

City of Pasadena  
Quarterly Investment Report  
Quarter Ending 09/30/2022

Prepared by the Department of Finance  
Treasury Division

# **Quarterly Investment Report**

- I. Pooled Investment Portfolio
- II. Capital Endowment Portfolio
- III. Power Reserve Portfolio
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- V. Investments Held by Trustees
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## I. Pooled Investment Portfolio



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

Vicken Erganian  
 City Treasurer

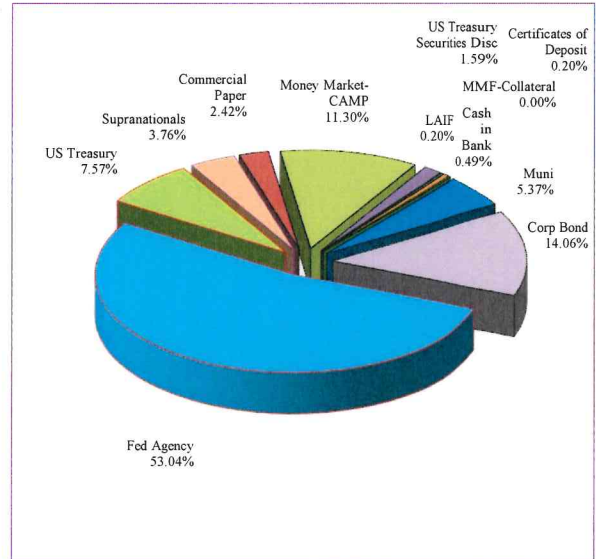
**September 2022**

**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 June 20, 2022. 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 9/30/2022**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	452	0.00%
Certificates of Deposit	1,250,000	0.20%
Municipal Bonds	32,955,709	5.37%
Corporate Bonds	86,356,143	14.06%
Federal Agencies	325,670,148	53.04%
US Treasury Securities	46,495,710	7.57%
Supranationals	23,060,228	3.76%
Commercial Paper	14,853,560	2.42%
Money Market-CAMP	69,389,918	11.30%
US Treasury Securities Disc	9,780,250	1.59%
LAIF	1,223,759	0.20%
Cash in Bank	3,026,602	0.49%
<b>TOTALS:</b>	<b>614,062,479</b>	<b>100.00%</b>
Accrued Interest Receivable	1,514,837	
<b>GRAND TOTAL:</b>	<b>615,577,316</b>	



**PORTFOLIO LIQUIDITY AS OF 9/30/2022**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	86,040,731	12.91%
31 days - 1 Year	69,270,000	10.40%
1 - 2 Years	131,325,000	19.71%
2 - 3 Years	169,167,778	25.39%
3 - 4 Years	195,498,000	29.34%
4 - 5 Years	15,000,000	2.25%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>666,301,509</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-22	Aug-22	Jul-22	Jun-22	May-22	Apr-22
Month-End Market Value	615,577,316	618,937,411	627,904,658	636,590,947	626,359,828	612,499,058
Modified Duration	1.96	1.97	2.02	2.04	2.12	2.17
Weighted Average Maturity	2.08	2.08	2.12	2.15	2.22	2.28
Current Book Yield to Maturity	1.331%	1.200%	1.132%	1.039%	0.901%	0.826%
Effective Yield - Year to Date	1.160%	1.110%	1.060%	0.820%	0.800%	0.800%
Interest Earned	637,773	603,728	559,284	496,172	443,436	407,253
Fiscal Year To Date Interest Earned	1,800,785	1,163,012	559,284	4,657,256	4,161,083	3,717,648
Fair Value Change Gain/(Loss)	(7,920,701)	(7,017,634)	2,386,228	(3,328,870)	2,129,684	(5,350,921)
Fiscal Year To Date change in fair value	(12,552,107)	(4,631,406)	2,386,228	(30,842,193)	(27,513,323)	(29,643,007)
Total Fiscal YTD Earnings	(10,751,322)	(3,468,394)	2,945,512	(26,184,937)	(23,352,239)	(25,925,359)

**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 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
LAIF												
SYS864	864	Local Agency Investment Fund			1,003,848.75	1,003,848.75	1,003,848.75	1.630		1.630	1	
SYS14053	14053	LAIF-COVID Relief Funds Acct			219,910.59	219,910.59	219,910.59	1.630		1.630	1	
		<b>Subtotal and Average</b>	<b>1,752,159.34</b>		<b>1,223,759.34</b>	<b>1,223,759.34</b>	<b>1,223,759.34</b>			<b>1.630</b>	<b>1</b>	
<b>Money Market Fund-CAMP</b>												
SYS13824	13824	California Asset Management Pr			69,389,917.67	69,389,917.67	69,389,917.67	2.970		3.011	1	
		<b>Subtotal and Average</b>	<b>82,424,812.80</b>		<b>69,389,917.67</b>	<b>69,389,917.67</b>	<b>69,389,917.67</b>			<b>3.011</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13067	13067	EAST WEST BANK			452.17	452.17	452.17	0.750		0.750	1	
		<b>Subtotal and Average</b>	<b>452.17</b>		<b>452.17</b>	<b>452.17</b>	<b>452.17</b>			<b>0.750</b>	<b>1</b>	
<b>Municipal Bonds</b>												
923078CS6	13818	Ventura Cnty CA Public Fing Au		06/11/2020	750,000.00	748,425.00	750,000.00	0.848	Aa1	0.848	31	11/01/2022
76913CAX7	13810	RIVERSIDE CALIFORNIA POB		05/06/2020	1,000,000.00	992,830.00	1,000,000.00	2.363	AA	2.364	137	02/15/2023
088006JX0	13868	Beverly Hills PFA		10/15/2020	500,000.00	487,805.00	500,000.00	0.499	AA+	0.499	243	06/01/2023
378612AD7	13989	Glendora CA PENSN OBLIG		05/18/2022	1,450,000.00	1,426,959.50	1,445,129.87	1.848	AAA	2.361	243	06/01/2023
684100AB6	13915	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,460,265.00	1,500,000.00	0.391	AA	0.391	243	06/01/2023
13017HAK2	13885	STATE OF CALIFORNIA		11/24/2020	1,000,000.00	976,240.00	1,000,000.00	1.477	A-	1.477	273	07/01/2023
502516QX5	13806	La Canada Unified School Distr		04/28/2020	500,000.00	488,755.00	500,000.00	1.650	Aa1	1.650	304	08/01/2023
671205Y58	13821	Oak Grove CA Sch Dist		06/25/2020	500,000.00	486,955.00	500,000.00	1.078	Aa3	1.078	304	08/01/2023
692020T34	13841	Oxnard School District		09/03/2020	500,000.00	485,405.00	500,000.00	0.692	AA	0.692	304	08/01/2023
119144AV5	13738	Buena Park Community RDA		11/13/2019	1,240,000.00	1,210,537.60	1,240,000.00	2.033	AA-	2.025	335	09/01/2023
29634EEE8	13744	Escondido Lease Revenue Bonds		11/26/2019	830,000.00	810,295.80	830,000.00	2.085	AA-	2.085	335	09/01/2023
13077DMJ8	13830	California State Univ Revenur		09/17/2020	2,000,000.00	1,924,480.00	2,000,000.00	0.475	Aa2	0.475	396	11/01/2023
088006JM4	13710	Beverly Hills PFA		08/08/2019	1,000,000.00	965,440.00	1,000,000.00	2.125	AA+	2.125	609	06/01/2024
088006JY8	13869	Beverly Hills PFA		10/15/2020	750,000.00	707,520.00	750,000.00	0.730	AA+	0.730	609	06/01/2024
684100AC4	13916	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,404,600.00	1,500,000.00	0.587	AA	0.587	609	06/01/2024
839278JX7	13748	South Pasadena Unified School		12/12/2019	325,000.00	328,305.25	341,561.10	5.000	Aa2	2.070	670	08/01/2024
799408Z77	13871	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,402,200.00	1,500,000.00	0.580	Aa1	0.580	670	08/01/2024
9523474U3	13941	West Coast Contra Unified Scho		06/17/2021	1,000,000.00	928,910.00	1,000,000.00	0.575	AA	0.575	670	08/01/2024
13077DMK5	13829	California State Univ Revenur		09/17/2020	2,000,000.00	1,848,420.00	2,000,000.00	0.685	Aa2	0.685	762	11/01/2024
039063AD4	13882	City of Arcadia		11/12/2020	675,000.00	623,848.50	675,000.00	0.982	Aaa	0.982	792	12/01/2024
80136PDB6	13894	SANTA BARBARA CNTY CA SOLID WA		12/18/2020	300,000.00	294,972.00	319,348.17	3.670	A1	0.650	792	12/01/2024
446216HJ5	13861	Huntington Beach CA Public Fin		08/12/2020	300,000.00	273,864.00	300,000.00	0.943	AA	0.943	943	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	1,000,000.00	910,360.00	1,000,000.00	0.883	Aa2	0.883	957	05/15/2025
91412HGE7	13893	UNIVERSITY OF CA REVENUE BONDS		12/16/2020	5,000,000.00	4,551,800.00	5,035,229.20	0.883	Aa2	0.610	957	05/15/2025
13032LUXM5	13883	California St Health Facs Fing		11/04/2020	1,500,000.00	1,360,860.00	1,500,000.00	0.952	Aa3	0.952	974	06/01/2025

Portfolio PASD  
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# Monthly for Pool

## Portfolio Management

### Portfolio Details - Investments

#### September 30, 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>												
757710TZ1	13840	Redondo Beach Unified School	500,000.00	08/06/2020	500,000.00	450,480.00	500,000.00	0.824	Aa2	0.824	1,035	08/01/2025
839278JY5	13747	South Pasadena Unified School	675,000.00	12/12/2019	675,000.00	683,694.00	722,947.29	5.000	Aa2	2.311	1,035	08/01/2025
799408Z85	13872	SAN RAMON VLY CA UNIF SCH DIST	1,500,000.00	10/20/2020	1,500,000.00	1,352,940.00	1,500,000.00	0.740	Aa1	0.740	1,035	08/01/2025
952347AV1	13940	West Coast Contra Unified Scho	3,000,000.00	06/17/2021	3,000,000.00	2,694,870.00	3,000,000.00	0.938	AA	0.938	1,035	08/01/2025
039063AE2	13881	City of Arcadia	750,000.00	11/12/2020	750,000.00	673,672.50	750,000.00	1.182		1.181	1,157	12/01/2025
<b>Subtotal and Average</b>			<b>35,045,000.00</b>		<b>32,955,709.15</b>	<b>35,159,215.63</b>				<b>1.028</b>	<b>675</b>	
<b>Certificates of Deposit - Bank</b>												
05580AD68	13949	BMW BANK NORTH AMERICA	250,000.00	09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	717	09/17/2024
87164YB60	13952	SYNCHRONY BANK	250,000.00	09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	717	09/17/2024
38149MZV2	13951	GOLDMAN SACHS BANK USA CD	250,000.00	09/22/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	723	09/23/2024
795451AW3	13956	SALLIE MAE BANK/SALT LKE CD	250,000.00	09/22/2021	250,000.00	250,000.00	250,000.00	0.700		0.700	723	09/23/2024
90348JT42	13950	UBS BANK USA	250,000.00	09/22/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	723	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>0.660</b>	<b>721</b>	
<b>Federal Agency Issues - Coupon</b>												
3130AS4W6	13986	Federal Home Loan Bank	5,000,000.00	06/09/2022	5,000,000.00	4,923,851.70	5,000,000.00	2.250	Aaa	2.250	251	06/09/2023
3130ASQ44	13995	Federal Home Loan Bank	5,000,000.00	07/27/2022	5,000,000.00	4,946,969.60	5,000,000.00	3.250	Aaa	3.250	299	07/27/2023
3134GW6E1	13879	FED HOME LOAN MORTGAGE CORP	10,000,000.00	11/02/2020	10,000,000.00	9,562,304.70	10,000,000.00	0.320	Aaa	0.320	397	11/02/2023
3134GW6E1	13880	FED HOME LOAN MORTGAGE CORP	5,000,000.00	11/02/2020	5,000,000.00	4,781,152.35	5,000,000.00	0.320	Aaa	0.320	397	11/02/2023
3134GXCA0	13887	FED HOME LOAN MORTGAGE CORP	10,000,000.00	11/24/2020	10,000,000.00	9,538,153.50	10,000,000.00	0.320	Aaa	0.320	419	11/24/2023
3130AKL79	13896	Federal Home Loan Bank	5,000,000.00	12/28/2020	5,000,000.00	4,739,765.55	5,000,000.00	0.250	Aaa	0.250	453	12/28/2023
3130AKL79	13897	Federal Home Loan Bank	5,000,000.00	12/28/2020	5,000,000.00	4,739,765.55	5,000,000.00	0.250	Aaa	0.250	453	12/28/2023
3130AQ6F5	13972	Federal Home Loan Bank	7,500,000.00	12/28/2021	7,500,000.00	7,158,990.83	7,500,000.00	0.800	Aaa	0.800	453	12/28/2023
3130ALXG2	13927	Federal Home Loan Bank	10,000,000.00	04/29/2021	10,000,000.00	9,384,335.90	10,000,000.00	0.500	Aaa	0.500	576	04/29/2024
3134GXYE8	13994	FED HOME LOAN MORTGAGE CORP	5,000,000.00	06/28/2022	5,000,000.00	4,881,597.65	5,000,000.00	3.100	Aaa	3.100	636	06/28/2024
3130AN4L1	13944	Federal Home Loan Bank	5,000,000.00	07/15/2021	5,000,000.00	4,619,313.40	5,000,000.00	0.625	Aaa	0.625	745	10/15/2024
3130ANYT1	13948	Federal Home Loan Bank	5,000,000.00	09/30/2021	5,000,000.00	4,599,760.45	5,000,000.00	0.500	Aaa	0.500	760	10/30/2024
3130APPQ2	13966	Federal Home Loan Bank	5,000,000.00	11/08/2021	5,000,000.00	4,635,004.70	5,000,000.00	0.900	Aaa	0.900	769	11/08/2024
3130APRA5	13968	Federal Home Loan Bank	5,000,000.00	11/15/2021	5,000,000.00	4,667,735.25	5,000,000.00	1.100	Aaa	1.100	776	11/15/2024
3130AMK92	13937	Federal Home Loan Bank	10,000,000.00	05/26/2021	10,000,000.00	9,187,630.50	10,000,000.00	0.550	Aaa	0.550	787	11/26/2024
3130AMJX1	13932	Federal Home Loan Bank	5,000,000.00	06/09/2021	5,000,000.00	4,595,263.65	5,000,000.00	0.650	Aaa	0.650	800	12/09/2024
3130AQ3F8	13971	Federal Home Loan Bank	5,000,000.00	12/10/2021	5,000,000.00	4,663,010.15	5,000,000.00	1.150	Aaa	1.150	801	12/10/2024
3130AQFG3	13973	Federal Home Loan Bank	5,000,000.00	01/21/2022	5,000,000.00	4,625,840.90	5,000,000.00	1.125	Aaa	1.125	843	01/21/2025
3130AQJ79	13975	Federal Home Loan Bank	5,000,000.00	01/28/2022	5,000,000.00	4,636,581.80	5,000,000.00	1.250	Aaa	1.250	850	01/28/2025
3130AQPF4	13977	Federal Home Loan Bank	5,000,000.00	02/18/2022	5,000,000.00	4,652,208.65	5,000,000.00	1.500	Aaa	1.500	871	02/18/2025
3130AMMG4	13933	Federal Home Loan Bank	5,000,000.00	05/27/2021	5,000,000.00	4,554,136.40	5,000,000.00	0.625	Aaa	0.625	880	02/27/2025
3130AQX99	13979	Federal Home Loan Bank	4,700,000.00	02/28/2022	4,700,000.00	4,405,507.78	4,700,000.00	1.810	Aaa	1.810	880	02/27/2025

Portfolio PASD  
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**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 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
3130AP5S0	13959	Federal Home Loan Bank		09/28/2021	5,000,000.00	4,543,423.70	5,000,000.00	0.650	Aaa	0.650	909	03/28/2025
3130ARJW2	13982	Federal Home Loan Bank		04/22/2022	5,000,000.00	4,801,352.15	5,000,000.00	3.000	Aaa	3.000	934	04/22/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	4,532,208.70	5,000,000.00	0.750	Aaa	0.750	961	05/19/2025
3130ARZD6	13985	Federal Home Loan Bank		05/23/2022	5,000,000.00	4,835,830.30	5,000,000.00	3.400	Aaa	3.400	965	05/23/2025
3134GVYX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	4,527,941.35	5,000,000.00	0.750	Aaa	0.750	970	05/28/2025
3134GVXB3	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	4,527,941.35	5,000,000.00	0.750	Aaa	0.750	970	05/28/2025
3134GVBB3	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	4,527,941.35	5,000,000.00	0.750	Aaa	0.750	970	05/28/2025
3133ELK37	13820	Federal Farm Credit Bank		06/16/2020	5,000,000.00	4,527,961.00	5,000,000.00	0.780	Aaa	0.780	989	06/16/2025
3130AJPT0	13822	Federal Home Loan Bank		06/19/2020	3,017,777.77	2,722,229.32	3,017,450.30	0.760	Aaa	0.764	989	06/16/2025
3130ASRJ0	13996	Federal Home Loan Bank		08/08/2022	5,000,000.00	4,934,996.45	5,000,000.00	4.100	Aaa	4.100	1,042	08/08/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	4,484,184.30	5,000,000.00	0.650	Aaa	0.650	1,048	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	4,473,814.80	4,999,415.13	0.610	Aaa	0.614	1,059	08/25/2025
3133EMBH4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	17,786,014.60	20,000,000.00	0.530	Aaa	0.530	1,094	09/29/2025
3130ATB6	13997	Federal Home Loan Bank		09/30/2022	5,000,000.00	5,005,686.75	5,000,000.00	4.300	Aaa	4.300	1,095	09/30/2025
3134GWVW3	13870	FED HOME LOAN MORTGAGE CORP		09/30/2020	10,000,000.00	8,911,473.90	10,000,000.00	0.600	Aaa	0.600	1,110	10/15/2025
3134GWYS9	13873	FED HOME LOAN MORTGAGE CORP		10/15/2020	10,000,000.00	8,901,537.20	10,000,000.00	0.600	Aaa	0.600	1,122	10/27/2025
3134GW3X2	13877	FED HOME LOAN MORTGAGE CORP		10/27/2020	10,000,000.00	8,878,441.00	10,000,000.00	0.625	Aaa	0.625	1,122	10/27/2025
3134GW5P7	13878	FED HOME LOAN MORTGAGE CORP		10/27/2020	5,000,000.00	4,444,185.00	5,000,000.00	0.600	Aaa	0.600	1,122	10/27/2025
3134GW3F1	13874	FED HOME LOAN MORTGAGE CORP		10/28/2020	10,000,000.00	8,887,499.60	10,000,000.00	0.600	Aaa	0.600	1,123	10/28/2025
3134GW3Z7	13876	FED HOME LOAN MORTGAGE CORP		10/28/2020	5,000,000.00	4,443,749.80	5,000,000.00	0.600	Aaa	0.600	1,150	11/24/2025
3133EMHF2	13888	Federal Farm Credit Bank		11/24/2020	10,000,000.00	8,876,075.90	10,000,000.00	0.600	Aaa	0.600	1,151	11/25/2025
3134GXCS1	13886	FED HOME LOAN MORTGAGE CORP		11/25/2020	5,000,000.00	4,428,445.90	5,000,000.00	0.625	Aaa	0.690	1,151	11/25/2025
3134GXFA7	13891	FED HOME LOAN MORTGAGE CORP		11/30/2020	5,000,000.00	4,438,609.70	5,000,000.00	0.650	Aaa	0.719	1,152	11/26/2025
3130AKVR4	13900	Federal Home Loan Bank		02/12/2021	5,000,000.00	4,384,892.90	5,000,000.00	0.550	Aaa	0.550	1,230	02/12/2026
3130AL3S1	13905	Federal Home Loan Bank		02/17/2021	5,000,000.00	4,393,317.40	5,000,000.00	0.600	Aaa	0.625	1,235	02/17/2026
3130ALCV4	13907	Federal Home Loan Bank		02/24/2021	5,000,000.00	4,409,483.55	5,000,000.00	0.750	Aaa	0.625	1,242	02/24/2026
3130ALB94	13906	Federal Home Loan Bank		02/26/2021	5,000,000.00	4,390,041.60	5,000,000.00	0.630	Aaa	0.750	1,244	02/26/2026
3133EMSK9	13911	Federal Farm Credit Bank		03/02/2021	10,000,000.00	8,857,206.50	9,998,632.22	0.840	Aaa	0.844	1,248	03/02/2026
3130ALEY6	13908	Federal Home Loan Bank		03/04/2021	5,000,000.00	4,414,192.50	5,000,000.00	0.800	Aaa	0.800	1,250	03/04/2026
3130ALFS8	13909	Federal Home Loan Bank		03/10/2021	5,000,000.00	4,426,499.85	5,000,000.00	0.800	Aaa	0.800	1,256	03/10/2026
3130ALGJ7	13910	Federal Home Loan Bank		03/23/2021	4,875,000.00	4,337,259.91	4,875,000.00	1.000	Aaa	1.000	1,269	03/23/2026
3133ENN97	13999	Federal Farm Credit Bank		09/23/2022	5,000,000.00	4,986,055.15	5,000,000.00	5.000	Aaa	5.000	1,453	09/23/2026
3133EM6E7	13960	Federal Farm Credit Bank		09/28/2021	5,000,000.00	4,351,695.60	5,000,000.00	0.940	Aaa	0.940	1,458	09/28/2026
3130ANYN4	13953	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,368,858.15	5,000,000.00	1.000	Aaa	1.000	1,460	09/30/2026
3130APDQ5	13964	Federal Home Loan Bank		10/28/2021	5,000,000.00	4,403,928.05	5,000,000.00	1.250	Aaa	1.250	1,488	10/28/2026
3130AT3P0	13998	Federal Home Loan Bank		09/28/2022	5,000,000.00	5,006,291.85	5,000,000.00	5.000	Aaa	5.000	1,809	09/14/2027
<b>Subtotal and Average</b>			<b>342,090,468.54</b>		<b>355,092,777.77</b>	<b>325,670,148.09</b>	<b>355,090,497.55</b>			<b>1.082</b>	<b>957</b>	

Portfolio PASD  
AP

**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 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>												
91282CDR9	13974	US TREASURY	10,000,000.00	12/31/2021	10,000,000.00	9,575,000.00	9,998,638.75	0.750	Aaa	0.761	456	12/31/2023
91282CDV0	13978	US TREASURY	5,000,000.00	01/31/2022	5,000,000.00	4,777,735.00	4,986,449.06	0.875	Aaa	1.081	487	01/31/2024
91282CCG4	13943	US TREASURY	10,000,000.00	06/25/2021	10,000,000.00	9,341,800.00	9,962,801.42	0.250	Aaa	0.470	623	06/15/2024
91282CCX7	13962	US TREASURY	5,000,000.00	09/24/2021	5,000,000.00	4,639,845.00	4,986,382.03	0.375	Aaa	0.515	715	09/15/2024
91282CDB4	13965	US TREASURY	5,000,000.00	10/22/2021	5,000,000.00	4,649,610.00	4,987,707.33	0.625	Aaa	0.747	745	10/15/2024
91282ZF0	13954	US TREASURY	10,000,000.00	09/16/2021	10,000,000.00	9,125,000.00	9,986,764.71	0.500	Aaa	0.554	912	03/31/2025
91282CCW9	13963	US TREASURY	5,000,000.00	09/24/2021	5,000,000.00	4,386,720.00	4,966,831.56	0.750	Aaa	0.924	1,430	08/31/2026
		<b>Subtotal and Average</b>	<b>49,873,200.15</b>		<b>50,000,000.00</b>	<b>46,495,710.00</b>	<b>49,875,574.86</b>			<b>0.684</b>	<b>736</b>	

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>Corporate Bonds - Coupon</b>												
90520EAK7	13756	UNION BANK NA CORPORATE BOND	2,000,000.00	12/09/2019	2,000,000.00	1,990,291.20	2,000,000.00	2.100	A2	2.100	69	12/09/2022
90520EAK7	13760	UNION BANK NA CORPORATE BOND	5,000,000.00	12/16/2019	5,000,000.00	4,975,728.00	4,999,508.85	2.100	A2	2.154	69	12/09/2022
90520EAK7	13773	UNION BANK NA CORPORATE BOND	5,000,000.00	02/10/2020	5,000,000.00	4,975,728.00	5,002,158.78	2.100	A2	1.864	69	12/09/2022
037833BU3	13693	APPLE INC	5,000,000.00	04/24/2019	5,000,000.00	4,977,814.85	5,002,265.41	2.850	Aaa	2.728	145	02/23/2023
89236TJD8	13929	TOYOTA CREDIT CORPORATION	3,000,000.00	04/09/2021	3,000,000.00	2,939,100.00	2,999,373.01	0.400	A1	0.441	187	04/06/2023
48133DE71	13984	JPMORGAN CHASE FINANCIAL	2,000,000.00	04/29/2022	2,000,000.00	1,978,732.56	2,000,000.00	2.500	A1	2.500	212	05/01/2023
17330FUE9	13988	CITIGROUP GLOBAL MARKETS	2,500,000.00	05/16/2022	2,500,000.00	2,458,203.53	2,500,000.00	2.750	A2	2.750	258	06/16/2023
78015K7L2	13918	ROYAL BANK OF CANADA	5,000,000.00	03/11/2021	5,000,000.00	4,743,467.70	4,985,270.16	0.425	A1	0.654	475	01/19/2024
38150AL86	13980	GOLDMAN SACHS	2,500,000.00	03/15/2022	2,500,000.00	2,374,402.53	2,500,000.00	2.250	A2	2.250	531	03/15/2024
48133DE55	13983	JPMORGAN CHASE FINANCIAL	2,000,000.00	04/29/2022	2,000,000.00	1,936,978.82	2,000,000.00	3.125	A1	3.125	576	04/29/2024
38150AG41	13935	Goldman Sach Corporate Bond	5,000,000.00	06/03/2021	5,000,000.00	4,654,245.70	5,000,000.00	0.800	A2	0.800	611	06/03/2024
78016EZU4	13947	ROYAL BANK OF CANADA	5,000,000.00	07/29/2021	5,000,000.00	4,645,302.20	4,998,019.91	0.650	A1	0.672	667	07/29/2024
64952WEJ8	13967	NEW YORK LIFE GL	5,000,000.00	10/29/2021	5,000,000.00	4,626,233.55	5,000,000.00	0.900	Aaa	0.900	759	10/29/2024
17330FVU2	13990	CITIGROUP GLOBAL MARKETS	2,500,000.00	05/27/2022	2,500,000.00	2,397,436.83	2,500,000.00	4.050	A2	4.050	969	05/27/2025
17330FVU2	13991	CITIGROUP GLOBAL MARKETS	2,500,000.00	05/27/2022	2,500,000.00	2,397,436.83	2,500,000.00	4.050	A2	4.050	969	05/27/2025
48128GY53	13898	JP MORGAN	5,000,000.00	12/22/2020	5,000,000.00	4,358,462.80	5,000,000.00	0.825	A1	0.825	1,178	12/22/2025
06048WK82	13923	BANK OF AMERICA CORP	5,000,000.00	03/25/2021	5,000,000.00	4,237,225.65	4,874,734.35	0.600	A2	1.526	1,213	01/28/2026
06406RAQ0	13901	BANK OF NEW YORK MELLON	5,000,000.00	02/02/2021	5,000,000.00	4,391,791.10	4,999,666.76	0.750	A1	0.752	1,215	01/28/2026
037833EB2	13902	APPLE INC	5,000,000.00	02/08/2021	5,000,000.00	4,399,424.20	4,997,116.61	0.700	Aaa	0.718	1,226	02/08/2026
06048WVM31	13934	BANK OF AMERICA CORP	5,000,000.00	05/28/2021	5,000,000.00	4,274,495.70	5,000,000.00	1.250	A2	1.250	1,335	05/28/2026
06048WVM64	13945	BANK OF AMERICA CORP	3,623,000.00	07/21/2021	3,623,000.00	3,100,695.86	3,614,765.54	1.200	A2	1.263	1,363	06/25/2026
78016EZT7	13958	ROYAL BANK OF CANADA	6,250,000.00	09/22/2021	6,250,000.00	5,390,502.75	6,248,770.39	1.150	A1	1.155	1,382	07/14/2026
22550L2G5	13961	Credit Suisse New York	5,000,000.00	09/24/2021	5,000,000.00	4,132,442.45	4,978,613.06	1.250	A2	1.365	1,406	08/07/2026
		<b>Subtotal and Average</b>	<b>93,698,416.31</b>		<b>93,873,000.00</b>	<b>86,356,142.81</b>	<b>93,700,262.83</b>			<b>1.517</b>	<b>793</b>	

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>Commercial Paper Disc. -Amortizing</b>												
06054PM29	13981	BOFA SECURITIES INC CP	10,000,000.00	03/07/2022	10,000,000.00	9,939,310.00	9,978,472.22	1.250	A1	1.299	62	12/02/2022
2254EBP08	13992	Credit Suisse NY	5,000,000.00	06/02/2022	5,000,000.00	4,914,250.00	4,949,760.48		P-1	2.597	146	02/24/2023

Data Updated: SET\_POOL: 10/27/2022 16:22  
Run Date: 10/27/2022 - 16:23

Portfolio PASD  
AP



**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 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>Subtotal and Average</b>			<b>14,918,236.96</b>		<b>15,000,000.00</b>	<b>14,853,560.00</b>	<b>14,928,232.70</b>			<b>1.729</b>	<b>90</b>	
<b>Treasury Discounts -Amortizing</b>												
912796W47	13993	US TREASURY		06/07/2022	10,000,000.00	9,780,250.00	9,864,388.27	2.115	Aaa	2.208	229	05/18/2023
<b>Subtotal and Average</b>			<b>9,855,975.13</b>		<b>10,000,000.00</b>	<b>9,780,250.00</b>	<b>9,864,388.27</b>			<b>2.208</b>	<b>229</b>	
<b>Supranationals</b>												
4581X0DF2	13976	Inter-American Devel Bank		01/21/2022	5,000,000.00	4,892,400.00	5,099,102.23	2.625	Aaa	1.070	472	01/16/2024
4581X0DZ8	13955	Inter-American Devel Bank		09/23/2021	10,000,000.00	9,288,400.00	10,000,000.00	0.500	Aaa	0.500	723	09/23/2024
45950VQJ8	13957	INTL FINANCE CORP		09/28/2021	5,000,000.00	4,560,801.45	4,998,801.71	0.600	Aaa	0.610	881	02/28/2025
459058JS3	13903	INTL BK RECON & DEVELOP		02/10/2021	5,000,000.00	4,318,626.40	5,000,000.00	0.650	Aaa	0.647	1,228	02/10/2026
<b>Subtotal and Average</b>			<b>25,100,974.18</b>		<b>25,000,000.00</b>	<b>23,060,227.85</b>	<b>25,097,903.94</b>			<b>0.667</b>	<b>804</b>	
<b>Total and Average</b>			<b>656,125,563.22</b>		<b>655,874,906.95</b>	<b>611,035,877.08</b>	<b>655,580,205.06</b>			<b>1.331</b>	<b>761</b>	

Cash	3,026,601.56
Accrued Interest	1,514,837.18
<b>Total</b>	<b>615,577,315.82</b>

**COMPLIANCE REPORT**

**Pooled Investment Portfolio**

As of 9/30/22

	Diversification			Credit Quality			Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	per Gov Code	Portfolio compliance	
Collateralized Money Market	0.00%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Certificates of Deposit	0.20%	30%	In compliance	n/a	n/a	In compliance	In compliance
Municipal Bonds	5.37%	100%	In compliance	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA/AA	A or better	In compliance	In compliance
US Treasury Securities	7.57%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	14.06%	30%	In compliance*	Aa1/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	53.04%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	3.76%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Commercial Paper	2.42%	100%	In compliance	P-1 (Short-term)	P-1 (Short-term)	In compliance	In compliance
Money Market-CAMP	11.30%	100%	In compliance	n/a	n/a	In compliance	In compliance
US Treasury Securities Disc	1.59%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
LAIF	0.20%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	0.49%	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

Portfolio Value 615,577,316

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POOL PORTFOLIO

	<u>September 30, 2022</u>	
	Market Value	% of Total
FHLB	171,646,166	27.88%
FHLMC	95,680,974	15.54%
FFCB	53,858,824	8.75%
<b>Total Fed Agencies/Supranationals</b>	<b>325,670,148</b>	<b>52.90%</b>
<b>OTHER PORTFOLIO INVESTMENTS</b>	<b>289,907,168</b>	<b>47.10%</b>
<b>Total Investments</b>	<b>615,577,316 *</b>	<b>100.00%</b>

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

<b>Pooled Portfolio - Total Return Performance</b>			
		<b>ICE BofA 1-3 Index</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	-0.625	-0.842
	3rd quarter	-1.503	-1.713
	4th quarter		
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Pooled Portfolio effective yield		1.16%	
State Treasurer's LAIF yield		1.35%	
2 Year Average US Treasury yield		3.38%	

CITY POOLED PORTFOLIO  
 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	June 2022	1st Qtr 2023	2nd Qtr 2023	3rd Qtr 2023	4th Qtr 2023
Money Market	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market Collateralized	12.91	16.74	9.14	7.25	3.97	3.54	1.59	11.73	6.76	0.00	0.00	0.00	0.00	0.00
Municipal Bonds	12.62	13.00	4.97	4.01	5.80	5.78	4.33	4.72	7.70	5.96	5.37	7.70	5.96	5.37
Corporate Bonds - Coupon	25.94	22.67	21.65	16.36	17.12	15.47	20.78	22.50	16.62	13.97	14.06	16.62	13.97	14.06
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Issues - Coupon	36.55	43.39	43.45	49.70	55.86	60.37	54.14	34.00	47.35	48.79	53.04	47.35	48.79	53.04
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	0.00
L.A.I.F.	9.04	1.47	13.09	14.38	9.07	6.47	7.29	11.66	16.47	4.00	0.20	16.47	4.00	0.20
Cash	2.72	2.50	3.76	0.68	0.44	0.43	0.45	0.34	0.53	0.31	0.49	0.53	0.31	0.49
Treasury Securities	0.00	0.00	3.93	3.37	2.99	3.26	3.71	2.37	3.66	7.46	7.57	3.66	7.46	7.57
Treasury Securities Disc	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.54	1.59	0.00	1.54	1.59
Supranationals	0.00	0.00	0.00	4.25	3.76	4.49	5.89	8.24	0.80	3.73	3.76	0.80	3.73	3.76
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	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.99	0.00	0.82	0.00	0.00	1.55	2.42	0.00	1.55	2.42
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Amortized Zero Cpn Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.77	0.00	0.00	0.77	0.00
Certificates of Deposit	0.22	0.23	0.00	0.00	0.00	0.19	1.00	0.00	0.00	0.20	0.20	0.00	0.20	0.20
Money Market-CAMP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.89	0.12	11.72	11.30	0.12	11.72	11.30
Muni Variable Rate	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.54	0.00	0.00	0.00	0.00	0.00	0.00
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00

## II. Capital Endowment Portfolio



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

Vicken Erganian  
City Treasurer

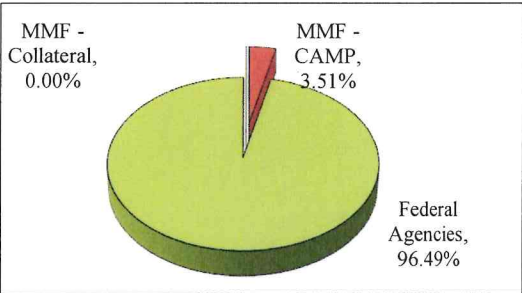
**September 2022**

**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 June 20, 2022. 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 9/30/2022**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	13	0.00%
Money Market - CAMP	64,103	3.51%
Federal Agencies	1,762,210	96.49%
<b>TOTALS:</b>	<b>1,826,327</b>	<b>100.00%</b>
Accrued Interest Receivable	6,792	
<b>GRAND TOTAL:</b>	<b>1,833,119</b>	



**PORTFOLIO LIQUIDITY AS OF 9/30/2022**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	64,116	3.26%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	1,900,000	96.74%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
<b>TOTAL:</b>	<b>1,964,116</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-22	Aug-22	Jul-22	Jun-22	May-22	Apr-22
Month-End Mkt Value	1,833,119	1,857,675	1,876,121	1,885,618	2,020,613	2,008,957
Modified Duration	2.00	2.09	2.18	2.26	2.20	2.27
Weighted Average Maturity	2.08	2.16	2.24	2.33	2.26	2.35
Current Book Yield to Maturity	1.066%	1.046%	1.032%	1.014%	0.993%	0.959%
Effective Yield - Year to Date	1.030%	1.010%	1.000%	1.000%	1.000%	1.000%
Interest Earned	1,726	1,708	1,672	1,741	1,709	1,661
Fiscal Year To Date Interest Earned	5,106	3,381	1,672	19,860	18,119	16,410
Fair Value Change Gain/(Loss)	(26,282)	(20,154)	(11,169)	(12,736)	9,947	(15,610)
Fiscal Year To Date change in fair value	(57,605)	(31,323)	(11,169)	(86,808)	(74,072)	(84,019)
Total Fiscal YTD earnings	(52,499)	(27,942)	(9,496)	(66,948)	(55,953)	(67,609)

**CAPITAL ENDOWMENT**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 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	64,103.24		64,103.24	64,103.24	64,103.24	2.970		3.011	1	
	<b>Subtotal and Average</b>		<b>64,103.24</b>		<b>64,103.24</b>	<b>64,103.24</b>				<b>3.011</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13057	13057	EAST WEST BANK	13.19	07/01/2022	13.19	13.19	13.19	0.750		0.750	1	
	<b>Subtotal and Average</b>		<b>13.19</b>		<b>13.19</b>	<b>13.19</b>				<b>0.750</b>	<b>1</b>	
<b>Federal Agency Issues - Coupon</b>												
3130APVG7	13970	Federal Home Loan Bank	1,900,000.00	11/30/2021	1,900,000.00	1,762,210.16	1,900,000.00	1.000	Aaa	1.000	786	11/25/2024
	<b>Subtotal and Average</b>		<b>1,900,000.00</b>		<b>1,900,000.00</b>	<b>1,762,210.16</b>	<b>1,900,000.00</b>			<b>1.000</b>	<b>786</b>	
	<b>Total and Average</b>		<b>1,964,116.43</b>		<b>1,964,116.43</b>	<b>1,826,326.59</b>	<b>1,964,116.43</b>			<b>1.066</b>	<b>760</b>	
					<b>Accrued Interest</b>	<b>6,792.24</b>						
					<b>Total</b>	<b>1,833,118.83</b>						



**COMPLIANCE REPORT**

**Capital Endowment Portfolio  
As of 9/30/22**

		Diversification			Credit Quality			Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	Portfolio compliance	Maturity	
Collateralized Money Market	0.00%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance	
Money Market-CAMP	3.51%	100%	In compliance	n/a	n/a	In compliance	In compliance	
Federal Agency Issues	96.49%	100%	In compliance**	Aaa	AA+/Aaa	In compliance	In compliance	
	100.00%							

Portfolio Value 1,833,119

\*\*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>September 30, 2022</u>		
	Market Value	% of Total
FHLB	1,762,210	96.13%
<b>Total</b>	<b>1,762,210</b>	<b>96.13%</b>
OTHER PORTFOLIO INVESTMENTS	<u>70,909</u>	3.87%
<b>Total Investments</b>	<b>1,833,119 *</b>	<b>100.00%</b>

note: \* Includes Accrued Interest Receivable

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

Investment Type	Fiscal Year Total											
	June 2015	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	June 2022	1st Qtr 2023	2nd Qtr 2023	3rd Qtr 2023	4th Qtr 2023
Money Market - Collateralized	100.00	100.00	1.80	0.75	0.03	1.10	3.10	3.38	0.00			
Federal Agency Issues - Coupon	0.00	0.00	0.00	0.00	0.00	0.00	0.00	96.62	96.49			
Corporate Bonds - Coupon	0.00	0.00	0.00	99.25	99.97	98.90	96.90	0.00	0.00			
Municipal Bonds	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			
Certificate of Deposit	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			
Treasury Securities	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			
Commerical Paper - Disc (Amortizing)	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			
Mutual Funds	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	3.51			
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

### III. Power Reserve Portfolio



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

Vicken Erganian  
City Treasurer

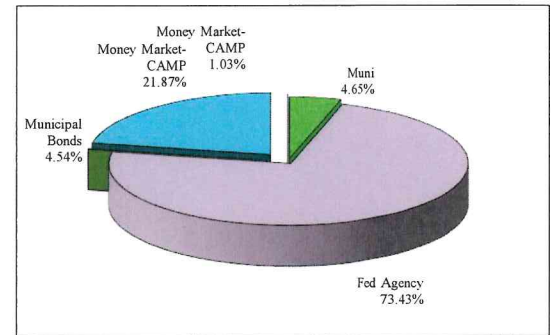
**September 2022**

**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 June 20, 2022. 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 9/30/2022**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	33	0.00%
Municipal Bonds	1,822,480	4.65%
Federal Agencies	28,749,570	73.43%
L.A.I.F.	21,290	0.05%
Money Market-CAMP	8,561,276	21.87%
<b>TOTALS:</b>	<b>39,154,649</b>	<b>100.00%</b>
Accrued Interest Receivable	219,446	
<b>GRAND TOTAL:</b>	<b>39,374,095</b>	



**PORTFOLIO LIQUIDITY AS OF 9/30/2022**

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	8,582,599	17.79%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	5,000,000	10.36%
3 - 4 Years	-	0.00%
4 - 5 Years	2,000,000	4.15%
Over 5 Years	32,666,667	67.70%
<b>TOTAL:</b>	<b>48,249,266</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-22	Aug-22	Jul-22	Jun-22	May-22	Apr-22
Month-End Market Value	39,374,095	41,061,284	42,426,446	41,862,302	42,197,779	41,936,771
Modified Duration	6.55	6.86	7.09	7.09	7.20	7.25
Weighted Average Maturity	8.81	8.88	8.98	9.05	9.12	9.20
Current Book Yield to Maturity	1.918%	1.648%	1.640%	1.567%	1.510%	1.506%
Effective Yield - Year to Date	1.670%	1.610%	1.610%	1.410%	1.390%	1.380%
Interest Earned	70,296	65,901	65,434	60,723	60,200	59,875
Fiscal Year To Date Interest Earned	201,630	131,335	65,434	673,920	613,196	552,997
Fair Value Change Gain/(Loss)	(1,756,826)	(1,431,063)	498,711	(397,125)	200,809	(1,809,442)
Fiscal Year To Date change in fair value	(2,689,179)	(932,352)	498,711	(6,000,734)	(5,603,608)	(5,804,417)
Total Fiscal YTD Earnings	(2,487,548)	(801,018)	564,145	(5,326,814)	(4,990,412)	(5,251,421)

**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
LAI F												
SYS6184	6184	Local Agency Investment Fund	21,290.09		21,290.09	21,290.09	21,290.09	1.630		1.630	1	
	<b>Subtotal and Average</b>		<b>3,133,290.09</b>		<b>21,290.09</b>	<b>21,290.09</b>				<b>1.630</b>	<b>1</b>	
<b>Money Market Fund-CAMP</b>												
SYS14063	14063	California Asset Management Pr	8,561,275.98		8,561,275.98	8,561,275.98	8,561,275.98	2.970		3.011	1	
	<b>Subtotal and Average</b>		<b>5,189,942.65</b>		<b>8,561,275.98</b>	<b>8,561,275.98</b>				<b>3.011</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13066	13066	EAST WEST BANK	33.04		33.04	33.04	33.04	0.750		0.750	1	
	<b>Subtotal and Average</b>		<b>33.04</b>		<b>33.04</b>	<b>33.04</b>				<b>0.750</b>	<b>1</b>	
<b>Municipal Bonds</b>												
54465AGS5	13553	LA County Redevelopment TABs	1,987,153.43	08/25/2016	2,000,000.00	1,822,480.00	1,987,284.19	2.375	Aa2	2.560	1,431	09/01/2026
	<b>Subtotal and Average</b>		<b>1,987,153.43</b>		<b>2,000,000.00</b>	<b>1,822,480.00</b>	<b>1,987,284.19</b>			<b>2.560</b>	<b>1,431</b>	
<b>Federal Agency Issues - Coupon</b>												
3130APV69	13969	Federal Home Loan Bank	5,000,000.00	11/30/2021	5,000,000.00	4,637,395.15	5,000,000.00	1.000	Aaa	1.000	786	11/25/2024
3133EMX80	13946	Federal Farm Credit Bank	6,000,000.00	08/02/2021	6,000,000.00	5,037,976.62	6,000,000.00	1.230	Aaa	1.230	2,132	08/02/2028
3133EMHN5	13890	Federal Farm Credit Bank	5,000,000.00	11/25/2020	5,000,000.00	3,913,639.15	5,000,000.00	1.230	Aaa	1.230	2,977	11/25/2030
3130AJEA3	13788	Federal Home Loan Bank	1,666,667.00	04/08/2020	1,666,667.00	1,318,493.45	1,666,667.00	1.850	Aaa	1.850	3,477	04/08/2032
3130AL3X0	13904	Federal Home Loan Bank	10,000,000.00	02/25/2021	10,000,000.00	7,311,174.40	10,000,000.00	2.000	Aaa	2.000	4,895	02/25/2036
3133EMCV2	13875	Federal Farm Credit Bank	10,000,000.00	10/15/2020	10,000,000.00	6,530,891.60	10,000,000.00	2.000	Aaa	2.000	6,589	10/15/2040
	<b>Subtotal and Average</b>		<b>37,666,667.00</b>		<b>37,666,667.00</b>	<b>28,749,570.37</b>	<b>37,666,667.00</b>			<b>1.636</b>	<b>4,042</b>	
<b>Total and Average</b>			<b>47,977,086.20</b>		<b>48,249,266.11</b>	<b>39,154,649.48</b>	<b>48,236,550.30</b>			<b>1.918</b>	<b>3,215</b>	
					<b>Accrued Interest</b>	<b>219,445.81</b>						
					<b>Total</b>	<b>39,374,095.29</b>						

COMPLIANCE REPORT

Power Reserve Portfolio  
As of 9/30/22

	Diversification			Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality per Gov Code	Portfolio compliance	
Collateralized Money Market	0.00%	100%	In compliance	102% Collateral A or better	In compliance	Maturity In compliance
Municipal Bonds	4.65%	100%	In compliance	AA+/Aaa	In compliance	In compliance
Federal Agency Issues	73.43%	100%	In compliance	n/a	In compliance	In compliance
Money Market-CAMP	21.87%	100%	In compliance	n/a	In compliance	In compliance
LAIF	0.05%	100%	In compliance	n/a	In compliance	In compliance
	100.00%					

Portfolio Value 39,374,095

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

	<u>September 30, 2022</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	13,267,063	33.69%
FFCB	15,482,507	39.32%
<b>Total Fed Agencies</b>	<b>28,749,570</b>	<b>73.02%</b>
<b>OTHER PORTFOLIO INVESTMENTS</b>	<b>10,624,525</b>	<b>26.98%</b>
<b>Total Investments</b>	<b>39,374,095 *</b>	<b>100.00%</b>

note: \* Includes Accrued Interest Receivable



<b>Power Reserve Portfolio - Total Return Performance</b>			
		<b>ICE BofA 3-5 Index</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	-5.627	-6.886
	2nd quarter	-2.810	-4.182
	3rd quarter	-4.590	-5.972
	4th quarter		
<b>Effective Yield</b>		<b>Fiscal YTD</b>	
Power Reserve effective yield		1.67%	
State Treasurer's LAIF yield		1.35%	
2 Year Average Treasury yield		3.38%	
** Index has been changed to LT03TRUU 5-7 Year Index beginning 2022			

POWER RESERVE FUND  
 Portfolio Management  
 Distribution of Investments By Type - Historic  
 (By Market Values)  
 In %

Investment Type	Fiscal Year Total											
	June 2015	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	June 2022	1st Qtr 2023	2nd Qtr 2023	3rd Qtr 2023	4th Qtr 2023
Money Market - Collateralized	11.53	7.43	0.02	4.34	2.58	32.06	0.08	0.00	0.00	0.00	0.00	0.00
Municipal Bonds	10.83	7.24	7.00	6.92	6.02	3.43	3.93	4.50	4.65	4.65	4.65	4.65
Federal Agency Issues - Coupon	66.34	77.86	79.82	82.96	85.12	51.22	57.67	75.33	73.43	73.43	73.43	73.43
L.A.I.F.	0.24	0.24	0.24	0.24	0.26	0.00	32.77	18.69	0.05	0.05	0.05	0.05
Corporate Bonds - Coupon	11.06	7.23	12.92	5.54	6.02	13.29	5.56	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	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	1.48	21.87	21.87	21.87	21.87
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

## IV. Miscellaneous Portfolios

**Miscellaneous Funds  
September 30, 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	2.970%	2.970%	10/1/2022	\$2,273,272.04	\$2,273,272.04	\$2,273,272.04
Money Mkt Collateralized (East West Bank)	0.750%	0.750%	10/1/2022	\$167.23	\$167.23	\$167.23
LAIF	1.630%	1.630%	10/1/2022	\$1.46	\$1.46	\$1.46
Weighted Average Maturity = 1 day				<u>\$2,273,440.73</u>	<u>\$2,273,440.73</u>	<u>\$2,273,440.73</u>
<b><u>2002 Electric Revenue Reserve Fund</u></b>						
Money Mkt CAMP	2.970%	2.970%	10/1/2022	\$79,731.58	\$79,731.58	\$79,731.58
Money Mkt Collateralized (East West Bank)	0.750%	0.100%	10/1/2022	\$4.30	\$4.30	\$4.30
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	\$4,000,000.00	\$4,000,000.00	\$3,557,202.92
Weighted Average Maturity = 2.98				<u>\$4,079,735.88</u>	<u>\$4,079,735.88</u>	<u>\$3,636,938.80</u>
<b><u>Annandale Assessment District</u></b>						
Municipal Bonds--Annandale Assessment	6.000%	6.000%	9/2/2040	\$944,635.00	\$944,635.00	\$944,635.00
Weighted Average Maturity = 18.18						

**Miscellaneous Funds  
September 30, 2022**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2012A Electric Parity Reserve Fund</u></b>						
Money Mkt CAMP	2.970%	2.970%	10/1/2022	\$11,632.95	\$11,632.95	\$11,632.95
Money Mkt Collateralized (East West Bank)	0.750%	0.750%	10/1/2022	\$0.59	\$0.59	\$0.59
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	\$690,000.00	\$690,000.00	\$613,617.50
Weighted Average Maturity = 2.99				<u>\$701,633.54</u>	<u>\$701,633.54</u>	<u>\$625,251.04</u>
<b><u>2013A Electric Parity Reserve Fund</u></b>						
Money Mkt CAMP	2.970%	2.970%	10/1/2022	\$211,588.14	\$211,588.14	\$211,588.14
Money Mkt Collateralized (East West Bank)	0.750%	0.100%	10/1/2022	\$13.41	\$13.41	\$13.41
FFCB 3133ELC28	0.730%	0.730%	5/27/2025	\$8,000,000.00	\$8,000,000.00	\$7,268,828.96
Weighted Average Maturity = 2.62				<u>\$8,211,601.55</u>	<u>\$8,211,601.55</u>	<u>\$7,480,430.51</u>
<b><u>2013A Electric Project</u></b>						
Money Mkt CAMP	2.970%	2.970%	10/1/2022	\$1,018.19	\$1,018.19	\$1,018.19
Money Mkt Collateralized (East West Bank)	0.750%	0.100%	10/1/2022	\$0.07	\$0.07	\$0.07
LAIF	1.630%	1.630%	10/1/2022	\$0.00	\$0.00	\$0.00
Weighted Average Maturity = 1 day				<u>\$1,018.26</u>	<u>\$1,018.26</u>	<u>\$1,018.26</u>

**Miscellaneous Funds  
September 30, 2022**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2016A Electric Revenue Refunding Project</u></b>						
Money Mkt CAMP	2.970%	2.970%	10/1/2022	\$8,792.30	\$8,792.30	\$8,792.30
Money Mkt Collateralized (East West Bank)	0.750%	0.100%	1/0/1900	\$0.65	\$0.65	\$0.65
Weighted Average Maturity = 1 day				<u>\$8,792.95</u>	<u>\$8,792.95</u>	<u>\$8,792.95</u>
<b><u>2016A Electric Revenue Refunding Reserve</u></b>						
Money Mkt CAMP	2.970%	2.970%	10/1/2022	\$37,817.80	\$37,817.80	\$37,817.80
Money Mkt Collateralized (East West Bank)	0.750%	0.100%	10/31/2018	\$1.73	\$1.73	\$1.73
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$2,680,000.00</u>	<u>\$2,680,000.00</u>	<u>\$2,383,325.96</u>
Weighted Average Maturity = 3.00				<u>\$2,717,819.53</u>	<u>\$2,717,819.53</u>	<u>\$2,421,145.49</u>
<b><u>Frontier</u></b>						
Money Mkt CAMP	2.970%	2.970%	10/1/2022	\$6,026.73	\$6,026.73	\$6,026.73
Money Mkt Collateralized (East West Bank)	0.750%	0.100%	1/0/1900	\$7.43	\$7.43	\$7.43
Weighted Average Maturity = 1 day				<u>\$6,026.73</u>	<u>\$6,026.73</u>	<u>\$6,026.73</u>
<b><u>2020A Water Refund Revenue Bonds Project</u></b>						
LAIIF	1.630%	1.630%	10/1/2022	\$2,552,434.07	\$2,552,434.07	\$2,552,434.07
Money Mkt Collateralized (East West Bank)	0.750%	0.100%	1/0/1900	\$0.24	\$0.24	\$0.24
Money Mkt CAMP	2.970%	2.970%	10/1/2022	<u>\$3,268.98</u>	<u>\$3,268.98</u>	<u>\$3,268.98</u>
Weighted Average Maturity = 1 day				<u>\$2,555,703.29</u>	<u>\$2,555,703.29</u>	<u>\$2,555,703.29</u>
<b><u>2021A Water Refund Revenue Bonds Project</u></b>						
LAIIF	1.630%	1.630%	10/1/2022	\$12,602,480.99	\$12,602,480.99	\$12,602,480.99
Money Mkt Collateralized (East West Bank)	0.750%	0.100%	10/1/2022	\$0.09	\$0.09	\$0.09
Money Mkt CAMP	2.970%	2.970%	10/1/2022	<u>\$1,163.08</u>	<u>\$1,163.08</u>	<u>\$1,163.08</u>
Weighted Average Maturity = 1 day				<u>\$12,603,644.16</u>	<u>\$12,603,644.16</u>	<u>\$12,603,644.16</u>
<b>GRAND TOTAL:</b>				<u>\$34,104,051.62</u>	<u>\$34,104,051.62</u>	<u>\$32,557,026.96</u>

## V. Investments Held by Trustees

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2022

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						
	COI-2021A Account #209092						
	Cash	-	-	-	10/01/22	0.00%	
	Debt Service-2021A Account #209093						
	Cash	52,004.05	52,004.05	52,004.05	10/01/22	0.00%	
	Reserve-2021A Account #209094						
	DREFUS GOVT CM INST 289 Cusip: X9USDDGCM	793,447.17	793,447.17	793,447.17	10/01/22	2.74%	
Cash	3,796.22	3,796.22	3,796.22	10/01/22	0.00%		
<b>Total</b>		<b>849,247.44</b>	<b>849,247.44</b>	<b>849,247.44</b>			
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2020A Water Revenue Refunding Bonds						
	COI-2020 Account #746583						
	Goldman Finl Sq Govt Instl 465 CUSIP: X9USDGLDS	-	-	-	10/01/22	2.91%	
	DEBT SERVICE-2020 Account #746585						
	Goldman Finl Sq Govt Instl 465 CUSIP: X9USDGLDS	-	-	-	10/01/22	2.91%	
	<b>Total</b>		<b>-</b>	<b>-</b>	<b>-</b>		
	BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2020AB POB Bonds					
POB COI-2020B Account #220413							
Black/Rock Treasury Turst Dollars 63 Cusip: X9USDBTRD		-	-	-	10/01/22	0.02%	
POB Bond Fund-2020B Account #220414							
Goldman Finl Sq Govt Instl 465 CUSIP: X9USDGLDS		65.89	65.89	65.89	10/01/22	2.91%	
POB COI-2020A Account #765976							
Goldman Finl Sq Govt Instl 465 CUSIP: X9USDGLDS		-	-	-	10/01/22	2.91%	
POB Bond Fund-2020A Account #765990							
Goldman Finl Sq Govt Instl 465 CUSIP: X9USDGLDS	107.51	107.51	107.51	10/01/22	2.91%		
<b>Total</b>		<b>173.40</b>	<b>173.40</b>	<b>173.40</b>			
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2019A Electric Revenue Bonds						
	Electric COI-2019A Account #106207						
	Goldman Finl Sq Govt Instl 465 CUSIP: X9USDGLDS	36,479.57	36,479.57	36,479.57	10/01/22	2.91%	
	Electric Bond Fund-2019A Account #13813						
	Goldman Finl Sq Govt Instl 465 CUSIP: X9USDGLDS	373.90	373.90	373.90	10/01/22	2.91%	
	Goldman Finl Sq Govt Instl 465 CUSIP: X9USDGLDS	-	-	-	10/01/22	2.91%	
	<b>Total</b>		<b>36,853.47</b>	<b>36,853.47</b>	<b>36,853.47</b>		



Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2022

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) 615-6033	2018AB Rose Bowl Pasadena PFA Lease Revenue Bonds <b>Interest Fund- Series 2018A Account #248882000</b> Fidelity Govt Portfolio Cl Cusp:316175108 <b>Costs of Issuance- Series 2018A Account #248882002</b> Fidelity Govt Portfolio Cl Cusp:316175108 <b>Interest Fund- Series 2018B Account #248882100</b> Fidelity Govt Portfolio Cl Cusp:316175108 <b>Principal Fund- Series 2018B Account #248882101</b> Fidelity Govt Portfolio Cl Cusp:316175108 <b>Costs of Issuance- Series 2018B Account #248882102</b> Fidelity Govt Obl Fd Cl D 316175108 <b>Total</b>	100.49 - 17.13 22.84 - 140.46	100.49 - 17.13 22.84 - 140.46	100.49 - 17.13 22.84 - 140.46	10/01/22 10/01/22 10/01/22 10/01/22 10/01/22 10/01/22	2.73% 2.73% 2.73% 2.73% 2.73%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	2017A Water Revenue Bonds <b>Debt Service-2017A Account #948165</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS <b>Reserve Fund-2017A Account #948269</b> Federal Home Loan Banks Cusp: 3130AL3S1 DREYFUS CUSIP:X9USSGCM <b>Total</b>	1,050,000.00 29,983.80 1,079,983.80	1,050,000.00 29,983.80 1,079,983.80	922,593.00 29,983.80 952,576.80	10/01/22 02/17/26 10/01/22	2.91% 0.63% 2.10%
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	2016A Rose Bowl Pasadena PFA Lease Revenue Bonds <b>Interest Fund- Series 2016A Account #264433000</b> Fidelity Govt Portfolio Cl Cusp:316175108 <b>Principal Fund- Series 2016A Account #264433001</b> Fidelity Govt Portfolio Cl Cusp:316175108 <b>Insurance &amp; Condemnation Fund- Series 2016A Account #264433002</b> Fidelity Govt Obl Fd Cl D 316175108 <b>Cost of Issuance- Series 2016A Account #264433003</b> First American Govt Obl Fd Cl D 31846V401 <b>Total</b>	497,125.02 26.44 0.19 - 497,151.65	497,125.02 26.44 0.19 - 497,151.65	497,125.02 26.44 0.19 - 497,151.65	10/01/22 10/01/22 10/01/22 10/01/22 10/01/22	2.73% 2.73% 2.73% 2.73%
BNY James Dickson (213) 630-6204 Lena Chan (213) 630-6253	Pasadena 2015A COPS Bond <b>COPS Base Rental-2015A Account #336964</b> Cash Balance Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS <b>Total</b>	195,761.67 195,761.67 - 195,761.67	195,761.67 195,761.67 - 195,761.67	195,761.67 195,761.67 - 195,761.67	10/01/22 10/01/22	0.00% 2.91%

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2022

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 Tax Pension 2015AB Bond <b>Bond Fund-2015A POB Account #479226</b> Goldman Finl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance <b>Bond Fund-2015A POB Account #479231</b> Goldman Finl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance <b>Total</b>	571.50 - - 70.64 642.14	571.50 - - 70.64 642.14	571.50 - - 70.64 642.14	10/01/22 10/01/22 10/01/22 10/01/22	2.91% 0.00% 2.91% 0.00%
James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena Water Revenue 2011A <b>2011 Water Revenue Debt Service Fund Account #288994</b> Goldman Finl Sq Govt Instl 465 CUSIP:X9USDGLDS <b>Total</b>	- -	- -	- -	10/01/22	2.91%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena Water Revenue 2010AB <b>2010 A Parity Reserve Account #286245</b> DREYFUS CUSIP:X9USSGCM Federal Home Loan Bank CUSIP:3130AL3S1 Cash <b>2010 B Debt Service Account #286247</b> Cash <b>2010 B Parity Reserve Account #286248</b> DREYFUS CUSIP:X9USSGCM Federal Home Loan Bank CUSIP:3130AL3S1 Cash <b>2010 A Debt Service Fund Account #286295</b> Cash <b>Total</b>	15,778.43 1,350,000.00 - - - 5,739.21 300,000.00 - - 1,671,517.64	15,778.43 1,350,000.00 - - - 5,739.21 300,000.00 - - 1,671,517.64	15,778.43 1,186,191.00 - - - 5,739.21 283,598.00 - - 1,471,306.64	10/01/22 02/17/26 10/01/22 10/01/22 10/01/22 10/01/22 02/17/26 10/01/22 10/01/22	2.10% 0.63% 0.00% 2.91% 2.10% 0.63% 0.00% 2.91%
US Bank Iise Viach (213) 615-6051 Adriana Marshall (213) 615-6071	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds <b>Interest Fund (S631591)</b> Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash <b>Principal Fund (S631592)</b> Fidelity Instl Mm Fds Government I CUSIP:316175108 <b>Bond Reserve Fund (S631593)</b> Federal Home Loan Bank Funds CUSIP:3130ALBDS Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash <b>Total</b>	335,438.79 - 3.19 15,500,000.00 71,249.25 - 15,906,691.23	335,438.79 - 3.19 15,500,000.00 71,249.25 - 15,906,691.23	335,438.79 - 3.19 10,240,850.00 71,249.25 - 10,647,541.23	10/01/22 10/01/22 10/01/22 02/25/41 10/01/22 10/01/22	2.73% 0.00% 2.73% 2.15% 2.73% 0.00%

**Schedule of Funds Held by Trustees  
CITY OF PASADENA  
For Period Ending 9/30/2022**

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
Wells Fargo Bank Tracy Mason (213) 253-7536 Mataka Mpose	PPFA (Paseo Colorado Parking Facilities) 2008 <b>Bond Fund Account #23200100</b> Allspring Government Money Market Service Cash	50,502.58 -	50,502.58 -	50,502.58 -	10/01/22 10/01/22	2.08% 0.00%
Tracy.Mason@wellsfargo.com Mataka.Mpose@wellsfargo.com	<b>Reserve Fund Account #23200101</b> FHLB Cusip: 3130APVC6 Well Fargo Advantage Government Money Market Service <b>Cost of Issuance Fund Account #23200103</b> Well Fargo Advantage Government Money Market Service	2,000,000.00 -	2,000,000.00 -	1,765,520.00 -	12/01/26 10/01/22	1.38% 0.01%
	<b>Total</b>	<b>2,050,502.58</b>	<b>2,050,502.58</b>	<b>1,816,022.58</b>	10/01/22	0.00%
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	4,950,000.00 31,044.17 -	4,950,000.00 31,044.17 -	3,857,238.00 31,044.17 -	12/23/30 10/01/22 10/01/22	1.25% 2.91% 0.00%
	<b>Total</b>	<b>4,981,044.17</b>	<b>4,981,044.17</b>	<b>3,888,282.17</b>		
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	1,325,000.00 8,309.75 -	1,325,000.00 8,309.75 -	1,032,493.00 8,309.75 -	12/23/30 10/01/22	1.25% 2.91%
	<b>Total</b>	<b>1,333,309.75</b>	<b>1,333,309.75</b>	<b>1,040,802.75</b>		
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	249,716.37 - 4.28 1.00 0.36	249,716.37 - 4.28 1.00 0.36	249,716.37 - 4.28 1.00 0.36	10/01/22 10/01/22 03/31/23 10/01/22	2.91% 0.00% 2.91% 0.00% 2.91%
	<b>Total</b>	<b>249,722.01</b>	<b>249,722.01</b>	<b>249,722.01</b>		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena Conf Ctr 2006AB <b>Base Rent 2006A #281715</b> 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	1.00 343,177.17 -	1.00 343,177.17 -	1.00 343,177.17 -	02/01/23 10/01/22	0.00% 2.91% 0.00%

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2022

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost Value	Market Value	Maturity Date	% Yld
	<b>Reserve Fund #281722</b>					
	Federal Home Loan Banks CUSIP: 3130AJRH4	10,800,000.00	10,800,000.00	7,143,552.00	06/29/40	2.07%
	Federal Home Loan Banks CUSIP: 3130AKKQ8	270,000.00	270,000.00	210,394.80	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS	113,838.09	113,838.09	113,838.09	10/01/22	2.91%
	<b>Rebate Fund #281726</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS	3.48	3.48	3.48	10/01/22	2.91%
	Cash Balance	-	-	-		0.00%
	<b>Prepayment #281735</b>					
	Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS	-	-	-	10/01/22	0.00%
	<b>Total</b>	<b>11,527,019.74</b>	<b>11,527,019.74</b>	<b>7,810,966.54</b>		
	<b>BNY</b>					
	James Dickson					
	(213) 630-6204					
	Lena Chan					
	(213) 630-6253					
	<b>Parity Reserve Account #281651</b>					
	Pasadena Water Revenue 2003					
	Federal Home Loan Banks CUSIP: 3130AL3S1	1,000,000.00	1,000,000.00	878,660.00	02/17/26	0.63%
	DREYFUS GOVT CM INST 289 CUSIP: X9USDDGCM	17,125.07	17,125.07	17,125.07	10/01/22	2.74%
	Cash	-	-	-	10/01/22	0.00%
	<b>Total</b>	<b>1,017,125.07</b>	<b>1,017,125.07</b>	<b>895,785.07</b>		
	<b>BNY</b>					
	James Dickson					
	(213) 630-6204					
	Lena Chan					
	(213) 630-6253					
	<b>Certificate Reserve #281143</b>					
	COPS Parity Reserve Fund(2006A, and 2008ABC COP)					
	Federal Home Loan Banks CUSIP: 3130AKKQ8	2,025,000.00	2,025,000.00	1,577,961.00	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP: X9USDGLDS	12,701.28	12,701.28	12,701.28	10/01/22	2.91%
	Cash	-	-	-	10/01/22	0.00%
	<b>Total Funds</b>	<b>2,037,701.28</b>	<b>2,037,701.28</b>	<b>1,590,662.28</b>		
	<b>(In aggregate with 2006A, and 2008ABC COP reserve)</b>					
	<b>SCPPA</b>					
	Atif Haji Dattoo					
	(213) 367-4668					
	<b>SCPPA Investments</b>					
	<b>SCPPA Project Stabilization Fund</b>					
	Fidelity Inst MMKT GOVT 57CUSIP: X9USDFIN	166,732.52	166,732.52	166,732.52	10/01/22	2.77%
	Fidelity Inst MMKT GOVT 57CUSIP: X9USDFIN	61,059.72	61,059.72	61,059.72	10/01/22	2.77%
	United State Treasury Note/Bond Cusip: 91282CR2	3,487,095.74	3,487,095.74	3,492,965.00	10/31/22	0.13%
	IADB Discount Notes	500,000.00	498,771.67	498,735.00	11/01/22	2.68%
	Federal Home Loan Bank CUSIP: 3130ANZG8	1,000,000.00	999,800.00	929,330.00	09/16/24	0.15%
	Federal Home Loan Bank CUSIP: 3130AFE78	1,000,000.00	999,549.41	999,270.00	12/09/22	3.00%
	<b>Total</b>	<b>6,227,792.24</b>	<b>6,213,009.06</b>	<b>6,148,092.24</b>		<b>0.00%</b>
	<b>TOTAL FUND BALANCE</b>	<b>\$ 49,662,379.74</b>	<b>\$ 49,647,596.56</b>	<b>\$ 38,091,730.54</b>		

## VI. PARS Section 115 Trust

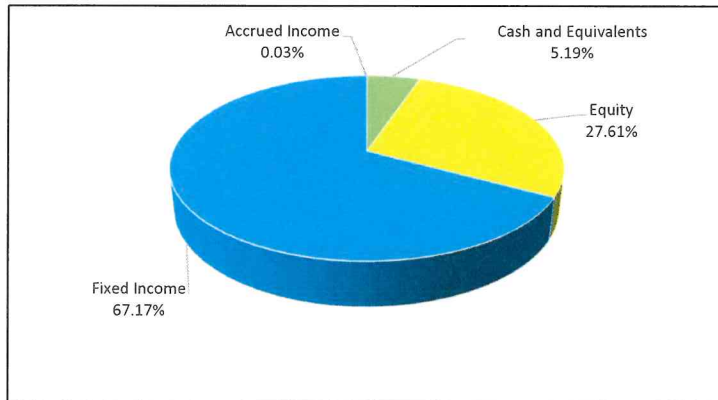
City of Pasadena  
 PARS Section 115 Trust  
 For the Month Ended September 30, 2022  
 Pension Account 6746056200

	Market Value	Book Value
<b>Beginning Balance</b>	<b>11,820,862.94</b>	<b>12,575,840.58</b>
<b>Activity</b>		
Contributions	-	-
Disbursements	-	-
<b>Total</b>	<b>-</b>	<b>-</b>
<b>Net Investment Income</b>		
Dividends	28,010.81	28,010.81
Interest	1,109.34	1,109.34
Other Income	0.44	0.44
Change in Accrued Income	1,800.28	1,800.28
<b>Total Investment Income</b>	<b>30,920.87</b>	<b>30,920.87</b>
Net Change in Unrealized Gain/Loss	(650,228.94)	-
Realized Gain/Loss	(5,630.18)	(5,630.18)
<b>Total Market Value Adjustment</b>	<b>(655,859.12)</b>	<b>(5,630.18)</b>
Trust Fees	(2,545.11)	(2,545.11)
PARS Fee (Net of Depository Earnings)	(2,320.45)	(2,320.45)
Unreconciled Difference	-	-
<b>Total</b>	<b>(4,865.56)</b>	<b>(4,865.56)</b>
<b>Ending Balance</b>	<b>11,191,059.13</b>	<b>12,596,265.71</b>

	1 Year	Inception To Date
<b>Investment Return (Inception-To-Date as of 9/30/2022)</b>	<b>-15.04%</b>	<b>1.86%</b>
<b>Benchmark Return (PARS Moderately Conservative)</b>	<b>-13.80%</b>	<b>2.14%</b>

**Asset Allocation**

	Market Value	Percentage
Cash and Equivalents	580,922.76	5.19%
Equity	3,090,168.23	27.61%
Fixed Income	7,517,058.48	67.17%
Accrued Income	2,909.66	0.03%
<b>Total</b>	<b>11,191,059.13</b>	<b>100.00%</b>



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

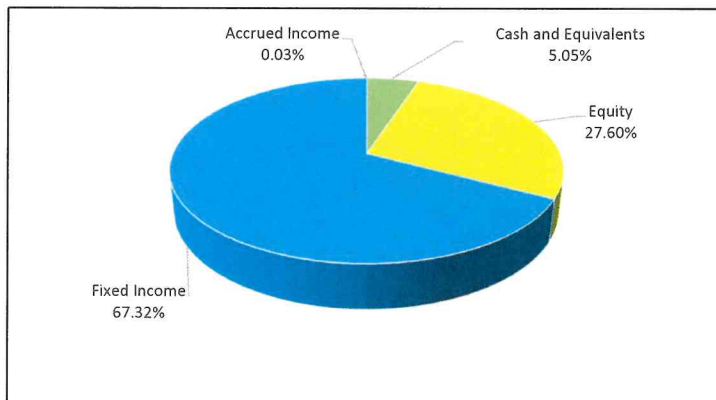
City of Pasadena  
 PARS Section 115 Trust  
 For the Month Ended September 30, 2022  
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
<b>Beginning Balance</b>	<b>2,239,342.14</b>	<b>2,383,747.51</b>
<b>Activity</b>		
Contributions	-	-
Disbursements	-	-
<b>Total</b>	<b>-</b>	<b>-</b>
<b>Net Investment Income</b>		
Dividends	5,288.49	5,288.49
Interest	204.13	204.13
Other Income	-	-
Change in Accrued Income	333.39	333.39
<b>Total Investment Income</b>	<b>5,826.01</b>	<b>5,826.01</b>
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	(123,393.14)	-
Realized Gain/Loss	(1,083.28)	(1,083.28)
<b>Total Market Value Adjustment</b>	<b>(124,476.42)</b>	<b>(1,083.28)</b>
Trust Fees	(485.05)	(485.05)
PARS Fee (Net of Depository Earnings)	(439.58)	(439.58)
Unreconciled Difference	-	-
<b>Total</b>	<b>(924.63)</b>	<b>(924.63)</b>
<b>Ending Balance</b>	<b>2,119,767.10</b>	<b>2,387,565.61</b>

	1 Year	Inception To Date
<b>Investment Return (Inception-To-Date as of 9/30/2022)</b>	<b>-15.03%</b>	<b>1.83%</b>
<b>Benchmark Return (PARS Moderately Conservative)</b>	<b>-13.80%</b>	<b>2.07%</b>

**Asset Allocation**

	Market Value	Percentage
Cash and Equivalents	107,041.99	5.05%
Equity	585,093.43	27.60%
Fixed Income	1,427,093.76	67.32%
Accrued Income	537.92	0.03%
<b>Total</b>	<b>2,119,767.10</b>	<b>100.00%</b>



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