1.310	25	04/26/2019
45905UQ23	13624	WORLD BANK		10/30/2017	5,000,000.00	4,963,510.00	5,000,000.00	2.000	Aaa	2.000	578	10/30/2020
45905U2F0	13683	WORLD BANK		03/04/2019	5,000,000.00	5,037,125.00	4,999,707.50	2.850	Aaa	2.850	1,068	03/04/2022
45905UY81	13766	WORLD BANK		02/19/2019	5,500,000.00	5,511,143.00	5,516,124.38	3.200	Aaa	3.140	1,760	01/25/2024
		Subtotal and Average	28,912,088.01		29,380,000.00	29,379,216.56	29,395,809.15			2.010	622	
		Total and Average	592,144,803.37		585,250,710.10	581,893,259.32	584,763,816.15			2.110	570	

Monthly for Pool
 Portfolio Management
 Portfolio Details - Cash
 March 31, 2019

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			147,644.96	147,644.96				0
		Subtotal				147,644.96	147,644.96				
		Total Cash and Investments	592,144,803.37		585,250,710.10	582,040,904.28	584,911,461.11			2.110	570
					Cash	1,391,754.85					
					Accrued Interest	2,913,425.53					
					Total	586,346,084.66					

COMPLIANCE REPORT

Pooled Investment Portfolio
As of 3/31/2019

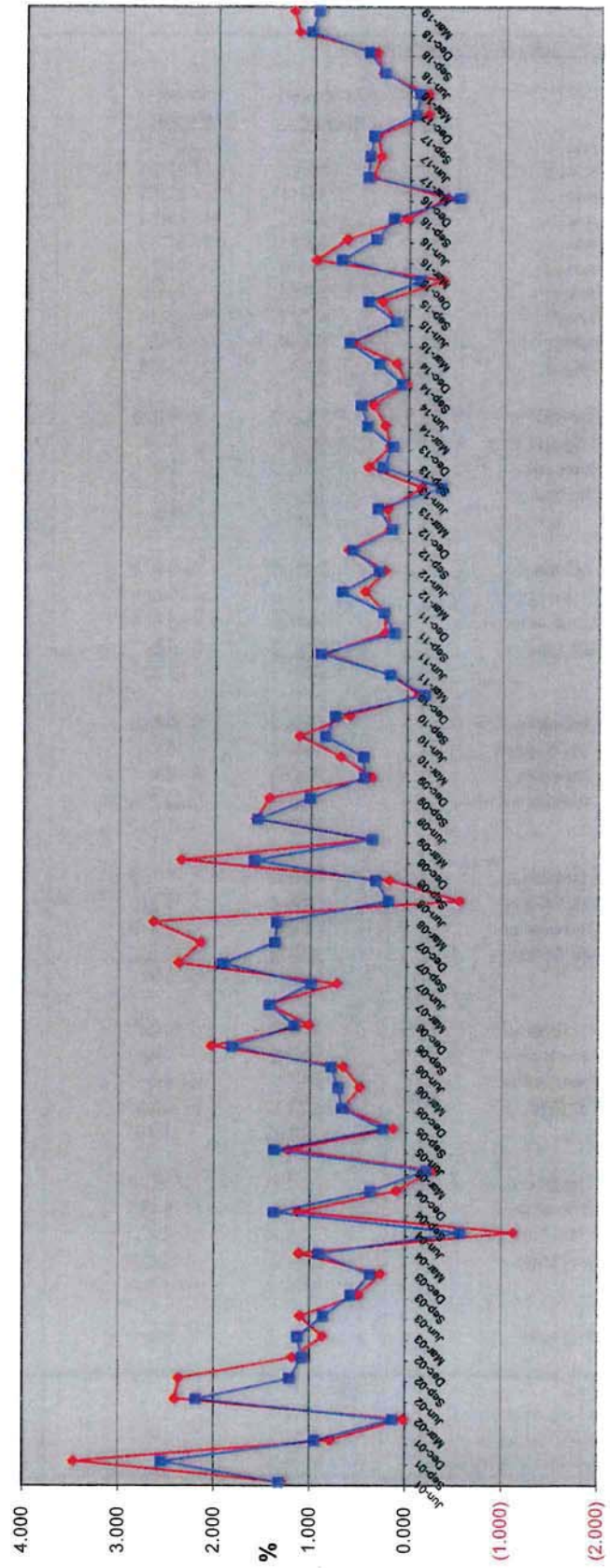
	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio Credit Quality	Portfolio Credit Quality per Gov Code	
Collateralized Money Market	3.30%	100%	102% Collateral	102% Collateral	<u>Maturity</u> In compliance
Certificates of Deposit	1.03%	30%	n/a	n/a	In compliance
Municipal Bonds	5.27%	100%	Aa2/Aa3/A1/A2	A or better	In compliance
US Treasury Securities	3.82%	100%	Aaa	AA+/Aaa	In compliance
Corporate Bonds	20.20%	30%	Aaa/Aa1/Aa2/Aa3/A1/A2	A or better	In compliance
Federal Agency Issues	57.44%	100%	Aaa	AA+/Aaa	In compliance
Supranationals	5.04%	30%	Aaa	AA or better	In compliance
Commercial Paper	0.84%	100%	P-1 (Short-term)	P-1 (Short-term)	In compliance
LAIF	2.82%	100%	n/a	n/a	In compliance
Cash	<u>0.24%</u>	100%	Collateralized	Collateralized	In compliance
	100.00%				

Portfolio Value **586,346,085**

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>March 31, 2019</u>	
	Market Value	% of Total
FHLB	100,187,581.43	17.09%
FHLMC	77,380,449.75	13.20%
FNMA	65,738,738.20	11.21%
FFCB	91,795,235.40	15.66%
World Bank	29,390,949.89	5.01%
Total Fed Agencies/Supranationals	364,492,954.67	62.16%
OTHER PORTFOLIO INVESTMENTS	221,853,129.99	37.84%
Total Investments	586,346,084.66 *	100.00%

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



Quarters

<u>Pooled Portfolio - Total Return Performance</u>			
		<u>ML 1-3 Index</u>	<u>Pooled</u>
		<u>Corp/Gov</u>	<u>Portfolio</u>
2003	Annual	2.717	2.931
2004	Annual	1.226	2.090
2005	Annual	1.746	2.073
2006	Annual	4.195	4.474
2007	Annual	6.706	5.736
2008	Annual	4.649	3.474
2009	Annual	3.784	3.398
2010	Annual	2.322	1.806
2011	Annual	1.540	1.490
2012	Annual	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
2019	1st quarter	1.219	0.963
Effective Yield		<u>Fiscal YTD</u>	
Pooled Portfolio effective yield		1.92%	
State Treasurer's LAIF yield		2.37%	
2 Year Average US Treasury yield		2.65%	

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	Jun-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	3.30	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	5.27	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	20.20	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	57.44	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	2.82	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	0.24	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	3.82	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	5.04	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	0.84	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	1.03	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	100.00	0.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
 City Treasurer

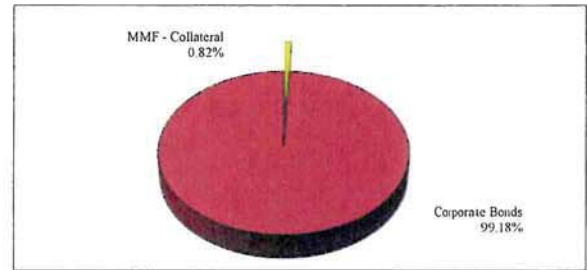
March 2019

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 3/31/2019

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	16,028	0.82%
Corporate Bonds	1,943,428	99.18%
TOTALS:		
	1,959,457	100.00%
Accrued Interest Receivable	11,769	
GRAND TOTAL:		
	1,971,226	



PORTFOLIO LIQUIDITY AS OF 3/31/2019

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	1,961,028	100.00%
31 days - 1 Year	-	0.00%
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:		1,961,028
		100.00%

PORTFOLIO STATISTICS

	Mar-19	Feb-19	Jan-19	Dec-18	Nov-18	Oct-18
Month-End Mkt Value	1,971,226	1,979,834	1,975,252	1,969,227	1,964,337	1,959,492
Modified Duration	0.07	0.15	0.23	0.31	0.39	0.48
Weighted Average Maturity	0.07	0.15	0.23	0.31	0.39	0.47
Current Book Yield to Maturity	2.173%	2.175%	2.174%	2.173%	2.172%	2.170%
Effective Yield - Year to Date	2.160%	2.170%	2.150%	2.150%	2.150%	2.140%
Interest Earned	2,314	2,322	2,328	2,326	2,322	2,302
Fiscal Year To Date Interest Earned	20,797	18,483	16,161	13,834	11,508	9,185
Fair Value Change Gain/(Loss)	1,577	2,260	3,697	2,564	2,523	(846)
Fiscal Year To Date change in fair value	17,521	15,943	13,683	9,986	7,422	4,899
Total Fiscal YTD earnings	38,318	34,427	29,844	23,819	18,930	14,085

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
March 31, 2019

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			16,028.41	16,028.41	16,028.41	2.530		2.530	1	
		Subtotal and Average	20,867.12		16,028.41	16,028.41	16,028.41			2.530	1	
Corporate Bonds - Coupon												
90331HMY6	13639	US BANK NA CINCINNATI		01/31/2018	1,945,000.00	1,943,428.44	1,943,978.33	1.400	A1	2.170	25	04/26/2019
		Subtotal and Average	1,943,404.87		1,945,000.00	1,943,428.44	1,943,978.33			2.170	25	
		Total and Average	1,964,271.99		1,961,028.41	1,959,456.85	1,960,006.74			2.173	25	
		Accrued Interest				11,768.87						
		Total				1,971,225.72						

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 3/31/2019

		Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	Maturity
Collateralized Money Market Corporate Bonds	99.18%	100% 30%*	In compliance In compliance	102% Collateral A1	102% Collateral A or better	In compliance In compliance
	100.00%					

Portfolio Value 1,971,226

*Pertains to 30% of entire agency portfolio

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

	<u>March 31, 2019</u>	
	Market Value	% of Total
US Bank NA Cincinnati	1,943,428.44	98.59%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	-	0.00%
OTHER PORTFOLIO INVESTMENTS	27,797.28	1.41%
Total Investments	1,971,225.72 *	100.00%

note: * Includes Accrued Interest Receivable

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

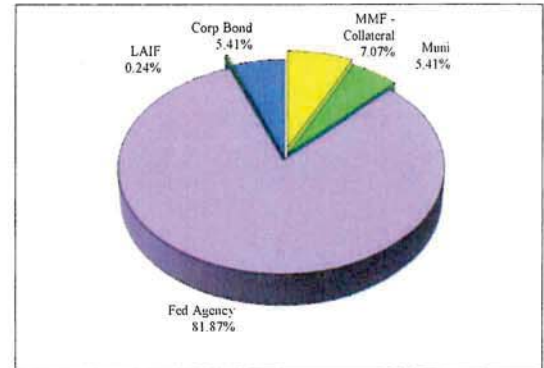
March 2019

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 3/31/2019

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	5,074,310	7.07%
Municipal Bonds	3,879,462	5.41%
Federal Agencies	58,739,352	81.87%
L.A.I.F.	172,213	0.24%
Corporate Bonds	3,885,187	5.41%
TOTALS:		
	71,750,523	100.00%
Accrued Interest Receivable	316,809	
GRAND TOTAL:		
	72,067,332	



PORTFOLIO LIQUIDITY AS OF 3/31/2019

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	5,246,522	7.19%
31 days - 1 Year	1,960,000	2.68%
1 - 2 Years	10,600,000	14.52%
2 - 3 Years	30,900,000	42.32%
3 - 4 Years	3,300,000	4.52%
4 - 5 Years	-	0.00%
Over 5 Years	21,000,000	28.76%
TOTAL:	73,006,522	100.00%

PORTFOLIO STATISTICS

	Mar-19	Feb-19	Jan-19	Dec-18	Nov-18	Oct-18
Month-End Market Value	72,067,332	71,337,113	71,290,191	70,977,823	70,090,136	69,570,775
Modified Duration	3.02	3.08	3.16	3.23	3.29	3.36
Weighted Average Maturity	3.23	3.31	3.39	3.48	3.56	3.64
Current Book Yield to Maturity	1.949%	1.945%	1.939%	1.934%	1.929%	1.918%
Effective Yield - Year to Date	1.930%	1.930%	1.900%	1.900%	1.900%	1.890%
Interest Earned	118,302	116,459	117,127	116,663	115,935	115,301
Fiscal Year To Date Interest Earned	1,043,140	924,838	808,379	691,252	574,589	458,653
Fair Value Change Gain/(Loss)	611,917	(69,537)	195,241	771,024	403,426	(142,739)
Fiscal Year To Date change in fair value	1,459,150	847,233	916,770	721,529	(49,495)	(452,921)
Total Fiscal YTD Earnings	2,502,289	1,772,070	1,725,148	1,412,780	525,094	5,732

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
March 31, 2019

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	172,212.60		172,212.60	172,212.60	172,212.60	2.440		2.440	1	
		Subtotal and Average	172,212.60		172,212.60	172,212.60	172,212.60	2.440		2.440	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK	5,074,309.51		5,074,309.51	5,074,309.51	5,074,309.51	2.530		2.530	1	
		Subtotal and Average	5,074,309.51		5,074,309.51	5,074,309.51	5,074,309.51	2.530		2.530	1	
Municipal Bonds												
624454LA0	13221	MT VIEW LOS ALTOS HS GO BONDS	1,960,000.00	10/18/2012	1,960,000.00	1,955,982.00	1,960,000.00	2.084	Aaa	2.084	122	08/01/2019
54465AGS5	13553	LA County Redevelopment TABs	2,000,000.00	08/25/2016	2,000,000.00	1,923,480.00	1,975,921.13	2.375	Aa2	2.560	2,710	09/01/2026
		Subtotal and Average	3,960,000.00		3,960,000.00	3,879,462.00	3,935,921.13			2.323	1,421	
Federal Agency Issues - Coupon												
3135G0N66	13551	FED NATIONAL MORTGAGE ASSN	5,000,000.00	08/24/2016	5,000,000.00	4,926,950.00	5,000,000.00	1.400	Aaa	1.400	511	08/24/2020
3130A6MH7	13448	Federal Home Loan Bank	4,600,000.00	10/28/2015	4,600,000.00	4,549,584.00	4,600,000.00	1.720	Aaa	1.720	576	10/28/2020
3130A7QK4	13503	Federal Home Loan Bank	5,000,000.00	04/26/2016	5,000,000.00	4,927,905.00	5,000,000.00	1.700	Aaa	1.700	756	04/26/2021
3133EF5T0	13505	Federal Farm Credit Bank	5,000,000.00	05/03/2016	5,000,000.00	4,933,755.00	5,000,000.00	1.700	Aaa	1.700	763	05/03/2021
3130A8EN9	13518	Federal Home Loan Bank	5,500,000.00	06/14/2016	5,500,000.00	5,414,508.00	5,500,000.00	1.640	Aaa	1.640	805	06/14/2021
3133EGQP3	13555	Federal Farm Credit Bank	5,000,000.00	08/26/2016	5,000,000.00	4,896,580.00	4,997,611.73	1.440	Aaa	1.461	868	08/16/2021
3134G9X44	13547	FED HOME LOAN MORTGAGE CORP	5,000,000.00	08/25/2016	5,000,000.00	4,915,550.00	5,000,000.00	1.625	Aaa	1.625	877	08/25/2021
3133EGSH9	13560	Federal Farm Credit Bank	2,400,000.00	09/01/2016	2,400,000.00	2,350,749.60	2,399,420.00	1.460	Aaa	1.470	884	09/01/2021
3134GSDJ1	13641	FED HOME LOAN MORTGAGE CORP	3,300,000.00	02/28/2018	3,300,000.00	3,300,848.10	3,299,226.15	2.875	Aaa	2.881	1,429	02/28/2023
3133EGMD4	13529	Federal Farm Credit Bank	5,000,000.00	07/18/2016	5,000,000.00	4,930,675.00	5,000,000.00	2.070	Aaa	2.070	1,935	07/18/2024
3133EGFB6	13519	Federal Farm Credit Bank	6,000,000.00	06/16/2016	6,000,000.00	5,859,090.00	6,000,000.00	2.360	Aaa	2.360	2,268	06/16/2025
3133EF5W3	13507	Federal Farm Credit Bank	3,000,000.00	05/04/2016	3,000,000.00	2,952,282.00	3,000,000.00	2.650	Aaa	2.650	2,590	05/04/2026
3133EGNV3	13537	Federal Farm Credit Bank	5,000,000.00	07/27/2016	5,000,000.00	4,780,875.00	5,000,000.00	2.250	Aaa	2.250	2,674	07/27/2026
		Subtotal and Average	59,796,201.61		59,800,000.00	58,739,351.70	59,796,257.88			1.891	1,291	
Corporate Bonds - Coupon												
89236TDZ5	13614	TOYOTA CREDIT CORPORATION	1,000,000.00	06/29/2017	1,000,000.00	956,848.00	1,000,000.00	2.000	Aa3	2.000	638	12/29/2020
594918BP8	13541	Microsoft Corporation	3,000,000.00	08/08/2016	3,000,000.00	2,928,339.00	2,998,517.75	1.550	Aaa	1.572	860	08/08/2021
		Subtotal and Average	3,998,493.19		4,000,000.00	3,885,187.00	3,998,517.75			1.679	804	

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
March 31, 2019

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		Total and Average	72,972,495.37		73,006,522.11	71,750,522.81	72,977,218.87			1.949	1,179
					Accrued Interest	316,809.38					
					Total	72,067,332.19					

COMPLIANCE REPORT

Power Reserve Portfolio
As of 3/31/2019

	Diversification			Credit Quality			Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	Portfolio compliance	
Collateralized Money Market	7.07%	100%	In compliance	102% Collateral	102% Collateral	In compliance	Maturity In compliance
Municipal Bonds	5.41%	100%	In compliance	Aaa/Aa2	A or better	In compliance	In compliance
Corporate Bonds	5.41%	30%	In compliance	Aaa/Aa3	A or better	In compliance	In compliance
Federal Agency Issues	81.87%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
LAIF	0.24%	100%	In compliance	n/a	n/a	In compliance	In compliance
	100.00%						

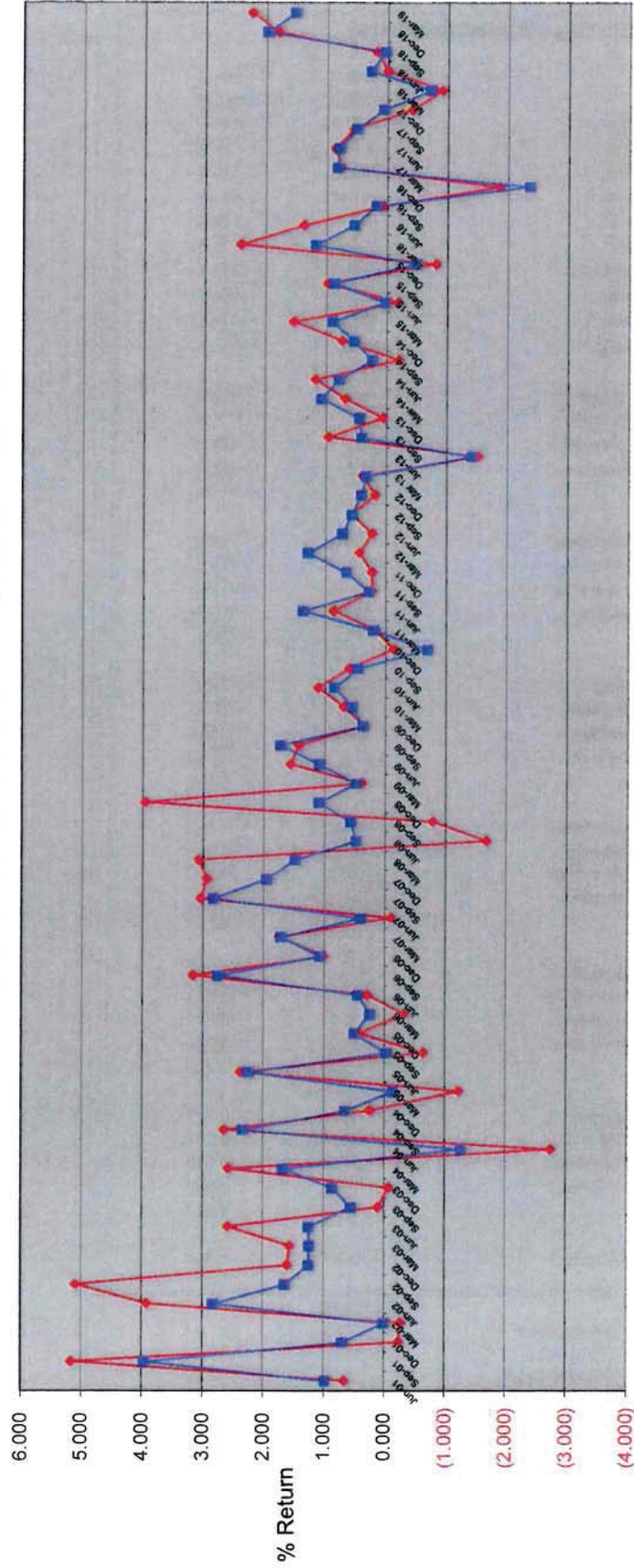
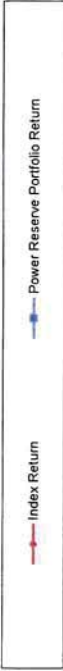
Portfolio Value 72,067,332

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

	<u>March 31, 2019</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	14,891,997.00	20.66%
FNMA	4,926,950.00	6.84%
FHLMC	8,216,398.10	11.40%
FFCB	30,704,006.60	42.60%
Total Fed Agencies	58,739,351.70	81.51%
OTHER PORTFOLIO INVESTMENTS	13,327,980.49	18.49%
Total Investments	72,067,332.19	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			
		<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	Annual	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	0.067	0.456
		-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	0.750	0.550
		2.446	2.688
2015	1st quarter	1.550	0.910
	2nd quarter	0.110	0.039
	3rd quarter	0.995	0.884
	4th quarter	-0.793	-0.495
		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	-1.840	-2.340
		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	-0.398	0.071
		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	1.812	1.987
		1.123	1.617
2018	1st quarter	2.245	1.538
Effective Yield		Fiscal YTD	
Power Reserve effective yield		1.93%	
State Treasurer's LAIF yield		2.37%	
5 Year Average Treasury yield		2.72%	
** 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	7.07	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	5.41	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	81.87	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	0.24	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	5.41	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	100.00	0.00

IV. Miscellaneous Portfolios

Miscellaneous Funds
March 31, 2019

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>City of Pasadena-Housing Successor Agency</u>					
Money Mkt Collateralized (East West Bank)	2.530%	4/1/2019	\$2,200,902.52	\$2,200,902.52	\$2,200,902.52
LAIIF	2.440%	4/1/2019	\$1.41	\$1.41	\$1.41
Weighted Average Maturity = 1 day			\$2,200,903.93	\$2,200,903.93	\$2,200,903.93
<u>2002 Electric Revenue Reserve Fund</u>					
Money Mkt Collateralized (East West Bank)	2.530%	4/1/2019	\$282,479.18	\$282,479.18	\$282,479.18
FHLB 3130A6MH7	1.720%	10/28/2020	\$425,000.00	\$425,000.00	\$420,342.00
FNMA 3136G3NL5	1.625%	5/25/2021	\$4,800,000.00	\$4,800,000.00	\$4,714,171.20
Weighted Average Maturity = 2.00			\$5,507,479.18	\$5,507,479.18	\$5,416,992.38
<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 = 21.44					
<u>2010A Water Revenue Project Fund</u>					
LAIIF	2.440%	4/1/2019	\$710.22	\$710.22	\$710.22
Weighted Average Maturity = 1 day			\$710.22	\$710.22	\$710.22

Miscellaneous Funds
March 31, 2019

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2010B Water Revenue Project Fund</u>					
LAIF	2.440%	4/1/2019	\$1,538.20	\$1,538.20	\$1,538.20
Weighted Average Maturity = 1 day					
<u>2012A Electric Parity Reserve Fund</u>					
Money Mkt	2.530%	4/1/2019	\$69,281.70	\$69,281.70	\$69,281.70
Collateralized (East West Bank)	1.720%	10/28/2020	\$1,265,000.00	\$1,265,000.00	\$1,251,135.60
FHLB 3130A6MH7			\$1,334,281.70	\$1,334,281.70	\$1,320,417.30
Weighted Average Maturity = 1.50					
<u>2013A Electric Parity Reserve Fund</u>					
Money Mkt	2.530%	4/1/2019	\$483,366.23	\$483,366.23	\$483,366.23
Collateralized (East West Bank)	1.720%	10/28/2020	\$100,000.00	\$100,000.00	\$98,904.00
FHLB 3130A6MH7	1.500%	7/27/2021	\$8,000,000.00	\$8,000,000.00	\$7,859,552.00
FNMA 3136G3A70			\$8,583,366.23	\$8,583,366.23	\$8,441,822.23
Weighted Average Maturity = 2.18					
<u>2013A Electric Project</u>					
Money Mkt	2.530%	4/1/2019	\$985.63	\$985.63	\$985.63
Collateralized (East West Bank)	2.440%	4/1/2019	\$7,804.50	\$7,804.50	\$7,804.50
LAIF			\$8,790.13	\$8,790.13	\$8,790.13
Weighted Average Maturity = 1 day					

**Miscellaneous Funds
March 31, 2019**

Fund	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>HUD Section 108</u>					
Money Mkt Collateralized (East West Bank)	2.530%	4/1/2019	<u>\$150,671.39</u>	<u>\$150,671.39</u>	<u>\$150,671.39</u>
Weighted Average Maturity = 1 day			<u>\$150,671.39</u>	<u>\$150,671.39</u>	<u>\$150,671.39</u>
<u>2016A Electric Revenue Refunding Project</u>					
Money Mkt Collateralized (East West Bank)	2.530%	4/1/2019	<u>\$4,553,392.70</u>	<u>\$4,553,392.70</u>	<u>\$4,553,392.70</u>
Weighted Average Maturity = 1 day			<u>\$4,553,392.70</u>	<u>\$4,553,392.70</u>	<u>\$4,553,392.70</u>
<u>2016A Electric Revenue Refunding Reserve</u>					
Money Mkt Collateralized (East West Bank)	2.530%	4/1/2019	<u>\$116,364.46</u>	<u>\$116,364.46</u>	<u>\$116,364.46</u>
FHLB 3130AACM8	2.050%	12/6/2021	<u>\$2,660,000.00</u>	<u>\$2,660,000.00</u>	<u>\$2,638,262.48</u>
Weighted Average Maturity = 2.57			<u>\$2,776,364.46</u>	<u>\$2,776,364.46</u>	<u>\$2,754,626.94</u>
<u>2016A Electric Revenue Refunding Cost of Issuance</u>					
Money Mkt Collateralized (East West Bank)	2.530%	4/1/2019	<u>\$27,475.48</u>	<u>\$27,475.48</u>	<u>\$27,475.48</u>
Weighted Average Maturity = 1 day			<u>\$27,475.48</u>	<u>\$27,475.48</u>	<u>\$27,475.48</u>
<u>Falls Creek Collateral</u>					
Money Mkt Collateralized (East West Bank)	2.530%	4/1/2019	<u>\$97,825.36</u>	<u>\$97,825.36</u>	<u>\$97,825.36</u>
Weighted Average Maturity = 1 day			<u>\$97,825.36</u>	<u>\$97,825.36</u>	<u>\$97,825.36</u>
GRAND TOTAL:			<u>\$26,261,183.98</u>	<u>\$26,261,183.98</u>	<u>\$25,993,551.26</u>

V. Investments Held by Trustees

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 3/31/2019

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	US Bank					
Ilse Vlach (213) 615-6051	Pasadena Public Financing Authority Interest Fund- Series 2018A Account #248882000 Fidelity Govt Profolio CI Cusp:316175108 Costs of Issuance- Series 2018A Account #248882002 Fidelity Govt Profolio CI Cusp:316175108	0.07	0.07	0.07	04/01/19	2.31%
Adriana Marshall (213) 615-6033	Costs of Issuance- Series 2018B Account #248882102 Fidelity Govt Obl Fd Cl D 316175108	869.49	869.49	869.49	04/01/19	2.31%
	Total	900.33	900.33	900.33		
	2017A Water Revenue Bonds					
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	Debt Service-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	26,139.72	26,139.72	26,139.72	04/01/19	2.44%
	Total	1,180,000.00	1,180,000.00	1,175,315.40	04/27/22	2.25%
		40,454.15	40,454.15	40,454.15	04/01/19	2.44%
	Total	1,246,593.87	1,246,593.87	1,241,909.27		
	US Bank					
Ilse Vlach (213) 615-6051	Pasadena Public Financing Authority Interest Fund- Series 2016A Account #264433000 Fidelity Govt Profolio CI Cusp:316175108 Insurance & Condemnation Fund- Series 2016A Account #264433002	546,625.00	546,625.00	546,625.00	04/01/19	2.31%
Adriana Marshall (213) 615-6033	Fidelity Govt Obl Fd Cl D 316175108	0.19	0.19	0.19	04/01/19	2.27%
	Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd Cl D 31846V401	-	-	-	04/01/19	0.00%
	Total	546,625.19	546,625.19	546,625.19		
	Pasadena 2015A COPS Bond					
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	COPS Base Rental-2015A Account #336964 Cash Balance Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	448,751.57	448,751.57	448,751.57	04/01/19	0.00%
	Total	448,751.57	448,751.57	448,751.57	04/01/19	2.44%
	Pasadena Tax Pension 2015AB Bond					
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	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	-	-	-	04/01/19	2.44%
	Total	-	-	-	04/01/19	0.00%
	Total	-	-	-	04/01/19	2.44%
	Total	-	-	-	04/01/19	0.00%

Schedule of Funds Held by Trustee
CITY OF PASADENA
 For Period Ending 3/31/2019

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	- - - -	- -	- -	04/01/19 04/01/19	1.92% 2.27%
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	32,436.95 1,565,000.00 - 6,217.98 300,000.00 103.60 1,903,788.53	32,436.95 1,564,608.75 - 6,217.98 299,925.00 103.60 1,903,292.28	32,436.95 1,556,173.40 - 6,217.98 298,308.00 103.60 1,893,239.93	04/01/19 10/28/19 04/01/19 04/01/19 10/28/19 04/01/19 04/01/19	2.44% 1.36% 0.00% 2.44% 1.36% 0.00% 2.44%
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	2,934.71 - 506.23 5,000,000.00 5,500,000.00 5,000,000.00 263,310.18 15,766,751.12	2,934.71 - 506.23 5,000,000.00 5,500,000.00 5,000,000.00 263,310.18 15,766,751.12	2,934.71 - 506.23 4,933,500.00 5,321,305.00 4,874,600.00 263,310.18 15,396,156.12	04/01/19 04/01/19 04/01/19 06/27/24 07/12/27 07/18/28 04/01/19 04/01/19	2.31% 0.00% 2.31% 2.20% 2.50% 2.68% 2.27% 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	4,916.78 4,916.78	4,916.78 4,916.78	4,916.78 4,916.78	04/01/19	2.44%

Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 3/31/2019

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	50,819.71 - - 2,000,000.00 - 2,050,819.71	50,819.71 - - 2,000,000.00 - 2,032,219.71	50,819.71 - - 1,981,400.00 - 2,032,219.71	04/01/19 04/01/19 12/30/19 04/01/19	2.03% 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 Instl 465 CUSIP:X9USDGLDS Cash Total	4,835,000.00 666.87 - 4,835,666.87	4,833,791.25 666.87 - 4,834,458.12	4,807,730.60 666.87 - 4,808,397.47	10/28/19 04/01/19 04/01/19	1.36% 2.44% 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 Instl 465 CUSIP:X9USDGLDS Reserve Fund #281207 Federal National Mortgage Association CUSIP 3136G4DJ9 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Total	- - - - 1,230,000.00 67,081.50 - 1,297,081.50	- - - - 1,230,000.00 67,081.50 - 1,297,081.50	- - - - 1,206,420.90 67,081.50 - 1,273,502.40	04/01/19 04/01/19 04/01/19 04/01/19 09/30/21 04/01/19 04/01/19	0.00% 2.44% 2.44% 2.44% 1.51% 2.44% 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: S86494570 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	243,330.63 - 0.50 1.00 0.36 243,332.49	243,330.63 - 0.50 1.00 0.36 243,332.49	243,330.63 - 0.50 1.00 0.36 243,332.49	04/01/19 04/01/19 04/01/19 03/31/21 04/01/19	2.44% 0.00% 2.44% 0.00% 2.44%

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 3/31/2019

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 Cir 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	1.00 830.76 877.51	1.00 830.76 877.51	1.00 830.76 877.51	02/01/23 04/01/19 04/01/19	0.00% 2.44% 0.00%
	Reserve Fund #281722 Federal Natl Mtg Assn CUSIP:3135G0SY0 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	10,800,000.00 15,915.62	10,800,000.00 15,915.62	10,658,412.00 15,915.62	12/24/20 04/01/19	1.60% 2.44%
	Rebate Fund #281726 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance	156,689.66 4,313.14	156,689.66 4,313.14	156,689.66 4,313.14	04/01/19 04/01/19	2.44% 0.00%
	Prepayment #281735 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	10,978,627.69	10,978,627.69	10,837,039.69	04/01/19	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	78.85	78.85	78.85	04/01/19	2.44%
	Total	78.85	78.85	78.85		
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	253,168.74	253,168.74	253,168.74	04/01/19 04/01/19	2.44% 2.44%
	Total	253,168.74	253,168.74	253,168.74		
BNY Johanna K. Tokunaga (213) 630-6268 Lena Chan (213) 630-6253	2006 Rfndng LakeWash 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	30.73 84,581.94	30.73 84,581.94	30.73 84,581.94	04/01/19 04/01/19 04/01/19	2.44% 2.44% 2.44%
	Total	84,612.67	84,612.67	84,612.67	04/01/19	2.44%

Schedule of Funds Held by Trustee
 CITY OF PASADENA
 For Period Ending 3/31/2019

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	9,078.49 3.02 9,081.51	9,078.49 3.02 9,081.51	9,078.49 3.02 9,081.51	04/01/19 04/01/19	2.44% 2.44%
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: 3136G3SJ5 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total	3,000,000.00 65,439.97 3,065,439.97	2,998,500.00 65,439.97 3,063,939.97	2,949,210.00 65,439.97 3,014,649.97	06/30/21 04/01/19 04/01/19	1.50% 2.44% 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: 3136G3SJ5 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total Funds	2,000,000.00 58.61 2,000,058.61	1,999,000.00 58.61 1,999,058.61	1,966,140.00 58.61 1,966,198.61	06/30/21 04/01/19 04/01/19	1.50% 2.44% 0.00%
SCPPA Atif Hajji Datoo (213) 367-4668 Johnathan Delia (213) 367-3073	SCPPA Investments SCPPA Project Stabilization Fund Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN Federal Home Loan Bank Discount Notes CUSIP:313384EB1 Federal Home Loan Mortgage Corp CUSIP: 3134GA6M1 Federal Home Loan Mort Corp CUSIP: 3134GASN5 Total	501,551.16 22,992.25 2,500,000.00 1,000,000.00 2,000,000.00 6,024,543.41	501,551.16 22,992.25 2,493,554.17 1,000,000.00 2,000,000.00 6,018,097.58	501,551.16 22,992.25 2,486,825.00 996,080.00 1,993,320.00 6,012,768.41	04/01/19 04/01/19 4/8/2019 08/28/19 10/28/19	2.33% 2.33% 2.38% 1.50% 2.00%
TOTAL FUND BALANCE		\$ 50,760,809.41	\$ 50,750,188.58	\$ 50,067,549.71		

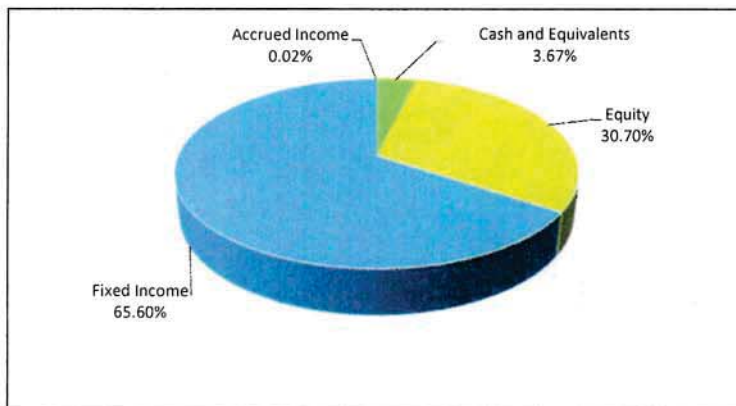
VI. PARS Section 115 Trust

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended March 31, 2019
 Pension Account 6746056200

	Market Value	Book Value
Beginning Balance	10,775,318.99	10,889,955.70
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	23,237.61	23,237.61
Interest	1,016.72	1,016.72
Other Income	0.32	0.32
Change in Accrued Income	1,579.03	1,579.03
Total Investment Income	25,833.68	25,833.68
Net Change in Unrealized Gain/Loss	92,968.18	-
Realized Gain/Loss	16,921.49	16,921.49
Total Market Value Adjustment	109,889.67	16,921.49
Trust Fees	(2,432.84)	(2,432.84)
PARS Fee (Net of Depository Earnings)	(2,146.25)	(2,146.25)
Unreconciled Difference	-	-
Total	(4,579.09)	(4,579.09)
Ending Balance	10,906,463.25	10,928,131.78
Investment Return (Fiscal Year-To-Date 3/31/2019)	1.09%	
Benchmark Return (PARS Moderately Conservative)	1.28%	

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	400,741.42	3.67%
Equity	3,348,086.16	30.70%
Fixed Income	7,155,039.92	65.60%
Accrued Income	2,595.75	0.02%
Total	10,906,463.25	100.00%



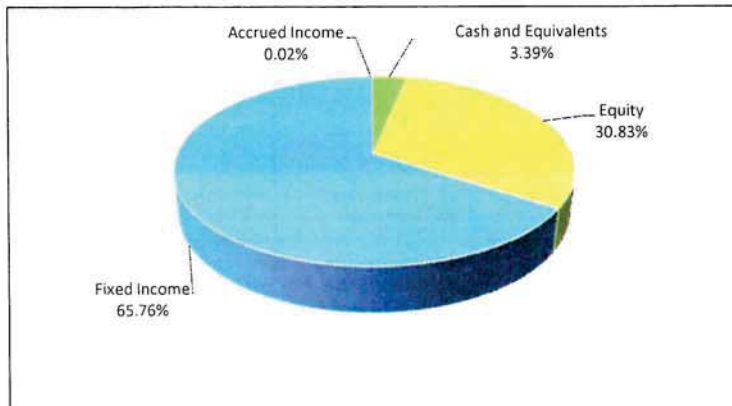
Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended March 31, 2019
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
Beginning Balance	2,039,203.29	2,056,930.23
Activity		
Contributions	-	-
Disbursements	-	-
Total	<u>-</u>	<u>-</u>
Net Investment Income		
Dividends	4,501.56	4,501.56
Interest	121.46	121.46
Other Income	-	-
Change in Accrued Income	363.93	363.93
Total Investment Income	<u>4,986.95</u>	<u>4,986.95</u>
Net Change in Unrealized Gain/Loss	17,644.50	-
Realized Gain/Loss	3,192.19	3,192.19
Total Market Value Adjustment	<u>20,836.69</u>	<u>3,192.19</u>
Trust Fees	(460.18)	(460.18)
PARS Fee (Net of Depository Earnings)	(406.17)	(406.17)
Unreconciled Difference	-	-
Total	<u>(866.35)</u>	<u>(866.35)</u>
Ending Balance	<u>2,064,160.58</u>	<u>2,064,243.02</u>
Investment Return (Fiscal Year-To-Date 3/31/2019)	1.14%	
Benchmark Return (PARS Moderately Conservative)	1.28%	

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	69,947.67	3.39%
Equity	636,322.30	30.83%
Fixed Income	1,357,405.16	65.76%
Accrued Income	485.45	0.02%
Total	<u>2,064,160.58</u>	<u>100.00%</u>



Account Manager:
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