

City of Pasadena
Quarterly Investment Report
Quarter Ending 09/30/2020

Prepared by the Department of Finance
Treasury Division

Quarterly Investment Report

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I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
 City Treasurer

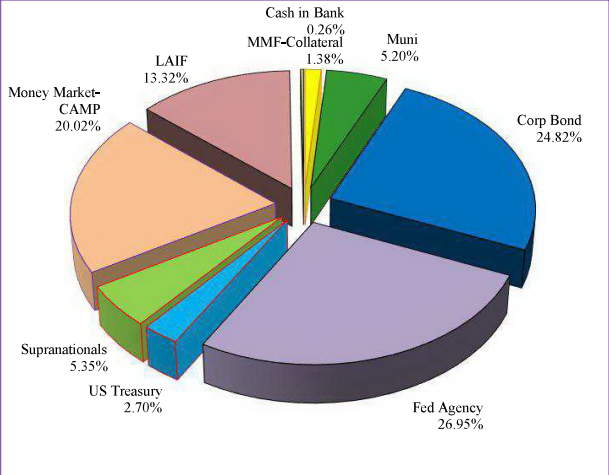
September 2020

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 July 22, 2019. 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 9/30/2020

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	7,747,643	1.38%
Municipal Bonds	29,286,179	5.20%
Corporate Bonds	139,696,912	24.82%
Federal Agencies	151,662,847	26.95%
US Treasury Securities	15,184,468	2.70%
Supranationals	30,109,421	5.35%
Money Market-CAMP	112,700,250	20.02%
LAIF	74,970,241	13.32%
Cash in Bank	1,476,706	0.26%
TOTALS:	562,834,668	100.00%
Accrued Interest Receivable	1,565,138	
GRAND TOTAL:	564,399,806	



PORTFOLIO LIQUIDITY AS OF 9/30/2020

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	225,897,993	40.27%
31 days - 1 Year	47,520,000	8.47%
1 - 2 Years	43,057,000	7.68%
2 - 3 Years	50,320,000	8.97%
3 - 4 Years	18,325,000	3.27%
4 - 5 Years	175,874,000	31.35%
Over 5 Years	-	0.00%
TOTAL:	560,993,993	100.00%

PORTFOLIO STATISTICS

	Sep-20	Aug-20	Jul-20	Jun-20	May-20	Apr-20
Month-End Market Value	564,399,806	561,475,874	561,258,269	645,407,061	676,082,592	650,001,842
Modified Duration	1.85	1.77	2.21	2.36	2.32	2.37
Weighted Average Maturity	2.05	2.15	2.52	2.56	2.42	2.48
Current Book Yield to Maturity	1.244%	1.439%	1.510%	1.590%	1.640%	1.858%
Effective Yield - Year to Date	1.360%	1.380%	1.470%	2.030%	2.070%	2.100%
Interest Earned	636,442	682,990	777,185	836,533	945,546	991,583
Fiscal Year To Date Interest Earned	2,096,617	1,460,174	777,185	12,068,868	11,232,336	10,286,790
Fair Value Change Gain/(Loss)	(618,689)	(320,633)	403,717	411,408	600,507	2,252,242
Fiscal Year To Date change in fair value	(535,605.09)	83,084	403,717	4,254,560	3,843,152	3,242,644
Total Fiscal YTD Earnings	1,561,012	1,543,259	1,180,902	16,323,428	15,075,488	13,529,434

Monthly for Pool Portfolio Management Portfolio Details - Investments September 30, 2020

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												
SYS864	864	Local Agency Investment Fund	74,970,240.86		74,970,240.86	74,970,240.86	74,970,240.86	0.840		0.840	1	
Subtotal and Average			74,970,240.86		74,970,240.86	74,970,240.86				0.840	1	
Money Market Fund-CAMP												
SYS13824	13824	California Asset Management Pr	112,700,250.33		112,700,250.33	112,700,250.33	112,700,250.33	0.250		0.253	1	
Subtotal and Average			114,936,917.00		112,700,250.33	112,700,250.33				0.253	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK	7,747,643.23		7,747,643.23	7,747,643.23	7,747,643.23	0.250		0.250	1	
SYS13547	13526	OPUS BANK	0.00		0.00	0.00	0.00	2.320		2.320	1	
SYS13546	13504	PACIFIC PREMIER BANK	0.00		0.00	0.00	0.00	1.700		1.700	1	
Subtotal and Average			868,976.56		7,747,643.23	7,747,643.23				0.250	1	
Municipal Bonds												
696624CC7	13592	PALM DESERT CA REDEV AGY TABS	1,000,000.00	01/31/2017	1,000,000.00	1,000,000.00	1,000,000.00	2.250	AA	2.510	0	10/01/2020
691875CY2	13751	City of Oxnard	665,000.00	12/10/2019	668,418.10	665,000.00	665,000.00	1.994	AA	1.994	243	06/01/2021
794881BS0	13544	SALINAS CA ECON DEV REVENUE	665,000.00	08/15/2016	664,827.10	663,815.95	663,815.95	1.750	AA	2.000	273	07/01/2021
238848CW3	13792	Davis Joint Unified School	375,000.00	03/16/2020	389,737.50	384,827.27	384,827.27	5.000	AA-	1.976	304	08/01/2021
54473ENQ3	13799	Los Angeles County CA Public W	500,000.00	04/02/2020	522,125.00	515,407.10	515,407.10	5.841	Aa2	2.070	304	08/01/2021
513802CE6	13540	Lancaster CA Redev Agcy	500,000.00	08/01/2016	503,705.00	500,492.50	500,492.50	2.125	AA	2.000	304	08/01/2021
76913CAW9	13809	RIVERSIDE CALIFORNIA POB	1,000,000.00	05/06/2020	1,021,220.00	1,000,000.00	1,000,000.00	2.265	AA	2.264	502	02/15/2022
13063BFS6	13802	STATE OF CALIFORNIA	6,000,000.00	04/03/2020	6,340,260.00	6,285,718.60	6,285,718.60	6.650	Aa2	3.158	516	03/01/2022
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS	2,500,000.00	04/27/2017	2,572,350.00	2,500,000.00	2,500,000.00	2.367	Aa2	2.367	547	04/01/2022
446216HF3	13862	Huntington Beach CA Public Fin	500,000.00	08/12/2020	500,415.00	500,000.00	500,000.00	0.469	AA	0.469	577	05/01/2022
378612AC9	13719	City of Glendora	820,000.00	09/05/2019	837,982.60	820,000.00	820,000.00	1.812	AAA	1.812	608	06/01/2022
502516QW0	13805	La Canada Unified School Distr	500,000.00	04/28/2020	509,200.00	500,000.00	500,000.00	1.550	Aa1	1.550	669	08/01/2022
839278JV1	13749	South Pasadena Unified School	230,000.00	12/12/2019	248,446.00	242,844.62	242,844.62	5.000	Aa2	1.863	669	08/01/2022
923078CS6	13818	Ventura Cnty CA Public Fing Au	750,000.00	06/11/2020	754,890.00	750,000.00	750,000.00	0.848	Aa1	0.848	761	11/01/2022
76913CAX7	13810	RIVERSIDE CALIFORNIA POB	1,000,000.00	05/06/2020	1,036,880.00	1,000,000.00	1,000,000.00	2.363	AA	2.364	867	02/15/2023
502516QX8	13806	La Canada Unified School Distr	500,000.00	04/28/2020	514,535.00	500,000.00	500,000.00	1.650	Aa1	1.650	1,034	08/01/2023
671205Y55	13821	Oak Grove CA Sch Dist	500,000.00	06/25/2020	505,110.00	500,000.00	500,000.00	1.078	Aa3	1.078	1,034	08/01/2023
692020T34	13841	Oxnard School District	500,000.00	09/03/2020	500,555.00	500,000.00	500,000.00	0.692	A+	0.692	1,034	08/01/2023
119144AV5	13738	Buena Park Community RDA	1,240,000.00	11/13/2019	1,287,033.20	1,240,000.00	1,240,000.00	2.033	AA-	2.025	1,065	09/01/2023
29634EEE8	13744	Escondido Lease Revenue Bonds	830,000.00	11/26/2019	862,718.60	830,000.00	830,000.00	2.085	AA-	2.085	1,065	09/01/2023
13077DMJ8	13830	California State Univ Revenur	2,000,000.00	09/17/2020	2,000,820.00	2,000,000.00	2,000,000.00	0.475	Aa2	0.475	1,126	11/01/2023
088006JM4	13710	Beverly Hills PFA	1,000,000.00	08/08/2019	1,050,050.00	1,000,000.00	1,000,000.00	2.125	AA+	2.125	1,339	06/01/2024

Monthly for Pool Portfolio Management Portfolio Details - Investments September 30, 2020

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
Municipal Bonds												
839278JX7	13748	South Pasadena Unified School		12/12/2019	325,000.00	376,168.00	359,627.75	5.000	Aa2	2.070	1,400	08/01/2024
13077DMK5	13829	California State Univ Revenue		09/17/2020	2,000,000.00	2,001,120.00	2,000,000.00	0.685	Aa2	0.685	1,492	11/01/2024
446216HJ5	13861	Huntington Beach CA Public Fin		08/12/2020	300,000.00	300,387.00	300,000.00	0.943	AA	0.943	1,673	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	1,000,000.00	1,008,730.00	1,000,000.00	0.883	Aa2	0.883	1,687	05/15/2025
757710TZ1	13840	Redondo Beach Unified School		08/06/2020	500,000.00	501,675.00	500,000.00	0.824	Aa2	0.824	1,765	08/01/2025
839278JY5	13747	South Pasadena Unified School		12/12/2019	675,000.00	806,820.75	756,792.43	5.000	Aa2	2.311	1,765	08/01/2025
Subtotal and Average					28,375,000.00	29,286,178.85	28,814,526.22			1.959	828	
Federal Agency Issues - Coupon												
3134GVNP9	13913	FED HOME LOAN MORTGAGE CORP		04/27/2020	5,000,000.00	5,001,621.45	5,000,000.00	0.750	Aaa	0.750	938	04/27/2023
3134GV3F3	13825	FED HOME LOAN MORTGAGE CORP		06/30/2020	10,000,000.00	9,997,784.80	10,000,000.00	0.500	Aaa	0.500	1,002	06/30/2023
3134GV5N4	13826	FED HOME LOAN MORTGAGE CORP		07/13/2020	5,000,000.00	5,000,518.45	5,000,000.00	0.500	Aaa	0.500	1,015	07/13/2023
3135G04C4	13808	FED NATIONAL MORTGAGE ASSN		04/29/2020	5,000,000.00	5,000,375.30	5,000,000.00	0.750	Aaa	0.750	1,306	04/29/2024
3130AHN66	13755	Federal Home Loan Bank		12/16/2019	10,000,000.00	9,938,789.70	10,000,000.00	1.940	Aaa	1.940	1,537	12/16/2024
3133ELQE7	13780	Federal Farm Credit Bank		03/03/2020	10,000,000.00	10,056,051.90	10,000,000.00	1.640	Aaa	1.640	1,614	03/03/2025
3130AJCN7	13783	Federal Home Loan Bank		03/11/2020	5,000,000.00	4,972,901.75	5,000,000.00	1.370	Aaa	1.370	1,622	03/11/2025
3133ELUT9	13794	Federal Farm Credit Bank		03/26/2020	5,000,000.00	5,007,108.85	5,000,000.00	1.300	Aaa	1.300	1,637	03/26/2025
3133ELWC4	13803	Federal Farm Credit Bank		04/09/2020	5,000,000.00	5,001,147.20	5,000,000.00	1.150	Aaa	1.150	1,651	04/09/2025
3134GVKQ0	13804	FED HOME LOAN MORTGAGE CORP		04/17/2020	5,000,000.00	5,000,924.55	5,000,000.00	1.200	Aaa	1.200	1,658	04/16/2025
3135G03Q4	13807	FED NATIONAL MORTGAGE ASSN		04/23/2020	5,000,000.00	5,001,995.30	5,000,000.00	1.100	Aaa	1.100	1,665	04/23/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	4,960,216.40	5,000,000.00	0.750	Aaa	0.750	1,691	05/19/2025
3134GVVX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	5,005,928.00	5,000,000.00	0.750	Aaa	0.750	1,700	05/28/2025
3134GV3B1	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	5,003,868.45	5,000,000.00	0.750	Aaa	0.750	1,700	05/28/2025
3134GV3B1	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	5,003,868.45	5,000,000.00	0.750	Aaa	0.750	1,700	05/28/2025
3136G4WB5	13823	FED NATIONAL MORTGAGE ASSN		06/24/2020	10,000,000.00	10,004,248.60	10,000,000.00	0.800	Aaa	0.800	1,712	06/09/2025
3133ELK37	13820	Federal Farm Credit Bank		06/16/2020	5,000,000.00	5,006,597.10	5,000,000.00	0.780	Aaa	0.780	1,719	06/16/2025
3130AJPT0	13822	Federal Home Loan Bank		06/19/2020	6,790,000.00	6,735,513.92	6,788,719.08	0.760	Aaa	0.764	1,719	06/16/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	4,988,417.40	5,000,000.00	0.650	Aaa	0.650	1,778	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	4,992,496.10	4,999,011.76	0.610	Aaa	0.614	1,789	08/25/2025
3133EMB4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	19,981,870.80	20,000,000.00	0.530	Aaa	0.530	1,824	09/29/2025
3134GWWN3	13870	FED HOME LOAN MORTGAGE CORP		09/30/2020	10,000,000.00	9,995,360.20	10,000,000.00	0.600	Aaa	0.600	1,825	09/30/2025
Subtotal and Average					151,790,000.00	151,657,604.67	151,787,730.84			0.899	1,600	
Treasury Securities - Coupon												
912828Z2	13625	US TREASURY		10/19/2017	2,500,000.00	2,501,457.50	2,499,929.89	1.625	Aaa	1.700	14	10/15/2020
912828YJ3	13759	US TREASURY		12/13/2019	10,000,000.00	10,135,940.00	9,980,305.84	1.500	Aaa	1.701	364	09/30/2021
											Portfolio PASD	
											AP	
											PM (PRF_PM2) 7.3.0	

Monthly for Pool

Portfolio Management

Portfolio Details - Investments

September 30, 2020

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
Treasury Securities - Coupon												
912828U65	13577	US TREASURY		12/02/2016	2,500,000.00	2,547,070.00	2,495,767.69	1.750	Aaa	1.903	425	11/30/2021
Subtotal and Average			14,975,001.89		15,000,000.00	15,184,467.50	14,976,003.42			1.735	316	
Corporate Bonds - Coupon												
594918AH7	13657	Microsoft Corporation		07/16/2018	5,000,000.00	5,000,000.00	5,000,000.00	3.000	Aaa	2.705	0	10/01/2020
06051GFT1	13671	BANK OF AMERICA CORP		01/10/2019	3,000,000.00	3,003,268.62	2,999,078.03	2.625	A2	3.261	18	10/19/2020
097023BM6	13741	BOEING		11/05/2019	5,000,000.00	5,003,072.05	4,998,897.18	1.650	Baa2	1.928	29	10/30/2020
037833DJ6	13629	APPLE INC		11/13/2017	2,500,000.00	2,505,227.78	2,499,723.89	2.000	Aa1	2.098	43	11/13/2020
94988J5N3	13694	WELLS FARGO & COMPANY		04/25/2019	3,000,000.00	3,020,098.29	2,998,334.32	2.600	Aa2	2.797	106	01/15/2021
478160BS2	13655	Johnson & Johnson		07/05/2018	3,050,000.00	3,065,080.91	3,036,806.20	1.650	Aaa	2.733	151	03/01/2021
780082AE3	13687	ROYAL BANK OF CANADA		03/21/2019	2,500,000.00	2,523,903.50	2,494,831.43	2.300	Aaa	2.750	172	03/22/2021
64952WCE1	13533	NEW YORK LIFE GL		07/15/2016	3,000,000.00	3,028,184.25	3,005,786.98	2.000	Aaa	1.623	194	04/13/2021
90331HNP4	13681	US BANK NA CINCINNATI		02/08/2019	5,000,000.00	5,070,214.00	5,006,576.44	3.150	A1	2.900	207	04/26/2021
90331HNG2	13689	US BANK NA CINCINNATI		03/28/2019	5,000,000.00	5,006,025.00	5,002,464.93	0.565	A1	1.709	207	04/26/2021
09247XAH4	13795	BlackRock Inc		03/27/2020	5,765,000.00	5,913,656.12	5,827,008.31	4.250	Aa3	2.550	235	05/24/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	5,070,112.40	4,999,230.15	2.100	A2	2.120	298	07/26/2021
90520EAH4	13685	UNION BANK NA CORPORATE BOND		03/07/2019	5,000,000.00	5,192,949.60	4,999,877.72	3.150	A2	3.151	547	04/01/2022
17325FAY4	13708	CITIBANK NA		07/24/2019	5,000,000.00	5,071,626.95	5,023,478.84	2.844	Aa3	2.386	596	05/20/2022
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,969,772.15	5,000,000.00	0.468	A1	1.545	636	06/29/2022
438516BT2	13711	Honeywell International		08/08/2019	1,000,000.00	1,033,649.42	999,376.23	2.150	A2	2.185	676	08/08/2022
30231GBB7	13793	EXXON MOBIL CORPORATION		03/18/2020	5,000,000.00	5,148,106.15	4,970,488.19	1.902	Aa1	2.227	684	08/16/2022
94988J6A0	13725	WELLS FARGO BANK		09/11/2019	5,000,000.00	5,070,714.00	5,000,000.00	2.082	Aa2	2.082	708	09/09/2022
94988J6A0	13735	WELLS FARGO BANK		10/28/2019	3,007,000.00	3,049,527.40	3,005,778.53	2.082	Aa2	2.103	708	09/09/2022
06747NQ72	13752	BARCLAYS BANK		11/27/2019	3,000,000.00	2,976,090.51	2,998,128.08	2.250	A1	2.280	782	11/22/2022
90520EAK7	13756	UNION BANK NA CORPORATE BOND		12/09/2019	2,000,000.00	2,066,051.34	2,000,000.00	2.100	A2	2.100	799	12/09/2022
90520EAK7	13760	UNION BANK NA CORPORATE BOND		12/16/2019	5,000,000.00	5,165,128.35	4,994,308.48	2.100	A2	2.154	799	12/09/2022
90520EAK7	13773	UNION BANK NA CORPORATE BOND		02/10/2020	5,000,000.00	5,165,128.35	5,025,016.49	2.100	A2	1.864	799	12/09/2022
037833BU3	13693	APPLE INC		04/24/2019	5,000,000.00	5,276,600.00	5,013,751.99	2.850	Aa1	2.728	875	02/23/2023
94988J5R4	13639	WELLS FARGO & COMPANY		11/15/2019	5,000,000.00	5,413,009.55	5,180,949.24	3.550	Aa2	2.228	1,047	08/14/2023
594918BX1	13692	Microsoft Corporation		04/24/2019	5,000,000.00	5,380,898.80	5,025,926.39	2.875	Aaa	2.703	1,223	02/06/2024
459200JY8	13702	IBM CORPORATION		05/20/2019	5,000,000.00	5,415,944.80	4,994,760.54	3.000	A2	3.031	1,322	05/15/2024
68389XBS3	13636	Oracle Corp		11/14/2019	2,216,000.00	2,403,413.30	2,281,077.02	2.950	A3	2.413	1,506	11/15/2024
48128GM49	13745	JP MORGAN		11/27/2019	2,500,000.00	2,519,113.15	2,500,000.00	2.300	A2	2.386	1,518	11/27/2024
48128GM49	13638	JP MORGAN		11/27/2019	5,000,000.00	5,038,226.30	5,000,000.00	2.300	A2	2.300	1,518	11/27/2024
06048WH45	13776	BANK OF AMERICA CORP		02/20/2020	5,000,000.00	5,010,028.00	5,000,000.00	2.125	A2	2.247	1,593	02/10/2025
06048WH45	13779	BANK OF AMERICA CORP		02/24/2020	5,000,000.00	5,010,028.00	5,000,000.00	2.125	A2	2.247	1,593	02/10/2025

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
September 30, 2020

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												
89236TGT6	13790	TOYOTA CREDIT CORPORATION	136,783,305.13	03/16/2020	4,893,000.00	5,112,063.33	4,895,611.82	1.800	A1	1.787	1,596	02/13/2025
		Subtotal and Average			136,431,000.00	139,696,912.37	136,777,267.42			2.339	722	
Supranationals												
459058HQ9	13742	WORLD BANK		11/18/2019	5,000,000.00	5,010,223.70	5,000,000.00	2.160	Aaa	2.160	1,509	11/18/2024
459058HQ9	13743	WORLD BANK		11/18/2019	5,000,000.00	5,010,223.70	5,000,000.00	2.160	Aaa	2.160	1,509	11/18/2024
45905U5T7	13768	WORLD BANK		01/21/2020	5,000,000.00	5,021,505.35	5,000,000.00	2.050	Aaa	2.050	1,573	01/21/2025
459058HV8	13770	WORLD BANK		01/28/2020	5,000,000.00	5,022,489.50	5,000,000.00	2.050	Aaa	2.050	1,580	01/28/2025
459058HV8	13782	WORLD BANK		03/02/2020	10,000,000.00	10,044,979.00	10,035,266.14	2.050	Aaa	1.964	1,580	01/28/2025
		Subtotal and Average	46,683,928.75		30,000,000.00	30,109,421.25	30,035,266.14			2.058	1,555	
		Total and Average	557,164,773.52		557,014,134.42	561,352,719.06	557,808,928.46			1.244	748	

**Monthly for Pool
Portfolio Management
Portfolio Details - Cash
September 30, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		5,242.52	5,242.52				0
		Subtotal				5,242.52	5,242.52				
Total Cash and Investments											
			557,164,773.52		557,014,134.42	561,357,961.58	557,814,170.98			1.244	748
		Cash				1,476,706.44					
		Accrued Interest				1,565,137.64					
		Total				564,399,805.66					

COMPLIANCE REPORT

Pooled Investment Portfolio
As of 9/30/20

		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	1.38%	100%	In compliance	102% Collateral	102% Collateral	In compliance
Certificates of Deposit	0.00%	30%	In compliance	n/a	n/a	In compliance
Municipal Bonds	5.20%	100%	In compliance	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA	A or better	In compliance
US Treasury Securities	2.70%	100%	In compliance	Aaa	AA+/Aaa	In compliance
Corporate Bonds	24.82%	30%	In compliance*	Aaa/Aa1/Aa2/Aa3/A1/A2/A3/Baa2	A or better	In compliance
Federal Agency Issues	26.95%	100%	In compliance	Aaa	AA+/Aaa	In compliance
Supranationals	5.35%	30%	In compliance	Aaa	AA or better	In compliance
Commercial Paper	0.00%	100%	In compliance	P-1 (Short-term)	P-1 (Short-term)	In compliance
Money Market-CAMP	20.02%	100%	In compliance	n/a	n/a	In compliance
Muni Variable Rate	0.00%	100%	In compliance	AA+	A or better	In compliance
LAIF	13.32%	100%	In compliance	n/a	n/a	In compliance
Cash	0.26%	100%	In compliance	Collateralized	Collateralized	In compliance
	100.00%					

Portfolio Value 564,399,805

*On 1/30/2020, Moody's downgraded Boeing to Baa2 from A2. The recommended action is to hold the investment to maturity.

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>September 30, 2020</u>	
	Market Value	% of Total
FHLB	26,607,851.80	4.71%
FHLMC	50,010,082.68	8.86%
FNMA	24,998,369.93	4.43%
FFCB	50,046,542.78	8.87%
World Bank	30,109,421.25	5.33%
Total Fed Agencies/Supranationals	181,772,268.44	32.21%
OTHER PORTFOLIO INVESTMENTS	382,627,537.22	67.79%
Total Investments	564,399,805.66 *	100.00%

note: * Includes Cash in Bank and Accrued Interest Receivable

Pooled Portfolio - Total Return Performance			
		ML 1-3 Index	Pooled
		<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
	2nd quarter	1.480	1.054
	3rd quarter	0.700	0.593
	4th quarter	<u>0.606</u>	<u>0.590</u>
		4.005	3.200
2020	1st quarter	1.590	0.495
	2nd quarter	1.215	0.962
	3rd quarter	0.274	0.287
Effective Yield		<u>Fiscal YTD</u>	
Pooled Portfolio effective yield		1.36%	
State Treasurer's LAIF yield		0.84%	
2 Year Average US Treasury yield		0.14%	

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

Investment Type	Fiscal Year Total												
	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	June 2019	June 2020	1st Qtr 2021	2nd Qtr 2021	3rd Qtr 2021	4th Qtr 2021
Money Market	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market Collateralized	12.48	12.91	16.74	9.14	7.25	3.97	3.54	1.59	11.73	1.38			
Municipal Bonds	12.66	12.62	13.00	4.97	4.01	5.80	5.78	4.33	4.72	5.20			
Corporate Bonds - Coupon	27.70	25.94	22.67	21.65	16.36	17.12	15.47	20.78	22.50	24.82			
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
Federal Agency Issues - Coupon	30.73	36.55	43.39	43.45	49.70	55.86	60.37	54.14	34.00	26.95			
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
L.A.I.F.	13.32	9.04	1.47	13.09	14.38	9.07	6.47	7.29	11.66	13.32			
Cash	2.58	2.72	2.50	3.76	0.68	0.44	0.43	0.45	0.34	0.26			
Treasury Securities	0.00	0.00	0.00	3.93	3.37	2.99	3.26	3.71	2.37	2.70			
Treasury STRIP Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
Supranationals	0.00	0.00	0.00	0.00	4.25	3.76	4.49	5.89	8.24	5.35			
Bank Notes	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			
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.99	0.00	0.82	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			
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
Certificates of Deposit	0.52	0.22	0.23	0.00	0.00	0.00	0.19	1.00	0.00	0.00			
Money Market-CAMP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.89	20.02			
Muni Variable Rate	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.54	0.00			
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00	0.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

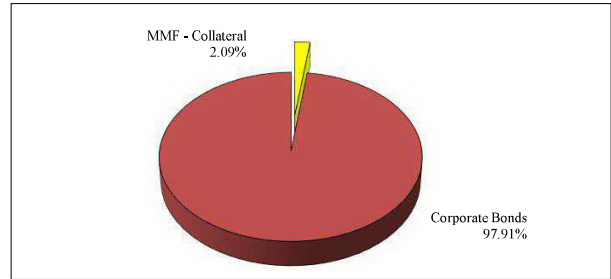
September 2020

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 July 22, 2019. 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 9/30/2020

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	43,188	2.09%
Corporate Bonds	2,021,187	97.91%
TOTALS:		
	2,064,375	100.00%
Accrued Interest Receivable	2,541	
GRAND TOTAL:	2,066,915	



PORTFOLIO LIQUIDITY AS OF 9/30/2020

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	43,183	2.12%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	1,993,000	97.88%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:	2,036,183	100.00%

PORTFOLIO STATISTICS

	Sep-20	Aug-20	Jul-20	Jun-20	May-20	Apr-20
Month-End Mkt Value	2,066,915	2,066,911	2,065,343	2,049,248	2,038,843	2,008,941
Modified Duration	1.86	1.94	2.02	2.18	2.26	2.33
Weighted Average Maturity	1.90	2.00	2.08	2.25	2.33	2.41
Current Book Yield to Maturity	2.06%	2.082%	2.111%	2.110%	2.114%	2.114%
Effective Yield - Year to Date	2.060%	2.040%	2.110%	2.230%	2.240%	2.250%
Interest Earned	3,467.20	3,463	3,611	3,580	3,498	3,591
Fiscal Year To Date Interest Earned	10,541	7,074	3,611	25,532	21,951	18,453
Fair Value Change Gain/(Loss)	(3,229)	(1,548)	811	6,822	26,434	(24,151)
Fiscal Year To Date change in fair value	(3,966.67)	(737)	811	40,279	33,457	7,023
Total Fiscal YTD earnings	6,575	6,337	4,422	65,811	55,409	25,476

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
September 30, 2020

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												
94988J6A0	13057	EAST WEST BANK	43,188.33		43,188.33	43,188.33	43,188.33	0.250		0.250	1	
		Subtotal and Average	43,188.33		43,188.33	43,188.33	43,188.33			0.250	1	
Corporate Bonds - Coupon												
94988J6A0	13736	WELLS FARGO BANK	1,992,173.61	10/28/2019	1,993,000.00	2,021,186.60	1,992,190.43	2.082	Aa2	2.103	708	09/09/2022
		Subtotal and Average	1,992,173.61		1,993,000.00	2,021,186.60	1,992,190.43			2.103	708	
		Total and Average	2,035,361.94		2,036,188.33	2,064,374.93	2,035,378.76			2.064	693	
					Accrued Interest	2,540.52						
					Total	2,066,915.45						

COMPLIANCE REPORT

**Capital Endowment Portfolio
As of 9/30/20**

	Diversification		Credit Quality		Maturity
Collateralized Money Market Corporate Bond	Portfolio % of total 2.09% 97.91%	State Gov't Code limits 100% 30%	Portfolio Credit Quality 102% Collateral Aa2	Credit Quality per Gov Code 102% Collateral A or better	Portfolio compliance In compliance In compliance
	100.00%				

Portfolio Value 2,066,915

**Compliance is measured based on the City's total investments which include the Pooled portfolio as well as the Power Reserve Fund.

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

	<u>September 30, 2020</u>	
	Market Value	% of Total
Wells Fargo Bank	2,021,186.60	97.79%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	2,021,186.60	0.00%
OTHER PORTFOLIO INVESTMENTS	45,728.85	2.21%
Total Investments	2,066,915.45 *	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 2012	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	June 2019	June 2020	1st Qtr 2021	2nd Qtr 2021	3rd Qtr 2021	4th Qtr 2021
Money Market - Collateralized	100.00	100.00	100.00	100.00	100.00	1.80	0.75	0.03	1.10	2.09			
Federal Agency Issues - Coupon	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	99.25	99.97	98.90	97.91			
Municipal Bonds	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			
Certificate of Deposit	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			
Treasury Securities	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			
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	98.20	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			
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00	0.00

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

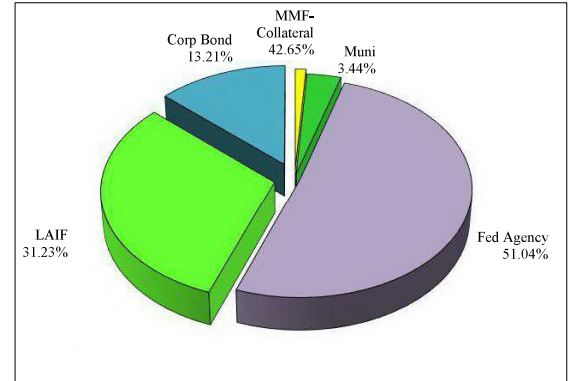
August 2020

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 July 22, 2019. 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 9/30/2020

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	660,183	1.09%
Municipal Bonds	2,091,360	3.44%
Federal Agencies	31,051,007	51.04%
L.A.I.F.	19,000,597	31.23%
Corporate Bonds	8,037,842	13.21%
	TOTALS:	60,840,988
		100.00%
Accrued Interest Receivable	345,651	
	GRAND TOTAL:	61,186,640



PORTFOLIO LIQUIDITY AS OF 9/30/2020

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	24,662,537	40.66%
31 days - 1 Year	3,000,000	4.95%
1 - 2 Years	-	0.00%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	33,000,000	54.40%
	TOTAL:	60,662,537
		100.00%

PORTFOLIO STATISTICS

	Sep-20	Aug-20	Jul-20	Jun-20	May-20	Apr-20
Month-End Market Value	61,186,640	61,195,196	61,243,292	60,861,257	60,711,416	60,659,411
Modified Duration	3.94	4.00	4.77	4.88	5.07	1.86
Weighted Average Maturity	5.21	5.26	5.33	5.46	5.65	2.04
Current Book Yield to Maturity	1.681%	1.879%	1.883%	1.532%	1.785%	1.271%
Effective Yield - Year to Date	1.650%	1.630%	1.770%	1.790%	1.800%	1.790%
Interest Earned	85,717	86,147	90,764	87,746	90,950	82,984
Fiscal Year To Date Interest Earned	262,627.83	176,911.11	90,764	1,063,603	975,857	884,907
Fair Value Change Gain/(Loss)	(75,832)	(18,502)	(11,847)	62,117	(38,099)	(19,021)
Fiscal Year To Date change in fair value	(106,180)	(30,349)	(11,847)	605,700	543,583	581,682
Total Fiscal YTD Earnings	156,447.61	146,562.40	78,918	1,669,303	1,519,440	1,466,589

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
September 30, 2020

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
LAIF												
SYS6184	6184	Local Agency Investment Fund	19,000,597.37		19,000,597.37	19,000,597.37	19,000,597.37	0.840		0.840	1	
Subtotal and Average			19,000,597.37		19,000,597.37	19,000,597.37	19,000,597.37	0.840		0.840	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK	660,182.89		660,182.89	660,182.89	660,182.89	0.250		0.250	1	
Subtotal and Average			660,182.89		660,182.89	660,182.89	660,182.89	0.250		0.250	1	
Municipal Bonds												
54465AGS5	13553	LA County Redevelopment TABs	1,980,660.25	08/25/2016	2,000,000.00	2,091,360.00	1,980,791.01	2.375	Aa2	2.560	2,161	09/01/2026
Subtotal and Average			1,980,660.25		2,000,000.00	2,091,360.00	1,980,791.01			2.560	2,161	
Federal Agency Issues - Coupon												
3133ELLF9	13774	Federal Farm Credit Bank	30,998,983.95	02/07/2020	11,000,000.00	11,066,560.56	10,998,989.50	2.220	Aaa	2.221	2,681	02/03/2028
3133ELVJ0	13797	Federal Farm Credit Bank		04/08/2020	5,000,000.00	5,025,353.00	5,000,000.00	2.000	Aaa	2.000	3,476	04/08/2030
3130AJCX5	13784	Federal Home Loan Bank		04/02/2020	10,000,000.00	10,000,536.70	10,000,000.00	2.070	Aaa	2.070	4,201	04/02/2032
3130AJEA3	13788	Federal Home Loan Bank		04/08/2020	5,000,000.00	4,958,556.25	5,000,000.00	1.850	Aaa	1.850	4,207	04/08/2032
Subtotal and Average			30,998,983.95		31,000,000.00	31,051,006.51	30,998,989.50			2.077	3,546	
Corporate Bonds - Coupon												
06051GFT1	13798	BANK OF AMERICA CORP	60,641,198.13	04/02/2020	5,000,000.00	5,005,447.70	5,000,740.10	2.625	A2	2.324	18	10/19/2020
594918BP8	13541	Microsoft Corporation		08/08/2016	3,000,000.00	3,032,393.82	2,999,462.75	1.550	Aaa	1.572	311	08/08/2021
Subtotal and Average			8,000,773.67		8,000,000.00	8,037,841.52	8,000,202.85			2.042	128	
Total and Average			60,641,198.13		60,660,780.26	60,840,988.29	60,640,763.62			1.681	1,900	
				Accrued Interest		345,651.44						
				Total		61,186,639.73						

COMPLIANCE REPORT

Power Reserve Portfolio
As of 9/30/20

		Diversification		Credit Quality		Maturity
	<u>Portfolio % of total</u>	<u>State Gov't Code limits</u>	<u>Portfolio compliance</u>	<u>Portfolio Credit Quality</u>	<u>Credit Quality per Gov Code</u>	<u>Maturity</u>
Collateralized Money Market	1.09%	100%	In compliance	102% Collateral Aa2	102% Collateral A or better	In compliance
Municipal Bonds	3.44%	100%	In compliance	Aa2	A or better	In compliance
Corporate Bonds	13.21%	30%	In compliance	Aaa/Aa2	A or better	In compliance
Federal Agency Issues	51.03%	100%	In compliance	Aaa	AA+/Aaa	In compliance
LAIF	<u>31.23%</u>	100%	In compliance	n/a	n/a	In compliance
	100.00%					

Portfolio Value 61,186,639

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

	<u>September 30, 2020</u>	
	<u>Market Value</u>	<u>% of Total</u>
FNMA	-	0.00%
FHLB	14,959,092.95	24.45%
FFCB	16,091,913.56	26.30%
Total Fed Agencies	31,051,006.51	50.75%
OTHER PORTFOLIO INVESTMENTS	30,135,633.22	49.25%
Total Investments	61,186,639.73	100.00%

note: * Includes Accrued Interest Receivable

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	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	<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	-0.793	-0.469
		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	<u>1.812</u>	<u>1.987</u>
		1.123	1.617
2019	1st quarter	2.245	1.538
	2nd quarter	2.530	1.704
	3rd quarter	1.196	0.877
	4th quarter	<u>0.430</u>	<u>0.460</u>
		6.401	4.579
**2020	1st quarter	1.594	0.95
	2nd quarter	1.215	0.625
	3rd quarter	0.274	0.249
Effective Yield			
		Fiscal YTD	
	Power Reserve effective yield	1.87%	
	State Treasurer's LAIF yield	0.84%	
	2 Year Average Treasury yield	0.14%	
** Index has been changed to ML 1-3 Govt/Agencies beginning 3rd quarter of 2020			

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

Investment Type	Fiscal Year Total												
	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	June 2019	June 2020	1st Qtr 2021	2nd Qtr 2021	3rd Qtr 2021	4th Qtr 2021
Money Market - Collateralized	31.95	0.12	0.14	11.53	7.43	0.02	4.34	2.58	32.06	1.09			
Municipal Bonds	8.44	18.04	18.91	10.83	7.24	7.00	6.92	6.02	3.43	3.44			
Federal Agency Issues - Coupon	50.12	64.39	70.83	66.34	77.86	79.82	82.96	85.12	51.22	51.03			
L.A.I.F.	0.25	0.25	0.25	0.24	0.24	0.24	0.24	0.26	0.00	31.23			
Corporate Bonds - Coupon	9.24	17.19	9.87	11.06	7.23	12.92	5.54	6.02	13.29	13.21			
Certificate of Deposit	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			
Treasury Securities	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			
Commerical Paper - Disc (Amortizing)	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			
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00	0.00

IV. Miscellaneous Portfolios

**Miscellaneous Funds
September 30, 2020**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>City of Pasadena-Housing Sucesor Agency</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	10/1/2020	\$2,255,057.94	\$2,255,057.94	\$2,255,057.94
LAI	0.840%	0.840%	10/1/2020	\$1.46	\$1.46	\$1.46
Weighted Average Maturity = 1 day				<u>\$2,255,059.40</u>	<u>\$2,255,059.40</u>	<u>\$2,255,059.40</u>
<u>2002 Electric Revenue Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	10/1/2020	\$36,186.46	\$36,186.46	\$36,186.46
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	\$4,000,000.00	\$4,000,000.00	\$3,996,374.16
Weighted Average Maturity = 5.02				<u>\$4,036,186.46</u>	<u>\$4,036,186.46</u>	<u>\$4,032,560.62</u>
<u>Annandale Assessment District</u>						
Municipal Bonds-Annandale Assessment	6.000%	6.000%	9/2/2040	<u>\$970,685.00</u>	<u>\$970,685.00</u>	<u>\$970,685.00</u>
Weighted Average Maturity = 20.21						
<u>2010A Water Revenue Project Fund</u>						
LAI	0.840%	0.840%	10/1/2020	\$734.17	\$734.17	\$734.17
Weighted Average Maturity = 1 day				<u>\$734.17</u>	<u>\$734.17</u>	<u>\$734.17</u>

**Miscellaneous Funds
September 30, 2020**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2010B Water Revenue Project Fund</u>						
LAIF	0.840%	0.840%	10/1/2020	<u>\$1,590.06</u>	<u>\$1,590.06</u>	<u>\$1,590.06</u>
Weighted Average Maturity = 1 day						
<u>2012A Electric Parity Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	10/1/2020	\$4,114.60	\$4,114.60	\$4,114.60
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$690,000.00</u>	<u>\$690,000.00</u>	<u>\$689,374.54</u>
Weighted Average Maturity = 5.04						
<u>2013A Electric Parity Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	10/1/2020	\$93,327.64	\$93,327.64	\$93,327.64
FFCB 3133ELC28	0.730%	0.730%	5/27/2025	<u>\$8,000,000.00</u>	<u>\$8,000,000.00</u>	<u>\$8,009,108.48</u>
Weighted Average Maturity = 4.66						
<u>2013A Electric Project</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	10/1/2020	\$1,009.89	\$1,009.89	\$1,009.89
LAIF	0.840%	0.840%	10/1/2020	<u>\$8,067.58</u>	<u>\$8,067.58</u>	<u>\$8,067.58</u>
Weighted Average Maturity = 1 day						

**Miscellaneous Funds
September 30, 2020**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2016A Electric Revenue Refunding Project</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	10/1/2020	<u>\$8,720.56</u>	<u>\$8,720.56</u>	<u>\$8,720.56</u>
Weighted Average Maturity = 1 day				<u>\$8,720.56</u>	<u>\$8,720.56</u>	<u>\$8,720.56</u>
<u>2016A Electric Revenue Refunding Reserve</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	10/1/2020	\$9,147.49	\$9,147.49	\$9,147.49
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$2,680,000.00</u>	<u>\$2,680,000.00</u>	<u>\$2,677,570.69</u>
Weighted Average Maturity = 5.05				<u>\$2,689,147.49</u>	<u>\$2,689,147.49</u>	<u>\$2,686,718.18</u>
<u>Frontier</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	10/1/2020	<u>\$100,232.45</u>	<u>\$100,232.45</u>	<u>\$100,232.45</u>
Weighted Average Maturity = 1 day				<u>\$100,232.45</u>	<u>\$100,232.45</u>	<u>\$100,232.45</u>
GRAND TOTAL:				<u>\$18,858,875.30</u>	<u>\$18,858,875.30</u>	<u>\$18,861,303.17</u>

V. Investments Held by Trustees

**Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 9/30/2020**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	2020AB POB Bonds					
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	POB COI-2020B Account #220413 BlackRock Treasury Turtl Dollars 63 Cusip: X9USD8TRD POB Bond Fund-2020B Account #220414 Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGGLDS POB COI-2020A Account #765976 Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGGLDS POB Bond Fund-2020A Account #765990 Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGGLDS	-	34,946.07	34,946.07	10/01/20	0.02%
	Total	89,446.76	89,446.76	89,446.76		
	2019A Electric Revenue Bonds					
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Electric COI-2019A Account #106207 Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGGLDS Electric Bond Fund-2019A Account #113813 Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGGLDS	36,287.57	5.85	36,287.57	10/01/20	0.03%
	Total	36,293.42	36,293.42	36,293.42		
	Equipment Lease Escrow-PARCS					
Deutsche Bank Tony Gomez (212)-250-6633	JPMC-City of Pasadena-Muni Lease Esc JP #3164-US Gov't MM Fund Cusip: 4812C0670	924,025.50	924,025.50	924,025.50	10/01/20	0.01%
	Total	924,025.50	924,025.50	924,025.50		
	Pasadena Public Financing Authority					
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	Interest Fund- Series 2018A Account #248882000 Fidelity Govt Portfolio CI Cusp:316175108 Costs of Issuance- Series 2018A Account #248882002 Fidelity Govt Portfolio CI Cusp:316175108 Interest Fund- Series 2018B Account #248882100 Fidelity Govt Portfolio CI Cusp:316175108 Principal Fund- Series 2018B Account #248882101 Fidelity Govt Portfolio CI Cusp:316175108 Costs of Issuance- Series 2018B Account #248882102 Fidelity Govt Old Fd CI D 316175108	16.86	4.10	16.86	10/01/20	0.01%
	Total	598.24	598.24	598.24		

Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 9/30/2020

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	2017A Water Revenue Bonds					
BNY	Debt Service-2017A Account #948165	18.27	18.27	18.27	10/01/20	0.03%
James Dickson (213) 630-6204	Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS					
Lena Chan (213) 630-6253	Reserve Fund-2017A Account #948269	-	-	-	11/06/24	2.25%
	International Bank for Reconstruction & Dev Cusip: 459058HL0	1,193,833.54	1,193,833.54	1,193,833.54	10/01/20	0.03%
	Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS	1,193,851.81	1,193,851.81	1,193,851.81		
	Total					
US Bank	Pasadena Public Financing Authority					
Ilse Vlach (213) 615-6051	Interest Fund- Series 2016A Account #264433000	546,625.00	546,625.00	546,625.00	10/01/20	0.01%
	Fidelity Govt Portfolio CI Cusp: 316175108					
Adriana Marshall (213) 615-6033	Insurance & Condemnation Fund- Series 2016A Account #264433002	0.19	0.19	0.19	10/01/20	0.01%
	Fidelity Govt Obl Fd CID 316175108					
	Cost of Issuance- Series 2016A Account #264433003	-	-	-	10/01/20	0.00%
	First American Govt Obl Fd CID 31846V401	546,625.19	546,625.19	546,625.19		
	Total					
BNY	Pasadena 2015A COPS Bond					
James Dickson (213) 630-6204	COPS Base Rental-2015A Account #336964	-	-	-	10/01/20	0.00%
Lena Chan (213) 630-6253	Cash Balance	4.52	4.52	4.52	10/01/20	0.03%
	Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS	4.52	4.52	4.52		
	Total					
BNY	Pasadena Tax Pension 2015AB Bond					
James Dickson (213) 630-6204	Bond Fund-2015A POB Account #479226	569.42	569.42	569.42	10/01/20	0.03%
Lena Chan (213) 630-6253	Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS	-	-	-	10/01/20	0.00%
	Cash Balance	41.60	41.60	41.60	10/01/20	0.03%
	Bond Fund-2015A POB Account #479231	-	-	-	10/01/20	0.00%
	Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS	611.02	611.02	611.02		
	Cash Balance	-	-	-		
	Total					
BNY	Pasadena Water Revenue 2010AB					
James Dickson (213) 630-6204	2010 A Parity Reserve Account #286245	18,746.45	18,746.45	18,746.45	10/01/20	0.03%
Lena Chan (213) 630-6253	Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS	1,600,000.00	1,600,000.00	1,590,208.00	12/16/24	1.94%
	Federal Home Loan Bank CUSIP: 3130AHN66	-	-	-	10/01/20	0.00%
	Cash	4.20	4.20	4.20	10/01/20	0.03%
	2010 B Debt Service Account #286247	-	-	-		
	Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS	4.20	4.20	4.20		

Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 9/30/2020

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	2010 B Parity Reserve Account #286248					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	3,538.62	3,538.62	3,538.62	10/01/20	0.03%
	Federal Home Loan Bank CUSIP:3130AHN66	300,000.00	300,000.00	298,164.00	12/16/24	1.94%
	Cash	-	-	-	10/01/20	0.00%
	2010 A Debt Service Fund Account #286295					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	34.69	34.69	34.69	10/01/20	0.03%
	Total	1,922,323.96	1,922,323.96	1,910,695.96		
	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
	Interest Fund (S631591)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	233,720.76	233,720.76	233,720.76	10/01/20	0.01%
	Cash	-	-	-	10/01/20	0.00%
	Principal Fund (S631592)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	341.85	341.85	341.85	10/01/20	0.01%
	Bond Reserve Fund (S631593)					
	Federal Farm Credit Bank Funds CUSIP: 3133ELMK7	15,500,000.00	15,500,000.00	15,632,370.00	02/12/35	2.69%
	Fidelity Instl Mm Fds Government I CUSIP:316175108	70,785.96	70,785.96	70,785.96	10/01/20	0.01%
	Cash	-	-	-	10/01/20	0.00%
	Total	15,804,848.57	15,804,848.57	15,937,218.57		
	PPFA (Paseo Colorado Parking Facilities) 2008					
	Bond Fund Account #23200100					
	Well Fargo Advantage Government Money Market Service	14,684.71	14,684.71	14,684.71	10/01/20	0.01%
	Cash	-	-	-	10/01/20	0.00%
	Reserve Fund Account #23200101					
	FHLMC Cusip: 3134GUS68	2,000,000.00	2,000,000.00	2,000,000.00	01/13/23	1.75%
	Well Fargo Advantage Government Money Market Service	2,000,000.00	2,000,000.00	2,000,000.00	10/01/20	0.01%
	Cost of Issuance Fund Account #23200103					
	Well Fargo Advantage Government Money Market Service	-	-	-	10/01/20	0.00%
	Total	2,014,684.71	2,014,684.71	2,014,684.71		
	Pasadena 2006,2008,2015 COP Reserves					
	Reserve Account #281635					
	Federal Home Loan Banks CUSIP:3130AHN66	4,900,000.00	4,900,000.00	4,870,012.00	12/16/24	1.94%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	59,999.81	59,999.81	59,999.81	10/01/20	0.03%
	Cash	-	-	-	10/01/20	0.00%
	Total	4,959,999.81	4,959,999.81	4,930,011.81		
	Pasadena 2008AB COPS, 15A Parity Reserve					
	Reserve Fund #281207					
	Federal Farm Credit Banks CUSIP:3133ELW4	1,230,000.00	1,230,000.00	1,230,282.90	04/09/25	1.51%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	96,742.28	96,742.28	96,742.28	10/01/20	0.03%
	Cash Balance	-	-	-		
	Total	1,326,742.28	1,326,742.28	1,327,025.18		

Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 9/30/2020

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Pasadena 2006A COPS Base Rental Fund #281732 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Cash Balance	248,415.42	248,415.42	248,415.42	10/01/20	0.03% 0.00%
	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	4.28 1.00 0.36	4.28 1.00 0.36	4.28 1.00 0.36	10/01/20 03/31/21 10/01/20	0.03% 0.00% 0.03%
	Total	248,421.06	248,421.06	248,421.06		
BNY James Dickson (213) 630-6204 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 Instll 465 CUSIP:X9USDGLDS Cash Balance	1.00 164,369.33	1.00 164,369.33	1.00 164,369.33	02/01/23 10/01/20	0.00% 0.03% 0.00%
	Reserve Fund #281722 Federal Home Loan Banks CUSIP:3130AJRH4 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Rebate Fund #281726 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Cash Balance	10,800,000.00 272,748.31	10,800,000.00 272,748.31	10,522,440.00 272,748.31	06/29/40 10/01/20	2.07% 0.03%
	Prepayment #281735 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS	3.48	3.48	3.48	10/01/20	0.03%
	Total	11,237,122.12	11,237,122.12	10,959,562.12		0.00%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Pasadena PFA 2006 Villa Parke/Fair Oaks/Lake Wash Revenue Fund #280703 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS	-	-	-	10/01/20	0.03%
	Total	-	-	-		
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	2006 Refunding Fair Oaks TABS Reserve Fund #281116 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Special Fund #281118 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS	258,576.62	258,576.62	258,576.62	10/01/20	0.03%
	Total	258,576.62	258,576.62	258,576.62		0.03%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	2006 Rfnding Lake/Wash TABS Expense Fund #281119 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Reserve Fund #281124 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS Special Fund #281126 Goldman Fincl Sq Govt Instll 465 CUSIP:X9USDGLDS	31.00 86,368.79	31.00 86,368.79	31.00 86,368.79	10/01/20 10/01/20	0.03% 0.03%
	Total	86,419.79	86,419.79	86,419.79		0.03%

**Schedule of Funds Held by Trustee
CITY OF PASADENA
For Period Ending 9/30/2020**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	2006 Villa/Parke TABS Reserve Fund #281132 Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS Special Fund #281134 Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS Total	9,272.36 3.02 9,275.38	9,272.36 3.02 9,275.38	9,272.36 3.02 9,275.38	10/01/20 10/01/20 10/01/20	0.03% 0.03% 0.03%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Pasadena Water Revenue 2003 Parity Reserve Account #281651 Federal Farm Credit Banks CUSIP: 3133ELWC4 Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS Cash Total	3,000,000.00 11,591.30 -	3,000,000.00 11,591.30 -	3,000,690.00 11,591.30 -	04/09/25 10/01/20 10/01/20	1.15% 0.03% 0.00%
BNY James Dickson (213) 630-6204 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 Farm Credit Bank CUSIP: 3133ELWC4 Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS Cash Total Funds	2,000,000.00 38,006.01 -	2,000,000.00 38,006.01 -	2,000,460.00 38,006.01 -	04/09/25 10/01/20 10/01/20	1.15% 0.03% 0.00%
SCPPA Atif Haji Dattoo (213) 367-4668 Johnathan Della (213) 367-3073	SCPPA Investments SCPPA Project Stabilization Fund Fidelity Inst MMKT GOVT 57C CUSIP: X9USDFIN Federal Farm Credit Bank CUSIP: 3133ELA95 US Treasury Bill CUSIP: 912796T J8 MUFG BK LTD NY BRH Dis Cusip 62479LL94 Total	842,757.96 1,800,000.00 2,500,000.00 2,000,000.00 7,142,757.96	842,757.96 1,800,000.00 2,499,620.84 1,999,588.89 7,141,967.69	842,757.96 1,799,622.00 2,499,550.00 1,999,733.33 7,141,663.29	10/01/20 11/26/21 12/10/20 11/56/2020	0.01% 0.19% 0.07% 0.10%
	TOTAL FUND BALANCE	\$ 52,852,226.03	\$ 52,851,435.76	\$ 52,665,758.26		

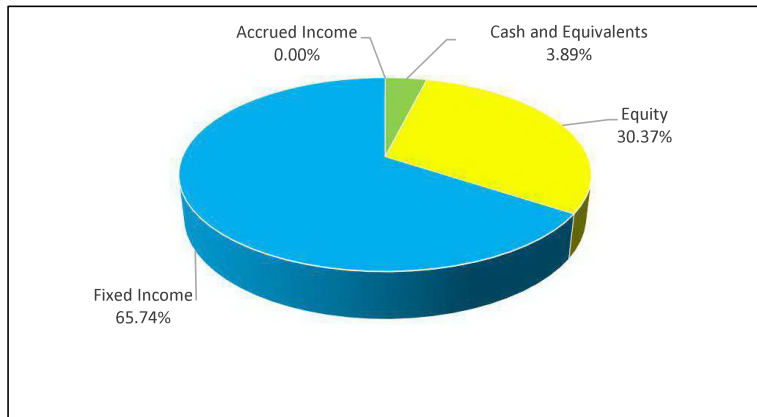
VI. PARS Section 115 Trust

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended September 30, 2020
 Pension Account 6746056200

	Market Value	Book Value
Beginning Balance	12,208,139.11	11,435,060.92
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	21,631.62	21,631.62
Interest	23.43	23.43
Other Income	-	-
Change in Accrued Income	(4.36)	(4.36)
Total Investment Income	21,650.69	21,650.69
Net Change in Unrealized Gain/Loss	(142,017.75)	-
Realized Gain/Loss	4,911.43	4,911.43
Total Market Value Adjustment	(137,106.32)	4,911.43
Trust Fees	(2,650.22)	(2,650.22)
PARS Fee (Net of Depository Earnings)	(2,385.04)	(2,385.04)
Unreconciled Difference	-	-
Total	(5,035.26)	(5,035.26)
Ending Balance	12,087,648.22	11,456,587.78
Investment Return (Inception-To-Date as of 9/30/2020)	1 Year 7.08%	Inception To Date 6.24%
Benchmark Return (PARS Moderately Conservative)	7.19%	6.58%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	470,191.44	3.89%
Equity	3,670,894.03	30.37%
Fixed Income	7,946,543.68	65.74%
Accrued Income	19.07	0.00%
Total	12,087,648.22	100.00%



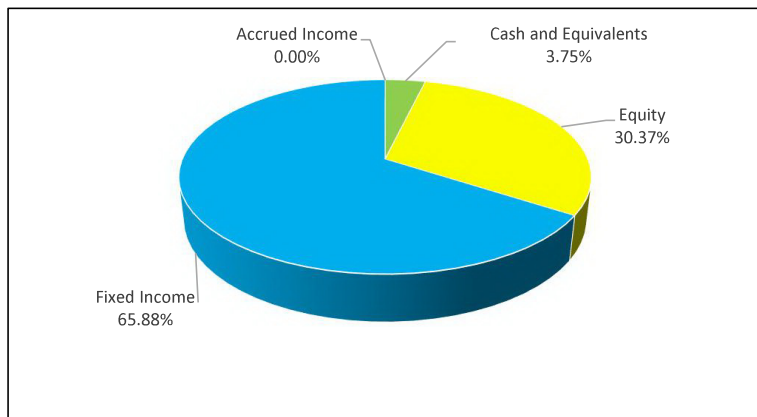
Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended September 30, 2020
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
Beginning Balance	2,311,085.01	2,161,436.04
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	4,096.54	4,096.54
Interest	4.13	4.13
Other Income	-	-
Change in Accrued Income	(0.62)	(0.62)
Total Investment Income	4,100.05	4,100.05
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	(27,035.86)	-
Realized Gain/Loss	1,105.23	1,105.23
Total Market Value Adjustment	(25,930.63)	1,105.23
Trust Fees	(501.46)	(501.46)
PARS Fee (Net of Depository Earnings)	(451.50)	(451.50)
Unreconciled Difference	-	-
Total	(952.96)	(952.96)
Ending Balance	2,288,301.47	2,165,688.36
Investment Return (Inception-To-Date as of 9/30/2020)	1 Year	Inception To Date
Benchmark Return (PARS Moderately Conservative)	7.10%	6.67%
	7.19%	6.94%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	85,921.68	3.75%
Equity	694,916.76	30.37%
Fixed Income	1,507,459.52	65.88%
Accrued Income	3.51	0.00%
Total	2,288,301.47	100.00%



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