

City of Pasadena
Quarterly Investment Report
Quarter Ending 12/31/2020

Prepared by the Department of Finance
Treasury Division

Quarterly Investment Report

- I. Pooled Investment Portfolio
- II. Capital Endowment Portfolio
- III. Power Reserve Portfolio
- IV. Miscellaneous Portfolios
- V. Investments Held by Trustees
- VI. PARS Section 115 Trust

I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
City Treasurer

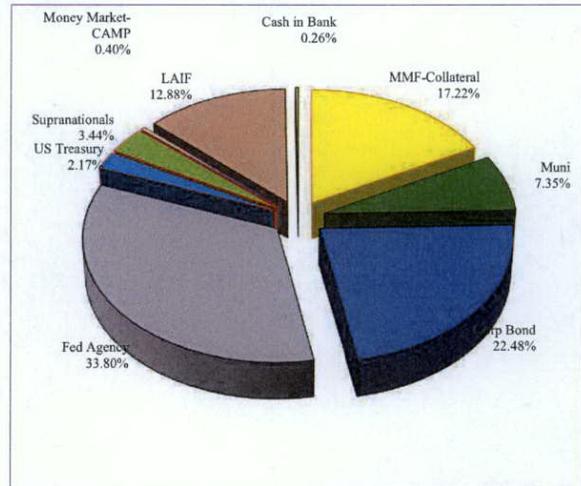
December 2020

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 12/31/2020

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	100,296,852	17.22%
Municipal Bonds	42,798,369	7.35%
Corporate Bonds	130,935,554	22.48%
Federal Agencies	196,901,112	33.80%
US Treasury Securities	12,640,035	2.17%
Supranationals	20,017,537	3.44%
Money Market-CAMP	2,349,949	0.40%
LAIF	75,000,001	12.88%
Cash in Bank	1,528,404	0.26%
TOTALS:	582,467,813	100.00%
Accrued Interest Receivable	1,601,498	
Due from Power Reserve (Inv. #13890)	739,702	
GRAND TOTAL:	584,809,012	



PORTFOLIO LIQUIDITY AS OF 12/31/2020

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	183,675,206	31.67%
31 days - 1 Year	50,590,000	8.72%
1 - 2 Years	53,307,000	9.19%
2 - 3 Years	53,307,000	9.19%
3 - 4 Years	36,266,000	6.25%
4 - 5 Years	202,908,000	34.98%
Over 5 Years	-	0.00%
TOTAL:	580,053,206	100.00%

PORTFOLIO STATISTICS

	Dec-20	Nov-20	Oct-20	Sep-20	Aug-20	Jul-20
Month-End Market Value	584,809,012	568,386,937	574,155,400	564,399,806	561,475,874	561,258,269
Modified Duration	2.18	2.34	2.05	1.85	1.77	2.21
Weighted Average Maturity	2.25	2.44	2.15	2.05	2.15	2.52
Current Book Yield to Maturity	1.053%	1.141%	1.143%	1.244%	1.439%	1.510%
Effective Yield - Year to Date	1.220%	1.270%	1.300%	1.360%	1.380%	1.470%
Interest Earned	540,427	557,634	576,444	636,442	682,990	777,185
Fiscal Year To Date Interest Earned	3,771,122	3,230,695	2,673,061	2,096,617	1,460,174	777,185
Fair Value Change Gain/(Loss)	135,960	89,768	(533,262)	(618,689)	(320,633)	403,717
Fiscal Year To Date change in fair value	(843,139.94)	(979,099.57)	(1,068,867.26)	(535,605.09)	83,084	403,717
Total Fiscal YTD Earnings	2,927,982	2,251,595	1,604,193	1,561,012	1,543,259	1,180,902

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
December 31, 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												
SYS864	864	Local Agency Investment Fund	75,000,001.00		75,000,001.00	75,000,001.00	75,000,001.00	0.630		0.630	1	
	Subtotal and Average		75,000,001.00		75,000,001.00	75,000,001.00	75,000,001.00			0.630	1	
Money Market Fund-CAMP												
SYS13824	13824	California Asset Management Pr	2,349,949.47		2,349,949.47	2,349,949.47	2,349,949.47	0.130		0.132	1	
	Subtotal and Average		2,349,949.47		2,349,949.47	2,349,949.47	2,349,949.47			0.132	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK	100,296,851.82		100,296,851.82	100,296,851.82	100,296,851.82	0.250		0.250	1	
	Subtotal and Average		100,296,851.82		100,296,851.82	100,296,851.82	100,296,851.82			0.250	1	
Municipal Bonds												
691875CY2	13751	City of Oxnard	665,000.00	12/10/2019	665,000.00	668,730.65	665,000.00	1.994	AA	1.994	151	06/01/2021
13017HAH9	13884	STATE OF CALIFORNIA	1,000,000.00	11/24/2020	1,000,000.00	1,000,000.00	1,000,000.00	1.227	A	1.227	181	07/01/2021
794881BS0	13544	SALINAS CA ECON DEV REVENUE	665,000.00	08/15/2016	665,000.00	669,708.20	664,210.63	1.750	AA	2.000	181	07/01/2021
238848CW3	13792	Davis Joint Unified School	375,000.00	03/16/2020	375,000.00	385,155.00	381,879.09	5.000	AA-	1.976	212	08/01/2021
54475ENQ3	13799	Los Angeles County CA Public W	500,000.00	04/02/2020	500,000.00	515,820.00	510,784.97	5.841	Aa2	2.070	212	08/01/2021
513802CE6	13540	Lancaster CA Redev Agcy	500,000.00	08/01/2016	500,000.00	502,650.00	500,344.75	2.125	AA	2.000	212	08/01/2021
76913CAW9	13809	RIVERSIDE CALIFORNIA POB	1,000,000.00	05/06/2020	1,000,000.00	1,018,790.00	1,000,000.00	2.265	AA	2.264	410	02/15/2022
13063BFS6	13805	STATE OF CALIFORNIA	6,000,000.00	04/03/2020	6,000,000.00	6,247,380.00	6,235,297.67	6.650	Aa2	3.158	424	03/01/2022
13063DAD0	13602	STATE OF CALIFORNIA GO BONDS	2,500,000.00	04/27/2017	2,500,000.00	2,562,950.00	2,500,000.00	2.367	Aa2	2.367	455	04/01/2022
446216HF3	13862	Huntington Beach CA Public Fin	500,000.00	08/12/2020	500,000.00	500,915.00	500,000.00	0.469	AA	0.469	485	05/01/2022
378612AC9	13719	City of Glendora	820,000.00	09/05/2019	820,000.00	836,195.00	820,000.00	1.812	AAA	1.812	516	08/01/2022
502516QW0	13805	La Canada Unified School Distr	500,000.00	04/28/2020	500,000.00	508,580.00	500,000.00	1.550	Aa1	1.550	577	08/01/2022
839278JV1	13749	South Pasadena Unified School	230,000.00	12/12/2019	230,000.00	246,175.90	241,093.08	5.000	Aa2	1.863	577	08/01/2022
923078CS6	13818	Ventura Cnty CA Public Fing Au	750,000.00	06/11/2020	750,000.00	755,467.50	750,000.00	0.848	Aa1	0.848	669	11/01/2022
76913CAX7	13810	RIVERSIDE CALIFORNIA POB	1,000,000.00	05/06/2020	1,000,000.00	1,037,110.00	1,000,000.00	2.363	AA	2.364	775	02/15/2023
088006JX0	13868	Beverly Hills PFA	500,000.00	10/15/2020	501,185.00	501,185.00	500,000.00	0.499	AA+	0.499	881	06/01/2023
13017HAK2	13885	STATE OF CALIFORNIA	1,000,000.00	11/24/2020	1,000,000.00	1,006,940.00	1,000,000.00	1.477	A	1.477	911	07/01/2023
502516QX8	13806	La Canada Unified School Distr	500,000.00	04/28/2020	500,000.00	514,465.00	500,000.00	1.650	Aa1	1.650	942	08/01/2023
671205Y55	13821	Oak Grove CA Sch Dist	500,000.00	06/25/2020	500,000.00	505,880.00	500,000.00	1.078	Aa3	1.078	942	08/01/2023
692020T34	13841	Oxnard School District	500,000.00	09/03/2020	500,000.00	501,730.00	500,000.00	0.692	AA	0.692	942	08/01/2023
119144AV5	13738	Buena Park Community RDA	1,240,000.00	11/13/2019	1,240,000.00	1,286,066.00	1,240,000.00	2.033	AA-	2.025	973	09/01/2023
29634EEE8	13744	Escondido Lease Revenue Bonds	830,000.00	11/26/2019	830,000.00	861,971.60	830,000.00	2.085	AA-	2.085	973	09/01/2023
13077DMJ8	13830	California State Univ Revenur	2,000,000.00	09/17/2020	2,000,000.00	2,003,740.00	2,000,000.00	0.475	Aa2	0.475	1,034	11/01/2023
088006JM4	13710	Beverly Hills PFA	1,000,000.00	08/08/2019	1,000,000.00	1,050,450.00	1,000,000.00	2.125	AA+	2.125	1,247	06/01/2024
088006JY8	13869	Beverly Hills PFA	750,000.00	10/15/2020	750,000.00	752,640.00	750,000.00	0.730	AA+	0.730	1,247	06/01/2024
839278JX7	13748	South Pasadena Unified School	325,000.00	12/12/2019	325,000.00	374,110.75	357,369.42	5.000	Aa2	2.070	1,308	08/01/2024

Portfolio PASD
AP
PM (PRF_PME) 7.3.0

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
December 31, 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
Municipal Bonds												
799408Z77	13871	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,505,925.00	1,500,000.00	0.580	Aa1	0.580	1,308	08/01/2024
13077DMK5	13829	California State Univ Revenir		09/17/2020	2,000,000.00	2,002,640.00	2,000,000.00	0.685	Aa2	0.685	1,400	11/01/2024
039063AD4	13882	City of Arcadia		11/12/2020	675,000.00	678,219.75	675,000.00	0.982	Aaa	0.982	1,430	12/01/2024
80136PDB6	13894	SANTA BARBARA CNTY CA SOLID WA		12/18/2020	300,000.00	333,927.00	334,975.53	3.670	A1	0.650	1,430	12/01/2024
446216HU5	13861	Huntington Beach CA Public Fin		08/12/2020	300,000.00	301,569.00	300,000.00	0.943	AA	0.943	1,581	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	1,000,000.00	1,014,310.00	1,000,000.00	0.883	Aa2	0.883	1,595	05/15/2025
91412HGE7	13893	UNIVERSITY OF CA REVENUE BONDS		12/16/2020	5,000,000.00	5,071,550.00	5,058,740.21	0.883	Aa2	0.883	1,595	05/15/2025
13032UXM5	13883	California St Health Facs Fing		11/04/2020	1,500,000.00	1,508,625.00	1,500,000.00	0.952	Aa3	0.952	1,612	06/01/2025
757710TZ1	13840	Redondo Beach Unified School		08/06/2020	500,000.00	502,150.00	500,000.00	0.824	Aa2	0.824	1,673	08/01/2025
839278JY5	13747	South Pasadena Unified School		12/12/2019	675,000.00	803,094.75	752,561.79	5.000	Aa2	2.311	1,673	08/01/2025
799408Z85	13872	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,506,870.00	1,500,000.00	0.740	Aa1	0.740	1,673	08/01/2025
039063AE2	13881	City of Arcadia		11/12/2020	750,000.00	754,012.50	750,000.00	1.182	Aaa	1.182	1,795	12/01/2025
Subtotal and Average					41,850,000.00	42,798,368.60	42,317,257.14			1.548	980	

Federal Agency Issues - Coupon

3134GW6E1	13879	FED HOME LOAN MORTGAGE CORP		11/02/2020	10,000,000.00	10,003,974.40	10,000,000.00	0.320	Aaa	0.320	1,035	11/02/2023
3134GW6E1	13880	FED HOME LOAN MORTGAGE CORP		11/02/2020	5,000,000.00	5,001,987.20	5,000,000.00	0.320	Aaa	0.320	1,035	11/02/2023
3134GXCA0	13887	FED HOME LOAN MORTGAGE CORP		11/24/2020	10,000,000.00	10,000,902.40	10,000,000.00	0.320	Aaa	0.320	1,057	11/24/2023
3134GXD78	13889	FED HOME LOAN MORTGAGE CORP		11/24/2020	10,000,000.00	10,004,317.70	10,000,000.00	0.350	Aaa	0.348	1,057	11/24/2023
3130AKL79	13896	Federal Home Loan Bank		12/28/2020	5,000,000.00	5,000,234.10	5,000,000.00	0.250	Aaa	0.250	1,091	12/28/2023
3130AKL79	13897	Federal Home Loan Bank		12/28/2020	5,000,000.00	5,000,234.10	5,000,000.00	0.250	Aaa	0.250	1,091	12/28/2023
3133ELQET	13780	Federal Farm Credit Bank		03/03/2020	10,000,000.00	10,021,498.60	10,000,000.00	1.640	Aaa	1.640	1,522	03/03/2025
3130AJCJ7	13783	Federal Home Loan Bank		03/11/2020	5,000,000.00	5,006,892.45	5,000,000.00	1.370	Aaa	1.370	1,530	03/11/2025
3133ELUT9	13794	Federal Farm Credit Bank		03/26/2020	5,000,000.00	5,007,789.70	5,000,000.00	1.300	Aaa	1.300	1,545	03/26/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	5,002,139.00	5,000,000.00	0.750	Aaa	0.750	1,599	05/19/2025
3134GVVX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	5,002,522.55	5,000,000.00	0.750	Aaa	0.750	1,608	05/28/2025
3134GVBB3	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	5,006,419.15	5,000,000.00	0.750	Aaa	0.750	1,608	05/28/2025
3134GVBB3	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	5,006,419.15	5,000,000.00	0.750	Aaa	0.750	1,608	05/28/2025
3133ELK37	13820	Federal Farm Credit Bank		06/16/2020	5,000,000.00	5,004,449.80	5,000,000.00	0.780	Aaa	0.780	1,627	06/16/2025
3130AJPT0	13822	Federal Home Loan Bank		06/19/2020	6,790,000.00	6,793,798.12	6,788,787.10	0.760	Aaa	0.764	1,627	06/16/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	5,000,652.85	5,000,000.00	0.650	Aaa	0.650	1,686	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	5,000,013.60	4,999,062.18	0.610	Aaa	0.614	1,697	08/25/2025
3133EMBH4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	20,003,580.60	20,000,000.00	0.530	Aaa	0.530	1,732	09/29/2025
3134GVWN3	13870	FED HOME LOAN MORTGAGE CORP		08/30/2020	10,000,000.00	9,995,376.20	10,000,000.00	0.600	Aaa	0.600	1,733	09/30/2025
3134GVWS9	13873	FED HOME LOAN MORTGAGE CORP		10/15/2020	10,000,000.00	9,995,336.10	10,000,000.00	0.600	Aaa	0.600	1,748	10/15/2025
3134GWXZ2	13877	FED HOME LOAN MORTGAGE CORP		10/27/2020	10,000,000.00	9,973,583.10	10,000,000.00	0.625	Aaa	0.625	1,760	10/27/2025
3134GVSP7	13878	FED HOME LOAN MORTGAGE CORP		10/27/2020	5,000,000.00	4,995,209.05	5,000,000.00	0.600	Aaa	0.600	1,760	10/27/2025
3134GVWF1	13874	FED HOME LOAN MORTGAGE CORP		10/28/2020	10,000,000.00	10,025,312.90	10,000,000.00	0.600	Aaa	0.600	1,761	10/28/2025

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
December 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Rated Rate	Moody's	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134GWZ7	13876	FED HOME LOAN MORTGAGE CORP		10/28/2020	5,000,000.00	5,012,656.45	5,000,000.00	0.600	Aaa	0.600	1,761	10/28/2025
3133EMHF2	13888	Federal Farm Credit Bank		11/24/2020	10,000,000.00	10,002,723.20	10,000,000.00	0.600	Aaa	0.600	1,788	11/24/2025
3134GXCS1	13886	FED HOME LOAN MORTGAGE CORP		11/25/2020	5,000,000.00	5,016,996.30	5,000,000.00	0.625	Aaa	0.690	1,789	11/25/2025
3134GXFA7	13891	FED HOME LOAN MORTGAGE CORP		11/30/2020	5,000,000.00	5,016,093.05	5,000,000.00	0.650	Aaa	0.719	1,790	11/26/2025
		Subtotal and Average	204,852,346.94		196,790,000.00	196,901,111.82	196,787,849.28			0.651	1,547	
Treasury Securities - Coupon												
912828YJ3	13759	US TREASURY		12/13/2019	10,000,000.00	10,103,120.00	9,985,283.49	1.500	Aaa	1.701	272	09/30/2021
912828U65	13577	US TREASURY		12/02/2016	2,500,000.00	2,536,915.00	2,496,683.86	1.750	Aaa	1.903	333	11/30/2021
		Subtotal and Average	12,481,006.40		12,500,000.00	12,640,035.00	12,481,967.35			1.742	284	
Corporate Bonds - Coupon												
94988J5N3	13694	WELLS FARGO & COMPANY		04/25/2019	3,000,000.00	3,001,946.25	2,999,775.77	2.600	Aaa	2.797	14	01/15/2021
478160BS2	13655	Johnson & Johnson		07/05/2018	3,050,000.00	3,052,880.15	3,044,722.48	1.650	Aaa	2.733	59	03/01/2021
780082AE3	13687	ROYAL BANK OF CANADA		03/21/2019	2,500,000.00	2,511,251.73	2,497,551.73	2.300	Aaa	2.750	80	03/22/2021
89236TCZ6	13895	TOYOTA CREDIT CORPORATION		12/18/2020	5,070,000.00	5,091,391.39	5,092,890.59	1.900	A1	0.222	97	04/08/2021
64952WCE1	13533	NEW YORK LIFE GL		07/15/2016	3,000,000.00	3,014,453.13	3,003,074.33	2.000	Aaa	1.623	102	04/13/2021
90331HNP4	13681	US BANK NA CINCINNATI		02/08/2019	5,000,000.00	5,033,222.75	5,003,689.22	3.150	A1	2.900	115	04/26/2021
90331HNQ2	13689	US BANK NA CINCINNATI		03/28/2019	5,000,000.00	5,003,517.50	5,001,369.41	0.535	A1	1.703	115	04/26/2021
09247XAH4	13795	BlackRock Inc		03/27/2020	5,765,000.00	5,853,961.62	4,250	2.100	Aa3	2.550	143	05/24/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	5,050,436.15	4,999,465.02	2.100	A2	2.120	206	07/26/2021
90520EAH4	13685	UNION BANK NA CORPORATE BOND		03/07/2019	5,000,000.00	5,162,826.70	4,999,898.10	3.150	A3	3.151	455	04/01/2022
17325FAY4	13708	CITIBANK NA		07/24/2019	5,000,000.00	5,047,520.45	5,019,891.24	2.844	Aa3	2.386	504	05/20/2022
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,974,228.85	5,000,000.00	0.501	A1	1.555	544	06/29/2022
438516BT2	13711	Honeywell International		08/08/2019	1,000,000.00	1,026,546.65	999,460.40	2.150	A2	2.185	584	08/08/2022
30231GBB7	13793	EXXON MOBIL CORPORATION		03/18/2020	5,000,000.00	5,143,854.60	4,974,423.10	1.902	Aa1	2.227	592	08/16/2022
94988J6A0	13725	WELLS FARGO BANK		09/11/2019	5,000,000.00	5,057,156.70	5,000,000.00	2.082	Aa2	2.082	616	09/09/2022
94988J6A0	13735	WELLS FARGO BANK		10/28/2019	3,007,000.00	3,041,374.04	3,005,936.03	2.082	Aa2	2.103	616	09/09/2022
90520EAK7	13756	UNION BANK NA CORPORATE BOND		12/09/2019	2,000,000.00	2,063,422.06	2,000,000.00	2.100	A3	2.100	707	12/09/2022
90520EAK7	13760	UNION BANK NA CORPORATE BOND		12/16/2019	5,000,000.00	5,158,555.15	4,994,958.53	2.100	A3	2.154	707	12/09/2022
90520EAK7	13773	UNION BANK NA CORPORATE BOND		02/10/2020	5,000,000.00	5,158,555.15	5,022,159.27	2.100	A3	1.864	707	12/09/2022
037833BU3	13693	APPLE INC		04/24/2019	5,000,000.00	5,250,663.20	5,012,316.17	2.850	Aa1	2.728	783	02/23/2023
94988J5R4	13839	WELLS FARGO & COMPANY		11/15/2019	5,000,000.00	5,165,184.06	5,165,184.06	3.550	Aa2	2.228	965	08/14/2023
594918BX1	13692	Microsoft Corporation		04/24/2019	5,000,000.00	5,370,727.95	5,023,989.98	2.875	Aaa	2.703	1,131	02/06/2024
459200JY8	13702	IBM CORPORATION		05/20/2019	5,000,000.00	5,416,404.10	4,995,122.15	3.000	A2	3.031	1,230	05/15/2024
68389KBS3	13836	Oracle Corp		11/14/2019	2,216,000.00	2,410,915.88	2,277,130.30	2.950	A3	2.413	1,414	11/15/2024
48128GM49	13745	JP MORGAN		11/27/2019	2,500,000.00	2,508,817.88	2,500,000.00	2.300	A2	2.386	1,426	11/27/2024
48128GM49	13838	JP MORGAN		11/27/2019	5,000,000.00	5,017,635.75	5,000,000.00	2.300	A2	2.300	1,426	11/27/2024

Portfolio PASD
AP
PM (PRF_PMT) 7.3.0

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
December 31, 2020**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
Corporate Bonds - Coupon												
06048WH45	13776	BANK OF AMERICA CORP		02/20/2020	5,000,000.00	4,987,955.45	5,000,000.00	2.125	A2	2.247	1,501	02/10/2025
06048WH45	13779	BANK OF AMERICA CORP		02/24/2020	5,000,000.00	4,987,955.45	5,000,000.00	2.125	A2	2.247	1,501	02/10/2025
89236TGT6	13790	TOYOTA CREDIT CORPORATION		03/16/2020	4,893,000.00	5,130,756.01	4,895,462.28	1.800	A1	1.787	1,504	02/13/2025
48128GY53	13898	JP MORGAN		12/22/2020	5,000,000.00	5,006,571.45	5,000,000.00	0.825	A2	0.825	1,816	12/22/2025
		Subtotal and Average	122,158,829.85		128,001,000.00	130,935,554.14	128,331,526.76				2,182	738
Supranationals												
45905UJ77	13768	WORLD BANK		01/21/2020	5,000,000.00	5,003,443.25	5,000,000.00	2.050	Aaa	2.050	1,481	01/21/2025
459058HV8	13770	WORLD BANK		01/28/2020	5,000,000.00	5,004,697.80	5,000,000.00	2.050	Aaa	2.050	1,488	01/28/2025
459058HV8	13782	WORLD BANK		03/02/2020	10,000,000.00	10,009,395.60	10,033,227.63	2.050	Aaa	1.964	1,488	01/28/2025
		Subtotal and Average	20,033,545.46		20,000,000.00	20,017,536.65	20,033,227.63			2,007	1,486	
		Total and Average	566,355,887.85		576,787,802.29	580,939,408.50	577,598,630.45				1,053	821
						Cash	1,528,404.01					
						Accrued Interest	1,601,497.74					
						Due from Power Reserve (Inv. #13890)	739,702.12					
						Total	584,909,012.37					

COMPLIANCE REPORT

Pooled Investment Portfolio

As of 12/31/20

	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	17.22%	100%	In compliance	102% Collateral	102% Collateral	In compliance	Maturity
Certificates of Deposit	0.00%	30%	In compliance	n/a	n/a	In compliance	In compliance
Municipal Bonds	7.35%	100%	In compliance	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA	A or better	In compliance	In compliance
US Treasury Securities	2.17%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	22.48%	30%	In compliance*	Aaa/Aa1/Aa2/Aa3/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	33.80%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	3.44%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Commercial Paper	0.00%	100%	In compliance	P-1 (Short-term)	P-1 (Short-term)	In compliance	In compliance
Money Market-CAMP	0.40%	100%	In compliance	n/a	n/a	In compliance	In compliance
Muni Variable Rate	0.00%	100%	In compliance	AA+	A or better	In compliance	In compliance
LAIF	12.88%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	0.26%	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

Portfolio Value	584,069,310
Due from Pwr Res (Inv. #13890)	739,702
Total Investment	584,809,012

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>December 31, 2020</u>	
	Market Value	% of Total
FHLMC	110,057,105.70	18.82%
FFCB	55,041,326.33	9.41%
Total Fed Agencies/Supranationals	165,098,432.03	28.23%
OTHER PORTFOLIO INVESTMENTS	<u>419,710,580.34</u>	71.77%
Total Investments	584,809,012.37 *	100.00%

note: * Includes Cash in Bank and Accrued Interest Receivable

Pooled Portfolio - Total Return Performance			
		ML 1-3 Index Corp/Gov	Pooled Portfolio
2003	Annual	2.717	2.931
2004	Annual	1.226	2.090
2005	Annual	1.746	2.073
2006	Annual	4.195	4.474
2007	Annual	6.706	5.736
2008	Annual	4.649	3.474
2009	Annual	3.784	3.398
2010	Annual	2.322	1.806
2011	Annual	1.540	1.490
2012	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	0.196	0.167
		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	0.133	0.310
		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	1.166	1.038
		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	0.606	0.590
		4.005	3.200
2020	1st quarter	1.590	0.495
	2nd quarter	1.215	0.962
	3rd quarter	0.274	0.287
	4th quarter	0.227	0.236
Effective Yield		Fiscal YTD	
Pooled Portfolio effective yield		1.22%	
State Treasurer's LAIF yield		1.16%	
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	17.22	17.22	17.22
Municipal Bonds	12.66	12.62	13.00	4.97	4.01	5.80	5.78	4.33	4.72	5.20	7.35	7.35	7.35
Corporate Bonds - Coupon	27.70	25.94	22.67	21.65	16.36	17.12	15.47	20.78	22.50	24.82	22.48	22.48	22.48
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	30.73	36.55	43.39	43.45	49.70	55.86	60.37	54.14	34.00	26.95	33.80	33.80	33.80
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	13.32	9.04	1.47	13.09	14.38	9.07	6.47	7.29	11.66	13.32	12.88	12.88	12.88
Cash	2.58	2.72	2.50	3.76	0.68	0.44	0.43	0.45	0.34	0.26	0.26	0.26	0.26
Treasury Securities	0.00	0.00	0.00	3.93	3.37	2.99	3.26	3.71	2.37	2.70	2.17	2.17	2.17
Treasury STRIP Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Supranationals	0.00	0.00	0.00	0.00	4.25	3.76	4.49	5.89	8.24	5.35	3.44	3.44	3.44
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	0.99	0.00	0.82	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificates of Deposit	0.52	0.22	0.23	0.00	0.00	0.00	0.19	1.00	0.00	0.00	0.00	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	0.40	0.40	0.40
Muni Variable Rate	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.54	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

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
 City Treasurer

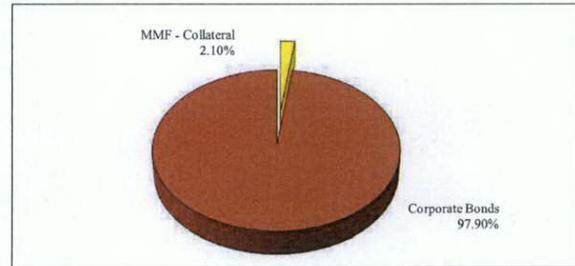
December 2020

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 12/31/2020

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	43,216	2.10%
Corporate Bonds	2,015,783	97.90%
TOTALS:	2,058,999	100.00%
Accrued Interest Receivable	12,919	
GRAND TOTAL:	2,071,918	



PORTFOLIO LIQUIDITY AS OF 12/31/2020

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	43,216	2.12%
31 days - 1 Year	-	0.00%
1 - 2 Years	1,993,000	97.88%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:	2,036,216	100.00%

PORTFOLIO STATISTICS

	Dec-20	Nov-20	Oct-20	Sep-20	Aug-20	Jul-20
Month-End Mkt Value	2,071,918	2,071,617	2,070,097	2,066,915	2,066,911	2,065,343
Modified Duration	1.61	1.69	1.78	1.86	1.94	2.02
Weighted Average Maturity	1.65	1.73	1.82	1.90	2.00	2.08
Current Book Yield to Maturity	2.064%	2.064%	2.064%	2.064%	2.082%	2.111%
Effective Yield - Year to Date	2.050%	2.060%	2.050%	2.060%	2.040%	2.110%
Interest Earned	3,467.85	3,467.02	3,467.55	3,467.20	3,463	3,611
Fiscal Year To Date Interest Earned	20,944	17,476	14,009	10,541	7,074	3,611
Fair Value Change Gain/(Loss)	(3,166)	(1,948)	(290)	(3,229)	(1,548)	811
Fiscal Year To Date change in fair value	(9,370.61)	(6,204.41)	(4,256.87)	(3,966.67)	(737)	811
Total Fiscal YTD earnings	11,573	11,271	9,752	6,575	6,337	4,422

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
December 31, 2020

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK	43,216.36		43,216.36	43,216.36	43,216.36	0.250		0.250	1	
		Subtotal and Average	43,216.36		43,216.36	43,216.36	43,216.36	0.250		0.250	1	
Corporate Bonds - Coupon												
94988J6A0	13736	WELLS FARGO BANK	1,992,278.54	10/28/2019	1,993,000.00	2,015,782.66	1,992,294.81	2.082	Aa2	2.103	616	09/09/2022
		Subtotal and Average	1,992,278.54		1,993,000.00	2,015,782.66	1,992,294.81			2.103	616	
		Total and Average	2,035,494.90		2,036,216.36	2,068,999.02	2,035,511.17			2.064	603	
					Accrued Interest	12,919.32						
					Total	2,071,918.34						

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 12/31/20

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio Credit Quality	Portfolio Compliance	
Collateralized Money Market Corporate Bond	2.10%	100%	102% Collateral Aa2	In compliance	Maturity In compliance
	97.90%	30%		In compliance**	
	100.00%				

Portfolio Value 2,071,918

**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>December 31, 2020</u>	
	Market Value	% of Total
Wells Fargo Bank	2,015,782.66	97.29%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	2,015,782.66	0.00%
OTHER PORTFOLIO INVESTMENTS	56,135.68	2.71%
Total Investments	2,071,918.34 *	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	2.10		
Federal Agency Issues - Coupon	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Corporate Bonds - Coupon	0.00	0.00	0.00	0.00	0.00	0.00	99.25	99.97	98.90	97.91	97.90		
Municipal Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
L.A.I.F.	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
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		
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		
Treasury Securities	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		
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	98.20	0.00	0.00	0.00	0.00	0.00		
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

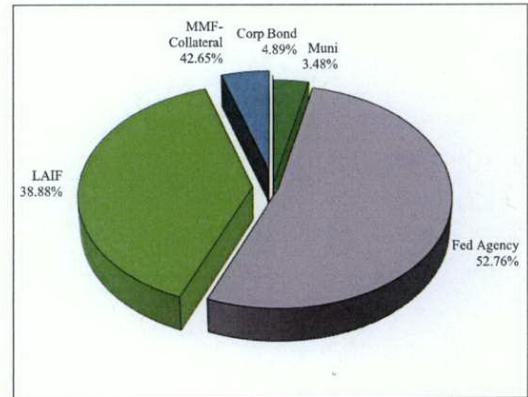
December 2020

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 12/31/2020

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	724	0.00%
Municipal Bonds	2,149,140	3.48%
Federal Agencies	32,616,137	52.76%
L.A.I.F.	24,037,018	38.88%
Corporate Bonds	3,020,636	4.89%
TOTALS:	61,823,654	100.00%
Accrued Interest Receivable	254,145	
Due to the Pooled Portfolio (Inv. #13890)	(739,702)	
GRAND TOTAL:	61,338,097	



PORTFOLIO LIQUIDITY AS OF 12/31/2020

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	24,037,741	38.96%
31 days - 1 Year	3,000,000	4.86%
1 - 2 Years	-	0.00%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	34,666,667	56.18%
TOTAL:	61,704,408	100.00%

PORTFOLIO STATISTICS

	Dec-20	Nov-20	Oct-20	Sep-20	Aug-20	Jul-20
Month-End Market Value	61,338,097	62,105,824	61,183,797	61,186,640	61,195,196	61,243,292
Modified Duration	5.66	5.73	5.06	3.94	4.00	4.77
Weighted Average Maturity	6.55	6.60	5.90	5.21	5.26	5.33
Current Book Yield to Maturity	1.436%	1.580%	1.453%	1.681%	1.879%	1.883%
Effective Yield - Year to Date	1.520%	1.580%	1.600%	1.650%	1.630%	1.770%
Interest Earned	73,688	74,097	72,637	85,717	86,147	90,764
Fiscal Year To Date Interest Earned	483,050.01	409,361.70	335,264.85	262,627.83	176,911.11	90,764
Fair Value Change Gain/(Loss)	(93,703)	108,220	(75,480)	(75,832)	(18,502)	(11,847)
Fiscal Year To Date change in fair value	(167,143)	(73,439)	(181,660)	(106,180)	(30,349)	(11,847)
Total Fiscal YTD Earnings	315,907.34	335,922.34	153,605.04	156,447.61	146,562.40	78,918

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
December 31, 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												
SY56184	6184	Local Agency Investment Fund	24,037,017.80		24,037,017.80	24,037,017.80	24,037,017.80	0.630		0.630	1	
		Subtotal and Average	24,037,017.80		24,037,017.80	24,037,017.80				0.630	1	
Collateralized Money Market												
SY513066	13066	EAST WEST BANK	723.66		723.66	723.66	723.66	0.250		0.250	1	
		Subtotal and Average	723.66		723.66	723.66				0.250	1	
Municipal Bonds												
54465AGS5	13553	LA County Redevelopment TABS		08/25/2016	2,000,000.00	2,149,140.00	1,981,602.66	2.375	Aa2	2.560	2,069	09/01/2026
		Subtotal and Average	1,981,476.11		2,000,000.00	2,149,140.00	1,981,602.66			2.560	2,069	
Federal Agency Issues - Coupon												
3133ELLF9	13774	Federal Farm Credit Bank		02/07/2020	11,000,000.00	11,011,982.96	10,999,023.92	2.220	Aaa	2.221	2,589	02/03/2028
3133ELVJ0	13797	Federal Farm Credit Bank		04/08/2020	5,000,000.00	5,019,965.15	5,000,000.00	2.000	Aaa	2.000	3,384	04/08/2030
3133EMHN5	13890	Federal Farm Credit Bank		11/25/2020	5,000,000.00	5,004,586.05	5,000,000.00	1.230	Aaa	1.230	3,615	11/25/2030
3130AJEA3	13788	Federal Home Loan Bank		04/08/2020	1,666,667.00	1,666,687.53	1,666,667.00	1.850	Aaa	1.850	4,115	04/08/2032
3133EMCV2	13875	Federal Farm Credit Bank		10/15/2020	10,000,000.00	9,912,915.00	10,000,000.00	2.000	AA	2.000	7,227	10/15/2040
		Subtotal and Average	32,665,685.55		32,666,667.00	32,616,136.69	32,665,690.92			1.949	4,365	
Corporate Bonds - Coupon												
594918BP8	13541	Microsoft Corporation		08/08/2016	3,000,000.00	3,020,635.89	2,999,620.25	1.550	Aaa	1.572	219	08/08/2021
		Subtotal and Average	2,999,595.69		3,000,000.00	3,020,635.89	2,999,620.25			1.572	219	
		Total and Average	61,684,498.82		61,704,408.46	61,823,654.04	61,684,655.29			1.436	2,389	
					Accrued Interest	264,144.95						
					Due to the Pooled Portfolio (Inv. #13890)	(739,702.12)						
					Total	61,338,096.87						

COMPLIANCE REPORT

Power Reserve Portfolio
As of 12/31/20

		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	0.00%	100%	In compliance	102% Collateral	A or better	In compliance
Municipal Bonds	3.48%	100%	In compliance	Aa2	A or better	In compliance
Corporate Bonds	4.89%	30%	In compliance	Aaa	AA+/Aaa	In compliance
Federal Agency Issues	52.76%	100%	In compliance	Aaa/AA	n/a	In compliance
LAIF	<u>38.88%</u>	100%	In compliance	n/a		In compliance
	100.00%					

Portfolio Value	62,077,799
Due Pooled port (Inv. #13890)	(739,702)
Portfolio Value	<u>61,338,097</u>

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

	<u>December 31, 2020</u>	
	<u>Market Value</u>	<u>% of Total</u>
FFCB	30,949,449.16	50.46%
Total Fed Agencies	30,949,449.16	50.46%
OTHER PORTFOLIO INVESTMENTS	<u>30,388,647.71</u>	49.54%
Total Investments	61,338,096.87 *	100.00%

note: * Includes Accrued Interest Receivable

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	-0.178	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	1.812	1.987
		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	0.430	0.460
		6.401	4.579
**2020	1st quarter	1.594	0.95
	2nd quarter	1.215	0.625
	3rd quarter	0.274	0.249
	4th quarter	0.227	0.249
Effective Yield		Fiscal YTD	
Power Reserve effective yield		1.52%	
State Treasurer's LAIF yield		1.16%	
2 Year Average Treasury yield		0.32%	
** 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	0.00	0.00	0.00
Municipal Bonds	8.44	18.04	18.91	10.83	7.24	7.00	6.92	6.02	3.43	3.44	3.48	3.48	3.48
Federal Agency Issues - Coupon	50.12	64.39	70.83	66.34	77.86	79.82	82.96	85.12	51.22	51.03	52.76	52.76	52.76
L.A.I.F.	0.25	0.25	0.25	0.24	0.24	0.24	0.24	0.26	0.00	31.23	38.88	38.88	38.88
Corporate Bonds - Coupon	9.24	17.19	9.87	11.06	7.23	12.92	5.54	6.02	13.29	13.21	4.89	4.89	4.89
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
December 31, 2020**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>City of Pasadena-Housing Successor Agency</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	1/1/2021	\$2,256,521.90	\$2,256,521.90	\$2,256,521.90
LAIIF	0.630%	0.630%	1/1/2021	\$1.46	\$1.46	\$1.46
Weighted Average Maturity = 1 day				<u>\$2,256,523.36</u>	<u>\$2,256,523.36</u>	<u>\$2,256,523.36</u>
<u>2002 Electric Revenue Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	1/1/2021	\$36,865.16	\$36,865.16	\$36,865.16
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	\$4,000,000.00	\$4,000,000.00	\$4,000,716.12
Weighted Average Maturity = 4.70				<u>\$4,036,865.16</u>	<u>\$4,036,865.16</u>	<u>\$4,037,581.28</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 = 19.68						
<u>2010A Water Revenue Project Fund</u>						
LAIIF	0.630%	0.630%	1/1/2021	\$0.00	\$0.00	\$0.00
Weighted Average Maturity = 1 day				<u>\$0.00</u>	<u>\$0.00</u>	<u>\$0.00</u>

Miscellaneous Funds
December 31, 2020

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2010B Water Revenue Project Fund</u>						
LAI	0.630%	0.630%	1/1/2021	\$0.00	\$0.00	\$0.00
Weighted Average Maturity = 1 day						
<u>2012A Electric Parity Reserve Fund</u>						
Money Mkt	0.250%	0.250%	1/1/2021	\$4,254.06	\$4,254.06	\$4,254.06
FFCB	0.530%	0.530%	9/29/2025	\$690,000.00	\$690,000.00	\$690,123.53
Weighted Average Maturity = 4.72						
<u>2013A Electric Parity Reserve Fund</u>						
Money Mkt	0.250%	0.250%	1/1/2021	\$122,589.06	\$122,589.06	\$122,589.06
FFCB	0.730%	0.730%	5/27/2025	\$8,000,000.00	\$8,000,000.00	\$8,011,371.92
Weighted Average Maturity = 4.33						
<u>2013A Electric Project</u>						
Money Mkt	0.250%	0.250%	1/1/2021	\$1,010.54	\$1,010.54	\$1,010.54
LAI	0.630%	0.630%	1/1/2021	\$0.00	\$0.00	\$0.00
Weighted Average Maturity = 1 day						

**Miscellaneous Funds
December 31, 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%	1/1/2021	\$8,726.22	\$8,726.22	\$8,726.22
Weighted Average Maturity = 1 day				<u>\$8,726.22</u>	<u>\$8,726.22</u>	<u>\$8,726.22</u>
<u>2016A Electric Revenue Refunding Reserve</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	1/1/2021	\$9,212.47	\$9,212.47	\$9,212.47
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	\$2,680,000.00	\$2,680,000.00	\$2,680,479.80
Weighted Average Maturity = 4.73				<u>\$2,689,212.47</u>	<u>\$2,689,212.47</u>	<u>\$2,689,692.27</u>
<u>Frontier</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	1/1/2021	\$100,297.52	\$100,297.52	\$100,297.52
Weighted Average Maturity = 1 day				<u>\$100,297.52</u>	<u>\$100,297.52</u>	<u>\$100,297.52</u>
<u>2020A Water Refund Revenue Bonds Project</u>						
LAIF	0.630%	0.630%	1/1/2021	\$15,000,000.00	\$15,000,000.00	\$15,000,000.00
Weighted Average Maturity = 1 day				<u>\$15,000,000.00</u>	<u>\$15,000,000.00</u>	<u>\$15,000,000.00</u>
GRAND TOTAL:				<u>\$33,880,163.39</u>	<u>\$33,880,163.39</u>	<u>\$33,892,854.76</u>

V. Investments Held by Trustees

Schedule of Funds Held by Trustees
 CITY OF PASADENA
 For Period Ending 12/31/2020

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	2020A Water Revenue Refunding Bonds COI-2020 Account #746583 Goldman Fincl Sq Govt Insltl 465 CUSIP:X9USDGLDS	60,171.29	60,171.29	60,171.29	01/01/21	0.03%
	Total	60,171.29	60,171.29	60,171.29		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2020AB POB Bonds POB COI-2020B Account #220413 BlackRock Treasury Trst Dollars 63 Cusp: X9USDTRD POB Bond Fund-2020B Account #220414 Goldman Fincl Sq Govt Insltl 465 CUSIP:X9USDGLDS POB COI-2020A Account #768976 Goldman Fincl Sq Govt Insltl 465 CUSIP:X9USDGLDS POB Bond Fund-2020A Account #765990 Goldman Fincl Sq Govt Insltl 465 CUSIP:X9USDGLDS	-	4.67	4.67	01/01/21	0.02%
	Total	-	4.67	4.67		
	Total	13.77	13.77	13.77		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2019A Electric Revenue Bonds Electric COI-2019A Account #106207 Goldman Fincl Sq Govt Insltl 465 CUSIP:X9USDGLDS Electric Bond Fund-2019A Account #13813 Goldman Fincl Sq Govt Insltl 465 CUSIP:X9USDGLDS	36,290.05	36,290.05	36,290.05	01/01/21	0.03%
	Total	36,295.90	36,295.90	36,295.90		
Deutsche Bank Tony Gomez (212)-250-6633	Equipment Lease Escrow-PARCS JPM-City of Pasadena-Muni Lease Esc JP #3164-US Gov1 MM Fund Cusp. 4812C0670	924,070.89	924,070.89	924,070.89	01/01/21	0.03%
	Total	924,070.89	924,070.89	924,070.89		
US Bank Ise Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	Pasadena Public Financing Authority 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 Obl Fd Cl D 316175108	1.47	1.47	1.47	01/01/21	0.01%
	Total	580,460.00	580,460.00	580,460.00		
	Total	580,461.83	580,461.83	580,461.83		

**Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 12/31/2020**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	2017A Water Revenue Bonds					
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Debt Service-2017A Account #948165 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	01/01/21	0.03%
	Reserve Fund-2017A Account #948269 International Bank for Reconstruction & Dev Cusip:459056HL0	-	-	-	11/06/24	2.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	1,069,949.74	1,069,949.74	1,069,949.74	01/01/21	0.03%
	Total	1,069,949.74	1,069,949.74	1,069,949.74		
	Pasadena Public Financing Authority					
US Bank Ilse Vlach (213) 615-6051	Interest Fund- Series 2016A Account #264433000 Fidelity Govt Profolio CI Cusp:316175108	0.96	0.96	0.96	01/01/21	0.01%
Adriana Marshall (213) 615-6033	Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd Cl D 316175108	0.19	0.19	0.19	01/01/21	0.01%
	Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd Cl D 31846V401	-	-	-	01/01/21	0.00%
	Total	1.15	1.15	1.15		
	Pasadena 2015A COPS Bond					
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	COPS Base Rental-2015A Account #336964 Cash Balance	-	-	-	01/01/21	0.00%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	4.52	4.52	4.52	01/01/21	0.03%
	Total	4.52	4.52	4.52		
	Pasadena Tax Pension 2015AB Bond					
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Bond Fund-2015A POB Account #479226 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	569.42	569.42	569.42	01/01/21	0.03%
	Cash Balance	-	-	-	01/01/21	0.00%
	Bond Fund-2015A POB Account #479231 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.59	0.59	0.59	01/01/21	0.03%
	Cash Balance	-	-	-	01/01/21	0.00%
	Total	570.01	570.01	570.01		
	Pasadena Water Revenue 2010AB					
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	2010 A Parity Reserve Account #286245 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	1,353,001.57	1,353,001.57	1,353,001.57	01/01/21	0.03%
	Federal Home Loan Bank CUSIP:3130AHN86	-	-	-	12/16/24	1.94%
	Cash	-	-	-	01/01/21	0.00%
	2010 B Debt Service Account #286247 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	4.20	4.20	4.20	01/01/21	0.03%

Schedule of Funds Held by Trustees
 CITY OF PASADENA
 For Period Ending 12/31/2020

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	2010 B Parity Reserve Account #286248					
	Goldman Fnd Sq Govt Instl 465 CUSIP:X9USDGLDS	302,889.28	302,889.28	302,889.28	01/01/21	0.03%
	Federal Home Loan Bank CUSIP:3130AHN66	-	-	-	12/16/24	1.94%
	Cash	-	-	-	01/01/21	0.00%
	2010 A Debt Service Fund Account #286295					
	Goldman Fnd Sq Govt Instl 465 CUSIP:X9USDGLDS	0.88	0.88	0.88	01/01/21	0.03%
	Total	1,655,895.93	1,655,895.93	1,655,895.93		
	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
	Interest Fund (S631591)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	233,726.53	233,726.53	233,726.53	01/01/21	0.01%
	Cash	-	-	-	01/01/21	0.00%
	Principal Fund (S631592)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	341.85	341.85	341.85	01/01/21	0.01%
	Bond Reserve Fund (S631593)					
	Federal Farm Credit Bank Funds CUSIP:3133ELMK7	15,500,000.00	15,500,000.00	15,535,185.00	02/12/35	2.69%
	Fidelity Instl Mm Fds Government I CUSIP:316175108	70,787.79	70,787.79	70,787.79	01/01/21	0.01%
	Cash	-	-	-	01/01/21	0.00%
	Total	15,804,856.17	15,804,856.17	15,840,041.17		
	PPFA (Paseo Colorado Parking Facilities) 2008					
	Bond Fund Account #23200100					
	Well Fargo Advantage Government Money Market Service	16.45	16.45	16.45	01/01/21	0.01%
	Cash	-	-	-	01/01/21	0.00%
	Reserve Fund Account #23200101					
	FHLMC Cusip: 3134GUS68					
	Well Fargo Advantage Government Money Market Service	2,000,000.00	2,000,000.00	2,000,000.00	01/13/23	1.75%
	Cost of Issuance Fund Account #23200103					
	Well Fargo Advantage Government Money Market Service	-	-	-	01/01/21	0.01%
	Total	2,000,016.45	2,000,016.45	2,000,016.45		
	Pasadena 2006, 2008, 2015 COP Reserves					
	Reserve Account #281635					
	Federal Home Loan Banks CUSIP:3130AKK08	4,950,000.00	4,950,000.00	4,950,594.00	12/23/30	1.25%
	Goldman Fnd Sq Govt Instl 465 CUSIP:X9USDGLDS	57,533.61	57,533.61	57,533.61	01/01/21	0.03%
	Cash	-	-	-	01/01/21	0.00%
	Total	5,007,533.61	5,007,533.61	5,008,127.61		
	Pasadena 2008AB COPS, 15A Parity Reserve					
	Reserve Fund #281207					
	Federal Home Loan Banks CUSIP:3130AKK08	1,325,000.00	1,325,000.00	1,325,159.00	12/23/30	1.25%
	Goldman Fnd Sq Govt Instl 465 CUSIP:X9USDGLDS	8,861.47	8,861.47	8,861.47	01/01/21	0.03%
	Cash Balance	-	-	-		
	Total	1,333,861.47	1,333,861.47	1,334,020.47		

Schedule of Funds Held by Trustees
 CITY OF PASADENA
 For Period Ending 12/31/2020

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 Villar/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	9,273.02 3.02 9,276.04	9,273.02 3.02 9,276.04	9,273.02 3.02 9,276.04	01/01/21 01/01/21	0.03% 0.03%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Pasadena Water Revenue 2003 Parity Reserve Account #281651 Federal Home Loan Banks CUSIP: 3130AHN66 Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS Cash Total	- 1,007,627.87 - 1,007,627.87	- 1,007,627.87 - 1,007,627.87	- 1,007,627.87 - 1,007,627.87	12/16/24 01/01/21 01/01/21	1.94% 0.03% 0.00%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	COPS Parity Reserve Fund(2006A, and 2008ABC COP) Certificate Reserve #281143 Federal Home Loan Banks CUSIP: 3130AKKQ8 Goldman Fincl Sq Govt Instll 465 CUSIP: X9USDGLDS Cash Total Funds (In aggregate with 2006A, and 2008ABC COP reserve)	2,025,000.00 24,574.29 2,049,574.29	2,025,000.00 24,574.29 2,049,574.29	2,025,243.00 24,574.29 2,049,817.29	12/23/30 01/01/21 01/01/21	1.25% 0.03% 0.00%
SCPPA Alif Haji Dato (213) 367-4668 Johnathan Delia (213) 367-3073	SCPPA Investments SCPPA Project Stabilization Fund Fidelity Inst MMKT GOVT 57CUSIP: X9USDFIN Exxon Mobil Corp Disc CUSIP: 30229ARN1 Federal Farm Credit Discount Notes CUSIP: 313313KV9 Federal Farm Credit Bank CUSIP: 3133ELA95 US Treasury Bill CUSIP: 9127962F5 US Treasury Bill CUSIP: 9127964N6 MUFG BK LTD NY BRH Dis Cusp 6279LQAK4 Toyota MTR Cr Corp Dis Cusp: 89233GV29 Total	947,112.62 700,000.00 2,000,000.00 1,800,000.00 2,000,000.00 700,000.00 950,000.00 9,797,112.62	947,112.62 699,464.50 1,998,020.00 1,800,000.00 1,999,666.67 699,839.39 699,606.64 948,759.72 9,793,469.54	947,112.62 699,641.39 1,998,720.00 1,799,982.00 1,999,660.00 699,902.00 699,790.70 948,904.44 9,793,713.15	01/01/21 04/22/21 08/24/21 11/26/21 03/25/21 03/18/21 03/19/21 08/02/21	0.01% 0.18% 0.07% 0.19% 0.07% 0.17% 0.20%
TOTAL FUND BALANCE		\$ 53,170,649.16	\$ 53,167,006.08	\$ 53,203,463.09		

VI. PARS Section 115 Trust

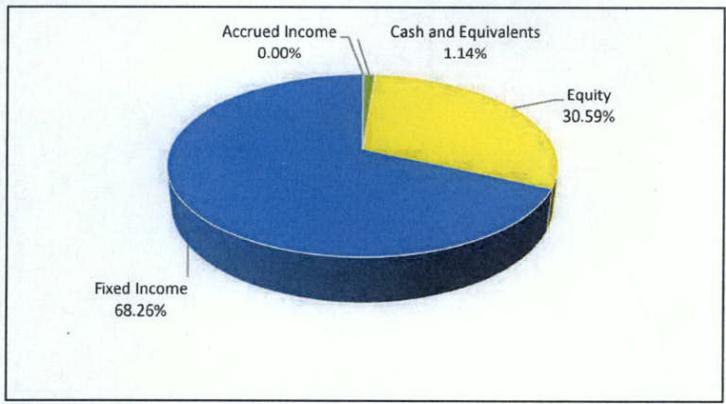
City of Pasadena
 PARS Section 115 Trust
 For the Month Ended December 31, 2020
 Pension Account 6746056200

	Market Value	Book Value
Beginning Balance	12,597,274.01	11,482,761.08
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	51,283.33	51,283.33
Interest	10.43	10.43
Other Income	0.09	0.09
Change in Accrued Income	1.62	1.62
Total Investment Income	51,295.47	51,295.47
Net Change in Unrealized Gain/Loss	(81,422.62)	-
Realized Gain/Loss	280,623.70	280,623.70
Total Market Value Adjustment	199,201.08	280,623.70
Trust Fees	(2,717.18)	(2,717.18)
PARS Fee (Net of Depository Earnings)	(2,449.89)	(2,449.89)
Unreconciled Difference	-	-
Total	(5,167.07)	(5,167.07)
Ending Balance	12,842,603.49	11,809,513.18

	1 Year	Inception To Date
Investment Return (Inception-To-Date as of 12/31/2020)	10.84%	8.04%
Benchmark Return (PARS Moderately Conservative)	9.89%	8.01%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	146,895.83	1.14%
Equity	3,928,750.29	30.59%
Fixed Income	8,766,945.32	68.26%
Accrued Income	12.05	0.00%
Total	12,842,603.49	100.00%



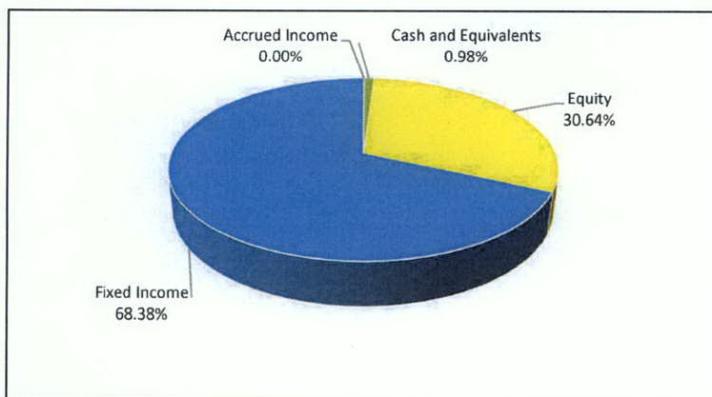
Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended December 31, 2020
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
Beginning Balance	2,384,802.86	2,170,606.43
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	8,726.22	8,726.22
Interest	1.82	1.82
Other Income	-	-
Change in Accrued Income	(0.07)	(0.07)
Total Investment Income	8,727.97	8,727.97
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	(18,432.83)	-
Realized Gain/Loss	56,366.63	56,366.63
Total Market Value Adjustment	37,933.80	56,366.63
Trust Fees	(515.86)	(515.86)
PARS Fee (Net of Depository Earnings)	(463.79)	(463.79)
Unreconciled Difference	-	-
Total	(979.65)	(979.65)
Ending Balance	2,430,484.98	2,234,721.38
Investment Return (Inception-To-Date as of 12/31/2020)	10.86%	8.62%
Benchmark Return (PARS Moderately Conservative)	9.89%	8.48%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	23,816.22	0.98%
Equity	744,766.40	30.64%
Fixed Income	1,661,900.61	68.38%
Accrued Income	1.75	0.00%
Total	2,430,484.98	100.00%



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