

City of Pasadena
Quarterly Investment Report
Quarter Ending 12/31/2021

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

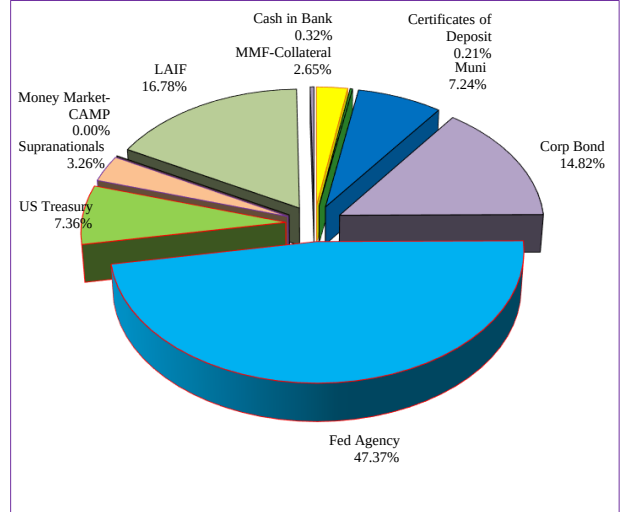
December 2021

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 May 24, 2021. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 12/31/2021

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	15,987,541	2.65%
Certificates of Deposit	1,250,000	0.21%
Municipal Bonds	43,746,264	7.24%
Corporate Bonds	89,503,832	14.82%
Federal Agencies	286,124,998	47.37%
US Treasury Securities	44,480,903	7.36%
Supernationals	19,699,196	3.26%
Money Market-CAMP	88	0.00%
LAIF	101,334,683	16.78%
Cash in Bank	1,944,987	0.32%
TOTALS:	604,072,492	100.00%
Accrued Interest Receivable	944,076	
GRAND TOTAL:	605,016,569	



PORTFOLIO LIQUIDITY AS OF 12/31/2021

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	119,267,299	19.86%
31 days - 1 Year	33,885,000	5.64%
1 - 2 Years	60,070,000	10.00%
2 - 3 Years	110,300,000	18.37%
3 - 4 Years	172,242,778	28.68%
4 - 5 Years	104,748,000	17.44%
Over 5 Years	-	0.00%
TOTAL:	600,513,077	100.00%

PORTFOLIO STATISTICS

	Dec-21	Nov-21	Oct-21	Sep-21	Aug-21	Jul-21
Month-End Market Value	605,016,569	586,456,156	584,667,218	583,988,591	550,691,041	568,028,717
Modified Duration	2.43	2.50	2.56	2.56	2.46	2.51
Weighted Average Maturity	2.49	2.57	2.62	2.62	2.63	2.72
Current Book Yield to Maturity	0.712%	0.707%	0.728%	0.710%	0.790%	0.788%
Effective Yield - Year to Date	0.830%	0.850%	0.880%	0.950%	0.870%	0.970%
Interest Earned	349,365	357,653	346,176	352,146	373,376	408,130
Fiscal Year To Date Interest Earned	2,186,846	1,837,481	1,479,828	1,133,652	781,506	408,130
Fair Value Change Gain/(Loss)	(1,203,885)	(763,342)	(2,800,036)	(1,846,116)	(207,528)	1,400,829
Fiscal Year To Date change in fair value	(5,420,077)	(4,216,193)	(3,452,851)	(652,815)	1,193,301	1,400,829
Total Fiscal YTD Earnings	(3,233,231)	(2,378,712)	(1,973,022)	480,837	1,974,807	1,808,959

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
December 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	0.230		0.230	1	
SYS14053	14053	LAIF-COVID Relief Funds Acct			26,334,682.10	26,334,682.10	26,334,682.10	0.230		0.230	1	
Subtotal and Average			101,334,683.10		101,334,683.10	101,334,683.10	101,334,683.10			0.230	1	
Money Market Fund-CAMP												
SYS13824	13824	California Asset Management Pr			88.44	88.44	88.44	0.050		0.051	1	
Subtotal and Average			88.44		88.44	88.44	88.44			0.051	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK			15,987,541.13	15,987,541.13	15,987,541.13	0.100		0.100	1	
Subtotal and Average			11,423,025.00		15,987,541.13	15,987,541.13	15,987,541.13			0.100	1	
Municipal Bonds												
76913CAW9	13809	RIVERSIDE CALIFORNIA POB		05/06/2020	1,000,000.00	1,002,110.00	1,000,000.00	2.265	AA	2.264	45	02/15/2022
13063BFS6	13802	STATE OF CALIFORNIA		04/03/2020	3,025,000.00	3,055,855.00	3,041,947.03	6.650	Aa2	3.158	59	03/01/2022
797679BZ9	13917	SAN FRANCISCO CAL CITY & CNT,T		03/10/2021	560,000.00	561,052.80	561,162.12	1.670	Aa3	0.421	59	03/01/2022
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,513,625.00	2,500,000.00	2.367	Aa2	2.367	90	04/01/2022
446216HF3	13862	Huntington Beach CA Public Fin		08/12/2020	500,000.00	500,260.00	500,000.00	0.469	AA	0.469	120	05/01/2022
378612AC9	13719	City of Glendora		09/05/2019	820,000.00	824,928.20	820,000.00	1.812	AAA	1.812	151	06/01/2022
502516QW0	13805	La Canada Unified School Distr		04/28/2020	500,000.00	502,840.00	500,000.00	1.550	Aa1	1.550	212	08/01/2022
839278JV1	13749	South Pasadena Unified School		12/12/2019	230,000.00	236,016.80	234,086.92	5.000	Aa2	1.863	212	08/01/2022
169548FH2	13924	Chino Public Financing Authori		03/25/2021	1,000,000.00	1,000,640.00	1,000,000.00	0.653	AA	0.653	243	09/01/2022
923078CS6	13818	Ventura Cnty CA Public Fing Au		06/11/2020	750,000.00	751,650.00	750,000.00	0.848	Aa1	0.848	304	11/01/2022
76913CAX7	13810	RIVERSIDE CALIFORNIA POB		05/06/2020	1,000,000.00	1,015,230.00	1,000,000.00	2.363	AA	2.364	410	02/15/2023
088006JX0	13868	Beverly Hills PFA		10/15/2020	500,000.00	497,985.00	500,000.00	0.499	AA+	0.499	516	06/01/2023
684100AB6	13915	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,493,160.00	1,500,000.00	0.391	AA	0.391	516	06/01/2023
13017HAK2	13885	STATE OF CALIFORNIA		11/24/2020	1,000,000.00	1,008,880.00	1,000,000.00	1.477	A	1.477	546	07/01/2023
502516QX8	13806	La Canada Unified School Distr		04/28/2020	500,000.00	505,415.00	500,000.00	1.650	Aa1	1.650	577	08/01/2023
671205Y55	13821	Oak Grove CA Sch Dist		06/25/2020	500,000.00	501,970.00	500,000.00	1.078	Aa3	1.078	577	08/01/2023
692020T34	13841	Oxnard School District		09/03/2020	500,000.00	499,345.00	500,000.00	0.692	AA	0.692	577	08/01/2023
119144AV5	13738	Buena Park Community RDA		11/13/2019	1,240,000.00	1,259,269.60	1,240,000.00	2.033	AA-	2.025	608	09/01/2023
29634EEE8	13744	Escondido Lease Revenue Bonds		11/26/2019	830,000.00	846,774.30	830,000.00	2.085	AA-	2.085	608	09/01/2023
13077DMJ8	13830	California State Univ Revenur		09/17/2020	2,000,000.00	1,989,700.00	2,000,000.00	0.475	Aa2	0.475	669	11/01/2023
088006JM4	13710	Beverly Hills PFA		08/08/2019	1,000,000.00	1,023,730.00	1,000,000.00	2.125	AA+	2.125	882	06/01/2024
088006JY8	13869	Beverly Hills PFA		10/15/2020	750,000.00	743,010.00	750,000.00	0.730	AA+	0.730	882	06/01/2024
684100AC4	13916	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,484,820.00	1,500,000.00	0.587	AA	0.587	882	06/01/2024
839278JX7	13748	South Pasadena Unified School		12/12/2019	325,000.00	357,064.50	348,336.09	5.000	Aa2	2.070	943	08/01/2024
799408Z77	13871	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,481,280.00	1,500,000.00	0.580	Aa1	0.580	943	08/01/2024

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Monthly for Pool
Portfolio Management
Portfolio Details - Investments
December 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												
9523474U3	13941	West Coast Contra Unified Scho		06/17/2021	1,000,000.00	985,380.00	1,000,000.00	0.575	AA	0.575	943	08/01/2024
13077DMK5	13829	California State Univ Revenur		09/17/2020	2,000,000.00	1,978,760.00	2,000,000.00	0.685	Aa2	0.685	1,035	11/01/2024
039063AD4	13882	City of Arcadia		11/12/2020	675,000.00	670,909.50	675,000.00	0.982	Aaa	0.982	1,065	12/01/2024
80136PDB6	13894	SANTA BARBARA CNTY CA SOLID WA		12/18/2020	300,000.00	319,209.00	326,045.61	3.670	A1	0.650	1,065	12/01/2024
446216HJ5	13861	Huntington Beach CA Public Fin		08/12/2020	300,000.00	294,285.00	300,000.00	0.943	AA	0.943	1,216	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	1,000,000.00	988,920.00	1,000,000.00	0.883	Aa2	0.883	1,230	05/15/2025
91412HGE7	13893	UNIVERSITY OF CA REVENUE BONDS		12/16/2020	5,000,000.00	4,944,600.00	5,045,305.35	0.883	Aa2	0.610	1,230	05/15/2025
13032UXM5	13883	California St Health Facs Fing		11/04/2020	1,500,000.00	1,480,785.00	1,500,000.00	0.952	Aa3	0.952	1,247	06/01/2025
757710TZ1	13840	Redondo Beach Unified School		08/06/2020	500,000.00	492,995.00	500,000.00	0.824	Aa2	0.824	1,308	08/01/2025
839278JY5	13747	South Pasadena Unified School		12/12/2019	675,000.00	761,562.00	735,639.22	5.000	Aa2	2.311	1,308	08/01/2025
799408Z85	13872	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,471,485.00	1,500,000.00	0.740	Aa1	0.740	1,308	08/01/2025
9523474V1	13940	West Coast Contra Unified Scho		06/17/2021	3,000,000.00	2,957,460.00	3,000,000.00	0.938	AA	0.938	1,308	08/01/2025
039063AE2	13881	City of Arcadia		11/12/2020	750,000.00	743,302.50	750,000.00	1.182	Aaa	1.181	1,430	12/01/2025
Subtotal and Average			43,913,914.11		43,730,000.00	43,746,264.20	43,907,522.34			1.239	767	
Certificates of Deposit - Bank												
05580AD68	13949	BMW BANK NORTH AMERICA		09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	990	09/17/2024
87164YB60	13952	SYNCHRONY BANK		09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	990	09/17/2024
38149MZY2	13951	GOLDMAN SACHS BANK USA CD		09/22/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	996	09/23/2024
795451AW3	13956	SALLIE MAE BANK/SALT LKE CD		09/22/2021	250,000.00	250,000.00	250,000.00	0.700		0.700	996	09/23/2024
90348JT42	13950	UBS BANK USA		09/22/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	996	09/23/2024
Subtotal and Average			1,250,000.00		1,250,000.00	1,250,000.00	1,250,000.00			0.660	994	
Federal Agency Issues - Coupon												
3134GW6E1	13879	FED HOME LOAN MORTGAGE CORP		11/02/2020	10,000,000.00	9,934,655.60	10,000,000.00	0.320	Aaa	0.320	670	11/02/2023
3134GW6E1	13880	FED HOME LOAN MORTGAGE CORP		11/02/2020	5,000,000.00	4,967,327.80	5,000,000.00	0.320	Aaa	0.320	670	11/02/2023
3134GXCA0	13887	FED HOME LOAN MORTGAGE CORP		11/24/2020	10,000,000.00	9,926,687.70	10,000,000.00	0.320	Aaa	0.320	692	11/24/2023
3130AKL79	13896	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,966,153.65	5,000,000.00	0.250	Aaa	0.250	726	12/28/2023
3130AKL79	13897	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,966,153.65	5,000,000.00	0.250	Aaa	0.250	726	12/28/2023
3130AQ6F5	13972	Federal Home Loan Bank		12/28/2021	7,500,000.00	7,499,314.50	7,500,000.00	0.800	Aaa	0.800	726	12/28/2023
3130ALXQ2	13927	Federal Home Loan Bank		04/29/2021	10,000,000.00	9,949,426.30	10,000,000.00	0.500	Aaa	0.500	849	04/29/2024
3130AN4L1	13944	Federal Home Loan Bank		07/15/2021	5,000,000.00	4,955,173.55	5,000,000.00	0.625	Aaa	0.625	1,018	10/15/2024
3130ANYT1	13948	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,953,909.65	5,000,000.00	0.500	Aaa	0.500	1,033	10/30/2024
3130APPQ2	13966	Federal Home Loan Bank		11/08/2021	5,000,000.00	4,980,666.70	5,000,000.00	0.900	Aaa	0.900	1,042	11/08/2024
3130APRA5	13968	Federal Home Loan Bank		11/15/2021	5,000,000.00	5,000,061.10	5,000,000.00	1.100	Aaa	1.100	1,049	11/15/2024
3130AMK92	13937	Federal Home Loan Bank		05/26/2021	10,000,000.00	9,869,516.80	10,000,000.00	0.550	Aaa	0.550	1,060	11/26/2024
3130AMJX1	13932	Federal Home Loan Bank		06/09/2021	5,000,000.00	4,897,741.15	5,000,000.00	0.650	Aaa	0.650	1,073	12/09/2024
3130AQ3F8	13971	Federal Home Loan Bank		12/10/2021	5,000,000.00	4,999,666.65	5,000,000.00	1.150	Aaa	1.150	1,074	12/10/2024

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Portfolio Details - Investments
December 31, 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
Federal Agency Issues - Coupon												
3130AMMG4	13933	Federal Home Loan Bank		05/27/2021	5,000,000.00	4,928,580.00	5,000,000.00	0.625	Aaa	0.625	1,153	02/27/2025
3130AP5S0	13959	Federal Home Loan Bank		09/28/2021	5,000,000.00	4,931,708.10	5,000,000.00	0.650	Aaa	0.650	1,182	03/28/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	4,938,085.10	5,000,000.00	0.750	Aaa	0.750	1,234	05/19/2025
3134GVVX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	4,928,553.05	5,000,000.00	0.750	Aaa	0.750	1,243	05/28/2025
3134GVB31	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	4,954,588.65	5,000,000.00	0.750	Aaa	0.750	1,243	05/28/2025
3134GVB31	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	4,954,588.65	5,000,000.00	0.750	Aaa	0.750	1,243	05/28/2025
3133ELK37	13820	Federal Farm Credit Bank		06/16/2020	5,000,000.00	4,912,531.55	5,000,000.00	0.780	Aaa	0.780	1,262	06/16/2025
3130AJPT0	13822	Federal Home Loan Bank		06/19/2020	3,017,777.77	2,973,723.31	3,017,359.61	0.760	Aaa	0.764	1,262	06/16/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	4,912,712.75	5,000,000.00	0.650	Aaa	0.650	1,321	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	4,894,878.50	4,999,263.87	0.610	Aaa	0.614	1,332	08/25/2025
3133EMBH4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	19,511,851.80	20,000,000.00	0.530	Aaa	0.530	1,367	09/29/2025
3134GWVN3	13870	FED HOME LOAN MORTGAGE CORP		09/30/2020	10,000,000.00	9,832,103.00	10,000,000.00	0.600	Aaa	0.600	1,368	09/30/2025
3134GWYS9	13873	FED HOME LOAN MORTGAGE CORP		10/15/2020	10,000,000.00	9,775,293.90	10,000,000.00	0.600	Aaa	0.600	1,383	10/15/2025
3134GW3X2	13877	FED HOME LOAN MORTGAGE CORP		10/27/2020	10,000,000.00	9,802,118.50	10,000,000.00	0.625	Aaa	0.625	1,395	10/27/2025
3134GW5P7	13878	FED HOME LOAN MORTGAGE CORP		10/27/2020	5,000,000.00	4,912,103.40	5,000,000.00	0.600	Aaa	0.600	1,395	10/27/2025
3134GW3F1	13874	FED HOME LOAN MORTGAGE CORP		10/28/2020	10,000,000.00	9,789,419.50	10,000,000.00	0.600	Aaa	0.600	1,396	10/28/2025
3134GW3Z7	13876	FED HOME LOAN MORTGAGE CORP		10/28/2020	5,000,000.00	4,894,709.75	5,000,000.00	0.600	Aaa	0.600	1,396	10/28/2025
3133EMHF2	13888	Federal Farm Credit Bank		11/24/2020	10,000,000.00	9,758,946.40	10,000,000.00	0.600	Aaa	0.600	1,423	11/24/2025
3134GXCS1	13886	FED HOME LOAN MORTGAGE CORP		11/25/2020	5,000,000.00	4,919,176.35	5,000,000.00	0.625	Aaa	0.690	1,424	11/25/2025
3134GXFA7	13891	FED HOME LOAN MORTGAGE CORP		11/30/2020	5,000,000.00	4,920,128.35	5,000,000.00	0.650	Aaa	0.719	1,425	11/26/2025
3130AKVR4	13900	Federal Home Loan Bank		02/12/2021	5,000,000.00	4,849,466.20	5,000,000.00	0.550	Aaa	0.550	1,503	02/12/2026
3130AL3S1	13905	Federal Home Loan Bank		02/17/2021	5,000,000.00	4,897,368.90	5,000,000.00	0.625	Aaa	0.625	1,508	02/17/2026
3130ALCV4	13907	Federal Home Loan Bank		02/24/2021	5,000,000.00	4,894,402.20	5,000,000.00	0.750	Aaa	0.750	1,515	02/24/2026
3130ALB94	13906	Federal Home Loan Bank		02/26/2021	5,000,000.00	4,903,682.35	5,000,000.00	0.630	Aaa	0.630	1,517	02/26/2026
3133EMSK9	13911	Federal Farm Credit Bank		03/02/2021	10,000,000.00	9,814,078.10	9,998,332.22	0.840	Aaa	0.844	1,521	03/02/2026
3130ALEY6	13908	Federal Home Loan Bank		03/04/2021	5,000,000.00	4,927,550.10	5,000,000.00	0.800	Aaa	0.800	1,523	03/04/2026
3130ALFS8	13909	Federal Home Loan Bank		03/10/2021	5,000,000.00	4,880,045.15	5,000,000.00	0.800	Aaa	0.800	1,529	03/10/2026
3130ALGJ7	13910	Federal Home Loan Bank		03/23/2021	4,875,000.00	4,822,877.52	4,875,000.00	1.000	Aaa	1.000	1,542	03/23/2026
3133EM6E7	13960	Federal Farm Credit Bank		09/28/2021	5,000,000.00	4,919,735.20	5,000,000.00	0.940	Aaa	0.940	1,731	09/28/2026
3130ANYN4	13953	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,933,964.15	5,000,000.00	1.000	Aaa	1.000	1,733	09/30/2026
3130APDQ5	13964	Federal Home Loan Bank		10/28/2021	5,000,000.00	4,969,572.40	5,000,000.00	1.250	Aaa	1.250	1,761	10/28/2026
Subtotal and Average			282,406,056.56		290,392,777.77	286,124,997.68	290,389,955.70			0.652	1,238	
Treasury Securities - Coupon												
91282CDR9	13974	US TREASURY		12/31/2021	10,000,000.00	10,003,520.00	9,997,823.79	0.750	Aaa	0.761	729	12/31/2023
91282CCG4	13943	US TREASURY		06/25/2021	10,000,000.00	9,854,690.00	9,946,500.92	0.250	Aaa	0.470	896	06/15/2024
91282CCX7	13962	US TREASURY		09/24/2021	5,000,000.00	4,930,470.00	4,981,182.44	0.375	Aaa	0.515	988	09/15/2024
91282CDB4	13965	US TREASURY		10/22/2021	5,000,000.00	4,960,545.00	4,983,202.77	0.625	Aaa	0.747	1,018	10/15/2024

Portfolio PASD
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PM (PRF_PM2) 7.3.0

Data Updated: SET_POOL: 01/20/2022 17:08

Run Date: 01/20/2022 - 17:09

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
December 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
Treasury Securities - Coupon												
912828ZF0	13954	US TREASURY		09/16/2021	10,000,000.00	9,837,110.00	9,982,802.83	0.500	Aaa	0.554	1,185	03/31/2025
91282CCW9	13963	US TREASURY		09/24/2021	5,000,000.00	4,891,015.00	4,960,499.41	0.750	Aaa	0.924	1,703	08/31/2026
Subtotal and Average			35,174,704.37		45,000,000.00	44,477,350.00	44,852,012.16			0.639	1,036	
Corporate Bonds - Coupon												
90520EAH4	13685	UNION BANK NA CORPORATE BOND		03/07/2019	5,000,000.00	5,021,646.70	4,999,979.62	3.150	A3	3.151	90	04/01/2022
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	5,002,744.60	5,000,000.00	0.470	A1	1.538	179	06/29/2022
438516BT2	13711	Honeywell International		08/08/2019	1,000,000.00	1,008,731.84	999,797.06	2.150	A2	2.185	219	08/08/2022
90520EAK7	13756	UNION BANK NA CORPORATE BOND		12/09/2019	2,000,000.00	2,025,574.56	2,000,000.00	2.100	A3	2.100	342	12/09/2022
90520EAK7	13760	UNION BANK NA CORPORATE BOND		12/16/2019	5,000,000.00	5,063,936.40	4,997,558.71	2.100	A3	2.154	342	12/09/2022
90520EAK7	13773	UNION BANK NA CORPORATE BOND		02/10/2020	5,000,000.00	5,063,936.40	5,010,730.42	2.100	A3	1.864	342	12/09/2022
037833BU3	13693	APPLE INC		04/24/2019	5,000,000.00	5,104,620.25	5,006,572.88	2.850	Aa1	2.728	418	02/23/2023
89236TJD8	13929	TOYOTA CREDIT CORPORATION		04/09/2021	3,000,000.00	2,993,204.88	2,998,457.95	0.400	A1	0.441	460	04/06/2023
78015K7L2	13918	ROYAL BANK OF CANADA		03/11/2021	5,000,000.00	4,939,299.10	4,976,772.17	0.425	A2	0.654	748	01/19/2024
38150AG41	13935	Goldman Sach Corporate Bond		06/03/2021	5,000,000.00	4,874,124.40	5,000,000.00	0.800	A2	0.800	884	06/03/2024
78016EZU4	13947	ROYAL BANK OF CANADA		07/29/2021	5,000,000.00	4,930,244.30	4,997,207.41	0.650	A2	0.672	940	07/29/2024
64952WEJ8	13967	NEW YORK LIFE GL		10/29/2021	5,000,000.00	4,966,771.70	5,000,000.00	0.900	Aaa	0.900	1,032	10/29/2024
48128GY53	13898	JP MORGAN		12/22/2020	5,000,000.00	4,726,799.50	5,000,000.00	0.825	A2	0.825	1,451	12/22/2025
06048WK82	13923	BANK OF AMERICA CORP		03/25/2021	5,000,000.00	4,765,431.10	4,846,431.65	0.600	A2	1.526	1,486	01/26/2026
06406RAQ0	13901	BANK OF NEW YORK MELLON		02/02/2021	5,000,000.00	4,858,901.65	4,999,591.59	0.750	A1	0.752	1,488	01/28/2026
037833EB2	13902	APPLE INC		02/08/2021	5,000,000.00	4,900,491.95	4,996,471.61	0.700	Aa1	0.718	1,499	02/08/2026
06048WM31	13934	BANK OF AMERICA CORP		05/28/2021	5,000,000.00	4,815,153.95	5,000,000.00	1.250	A2	1.250	1,608	05/28/2026
06048WM64	13945	BANK OF AMERICA CORP		07/21/2021	3,623,000.00	3,426,923.42	3,613,111.29	1.200	A2	1.263	1,636	06/25/2026
78016EZT7	13958	ROYAL BANK OF CANADA		09/22/2021	6,250,000.00	6,116,892.19	6,248,526.81	1.150	A2	1.155	1,655	07/14/2026
22550L2G5	13961	Credit Suisse New York		09/24/2021	5,000,000.00	4,877,013.75	4,974,446.78	1.250	A1	1.365	1,679	08/07/2026
Subtotal and Average			90,663,852.70		90,873,000.00	89,482,442.64	90,665,655.95			1.364	984	
Supranationals												
4581X0DZ8	13955	Inter-American Devel Bank		09/23/2021	10,000,000.00	9,867,500.60	10,000,000.00	0.500	Aaa	0.500	996	09/23/2024
45950VQJ8	13957	INTL FINANCE CORP		09/28/2021	5,000,000.00	4,955,289.65	4,998,428.54	0.600	Aaa	0.610	1,154	02/28/2025
459058JS3	13903	INTL BK RECON & DEVELOP		02/10/2021	5,000,000.00	4,876,406.00	5,000,000.00	0.650	Aaa	0.647	1,501	02/10/2026
Subtotal and Average			19,998,409.14		20,000,000.00	19,699,196.25	19,998,428.54			0.564	1,162	
Total and Average			586,164,733.43		608,568,090.44	602,102,563.44	608,385,887.36			0.712	910	

Data Updated: SET_POOL: 01/20/2022 17:08

Run Date: 01/20/2022 - 17:09

Portfolio PASD
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PM (PRF_PM2) 7.3.0

**Monthly for Pool
Portfolio Management
Portfolio Details - Cash
December 31, 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		24,942.20	24,942.20				0
				Subtotal		24,942.20	24,942.20				
Total Cash and Investments			586,164,733.43		608,568,090.44	602,127,505.64	608,410,829.56			0.712	910
						Cash	1,944,986.79				
						Accrued Interest	944,076.15				
						Total	605,016,568.58				

COMPLIANCE REPORT

Pooled Investment Portfolio

As of 12/31/21

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>Portfolio compliance</u>	<u>Maturity</u>
Collateralized Money Market	2.65%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Certificates of Deposit	0.21%	30%	In compliance	n/a	n/a	In compliance	In compliance
Municipal Bonds	7.24%	100%	In compliance	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA/AA	A or better	In compliance	In compliance
US Treasury Securities	7.36%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	14.82%	30%	In compliance*	Aa1/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	47.37%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	3.26%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Money Market-CAMP	0.00%	100%	In compliance	n/a	n/a	In compliance	In compliance
LAIF	16.78%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	<u>0.32%</u>	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

Portfolio Value	605,016,569
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>December 31, 2021</u>	
	Market Value	% of Total
FHLB	118,985,272.63	19.67%
FHLMC	98,511,454.20	16.28%
FFCB	63,715,558.10	10.53%
Total Fed Agencies/Supranationals	281,212,284.93	46.48%
OTHER PORTFOLIO INVESTMENTS	<u>323,804,283.65</u>	53.52%
Total Investments	605,016,568.58 *	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	<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
	2nd quarter	0.063	0.437
	3rd quarter	0.088	0.085
	4th quarter	-0.533	-0.638
		-0.410	-0.583
Effective Yield		Fiscal YTD	
Pooled Portfolio effective yield		0.83%	
State Treasurer's LAIF yield		0.21%	
2 Year Average US Treasury yield		0.36%	

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	June 2021	1st Qtr 2022	2nd Qtr 2022	3rd Qtr 2022	4th Qtr 2022
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		
Money Market Collateralized	12.48	12.91	16.74	9.14	7.25	3.97	3.54	1.59	11.73	6.76	0.20	2.65		
Municipal Bonds	12.66	12.62	13.00	4.97	4.01	5.80	5.78	4.33	4.72	7.70	7.59	7.24		
Corporate Bonds - Coupon	27.70	25.94	22.67	21.65	16.36	17.12	15.47	20.78	22.50	16.62	15.95	14.82		
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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	47.35	44.84	47.37		
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	16.47	17.38	16.78		
Cash	2.58	2.72	2.50	3.76	0.68	0.44	0.43	0.45	0.34	0.53	0.61	0.32		
Treasury Securities	0.00	0.00	0.00	3.93	3.37	2.99	3.26	3.71	2.37	3.66	5.54	7.36		
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	0.80	3.41	3.26		
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	0.21	0.21		
Money Market-CAMP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.89	0.12	4.27	0.00		
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	0.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

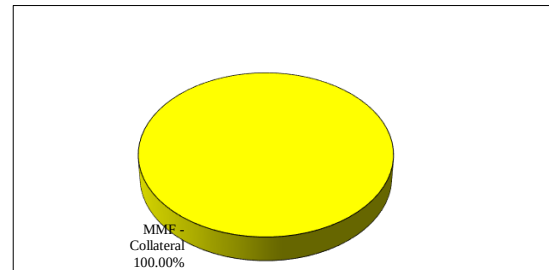
December 2021

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 May 24, 2021. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 12/31/2021

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	178,231	8.58%
Federal Agencies	1,897,937	91.42%
TOTALS:	2,076,168	100.00%
Accrued Interest Receivable	1,651	
GRAND TOTAL:	2,077,819	



PORTFOLIO LIQUIDITY AS OF 12/31/2021

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	178,231	8.58%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	1,900,000	91.42%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:	2,078,231	100.00%

PORTFOLIO STATISTICS

	Dec-21	Nov-21	Oct-21	Sep-21	Aug-21	Jul-21
Month-End Mkt Value	2,077,819	2,078,117	2,077,975	2,077,883	2,077,605	2,077,140
Modified Duration	2.60	2.68	0.00	0.00	0.50	0.58
Weighted Average Maturity	2.65	2.73	0.00	0.00	0.99	1.07
Current Book Yield to Maturity	0.92%	0.92%	0.10%	0.10%	2.04%	2.04%
Effective Yield - Year to Date	1.04%	1.07%	1.31%	1.75%	2.00%	2.00%
Interest Earned	1,598	224	176	1,013	3,463	3,464
Fiscal Year To Date Interest Earned	9,939	8,341	8,117	7,941	6,927	3,464
Fair Value Change Gain/(Loss)	(1,896)	(167)	0	(735)	(2,998)	(2,890)
Fiscal Year To Date change in fair value	(8,686)	(6,790)	(6,623)	(6,623)	(5,888)	(2,890)
Total Fiscal YTD earnings	1,253	1,551	1,494	1,317	1,039	574

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
December 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			178,230.80	178,230.80	178,230.80	0.100		0.100	1	
		Subtotal and Average	178,230.80		178,230.80	178,230.80	178,230.80			0.100	1	
Federal Agency Issues - Coupon												
3130APVG7	13970	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,897,936.81	1,900,000.00	1.000	Aaa	1.000	1,059	11/25/2024
		Subtotal and Average	1,900,000.00		1,900,000.00	1,897,936.81	1,900,000.00			1.000	1,059	
		Total and Average	2,078,230.80		2,078,230.80	2,076,167.61	2,078,230.80			0.923	968	
					Accrued Interest	1,651.25						
					Total	2,077,818.86						

COMPLIANCE REPORT

**Capital Endowment Portfolio
As of 12/31/21**

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>Portfolio compliance</u>	<u>Maturity</u>
Collateralized Money Market	8.58%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Federal Agency Issues	<u>91.42%</u>	100%	In compliance**	Aaa	AA+/Aaa	In compliance	In compliance
	100.00%						

Portfolio Value	2,077,819
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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>December 31, 2021</u>		
	Market Value	% of Total
Wells Fargo Bank	-	0.00%
FHLB	1,897,936.81	91.34%
FHLMC	-	0.00%
FNMA	-	0.00%
Total	1,897,936.81	91.34%
OTHER PORTFOLIO INVESTMENTS	<u>179,882.05</u>	8.66%
Total Investments	2,077,818.86 *	100.00%

note: * Includes Accrued Interest Receivable

CAPITAL ENDOWMENT
Portfolio Management
Distribution of Investments By Type - Historic
(By Market Values)
In %

← Fiscal Year Total →													
	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	1st Qtr 2022	2nd Qtr 2022	3rd Qtr 2022	4th Qtr 2022
Investment Type													
Money Market - Collateralized	100.00	100.00	100.00	100.00	1.80	0.75	0.03	1.10	3.10	100.00	8.58		
Federal Agency Issues - Coupon	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Corporate Bonds - Coupon	0.00	0.00	0.00	0.00	0.00	99.25	99.97	98.90	96.90	0.00	91.42		
Municipal Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
L.A.I.F.	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	98.20	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		
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

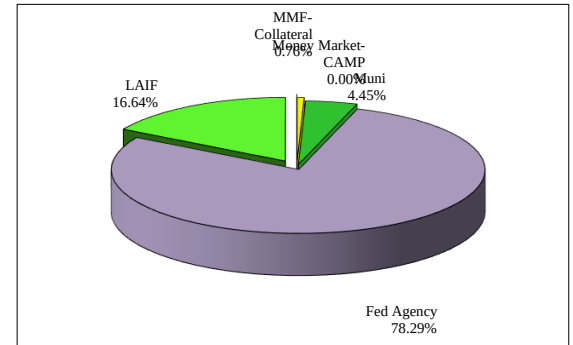
December 2021

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 May 24, 2021. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

PORTFOLIO STRUCTURE AS OF 12/31/2021

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	285,917	0.61%
Municipal Bonds	2,080,400	4.45%
Federal Agencies	36,579,535	78.29%
L.A.I.F.	7,776,104	16.64%
Money Market-CAMP	87	0.00%
TOTALS:	46,722,042	100.00%
Accrued Interest Receivable	185,115	
GRAND TOTAL:	46,907,157	



PORTFOLIO LIQUIDITY AS OF 12/31/2021

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	8,062,108	16.89%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	5,000,000	10.48%
3 - 4 Years	-	0.00%
4 - 5 Years	2,000,000	4.19%
Over 5 Years	32,666,667	68.44%
TOTAL:	47,728,775	100.00%

PORTFOLIO STATISTICS

	Dec-21	Nov-21	Oct-21	Sep-21	Aug-21	Jul-21
Month-End Market Value	46,907,157	46,853,942	46,712,343	46,914,014	47,294,740	47,313,177
Modified Duration	8.14	8.21	7.94	8.00	8.12	7.56
Weighted Average Maturity	9.53	9.60	9.35	9.44	9.50	9.08
Current Book Yield to Maturity	1.436%	1.438%	1.339%	1.342%	1.339%	1.288%
Effective Yield - Year to Date	1.320%	1.300%	1.290%	1.280%	1.250%	1.170%
Interest Earned	56,836	53,131	53,017	52,813	53,700	52,986
Fiscal Year To Date Interest Earned	322,481	265,646	212,515	159,498	106,685	52,986
Fair Value Change Gain/(Loss)	(3,441)	88,468	(254,687)	(433,539)	(72,137)	73,307
Fiscal Year To Date change in fair value	(602,028)	(598,587)	(687,056)	(432,368)	1,170.81	73,307
Total Fiscal YTD Earnings	(279,547)	(332,941)	(474,541)	(272,870)	107,856	126,293

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
December 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			7,776,103.99	7,776,103.99	7,776,103.99	0.230		0.230	1	
Subtotal and Average			7,776,103.99		7,776,103.99	7,776,103.99	7,776,103.99			0.230	1	
Money Market Fund-CAMP												
SYS14063	14063	California Asset Management Pr		08/10/2021	86.63	86.63	86.63	0.050		0.051	1	
Subtotal and Average			86.63		86.63	86.63	86.63			0.051	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK			285,917.07	285,917.07	285,917.07	0.100		0.100	1	
Subtotal and Average			285,917.07		285,917.07	285,917.07	285,917.07			0.100	1	
Municipal Bonds												
54465AGS5	13553	LA County Redevelopment TABs		08/25/2016	2,000,000.00	2,080,400.00	1,984,849.25	2.375	Aa2	2.560	1,704	09/01/2026
Subtotal and Average			1,984,722.70		2,000,000.00	2,080,400.00	1,984,849.25			2.560	1,704	
Federal Agency Issues - Coupon												
3130APV69	13969	Federal Home Loan Bank		11/30/2021	5,000,000.00	4,993,685.05	5,000,000.00	1.000	Aaa	1.000	1,059	11/25/2024
3133EMX80	13946	Federal Farm Credit Bank		08/02/2021	6,000,000.00	5,876,662.98	6,000,000.00	1.230	Aaa	1.230	2,405	08/02/2028
3133EMHN5	13890	Federal Farm Credit Bank		11/25/2020	5,000,000.00	4,804,386.60	5,000,000.00	1.230	Aaa	1.230	3,250	11/25/2030
3130AJEA3	13788	Federal Home Loan Bank		04/08/2020	1,666,667.00	1,647,218.53	1,666,667.00	1.850	Aaa	1.850	3,750	04/08/2032
3130AL3X0	13904	Federal Home Loan Bank		02/25/2021	10,000,000.00	9,760,599.00	10,000,000.00	2.000	Aaa	2.000	5,168	02/25/2036
3133EMCV2	13875	Federal Farm Credit Bank		10/15/2020	10,000,000.00	9,496,982.50	10,000,000.00	2.000	Aaa	2.000	6,862	10/15/2040
Subtotal and Average			37,666,667.00		37,666,667.00	36,579,534.66	37,666,667.00			1.636	4,315	
Total and Average			47,713,497.39		47,728,774.69	46,722,042.35	47,713,623.94			1.436	3,477	
						Accrued Interest	185,114.53					
						Total	46,907,156.88					

COMPLIANCE REPORT

**Power Reserve Portfolio
As of 12/31/21**

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>Portfolio compliance</u>	<u>Maturity</u>
Collateralized Money Market	0.61%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Municipal Bonds	4.45%	100%	In compliance	Aa2	A or better	In compliance	In compliance
Federal Agency Issues	78.29%	100%	In compliance	Aaa/AA	AA+/Aaa	In compliance	In compliance
Money Market-CAMP	0.00%	100%	In compliance	n/a	n/a	In compliance	In compliance
LAIF	<u>16.64%</u>	100%	In compliance	n/a	n/a	In compliance	In compliance
	100.00%						

Portfolio Value	46,907,157
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POWER RESERVE PORTFOLIO

<u>December 31, 2021</u>		
	<u>Market Value</u>	<u>% of Total</u>
FHLB	16,401,502.58	34.97%
FFCB	20,178,032.08	43.02%
Total Fed Agencies	36,579,534.66	77.98%
OTHER PORTFOLIO INVESTMENTS	<u>10,327,622.22</u>	22.02%
Total Investments	46,907,156.88 *	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	<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
	2nd quarter	0.634	3.715
	3rd quarter	-0.037	-0.554
	4th quarter	<u>-0.896</u>	<u>-0.015</u>
		-0.544	0.597
Effective Yield		Fiscal YTD	
Power Reserve effective yield		1.32%	
State Treasurer's LAIF yield		0.21%	
2 Year Average Treasury yield		0.36%	
** 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 %

										Fiscal Year Total			
	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	1st Qtr 2022	2nd Qtr 2022	3rd Qtr 2022	4th Qtr 2022
Investment Type													
Money Market - Collateralized	0.12	0.14	11.53	7.43	0.02	4.34	2.58	32.06	0.08	0.05	0.61		
Municipal Bonds	18.04	18.91	10.83	7.24	7.00	6.92	6.02	3.43	3.93	4.51	4.45		
Federal Agency Issues - Coupon	64.39	70.83	66.34	77.86	79.82	82.96	85.12	51.22	57.67	67.87	78.29		
L.A.I.F.	0.25	0.25	0.24	0.24	0.24	0.24	0.26	0.00	32.77	16.62	16.64		
Corporate Bonds - Coupon	17.19	9.87	11.06	7.23	12.92	5.54	6.02	13.29	5.56	0.00	0.00		
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	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		
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	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	0.00	10.94	0.00		
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00

IV. Miscellaneous Portfolios

**Miscellaneous Funds
December 31, 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)	0.100%	0.100%	1/1/2022	\$2,260,483.28	\$2,260,483.28	\$2,260,483.28
LAIF	0.230%	0.230%	1/1/2022	<u>\$1.46</u>	<u>\$1.46</u>	<u>\$1.46</u>
Weighted Average Maturity = 1 day				<u>\$2,260,484.74</u>	<u>\$2,260,484.74</u>	<u>\$2,260,484.74</u>
<u>2002 Electric Revenue Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	1/1/2022	\$58,141.36	\$58,141.36	\$58,141.36
FFCB 3133EMB4	0.530%	0.530%	9/29/2025	<u>\$4,000,000.00</u>	<u>\$4,000,000.00</u>	<u>\$3,902,370.36</u>
Weighted Average Maturity = 3.74				<u>\$4,058,141.36</u>	<u>\$4,058,141.36</u>	<u>\$3,960,511.72</u>
<u>Annandale Assessment District</u>						
Municipal Bonds-Annandale Assessment	6.000%	6.000%	9/2/2040	<u>\$944,635.00</u>	<u>\$944,635.00</u>	<u>\$944,635.00</u>
Weighted Average Maturity = 18.94						

Miscellaneous Funds
December 31, 2021

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2012A Electric Parity Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	1/1/2022	\$7,920.49	\$7,920.49	\$7,920.49
FFCB 3133EMB4	0.530%	0.530%	9/29/2025	<u>\$690,000.00</u>	<u>\$690,000.00</u>	<u>\$673,158.89</u>
Weighted Average Maturity = 3.75				<u>\$697,920.49</u>	<u>\$697,920.49</u>	<u>\$681,079.38</u>
 <u>2013A Electric Parity Reserve Fund</u>						
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	1/1/2022	\$181,221.48	\$181,221.48	\$181,221.48
FFCB 3133ELC28	0.730%	0.730%	5/27/2025	<u>\$8,000,000.00</u>	<u>\$8,000,000.00</u>	<u>\$7,871,813.44</u>
Weighted Average Maturity = 3.37				<u>\$8,181,221.48</u>	<u>\$8,181,221.48</u>	<u>\$8,053,034.92</u>
 <u>2013A Electric Project</u>						
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	1/1/2022	\$1,012.31	\$1,012.31	\$1,012.31
LAIF	0.230%	0.230%	1/1/2022	<u>\$0.00</u>	<u>\$0.00</u>	<u>\$0.00</u>
Weighted Average Maturity = 1 day				<u>\$1,012.31</u>	<u>\$1,012.31</u>	<u>\$1,012.31</u>

**Miscellaneous Funds
December 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)	0.100%	0.100%	1/1/2022	<u>\$8,741.54</u>	<u>\$8,741.54</u>	<u>\$8,741.54</u>
Weighted Average Maturity = 1 day				<u>\$8,741.54</u>	<u>\$8,741.54</u>	<u>\$8,741.54</u>
<u>2016A Electric Revenue Refunding Reserve</u>						
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	1/1/2022	\$23,440.33	\$23,440.33	\$23,440.33
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$2,680,000.00</u>	<u>\$2,680,000.00</u>	<u>\$2,614,588.14</u>
Weighted Average Maturity = 3.76				<u>\$2,703,440.33</u>	<u>\$2,703,440.33</u>	<u>\$2,638,028.47</u>
<u>Frontier</u>						
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	1/1/2022	<u>\$100,473.59</u>	<u>\$100,473.59</u>	<u>\$100,473.59</u>
Weighted Average Maturity = 1 day				<u>\$100,473.59</u>	<u>\$100,473.59</u>	<u>\$100,473.59</u>
<u>2020A Water Refund Revenue Bonds Project</u>						
LAIF	0.230%	0.230%	1/1/2022	\$6,235,194.80	\$6,235,194.80	\$6,235,194.80
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	1/1/2022	<u>\$3,250.11</u>	<u>\$3,250.11</u>	<u>\$3,250.11</u>
Weighted Average Maturity = 1 day				<u>\$6,238,444.91</u>	<u>\$6,238,444.91</u>	<u>\$6,238,444.91</u>
<u>2021A Water Refund Revenue Bonds Project</u>						
LAIF	0.230%	0.230%	1/1/2022	\$15,000,000.00	\$15,000,000.00	\$15,000,000.00
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	1/1/2022	<u>\$9.91</u>	<u>\$9.91</u>	<u>\$9.91</u>
Weighted Average Maturity = 1 day				<u>\$15,000,009.91</u>	<u>\$15,000,009.91</u>	<u>\$15,000,009.91</u>
GRAND TOTAL:				<u>\$40,194,525.66</u>	<u>\$40,194,525.66</u>	<u>\$39,886,456.49</u>

V. Investments Held by Trustees

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 12/31/2021

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	23,558.07	23,558.07	23,558.07	01/01/22	0.03%
	DEBT SERVICE-2020 Account #746585					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	1.21	1.21	1.21		
	Total	23,559.28	23,559.28	23,559.28		
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	-	-	-	01/01/22	0.02%
	POB Bond Fund-2020B Account #220414					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	2.94	2.94	2.94	01/01/22	0.03%
	POB COI-2020A Account #765976					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	01/01/22	0.03%
	POB Bond Fund-2020A Account #765990					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	6.44	6.44	6.44	01/01/22	0.03%
	Total	9.38	9.38	9.38		
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	36,301.49	36,301.49	36,301.49	01/01/22	0.03%
	Electric Bond Fund-2019A Account #113813					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	01/01/22	0.03%
	Total	36,301.49	36,301.49	36,301.49		
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 CI Cusp:316175108	9.33	9.33	9.33	01/01/22	0.01%
	Costs of Issuance- Series 2018A Account #248882002					
	Fidelity Govt Portfolio CI Cusp:316175108	-	-	-	01/01/22	0.01%
	Interest Fund- Series 2018B Account #248882100					
	Fidelity Govt Portfolio CI Cusp:316175108	1.96	1.96	1.96	01/01/22	0.01%
	Principal Fund- Series 2018B Account #248882101					
	Fidelity Govt Portfolio CI Cusp:316175108	22.74	22.74	22.74	01/01/22	0.01%
	Costs of Issuance- Series 2018B Account #248882102					
	Fidelity Govt Obl Fd Cl D 316175108	-	-	-	01/01/22	0.01%
	Total	34.03	34.03	34.03		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2017A Water Revenue Bonds					
	Debt Service-2017A Account #948165					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	01/01/22	0.03%
	Reserve Fund-2017A Account #948269					
	Federal Home Loan Banks Cusp: 3130AL3S1	1,050,000.00	1,050,000.00	1,028,443.50	02/17/26	0.63%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	23,291.42	23,291.42	23,291.42	01/01/22	0.03%
	Total	1,073,291.42	1,073,291.42	1,051,734.92		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 12/31/2021

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank Ilse Vlach (213) 615-6051	Pasadena Public Financing Authority Interest Fund- Series 2016A Account #264433000 Fidelity Govt Portfolio CI Cusp:316175108	1.50	1.50	1.50	01/01/22	0.01%
Adriana Marshall (213) 615-6033	Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd CI D 316175108	0.19	0.19	0.19	01/01/22	0.01%
	Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd CI D 31846V401	-	-	-	01/01/22	0.00%
	Total	1.69	1.69	1.69		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2015A COPS Bond COPS Base Rental-2015A Account #336964 Cash Balance	-	-	-	01/01/22	0.00%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	01/01/22	0.03%
	Total	-	-	-		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena Tax Pension 2015AB Bond Bond Fund-2015A POB Account #479226 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	569.42	569.42	569.42	01/01/22	0.03%
	Cash Balance	-	-	-	01/01/22	0.00%
	Bond Fund-2015A POB Account #479231 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.49	0.49	0.49	01/01/22	0.03%
	Cash Balance	-	-	-	01/01/22	0.00%
	Total	569.91	569.91	569.91		
James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena Water Revenue 2011A 2011 Water Revenue Debt Service Fund Account #288994 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.18	0.18	0.18	01/01/22	0.03%
	Total	0.18	0.18	0.18		
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	7,282.46	7,282.46	7,282.46	01/01/22	0.03%
	Federal Home Loan Bank CUSIP:3130AL3S1	1,350,000.00	1,350,000.00	1,322,284.50	02/17/26	0.63%
	Cash	-	-	-	01/01/22	0.00%
	2010 B Debt Service Account #286247 Cash	-	-	-	01/01/22	0.03%
	2010 B Parity Reserve Account #286248 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	3,840.80	3,840.80	3,840.80	01/01/22	0.03%
	Federal Home Loan Bank CUSIP:3130AL3S1	300,000.00	300,000.00	293,841.00	02/17/26	0.63%
	Cash	-	-	-	01/01/22	0.00%
	2010 A Debt Service Fund Account #286295 Cash	-	-	-	01/01/22	0.03%
	Total	1,661,123.26	1,661,123.26	1,627,248.76		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 12/31/2021

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 Rose Bowl Pasadena PFA Lease Revenue Bonds					
	Interest Fund (\$631591)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	375,204.18	375,204.18	375,204.18	01/01/22	0.01%
	Cash	-	-	-	01/01/22	0.00%
	Principal Fund (\$631592)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	3.18	3.18	3.18	01/01/22	0.01%
	Bond Reserve Fund (\$631593)					
	Federal Home Loan Bank Funds CUSIP: 3130ALBD5	15,500,000.00	15,500,000.00	14,951,455.00	02/25/41	2.15%
	Fidelity Instl Mm Fds Government I CUSIP:316175108	70,787.56	70,787.56	70,787.56	01/01/22	0.01%
	Cash	-	-	-	01/01/22	0.00%
Total		15,945,994.92	15,945,994.92	15,397,449.92		
Wells Fargo Bank Tracy Mason (213) 253-7536 Mataka Mpose Tracy.Mason@wellsfargo.com Mataka.Mposa@wellsfargo.com	PPFA (Paseo Colorado Parking Facilities) 2008					
	Bond Fund Account #23200100					
	Well Fargo Advantage Government Money Market Service	4,977.66	4,977.66	4,977.66	01/01/22	0.02%
	Cash	-	-	-	01/01/22	0.00%
	Reserve Fund Account #23200101					
	FHLB Cusip: 3130APVC6	2,000,000.00	2,000,000.00	1,998,800.00	12/01/26	1.38%
	Well Fargo Advantage Government Money Market Service	-	-	-	01/01/22	0.01%
	Cost of Issuance Fund Account #23200103					
	Well Fargo Advantage Government Money Market Service	-	-	-	01/01/22	0.00%
	Total	2,004,977.66	2,004,977.66	2,003,777.66		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2006,2008,2015 COP Reserves					
	Reserve Account #281635					
	Federal Home Loan Banks CUSIP:3130AKKQ8	4,950,000.00	4,950,000.00	4,758,484.50	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	119,452.34	119,452.34	119,452.34	01/01/22	0.03%
	Cash	-	-	-	01/01/22	0.00%
	Total	5,069,452.34	5,069,452.34	4,877,936.84		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2008AB COPS, 15A Parity Reserve					
	Reserve Fund #281207					
	Federal Home Loan Banks CUSIP:3130AKKQ8	1,325,000.00	1,325,000.00	1,273,735.75	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	25,443.27	25,443.27	25,443.27	01/01/22	0.03%
	Cash Balance	-	-	-		
	Total	1,350,443.27	1,350,443.27	1,299,179.02		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 12/31/2021

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	Pasadena 2008A COPS					
James Dickson (213)630-6204 Lena Chan (213) 630-6253	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	248,500.17 - 4.28 1.00 0.36 248,505.81	248,500.17 - 4.28 1.00 0.36 248,505.81	248,500.17 - 4.28 1.00 0.36 248,505.81	01/01/22 01/01/22 03/31/23 01/01/22	0.03% 0.00% 0.03% 0.00% 0.03%
BNY	Pasadena Conf Ctr 2006AB					
James Dickson (213)630-6204 Lena Chan (213) 630-6253	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 - 10,800,000.00 270,000.00 341,524.72 3.48 - - 11,411,535.94	1.00 6.74 - 10,800,000.00 270,000.00 341,524.72 3.48 - - 11,411,535.94	1.00 6.74 - 10,283,436.00 259,553.70 341,524.72 3.48 - - 10,884,525.64	02/01/23 01/01/22 06/29/40 12/23/30 01/01/22 01/01/22 01/01/22	0.00% 0.03% 0.00% 2.07% 1.25% 0.03% 0.03% 0.00% 0.00%
BNY	Pasadena Water Revenue 2003					
James Dickson (213)630-6204 Lena Chan (213) 630-6253	Parity Reserve Account #281651 Federal Home Loan Banks CUSIP: 3130AL3S1 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total	1,000,000.00 10,805.93 - 1,010,805.93	1,000,000.00 10,805.93 - 1,010,805.93	979,470.00 10,805.93 - 990,275.93	02/17/26 01/01/22 01/01/22	0.63% 0.03% 0.00%
BNY	COPS Parity Reserve Fund(2006A, and 2008ABC COP)					
James Dickson (213)630-6204 Lena Chan (213) 630-6253 (In aggregate with 2006A, and 2008ABC COP reserve)	Certificate Reserve #281143 Federal Home Loan Banks CUSIP: 3130AKKQ8 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total Funds	2,025,000.00 49,919.59 - 2,074,919.59	2,025,000.00 49,919.59 - 2,074,919.59	1,946,652.75 49,919.59 - 1,996,572.34	12/23/30 01/01/22 01/01/22	1.25% 0.03% 0.00%

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 12/31/2021

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
SCPPA	SCPPA Investments					
Atif Haji Datto	SCPPA Project Stabilization Fund					
(213) 367-4668	Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN	1,228,893.81	1,228,893.81	1,228,893.81	01/01/22	0.01%
	US Cash Mgmt Bill Cusip: 912796Q51	2,500,000.00	2,499,902.78	2,500,000.00	01/04/22	0.04%
	US Cash Mgmt Bill Cusip: 912796S91	3,000,000.00	2,999,533.33	2,999,550.00	03/22/22	0.05%
	US Cash Mgmt Bill Cusip: 912796k57	2,000,000.00	1,998,710.56	1,998,080.00	07/14/22	0.11%
	Federal Home Loan Bank CUSIP: 3130ANZG8	1,000,000.00	999,800.00	993,560.00	09/16/24	0.16%
						0.00%
						0.00%
(213) 367-3073		-	-	-		
	Total	9,728,893.81	9,726,840.48	9,720,083.81		
	TOTAL FUND BALANCE	\$ 51,640,419.73	\$ 51,638,366.40	\$ 50,157,766.43		

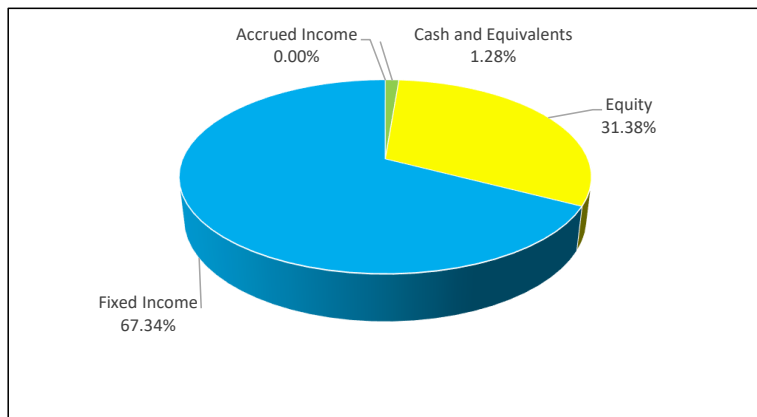
VI. PARS Section 115 Trust

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

	Market Value	Book Value
Beginning Balance	13,297,717.16	12,122,945.96
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	64,778.93	64,778.93
Interest	2.66	2.66
Other Income	0.14	0.14
Change in Accrued Income	1.87	1.87
Total Investment Income	64,783.60	64,783.60
Net Change in Unrealized Gain/Loss	(216,039.92)	-
Realized Gain/Loss	304,543.68	304,543.68
Total Market Value Adjustment	88,503.76	304,543.68
Trust Fees	(2,866.51)	(2,866.51)
PARS Fee (Net of Depository Earnings)	(2,538.05)	(2,538.05)
Unreconciled Difference	-	-
Total	(5,404.56)	(5,404.56)
Ending Balance	13,445,599.96	12,486,868.68
Investment Return (Inception-To-Date as of 12/31/2021)	1 Year 5.07%	Inception To Date 7.24%
Benchmark Return (PARS Moderately Conservative)	5.50%	7.34%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	171,482.91	1.28%
Equity	4,219,194.65	31.38%
Fixed Income	9,054,917.85	67.34%
Accrued Income	4.55	0.00%
Total	13,445,599.96	100.00%



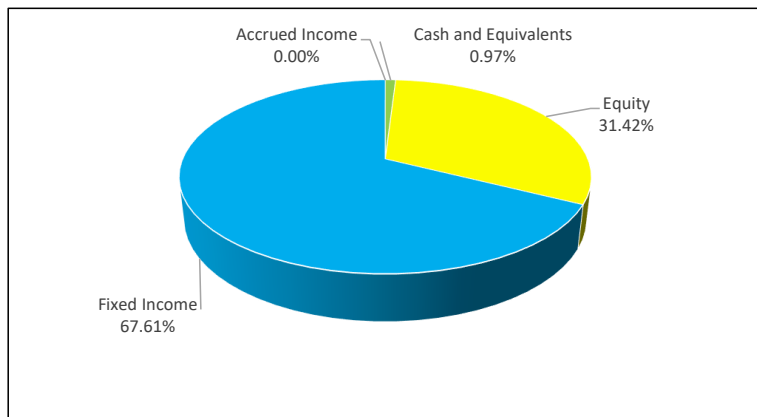
Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com

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

	Market Value	Book Value
Beginning Balance	2,517,845.88	2,295,360.93
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	11,306.37	11,306.37
Interest	0.40	0.40
Other Income	-	-
Change in Accrued Income	0.11	0.11
Total Investment Income	11,306.88	11,306.88
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	(43,513.96)	-
Realized Gain/Loss	61,732.74	61,732.74
Total Market Value Adjustment	18,218.78	61,732.74
Trust Fees	(544.00)	(544.00)
PARS Fee (Net of Depository Earnings)	(480.56)	(480.56)
Unreconciled Difference	-	-
Total	(1,024.56)	(1,024.56)
Ending Balance	2,546,346.98	2,367,375.99
Investment Return (Inception-To-Date as of 12/31/2021)	1 Year 5.14%	Inception To Date 7.61%
Benchmark Return (PARS Moderately Conservative)	5.50%	7.62%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	24,760.06	0.97%
Equity	799,939.69	31.42%
Fixed Income	1,721,646.61	67.61%
Accrued Income	0.62	0.00%
Total	2,546,346.98	100.00%



Account Manager:
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