

**City of Pasadena
Quarterly Investment Report
Quarter Ending 06/30/2021**

**Prepared by the Department of Finance
Treasury Division**

Quarterly Investment Report

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



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
City Treasurer

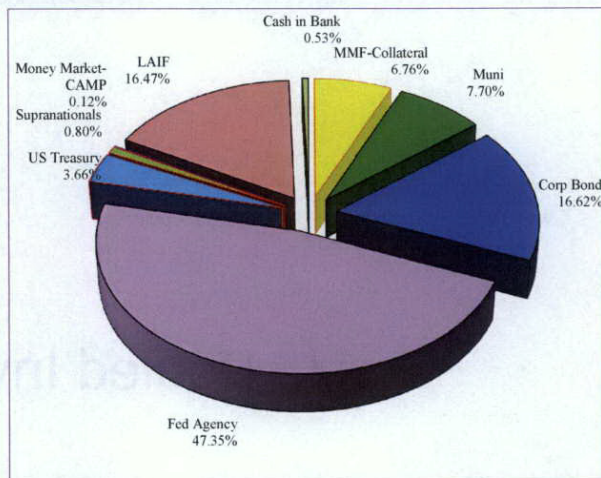
June 2021

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 6/30/2021

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	41,590,308	6.76%
Municipal Bonds	47,347,559	7.70%
Corporate Bonds	102,267,031	16.62%
Federal Agencies	291,345,448	47.35%
US Treasury Securities	22,493,826	3.66%
Supranationals	4,946,580	0.80%
Money Market-CAMP	751,914	0.12%
LAIF	101,312,989	16.47%
Cash in Bank	3,240,312	0.53%
TOTALS:	615,295,966	100.00%
Accrued Interest Receivable	1,149,029	
GRAND TOTAL:	616,444,995	



PORTFOLIO LIQUIDITY AS OF 6/30/2021

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	142,560,523	23.58%
31 days - 1 Year	32,280,000	5.34%
1 - 2 Years	39,487,000	6.53%
2 - 3 Years	89,820,000	14.86%
3 - 4 Years	79,117,619	13.09%
4 - 5 Years	221,300,000	36.60%
Over 5 Years	-	0.00%
TOTAL:	604,565,142	100.00%

PORTFOLIO STATISTICS

	Jun-21	May-21	Apr-21	Mar-21	Feb-21	Jan-21
Month-End Market Value	616,444,995	610,534,037	595,664,930	580,904,288	592,475,677	596,220,872
Modified Duration	2.52	2.55	2.51	2.46	2.07	1.94
Weighted Average Maturity	2.58	2.63	2.58	2.53	2.19	2.02
Current Book Yield to Maturity	0.797%	0.831%	0.870%	0.872%	0.929%	0.941%
Effective Yield - Year to Date	1.190%	1.130%	1.160%	1.200%	1.160%	1.180%
Interest Earned	423,915	440,381	437,925	464,475	483,218	533,870
Fiscal Year To Date Interest Earned	6,554,907	6,130,993	5,690,611	5,252,686	4,788,210	4,304,992
Fair Value Change Gain/(Loss)	(1,015,774)	613,192	1,206,097	(1,788,926)	(2,108,187)	(310,152)
Fiscal Year To Date change in fair value	(4,246,890)	(3,231,116)	(3,844,308)	(5,050,405)	(3,261,479)	(1,153,292)
Total Fiscal YTD Earnings	2,308,017	2,899,876	1,846,303	202,281	1,526,731	3,151,700

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 30, 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	0.330		0.330	1	
SYS14053	14053	LAIF-COVID Relief Funds Acct		06/07/2021	26,312,987.50	26,312,987.50	26,312,987.50	0.330		0.330	1	
Subtotal and Average			96,050,391.00		101,312,988.50	101,312,988.50	101,312,988.50			0.330	1	
Money Market Fund-CAMP												
SYS13824	13824	California Asset Management Pr			751,914.46	751,914.46	751,914.46	0.050		0.051	1	
Subtotal and Average			751,914.46		751,914.46	751,914.46	751,914.46			0.051	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK			41,590,307.92	41,590,307.92	41,590,307.92	0.150		0.150	1	
Subtotal and Average			38,191,159.77		41,590,307.92	41,590,307.92	41,590,307.92			0.150	1	
Municipal Bonds												
13017HAH9	13884	STATE OF CALIFORNIA		11/24/2020	1,000,000.00	1,000,000.00	1,000,000.00	1.227	A	1.227	0	07/01/2021
794881BS0	13544	SALINAS CA ECON DEV REVENUE		08/15/2016	665,000.00	665,000.00	665,000.00	1.750	AA	2.000	0	07/01/2021
238848CW3	13792	Davis Joint Unified School		03/16/2020	375,000.00	376,436.25	375,982.73	5.000	AA-	1.976	31	08/01/2021
54473ENQ3	13799	Los Angeles County CA Public W		04/02/2020	500,000.00	502,245.00	501,540.71	5.841	Aa2	2.070	31	08/01/2021
513802CE6	13540	Lancaster CA Redev Agcy		08/01/2016	500,000.00	500,645.00	500,049.25	2.125	AA	2.000	31	08/01/2021
76913CAW9	13809	RIVERSIDE CALIFORNIA POB		05/06/2020	1,000,000.00	1,011,550.00	1,000,000.00	2.265	AA	2.264	229	02/15/2022
13063BFS6	13802	STATE OF CALIFORNIA		04/03/2020	3,025,000.00	3,155,286.75	3,092,788.14	6.650	Aa2	3.158	243	03/01/2022
797679BZ9	13917	SAN FRANCISCO CAL CITY & CNT,T		03/10/2021	560,000.00	564,345.60	564,648.48	1.670	Aa3	0.421	243	03/01/2022
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,541,225.00	2,500,000.00	2.367	Aa2	2.367	274	04/01/2022
446216HF3	13862	Huntington Beach CA Public Fin		08/12/2020	500,000.00	500,780.00	500,000.00	0.469	AA	0.469	304	05/01/2022
378612AC9	13719	City of Glendora		09/05/2019	820,000.00	830,897.80	820,000.00	1.812	AAA	1.812	335	06/01/2022
502516QW0	13805	La Canada Unified School Distr		04/28/2020	500,000.00	506,105.00	500,000.00	1.550	Aa1	1.550	396	08/01/2022
839278JV1	13749	South Pasadena Unified School		12/12/2019	230,000.00	241,663.30	237,590.00	5.000	Aa2	1.863	396	08/01/2022
169548FH2	13924	Chino Public Financing Authori		03/25/2021	1,000,000.00	1,003,110.00	1,000,000.00	0.653	AA	0.653	427	09/01/2022
923078CS6	13818	Ventura Cnty CA Public Fing Au		06/11/2020	750,000.00	753,982.50	750,000.00	0.848	Aa1	0.848	488	11/01/2022
76913CAX7	13810	RIVERSIDE CALIFORNIA POB		05/06/2020	1,000,000.00	1,029,550.00	1,000,000.00	2.363	AA	2.364	594	02/15/2023
088006JX0	13868	Beverly Hills PFA		10/15/2020	500,000.00	500,205.00	500,000.00	0.499	AA+	0.499	700	06/01/2023
684100AB6	13915	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,499,250.00	1,500,000.00	0.391	AA	0.391	700	06/01/2023
13017HAK2	13885	STATE OF CALIFORNIA		11/24/2020	1,000,000.00	1,019,290.00	1,000,000.00	1.477	A	1.477	730	07/01/2023
502516QX8	13806	La Canada Unified School Distr		04/28/2020	500,000.00	510,590.00	500,000.00	1.650	Aa1	1.650	761	08/01/2023
671205Y55	13821	Oak Grove CA Sch Dist		06/25/2020	500,000.00	507,185.00	500,000.00	1.078	Aa3	1.078	761	08/01/2023

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Portfolio Details - Investments
June 30, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to 365 Maturity	Maturity Date
Municipal Bonds												
692020T34	13841	Oxnard School District		09/03/2020	500,000.00	500,185.00	500,000.00	0.692	AA	0.692	761	08/01/2023
119144AV5	13738	Buena Park Community RDA		11/13/2019	1,240,000.00	1,274,286.00	1,240,000.00	2.033	AA-	2.025	792	09/01/2023
29634EEE8	13744	Escondido Lease Revenue Bonds		11/26/2019	830,000.00	856,958.40	830,000.00	2.085	AA-	2.085	792	09/01/2023
13077DMJ8	13830	California State Univ Revenur		09/17/2020	2,000,000.00	1,997,480.00	2,000,000.00	0.475	Aa2	0.475	853	11/01/2023
088006JM4	13710	Beverly Hills PFA		08/08/2019	1,000,000.00	1,039,870.00	1,000,000.00	2.125	AA+	2.125	1,066	06/01/2024
088006JY8	13869	Beverly Hills PFA		10/15/2020	750,000.00	749,797.50	750,000.00	0.730	AA+	0.730	1,066	06/01/2024
684100AC4	13916	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,495,575.00	1,500,000.00	0.587	AA	0.587	1,066	06/01/2024
839278JX7	13748	South Pasadena Unified School		12/12/2019	325,000.00	367,344.25	352,852.75	5.000	Aa2	2.070	1,127	08/01/2024
799408Z77	13871	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,496,985.00	1,500,000.00	0.580	Aa1	0.580	1,127	08/01/2024
9523474U3	13941	West Coast Contra Unified Scho		06/17/2021	1,000,000.00	997,230.00	1,000,000.00	0.575	AA	0.575	1,127	08/01/2024
13077DMK5	13829	California State Univ Revenur		09/17/2020	2,000,000.00	1,993,040.00	2,000,000.00	0.685	Aa2	0.685	1,219	11/01/2024
039063AD4	13882	City of Arcadia		11/12/2020	675,000.00	678,699.00	675,000.00	0.982	Aaa	0.982	1,249	12/01/2024
80136PDB6	13894	SANTA BARBARA CNTY CA SOLID WA		12/18/2020	300,000.00	326,616.00	330,510.57	3.670	A1	0.650	1,249	12/01/2024
446216HJ5	13861	Huntington Beach CA Public Fin		08/12/2020	300,000.00	297,711.00	300,000.00	0.943	AA	0.943	1,400	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	1,000,000.00	1,003,250.00	1,000,000.00	0.883	Aa2	0.883	1,414	05/15/2025
91412HGE7	13893	UNIVERSITY OF CA REVENUE BONDS		12/16/2020	5,000,000.00	5,016,250.00	5,052,022.78	0.883	Aa2	0.610	1,414	05/15/2025
13032UXM5	13883	California St Health Facs Fing		11/04/2020	1,500,000.00	1,502,715.00	1,500,000.00	0.952	Aa3	0.952	1,431	06/01/2025
757710TZ1	13840	Redondo Beach Unified School		08/06/2020	500,000.00	499,285.00	500,000.00	0.824	Aa2	0.824	1,492	08/01/2025
839278JY5	13747	South Pasadena Unified School		12/12/2019	675,000.00	784,458.00	744,100.51	5.000	Aa2	2.311	1,492	08/01/2025
799408Z85	13872	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,491,615.00	1,500,000.00	0.740	Aa1	0.740	1,492	08/01/2025
9523474V1	13940	West Coast Contra Unified Scho		06/17/2021	3,000,000.00	3,003,360.00	3,000,000.00	0.938	AA	0.938	1,492	08/01/2025
039063AE2	13881	City of Arcadia		11/12/2020	750,000.00	755,272.50	750,000.00	1.182	Aaa	1.181	1,614	12/01/2025
Subtotal and Average			44,906,537.28		46,770,000.00	47,347,324.85	47,032,085.92			1.274	890	
Federal Agency Issues - Coupon												
3134GW6E1	13879	FED HOME LOAN MORTGAGE CORP		11/02/2020	10,000,000.00	9,990,352.90	10,000,000.00	0.320	Aaa	0.320	854	11/02/2023
3134GW6E1	13880	FED HOME LOAN MORTGAGE CORP		11/02/2020	5,000,000.00	4,995,176.45	5,000,000.00	0.320	Aaa	0.320	854	11/02/2023
3134GXCA0	13887	FED HOME LOAN MORTGAGE CORP		11/24/2020	10,000,000.00	9,989,525.10	10,000,000.00	0.320	Aaa	0.320	876	11/24/2023
3134GXDT8	13889	FED HOME LOAN MORTGAGE CORP		11/24/2020	10,000,000.00	9,995,658.10	10,000,000.00	0.350	Aaa	0.348	876	11/24/2023
3130AKL79	13896	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,987,522.65	5,000,000.00	0.250	Aaa	0.250	910	12/28/2023
3130AKL79	13897	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,987,522.65	5,000,000.00	0.250	Aaa	0.250	910	12/28/2023
3130ALXQ2	13927	Federal Home Loan Bank		04/29/2021	10,000,000.00	9,980,795.20	10,000,000.00	0.500	Aaa	0.500	1,033	04/29/2024
3130AMZ96	13942	Federal Home Loan Bank		06/30/2021	5,000,000.00	4,993,997.50	5,000,000.00	0.600	Aaa	0.600	1,187	09/30/2024
3130AMK92	13937	Federal Home Loan Bank		05/26/2021	10,000,000.00	9,951,216.40	10,000,000.00	0.550	Aaa	0.550	1,244	11/26/2024

Portfolio PASD

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Federal Agency Issues - Coupon												
3130AMJX1	13932	Federal Home Loan Bank		06/09/2021	5,000,000.00	4,979,006.40	5,000,000.00	0.650	Aaa	0.650	1,257	12/09/2024
3130AMMG4	13933	Federal Home Loan Bank		05/27/2021	5,000,000.00	4,984,581.95	5,000,000.00	0.625	Aaa	0.625	1,337	02/27/2025
3133EMTT9	13920	Federal Farm Credit Bank		03/17/2021	5,000,000.00	4,988,687.45	5,000,000.00	0.750	Aaa	0.750	1,355	03/17/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	5,000,024.50	5,000,000.00	0.750	Aaa	0.750	1,418	05/19/2025
3134GVVX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	5,000,707.90	5,000,000.00	0.750	Aaa	0.750	1,427	05/28/2025
3134GVB31	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	4,983,322.30	5,000,000.00	0.750	Aaa	0.750	1,427	05/28/2025
3134GVB31	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	4,983,322.30	5,000,000.00	0.750	Aaa	0.750	1,427	05/28/2025
3133ELK37	13820	Federal Farm Credit Bank		06/16/2020	5,000,000.00	5,000,332.40	5,000,000.00	0.780	Aaa	0.780	1,446	06/16/2025
3130AJPT0	13822	Federal Home Loan Bank		06/19/2020	3,017,618.50	2,983,149.39	3,017,139.92	0.760	Aaa	0.764	1,446	06/16/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	4,977,043.45	5,000,000.00	0.650	Aaa	0.650	1,505	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	4,915,316.50	4,999,163.03	0.610	Aaa	0.614	1,516	08/25/2025
3133EMBH4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	19,811,069.60	20,000,000.00	0.530	Aaa	0.530	1,551	09/29/2025
3134GWWN3	13870	FED HOME LOAN MORTGAGE CORP		09/30/2020	10,000,000.00	9,923,527.20	10,000,000.00	0.600	Aaa	0.600	1,552	09/30/2025
3134GWYS9	13873	FED HOME LOAN MORTGAGE CORP		10/15/2020	10,000,000.00	9,904,899.40	10,000,000.00	0.600	Aaa	0.600	1,567	10/15/2025
3134GW3X2	13877	FED HOME LOAN MORTGAGE CORP		10/27/2020	10,000,000.00	9,905,355.80	10,000,000.00	0.625	Aaa	0.625	1,579	10/27/2025
3134GW5P7	13878	FED HOME LOAN MORTGAGE CORP		10/27/2020	5,000,000.00	4,950,719.75	5,000,000.00	0.600	Aaa	0.600	1,579	10/27/2025
3134GW3F1	13874	FED HOME LOAN MORTGAGE CORP		10/28/2020	10,000,000.00	9,901,154.50	10,000,000.00	0.600	Aaa	0.600	1,580	10/28/2025
3134GW3Z7	13876	FED HOME LOAN MORTGAGE CORP		10/28/2020	5,000,000.00	4,956,567.75	5,000,000.00	0.600	Aaa	0.600	1,580	10/28/2025
3133EMHF2	13888	Federal Farm Credit Bank		11/24/2020	10,000,000.00	9,894,012.30	10,000,000.00	0.600	Aaa	0.600	1,607	11/24/2025
3134GXCS1	13886	FED HOME LOAN MORTGAGE CORP		11/25/2020	5,000,000.00	4,950,450.00	5,000,000.00	0.625	Aaa	0.690	1,608	11/25/2025
3134GXFA7	13891	FED HOME LOAN MORTGAGE CORP		11/30/2020	5,000,000.00	4,971,093.90	5,000,000.00	0.650	Aaa	0.719	1,609	11/26/2025
3130AKVR4	13900	Federal Home Loan Bank		02/12/2021	5,000,000.00	4,928,597.10	5,000,000.00	0.550	Aaa	0.550	1,687	02/12/2026
3130AL3S1	13905	Federal Home Loan Bank		02/17/2021	5,000,000.00	4,936,238.80	5,000,000.00	0.625	Aaa	0.625	1,692	02/17/2026
3130ALCV4	13907	Federal Home Loan Bank		02/24/2021	5,000,000.00	4,993,590.00	5,000,000.00	0.750	Aaa	0.750	1,699	02/24/2026
3130ALB94	13906	Federal Home Loan Bank		02/26/2021	5,000,000.00	4,931,833.30	5,000,000.00	0.630	Aaa	0.630	1,701	02/26/2026
3133EMSK9	13911	Federal Farm Credit Bank		03/02/2021	10,000,000.00	9,939,731.00	9,998,132.22	0.840	Aaa	0.844	1,705	03/02/2026
3130ALEY6	13908	Federal Home Loan Bank		03/04/2021	5,000,000.00	4,984,808.15	5,000,000.00	0.800	Aaa	0.800	1,707	03/04/2026
3130ALFS8	13909	Federal Home Loan Bank		03/10/2021	5,000,000.00	4,978,912.60	5,000,000.00	0.800	Aaa	0.800	1,713	03/10/2026
3130ALJY1	13912	Federal Home Loan Bank		03/17/2021	5,000,000.00	4,975,531.80	5,000,000.00	1.000	Aaa	1.000	1,720	03/17/2026
3130ALJY1	13914	Federal Home Loan Bank		03/17/2021	5,000,000.00	4,975,531.80	5,000,000.00	1.000	Aaa	1.000	1,720	03/17/2026
3130ALGJ7	13910	Federal Home Loan Bank		03/23/2021	4,875,000.00	4,875,004.63	4,875,000.00	1.000	Aaa	1.000	1,726	03/23/2026
3130ALQX5	13922	Federal Home Loan Bank		03/30/2021	5,000,000.00	5,000,392.75	5,000,000.00	1.125	Aaa	1.125	1,733	03/30/2026
3130ALY32	13928	Federal Home Loan Bank		04/22/2021	5,000,000.00	5,000,128.20	5,000,000.00	1.250	Aaa	1.250	1,756	04/22/2026
3130ALWC4	13926	Federal Home Loan Bank		04/27/2021	5,000,000.00	5,000,185.10	5,000,000.00	1.150	Aaa	1.150	1,761	04/27/2026

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Portfolio Details - Investments
June 30, 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
Federal Agency Issues - Coupon												
3130AMP22	13939	Federal Home Loan Bank		06/10/2021	5,000,000.00	5,000,194.30	5,000,000.00	1.100	Aaa	1.100	1,805	06/10/2026
3130AMNQ1	13938	Federal Home Loan Bank		06/16/2021	5,000,000.00	4,988,657.00	5,000,000.00	1.100	Aaa	1.100	1,811	06/16/2026
Subtotal and Average			300,951,744.88		292,892,618.50	291,345,448.22	292,889,435.17			0.655	1,444	
Treasury Securities - Coupon												
912828YJ3	13759	US TREASURY		12/13/2019	10,000,000.00	10,035,920.00	9,995,076.46	1.500	Aaa	1.701	91	09/30/2021
912828U65	13577	US TREASURY		12/02/2016	2,500,000.00	2,517,382.50	2,498,486.33	1.750	Aaa	1.903	152	11/30/2021
91282CCG4	13943	US TREASURY		06/25/2021	10,000,000.00	9,939,840.00	9,935,514.50	0.250	Aaa	0.470	1,080	06/15/2024
Subtotal and Average			14,479,706.92		22,500,000.00	22,493,142.50	22,429,077.29			1.178	536	
Corporate Bonds - Coupon												
949746SA0	13535	WELLS FARGO & COMPANY		07/25/2016	5,000,000.00	5,006,349.05	4,999,934.76	2.100	A2	2.120	25	07/26/2021
90520EAH4	13685	UNION BANK NA CORPORATE BOND		03/07/2019	5,000,000.00	5,097,183.80	4,999,938.86	3.150	A3	3.151	274	04/01/2022
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	4,995,056.80	5,000,000.00	0.396	A1	1.531	363	06/29/2022
438516BT2	13711	Honeywell International		08/08/2019	1,000,000.00	1,019,006.59	999,628.73	2.150	A2	2.185	403	08/08/2022
30231GBB7	13793	EXXON MOBIL CORPORATION		03/18/2020	5,000,000.00	5,092,473.00	4,982,292.91	1.902	Aa1	2.227	411	08/16/2022
94988J6A0	13725	WELLS FARGO BANK		09/11/2019	5,000,000.00	5,016,616.30	5,000,000.00	2.082	Aa2	2.082	435	09/09/2022
94988J6A0	13735	WELLS FARGO BANK		10/28/2019	3,007,000.00	3,016,993.04	3,006,251.02	2.082	Aa2	2.103	435	09/09/2022
90520EAK7	13756	UNION BANK NA CORPORATE BOND		12/09/2019	2,000,000.00	2,045,963.26	2,000,000.00	2.100	A3	2.100	526	12/09/2022
90520EAK7	13760	UNION BANK NA CORPORATE BOND		12/16/2019	5,000,000.00	5,114,908.15	4,996,258.62	2.100	A3	2.154	526	12/09/2022
90520EAK7	13773	UNION BANK NA CORPORATE BOND		02/10/2020	5,000,000.00	5,114,908.15	5,016,444.85	2.100	A3	1.864	526	12/09/2022
037833BU3	13693	APPLE INC		04/24/2019	5,000,000.00	5,192,274.15	5,009,444.53	2.850	Aa1	2.728	602	02/23/2023
89236TJD8	13929	TOYOTA CREDIT CORPORATION		04/09/2021	3,000,000.00	3,000,752.46	2,997,847.91	0.400	A1	0.441	644	04/06/2023
94988J5R4	13839	WELLS FARGO & COMPANY		11/15/2019	5,000,000.00	5,322,406.10	5,133,653.70	3.550	Aa2	2.228	774	08/14/2023
78015K7L2	13918	ROYAL BANK OF CANADA		03/11/2021	5,000,000.00	4,984,302.25	4,971,106.84	0.425	A2	0.654	932	01/19/2024
38150AG41	13935	Goldman Sach Corporate Bond		06/03/2021	5,000,000.00	4,974,318.40	5,000,000.00	0.800	A2	0.800	1,068	06/03/2024
30231GBC5	13936	EXXON MOBIL CORPORATION		05/24/2021	5,000,000.00	5,209,124.20	5,229,114.67	2.019	Aa2	0.538	1,142	08/16/2024
48128GM49	13745	JP MORGAN		11/27/2019	2,500,000.00	2,494,558.23	2,500,000.00	2.300	A2	2.386	1,245	11/27/2024
48128GM49	13838	JP MORGAN		11/27/2019	5,000,000.00	4,989,116.45	5,000,000.00	2.300	A2	2.300	1,245	11/27/2024
48128GY53	13898	JP MORGAN		12/22/2020	5,000,000.00	4,770,927.40	5,000,000.00	0.825	A2	0.825	1,635	12/22/2025
06048WK82	13923	BANK OF AMERICA CORP		03/25/2021	5,000,000.00	4,914,345.70	4,827,563.18	0.600	A2	1.526	1,670	01/26/2026
06406RAQ0	13901	BANK OF NEW YORK MELLON		02/02/2021	5,000,000.00	4,948,234.90	4,999,541.48	0.750	A1	0.752	1,672	01/28/2026
037833EB2	13902	APPLE INC		02/08/2021	5,000,000.00	4,944,808.70	4,996,041.61	0.700	Aa1	0.718	1,683	02/08/2026
06048VWM31	13934	BANK OF AMERICA CORP		05/28/2021	5,000,000.00	4,971,437.10	5,000,000.00	1.250	A2	1.250	1,792	05/28/2026

Portfolio PASD

AP

PM (PRF_PM2) 7.3.0

Data Updated: SET_POOL: 07/20/2021 10:31

Run Date: 07/20/2021 - 10:32

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 30, 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
Subtotal and Average			104,309,790.02		101,507,000.00	102,236,064.18	101,665,063.67			1.646	902	
Supranationals												
459058JS3	13903	INTL BK RECON & DEVELOP		02/10/2021	5,000,000.00	4,946,579.65	5,000,000.00	0.650	Aaa	0.647	1,685	02/10/2026
Subtotal and Average			5,000,000.00		5,000,000.00	4,946,579.65	5,000,000.00			0.647	1,685	
Total and Average			604,641,244.33		612,324,829.38	612,023,770.28	612,670,872.93			0.797	942	

Data Updated: SET_POOL: 07/20/2021 10:31
Run Date: 07/20/2021 - 10:32

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

**Monthly for Pool
Portfolio Management
Portfolio Details - Cash
June 30, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	
Average Balance			0.00	Accrued Interest at Purchase		31,883.80	31,883.80				0	
				Subtotal		31,883.80	31,883.80					
Total Cash and Investments			604,641,244.33	612,324,829.38		612,055,654.08	612,702,756.73			0.797	942	
						Cash	3,240,312.14					
						Accrued Interest	1,149,028.74					
						Total	616,444,994.96					

Data Updated: SET_POOL: 07/20/2021 10:31
Run Date: 07/20/2021 - 10:32

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

COMPLIANCE REPORT

Pooled Investment Portfolio

As of 6/30/21

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>Portfolio compliance</u>	<u>Maturity</u>
Collateralized Money Market	6.76%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Municipal Bonds	7.70%	100%	In compliance	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA	A or better	In compliance	In compliance
US Treasury Securities	3.66%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	16.62%	30%	In compliance*	Aaa/Aa1/Aa2/Aa3/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	47.35%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	0.80%	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	16.47%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	<u>0.53%</u>	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

Portfolio Value	616,444,995
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>June 30, 2021</u>	
	Market Value	% of Total
FHLB	122,417,422.17	19.86%
FHLMC	109,401,833.35	17.75%
FFCB	54,550,420.08	8.85%
Total Fed Agencies/Supranationals	286,369,675.60	46.46%
OTHER PORTFOLIO INVESTMENTS	<u>330,075,319.36</u>	53.54%
Total Investments	616,444,994.96 *	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
		3.306	1.980
2021	1st quarter	-0.028	-0.467
	2nd quarter	0.063	0.437
		0.035	-0.030
Effective Yield		Fiscal YTD	
Pooled Portfolio effective yield		1.19%	
State Treasurer's LAIF yield		0.56%	
2 Year Average US Treasury yield		0.15%	

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

											← 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	
Investment Type														
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	6.76	
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	7.70	
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	16.62	
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	42.15	47.35	
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	12.94	16.47	
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	0.53	
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	3.66	
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	0.85	0.80	
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	0.13	0.12	
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	100.00	

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

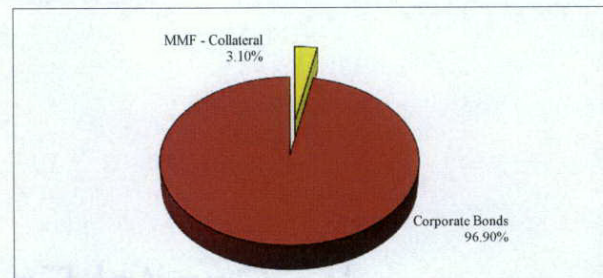
June 2021

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 6/30/2021

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	64,025	3.10%
Corporate Bonds	1,999,623	96.90%
TOTALS:	2,063,648	100.00%
Accrued Interest Receivable	12,917	
GRAND TOTAL:	2,076,566	



PORTFOLIO LIQUIDITY AS OF 6/30/2021

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	64,025	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:	2,057,025	100.00%

PORTFOLIO STATISTICS

	Jun-21	May-21	Apr-21	Mar-21	Feb-21	Jan-21
Month-End Mkt Value	2,076,566	2,076,442	2,075,432	2,074,719	2,074,237	2,073,842
Modified Duration	1.13	1.21	1.29	1.37	1.45	1.53
Weighted Average Maturity	1.15	1.24	1.32	1.40	1.49	1.57
Current Book Yield to Maturity	2.04%	2.04%	2.04%	2.05%	2.06%	2.06%
Effective Yield - Year to Date	2.060%	2.060%	2.070%	2.070%	2.070%	2.050%
Interest Earned	3,466	3,467	3,469	3,470	3,467	3,467
Fiscal Year To Date Interest Earned	41,751	38,285	34,817	31,348	27,878	24,411
Fair Value Change Gain/(Loss)	(3,342)	(2,458)	(2,756)	(2,989)	(3,072)	(1,543)
Fiscal Year To Date change in fair value	(25,530)	(22,188)	(19,730)	(16,974)	(13,986)	(10,914)
Total Fiscal YTD earnings	16,221	16,096	15,087	14,374	13,892	13,497

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
June 30, 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			64,025.20	64,025.20	64,025.20	0.150		0.150	1	
		Subtotal and Average	64,025.20		64,025.20	64,025.20	64,025.20			0.150	1	
Corporate Bonds - Coupon												
94988J6A0	13736	WELLS FARGO BANK		10/28/2019	1,993,000.00	1,999,623.26	1,992,503.59	2.082	Aa2	2.103	435	09/09/2022
		Subtotal and Average	1,992,486.77		1,993,000.00	1,999,623.26	1,992,503.59			2.103	435	
		Total and Average	2,056,511.97		2,057,025.20	2,063,648.46	2,056,528.79			2.042	421	
					Accrued Interest	12,917.46						
					Total	2,076,565.92						

COMPLIANCE REPORT

Capital Endowment Portfolio As of 6/30/21

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>Portfolio compliance</u>	<u>Maturity</u>
Collateralized Money Market	3.10%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Corporate Bond	<u>96.90%</u>	30%	In compliance**	Aa2	A or better	In compliance	In compliance
	100.00%						

Portfolio Value	2,076,566
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**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>June 30, 2021</u>	
	Market Value	% of Total
Wells Fargo Bank	1,999,623.26	96.29%
FHLB	-	0.00%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	1,999,623.26	0.00%
OTHER PORTFOLIO INVESTMENTS	<u>76,942.66</u>	3.71%
Total Investments	2,076,565.92 *	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	June 2021	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	3.10	
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	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	96.90	
Municipal Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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	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	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	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	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	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	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	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	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	100.00	100.00

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

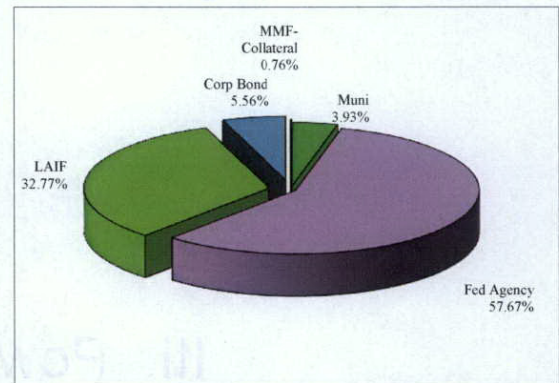
June 2021

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 6/30/2021

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	43,584	0.08%
Municipal Bonds	2,119,540	3.93%
Federal Agencies	31,141,717	57.67%
L.A.I.F.	17,695,300	32.77%
Corporate Bonds	3,000,706	5.56%
TOTALS:	54,000,846	100.00%
Accrued Interest Receivable	185,760	
GRAND TOTAL:	54,186,606	



PORTFOLIO LIQUIDITY AS OF 6/30/2021

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	17,738,883	32.60%
31 days - 1 Year	3,000,000	5.51%
1 - 2 Years	-	0.00%
2 - 3 Years	-	0.00%
3 - 4 Years	5,000,000	9.19%
4 - 5 Years	-	0.00%
Over 5 Years	28,666,667	52.69%
TOTAL:	54,405,550	100.00%

PORTFOLIO STATISTICS

	Jun-21	May-21	Apr-21	Mar-21	Feb-21	Jan-21
Month-End Market Value	54,186,606	53,475,624	53,538,641	52,854,038	53,670,714	61,705,700
Modified Duration	6.77	7.15	7.54	7.51	7.33	5.01
Weighted Average Maturity	7.98	8.85	8.92	9.01	8.71	6.49
Current Book Yield to Maturity	1.262%	1.438%	1.439%	1.444%	1.405%	1.358%
Effective Yield - Year to Date	1.440%	1.460%	1.460%	1.460%	1.480%	1.510%
Interest Earned	56,894	64,930	64,785	64,260	54,433	73,618
Fiscal Year To Date Interest Earned	861,970	805,076	740,146	675,362	611,101	556,668
Fair Value Change Gain/(Loss)	656,639	(145,947)	637,818	(877,013)	(349,729)	(445,717)
Fiscal Year To Date change in fair value	(691,093)	(1,347,731)	(1,201,784)	(1,839,602)	(962,589)	(612,860)
Total Fiscal YTD Earnings	170,878	(542,655)	(461,637)	(1,164,240)	(351,487)	(56,192)

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
June 30, 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			17,695,299.60	17,695,299.60	17,695,299.60	0.330		0.330	1	
		Subtotal and Average	14,895,299.60		17,695,299.60	17,695,299.60	17,695,299.60			0.330	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK			43,583.71	43,583.71	43,583.71	0.150		0.150	1	
		Subtotal and Average	2,509,398.53		43,583.71	43,583.71	43,583.71			0.150	1	
Municipal Bonds												
54465AGS5	13553	LA County Redevelopment TABs		08/25/2016	2,000,000.00	2,119,540.00	1,983,225.96	2.375	Aa2	2.560	1,888	09/01/2026
		Subtotal and Average	1,983,095.19		2,000,000.00	2,119,540.00	1,983,225.96			2.560	1,888	
Federal Agency Issues - Coupon												
3133EMTT9	13921	Federal Farm Credit Bank		03/17/2021	5,000,000.00	4,988,687.45	5,000,000.00	0.750	Aaa	0.750	1,355	03/17/2025
3133EMHN5	13890	Federal Farm Credit Bank		11/25/2020	5,000,000.00	4,841,302.15	5,000,000.00	1.230	Aaa	1.230	3,434	11/25/2030
3130AJEA3	13788	Federal Home Loan Bank		04/08/2020	1,666,667.00	1,666,675.35	1,666,667.00	1.850	Aaa	1.850	3,934	04/08/2032
3130AL3X0	13904	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,975,269.60	10,000,000.00	2.000	Aaa	2.000	5,352	02/25/2036
3133EMCV2	13875	Federal Farm Credit Bank		10/15/2020	10,000,000.00	9,669,782.10	10,000,000.00	2.000	Aaa	2.000	7,046	10/15/2040
		Subtotal and Average	32,000,000.33		31,666,667.00	31,141,716.65	31,666,667.00			1.673	4,878	
Corporate Bonds - Coupon												
594918BP8	13541	Microsoft Corporation		08/08/2016	3,000,000.00	3,000,706.05	2,999,935.25	1.550	Aaa	1.572	38	08/08/2021
		Subtotal and Average	2,999,909.88		3,000,000.00	3,000,706.05	2,999,935.25			1.572	38	
Total and Average			54,387,703.53		54,405,550.31	54,000,846.01	54,388,711.52			1.262	2,912	
						Accrued Interest	185,760.06					
						Total	54,186,606.07					

COMPLIANCE REPORT

Power Reserve Portfolio
As of 6/30/21

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>Portfolio compliance</u>	<u>Maturity</u>
Collateralized Money Market	0.08%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Municipal Bonds	3.93%	100%	In compliance	Aa2	A or better	In compliance	In compliance
Corporate Bonds	5.56%	30%	In compliance	Aaa	A or better	In compliance	In compliance
Federal Agency Issues	57.67%	100%	In compliance	Aaa/AA	AA+/Aaa	In compliance	In compliance
LAIF	<u>32.77%</u>	100%	In compliance	n/a	n/a	In compliance	In compliance
	100.00%						

Portfolio Value	54,186,606
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POWER RESERVE PORTFOLIO

	<u>June 30, 2021</u>	Charge Year
	<u>Market Value</u>	<u>% of Total</u>
FHLB	11,641,944.95	21.48%
FFCB	19,499,771.70	35.99%
Total Fed Agencies	31,141,716.65	57.47%
OTHER PORTFOLIO INVESTMENTS	<u>23,044,889.42</u>	42.53%
Total Investments	54,186,606.07 *	100.00%

note: * Includes Accrued Interest Receivable

Power Reserve Portfolio - Total Return Performance			
		ML Index Corp/Gov	Power 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	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	0.950
	2nd quarter	1.215	0.625
	3rd quarter	0.274	0.249
	4th quarter	3.083	1.824
2021	1st quarter	-1.178	-2.549
	2nd quarter	0.634	3.715
		-0.544	1.166
Effective Yield		Fiscal YTD	
Power Reserve effective yield		1.44%	
State Treasurer's LAIF yield		0.56%	
2 Year Average Treasury yield		0.52%	
** 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 %

(By Market Values)
In %

											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	
Investment Type														
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	0.08	
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	3.93	
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	57.67	
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	32.77	
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	5.56	
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	100.00	

IV. Miscellaneous Portfolios

Miscellaneous Funds
June 30, 2021

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>City of Pasadena-Housing Succesor Agency</u>						
Money Mkt Collateralized (East West Bank)	0.150%	0.150%	7/1/2021	\$2,259,219.33	\$2,259,219.33	\$2,259,219.33
LAIF	0.325%	0.325%	7/1/2021	<u>\$1.46</u>	<u>\$1.46</u>	<u>\$1.46</u>
Weighted Average Maturity = 1 day				<u>\$2,259,220.79</u>	<u>\$2,259,220.79</u>	<u>\$2,259,220.79</u>
<u>2002 Electric Revenue Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.150%	0.150%	7/1/2021	\$47,512.91	\$47,512.91	\$47,512.91
FFCB 3133EMB4	0.530%	0.530%	9/29/2025	<u>\$4,000,000.00</u>	<u>\$4,000,000.00</u>	<u>\$3,962,213.92</u>
Weighted Average Maturity = 4.25				<u>\$4,047,512.91</u>	<u>\$4,047,512.91</u>	<u>\$4,009,726.83</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 = 19.45						
<u>2010A Water Revenue Project Fund</u>						
LAIF	0.325%	0.325%	7/1/2021	<u>\$0.00</u>	<u>\$0.00</u>	<u>\$0.00</u>
Weighted Average Maturity = 1 day				<u>\$0.00</u>	<u>\$0.00</u>	<u>\$0.00</u>

Miscellaneous Funds
June 30, 2021

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2010B Water Revenue Project Fund</u>						
LAIF	0.325%	0.325%	7/1/2021	<u>\$0.00</u>	<u>\$0.00</u>	<u>\$0.00</u>
Weighted Average Maturity = 1 day				<u>\$0.00</u>	<u>\$0.00</u>	<u>\$0.00</u>
<u>2012A Electric Parity Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.150%	0.150%	7/1/2021	\$6,088.27	\$6,088.27	\$6,088.27
FFCB 3133EMB4	0.530%	0.530%	9/29/2025	<u>\$690,000.00</u>	<u>\$690,000.00</u>	<u>\$683,481.90</u>
Weighted Average Maturity = 4.26				<u>\$696,088.27</u>	<u>\$696,088.27</u>	<u>\$689,570.17</u>
<u>2013A Electric Parity Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.150%	0.150%	7/1/2021	\$151,936.31	\$151,936.31	\$151,936.31
FFCB 3133ELC28	0.730%	0.730%	5/27/2025	<u>\$8,000,000.00</u>	<u>\$8,000,000.00</u>	<u>\$7,939,965.52</u>
Weighted Average Maturity = 3.88				<u>\$8,151,936.31</u>	<u>\$8,151,936.31</u>	<u>\$8,091,901.83</u>
<u>2013A Electric Project</u>						
Money Mkt Collateralized (East West Bank)	0.150%	0.150%	7/1/2021	\$1,011.73	\$1,011.73	\$1,011.73
LAIF	0.325%	0.325%	7/1/2021	<u>\$0.00</u>	<u>\$0.00</u>	<u>\$0.00</u>
Weighted Average Maturity = 1 day				<u>\$1,011.73</u>	<u>\$1,011.73</u>	<u>\$1,011.73</u>

Miscellaneous Funds
June 30, 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)	0.150%	0.150%	7/1/2021	<u>\$8,736.65</u>	<u>\$8,736.65</u>	<u>\$8,736.65</u>
Weighted Average Maturity = 1 day				<u>\$8,736.65</u>	<u>\$8,736.65</u>	<u>\$8,736.65</u>
<u>2016A Electric Revenue Refunding Reserve</u>						
Money Mkt Collateralized (East West Bank)	0.150%	0.150%	7/1/2021	\$16,327.95	\$16,327.95	\$16,327.95
FFCB 3133EMB4	0.530%	0.530%	9/29/2025	<u>\$2,680,000.00</u>	<u>\$2,680,000.00</u>	<u>\$2,654,683.33</u>
Weighted Average Maturity = 4.28				<u>\$2,696,327.95</u>	<u>\$2,696,327.95</u>	<u>\$2,671,011.28</u>
<u>Frontier</u>						
Money Mkt Collateralized (East West Bank)	0.150%	0.150%	7/1/2021	<u>\$100,417.42</u>	<u>\$100,417.42</u>	<u>\$100,417.42</u>
Weighted Average Maturity = 1 day				<u>\$100,417.42</u>	<u>\$100,417.42</u>	<u>\$100,417.42</u>
<u>2020A Water Refund Revenue Bonds Project</u>						
LAIF	0.325%	0.325%	7/1/2021	\$15,016,907.60	\$15,016,907.60	\$15,016,907.60
Money Mkt Collateralized (East West Bank)	0.150%	0.000%	7/1/2021	<u>\$3,248.29</u>	<u>\$3,248.29</u>	<u>\$3,248.29</u>
Weighted Average Maturity = 1 day				<u>\$15,020,155.89</u>	<u>\$15,020,155.89</u>	<u>\$15,020,155.89</u>
GRAND TOTAL:				<u>\$33,952,092.92</u>	<u>\$33,952,092.92</u>	<u>\$33,822,437.59</u>

V. Investments Held by Trustees

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2021

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					
	Cash	23,555.39	23,555.39	23,555.39	07/01/21	0.03%
	Total	23,555.39	23,555.39	23,555.39		
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	-	-	-	07/01/21	0.02%
	POB Bond Fund-2020B Account #220414					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	6.66	6.66	6.66	07/01/21	0.03%
	POB COI-2020A Account #765976					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/21	0.03%
	POB Bond Fund-2020A Account #765990					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	10.85	10.85	10.85	07/01/21	0.03%
	Total	17.51	17.51	17.51		
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	36,296.02	36,296.02	36,296.02	07/01/21	0.03%
	Electric Bond Fund-2019A Account #113813	-	-	-		
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/21	0.03%
	Total	36,296.02	36,296.02	36,296.02		
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	Pasadena Public Financing Authority					
	Interest Fund- Series 2018A Account #248882000					
	Fidelity Govt Portfolio Cl Cusp:316175108	1.68	1.68	1.68	07/01/21	0.01%
	Costs of Issuance- Series 2018A Account #248882002					
	Fidelity Govt Portfolio Cl Cusp:316175108	-	-	-	07/01/21	0.01%
	Interest Fund- Series 2018B Account #248882100					
	Fidelity Govt Portfolio Cl Cusp:316175108	0.35	0.35	0.35	07/01/21	0.01%
	Principal Fund- Series 2018B Account #248882101					
	Fidelity Govt Portfolio Cl Cusp:316175108	580.46	580.46	580.46	07/01/21	0.01%
	Costs of Issuance- Series 2018B Account #248882103					
	Fidelity Govt Obl Fd Cl D 316175108	-	-	-	07/01/21	0.01%
	Total	582.49	582.49	582.49		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2021

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
2017A Water Revenue Bonds						
BNY	Debt Service-2017A Account #948165				07/01/21	0.03%
James Dickson	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-		
(213)630-6204	Reserve Fund-2017A Account #948269				02/17/26	0.63%
Lena Chan	Federal Home Loan Banks Cusip: 3130AL3S1	1,050,000.00	1,050,000.00	1,036,612.50		
(213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	20,007.29	20,007.29	20,007.29	07/01/21	0.03%
	Total	1,070,007.29	1,070,007.29	1,056,619.79		
Pasadena Public Financing Authority						
US Bank	Interest Fund- Series 2016A Account #264433000				07/01/21	0.01%
Ilse Vlach	Fidelity Govt Portfolio CI Cusp:316175108	0.90	0.90	0.90		
(213) 615-6051	Insurance & Condemnation Fund- Series 2016A Account #264433002				07/01/21	0.01%
Adriana Marshall	Fidelity Govt Obl Fd Cl D 316175108	0.19	0.19	0.19		
(213) 615-6033	Cost of Issuance- Series 2016A Account #264433003				07/01/21	0.00%
	First American Govt Obl Fd Cl D 31846V401	-	-	-		
	Total	1.09	1.09	1.09		
Pasadena 2015A COPS Bond						
BNY	COPS Base Rental-2015A Account #336964				07/01/21	0.00%
James Dickson	Cash Balance	-	-	-		
(213)630-6204	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/21	0.03%
Lena Chan	Total	-	-	-		
(213) 630-6253						
Pasadena Tax Pension 2015AB Bond						
BNY	Bond Fund-2015A POB Account #479226				07/01/21	0.03%
James Dickson	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	569.42	569.42	569.42		
(213)630-6204	Cash Balance	-	-	-	07/01/21	0.00%
Lena Chan	Bond Fund-2015A POB Account #479231				07/01/21	0.03%
(213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	6.12	6.12	6.12		
	Cash Balance	-	-	-	07/01/21	0.00%
	Total	575.54	575.54	575.54		
Pasadena Water Revenue 2010AB						
BNY	2010 A Parity Reserve Account #286245				07/01/21	0.03%
James Dickson	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	3,062.67	3,062.67	3,062.67		
(213)630-6204	Federal Home Loan Bank CUSIP:3130AL3S1	1,350,000.00	1,350,000.00	1,332,787.50	02/17/26	0.63%
Lena Chan	Cash	-	-	-	07/01/21	0.00%
(213) 630-6253	2010 B Debt Service Account #286247				07/01/21	0.03%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	4.20	4.20	4.20		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2021

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6071	2010 B Parity Reserve Account #286248					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	2,903.29	2,903.29	2,903.29	07/01/21	0.03%
	Federal Home Loan Bank CUSIP:3130AL3S1	300,000.00	300,000.00	296,175.00	02/17/26	0.63%
	Cash	-	-	-	07/01/21	0.00%
	2010 A Debt Service Fund Account #286295					
	Cash	10.24	10.24	10.24	07/01/21	0.03%
	Total	1,655,980.40	1,655,980.40	1,634,942.90		
	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
	Interest Fund (\$631591)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	353.07	353.07	353.07	07/01/21	0.01%
Wells Fargo Bank Tracy Mason (213) 253-7536 Mevelyn Hill (213) 253-7524 Tracy.Mason@wellsfargo.com	Cash	-	-	-	07/01/21	0.00%
	Principal Fund (\$631592)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	3.18	3.18	3.18	07/01/21	0.01%
	Bond Reserve Fund (\$631593)					
	Federal Home Loan Bank Funds CUSIP: 3130ALBD5	15,500,000.00	15,500,000.00	15,043,990.00	02/25/41	2.15%
	Fidelity Instl Mm Fds Government I CUSIP:316175108	279,327.76	279,327.76	279,327.76	07/01/21	0.01%
	Cash	-	-	-	07/01/21	0.00%
	Total	15,779,684.01	15,779,684.01	15,323,674.01		
	PPFA (Paseo Colorado Parking Facilities) 2008					
	Bond Fund Account #23200100					
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Well Fargo Advantage Government Money Market Service	4,059.94	4,059.94	4,059.94	07/01/21	0.01%
	Cash	-	-	-	07/01/21	0.00%
	Reserve Fund Account #23200101					
	FHLMC Cusip: 3134GUS68				01/13/23	1.75%
	Well Fargo Advantage Government Money Market Service	2,000,000.00	2,000,000.00	2,000,000.00	07/01/21	0.01%
	Cost of Issuance Fund Account #23200103					
	Well Fargo Advantage Government Money Market Service	-	-	-	07/01/21	0.00%
	Total	2,004,059.94	2,004,059.94	2,004,059.94		
	Pasadena 2006,2008,2015 COP Reserves					
	Reserve Account #281635					
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Federal Home Loan Banks CUSIP:3130AKKQ8	4,950,000.00	4,950,000.00	4,810,212.00	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	88,504.30	88,504.30	88,504.30	07/01/21	0.03%
	Cash	-	-	-	07/01/21	0.00%
	Total	5,038,504.30	5,038,504.30	4,898,716.30		
	Pasadena 2008AB COPS, 15A Parity Reserve					
	Reserve Fund #281207					
	Federal Home Loan Banks CUSIP:3130AKKQ8	1,325,000.00	1,325,000.00	1,287,562.00	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	17,160.18	17,160.18	17,160.18	07/01/21	0.03%
	Cash Balance	-	-	-		
	Total	1,342,160.18	1,342,160.18	1,304,722.18		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2021

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	Pasadena 2008A COPS					
James Dickson	Base Rental Fund #281732					
(213)630-6204	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	248,467.24	248,467.24	248,467.24	07/01/21	0.03%
Lena Chan	Cash Balance	-	-	-		0.00%
(213) 630-6253	Interest Fund #281733					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	4.28	4.28	4.28	07/01/21	0.03%
	Letter of Credit #281734					
	Bank of America CUS: S86494570	1.00	1.00	1.00	03/31/23	0.00%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.36	0.36	0.36	07/01/21	0.03%
	Total	248,472.88	248,472.88	248,472.88		
BNY	Pasadena Conf Ctr 2006AB					
James Dickson	Base Rent 2006A #281715					
(213)630-6204	AMBAC Insurance Pol#25713BE for \$27,139,972.15				02/01/23	0.00%
Lena Chan	DTD 9/7/06 Due 2/1/23 Cus: S86692630	1.00	1.00	1.00		
(213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	6.74	6.74	6.74	07/01/21	0.03%
	Cash Balance	-	-	-		0.00%
	Reserve Fund #281722					
	Federal Home Loan Banks CUSIP:3130AJRH4	10,800,000.00	10,800,000.00	10,379,880.00	06/29/40	2.07%
	Federal Home Loan Banks CUSIP:3130AKK08	270,000.00	270,000.00	262,375.20	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	228,030.24	228,030.24	228,030.24	07/01/21	0.03%
	Rebate Fund #281726					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	3.48	3.48	3.48	07/01/21	0.03%
	Cash Balance	-	-	-		0.00%
	Prepayment #281735					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/21	0.00%
	Total	11,298,041.46	11,298,041.46	10,870,296.66		
BNY	Pasadena PFA 2006 Villa Parke/Fair Oaks/Lake Wash					
James Dickson	Revenue Fund #280703					
(213)630-6204	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/21	0.03%
Lena Chan						
(213) 630-6253	Total	-	-	-		
BNY	2006 Refunding Fair Oaks TABS					
James Dickson	Reserve Fund #281116					
(213)630-6204	Cash	28,117.38	28,117.38	28,117.38	07/01/21	0.00%
Lena Chan	Special Fund Fund #281118					
(213) 630-6253	Cash	230,512.30	230,512.30	230,512.30	07/01/21	0.00%
	Total	258,629.68	258,629.68	258,629.68		
BNY	2006 Rfndng Lake/Wash TABS					
James Dickson	Expense Fund #281119					
(213)630-6204	Cash	31.00	31.00	31.00	07/01/21	0.03%
Lena Chan	Reserve Fund #281124					
(213) 630-6253	Cash	86,406.84	86,406.84	86,406.84	07/01/21	0.03%
	Special Fund #281126					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/21	0.03%
	Total	86,437.84	86,437.84	86,437.84		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2021

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	2006 Villa/Parke TABS					
James Dickson	Reserve Fund #281132					
(213)630-6204	Cash	9,274.70	9,274.70	9,274.70	07/01/21	0.03%
Lena Chan	Special Fund #281134					
(213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	3.02	3.02	3.02	07/01/21	0.03%
	Total	9,277.72	9,277.72	9,277.72		
BNY	Pasadena Water Revenue 2003					
James Dickson	Parity Reserve Account #281651					
(213)630-6204	Federal Home Loan Banks CUSIP: 3130AL3S1	1,000,000.00	1,000,000.00	987,250.00	02/17/26	0.63%
Lena Chan	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	7,679.12	7,679.12	7,679.12	07/01/21	0.03%
(213) 630-6253	Cash	-	-	-	07/01/21	0.00%
	Total	1,007,679.12	1,007,679.12	994,929.12		
BNY	COPS Parity Reserve Fund(2006A, and 2008ABC COP)					
James Dickson	Certificate Reserve #281143					
(213)630-6204	Federal Home Loan Banks CUSIP: 3130AKKQ8	2,025,000.00	2,025,000.00	1,967,814.00	12/23/30	1.25%
Lena Chan	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	37,258.10	37,258.10	37,258.10	07/01/21	0.03%
(213) 630-6253	Cash	-	-	-	07/01/21	0.00%
(In aggregate with 2006A, and 2008ABC COP reserve)	Total Funds	2,062,258.10	2,062,258.10	2,005,072.10		
SCPPA	SCPPA Investments					
Atif Haji Datoo	SCPPA Project Stabilization Fund					
(213) 367-4668	Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN	410,076.47	410,076.47	410,076.47	07/01/21	0.01%
	Federal Farm Credit Discount Notes CUSIP: 313313KV9	2,000,000.00	1,999,020.00	1,999,880.00	08/24/21	0.07%
Johnathan Delia	US Treasury Bill Cusip: 912796G78	2,000,000.00	1,999,696.67	1,999,660.00	10/28/21	0.03%
(213) 367-3073	MUFG BK LTD NY BRH Dis Cusip 62478UB88	750,000.00	750,000.00	750,008.75	07/06/21	0.14%
	Toyota MTR Cr Corp Dis Cusip: 89233GV29	950,000.00	948,759.72	949,964.30	08/02/21	0.20%
	Total	6,110,076.47	6,107,552.86	6,109,589.52		
TOTAL FUND BALANCE		\$ 48,032,297.43	\$ 48,029,773.82	\$ 46,866,468.68		

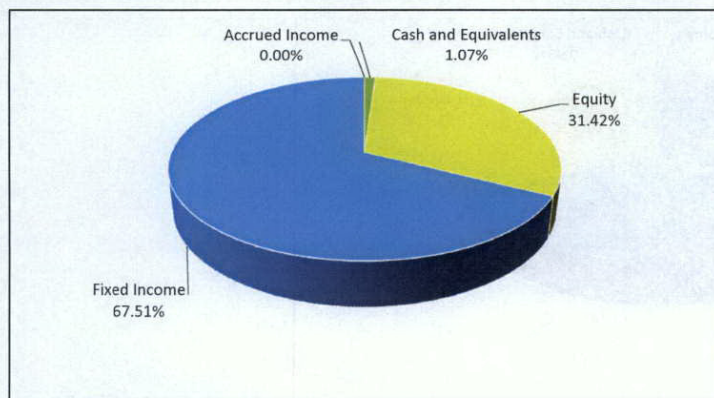
VI. PARS Section 115 Trust

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended June 30, 2021
 Pension Account 6746056200

	Market Value	Book Value
Beginning Balance	13,195,173.89	11,924,385.66
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	26,822.44	26,822.44
Interest	3.37	3.37
Other Income	-	-
Change in Accrued Income	(0.55)	(0.55)
Total Investment Income	26,825.26	26,825.26
Net Change in Unrealized Gain/Loss	28,015.82	-
Realized Gain/Loss	72,863.30	72,863.30
Total Market Value Adjustment	100,879.12	72,863.30
Trust Fees	(2,854.02)	(2,854.02)
PARS Fee (Net of Depository Earnings)	(2,525.21)	(2,525.21)
Unreconciled Difference	-	-
Total	(5,379.23)	(5,379.23)
Ending Balance	13,317,499.04	12,018,694.99
	1 Year	Inception To Date
Investment Return (Inception-To-Date as of 6/30/2021)	14.32%	8.06%
Benchmark Return (PARS Moderately Conservative)	11.99%	7.87%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	142,579.32	1.07%
Equity	4,184,443.73	31.42%
Fixed Income	8,990,473.17	67.51%
Accrued Income	2.82	0.00%
Total	13,317,499.04	100.00%



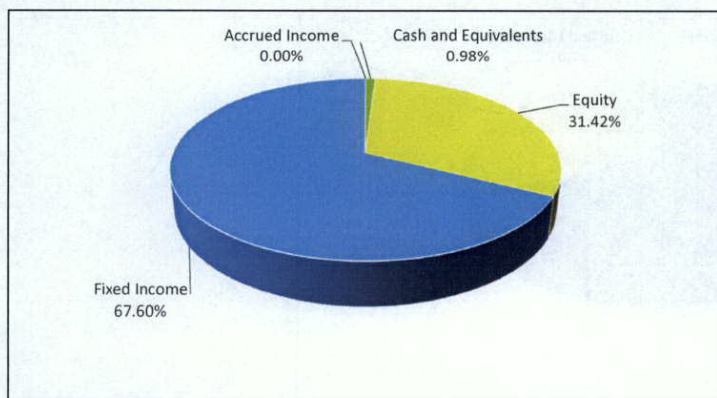
Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended June 30, 2021
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
Beginning Balance	2,498,727.84	2,257,986.41
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	4,852.87	4,852.87
Interest	0.49	0.49
Other Income	-	-
Change in Accrued Income	(0.11)	(0.11)
Total Investment Income	4,853.25	4,853.25
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	5,500.93	-
Realized Gain/Loss	13,642.41	13,642.41
Total Market Value Adjustment	19,143.34	13,642.41
Trust Fees	(541.74)	(541.74)
PARS Fee (Net of Depository Earnings)	(478.19)	(478.19)
Unreconciled Difference	-	-
Total	(1,019.93)	(1,019.93)
Ending Balance	2,521,704.50	2,275,462.14
	1 Year	Inception To Date
Investment Return (Inception-To-Date as of 6/30/2021)	14.36%	8.55%
Benchmark Return (PARS Moderately Conservative)	11.99%	8.25%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	24,591.44	0.98%
Equity	792,365.37	31.42%
Fixed Income	1,704,747.31	67.60%
Accrued Income	0.38	0.00%
Total	2,521,704.50	100.00%



Account Manager:
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