

City of Pasadena
Quarterly Investment Report
Quarter Ending 03/31/2021

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

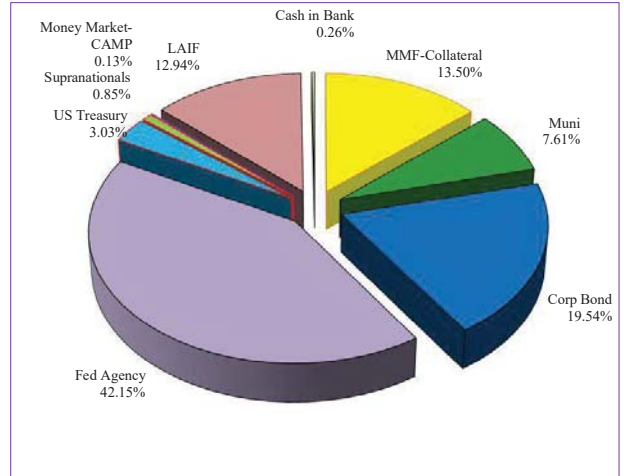
March 2021

PORTFOLIO COMPLIANCE

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on June 15, 2020. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 3/31/2021

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	78,288,975	13.50%
Municipal Bonds	44,101,824	7.61%
Corporate Bonds	113,261,865	19.54%
Federal Agencies	244,373,457	42.15%
US Treasury Securities	17,553,900	3.03%
Supernationals	4,914,815	0.85%
Money Market-CAMP	751,781	0.13%
LAIF	75,000,001	12.94%
Cash in Bank	1,487,410	0.26%
TOTALS:	579,734,027	100.00%
Accrued Interest Receivable	1,170,261	
GRAND TOTAL:	580,904,288	



PORTFOLIO LIQUIDITY AS OF 3/31/2021

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	170,098,167	29.23%
31 days - 1 Year	31,555,000	5.42%
1 - 2 Years	53,307,000	9.16%
2 - 3 Years	68,570,000	11.78%
3 - 4 Years	25,443,000	4.37%
4 - 5 Years	233,015,000	40.04%
Over 5 Years	-	0.00%
TOTAL:	581,988,167	100.00%

PORTFOLIO STATISTICS

	Mar-21	Feb-21	Jan-21	Dec-20	Nov-20	Oct-20
Month-End Market Value	580,904,288	592,475,677	596,220,872	584,069,310	568,386,937	574,155,400
Modified Duration	2.46	2.07	1.94	2.18	2.34	2.05
Weighted Average Maturity	2.53	2.19	2.02	2.25	2.44	2.15
Current Book Yield to Maturity	0.872%	0.929%	0.941%	1.053%	1.141%	1.143%
Effective Yield - Year to Date	1.200%	1.160%	1.180%	1.220%	1.270%	1.300%
Interest Earned	464,475	483,218	533,870	540,427	557,634	576,444
Fiscal Year To Date Interest Earned	5,252,686	4,788,210	4,304,992	3,771,122	3,230,695	2,673,061
Fair Value Change Gain/(Loss)	(1,788,926)	(2,108,187)	(310,152)	135,960	89,768	(533,262)
Fiscal Year To Date change in fair value	(5,050,405)	(3,261,479)	(1,153,292)	(843,140)	(979,100)	(1,068,867)
Total Fiscal YTD Earnings	202,281	1,526,731	3,151,700	2,927,982	2,251,595	1,604,193

Monthly for Pool

Portfolio Management

Portfolio Details - Investments

March 31, 2021

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			75,000,001.00	75,000,001.00	75,000,001.00	0.440		0.440	1	
Subtotal and Average			75,000,001.00		75,000,001.00	75,000,001.00				0.440	1	
Money Market Fund-CAMP												
SYS13824	13824	California Asset Management Pr			751,781.20	751,781.20	751,781.20	0.070		0.071	1	
Subtotal and Average			913,071.52		751,781.20	751,781.20				0.071	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK			78,288,974.71	78,288,974.71	78,288,974.71	0.250		0.250	1	
Subtotal and Average			92,299,066.03		78,288,974.71	78,288,974.71				0.250	1	
Municipal Bonds												
691875CY2	13751	City of Oxnard		12/10/2019	665,000.00	666,496.25	665,000.00	1.994	AA	1.994	61	06/01/2021
13017HAH9	13884	STATE OF CALIFORNIA		11/24/2020	1,000,000.00	1,002,410.00	1,000,000.00	1.227	A	1.227	91	07/01/2021
794881BS0	13544	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	667,420.60	664,605.32	1.750	AA	2.000	91	07/01/2021
238848CW3	13792	Davis Joint Unified School		03/16/2020	375,000.00	380,745.00	378,930.91	5.000	AA-	1.976	122	08/01/2021
54473ENQ3	13799	Los Angeles County CA Public W		04/02/2020	500,000.00	509,010.00	506,162.84	5.841	Aa2	2.070	122	08/01/2021
513802CE6	13540	Lancaster CA Redev Agcy		08/01/2016	500,000.00	502,625.00	500,197.00	2.125	AA	2.000	122	08/01/2021
76913CAW9	13809	RIVERSIDE CALIFORNIA POB		05/06/2020	1,000,000.00	1,015,050.00	1,000,000.00	2.265	AA	2.264	320	02/15/2022
13063BFS6	13802	STATE OF CALIFORNIA		04/03/2020	3,025,000.00	3,201,932.25	3,118,208.69	6.650	Aa2	3.158	334	03/01/2022
797679BZ9	13917	SAN FRANCISCO CAL CITY & CNT,T		03/10/2021	560,000.00	565,947.20	566,391.66	1.670	Aa3	0.421	334	03/01/2022
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,553,325.00	2,500,000.00	2.367	Aa2	2.367	365	04/01/2022
446216HF3	13862	Huntington Beach CA Public Fin		08/12/2020	500,000.00	501,005.00	500,000.00	0.469	AA	0.469	395	05/01/2022
378612AC9	13719	City of Glendora		09/05/2019	820,000.00	833,751.40	820,000.00	1.812	AAA	1.812	426	06/01/2022
502516QW0	13805	La Canada Unified School Distr		04/28/2020	500,000.00	507,455.00	500,000.00	1.550	Aa1	1.550	487	08/01/2022
839276JV1	13749	South Pasadena Unified School		12/12/2019	230,000.00	244,039.20	239,341.54	5.000	Aa2	1.863	487	08/01/2022
169548FH2	13924	Chino Public Financing Authori		03/25/2021	1,000,000.00	1,002,770.00	1,000,000.00	0.653	AA	0.653	518	09/01/2022
923078CS6	13818	Ventura Cnty CA Public Fing Au		06/11/2020	750,000.00	754,792.50	750,000.00	0.848	Aa1	0.848	579	11/01/2022
76913CAX7	13810	RIVERSIDE CALIFORNIA POB		05/06/2020	1,000,000.00	1,032,710.00	1,000,000.00	2.363	AA	2.364	685	02/15/2023
088006JX0	13868	Beverly Hills PFA		10/15/2020	500,000.00	500,700.00	500,000.00	0.499	AA+	0.499	791	06/01/2023
684100AB6	13915	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,500,240.00	1,500,000.00	0.391	AA	0.391	791	06/01/2023
13017HAK2	13885	STATE OF CALIFORNIA		11/24/2020	1,000,000.00	1,025,410.00	1,000,000.00	1.477	A	1.477	821	07/01/2023
502516QX8	13806	La Canada Unified School Distr		04/28/2020	500,000.00	512,420.00	500,000.00	1.650	Aa1	1.650	852	08/01/2023
671205Y55	13821	Oak Grove CA Sch Dist		06/25/2020	500,000.00	504,675.00	500,000.00	1.078	Aa3	1.078	852	08/01/2023
692020T34	13841	Oxnard School District		09/03/2020	500,000.00	503,700.00	500,000.00	0.692	AA	0.692	852	08/01/2023
119144AV5	13738	Buena Park Community RDA		11/13/2019	1,240,000.00	1,279,754.40	1,240,000.00	2.033	AA-	2.025	883	09/01/2023
29634EEE8	13744	Escondido Lease Revenue Bonds		11/26/2019	830,000.00	861,075.20	830,000.00	2.085	AA-	2.085	883	09/01/2023
13077DMJ8	13830	California State Univ Revenir		09/17/2020	2,000,000.00	2,001,320.00	2,000,000.00	0.475	Aa2	0.475	944	11/01/2023

Monthly for Pool

Portfolio Management

Portfolio Details - Investments

March 31, 2021

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												
088006JM4	13710	Beverly Hills PFA		08/08/2019	1,000,000.00	1,041,410.00	1,000,000.00	2.125	AA+	2.125	1,157	06/01/2024
088006JY8	13869	Beverly Hills PFA		10/15/2020	750,000.00	748,522.50	750,000.00	0.730	AA+	0.730	1,157	06/01/2024
684100AC4	13916	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,497,360.00	1,500,000.00	0.587	AA	0.587	1,157	06/01/2024
839278JX7	13748	South Pasadena Unified School		12/12/2019	325,000.00	369,577.00	355,111.08	5.000	Aa2	2.070	1,218	08/01/2024
799408Z77	13871	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,495,710.00	1,500,000.00	0.580	Aa1	0.580	1,218	08/01/2024
13077DMK5	13829	California State Univ Revenue		09/17/2020	2,000,000.00	1,996,340.00	2,000,000.00	0.685	Aa2	0.685	1,310	11/01/2024
039063AD4	13882	City of Arcadia		11/12/2020	675,000.00	678,429.00	675,000.00	0.982	Aaa	0.982	1,340	12/01/2024
80136PDB6	13894	SANTA BARBARA CNTY CA SOLID WA		12/18/2020	300,000.00	328,785.00	332,743.05	3.670	A1	0.650	1,340	12/01/2024
446216HJ5	13861	Huntington Beach CA Public Fin		08/12/2020	300,000.00	297,498.00	300,000.00	0.943	AA	0.943	1,491	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	1,000,000.00	1,000,300.00	1,000,000.00	0.883	Aa2	0.883	1,505	05/15/2025
91412HGE7	13893	UNIVERSITY OF CA REVENUE BONDS		12/16/2020	5,000,000.00	5,001,500.00	5,055,381.50	0.883	Aa2	0.610	1,505	05/15/2025
13032LUXM5	13883	California St Health Facs Fing		11/04/2020	1,500,000.00	1,491,690.00	1,500,000.00	0.952	Aa3	0.952	1,522	06/01/2025
757710TZ1	13840	Redondo Beach Unified School		08/06/2020	500,000.00	498,615.00	500,000.00	0.824	Aa2	0.824	1,583	08/01/2025
839278JY5	13747	South Pasadena Unified School		12/12/2019	675,000.00	787,380.75	748,331.15	5.000	Aa2	2.311	1,583	08/01/2025
799408Z85	13872	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,482,315.00	1,500,000.00	0.740	Aa1	0.740	1,583	08/01/2025
039063AE2	13881	City of Arcadia		11/12/2020	750,000.00	751,057.50	750,000.00	1.182	Aaa	1.182	1,705	12/01/2025
Subtotal and Average					43,435,000.00	44,097,268.75	43,745,404.74			1,325	920	
Federal Agency Issues - Coupon												
3134GW6E1	13879	FED HOME LOAN MORTGAGE CORP		11/02/2020	10,000,000.00	9,991,230.90	10,000,000.00	0.320	Aaa	0.320	945	11/02/2023
3134GW6E1	13880	FED HOME LOAN MORTGAGE CORP		11/02/2020	5,000,000.00	4,995,615.45	5,000,000.00	0.320	Aaa	0.320	945	11/02/2023
3134GXCA0	13887	FED HOME LOAN MORTGAGE CORP		11/24/2020	10,000,000.00	9,988,664.70	10,000,000.00	0.320	Aaa	0.320	967	11/24/2023
3134GXDT8	13889	FED HOME LOAN MORTGAGE CORP		11/24/2020	10,000,000.00	9,989,060.30	10,000,000.00	0.350	Aaa	0.348	967	11/24/2023
3130AKL79	13896	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,995,423.35	5,000,000.00	0.250	Aaa	0.250	1,001	12/28/2023
3130AKL79	13897	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,995,423.35	5,000,000.00	0.250	Aaa	0.250	1,001	12/28/2023
3133EMTT9	13920	Federal Farm Credit Bank		03/17/2021	5,000,000.00	4,986,662.00	5,000,000.00	0.750	Aaa	0.750	1,446	03/17/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	4,979,973.70	5,000,000.00	0.750	Aaa	0.750	1,509	05/19/2025
3134GVVX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	4,992,457.70	5,000,000.00	0.750	Aaa	0.750	1,518	05/28/2025
3134GVVB31	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	4,949,105.80	5,000,000.00	0.750	Aaa	0.750	1,518	05/28/2025
3134GVVB31	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	4,949,105.80	5,000,000.00	0.750	Aaa	0.750	1,518	05/28/2025
3133ELK37	13820	Federal Farm Credit Bank		06/16/2020	5,000,000.00	5,004,513.45	5,000,000.00	0.780	Aaa	0.780	1,537	06/16/2025
3130AJPT0	13822	Federal Home Loan Bank		06/19/2020	6,790,000.00	6,675,042.65	6,788,855.11	0.760	Aaa	0.764	1,537	06/16/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	4,948,103.90	5,000,000.00	0.650	Aaa	0.650	1,596	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	4,885,374.25	4,999,112.61	0.610	Aaa	0.614	1,607	08/25/2025
3133EMBH4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	19,700,799.60	20,000,000.00	0.530	Aaa	0.530	1,643	09/29/2025
3134GWN3	13870	FED HOME LOAN MORTGAGE CORP		09/30/2020	10,000,000.00	9,841,030.00	10,000,000.00	0.600	Aaa	0.600	1,643	09/30/2025
3134GWS9	13873	FED HOME LOAN MORTGAGE CORP		10/15/2020	10,000,000.00	9,882,025.40	10,000,000.00	0.600	Aaa	0.600	1,658	10/15/2025
3134GW3X2	13877	FED HOME LOAN MORTGAGE CORP		10/27/2020	10,000,000.00	9,890,180.70	10,000,000.00	0.625	Aaa	0.625	1,670	10/27/2025

Monthly for Pool

Portfolio Management

Portfolio Details - Investments

March 31, 2021

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134GW5P7	13878	FED HOME LOAN MORTGAGE CORP		10/27/2020	5,000,000.00	4,908,653.80	5,000,000.00	0.600	Aaa	0.600	1,670	10/27/2025
3134GW3F1	13874	FED HOME LOAN MORTGAGE CORP		10/28/2020	10,000,000.00	9,899,063.70	10,000,000.00	0.600	Aaa	0.600	1,671	10/28/2025
3134GW3Z7	13876	FED HOME LOAN MORTGAGE CORP		10/28/2020	5,000,000.00	4,949,531.85	5,000,000.00	0.600	Aaa	0.600	1,671	10/28/2025
3133EMHF2	13888	Federal Farm Credit Bank		11/24/2020	10,000,000.00	9,834,844.10	10,000,000.00	0.600	Aaa	0.600	1,698	11/24/2025
3134GXCS1	13886	FED HOME LOAN MORTGAGE CORP		11/25/2020	5,000,000.00	4,919,573.95	5,000,000.00	0.625	Aaa	0.690	1,699	11/25/2025
3134GXFA7	13891	FED HOME LOAN MORTGAGE CORP		11/30/2020	5,000,000.00	4,941,563.10	5,000,000.00	0.650	Aaa	0.719	1,700	11/26/2025
3130AKVR4	13900	Federal Home Loan Bank		02/12/2021	5,000,000.00	4,896,691.95	5,000,000.00	0.550	Aaa	0.550	1,778	02/12/2026
3130AL3S1	13905	Federal Home Loan Bank		02/17/2021	5,000,000.00	4,905,040.65	5,000,000.00	0.625	Aaa	0.625	1,783	02/17/2026
3130ALCV4	13907	Federal Home Loan Bank		02/24/2021	5,000,000.00	4,938,260.65	5,000,000.00	0.750	Aaa	0.750	1,790	02/24/2026
3130ALB94	13906	Federal Home Loan Bank		02/26/2021	5,000,000.00	4,900,325.50	5,000,000.00	0.630	Aaa	0.630	1,792	02/26/2026
3133EMSK9	13911	Federal Farm Credit Bank		03/02/2021	10,000,000.00	9,919,188.10	9,998,032.22	0.840	Aaa	0.844	1,796	03/02/2026
3130ALEY6	13908	Federal Home Loan Bank		03/04/2021	5,000,000.00	4,953,475.00	5,000,000.00	0.800	Aaa	0.800	1,798	03/04/2026
3130ALFS8	13909	Federal Home Loan Bank		03/10/2021	5,000,000.00	4,949,401.10	5,000,000.00	0.800	Aaa	0.800	1,804	03/10/2026
3130ALJY1	13912	Federal Home Loan Bank		03/17/2021	5,000,000.00	4,945,935.10	5,000,000.00	1.000	AA+	1.000	1,811	03/17/2026
3130ALJY1	13914	Federal Home Loan Bank		03/17/2021	5,000,000.00	4,945,935.10	5,000,000.00	1.000	AA+	1.000	1,811	03/17/2026
3130ALGJ7	13910	Federal Home Loan Bank		03/23/2021	5,000,000.00	4,971,849.75	5,000,000.00	1.000	Aaa	1.000	1,817	03/23/2026
3130ALNV2	13919	Federal Home Loan Bank		03/30/2021	5,000,000.00	4,975,274.10	5,000,000.00	1.080	Aaa	1.080	1,824	03/30/2026
3130ALQX5	13922	Federal Home Loan Bank		03/30/2021	5,000,000.00	4,979,056.00	5,000,000.00	1.125	AA+	1.125	1,824	03/30/2026
Subtotal and Average					246,790,000.00	244,373,456.50	246,785,999.94			0.637	1,549	
Treasury Securities - Coupon												
91282BYJ3	13759	US TREASURY		12/13/2019	10,000,000.00	10,071,480.00	9,990,152.92	1.500	Aaa	1.701	182	09/30/2021
91282U65	13577	US TREASURY		12/02/2016	2,500,000.00	2,528,125.00	2,497,580.12	1.750	Aaa	1.903	243	11/30/2021
91282CBT7	13925	US TREASURY		03/31/2021	5,000,000.00	4,954,295.00	4,971,500.00	0.750	Aaa	0.867	1,825	03/31/2026
Subtotal and Average					17,500,000.00	17,553,900.00	17,459,233.04			1.492	659	
Corporate Bonds - Coupon												
89236TCZ6	13895	TOYOTA CREDIT CORPORATION		12/18/2020	5,070,000.00	5,070,696.72	5,071,651.90	1.900	A1	0.222	7	04/08/2021
64952WCE1	13533	NEW YORK LIFE GL		07/15/2016	3,000,000.00	3,001,191.96	3,000,361.69	2.000	Aaa	1.623	12	04/13/2021
09247XAH4	13795	BlackRock Inc		03/27/2020	5,765,000.00	5,795,744.51	5,779,104.90	4.250	Aa3	2.550	53	05/24/2021
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	5,028,528.45	4,999,699.89	2.100	A2	2.120	116	07/26/2021
90520EAH4	13685	UNION BANK NA CORPORATE BOND		03/07/2019	5,000,000.00	5,128,054.55	4,999,918.48	3.150	A3	3.151	365	04/01/2022
17325FAY4	13708	CITIBANK NA		07/24/2019	5,000,000.00	5,015,850.35	5,016,303.64	2.844	Aa3	2.386	414	05/20/2022
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,978,542.90	5,000,000.00	0.443	A1	1.540	454	06/29/2022
438516BT2	13711	Honeywell International		08/08/2019	1,000,000.00	1,025,044.12	999,544.56	2.150	A2	2.185	494	08/08/2022
30231GBB7	13793	EXXON MOBIL CORPORATION		03/18/2020	5,000,000.00	5,111,348.40	4,978,358.01	1.902	Aa1	2.227	502	08/16/2022
94988J6A0	13725	WELLS FARGO BANK		09/11/2019	5,000,000.00	5,038,080.95	5,000,000.00	2.082	Aa2	2.082	526	09/09/2022
94988J6A0	13735	WELLS FARGO BANK		10/28/2019	3,007,000.00	3,029,901.88	3,006,093.53	2.082	Aa2	2.103	526	09/09/2022

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
March 31, 2021

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
										365		
Corporate Bonds - Coupon												
90520EAK7	13756	UNION BANK NA CORPORATE BOND		12/09/2019	2,000,000.00	2,053,495.16	2,000,000.00	2.100	A3	2.100	617	12/09/2022
90520EAK7	13760	UNION BANK NA CORPORATE BOND		12/16/2019	5,000,000.00	5,133,737.90	4,995,608.57	2.100	A3	2.154	617	12/09/2022
90520EAK7	13773	UNION BANK NA CORPORATE BOND		02/10/2020	5,000,000.00	5,133,737.90	5,019,302.06	2.100	A3	1.864	617	12/09/2022
037833BU3	13693	APPLE INC		04/24/2019	5,000,000.00	5,220,887.20	5,010,880.35	2.850	Aa1	2.728	693	02/23/2023
94988J5R4	13839	WELLS FARGO & COMPANY		11/15/2019	5,000,000.00	5,351,087.60	5,149,418.88	3.550	Aa2	2.228	865	08/14/2023
78015K7L2	13918	ROYAL BANK OF CANADA		03/11/2021	5,000,000.00	4,965,677.25	4,968,274.18	0.425	A2	0.654	1,023	01/19/2024
594918BX1	13692	Microsoft Corporation		04/24/2019	5,000,000.00	5,332,473.75	5,022,053.57	2.875	Aaa	2.703	1,041	02/06/2024
48128GM49	13745	JP MORGAN		11/27/2019	2,500,000.00	2,495,137.45	2,500,000.00	2.300	A2	2.386	1,336	11/27/2024
48128GM49	13838	JP MORGAN		11/27/2019	5,000,000.00	4,990,274.90	5,000,000.00	2.300	A2	2.300	1,336	11/27/2024
89236TGT6	13790	TOYOTA CREDIT CORPORATION		03/16/2020	4,893,000.00	5,025,334.61	4,895,312.75	1.800	A1	1.787	1,414	02/13/2025
48128GY53	13898	JP MORGAN		12/22/2020	5,000,000.00	4,728,283.10	5,000,000.00	0.825	A2	0.825	1,726	12/22/2025
06048WK82	13923	BANK OF AMERICA CORP		03/25/2021	5,000,000.00	4,785,374.30	4,818,128.95	0.600	A2	1.526	1,761	01/26/2026
06406RAQ0	13901	BANK OF NEW YORK MELLON		02/02/2021	5,000,000.00	4,893,419.35	4,999,516.43	0.750	A1	0.752	1,763	01/28/2026
037833EB2	13902	APPLE INC		02/08/2021	5,000,000.00	4,902,825.70	4,995,826.61	0.700	Aa1	0.718	1,774	02/08/2026
		Subtotal and Average	122,290,187.16		112,235,000.00	113,234,730.96	112,225,358.95			1.854	817	
Supranationals												
459058JS3	13903	INTL BK RECON & DEVELOP		02/10/2021	5,000,000.00	4,914,814.80	5,000,000.00	0.650	Aaa	0.647	1,776	02/10/2026
		Subtotal and Average	5,000,000.00		5,000,000.00	4,914,814.80	5,000,000.00			0.647	1,776	
		Total and Average	579,781,925.13		579,000,756.91	578,214,927.92	579,256,753.58			0.872	923	

**Monthly for Pool
Portfolio Management
Portfolio Details - Cash
March 31, 2021**

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	31,689.14	31,689.14	31,689.14				0
		Subtotal			31,689.14	31,689.14					
		Total Cash and Investments	579,781,925.13		579,000,756.91	578,246,617.06	579,288,442.72			0.872	923

Cash 1,487,409.80
 Accrued Interest 1,170,261.23
 Total 580,904,288.09

COMPLIANCE REPORT

Pooled Investment Portfolio
As of 3/31/21

	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	13.50%	100%	In compliance	102% Collateral	102% Collateral	In compliance	<u>Maturity</u> In compliance
Municipal Bonds	7.61%	100%	In compliance	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA	A or better	In compliance	In compliance
US Treasury Securities	3.03%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	19.54%	30%	In compliance*	Aaa/Aa1/Aa2/Aa3/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	42.15%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	0.85%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Money Market-CAMP	0.12%	100%	In compliance	n/a	n/a	In compliance	In compliance
LAIF	12.94%	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 580,904,288

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>March 31, 2021</u>	
	Market Value	% of Total
FHLB	76,007,107.95	13.08%
FHLMC	109,086,863.15	18.78%
FFCB	54,332,652.33	9.35%
Total Fed Agencies/Supranationals	239,426,623.43	41.22%
OTHER PORTFOLIO INVESTMENTS	341,477,664.66	58.78%
Total Investments	580,904,288.09 *	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
	4th quarter	<u>0.227</u>	<u>0.236</u>
		3.306	1.980
2021	1st quarter	-0.028	-0.467
Effective Yield		Fiscal YTD	
Pooled Portfolio effective yield		1.20%	
State Treasurer's LAIF yield		0.64%	
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	13.50	
Municipal Bonds	12.66	12.62	13.00	4.97	4.01	5.80	5.78	4.33	4.72	5.20	7.35	7.61	
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	19.54	
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	
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	42.15	
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	
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	12.94	
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	
Treasury Securities	0.00	0.00	0.00	3.93	3.37	2.99	3.26	3.71	2.37	2.70	2.17	3.03	
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	
Supranationals	0.00	0.00	0.00	0.00	4.25	3.76	4.49	5.89	8.24	5.35	3.44	0.85	
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	
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	
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	
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	
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	
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	
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	0.13	
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	
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

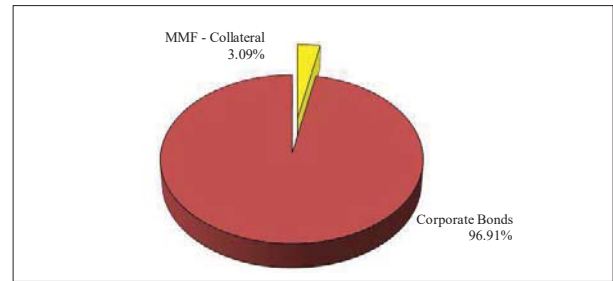
March 2021

PORTFOLIO COMPLIANCE

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on June 15, 2020. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 3/31/2021

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	63,992	3.09%
Corporate Bonds	2,008,179	96.91%
TOTALS:		
	2,072,171	100.00%
Accrued Interest Receivable	2,548	
GRAND TOTAL:		
	2,074,719	



PORTFOLIO LIQUIDITY AS OF 3/31/2021

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	63,992	3.11%
31 days - 1 Year	-	0.00%
1 - 2 Years	1,993,000	96.89%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:		100.00%

PORTFOLIO STATISTICS

	Mar-21	Feb-21	Jan-21	Dec-20	Nov-20	Oct-20
Month-End Mkt Value	2,074,719	2,074,237	2,073,842	2,071,918	2,071,617	2,070,097
Modified Duration	1.37	1.45	1.53	1.61	1.69	1.78
Weighted Average Maturity	1.40	1.49	1.57	1.65	1.73	1.82
Current Book Yield to Maturity	2.05%	2.06%	2.06%	2.06%	2.06%	2.06%
Effective Yield - Year to Date	2.070%	2.070%	2.050%	2.050%	2.060%	2.050%
Interest Earned	3,470	3,467	3,467	3,468	3,467	3,468
Fiscal Year To Date Interest Earned	31,348	27,878	24,411	20,944	17,476	14,009
Fair Value Change Gain/(Loss)	(2,989)	(3,072)	(1,543)	(3,166)	(1,948)	(290)
Fiscal Year To Date change in fair value	(16,974)	(13,986)	(10,914)	(9,371)	(6,204)	(4,257)
Total Fiscal YTD earnings	14,374	13,892	13,497	11,573	11,271	9,752

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
March 31, 2021

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK			63,991.84	63,991.84	63,991.84	0.250		0.250	1	
		Subtotal and Average	58,637.74		63,991.84	63,991.84	63,991.84			0.250	1	
Corporate Bonds - Coupon												
94988J6A0	13736	WELLS FARGO BANK		10/28/2019	1,993,000.00	2,008,179.07	1,992,399.20	2.082	Aa2	2.103	526	09/09/2022
		Subtotal and Average	1,992,382.92		1,993,000.00	2,008,179.07	1,992,399.20			2.103	526	
		Total and Average	2,051,020.66		2,056,991.84	2,072,170.91	2,056,391.04			2.045	510	
					Accrued Interest	2,548.21						
					Total	2,074,719.12						

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 3/31/21

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio Credit Quality	Portfolio compliance	
Collateralized Money Market Corporate Bond	3.09% <u>96.91%</u>	100% 30%	102% Collateral Aa2	In compliance In compliance	<u>Maturity</u> In compliance In compliance
	100.00%				

Portfolio Value 2,074,719

**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>March 31, 2021</u>	Change Year
	Market Value	% of Total
Wells Fargo Bank	2,008,179.07	96.79%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	2,008,179.07	0.00%
OTHER PORTFOLIO INVESTMENTS	66,540.05	3.21%
Total Investments	2,074,719.12 *	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	3.09	
Federal Agency Issues - Coupon	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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	96.91	
Municipal Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	98.20	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

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

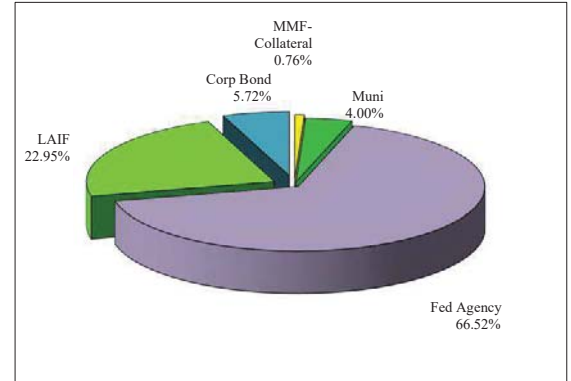
March 2021

PORTFOLIO COMPLIANCE

The Treasurer's investment portfolio is in compliance with the California Government Code Section 53601 and the City's Investment Policy approved by the City Council on June 15, 2020. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 3/31/2021

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	431,862	0.82%
Municipal Bonds	2,102,640	4.00%
Federal Agencies	34,999,893	66.52%
L.A.I.F.	12,073,480	22.95%
Corporate Bonds	3,010,920	5.72%
TOTALS:	52,618,795	100.00%
Accrued Interest Receivable	235,243	
GRAND TOTAL:	52,854,038	



PORTFOLIO LIQUIDITY AS OF 3/31/2021

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	12,505,342	23.08%
31 days - 1 Year	3,000,000	5.54%
1 - 2 Years	-	0.00%
2 - 3 Years	-	0.00%
3 - 4 Years	5,000,000	9.23%
4 - 5 Years	-	0.00%
Over 5 Years	33,666,667	62.15%
TOTAL:	54,172,009	100.00%

PORTFOLIO STATISTICS

	Mar-21	Feb-21	Jan-21	Dec-20	Nov-20	Oct-20
Month-End Market Value	52,854,038	53,670,714	61,705,700	62,077,799	62,105,824	61,183,797
Modified Duration	7.51	7.33	5.01	5.66	5.73	5.06
Weighted Average Maturity	9.01	8.71	6.49	6.55	6.60	5.90
Current Book Yield to Maturity	1.444%	1.405%	1.358%	1.436%	1.580%	1.453%
Effective Yield - Year to Date	1.460%	1.480%	1.510%	1.520%	1.580%	1.600%
Interest Earned	64,260	54,433	73,618	73,688	74,097	72,637
Fiscal Year To Date Interest Earned	675,362	611,101	556,668	483,050	409,362	335,265
Fair Value Change Gain/(Loss)	(877,013)	(349,729)	(445,717)	(93,703)	108,220	(75,480)
Fiscal Year To Date change in fair value	(1,839,602)	(962,589)	(612,860)	(167,143)	(73,439)	(181,660)
Total Fiscal YTD Earnings	(1,164,240)	(351,487)	(56,192)	315,907	335,922	153,605

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
March 31, 2021

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
LAIF												
SYS6184	6184	Local Agency Investment Fund			12,073,479.62	12,073,479.62	12,073,479.62	0.440		0.440	1	
		Subtotal and Average	14,654,124.78		12,073,479.62	12,073,479.62				0.440	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK			431,862.40	431,862.40	431,862.40	0.250		0.250	1	
		Subtotal and Average	431,862.40		431,862.40	431,862.40				0.250	1	
Municipal Bonds												
54465AGS5	13553	LA County Redevelopment TABs		08/25/2016	2,000,000.00	2,102,640.00	1,982,414.31	2.375	Aa2	2.560	1,979	09/01/2026
		Subtotal and Average	1,982,287.76		2,000,000.00	2,102,640.00				2.560	1,979	
Federal Agency Issues - Coupon												
3133EMTT9	13921	Federal Farm Credit Bank		03/17/2021	5,000,000.00	4,986,662.00	5,000,000.00	0.750	Aaa	0.750	1,446	03/17/2025
3133ELVJ0	13797	Federal Farm Credit Bank		04/08/2020	5,000,000.00	5,000,124.55	5,000,000.00	2.000	Aaa	2.000	3,294	04/08/2030
3133EMHN5	13890	Federal Farm Credit Bank		11/25/2020	5,000,000.00	4,707,157.65	5,000,000.00	1.230	Aaa	1.230	3,525	11/25/2030
3130AJEA3	13788	Federal Home Loan Bank		04/08/2020	1,666,667.00	1,609,425.72	1,666,667.00	1.850	Aaa	1.850	4,025	04/08/2032
3130AL3X0	13904	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,592,413.10	10,000,000.00	2.000	AA+	2.000	5,443	02/25/2036
3133EMCV2	13875	Federal Farm Credit Bank		10/15/2020	10,000,000.00	9,104,110.20	10,000,000.00	2.000	AA	2.000	7,137	10/15/2040
		Subtotal and Average	34,086,021.84		36,666,667.00	34,999,893.22				1.718	4,741	
Corporate Bonds - Coupon												
594918BP8	13541	Microsoft Corporation		08/08/2016	3,000,000.00	3,010,920.15	2,999,777.75	1.550	Aaa	1.572	129	08/08/2021
		Subtotal and Average	2,999,753.19		3,000,000.00	3,010,920.15				1.572	129	
		Total and Average	54,154,049.98		54,172,009.02	52,618,795.39				1.444	3,290	
				Accrued Interest		235,242.97						
		Total				52,854,038.36						

COMPLIANCE REPORT

**Power Reserve Portfolio
As of 3/31/21**

		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	0.82%	100%	In compliance	102% Collateral Aa2	102% Collateral A or better	In compliance
Municipal Bonds	4.00%	100%	In compliance	Aaa	A or better	In compliance
Corporate Bonds	5.72%	30%	In compliance	Aaa/AA	AA+/Aaa	In compliance
Federal Agency Issues	66.52%	100%	In compliance	n/a	n/a	In compliance
LAIF	22.95%	100%	In compliance			In compliance
	100.00%					

Portfolio Value 52,854,038

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

	<u>March 31, 2021</u>	Charge Year
	<u>Market Value</u>	<u>% of Total</u>
FHLB	11,201,838.82	21.19%
FFCB	23,798,054.40	45.03%
Total Fed Agencies	34,999,893.22	66.22%
OTHER PORTFOLIO INVESTMENTS	<u>17,854,145.14</u>	33.78%
Total Investments	52,854,038.36 *	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	<u>-0.793</u>	<u>-0.469</u>
		1.574	1.364
2016	1st quarter	2.420	1.197
	2nd quarter	1.390	0.560
	3rd quarter	0.080	0.190
	4th quarter	<u>-1.840</u>	<u>-2.340</u>
		2.050	-0.393
2017	1st quarter	0.773	0.830
	2nd quarter	0.873	0.803
	3rd quarter	0.567	0.515
	4th quarter	<u>-0.398</u>	<u>0.071</u>
		1.815	2.219
2018	1st quarter	-0.890	-0.702
	2nd quarter	0.013	0.284
	3rd quarter	0.188	0.048
	4th quarter	<u>1.812</u>	<u>1.987</u>
		1.123	1.617
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	0.950
	2nd quarter	1.215	0.625
	3rd quarter	<u>0.274</u>	<u>0.249</u>
	4th quarter	3.083	1.824
2021	1st quarter	-1.178	-2.549
Effective Yield			
		Fiscal YTD	
	Power Reserve effective yield	1.46%	
	State Treasurer's LAIF yield	0.64%	
	2 Year Average Treasury yield	0.41%	
** Index has been changed to ML 3-5 Govt/Agencies beginning 1st quarter of 2021			

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	0.82	
Municipal Bonds	8.44	18.04	18.91	10.83	7.24	7.00	6.92	6.02	3.43	3.44	3.48	4.00	
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	66.52	
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	22.95	
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	5.72	
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	
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	
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	
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	
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	
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	
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	
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00

IV. Miscellaneous Portfolios

**Miscellaneous Funds
March 31, 2021**

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%	4/1/2021	\$2,258,002.32	\$2,258,002.32	\$2,258,002.32
LAIF	0.440%	0.440%	4/1/2021	\$1.46	\$1.46	\$1.46
Weighted Average Maturity = 1 day				<u>\$2,258,003.78</u>	<u>\$2,258,003.78</u>	<u>\$2,258,003.78</u>
<u>2002 Electric Revenue Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	4/1/2021	\$47,489.35	\$47,489.35	\$47,489.35
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	\$4,000,000.00	\$4,000,000.00	\$3,940,159.92
Weighted Average Maturity = 4.51				<u>\$4,047,489.35</u>	<u>\$4,047,489.35</u>	<u>\$3,987,649.27</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 = 19.70						
<u>2010A Water Revenue Project Fund</u>						
LAIF	0.440%	0.440%	4/1/2021	\$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
March 31, 2021**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2010B Water Revenue Project Fund</u>						
LAIF	0.440%	0.440%	4/1/2021	\$0.00	\$0.00	\$0.00
Weighted Average Maturity = 1 day						
<u>2012A Electric Parity Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	4/1/2021	\$6,085.34	\$6,085.34	\$6,085.34
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	\$690,000.00	\$690,000.00	\$679,677.59
Weighted Average Maturity = 4.52						
<u>2013A Electric Parity Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	4/1/2021	\$122,669.49	\$122,669.49	\$122,669.49
FFCB 3133ELC28	0.730%	0.730%	5/27/2025	\$8,000,000.00	\$8,000,000.00	\$8,004,955.92
Weighted Average Maturity = 4.15						
<u>2013A Electric Project</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	4/1/2021	\$1,011.19	\$1,011.19	\$1,011.19
LAIF	0.440%	0.440%	4/1/2021	\$0.00	\$0.00	\$0.00
Weighted Average Maturity = 1 day						

**Miscellaneous Funds
March 31, 2021**

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%	4/1/2021	<u>\$8,731.94</u>	<u>\$8,731.94</u>	<u>\$8,731.94</u>
Weighted Average Maturity = 1 day				<u>\$8,731.94</u>	<u>\$8,731.94</u>	<u>\$8,731.94</u>
<u>2016A Electric Revenue Refunding Reserve</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	4/1/2021	\$16,320.52	\$16,320.52	\$16,320.52
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$2,680,000.00</u>	<u>\$2,680,000.00</u>	<u>\$2,639,907.15</u>
Weighted Average Maturity = 4.53				<u>\$2,696,320.52</u>	<u>\$2,696,320.52</u>	<u>\$2,656,227.67</u>
<u>Frontier</u>						
Money Mkt Collateralized (East West Bank)	0.250%	0.250%	4/1/2021	\$100,363.33	\$100,363.33	\$100,363.33
Weighted Average Maturity = 1 day				<u>\$100,363.33</u>	<u>\$100,363.33</u>	<u>\$100,363.33</u>
<u>2020A Water Refund Revenue Bonds Project</u>						
LAIF	0.440%	0.440%	4/1/2021	\$15,000,515.75	\$15,000,515.75	\$15,000,515.75
Money Mkt Collateralized (East West Bank)	0.250%	0.000%	4/1/2021	\$3,246.54	\$3,246.54	\$3,246.54
Weighted Average Maturity = 1 day				<u>\$15,003,762.29</u>	<u>\$15,003,762.29</u>	<u>\$15,003,762.29</u>
GRAND TOTAL:				<u>\$33,905,122.23</u>	<u>\$33,905,122.23</u>	<u>\$33,799,822.81</u>

V. Investments Held by Trustees

**Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 3/31/2021**

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 Instl 465 CUSIP:X9USDGLDS	23,553.55	23,553.55	23,553.55	04/01/21	0.04%
	Total	23,553.55	23,553.55	23,553.55		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2020AB POB Bonds POB COI-2020B Account #220413 BlackRock Treasury Turst Dollars 63 Cusip: X9USDBTRD POB Bond Fund-2020B Account #220414 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS POB COI-2020A Account #765976 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS POB Bond Fund-2020A Account #765990 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	4.67	4.67	4.67	04/01/21	0.02%
	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 Instl 465 CUSIP:X9USDGLDS Electric Bond Fund-2019A Account #113813 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	36,292.72	36,292.72	36,292.72	04/01/21	0.04%
	Total	36,292.72	36,292.72	36,292.72		
Deutsche Bank Tony Gomez (212)-250-6633	Equipment Lease Escrow-PARCS JPMC-City of Pasadena-Muni Lease Esc JP #3164-US Govt MM Fund Cusip: 4812C0670	57,861.73	57,861.73	57,861.73	04/01/21	0.04%
	Total	57,861.73	57,861.73	57,861.73		
US Bank Ilse Vlach (213) 615-6051 Adriana Marsnall (213) 615-6033	Pasadena Public Financing Authority Interest Fund- Series 2018A Account #248882000 Fidelity Govt Profolio CI Cusp:316175108 Costs of Issuance-- Series 2018A Account #248882002 Fidelity Govt Profolio CI Cusp:316175108 Interest Fund- Series 2018B Account #248882100 Fidelity Govt Profolio CI Cusp:316175108 Principal Fund- Series 2018B Account #248882101 Fidelity Govt Profolio CI Cusp:316175108 Costs of Issuance-- Series 2018B Account #248882102 Fidelity Govt Obl Fd CID 316175108	1.47	1.47	1.47	04/01/21	0.01%
	Total	580.46	580.46	580.46		
	Total	582.29	582.29	582.29		

**Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 3/31/2021**

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 Reserve Fund-2017A Account #948269 Federal Home Loan Banks Cusip: 3130AL3S1 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Total	- 1,050,000.00 20,005.83 1,070,005.83	- 1,050,000.00 20,005.83 1,070,005.83	- 1,030,060.50 20,005.83 1,050,066.33	04/01/21 02/17/26 04/01/21	0.04% 0.63% 0.04%
US Bank Ilse Vlach (213) 615-6051	Pasadena Public Financing Authority Interest Fund- Series 2016A Account #264433000 Fidelity Govt Portfolio CI Cusp:316175108	546,625.00	546,625.00	546,625.00	04/01/21	0.01%
Adriana Marshall (213) 615-6033	Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd CID 316175108 Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd CID 31846V401 Total	0.19 - 546,625.19	0.19 - 546,625.19	0.19 - 546,625.19	04/01/21 04/01/21 04/01/21	0.01% 0.00% 0.01%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Pasadena 2015A COPS Bond COPS Base Rental-2015A Account #336964 Cash Balance Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Total	- - - 570.01	- - - 570.01	- - - 570.01	04/01/21 04/01/21	0.00% 0.04%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Pasadena Tax Pension 2015AB Bond Bond Fund-2015A POB Account #479226 Cash Balance Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Bond Fund-2015A POB Account #479231 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Cash Balance Total	569.42 - 0.59 - 570.01	569.42 - 0.59 - 570.01	569.42 - 0.59 - 570.01	04/01/21 04/01/21 04/01/21 04/01/21	0.04% 0.00% 0.04% 0.00%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Pasadena Water Revenue 2010AB 2010 A Parity Reserve Account #286245 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Federal Home Loan Bank CUSIP: 3130AL3S1 Cash 2010 B Debt Service Account #286247 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS	3,062.67 1,350,000.00 - 4.20	3,062.67 1,350,000.00 - 4.20	3,062.67 1,324,363.50 - 4.20	04/01/21 02/17/26 04/01/21 04/01/21	0.04% 0.63% 0.00% 0.04%

**Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 3/31/2021**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	2010 B Parity Reserve Account #286248					
	Goldman Fincd Sq Govt Instl 465 CUSIP:X9USDGLDS	2,903.29	2,903.29	2,903.29	04/01/21	0.04%
	Federal Home Loan Bank CUSIP:3130AL3S1	300,000.00	300,000.00	294,303.00	02/17/26	0.63%
	Cash	-	-	-	04/01/21	0.00%
	2010 A Debt Service Fund Account #286295					
	Goldman Fincd Sq Govt Instl 465 CUSIP:X9USDGLDS	9.95	9.95	9.95	04/01/21	0.04%
	Total	1,655,980.11	1,655,980.11	1,624,646.61		
	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
	Interest Fund (S631591)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	353.07	353.07	353.07	04/01/21	0.01%
	Cash	-	-	-	04/01/21	0.00%
	Principal Fund (S631592)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	3.18	3.18	3.18	04/01/21	0.01%
	Bond Reserve Fund (S631593)					
	Federal Home Loan Bank Funds CUSIP: 3130ALBD5	15,500,000.00	15,500,000.00	14,362,145.00	02/25/41	2.15%
	Fidelity Instl Mm Fds Government I CUSIP:316175108	279,320.72	279,320.72	279,320.72	04/01/21	0.01%
	Cash	-	-	-	04/01/21	0.00%
	Total	15,779,676.97	15,779,676.97	14,641,821.97		
	PPFA (Paseo Colorado Parking Facilities) 2008					
	Bond Fund Account #23200100					
	Well Fargo Advantage Government Money Market Service	4,098.64	4,098.64	4,098.64	04/01/21	0.01%
	Cash	-	-	-	04/01/21	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	-	-	-	04/01/21	0.01%
	Cost of Issuance Fund Account #23200103					
	Well Fargo Advantage Government Money Market Service	-	-	-	04/01/21	0.00%
	Total	2,004,098.64	2,004,098.64	2,004,098.64		
	Pasadena 2006,2008,2015 COP Reserves					
	Reserve Account #281635					
	Federal Home Loan Banks CUSIP:3130AKK08	4,950,000.00	4,950,000.00	4,676,463.00	12/23/30	1.25%
	Goldman Fincd Sq Govt Instl 465 CUSIP:X9USDGLDS	57,562.04	57,562.04	57,562.04	04/01/21	0.04%
	Cash	-	-	-	04/01/21	0.00%
	Total	5,007,562.04	5,007,562.04	4,734,025.04		
	Pasadena 2008AB COPS, 15A Parity Reserve					
	Reserve Fund #281207					
	Federal Home Loan Banks CUSIP:3130AKK08	1,325,000.00	1,325,000.00	1,251,780.50	12/23/30	1.25%
	Goldman Fincd Sq Govt Instl 465 CUSIP:X9USDGLDS	8,878.01	8,878.01	8,878.01	04/01/21	0.04%
	Cash Balance	-	-	-		
	Total	1,333,878.01	1,333,878.01	1,260,658.51		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 3/31/2021

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 2008A COPS Base Rental Fund #281732 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Interest Fund #281733 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Letter of Credit #281734 Bank of America CUS: S86494570 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	248,446.90 - 4.28 1.00 0.36 248,452.54	248,446.90 - 4.28 1.00 0.36 248,452.54	248,446.90 - 4.28 1.00 0.36 248,452.54	04/01/21 - 04/01/21 03/31/23 04/01/21 -	0.04% 0.00% 0.04% 0.00% 0.04%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Pasadena Conf Ctr 2006AB Base Rent 2006A #281715 AMBAC Insurance Pol#25713BE for \$27,139,972.15 DTD 9/7/06 Due 2/1/23 Cus: S86692630 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Reserve Fund #281722 Federal Home Loan Banks CUSIP:3130AJRH4 Federal Home Loan Banks CUSIP:3130AKKQ8 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Rebate Fund #281726 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Prepayment #281735 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	1.00 6.74 - 10,800,000.00 270,000.00 114,553.76 3.48 - - 11,184,564.98	1.00 6.74 - 10,800,000.00 270,000.00 114,553.76 3.48 - - 11,184,564.98	1.00 6.74 - 9,931,356.00 255,079.80 114,553.76 3.48 - - 10,301,000.78	02/01/23 04/01/21 - 06/29/40 12/23/30 04/01/21 04/01/21 04/01/21 04/01/21 -	0.00% 0.04% 0.00% 2.07% 1.25% 0.04% 0.04% 0.00% 0.00% 0.00%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Pasadena PFA 2006 Villa Parker/Fair Oaks/Lake Wash Revenue Fund #280703 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	- - -	- - -	- - -	04/01/21 -	0.04%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	2006 Refunding Fair Oaks TABS Reserve Fund #281116 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Special Fund #281118 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	258,608.78 - 258,608.78	258,608.78 - 258,608.78	258,608.78 - 258,608.78	04/01/21 04/01/21 -	0.04% 0.04%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	2006 Rfndng Lake/Wash TABS Expense Fund #281119 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Reserve Fund #281124 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Special Fund #281126 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	31.00 86,399.70 - 86,430.70	31.00 86,399.70 - 86,430.70	31.00 86,399.70 - 86,430.70	04/01/21 04/01/21 04/01/21 -	0.04% 0.04% 0.04%

**Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 3/31/2021**

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 Instl 465 CUSIP: X9USDGLDS Special Fund #281134 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Total	9,273.78 3.02 9,276.80	9,273.78 3.02 9,276.80	9,273.78 3.02 9,276.80	04/01/21 04/01/21	0.04% 0.04%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Pasadena Water Revenue 2003 Parity Reserve Account #281651 Federal Home Loan Banks CUSIP: 3130AL3S1 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Cash Total	1,000,000.00 7,678.20 -	1,000,000.00 7,678.20 -	981,010.00 7,678.20 -	02/17/26 04/01/21 04/01/21	0.63% 0.04% 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 Home Loan Banks CUSIP: 3130AKQ08 Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS Cash Total Funds	2,025,000.00 24,600.01 -	2,025,000.00 24,600.01 -	1,913,098.50 24,600.01 -	12/23/30 04/01/21 04/01/21	1.25% 0.04% 0.00%
SCPPA Alif Hajj Dato (213) 367-4668	SCPPA Investments SCPPA Project Stabilization Fund Fidelity Inst MMKT GOVT 57C CUSIP: X9USDFIN Exxon Mobil Corp Disc CUSIP: 30229ARN1 Federal Farm Credit Discount Notes CUSIP: 313313KV9 Federal Farm Credit Bank CUSIP: 3133ELA95 Federal Home Loan Bank Discount notes Cusip: 313385GP5 Federal Home Loan Bank Discount notes Cusip: 313385EF9 MUFG BK LTD NY BRH Dis Cusip 62478XS35 MUFG BK LTD NY BRH Dis Cusip 62478UB88 Toyota MTR Cr Corp Dis Cusip: 89233GV29 Total	408,315.12 700,000.00 2,000,000.00 1,800,000.00 1,500,000.00 1,000,000.00 750,000.00 950,000.00 10,108,315.12	408,315.12 699,464.50 1,999,020.00 1,800,000.00 1,499,969.16 999,999.50 750,000.00 948,759.72 10,105,461.33	408,315.12 699,991.44 1,999,760.00 1,799,766.00 1,499,940.00 1,000,000.00 749,979.75 949,696.77 10,107,276.75	04/01/21 04/22/21 08/24/21 11/26/21 06/07/21 12/31/49 03/19/21 07/06/21 08/02/21	0.01% 0.18% 0.07% 0.19% 0.01% 0.00% 0.14% 0.20%
TOTAL FUND BALANCE		\$ 52,469,627.99	\$ 52,466,774.20	\$ 49,918,249.42		

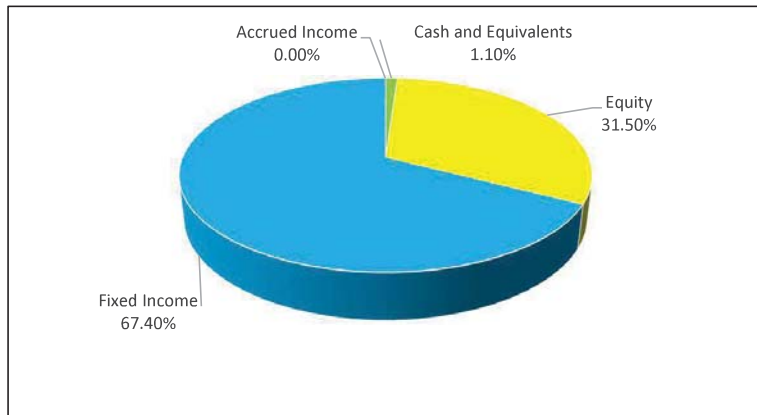
VI. PARS Section 115 Trust

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended March 31, 2021
 Pension Account 6746056200

	Market Value	Book Value
Beginning Balance	12,859,772.53	11,866,878.27
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	21,280.19	21,280.19
Interest	3.36	3.36
Other Income	-	-
Change in Accrued Income	0.13	0.13
Total Investment Income	21,283.68	21,283.68
Net Change in Unrealized Gain/Loss	(31,284.91)	-
Realized Gain/Loss	14,854.48	14,854.48
Total Market Value Adjustment	(16,430.43)	14,854.48
Trust Fees	(2,816.66)	(2,816.66)
PARS Fee (Net of Depository Earnings)	(2,483.31)	(2,483.31)
Unreconciled Difference	-	-
Total	(5,299.97)	(5,299.97)
Ending Balance	12,859,325.81	11,897,716.46
Investment Return (Inception-To-Date as of 3/31/2021)	1 Year 20.76%	Inception To Date 7.46%
Benchmark Return (PARS Moderately Conservative)	16.99%	7.44%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	141,724.66	1.10%
Equity	4,050,409.45	31.50%
Fixed Income	8,667,188.21	67.40%
Accrued Income	3.49	0.00%
Total	12,859,325.81	100.00%



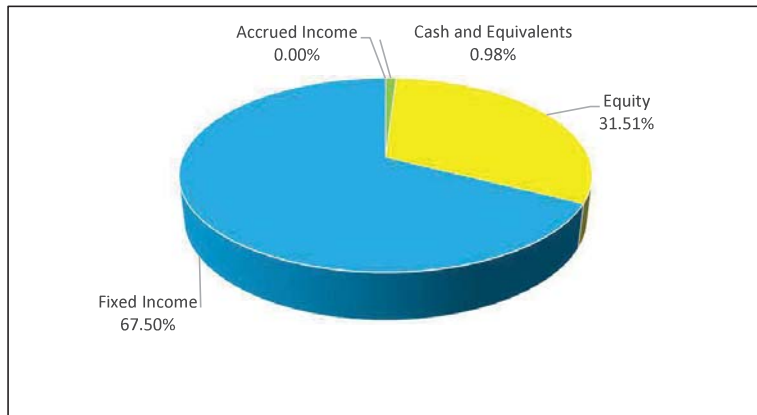
Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended March 31, 2021
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
Beginning Balance	2,434,760.76	2,246,673.92
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	4,270.97	4,270.97
Interest	0.52	0.52
Other Income	-	-
Change in Accrued Income	0.08	0.08
Total Investment Income	4,271.57	4,271.57
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	(5,961.22)	-
Realized Gain/Loss	2,816.90	2,816.90
Total Market Value Adjustment	(3,144.32)	2,816.90
Trust Fees	(533.09)	(533.09)
PARS Fee (Net of Depository Earnings)	(470.17)	(470.17)
Unreconciled Difference	-	-
Total	(1,003.26)	(1,003.26)
Ending Balance	2,434,884.75	2,252,759.13
Investment Return (Inception-To-Date as of 3/31/2021)	1 Year 20.82%	Inception To Date 7.93%
Benchmark Return (PARS Moderately Conservative)	16.99%	7.82%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	23,981.84	0.98%
Equity	767,237.73	31.51%
Fixed Income	1,643,664.58	67.50%
Accrued Income	0.60	0.00%
Total	2,434,884.75	100.00%



Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
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