

City of Pasadena  
Quarterly Investment Report  
Quarter Ending 3/31/2022

Prepared by the Department of Finance  
Treasury Division

## **Quarterly Investment Report**

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

## I. Pooled Investment Portfolio



**CITY OF PASADENA**  
**Treasurer's Pooled Investment Portfolio**

Vicken Erganian  
 City Treasurer

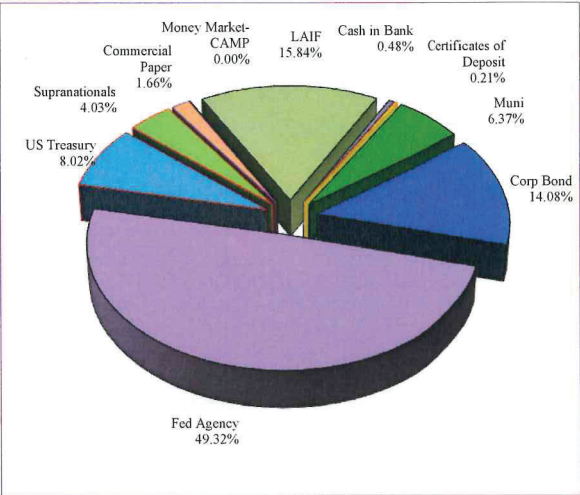
March 2022

**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 3/31/2022**

TYPE	MARKET VALUE	PERCENT
Certificates of Deposit	1,250,000	0.21%
Municipal Bonds	37,929,864	6.37%
Corporate Bonds	83,911,580	14.08%
Federal Agencies	293,823,994	49.32%
US Treasury Securities	47,769,346	8.02%
Supranationals	23,994,552	4.03%
Commercial Paper	9,884,650	1.66%
Money Market-CAMP	9,787	0.00%
LAIF	94,349,844	15.84%
Cash in Bank	2,875,749	0.48%
<b>TOTALS:</b>	<b>595,799,367</b>	<b>100.00%</b>
Accrued Interest Receivable	1,035,569	
<b>GRAND TOTAL:</b>	<b>596,834,937</b>	



**PORTFOLIO LIQUIDITY AS OF 3/31/2022**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	99,735,380	16.06%
31 days - 1 Year	37,800,000	6.09%
1 - 2 Years	81,570,000	13.13%
2 - 3 Years	135,000,000	21.74%
3 - 4 Years	227,117,778	36.57%
4 - 5 Years	39,873,000	6.42%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>621,096,158</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Mar-22	Feb-22	Jan-22	Dec-21	Nov-21	Oct-21
Month-End Market Value	596,834,937	612,258,268	616,238,689	605,016,569	586,456,156	584,667,218
Modified Duration	2.30	2.37	2.37	2.43	2.50	2.56
Weighted Average Maturity	2.40	2.43	2.44	2.49	2.57	2.62
Current Book Yield to Maturity	0.757%	0.756%	0.731%	0.712%	0.707%	0.728%
Effective Yield - Year to Date	0.790%	0.800%	0.810%	0.830%	0.850%	0.880%
Interest Earned	371,790	383,769	367,989	349,365	357,653	346,176
Fiscal Year To Date Interest Earned	3,310,395	2,938,605	2,554,836	2,186,846	1,837,481	1,479,828
Fair Value Change Gain/(Loss)	(10,636,109)	(3,030,927)	(5,204,973)	(1,203,885)	(763,342)	(2,800,036)
Fiscal Year To Date change in fair value	(24,292,085.45)	(13,655,976.79)	(10,625,050.00)	(5,420,077.23)	(4,216,193)	(3,452,851)
Total Fiscal YTD Earnings	(20,981,690)	(10,717,372)	(8,070,214)	(3,233,231)	(2,378,712)	(1,973,022)

**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>LAIF</b>												
SYS864	864	Local Agency Investment Fund			68,000,001.00	68,000,001.00	68,000,001.00	0.320		0.320	1	
SYS14053	14053	LAIF-COVID Relief Funds Acct			26,349,842.83	26,349,842.83	26,349,842.83	0.320		0.320	1	
<b>Subtotal and Average</b>			<b>99,317,585.77</b>		<b>94,349,843.83</b>	<b>94,349,843.83</b>	<b>94,349,843.83</b>			<b>0.320</b>	<b>1</b>	
<b>Money Market Fund-CAMP</b>												
SYS13824	13824	California Asset Management Pr			9,787.19	9,787.19	9,787.19	0.394		0.399	1	
<b>Subtotal and Average</b>			<b>1,969.93</b>		<b>9,787.19</b>	<b>9,787.19</b>	<b>9,787.19</b>			<b>0.399</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13067	13067	EAST WEST BANK			0.00	0.00	0.00	0.100		0.100	1	
<b>Subtotal and Average</b>			<b>780,296.46</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>			<b>0.000</b>	<b>0</b>	
<b>Municipal Bonds</b>												
13063DAD0	13605	STATE OF CALIFORNIA GO BONDS		04/27/2017	2,500,000.00	2,500,000.00	2,500,000.00	2.367	Aa2	2.367	0	04/01/2022
446216HF3	13862	Huntington Beach CA Public Fin		08/12/2020	500,000.00	499,900.00	500,000.00	0.469	AA	0.469	30	05/01/2022
378612AC9	13719	City of Glendora		09/05/2019	820,000.00	821,467.80	820,000.00	1.812	AAA	1.812	61	06/01/2022
502516QW0	13805	La Canada Unified School Distr		04/28/2020	500,000.00	500,825.00	500,000.00	1.550	Aa1	1.550	122	08/01/2022
839278JV1	13749	South Pasadena Unified School		12/12/2019	230,000.00	233,036.00	232,335.38	5.000	Aa2	1.863	122	08/01/2022
169548FH2	13924	Chino Public Financing Authori		03/25/2021	1,000,000.00	997,000.00	1,000,000.00	0.653	AA	0.653	153	09/01/2022
923078CS6	13818	Ventura Cnty CA Public Fing Au		06/11/2020	750,000.00	747,922.50	750,000.00	0.848	Aa1	0.848	214	11/01/2022
76913CAX7	13810	RIVERSIDE CALIFORNIA POB		05/06/2020	1,000,000.00	1,003,660.00	1,000,000.00	2.363	AA	2.364	320	02/15/2023
088006JX0	13868	Beverly Hills PFA		10/15/2020	500,000.00	491,375.00	500,000.00	0.499	AA+	0.499	426	06/01/2023
684100AB6	13915	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,473,465.00	1,500,000.00	0.391	AA	0.391	426	06/01/2023
13017HAK2	13885	STATE OF CALIFORNIA		11/24/2020	1,000,000.00	990,810.00	1,000,000.00	1.477	A	1.477	456	07/01/2023
502516QX8	13806	La Canada Unified School Distr		04/28/2020	500,000.00	495,915.00	500,000.00	1.650	Aa1	1.650	487	08/01/2023
671205Y55	13821	Oak Grove CA Sch Dist		06/25/2020	500,000.00	492,720.00	500,000.00	1.078	Aa3	1.078	487	08/01/2023
692020T34	13841	Oxnard School District		09/03/2020	500,000.00	489,640.00	500,000.00	0.692	AA	0.692	487	08/01/2023
119144AV5	13738	Buena Park Community RDA		11/13/2019	1,240,000.00	1,232,994.00	1,240,000.00	2.033	AA-	2.025	518	09/01/2023
29634EEE8	13744	Escondido Lease Revenue Bonds		11/26/2019	830,000.00	828,530.90	830,000.00	2.085	AA-	2.085	518	09/01/2023
13077DMJ8	13830	California State Univ Revenur		09/17/2020	2,000,000.00	1,941,760.00	2,000,000.00	0.475	Aa2	0.475	579	11/01/2023
088006JM4	13710	Beverly Hills PFA		08/08/2019	1,000,000.00	989,690.00	1,000,000.00	2.125	AA+	2.125	792	06/01/2024
088006JY8	13869	Beverly Hills PFA		10/15/2020	750,000.00	720,457.50	750,000.00	0.730	AA+	0.730	792	06/01/2024
684100AC4	13916	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,438,575.00	1,500,000.00	0.587	AA	0.587	792	06/01/2024
839278JX7	13748	South Pasadena Unified School		12/12/2019	325,000.00	342,605.25	346,077.76	5.000	Aa2	2.070	853	08/01/2024
799408Z77	13871	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,433,595.00	1,500,000.00	0.580	Aa1	0.580	853	08/01/2024
9523474U3	13941	West Coast Contra Unified Scho		06/17/2021	1,000,000.00	952,570.00	1,000,000.00	0.575	AA	0.575	853	08/01/2024
13077DMK5	13829	California State Univ Revenur		09/17/2020	2,000,000.00	1,894,320.00	2,000,000.00	0.685	Aa2	0.685	945	11/01/2024
039063AD4	13882	City of Arcadia		11/12/2020	675,000.00	642,654.00	675,000.00	0.982	Aaa	0.982	975	12/01/2024

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**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Municipal Bonds</b>												
80136PDB6	13894	SANTA BARBARA CNTY CA SOLID WA		12/18/2020	300,000.00	305,577.00	323,813.13	3.670	A1	0.650	975	12/01/2024
446216HJ5	13861	Huntington Beach CA Public Fin		08/12/2020	300,000.00	281,976.00	300,000.00	0.943	AA	0.943	1,126	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	1,000,000.00	939,950.00	1,000,000.00	0.883	Aa2	0.883	1,140	05/15/2025
91412HGE7	13893	UNIVERSITY OF CA REVENUE BONDS		12/16/2020	5,000,000.00	4,699,750.00	5,041,946.63	0.883	Aa2	0.610	1,140	05/15/2025
13032UXM5	13883	California St Health Facs Fing		11/04/2020	1,500,000.00	1,414,350.00	1,500,000.00	0.952	Aa3	0.952	1,157	06/01/2025
757710TZ1	13840	Redondo Beach Unified School		08/06/2020	500,000.00	471,310.00	500,000.00	0.824	Aa2	0.824	1,218	08/01/2025
839278JY5	13747	South Pasadena Unified School		12/12/2019	675,000.00	723,411.00	731,408.58	5.000	Aa2	2.311	1,218	08/01/2025
799408Z85	13872	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,409,490.00	1,500,000.00	0.740	Aa1	0.740	1,218	08/01/2025
9523474V1	13940	West Coast Contra Unified Scho		06/17/2021	3,000,000.00	2,825,850.00	3,000,000.00	0.938	AA	0.938	1,218	08/01/2025
039063AE2	13881	City of Arcadia		11/12/2020	750,000.00	702,712.50	750,000.00	1.182	Aaa	1.181	1,340	12/01/2025
<b>Subtotal and Average</b>			<b>39,292,738.04</b>		<b>39,145,000.00</b>	<b>37,929,864.45</b>	<b>39,290,581.48</b>			<b>1.075</b>	<b>760</b>	
<b>Certificates of Deposit - Bank</b>												
05580AD68	13949	BMW BANK NORTH AMERICA		09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	900	09/17/2024
87164YB60	13952	SYNCHRONY BANK		09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	900	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	906	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	906	09/23/2024
90348JT42	13950	UBS BANK USA		09/22/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	906	09/23/2024
<b>Subtotal and Average</b>			<b>1,250,000.00</b>		<b>1,250,000.00</b>	<b>1,250,000.00</b>	<b>1,250,000.00</b>			<b>0.660</b>	<b>904</b>	
<b>Federal Agency Issues - Coupon</b>												
3134GW6E1	13879	FED HOME LOAN MORTGAGE CORP		11/02/2020	10,000,000.00	9,707,322.30	10,000,000.00	0.320	Aaa	0.320	580	11/02/2023
3134GW6E1	13880	FED HOME LOAN MORTGAGE CORP		11/02/2020	5,000,000.00	4,853,661.15	5,000,000.00	0.320	Aaa	0.320	580	11/02/2023
3134GXCA0	13887	FED HOME LOAN MORTGAGE CORP		11/24/2020	10,000,000.00	9,712,810.60	10,000,000.00	0.320	Aaa	0.320	602	11/24/2023
3130AKL79	13896	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,829,465.60	5,000,000.00	0.250	Aaa	0.250	636	12/28/2023
3130AKL79	13897	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,829,465.60	5,000,000.00	0.250	Aaa	0.250	636	12/28/2023
3130AQ6F5	13972	Federal Home Loan Bank		12/28/2021	7,500,000.00	7,352,584.73	7,500,000.00	0.800	Aaa	0.800	636	12/28/2023
3130ALXQ2	13927	Federal Home Loan Bank		04/29/2021	10,000,000.00	9,622,686.40	10,000,000.00	0.500	Aaa	0.500	759	04/29/2024
3130AN4L1	13944	Federal Home Loan Bank		07/15/2021	5,000,000.00	4,788,911.80	5,000,000.00	0.625	Aaa	0.625	928	10/15/2024
3130ANYT1	13948	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,784,874.80	5,000,000.00	0.500	Aaa	0.500	943	10/30/2024
3130APPQ2	13966	Federal Home Loan Bank		11/08/2021	5,000,000.00	4,816,147.10	5,000,000.00	0.900	Aaa	0.900	952	11/08/2024
3130APRA5	13968	Federal Home Loan Bank		11/15/2021	5,000,000.00	4,823,434.40	5,000,000.00	1.100	Aaa	1.100	959	11/15/2024
3130AMK92	13937	Federal Home Loan Bank		05/26/2021	10,000,000.00	9,487,653.70	10,000,000.00	0.550	Aaa	0.550	970	11/26/2024
3130AMJX1	13932	Federal Home Loan Bank		06/09/2021	5,000,000.00	4,745,344.45	5,000,000.00	0.650	Aaa	0.650	983	12/09/2024
3130AQ3F8	13971	Federal Home Loan Bank		12/10/2021	5,000,000.00	4,820,216.35	5,000,000.00	1.150	Aaa	1.150	984	12/10/2024
3130AQFG3	13973	Federal Home Loan Bank		01/21/2022	5,000,000.00	4,821,488.35	5,000,000.00	1.125	Aaa	1.125	1,026	01/21/2025
3130AQJ79	13975	Federal Home Loan Bank		01/28/2022	5,000,000.00	4,862,009.00	5,000,000.00	1.250	Aaa	1.250	1,033	01/28/2025
3130AQP4	13977	Federal Home Loan Bank		02/18/2022	5,000,000.00	4,879,325.30	5,000,000.00	1.500	Aaa	1.500	1,054	02/18/2025

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**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3130AMMG4	13933	Federal Home Loan Bank		05/27/2021	5,000,000.00	4,741,131.30	5,000,000.00	0.625	Aaa	0.625	1,063	02/27/2025
3130AQX99	13979	Federal Home Loan Bank		02/28/2022	4,700,000.00	4,620,581.75	4,700,000.00	1.810	Aaa	1.810	1,063	02/27/2025
3130AP5S0	13959	Federal Home Loan Bank		09/28/2021	5,000,000.00	4,739,883.85	5,000,000.00	0.650	Aaa	0.650	1,092	03/28/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	4,734,000.50	5,000,000.00	0.750	Aaa	0.750	1,144	05/19/2025
3134GVVX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	4,726,551.50	5,000,000.00	0.750	Aaa	0.750	1,153	05/28/2025
3134GVB31	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	4,713,928.40	5,000,000.00	0.750	Aaa	0.750	1,153	05/28/2025
3134GVB31	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	4,713,928.40	5,000,000.00	0.750	Aaa	0.750	1,153	05/28/2025
3133ELK37	13820	Federal Farm Credit Bank		06/16/2020	5,000,000.00	4,726,918.80	5,000,000.00	0.780	Aaa	0.780	1,172	06/16/2025
3130AJPT0	13822	Federal Home Loan Bank		06/19/2020	3,017,777.77	2,866,573.77	3,017,389.84	0.760	Aaa	0.764	1,172	06/16/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	4,706,547.15	5,000,000.00	0.650	Aaa	0.650	1,231	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	4,665,664.60	4,999,314.29	0.610	Aaa	0.614	1,242	08/25/2025
3133EMBH4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	18,614,151.00	20,000,000.00	0.530	Aaa	0.530	1,277	09/29/2025
3134GWVN3	13870	FED HOME LOAN MORTGAGE CORP		09/30/2020	10,000,000.00	9,333,416.50	10,000,000.00	0.600	Aaa	0.600	1,278	09/30/2025
3134GWYS9	13873	FED HOME LOAN MORTGAGE CORP		10/15/2020	10,000,000.00	9,330,850.30	10,000,000.00	0.600	Aaa	0.600	1,293	10/15/2025
3134GW3X2	13877	FED HOME LOAN MORTGAGE CORP		10/27/2020	10,000,000.00	9,380,752.60	10,000,000.00	0.625	Aaa	0.625	1,305	10/27/2025
3134GW5P7	13878	FED HOME LOAN MORTGAGE CORP		10/27/2020	5,000,000.00	4,699,057.45	5,000,000.00	0.600	Aaa	0.600	1,305	10/27/2025
3134GW3F1	13874	FED HOME LOAN MORTGAGE CORP		10/28/2020	10,000,000.00	9,371,503.90	10,000,000.00	0.600	Aaa	0.600	1,306	10/28/2025
3134GW3Z7	13876	FED HOME LOAN MORTGAGE CORP		10/28/2020	5,000,000.00	4,685,751.95	5,000,000.00	0.600	Aaa	0.600	1,306	10/28/2025
3133EMHF2	13888	Federal Farm Credit Bank		11/24/2020	10,000,000.00	9,322,384.30	10,000,000.00	0.600	Aaa	0.600	1,333	11/24/2025
3134GXCS1	13886	FED HOME LOAN MORTGAGE CORP		11/25/2020	5,000,000.00	4,702,910.70	5,000,000.00	0.625	Aaa	0.690	1,334	11/25/2025
3134GXFA7	13891	FED HOME LOAN MORTGAGE CORP		11/30/2020	5,000,000.00	4,662,385.70	5,000,000.00	0.650	Aaa	0.719	1,335	11/26/2025
3130AKVR4	13900	Federal Home Loan Bank		02/12/2021	5,000,000.00	4,629,194.20	5,000,000.00	0.550	Aaa	0.550	1,413	02/12/2026
3130AL3S1	13905	Federal Home Loan Bank		02/17/2021	5,000,000.00	4,674,207.40	5,000,000.00	0.625	Aaa	0.625	1,418	02/17/2026
3130ALCV4	13907	Federal Home Loan Bank		02/24/2021	5,000,000.00	4,637,411.80	5,000,000.00	0.750	Aaa	0.750	1,425	02/24/2026
3130ALB94	13906	Federal Home Loan Bank		02/26/2021	5,000,000.00	4,680,012.05	5,000,000.00	0.630	Aaa	0.630	1,427	02/26/2026
3133EMSK9	13911	Federal Farm Credit Bank		03/02/2021	10,000,000.00	9,359,668.40	9,998,432.22	0.840	Aaa	0.844	1,431	03/02/2026
3130ALEY6	13908	Federal Home Loan Bank		03/04/2021	5,000,000.00	4,705,369.60	5,000,000.00	0.800	Aaa	0.800	1,433	03/04/2026
3130ALFS8	13909	Federal Home Loan Bank		03/10/2021	5,000,000.00	4,656,793.60	5,000,000.00	0.800	Aaa	0.800	1,439	03/10/2026
3130ALGJ7	13910	Federal Home Loan Bank		03/23/2021	4,875,000.00	4,580,765.57	4,875,000.00	1.000	Aaa	1.000	1,452	03/23/2026
3133EM6E7	13960	Federal Farm Credit Bank		09/28/2021	5,000,000.00	4,659,245.20	5,000,000.00	0.940	Aaa	0.940	1,641	09/28/2026
3130ANYN4	13953	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,699,837.55	5,000,000.00	1.000	Aaa	1.000	1,643	09/30/2026
3130APDQ5	13964	Federal Home Loan Bank		10/28/2021	5,000,000.00	4,745,212.95	5,000,000.00	1.250	Aaa	1.250	1,671	10/28/2026
<b>Subtotal and Average</b>			<b>310,090,108.18</b>		<b>310,092,777.77</b>	<b>293,823,994.37</b>	<b>310,090,136.35</b>			<b>0.701</b>	<b>1,142</b>	
<b>Treasury Securities - Coupon</b>												
91282CDR9	13974	US TREASURY		12/31/2021	10,000,000.00	9,746,090.00	9,998,092.45	0.750	Aaa	0.761	639	12/31/2023
91282CDV0	13978	US TREASURY		01/31/2022	5,000,000.00	4,875,975.00	4,981,357.02	0.875	Aaa	1.081	670	01/31/2024
91282CCG4	13943	US TREASURY		06/25/2021	10,000,000.00	9,544,140.00	9,951,874.71	0.250	Aaa	0.470	806	06/15/2024

Data Updated: SET\_POOL: 04/17/2022 09:00

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Portfolio PASD  
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**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Treasury Securities - Coupon</b>												
91282CCX7	13962	US TREASURY		09/24/2021	5,000,000.00	4,754,490.00	4,982,896.59	0.375	Aaa	0.515	898	09/15/2024
91282CDB4	13965	US TREASURY		10/22/2021	5,000,000.00	4,776,955.00	4,984,687.79	0.625	Aaa	0.747	928	10/15/2024
91282ZF0	13954	US TREASURY		09/16/2021	10,000,000.00	9,430,470.00	9,984,108.94	0.500	Aaa	0.554	1,095	03/31/2025
91282CCW9	13963	US TREASURY		09/24/2021	5,000,000.00	4,640,625.00	4,962,586.93	0.750	Aaa	0.924	1,613	08/31/2026
<b>Subtotal and Average</b>			<b>49,843,147.85</b>		<b>50,000,000.00</b>	<b>47,768,745.00</b>	<b>49,845,604.43</b>			<b>0.684</b>	<b>919</b>	
<b>Corporate Bonds - Coupon</b>												
89236TEA9	13615	TOYOTA CREDIT CORPORATION		06/29/2017	5,000,000.00	5,005,936.30	5,000,000.00	1.233	A1	1.576	89	06/29/2022
438516BT2	13711	Honeywell International		08/08/2019	1,000,000.00	1,002,685.45	999,881.23	2.150	A2	2.185	129	08/08/2022
90520EAK7	13756	UNION BANK NA CORPORATE BOND		12/09/2019	2,000,000.00	2,002,812.72	2,000,000.00	2.100	A3	2.100	252	12/09/2022
90520EAK7	13760	UNION BANK NA CORPORATE BOND		12/16/2019	5,000,000.00	5,007,031.80	4,998,208.76	2.100	A3	2.154	252	12/09/2022
90520EAK7	13773	UNION BANK NA CORPORATE BOND		02/10/2020	5,000,000.00	5,007,031.80	5,007,873.21	2.100	A3	1.864	252	12/09/2022
037833BU3	13693	APPLE INC		04/24/2019	5,000,000.00	5,041,834.00	5,005,137.06	2.850	Aa1	2.728	328	02/23/2023
89236TJD8	13929	TOYOTA CREDIT CORPORATION		04/09/2021	3,000,000.00	2,953,064.70	2,998,762.97	0.400	A1	0.441	370	04/06/2023
78015K7L2	13918	ROYAL BANK OF CANADA		03/11/2021	5,000,000.00	4,828,537.85	4,979,604.83	0.425	A2	0.654	658	01/19/2024
38150AL86	13980	GOLDMAN SACHS		03/15/2022	2,500,000.00	2,419,609.95	2,500,000.00	2.250	A2	2.250	714	03/15/2024
38150AG41	13935	Goldman Sach Corporate Bond		06/03/2021	5,000,000.00	4,598,753.90	5,000,000.00	0.800	A2	0.800	794	06/03/2024
78016EZU4	13947	ROYAL BANK OF CANADA		07/29/2021	5,000,000.00	4,758,768.45	4,997,478.24	0.650	A2	0.672	850	07/29/2024
64952WEJ8	13967	NEW YORK LIFE GL		10/29/2021	5,000,000.00	4,783,036.75	5,000,000.00	0.900	Aaa	0.900	942	10/29/2024
48128GY53	13898	JP MORGAN		12/22/2020	5,000,000.00	4,486,170.40	5,000,000.00	0.825	A2	0.825	1,361	12/22/2025
06048WK82	13923	BANK OF AMERICA CORP		03/25/2021	5,000,000.00	4,495,571.50	4,855,865.88	0.600	A2	1.526	1,396	01/26/2026
06406RAQ0	13901	BANK OF NEW YORK MELLON		02/02/2021	5,000,000.00	4,633,108.70	4,999,616.65	0.750	A1	0.752	1,398	01/28/2026
037833EB2	13902	APPLE INC		02/08/2021	5,000,000.00	4,653,339.05	4,996,686.61	0.700	Aa1	0.718	1,409	02/08/2026
06048WM31	13934	BANK OF AMERICA CORP		05/28/2021	5,000,000.00	4,654,777.00	5,000,000.00	1.250	A2	1.250	1,518	05/28/2026
06048WM64	13945	BANK OF AMERICA CORP		07/21/2021	3,623,000.00	3,277,004.84	3,613,662.71	1.200	A2	1.263	1,546	06/25/2026
78016EZT7	13958	ROYAL BANK OF CANADA		09/22/2021	6,250,000.00	5,736,810.63	6,248,608.00	1.150	A2	1.155	1,565	07/14/2026
22550L2G5	13961	Credit Suisse New York		09/24/2021	5,000,000.00	4,565,694.35	4,975,835.54	1.250	A1	1.365	1,589	08/07/2026
<b>Subtotal and Average</b>			<b>87,046,389.35</b>		<b>88,373,000.00</b>	<b>83,911,580.14</b>	<b>88,177,221.69</b>			<b>1.290</b>	<b>939</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
06054PM29	13981	BOFA SECURITIES INC CP		03/07/2022	10,000,000.00	9,884,650.00	9,914,930.56	1.250	A1	1.299	245	12/02/2022
<b>Subtotal and Average</b>			<b>7,992,551.52</b>		<b>10,000,000.00</b>	<b>9,884,650.00</b>	<b>9,914,930.56</b>			<b>1.299</b>	<b>245</b>	
<b>Supranationals</b>												
4581X0DF2	13976	Inter-American Devel Bank		01/21/2022	5,000,000.00	5,029,250.00	5,137,464.38	2.625	Aaa	1.070	655	01/16/2024
4581X0DZ8	13955	Inter-American Devel Bank		09/23/2021	10,000,000.00	9,530,700.00	10,000,000.00	0.500	Aaa	0.500	906	09/23/2024
45950VQJ8	13957	INTL FINANCE CORP		09/28/2021	5,000,000.00	4,759,046.90	4,998,552.93	0.600	Aaa	0.610	1,064	02/28/2025
459058JS3	13903	INTL BK RECON & DEVELOP		02/10/2021	5,000,000.00	4,673,732.25	5,000,000.00	0.650	Aaa	0.647	1,411	02/10/2026

Data Updated: SET\_POOL: 04/17/2022 09:00

Run Date: 04/17/2022 - 09:01

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**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
Subtotal and Average			25,138,988.47		25,000,000.00	23,992,729.15	25,136,017.31			0.668	987
Total and Average			620,753,775.57		618,220,408.79	592,921,194.13	618,064,122.84			0.757	875

**Monthly for Pool  
Portfolio Management  
Portfolio Details - Cash  
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		<b>Average Balance</b>	<b>0.00</b>	Accrued Interest at Purchase		2,423.88	2,423.88				0
				Subtotal		2,423.88	2,423.88				
		<b>Total Cash and Investments</b>	<b>620,753,775.57</b>		<b>618,220,408.79</b>	<b>592,923,618.01</b>	<b>618,066,546.72</b>			<b>0.757</b>	<b>875</b>
						Cash	2,875,749.06				
						Accrued Interest	1,035,569.49				
						Total	596,834,936.56				

**COMPLIANCE REPORT**

**Pooled Investment Portfolio**

**As of 3/31/22**

	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	0.00%	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	6.37%	100%	In compliance	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA/AA	A or better	In compliance	In compliance
US Treasury Securities	8.02%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	14.08%	30%	In compliance*	Aa1/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	49.32%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	4.03%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Commercial Paper	1.66%	100%	In compliance	P-1 (Short-term)	P-1 (Short-term)	In compliance	In compliance
Money Market-CAMP	0.00%	100%	In compliance	n/a	n/a	In compliance	In compliance
LAIF	15.84%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	<u>0.48%</u>	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

Portfolio Value	596,834,937
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POOL PORTFOLIO

	<u>March 31, 2022</u>	
	Market Value	% of Total
FHLB	140,308,009.70	23.51%
FHLMC	94,594,831.45	15.85%
FNMA	4,706,547.15	0.79%
FFCB	54,214,606.07	9.08%
Total Fed Agencies/Supranationals	293,823,994.37	49.23%
OTHER PORTFOLIO INVESTMENTS	<u>303,010,942.19</u>	50.77%
Total Investments	596,834,936.56 *	100.00%

note: \* Includes Cash in Bank and Accrued Interest Receivable

<b>Pooled Portfolio - Total Return Performance</b>			
		<b>ML 1-3 Index Corp/Gov</b>	<b>Pooled Portfolio</b>
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	Annual	0.696	0.417
2014	Annual	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	<u>-0.350</u>	<u>-0.113</u>
		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	<u>-0.385</u>	<u>-0.520</u>
		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	<u>-0.182</u>	<u>-0.059</u>
		0.856	1.180
2018	1st quarter	<u>-0.185</u>	<u>-0.097</u>
	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	<u>-0.533</u>	<u>-0.638</u>
		-0.410	-0.583
2022	1st quarter	-2.580	-2.910
	2nd quarter		
	3rd quarter		
	4th quarter		
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Pooled Portfolio effective yield		0.79%	
State Treasurer's LAIF yield		0.24%	
2 Year Average US Treasury yield		0.36%	

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

← Fiscal Year Total →

Investment Type	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	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	0.00	
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	6.37	
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	14.08	
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	47.35	44.84	47.37	49.32	
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	16.47	17.38	16.78	15.84	
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	0.48	
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	8.02	
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	0.80	3.41	3.26	4.03	
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	1.66	
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	0.21	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	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	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	0.00

## II. Capital Endowment Portfolio



**CITY OF PASADENA**  
**Capital Endowment Portfolio**

Vicken Erganian  
City Treasurer

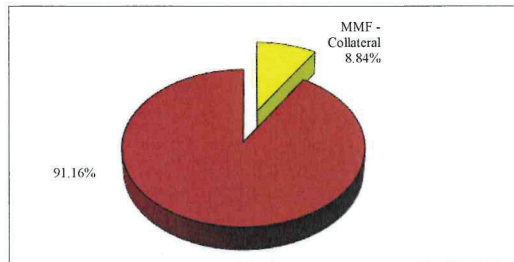
**March 2022**

**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 3/31/2022**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	178,281	8.84%
Federal Agencies	1,838,214	91.16%
<b>TOTALS:</b>	<b>2,016,495</b>	<b>100.00%</b>
Accrued Interest Receivable	6,411	
<b>GRAND TOTAL:</b>	<b>2,022,906</b>	



**PORTFOLIO LIQUIDITY AS OF 3/31/2022**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	178,281	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%
<b>TOTAL:</b>	<b>2,078,281</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Mar-22	Feb-22	Jan-22	Dec-21	Nov-21	Oct-21
Month-End Mkt Value	2,022,906	2,056,252	2,066,222	2,077,819	2,078,117	2,077,975
Modified Duration	2.35	2.44	2.52	2.60	2.68	0.00
Weighted Average Maturity	2.43	2.50	2.58	2.65	2.73	0.00
Current Book Yield to Maturity	0.948%	0.923%	0.923%	0.92%	0.92%	0.10%
Effective Yield - Year to Date	1.000%	1.020%	1.020%	1.04%	1.07%	1.31%
Interest Earned	1,609	1,601	1,600	1,598	224	176
Fiscal Year To Date Interest Earned	14,750	13,141	11,540	9,939	8,341	8,117
Fair Value Change Gain/(Loss)	(34,955)	(11,570)	(13,198)	(1,896)	(167)	0
Fiscal Year To Date change in fair value	(68,409)	(33,455)	(21,884)	(8,686)	(6,790)	(6,623)
Total Fiscal YTD earnings	(53,660)	(20,314)	(10,344)	1,253	1,551	1,494



**CAPITAL ENDOWMENT  
Portfolio Management  
Portfolio Details - Investments  
March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Money Market Fund-CAMP</b>												
SYS14111	14111	California Asset Management Pr		03/28/2022	178,280.88	178,280.88	178,280.88	0.394		0.399	1	
<b>Subtotal and Average</b>			<b>23,003.98</b>		<b>178,280.88</b>	<b>178,280.88</b>	<b>178,280.88</b>			<b>0.399</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13057	13057	EAST WEST BANK			0.00	0.00	0.00	0.100		0.100	1	
<b>Subtotal and Average</b>			<b>155,276.90</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>			<b>0.000</b>	<b>0</b>	
<b>Federal Agency Issues - Coupon</b>												
3130APVG7	13970	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,838,213.94	1,900,000.00	1.000	Aaa	1.000	969	11/25/2024
<b>Subtotal and Average</b>			<b>1,900,000.00</b>		<b>1,900,000.00</b>	<b>1,838,213.94</b>	<b>1,900,000.00</b>			<b>1.000</b>	<b>969</b>	
<b>Total and Average</b>			<b>2,078,280.88</b>		<b>2,078,280.88</b>	<b>2,016,494.82</b>	<b>2,078,280.88</b>			<b>0.948</b>	<b>886</b>	
						Accrued Interest						
						Total						<b>2,022,906.14</b>

**COMPLIANCE REPORT**

**Capital Endowment Portfolio  
As of 3/31/22**

	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	8.84%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Federal Agency Issues	<u>91.16%</u>	100%	In compliance**	Aaa	AA+/Aaa	In compliance	In compliance
	100.00%						

Portfolio Value	2,022,906
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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>March 31, 2022</u>	
	Market Value	% of Total
FHLB	1,838,213.94	90.87%
Total	1,838,213.94	90.87%
OTHER PORTFOLIO INVESTMENTS	<u>184,692.20</u>	9.13%
Total Investments	2,022,906.14 *	100.00%

note: \* Includes Accrued Interest Receivable

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

Investment Type	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	← Fiscal Year Total →			
										1st Qtr 2022	2nd Qtr 2022	3rd Qtr 2022	4th Qtr 2022
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	8.84	
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	
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	91.16	
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	
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	
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	98.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00

### III. Power Reserve Portfolio



**CITY OF PASADENA**  
**Power Reserve Portfolio**

Vicken Erganian  
City Treasurer

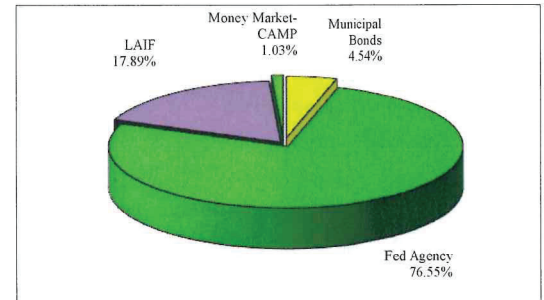
**March 2022**

**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 3/31/2022**

<b>TYPE</b>	<b>MARKET VALUE</b>	<b>PERCENT</b>
Municipal Bonds	1,974,200	4.54%
Federal Agencies	33,292,788	76.55%
L.A.I.F.	7,780,580	17.89%
Money Market-CAMP	446,725	1.03%
<b>TOTALS:</b>	<b>43,494,293</b>	<b>100.00%</b>
Accrued Interest Receivable	190,543	
<b>GRAND TOTAL:</b>	<b>43,684,837</b>	



**PORTFOLIO LIQUIDITY AS OF 3/31/2022**

<b>Aging Interval</b>	<b>Par Value</b>	<b>Percent of Portfolio</b>
0 - 30 days	8,227,306	17.18%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	5,000,000	10.44%
3 - 4 Years	-	0.00%
4 - 5 Years	2,000,000	4.18%
Over 5 Years	32,666,667	68.21%
<b>TOTAL:</b>	<b>47,893,973</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	<b>Mar-22</b>	<b>Feb-22</b>	<b>Jan-22</b>	<b>Dec-21</b>	<b>Nov-21</b>	<b>Oct-21</b>
Month-End Market Value	43,684,837	45,444,012	46,133,377	46,907,157	46,853,942	46,712,343
Modified Duration	7.56	7.85	7.98	8.14	8.21	7.94
Weighted Average Maturity	9.29	9.36	9.45	9.53	9.60	9.35
Current Book Yield to Maturity	1.449%	1.437%	1.436%	1.436%	1.438%	1.339%
Effective Yield - Year to Date	1.360%	1.360%	1.330%	1.320%	1.300%	1.290%
Interest Earned	57,075	56,716	56,850	56,836	53,131	53,017
Fiscal Year To Date Interest Earned	493,122	436,047	379,331	322,481	265,646	212,515
Fair Value Change Gain/(Loss)	(1,816,250)	(746,067)	(830,630)	(3,441)	88,468	(254,687)
Fiscal Year To Date change in fair value	(3,994,975)	(2,178,725)	(1,432,658)	(602,028)	(598,587)	(687,056)
Total Fiscal YTD Earnings	(3,501,853)	(1,742,678)	(1,053,327)	(279,547)	(332,941)	(474,541)

**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>LAIF</b>												
SYS6184	6184	Local Agency Investment Fund			7,780,580.44	7,780,580.44	7,780,580.44	0.320		0.320	1	
<b>Subtotal and Average</b>			<b>7,780,580.44</b>		<b>7,780,580.44</b>	<b>7,780,580.44</b>	<b>7,780,580.44</b>			<b>0.320</b>	<b>1</b>	
<b>Money Market Fund-CAMP</b>												
SYS14063	14063	California Asset Management Pr		08/10/2021	446,725.33	446,725.33	446,725.33	0.394		0.399	1	
<b>Subtotal and Average</b>			<b>57,717.43</b>		<b>446,725.33</b>	<b>446,725.33</b>	<b>446,725.33</b>			<b>0.399</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13066	13066	EAST WEST BANK			0.00	0.00	0.00	0.100		0.100	1	
<b>Subtotal and Average</b>			<b>389,007.90</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>			<b>0.000</b>	<b>0</b>	
<b>Municipal Bonds</b>												
54465AGS5	13553	LA County Redevelopment TABs		08/25/2016	2,000,000.00	1,974,200.00	1,985,660.90	2.375	Aa2	2.560	1,614	09/01/2026
<b>Subtotal and Average</b>			<b>1,985,534.35</b>		<b>2,000,000.00</b>	<b>1,974,200.00</b>	<b>1,985,660.90</b>			<b>2.560</b>	<b>1,614</b>	
<b>Federal Agency Issues - Coupon</b>												
3130APV69	13969	Federal Home Loan Bank		11/30/2021	5,000,000.00	4,835,488.20	5,000,000.00	1.000	Aaa	1.000	969	11/25/2024
3133EMX80	13946	Federal Farm Credit Bank		08/02/2021	6,000,000.00	5,546,986.98	6,000,000.00	1.230	Aaa	1.230	2,315	08/02/2028
3133EMHN5	13890	Federal Farm Credit Bank		11/25/2020	5,000,000.00	4,367,584.05	5,000,000.00	1.230	Aaa	1.230	3,160	11/25/2030
3130AJEA3	13788	Federal Home Loan Bank		04/08/2020	1,666,667.00	1,491,842.63	1,666,667.00	1.850	Aaa	1.850	3,660	04/08/2032
3130AL3X0	13904	Federal Home Loan Bank		02/25/2021	10,000,000.00	8,811,042.30	10,000,000.00	2.000	Aaa	2.000	5,078	02/25/2036
3133EMCV2	13875	Federal Farm Credit Bank		10/15/2020	10,000,000.00	8,239,843.50	10,000,000.00	2.000	Aaa	2.000	6,772	10/15/2040
<b>Subtotal and Average</b>			<b>37,666,667.00</b>		<b>37,666,667.00</b>	<b>33,292,787.66</b>	<b>37,666,667.00</b>			<b>1.636</b>	<b>4,225</b>	
<b>Total and Average</b>			<b>47,879,507.12</b>		<b>47,893,972.77</b>	<b>43,494,293.43</b>	<b>47,879,633.67</b>			<b>1.449</b>	<b>3,391</b>	
					<b>Accrued Interest</b>	<b>190,543.14</b>						
					<b>Total</b>	<b>43,684,836.57</b>						

**COMPLIANCE REPORT**

**Power Reserve Portfolio**  
As of 3/31/22

	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	0.00%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Municipal Bonds	4.54%	100%	In compliance	Aa2	A or better	In compliance	In compliance
Federal Agency Issues	76.55%	100%	In compliance	Aaa/AA	AA+/Aaa	In compliance	In compliance
Money Market-CAMP	1.03%	100%	In compliance	n/a	n/a	In compliance	In compliance
LAIF	<u>17.89%</u>	100%	In compliance	n/a	n/a	In compliance	In compliance
	100.00%						

Portfolio Value	43,684,837
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POWER RESERVE PORTFOLIO

<u>March 31, 2022</u>		
	<u>Market Value</u>	<u>% of Total</u>
FHLB	15,138,373.13	34.65%
FFCB	18,154,414.53	41.56%
<b>Total Fed Agencies</b>	<b>33,292,787.66</b>	<b>76.21%</b>
<b>OTHER PORTFOLIO INVESTMENTS</b>	<u>10,392,048.91</u>	23.79%
<b>Total Investments</b>	<b>43,684,836.57 *</b>	<b>100.00%</b>

note: \* Includes Accrued Interest Receivable

<b>Power Reserve Portfolio - Total Return Performance</b>			
		<b>ML Index Corp/Gov</b>	<b>Power Reserve</b>
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	Annual	-0.143	-0.184
2014	Annual	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	0.227	0.249
		3.31	2.073
2021	1st quarter	-1.178	-2.549
	2nd quarter	0.634	3.715
	3rd quarter	-0.037	-0.554
	4th quarter	-0.896	-0.015
		-1.477	0.597
2022	1st quarter	-4.75	-6.886
	2nd quarter		
	3rd quarter		
	4th quarter		
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Power Reserve effective yield		1.36%	
State Treasurer's LAIF yield		0.24%	
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 %

Investment Type											← 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	
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	0.00		
Municipal Bonds	18.04	18.91	10.83	7.24	7.00	6.92	6.02	3.43	3.93	4.51	4.45	4.54		
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	76.55		
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	17.89		
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	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		
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
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	1.03		
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	

## IV. Miscellaneous Portfolios

**Miscellaneous Funds**  
**March 31, 2022**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>City of Pasadena-Housing Successor Agency</u></b>						
Money Mkt CAMP	0.394%	0.394%	4/1/2022	\$2,260,786.05	\$2,260,786.05	\$2,260,786.05
LAIF	0.320%	0.320%	4/1/2022	<u>\$1.46</u>	<u>\$1.46</u>	<u>\$1.46</u>
Weighted Average Maturity = 1 day				<u>\$2,260,787.51</u>	<u>\$2,260,787.51</u>	<u>\$2,260,787.51</u>
<b><u>2002 Electric Revenue Reserve Fund</u></b>						
Money Mkt CAMP	0.394%	0.394%	4/1/2022	\$68,752.00	\$68,752.00	\$68,752.00
FFCB 3133EMB4	0.530%	0.530%	9/29/2025	<u>\$4,000,000.00</u>	<u>\$4,000,000.00</u>	<u>\$3,722,830.20</u>
Weighted Average Maturity = 3.49				<u>\$4,068,752.00</u>	<u>\$4,068,752.00</u>	<u>\$3,791,582.20</u>
<b><u>Annandale Assessment District</u></b>						
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 = 18.69						

**Miscellaneous Funds**  
**March 31, 2022**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2012A Electric Parity Reserve Fund</u></b>						
Money Mkt CAMP	0.394%	0.394%	4/1/2022	\$9,750.83	\$9,750.83	\$9,750.83
FFCB 3133EMB4	0.530%	.0.530%	9/29/2025	<u>\$690,000.00</u>	<u>\$690,000.00</u>	<u>\$642,188.21</u>
Weighted Average Maturity = 3.50				<u>\$699,750.83</u>	<u>\$699,750.83</u>	<u>\$651,939.04</u>
 <b><u>2013A Electric Parity Reserve Fund</u></b>						
Money Mkt CAMP	0.394%	0.394%	4/1/2022	\$181,260.82	\$181,260.82	\$181,260.82
FFCB 3133ELC28	0.730%	0.730%	5/27/2025	<u>\$8,000,000.00</u>	<u>\$8,000,000.00</u>	<u>\$7,555,498.56</u>
Weighted Average Maturity = 3.13				<u>\$8,181,260.82</u>	<u>\$8,181,260.82</u>	<u>\$7,736,759.38</u>
 <b><u>2013A Electric Project</u></b>						
Money Mkt CAMP	0.394%	0.394%	4/1/2022	\$1,012.60	\$1,012.60	\$1,012.60
LAIF	0.320%	0.320%	4/1/2022	<u>\$0.00</u>	<u>\$0.00</u>	<u>\$0.00</u>
Weighted Average Maturity = 1 day				<u>\$1,012.60</u>	<u>\$1,012.60</u>	<u>\$1,012.60</u>

**Miscellaneous Funds  
March 31, 2022**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2016A Electric Revenue Refunding Project</u></b>						
Money Mkt CAMP	0.394%	0.394%	4/1/2022	<u>\$8,744.00</u>	<u>\$8,744.00</u>	<u>\$8,744.00</u>
Weighted Average Maturity = 1 day				<u>\$8,744.00</u>	<u>\$8,744.00</u>	<u>\$8,744.00</u>
<b><u>2016A Electric Revenue Refunding Reserve</u></b>						
Money Mkt CAMP	0.394%	0.394%	4/1/2022	\$30,547.79	\$30,547.79	\$30,547.79
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$2,680,000.00</u>	<u>\$2,680,000.00</u>	<u>\$2,494,296.23</u>
Weighted Average Maturity = 3.51				<u>\$2,710,547.79</u>	<u>\$2,710,547.79</u>	<u>\$2,524,844.02</u>
<b><u>Frontier</u></b>						
Money Mkt CAMP	0.394%	0.394%	4/1/2022	<u>\$100,501.82</u>	<u>\$100,501.82</u>	<u>\$100,501.82</u>
Weighted Average Maturity = 1 day				<u>\$100,501.82</u>	<u>\$100,501.82</u>	<u>\$100,501.82</u>
<b><u>2020A Water Refund Revenue Bonds Project</u></b>						
LAIF	0.320%	0.320%	4/1/2022	\$4,486,403.30	\$4,486,403.30	\$4,486,403.30
Money Mkt CAMP	0.394%	0.394%	4/1/2022	<u>\$3,251.03</u>	<u>\$3,251.03</u>	<u>\$3,251.03</u>
Weighted Average Maturity = 1 day				<u>\$4,489,654.33</u>	<u>\$4,489,654.33</u>	<u>\$4,489,654.33</u>
<b><u>2021A Water Refund Revenue Bonds Project</u></b>						
LAIF	0.320%	0.320%	4/1/2022	\$14,464,281.62	\$14,464,281.62	\$14,464,281.62
Money Mkt CAMP	0.394%	0.394%	4/1/2022	<u>\$1,156.70</u>	<u>\$1,156.70</u>	<u>\$1,156.70</u>
Weighted Average Maturity = 1 day				<u>\$14,465,438.32</u>	<u>\$14,465,438.32</u>	<u>\$14,465,438.32</u>
<b>GRAND TOTAL:</b>				<b><u>\$37,931,085.02</u></b>	<b><u>\$37,931,085.02</u></b>	<b><u>\$36,975,898.22</u></b>

## V. Investments Held by Trustees



Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 3/31/2022

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	2021A Water Revenue Refunding Bonds <b>COI-2021A Account #209092</b> Cash	127,004.05	127,004.05	127,004.05	04/01/22	0.00%
	<b>Reserve-2021A Account #209094</b> DREFUS GOVT CM INST 289 Cusip: X9USDDGCM	793,447.17	793,447.17	793,447.17	04/01/22	0.20%
	Cash	57.32	57.32	57.32	04/01/22	0.00%
	<b>Total</b>	<b>920,508.54</b>	<b>920,508.54</b>	<b>920,508.54</b>		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2020A Water Revenue Refunding Bonds <b>COI-2020 Account #746583</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	04/01/22	0.30%
	<b>DEBT SERVICE-2020 Account #746585</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	1.21	1.21	1.21	04/01/22	0.30%
	<b>Total</b>	<b>1.21</b>	<b>1.21</b>	<b>1.21</b>		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2020AB POB Bonds <b>POB COI-2020B Account #220413</b> BlackRock Treasury Turst Dollars 63 Cusip: X9USDBTRD	-	-	-	04/01/22	0.02%
	<b>POB Bond Fund-2020B Account #220414</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	2.94	2.94	2.94	04/01/22	0.30%
	<b>POB COI-2020A Account #765976</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	04/01/22	0.30%
	<b>POB Bond Fund-2020A Account #765990</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	6.44	6.44	6.44	04/01/22	0.30%
	<b>Total</b>	<b>9.38</b>	<b>9.38</b>	<b>9.38</b>		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2019A Electric Revenue Bonds <b>Electric COI-2019A Account #106207</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	36,304.18	36,304.18	36,304.18	04/01/22	0.30%
	<b>Electric Bond Fund-2019A Account #113813</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.44	0.44	0.44	04/01/22	0.30%
	<b>Total</b>	<b>36,304.62</b>	<b>36,304.62</b>	<b>36,304.62</b>		
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	2018AB Rose Bowl Pasadena PFA Lease Revenue Bonds <b>Interest Fund- Series 2018A Account #248882000</b> Fidelity Govt Profolio CI Cusp:316175108	9.33	9.33	9.33	04/01/22	0.12%
	<b>Costs of Issuance- Series 2018A Account #248882002</b> Fidelity Govt Profolio CI Cusp:316175108	-	-	-	04/01/22	0.01%

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 3/31/2022

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	<b>Interest Fund- Series 2018B Account #248882100</b>					
	Fidelity Govt Profolio CI Cusp:316175108	1.96	1.96	1.96	04/01/22	0.12%
	<b>Principal Fund- Series 2018B Account #248882101</b>					
	Fidelity Govt Profolio CI Cusp:316175108	22.74	22.74	22.74	04/01/22	0.12%
	<b>Costs of Issuance- Series 2018B Account #248882102</b>					
	Fidelity Govt Obl Fd Cl D 316175108	-	-	-	04/01/22	0.01%
	<b>Total</b>	<b>34.03</b>	<b>34.03</b>	<b>34.03</b>		
	2017A Water Revenue Bonds					
	<b>Debt Service-2017A Account #948165</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	04/01/22	0.30%
	<b>Reserve Fund-2017A Account #948269</b>					
	Federal Home Loan Banks Cusip: 3130AL3S1	1,050,000.00	1,050,000.00	981,582.00	02/17/26	0.63%
	DREYFUS CUSIP:X9USSGCM	26,574.47	26,574.47	26,574.47	04/01/22	0.20%
	<b>Total</b>	<b>1,076,574.47</b>	<b>1,076,574.47</b>	<b>1,008,156.47</b>		
	2016A Rose Bowl Pasadena PFA Lease Revenue Bonds					
	<b>Interest Fund- Series 2016A Account #264433000</b>					
	Fidelity Govt Profolio CI Cusp:316175108	546,625.00	546,625.00	546,625.00	04/01/22	0.12%
	<b>Principal Fund- Series 2016A Account #264433001</b>					
	Fidelity Govt Profolio CI Cusp:316175108	1,980,000.00	1,980,000.00	1,980,000.00	04/01/22	0.12%
	<b>Insurance &amp; Condemnation Fund- Series 2016A Account #264433002</b>					
	Fidelity Govt Obl Fd Cl D 316175108	0.19	0.19	0.19	04/01/22	0.12%
	<b>Cost of Issuance- Series 2016A Account #264433003</b>					
	First American Govt Obl Fd Cl D 31846V401	-	-	-	04/01/22	0.00%
	<b>Total</b>	<b>2,526,625.19</b>	<b>2,526,625.19</b>	<b>2,526,625.19</b>		
	Pasadena 2015A COPS Bond					
	<b>COPS Base Rental-2015A Account #336964</b>					
	Cash Balance	-	-	-	04/01/22	0.00%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	194,821.96	194,821.96	194,821.96	04/01/22	0.30%
	<b>Total</b>	<b>194,821.96</b>	<b>194,821.96</b>	<b>194,821.96</b>		
	Pasadena Tax Pension 2015AB Bond					
	<b>Bond Fund-2015A POB Account #479226</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	569.42	569.42	569.42	04/01/22	0.30%
	Cash Balance	-	-	-	04/01/22	0.00%
	<b>Bond Fund-2015A POB Account #479231</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.49	0.49	0.49	04/01/22	0.30%
	Cash Balance	-	-	-	04/01/22	0.00%
	<b>Total</b>	<b>569.91</b>	<b>569.91</b>	<b>569.91</b>		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 3/31/2022

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
	Pasadena Water Revenue 2011A					
James Dickson (213)630-6204 Lena Chan (213) 630-6253	<b>2011 Water Revenue Debt Service Fund Account #288994</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.18	0.18	0.18	04/01/22	0.30%
	<b>Total</b>	<b>0.18</b>	<b>0.18</b>	<b>0.18</b>		
	Pasadena Water Revenue 2010AB					
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	<b>2010 A Parity Reserve Account #286245</b> DREYFUS CUSIP:X9USSGCM	11,501.97	11,501.97	11,501.97	04/01/22	0.20%
	Federal Home Loan Bank CUSIP:3130AL3S1	1,350,000.00	1,350,000.00	1,262,034.00	02/17/26	0.63%
	Cash	-	-	-	04/01/22	0.00%
	<b>2010 B Debt Service Account #286247</b> Cash	-	-	-	04/01/22	0.30%
	<b>2010 B Parity Reserve Account #286248</b> DREYFUS CUSIP:X9USSGCM	4,778.44	4,778.44	4,778.44	04/01/22	0.20%
	Federal Home Loan Bank CUSIP:3130AL3S1	300,000.00	300,000.00	280,452.00	02/17/26	0.63%
	Cash	-	-	-	04/01/22	0.00%
	<b>2010 A Debt Service Fund Account #286295</b> Cash	-	-	-	04/01/22	0.30%
	<b>Total</b>	<b>1,666,280.41</b>	<b>1,666,280.41</b>	<b>1,558,766.41</b>		
	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6071	<b>Interest Fund (S631591)</b> Fidelity Instl Mm Fds Government I CUSIP:316175108	1,255,760.86	1,255,760.86	1,255,760.86	04/01/22	0.12%
	Cash	-	-	-	04/01/22	0.00%
	<b>Principal Fund (S631592)</b> Fidelity Instl Mm Fds Government I CUSIP:316175108	3.18	3.18	3.18	04/01/22	0.01%
	<b>Bond Reserve Fund (S631593)</b> Federal Home Loan Bank Funds CUSIP: 3130ALBD5	15,500,000.00	15,500,000.00	13,032,245.00	02/25/41	2.15%
	Fidelity Instl Mm Fds Government I CUSIP:316175108	237,414.49	237,414.49	237,414.49	04/01/22	0.12%
	Cash	-	-	-	04/01/22	0.00%
	<b>Total</b>	<b>16,993,178.53</b>	<b>16,993,178.53</b>	<b>14,525,423.53</b>		
	PPFA (Paseo Colorado Parking Facilities) 2008					
Wells Fargo Bank Tracy Mason (213) 253-7536 Mataka Mpose	<b>Bond Fund Account #23200100</b> Allspring Government Money Market Service	9,322.19	9,322.19	9,322.19	04/01/22	0.02%
	Cash	-	-	-	04/01/22	0.00%
	<b>Reserve Fund Account #23200101</b> FHLB Cusip: 3130APVC6	2,000,000.00	2,000,000.00	1,912,420.00	12/01/26	1.38%
Tracy.Mason@wellsfargo.com Mataka.Mposa@wellsfargo.com	Well Fargo Advantage Government Money Market Service	-	-	-	04/01/22	0.01%
	<b>Cost of Issuance Fund Account #23200103</b> Well Fargo Advantage Government Money Market Service	-	-	-	04/01/22	0.00%
	<b>Total</b>	<b>2,009,322.19</b>	<b>2,009,322.19</b>	<b>1,921,742.19</b>		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 3/31/2022

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2006,2008,2015 COP Reserves <b>Reserve Account #281635</b> Federal Home Loan Banks CUSIP:3130AKKQ8 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash <b>Total</b>	 4,950,000.00 2.52 -	 4,950,000.00 2.52 -	 4,431,735.00 2.52 -	 12/23/30 04/01/22 04/01/22	 1.25% 0.30% 0.00%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2008AB COPS, 15A Parity Reserve <b>Reserve Fund #281207</b> Federal Home Loan Banks CUSIP:3130AKKQ8 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance <b>Total</b>	 1,325,000.00 0.56 -	 1,325,000.00 0.56 -	 1,186,272.50 0.56 -	 12/23/30 04/01/22	 1.25% 0.30%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2008A COPS <b>Base Rental Fund #281732</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance <b>Interest Fund #281733</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS <b>Letter of Credit #281734</b> Bank of America CUS: S86494570 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS <b>Total</b>	 248,516.37 - 4.28 1.00 0.36	 248,516.37 - 4.28 1.00 0.36	 248,516.37 - 4.28 1.00 0.36	 04/01/22 04/01/22 03/31/23 04/01/22	 0.30% 0.00% 0.30% 0.00% 0.30%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena Conf Ctr 2006AB <b>Base Rent 2006A #281715</b> AMBAC Insurance Poi#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 <b>Reserve Fund #281722</b> Federal Home Loan Banks CUSIP:3130AJRH4 Federal Home Loan Banks CUSIP:3130AKKQ8 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS <b>Rebate Fund #281726</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance <b>Prepayment #281735</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS <b>Total</b>	 341,529.85 - 10,800,000.00 270,000.00 14.16 3.48 - -	 341,529.85 - 10,800,000.00 270,000.00 14.16 3.48 - -	 341,529.85 - 9,033,876.00 241,731.00 14.16 3.48 - -	 04/01/22 02/01/23 04/01/22 06/29/40 12/23/30 04/01/22 04/01/22 04/01/22	 0.30% 0.00% 0.30% 2.07% 1.25% 0.30% 0.30% 0.00%

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 3/31/2022

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	Pasadena Water Revenue 2003					
James Dickson	<b>Parity Reserve Account #281651</b>					
(213)630-6204	Federal Home Loan Banks CUSIP: 3130AL3S1	1,000,000.00	1,000,000.00	934,840.00	02/17/26	0.63%
Lena Chan	DREYFUS GOVT CM INST 289 CUSIP: X9USDDGCM	13,931.83	13,931.83	13,931.83	04/01/22	0.20%
(213) 630-6253	Cash	-	-	-	04/01/22	0.00%
	<b>Total</b>	<b>1,013,931.83</b>	<b>1,013,931.83</b>	<b>948,771.83</b>		
BNY	COPS Parity Reserve Fund(2006A, and 2008ABC COP)					
James Dickson	<b>Certificate Reserve #281143</b>					
(213)630-6204	Federal Home Loan Banks CUSIP: 3130AKKQ8	2,025,000.00	2,025,000.00	1,812,982.50	12/23/30	1.25%
Lena Chan	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	2.36	2.36	2.36	04/01/22	0.30%
(213) 630-6253	Cash	-	-	-	04/01/22	0.00%
(In aggregate with 2006A, and 2008ABC COP reserve)	<b>Total Funds</b>	<b>2,025,002.36</b>	<b>2,025,002.36</b>	<b>1,812,984.86</b>		
SCPPA	SCPPA Investments					
Atif Haji Dato	<b>SCPPA Project Stabilization Fund</b>					
(213) 367-4668	Fidelity Inst MMKT GOVT 57C CUSIP:X9USDFIN	1,188,423.78	1,188,423.78	1,188,423.78	04/01/22	0.12%
	Fidelity Inst MMKT GOVT 57C CUSIP:X9USDFIN	52,768.73	52,768.73	52,768.73	04/01/22	0.12%
	US Cash Mgmt Bill Cusip: 912796K57	2,000,000.00	1,998,710.56	1,996,480.00	07/14/22	0.11%
	United State Treasury Note/Bond Cusip: 91282CR2	3,500,000.00	3,487,095.74	3,478,930.00	10/31/22	0.13%
	Federal Home Loan Bank CUSIP: 3130ANZG8	1,000,000.00	999,800.00	962,710.00	09/16/24	0.15%
						0.00%
						0.00%
	<b>Total</b>	<b>7,741,192.51</b>	<b>7,726,798.81</b>	<b>7,679,312.51</b>		
	<b>TOTAL FUND BALANCE</b>	<b>\$ 54,139,430.90</b>	<b>\$ 54,125,037.20</b>	<b>\$ 48,617,720.90</b>		

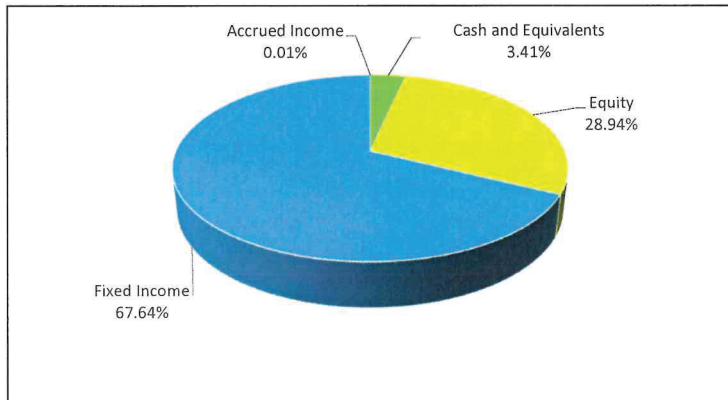
## VI. PARS Section 115 Trust

City of Pasadena  
 PARS Section 115 Trust  
 For the Month Ended March 31, 2022  
 Pension Account 6746056200

	Market Value	Book Value
<b>Beginning Balance</b>	<b>12,883,711.22</b>	<b>12,052,843.50</b>
<b>Activity</b>		
Contributions	-	-
Disbursements	-	-
<b>Total</b>	<b>-</b>	<b>-</b>
<b>Net Investment Income</b>		
Dividends	21,722.54	21,722.54
Interest	2.74	2.74
Other Income	0.01	0.01
Change in Accrued Income	797.09	797.09
<b>Total Investment Income</b>	<b>22,522.38</b>	<b>22,522.38</b>
Net Change in Unrealized Gain/Loss	(243,348.76)	-
Realized Gain/Loss	86,731.20	86,731.20
<b>Total Market Value Adjustment</b>	<b>(156,617.56)</b>	<b>86,731.20</b>
Trust Fees	(2,812.95)	(2,812.95)
PARS Fee (Net of Depository Earnings)	(2,486.23)	(2,486.23)
Unreconciled Difference	-	-
<b>Total</b>	<b>(5,299.18)</b>	<b>(5,299.18)</b>
<b>Ending Balance</b>	<b>12,744,316.86</b>	<b>12,156,797.90</b>
	<b>1 Year</b>	<b>Inception To Date</b>
<b>Investment Return (Inception-To-Date as of 3/31/2022)</b>	<b>-5.06%</b>	<b>5.40%</b>
<b>Benchmark Return (PARS Moderately Conservative)</b>	<b>-4.95%</b>	<b>5.51%</b>

**Asset Allocation**

	Market Value	Percentage
Cash and Equivalents	434,739.11	3.41%
Equity	3,688,293.86	28.94%
Fixed Income	8,620,484.05	67.64%
Accrued Income	799.84	0.01%
<b>Total</b>	<b>12,744,316.86</b>	<b>100.00%</b>



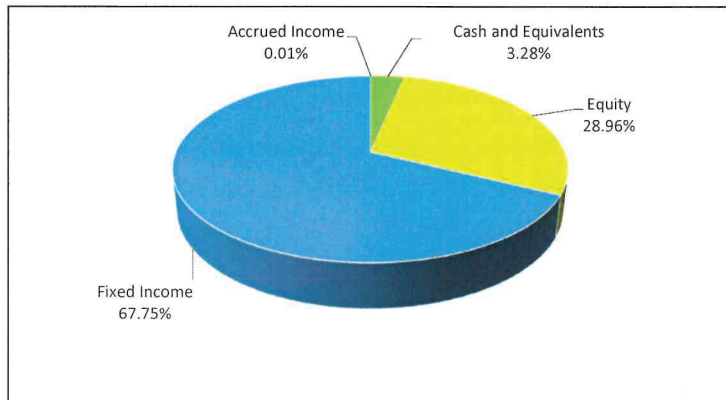
Account Manager:  
 Kyra Clarke  
 3121 Michelson Dr 3rd Fl  
 Irvine, CA 92612  
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena  
 PARS Section 115 Trust  
 For the Month Ended March 31, 2022  
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
<b>Beginning Balance</b>	2,440,680.76	2,355,090.40
<b>Activity</b>		
Contributions	-	-
Disbursements	-	-
<b>Total</b>	<b>-</b>	<b>-</b>
<b>Net Investment Income</b>		
Dividends	4,376.21	4,376.21
Interest	0.46	0.46
Other Income	-	-
Change in Accrued Income	150.48	150.48
<b>Total Investment Income</b>	<b>4,527.15</b>	<b>4,527.15</b>
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	(45,768.19)	-
Realized Gain/Loss	15,895.55	15,895.55
<b>Total Market Value Adjustment</b>	<b>(29,872.64)</b>	<b>15,895.55</b>
Trust Fees	(533.56)	(533.56)
PARS Fee (Net of Depository Earnings)	(470.99)	(470.99)
Unreconciled Difference	-	-
<b>Total</b>	<b>(1,004.55)</b>	<b>(1,004.55)</b>
<b>Ending Balance</b>	<b>2,414,330.72</b>	<b>2,374,508.55</b>
	<b>1 Year</b>	<b>Inception To Date</b>
Investment Return (Inception-To-Date as of 3/31/2022)	-5.07%	5.61%
Benchmark Return (PARS Moderately Conservative)	-4.95%	5.65%

**Asset Allocation**

	Market Value	Percentage
Cash and Equivalents	79,150.83	3.28%
Equity	699,288.51	28.96%
Fixed Income	1,635,740.07	67.75%
Accrued Income	151.31	0.01%
<b>Total</b>	<b>2,414,330.72</b>	<b>100.00%</b>



Account Manager:  
 Kyra Clarke  
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 Irvine, CA 92612  
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