

City of Pasadena
Quarterly Investment Report
Quarter Ending 6/30/2022

Prepared by the Department of Finance
Treasury Division

Quarterly Investment Report

I. Pooled Investment Portfolio

II. Capital Endowment Portfolio

III. Power Reserve Portfolio

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

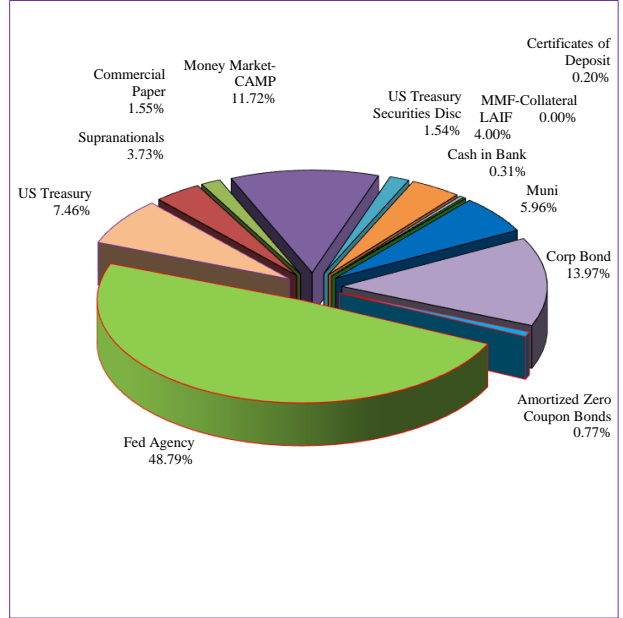
June 2022

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 6/30/2022

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	450	0.00%
Certificates of Deposit	1,250,000	0.20%
Municipal Bonds	37,894,352	5.96%
Corporate Bonds	88,723,960	13.97%
Amortized Zero Coupon Bonds	4,889,495	0.77%
Federal Agencies	309,987,950	48.79%
US Treasury Securities	47,378,325	7.46%
Supernationals	23,671,985	3.73%
Commercial Paper	9,878,450	1.55%
Money Market-CAMP	74,454,313	11.72%
US Treasury Securities Disc	9,772,180	1.54%
LAIF	25,429,165	4.00%
Cash in Bank	1,995,534	0.31%
TOTALS:	635,326,160	100.00%
Accrued Interest Receivable	1,264,787	
GRAND TOTAL:	636,590,947	



PORTFOLIO LIQUIDITY AS OF 6/30/2022

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	105,179,463	15.68%
31 days - 1 Year	65,155,000	9.71%
1 - 2 Years	111,820,000	16.67%
2 - 3 Years	172,567,778	25.72%
3 - 4 Years	184,923,000	27.56%
4 - 5 Years	31,250,000	4.66%
Over 5 Years	-	0.00%
TOTAL:	670,895,241	100.00%

PORTFOLIO STATISTICS

	Jun-22	May-22	Apr-22	Mar-22	Feb-22	Jan-22
Month-End Market Value	636,590,947	626,359,828	612,499,058	596,834,937	612,258,268	616,238,689
Modified Duration	2.04	2.12	2.17	2.30	2.37	2.37
Weighted Average Maturity	2.15	2.22	2.28	2.40	2.43	2.44
Current Book Yield to Maturity	1.039%	0.901%	0.826%	0.757%	0.756%	0.731%
Effective Yield - Year to Date	0.820%	0.800%	0.800%	0.790%	0.800%	0.810%
Interest Earned	496,172	443,436	407,253	371,790	383,769	367,989
Fiscal Year To Date Interest Earned	4,657,256	4,161,083	3,717,648	3,310,395	2,938,605	2,554,836
Fair Value Change Gain/(Loss)	(3,328,870)	2,129,684	(5,350,921)	(10,636,109)	(3,030,927)	(5,204,973)
Fiscal Year To Date change in fair value	(30,842,193)	(27,513,323)	(29,643,007)	(24,292,085)	(13,655,977)	(10,625,050)
Total Fiscal YTD Earnings	(26,184,937)	(23,352,239)	(25,925,359)	(20,981,690)	(10,717,372)	(8,070,214)

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 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
LAIF												
SYS864	864	Local Agency Investment Fund			2,358,558.09	2,358,558.09	2,358,558.09	0.990		0.990	1	
SYS14053	14053	LAIF-COVID Relief Funds Acct			23,070,607.19	23,070,607.19	23,070,607.19	0.990		0.990	1	
Subtotal and Average			38,525,831.95		25,429,165.28	25,429,165.28	25,429,165.28			0.990	1	
Money Market Fund-CAMP												
SYS13824	13824	California Asset Management Pr			74,454,313.24	74,454,313.24	74,454,313.24	1.402		1.421	1	
Subtotal and Average			57,905,913.24		74,454,313.24	74,454,313.24	74,454,313.24			1.421	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK			450.15	450.15	450.15	0.100		0.100	1	
Subtotal and Average			450.15		450.15	450.15	450.15			0.100	1	
Municipal Bonds												
502516QW0	13805	La Canada Unified School Distr		04/28/2020	500,000.00	499,625.00	500,000.00	1.550	Aa1	1.550	31	08/01/2022
839278JV1	13749	South Pasadena Unified School		12/12/2019	230,000.00	230,483.00	230,583.85	5.000	Aa2	1.863	31	08/01/2022
916544ER6	13987	Upper Santa Clara VY CA JT PWR		05/16/2022	2,725,000.00	2,721,920.75	2,723,637.50	0.525	AA	1.125	31	08/01/2022
169548FH2	13924	Chino Public Financing Authori		03/25/2021	1,000,000.00	997,610.00	1,000,000.00	0.653	AA	0.653	62	09/01/2022
923078CS6	13818	Ventura Cnty CA Public Fing Au		06/11/2020	750,000.00	746,452.50	750,000.00	0.848	Aa1	0.848	123	11/01/2022
76913CAX7	13810	RIVERSIDE CALIFORNIA POB		05/06/2020	1,000,000.00	993,850.00	1,000,000.00	2.363	AA	2.364	229	02/15/2023
088006JX0	13868	Beverly Hills PFA		10/15/2020	500,000.00	488,180.00	500,000.00	0.499	AA+	0.499	335	06/01/2023
378612AD7	13989	Glendora CA PENSN OBLIG		05/18/2022	1,450,000.00	1,432,658.00	1,443,303.57	1.848	AAA	2.361	335	06/01/2023
684100AB6	13915	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,462,710.00	1,500,000.00	0.391	AA	0.391	335	06/01/2023
13017HAK2	13885	STATE OF CALIFORNIA		11/24/2020	1,000,000.00	981,240.00	1,000,000.00	1.477	A	1.477	365	07/01/2023
502516QX8	13806	La Canada Unified School Distr		04/28/2020	500,000.00	492,660.00	500,000.00	1.650	Aa1	1.650	396	08/01/2023
671205Y55	13821	Oak Grove CA Sch Dist		06/25/2020	500,000.00	488,675.00	500,000.00	1.078	Aa3	1.078	396	08/01/2023
692020T34	13841	Oxnard School District		09/03/2020	500,000.00	486,400.00	500,000.00	0.692	AA	0.692	396	08/01/2023
119144AV5	13738	Buena Park Community RDA		11/13/2019	1,240,000.00	1,222,950.00	1,240,000.00	2.033	AA-	2.025	427	09/01/2023
29634EEE8	13744	Escondido Lease Revenue Bonds		11/26/2019	830,000.00	819,068.90	830,000.00	2.085	AA-	2.085	427	09/01/2023
13077DMJ8	13830	California State Univ Revenur		09/17/2020	2,000,000.00	1,928,520.00	2,000,000.00	0.475	Aa2	0.475	488	11/01/2023
088006JM4	13710	Beverly Hills PFA		08/08/2019	1,000,000.00	976,870.00	1,000,000.00	2.125	AA+	2.125	701	06/01/2024
088006JY8	13869	Beverly Hills PFA		10/15/2020	750,000.00	713,505.00	750,000.00	0.730	AA+	0.730	701	06/01/2024
684100AC4	13916	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,421,235.00	1,500,000.00	0.587	AA	0.587	701	06/01/2024
839278JX7	13748	South Pasadena Unified School		12/12/2019	325,000.00	334,935.25	343,819.43	5.000	Aa2	2.070	762	08/01/2024
799408Z77	13871	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,416,405.00	1,500,000.00	0.580	Aa1	0.580	762	08/01/2024
9523474U3	13941	West Coast Contra Unified Scho		06/17/2021	1,000,000.00	943,220.00	1,000,000.00	0.575	AA	0.575	762	08/01/2024
13077DMK5	13829	California State Univ Revenur		09/17/2020	2,000,000.00	1,875,180.00	2,000,000.00	0.685	Aa2	0.685	854	11/01/2024
039063AD4	13882	City of Arcadia		11/12/2020	675,000.00	636,734.25	675,000.00	0.982	Aaa	0.982	884	12/01/2024
80136PDB6	13894	SANTA BARBARA CNTY CA SOLID WA		12/18/2020	300,000.00	301,104.00	321,580.65	3.670	A1	0.650	884	12/01/2024

Portfolio PASD
AP

Data Updated: SET_POOL: 07/18/2022 16:33

Run Date: 07/18/2022 - 16:34

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 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
Municipal Bonds												
446216HJ5	13861	Huntington Beach CA Public Fin		08/12/2020	300,000.00	279,285.00	300,000.00	0.943	AA	0.943	1,035	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	1,000,000.00	931,060.00	1,000,000.00	0.883	Aa2	0.883	1,049	05/15/2025
91412HGE7	13893	UNIVERSITY OF CA REVENUE BONDS		12/16/2020	5,000,000.00	4,655,300.00	5,038,587.92	0.883	Aa2	0.610	1,049	05/15/2025
13032UXM5	13883	California St Health Facs Fing		11/04/2020	1,500,000.00	1,389,735.00	1,500,000.00	0.952	Aa3	0.952	1,066	06/01/2025
757710TZ1	13840	Redondo Beach Unified School		08/06/2020	500,000.00	460,455.00	500,000.00	0.824	Aa2	0.824	1,127	08/01/2025
839278JY5	13747	South Pasadena Unified School		12/12/2019	675,000.00	704,740.50	727,177.93	5.000	Aa2	2.311	1,127	08/01/2025
799408Z85	13872	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,383,090.00	1,500,000.00	0.740	Aa1	0.740	1,127	08/01/2025
9523474V1	13940	West Coast Contra Unified Scho		06/17/2021	3,000,000.00	2,779,200.00	3,000,000.00	0.938	AA	0.938	1,127	08/01/2025
039063AE2	13881	City of Arcadia		11/12/2020	750,000.00	695,122.50	750,000.00	1.182	Aaa	1.181	1,249	12/01/2025
Subtotal and Average			39,624,966.50		39,500,000.00	37,890,179.65	39,623,690.85			1.036	685	
Certificates of Deposit - Bank												
05580AD68	13949	BMW BANK NORTH AMERICA		09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	809	09/17/2024
87164YB60	13952	SYNCHRONY BANK		09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	809	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	815	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	815	09/23/2024
90348JT42	13950	UBS BANK USA		09/22/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	815	09/23/2024
Subtotal and Average			1,250,000.00		1,250,000.00	1,250,000.00	1,250,000.00			0.660	813	
Federal Agency Issues - Coupon												
3130AS4W6	13986	Federal Home Loan Bank		06/09/2022	5,000,000.00	4,979,214.10	5,000,000.00	2.250	Aaa	2.250	343	06/09/2023
3134GW6E1	13879	FED HOME LOAN MORTGAGE CORP		11/02/2020	10,000,000.00	9,665,295.50	10,000,000.00	0.320	Aaa	0.320	489	11/02/2023
3134GW6E1	13880	FED HOME LOAN MORTGAGE CORP		11/02/2020	5,000,000.00	4,832,647.75	5,000,000.00	0.320	Aaa	0.320	489	11/02/2023
3134GXCA0	13887	FED HOME LOAN MORTGAGE CORP		11/24/2020	10,000,000.00	9,644,926.00	10,000,000.00	0.320	Aaa	0.320	511	11/24/2023
3130AKL79	13896	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,799,242.65	5,000,000.00	0.250	Aaa	0.250	545	12/28/2023
3130AKL79	13897	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,799,242.65	5,000,000.00	0.250	Aaa	0.250	545	12/28/2023
3130AQ6F5	13972	Federal Home Loan Bank		12/28/2021	7,500,000.00	7,292,098.73	7,500,000.00	0.800	Aaa	0.800	545	12/28/2023
3130ALXQ2	13927	Federal Home Loan Bank		04/29/2021	10,000,000.00	9,558,324.00	10,000,000.00	0.500	Aaa	0.500	668	04/29/2024
3134GXYE8	13994	FED HOME LOAN MORTGAGE CORP		06/28/2022	5,000,000.00	4,994,125.75	5,000,000.00	3.100	Aaa	3.100	728	06/28/2024
3130AN4L1	13944	Federal Home Loan Bank		07/15/2021	5,000,000.00	4,722,078.25	5,000,000.00	0.625	Aaa	0.625	837	10/15/2024
3130ANYT1	13948	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,742,028.15	5,000,000.00	0.500	Aaa	0.500	852	10/30/2024
3130APPQ2	13966	Federal Home Loan Bank		11/08/2021	5,000,000.00	4,770,272.95	5,000,000.00	0.900	Aaa	0.900	861	11/08/2024
3130APRA5	13968	Federal Home Loan Bank		11/15/2021	5,000,000.00	4,776,010.70	5,000,000.00	1.100	Aaa	1.100	868	11/15/2024
3130AMK92	13937	Federal Home Loan Bank		05/26/2021	10,000,000.00	9,414,506.90	10,000,000.00	0.550	Aaa	0.550	879	11/26/2024
3130AMJX1	13932	Federal Home Loan Bank		06/09/2021	5,000,000.00	4,703,249.80	5,000,000.00	0.650	Aaa	0.650	892	12/09/2024
3130AQ3F8	13971	Federal Home Loan Bank		12/10/2021	5,000,000.00	4,782,020.20	5,000,000.00	1.150	Aaa	1.150	893	12/10/2024
3130AQFG3	13973	Federal Home Loan Bank		01/21/2022	5,000,000.00	4,771,593.55	5,000,000.00	1.125	Aaa	1.125	935	01/21/2025
3130AQJ79	13975	Federal Home Loan Bank		01/28/2022	5,000,000.00	4,809,409.60	5,000,000.00	1.250	Aaa	1.250	942	01/28/2025

Portfolio PASD
AP

Data Updated: SET_POOL: 07/18/2022 16:33

Run Date: 07/18/2022 - 16:34

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 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
Federal Agency Issues - Coupon												
3130AQP4	13977	Federal Home Loan Bank		02/18/2022	5,000,000.00	4,795,055.25	5,000,000.00	1.500	Aaa	1.500	963	02/18/2025
3130AMMG4	13933	Federal Home Loan Bank		05/27/2021	5,000,000.00	4,694,896.15	5,000,000.00	0.625	Aaa	0.625	972	02/27/2025
3130AQX99	13979	Federal Home Loan Bank		02/28/2022	4,700,000.00	4,569,412.57	4,700,000.00	1.810	Aaa	1.810	972	02/27/2025
3130AP5S0	13959	Federal Home Loan Bank		09/28/2021	5,000,000.00	4,692,020.50	5,000,000.00	0.650	Aaa	0.650	1,001	03/28/2025
3130ARJW2	13982	Federal Home Loan Bank		04/22/2022	5,000,000.00	4,972,222.75	5,000,000.00	3.000	Aaa	3.000	1,026	04/22/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	4,692,008.00	5,000,000.00	0.750	Aaa	0.750	1,053	05/19/2025
3130ARZD6	13985	Federal Home Loan Bank		05/23/2022	5,000,000.00	4,979,360.05	5,000,000.00	3.400	Aaa	3.400	1,057	05/23/2025
3134GVVX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	4,654,131.90	5,000,000.00	0.750	Aaa	0.750	1,062	05/28/2025
3134GVB31	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	4,670,923.45	5,000,000.00	0.750	Aaa	0.750	1,062	05/28/2025
3134GVB31	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	4,670,923.45	5,000,000.00	0.750	Aaa	0.750	1,062	05/28/2025
3133ELK37	13820	Federal Farm Credit Bank		06/16/2020	5,000,000.00	4,672,635.10	5,000,000.00	0.780	Aaa	0.780	1,081	06/16/2025
3130AJPT0	13822	Federal Home Loan Bank		06/19/2020	3,017,777.77	2,827,910.48	3,017,420.07	0.760	Aaa	0.764	1,081	06/16/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	4,647,908.30	5,000,000.00	0.650	Aaa	0.650	1,140	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	4,621,927.95	4,999,364.71	0.610	Aaa	0.614	1,151	08/25/2025
3133EMB4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	18,387,452.20	20,000,000.00	0.530	Aaa	0.530	1,186	09/29/2025
3134GWVN3	13870	FED HOME LOAN MORTGAGE CORP		09/30/2020	10,000,000.00	9,214,536.10	10,000,000.00	0.600	Aaa	0.600	1,187	09/30/2025
3134GWYS9	13873	FED HOME LOAN MORTGAGE CORP		10/15/2020	10,000,000.00	9,201,749.80	10,000,000.00	0.600	Aaa	0.600	1,202	10/15/2025
3134GW3X2	13877	FED HOME LOAN MORTGAGE CORP		10/27/2020	10,000,000.00	9,201,611.60	10,000,000.00	0.625	Aaa	0.625	1,214	10/27/2025
3134GW5P7	13878	FED HOME LOAN MORTGAGE CORP		10/27/2020	5,000,000.00	4,596,899.50	5,000,000.00	0.600	Aaa	0.600	1,214	10/27/2025
3134GW3F1	13874	FED HOME LOAN MORTGAGE CORP		10/28/2020	10,000,000.00	9,240,129.10	10,000,000.00	0.600	Aaa	0.600	1,215	10/28/2025
3134GW3Z7	13876	FED HOME LOAN MORTGAGE CORP		10/28/2020	5,000,000.00	4,620,064.55	5,000,000.00	0.600	Aaa	0.600	1,215	10/28/2025
3133EMHF2	13888	Federal Farm Credit Bank		11/24/2020	10,000,000.00	9,197,195.20	10,000,000.00	0.600	Aaa	0.600	1,242	11/24/2025
3134GXCS1	13886	FED HOME LOAN MORTGAGE CORP		11/25/2020	5,000,000.00	4,588,086.65	5,000,000.00	0.625	Aaa	0.690	1,243	11/25/2025
3134GXFA7	13891	FED HOME LOAN MORTGAGE CORP		11/30/2020	5,000,000.00	4,599,481.95	5,000,000.00	0.650	Aaa	0.719	1,244	11/26/2025
3130AKVR4	13900	Federal Home Loan Bank		02/12/2021	5,000,000.00	4,562,551.20	5,000,000.00	0.550	Aaa	0.550	1,322	02/12/2026
3130AL3S1	13905	Federal Home Loan Bank		02/17/2021	5,000,000.00	4,605,371.55	5,000,000.00	0.625	Aaa	0.625	1,327	02/17/2026
3130ALCV4	13907	Federal Home Loan Bank		02/24/2021	5,000,000.00	4,566,791.30	5,000,000.00	0.750	Aaa	0.750	1,334	02/24/2026
3130ALB94	13906	Federal Home Loan Bank		02/26/2021	5,000,000.00	4,610,151.40	5,000,000.00	0.630	Aaa	0.630	1,336	02/26/2026
3133EMSK9	13911	Federal Farm Credit Bank		03/02/2021	10,000,000.00	9,219,757.80	9,998,532.22	0.840	Aaa	0.844	1,340	03/02/2026
3130ALEY6	13908	Federal Home Loan Bank		03/04/2021	5,000,000.00	4,571,695.55	5,000,000.00	0.800	Aaa	0.800	1,342	03/04/2026
3130ALFS8	13909	Federal Home Loan Bank		03/10/2021	5,000,000.00	4,570,896.20	5,000,000.00	0.800	Aaa	0.800	1,348	03/10/2026
3130ALGJ7	13910	Federal Home Loan Bank		03/23/2021	4,875,000.00	4,403,239.91	4,875,000.00	1.000	Aaa	1.000	1,361	03/23/2026
3133EM6E7	13960	Federal Farm Credit Bank		09/28/2021	5,000,000.00	4,536,959.40	5,000,000.00	0.940	Aaa	0.940	1,550	09/28/2026
3130ANYN4	13953	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,615,607.85	5,000,000.00	1.000	Aaa	1.000	1,552	09/30/2026
3130APDQ5	13964	Federal Home Loan Bank		10/28/2021	5,000,000.00	4,660,097.80	5,000,000.00	1.250	Aaa	1.250	1,580	10/28/2026
Subtotal and Average			324,256,954.56		330,092,777.77	309,987,949.74	330,090,317.00			0.836	1,035	

Portfolio PASD
AP

Data Updated: SET_POOL: 07/18/2022 16:33

Run Date: 07/18/2022 - 16:34

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 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
Treasury Securities - Coupon												
91282CDR9	13974	US TREASURY		12/31/2021	10,000,000.00	9,680,860.00	9,998,364.11	0.750	Aaa	0.761	548	12/31/2023
91282CDV0	13978	US TREASURY		01/31/2022	5,000,000.00	4,841,600.00	4,983,889.13	0.875	Aaa	1.081	579	01/31/2024
91282CCG4	13943	US TREASURY		06/25/2021	10,000,000.00	9,491,020.00	9,957,308.21	0.250	Aaa	0.470	715	06/15/2024
91282CCX7	13962	US TREASURY		09/24/2021	5,000,000.00	4,723,440.00	4,984,629.79	0.375	Aaa	0.515	807	09/15/2024
91282CDB4	13965	US TREASURY		10/22/2021	5,000,000.00	4,741,210.00	4,986,189.31	0.625	Aaa	0.747	837	10/15/2024
912828ZF0	13954	US TREASURY		09/16/2021	10,000,000.00	9,342,580.00	9,985,429.57	0.500	Aaa	0.554	1,004	03/31/2025
91282CCW9	13963	US TREASURY		09/24/2021	5,000,000.00	4,557,615.00	4,964,697.65	0.750	Aaa	0.924	1,522	08/31/2026
Subtotal and Average			49,858,133.06		50,000,000.00	47,378,325.00	49,860,507.77			0.684	828	
Corporate Bonds - Coupon												
438516BT2	13711	Honeywell International		08/08/2019	1,000,000.00	999,578.14	999,965.40	2.150	A2	2.185	38	08/08/2022
90520EAK7	13756	UNION BANK NA CORPORATE BOND		12/09/2019	2,000,000.00	1,991,758.94	2,000,000.00	2.100	A2	2.100	161	12/09/2022
90520EAK7	13760	UNION BANK NA CORPORATE BOND		12/16/2019	5,000,000.00	4,979,397.35	4,998,858.81	2.100	A2	2.154	161	12/09/2022
90520EAK7	13773	UNION BANK NA CORPORATE BOND		02/10/2020	5,000,000.00	4,979,397.35	5,005,016.00	2.100	A2	1.864	161	12/09/2022
037833BU3	13693	APPLE INC		04/24/2019	5,000,000.00	5,002,130.35	5,003,701.23	2.850	Aaa	2.728	237	02/23/2023
89236TJD8	13929	TOYOTA CREDIT CORPORATION		04/09/2021	3,000,000.00	2,942,987.85	2,999,067.99	0.400	A1	0.441	279	04/06/2023
48133DE71	13984	JPMORGAN CHASE FINANCIAL		04/29/2022	2,000,000.00	1,980,009.62	2,000,000.00	2.500	A2	2.500	304	05/01/2023
17330FUE9	13988	CITIGROUP GLOBAL MARKETS		05/16/2022	2,500,000.00	2,425,837.28	2,500,000.00	2.750	A3	2.750	350	06/16/2023
78015K7L2	13918	ROYAL BANK OF CANADA		03/11/2021	5,000,000.00	4,792,675.15	4,982,437.49	0.425	A1	0.654	567	01/19/2024
38150AL86	13980	GOLDMAN SACHS		03/15/2022	2,500,000.00	2,397,719.42	2,500,000.00	2.250	A2	2.250	623	03/15/2024
48133DE55	13983	JPMORGAN CHASE FINANCIAL		04/29/2022	2,000,000.00	1,928,482.68	2,000,000.00	3.125	A2	3.125	668	04/29/2024
38150AG41	13935	Goldman Sach Corporate Bond		06/03/2021	5,000,000.00	4,656,691.55	5,000,000.00	0.800	A2	0.800	703	06/03/2024
78016EZU4	13947	ROYAL BANK OF CANADA		07/29/2021	5,000,000.00	4,702,342.60	4,997,749.07	0.650	A1	0.672	759	07/29/2024
64952WEJ8	13967	NEW YORK LIFE GL		10/29/2021	5,000,000.00	4,681,953.50	5,000,000.00	0.900	Aaa	0.900	851	10/29/2024
17330FVU2	13990	CITIGROUP GLOBAL MARKETS		05/27/2022	2,500,000.00	2,502,021.65	2,500,000.00	4.050	A3	4.050	1,061	05/27/2025
17330FVU2	13991	CITIGROUP GLOBAL MARKETS		05/27/2022	2,500,000.00	2,502,021.65	2,500,000.00	4.050	A3	4.050	1,061	05/27/2025
48128GY53	13898	JP MORGAN		12/22/2020	5,000,000.00	4,394,492.50	5,000,000.00	0.825	A2	0.825	1,270	12/22/2025
06048WK82	13923	BANK OF AMERICA CORP		03/25/2021	5,000,000.00	4,345,520.65	4,865,300.11	0.600	A2	1.526	1,305	01/26/2026
06406RAQ0	13901	BANK OF NEW YORK MELLON		02/02/2021	5,000,000.00	4,506,619.55	4,999,641.70	0.750	A1	0.752	1,307	01/28/2026
037833EB2	13902	APPLE INC		02/08/2021	5,000,000.00	4,557,463.85	4,996,901.61	0.700	Aaa	0.718	1,318	02/08/2026
06048WM31	13934	BANK OF AMERICA CORP		05/28/2021	5,000,000.00	4,350,266.50	5,000,000.00	1.250	A2	1.250	1,427	05/28/2026
06048WM64	13945	BANK OF AMERICA CORP		07/21/2021	3,623,000.00	3,143,519.79	3,614,214.12	1.200	A2	1.263	1,455	06/25/2026
78016EZT7	13958	ROYAL BANK OF CANADA		09/22/2021	6,250,000.00	5,584,826.88	6,248,689.20	1.150	A1	1.155	1,474	07/14/2026
22550L2G5	13961	Credit Suisse New York		09/24/2021	5,000,000.00	4,376,245.60	4,977,224.30	1.250	A1	1.365	1,498	08/07/2026
Subtotal and Average			99,353,573.62		94,873,000.00	88,723,960.40	94,688,767.03			1.524	876	

Portfolio PASD
AP

Data Updated: SET_POOL: 07/18/2022 16:33

Run Date: 07/18/2022 - 16:34

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 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
Amortized Zero Coupon Bonds												
2254EBPQ8	13992	Credit Suisse NY		06/02/2022	5,000,000.00	4,889,495.00	4,918,057.81		P-1	2.597	238	02/24/2023
Subtotal and Average			4,749,445.61		5,000,000.00	4,889,495.00	4,918,057.81			2.597	238	
Commercial Paper Disc. -Amortizing												
06054PM29	13981	BOFA SECURITIES INC CP		03/07/2022	10,000,000.00	9,878,450.00	9,946,527.78	1.250	A1	1.299	154	12/02/2022
Subtotal and Average			9,941,493.06		10,000,000.00	9,878,450.00	9,946,527.78			1.299	154	
Treasury Discounts -Amortizing												
912796W47	13993	US TREASURY		06/07/2022	10,000,000.00	9,772,180.00	9,811,121.83	2.115	Aaa	2.208	321	05/18/2023
Subtotal and Average			7,843,587.68		10,000,000.00	9,772,180.00	9,811,121.83			2.208	321	
Supranationals												
4581X0DF2	13976	Inter-American Devel Bank		01/21/2022	5,000,000.00	4,969,450.00	5,118,283.31	2.625	Aaa	1.070	564	01/16/2024
4581X0DZ8	13955	Inter-American Devel Bank		09/23/2021	10,000,000.00	9,457,600.00	10,000,000.00	0.500	Aaa	0.500	815	09/23/2024
45950VQJ8	13957	INTL FINANCE CORP		09/28/2021	5,000,000.00	4,738,482.85	4,998,677.32	0.600	Aaa	0.610	973	02/28/2025
459058JS3	13903	INTL BK RECON & DEVELOP		02/10/2021	5,000,000.00	4,504,628.80	5,000,000.00	0.650	Aaa	0.647	1,320	02/10/2026
Subtotal and Average			25,120,030.87		25,000,000.00	23,670,161.65	25,116,960.63			0.667	896	
Total and Average			658,430,380.29		665,599,706.44	633,324,630.11	665,189,879.37			1.039	785	

**Monthly for Pool
Portfolio Management
Portfolio Details - Cash
June 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		5,995.58	5,995.58				0
				Subtotal		5,995.58	5,995.58				
		Total Cash and Investments	658,430,380.29		665,599,706.44	633,330,625.69	665,195,874.95			1.039	785
						Cash	1,995,534.46				
						Accrued Interest	1,264,787.27				
						Total	636,590,947.42				

COMPLIANCE REPORT

Pooled Investment Portfolio

As of 6/30/22

	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	0.20%	30%	In compliance	n/a	n/a	In compliance	In compliance
Municipal Bonds	5.96%	100%	In compliance	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA/AA	A or better	In compliance	In compliance
US Treasury Securities	7.46%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	13.97%	30%	In compliance*	Aa1/A1/A2/A3	A or better	In compliance	In compliance
Amortized Zero Cpn Bonds	0.77%	30%	In compliance*	Aa1/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	48.79%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	3.73%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Commercial Paper	1.55%	100%	In compliance	P-1 (Short-term)	P-1 (Short-term)	In compliance	In compliance
Money Market-CAMP	11.72%	100%	In compliance	n/a	n/a	In compliance	In compliance
US Treasury Securities Disc	1.54%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
LAIF	4.00%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	<u>0.31%</u>	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

Portfolio Value	636,590,947
-----------------	-------------

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>June 30, 2022</u>	
	Market Value	% of Total
FHLB	156,308,581	24.55%
FHLMC	98,395,533	15.46%
FFCB	50,635,928	7.95%
Total Fed Agencies/Supranationals	305,340,041	47.96%
OTHER PORTFOLIO INVESTMENTS	<u>331,250,906</u>	52.04%
Total Investments	636,590,947 *	100.00%

note: * Includes Cash in Bank and Accrued Interest Receivable

Pooled Portfolio - Total Return Performance			
		ML 1-3 Index	Pooled
		Corp/Gov	Portfolio
2003	Annual	2.717	2.931
2004	Annual	1.226	2.090
2005	Annual	1.746	2.073
2006	Annual	4.195	4.474
2007	Annual	6.706	5.736
2008	Annual	4.649	3.474
2009	Annual	3.784	3.398
2010	Annual	2.322	1.806
2011	Annual	1.540	1.490
2012	Annual	1.467	1.788
2013	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		
	4th quarter		
Effective Yield		Fiscal YTD	
Pooled Portfolio effective yield		0.82%	
State Treasurer's LAIF yield		0.38%	
2 Year Average US Treasury yield		1.22%	

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

Investment Type											← Fiscal Year Total →			
	June 2012	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	1st Qtr 2022	2nd Qtr 2022	3rd Qtr 2022	4th Qtr 2022
Money Market	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	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	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	5.96
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	13.97
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	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	48.79
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.	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	4.00
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	0.31
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	7.46
Treasury Securities Disc	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	1.54
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	3.73
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	0.00	0.99	0.00	0.82	0.00	0.00	0.00	0.00	1.66	1.55
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	0.00	0.00	0.00	0.00	0.77
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	0.20
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	11.72
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	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

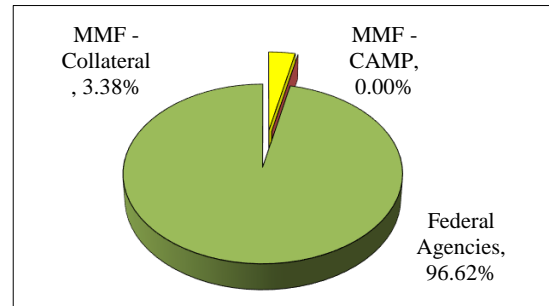
June 2022

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 6/30/2022

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	63,732	3.38%
Money Market - CAMP	13	0.00%
Federal Agencies	1,819,815	96.62%
TOTALS:	1,883,560	100.00%
Accrued Interest Receivable	2,058	
GRAND TOTAL:	1,885,618	



PORTFOLIO LIQUIDITY AS OF 6/30/2022

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	63,732	3.25%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	1,900,000	96.75%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:	1,963,732	100.00%

PORTFOLIO STATISTICS

	Jun-22	May-22	Apr-22	Mar-22	Feb-22	Jan-22
Month-End Mkt Value	1,885,618	2,020,613	2,008,957	2,022,906	2,056,252	2,066,222
Modified Duration	2.26	2.20	2.27	2.35	2.44	2.52
Weighted Average Maturity	2.33	2.26	2.35	2.43	2.50	2.58
Current Book Yield to Maturity	1.014%	0.993%	0.959%	0.948%	0.923%	0.923%
Effective Yield - Year to Date	1.000%	1.000%	1.000%	1.000%	1.020%	1.020%
Interest Earned	1,741	1,709	1,661	1,609	1,601	1,600
Fiscal Year To Date Interest Earned	19,860	18,119	16,410	14,750	13,141	11,540
Fair Value Change Gain/(Loss)	(12,736)	9,947	(15,610)	(34,955)	(11,570)	(13,198)
Fiscal Year To Date change in fair value	(86,808)	(74,072)	(84,019)	(68,409)	(33,455)	(21,884)
Total Fiscal YTD earnings	(66,948)	(55,953)	(67,609)	(53,660)	(20,314)	(10,344)

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
June 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
Money Market Fund-CAMP												
SYS14111	14111	California Asset Management Pr		03/28/2022	63,731.51	63,731.51	63,731.51	1.402		1.421	1	
Subtotal and Average			158,798.18		63,731.51	63,731.51	63,731.51			1.421	1	
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK			13.19	13.19	13.19	0.100		0.100	1	
Subtotal and Average			13.19		13.19	13.19	13.19			0.100	1	
Federal Agency Issues - Coupon												
3130APVG7	13970	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,819,815.21	1,900,000.00	1.000	Aaa	1.000	878	11/25/2024
Subtotal and Average			1,900,000.00		1,900,000.00	1,819,815.21	1,900,000.00			1.000	878	
Total and Average			2,058,811.37		1,963,744.70	1,883,559.91	1,963,744.70			1.014	850	
					Accrued Interest	2,057.78						
					Total	1,885,617.69						

COMPLIANCE REPORT

**Capital Endowment Portfolio
As of 6/30/22**

	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	3.38%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Money Market-CAMP	0.00%	100%	In compliance	n/a	n/a	In compliance	In compliance
Corporate Bond	0.00%	30%	In compliance**	Aa2	A or better	In compliance	In compliance
Federal Agency Issues	<u>96.62%</u>	100%	In compliance**	Aaa	AA+/Aaa	In compliance	In compliance
	100.00%						

Portfolio Value	1,885,618
-----------------	-----------

**Compliance is measured based on the City's total investments which include the Pooled portfolio as well as the Power Reserve Fund.

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE CAPITAL ENDOWMENT PORTFOLIO

	<u>June 30, 2022</u>	
	Market Value	% of Total
FHLB	1,819,815	96.51%
Total	1,819,815	96.51%
OTHER PORTFOLIO INVESTMENTS	<u>65,802</u>	3.49%
Total Investments	1,885,618 *	100.00%

note: * Includes Accrued Interest Receivable

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

Investment Type	June	June	June	June	June	June	June	June	June	← Fiscal Year Total →			
	2013	2014	2015	2016	2017	2018	2019	2020	2021	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	3.38
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	96.62
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	0.00
Municipal Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	98.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

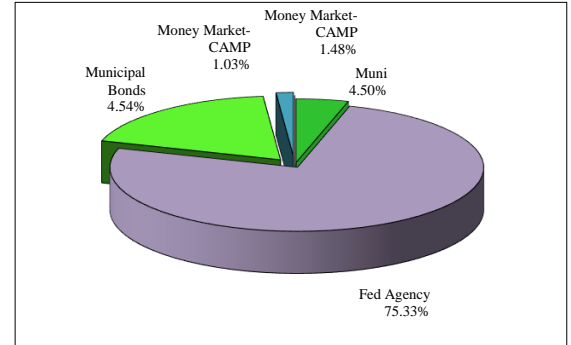
June 2022

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 6/30/2022

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	33	0.00%
Municipal Bonds	1,874,500	4.50%
Federal Agencies	31,386,729	75.33%
L.A.I.F.	7,786,712	18.69%
Money Market-CAMP	617,827	1.48%
TOTALS:	41,665,801	100.00%
Accrued Interest Receivable	196,500	
GRAND TOTAL:	41,862,302	



PORTFOLIO LIQUIDITY AS OF 6/30/2022

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	8,404,572	17.48%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	5,000,000	10.40%
3 - 4 Years	-	0.00%
4 - 5 Years	2,000,000	4.16%
Over 5 Years	32,666,667	67.95%
TOTAL:	48,071,239	100.00%

PORTFOLIO STATISTICS

	Jun-22	May-22	Apr-22	Mar-22	Feb-22	Jan-22
Month-End Market Value	41,862,302	42,197,779	41,936,771	43,684,837	45,444,012	46,133,377
Modified Duration	7.09	7.20	7.25	7.56	7.85	7.98
Weighted Average Maturity	9.05	9.12	9.20	9.29	9.36	9.45
Current Book Yield to Maturity	1.567%	1.510%	1.506%	1.449%	1.437%	1.436%
Effective Yield - Year to Date	1.410%	1.390%	1.380%	1.360%	1.360%	1.330%
Interest Earned	60,723	60,200	59,875	57,075	56,716	56,850
Fiscal Year To Date Interest Earned	673,920	613,196	552,997	493,122	436,047	379,331
Fair Value Change Gain/(Loss)	(397,125)	200,809	(1,809,442)	(1,816,250)	(746,067)	(830,630)
Fiscal Year To Date change in fair value	(6,000,734)	(5,603,608)	(5,804,417)	(3,994,975)	(2,178,725)	(1,432,658)
Total Fiscal YTD Earnings	(5,326,814)	(4,990,412)	(5,251,421)	(3,501,853)	(1,742,678)	(1,053,327)

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
June 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												
SYS6184	6184	Local Agency Investment Fund			7,786,711.74	7,786,711.74	7,786,711.74	0.990		0.990	1	
Subtotal and Average			7,786,711.74		7,786,711.74	7,786,711.74	7,786,711.74			0.990	1	
Money Market Fund-CAMP												
SYS14063	14063	California Asset Management Pr		08/10/2021	617,827.32	617,827.32	617,827.32	1.402		1.421	1	
Subtotal and Average			617,827.32		617,827.32	617,827.32	617,827.32			1.421	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK			33.04	33.04	33.04	0.100		0.100	1	
Subtotal and Average			33.04		33.04	33.04	33.04			0.100	1	
Municipal Bonds												
54465AGS5	13553	LA County Redevelopment TABs		08/25/2016	2,000,000.00	1,874,500.00	1,986,472.55	2.375	Aa2	2.560	1,523	09/01/2026
Subtotal and Average			1,986,341.78		2,000,000.00	1,874,500.00	1,986,472.55			2.560	1,523	
Federal Agency Issues - Coupon												
3130APV69	13969	Federal Home Loan Bank		11/30/2021	5,000,000.00	4,787,204.05	5,000,000.00	1.000	Aaa	1.000	878	11/25/2024
3133EMX80	13946	Federal Farm Credit Bank		08/02/2021	6,000,000.00	5,392,828.02	6,000,000.00	1.230	Aaa	1.230	2,224	08/02/2028
3133EMHN5	13890	Federal Farm Credit Bank		11/25/2020	5,000,000.00	4,164,192.30	5,000,000.00	1.230	Aaa	1.230	3,069	11/25/2030
3130AJEA3	13788	Federal Home Loan Bank		04/08/2020	1,666,667.00	1,425,978.80	1,666,667.00	1.850	Aaa	1.850	3,569	04/08/2032
3130AL3X0	13904	Federal Home Loan Bank		02/25/2021	10,000,000.00	8,292,041.10	10,000,000.00	2.000	Aaa	2.000	4,987	02/25/2036
3133EMCV2	13875	Federal Farm Credit Bank		10/15/2020	10,000,000.00	7,324,484.70	10,000,000.00	2.000	Aaa	2.000	6,681	10/15/2040
Subtotal and Average			37,666,667.00		37,666,667.00	31,386,728.97	37,666,667.00			1.636	4,134	
Total and Average			48,057,580.88		48,071,239.10	41,665,801.07	48,057,711.65			1.567	3,303	
					Accrued Interest	196,500.49						
					Total	41,862,301.56						

COMPLIANCE REPORT

**Power Reserve Portfolio
As of 6/30/22**

	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	4.50%	100%	In compliance	Aa2	A or better	In compliance	In compliance
Federal Agency Issues	75.33%	100%	In compliance	Aaa/AA	AA+/Aaa	In compliance	In compliance
Money Market-CAMP	1.48%	100%	In compliance	n/a	n/a	In compliance	In compliance
LAIF	<u>18.69%</u>	100%	In compliance	n/a	n/a	In compliance	In compliance
	100.00%						

Portfolio Value	41,862,302
-----------------	------------

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

	<u>June 30, 2022</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	14,505,224	34.65%
FFCB	16,881,505	40.33%
Total Fed Agencies	31,386,729	74.98%
OTHER PORTFOLIO INVESTMENTS	<u>10,475,573</u>	25.02%
Total Investments	41,862,302 *	100.00%

note: * Includes Accrued Interest Receivable

Power Reserve Portfolio - Total Return Performance			
		ML Index Corp/Gov	Power Reserve
2003	Annual	4.214	3.940
2004	Annual	2.740	3.430
2005	Annual	0.980	2.615
2006	Annual	4.184	4.540
2007	Annual	7.656	6.960
2008	Annual	4.610	3.683
2009	Annual	3.784	3.714
2010	Annual	1.113	1.206
2011	Annual	1.555	2.547
2012	Annual	1.467	3.027
2013	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	-1.82	-4.182
	3rd quarter		
	4th quarter		
Effective Yield		Fiscal YTD	
Power Reserve effective yield		1.41%	
State Treasurer's LAIF yield		0.38%	
2 Year Average Treasury yield		1.22%	
** 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	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	0.12	0.14	11.53	7.43	0.02	4.34	2.58	32.06	0.08	0.05	0.61	0.00	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	4.50
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	75.33
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	18.69
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	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
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	1.48
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00

IV. Miscellaneous Portfolios

Miscellaneous Funds
June 30, 2022

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<i>City of Pasadena-Housing Succesor Agency</i>						
Money Mkt CAMP	1.402%	1.402%	7/1/2022	\$2,263,435.75	\$2,263,435.75	\$2,263,435.75
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	7/1/2022	\$167.23	\$167.23	\$167.23
LAIF	0.990%	0.990%	7/1/2022	\$1.46	\$1.46	\$1.46
Weighted Average Maturity = 1 day				<u>\$2,263,604.44</u>	<u>\$2,263,604.44</u>	<u>\$2,263,604.44</u>
<i>2002 Electric Revenue Reserve Fund</i>						
Money Mkt CAMP	1.402%	1.402%	7/1/2022	\$68,832.46	\$68,832.46	\$68,832.46
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	7/1/2022	\$4.30	\$4.30	\$4.30
FFCB 3133EMB4	0.530%	0.530%	9/29/2025	<u>\$4,000,000.00</u>	<u>\$4,000,000.00</u>	<u>\$3,677,490.44</u>
Weighted Average Maturity = 3.24				<u>\$4,068,836.76</u>	<u>\$4,068,836.76</u>	<u>\$3,746,327.20</u>
<i>Annandale Assessment District</i>						
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 = 18.44						

Miscellaneous Funds
June 30, 2022

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2012A Electric Parity Reserve Fund</u>						
Money Mkt CAMP	1.402%	1.402%	7/1/2022	\$9,762.03	\$9,762.03	\$9,762.03
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	7/1/2022	\$0.59	\$0.59	\$0.59
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	\$690,000.00	\$690,000.00	\$634,367.10
Weighted Average Maturity = 3.25				<u>\$699,762.62</u>	<u>\$699,762.62</u>	<u>\$644,129.72</u>
<u>2013A Electric Parity Reserve Fund</u>						
Money Mkt CAMP	1.402%	1.402%	7/1/2022	\$210,672.61	\$210,672.61	\$210,672.61
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	7/1/2022	\$13.41	\$13.41	\$13.41
FFCB 3133ELC28	0.730%	0.730%	5/27/2025	\$8,000,000.00	\$8,000,000.00	\$7,459,718.72
Weighted Average Maturity = 2.87				<u>\$8,210,686.02</u>	<u>\$8,210,686.02</u>	<u>\$7,670,404.74</u>
<u>2013A Electric Project</u>						
Money Mkt CAMP	1.402%	1.402%	7/1/2022	\$1,013.78	\$1,013.78	\$1,013.78
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	7/1/2022	\$0.07	\$0.07	\$0.07
LAIF	0.990%	0.990%	7/1/2022	\$0.00	\$0.00	\$0.00
Weighted Average Maturity = 1 day				<u>\$1,013.85</u>	<u>\$1,013.85</u>	<u>\$1,013.85</u>

Miscellaneous Funds
June 30, 2022

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2016A Electric Revenue Refunding Project</u>						
Money Mkt CAMP	1.402%	1.402%	7/1/2022	\$8,754.25	\$8,754.25	\$8,754.25
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	1/0/1900	\$0.65	\$0.65	\$0.65
Weighted Average Maturity = 1 day				<u>\$8,754.90</u>	<u>\$8,754.90</u>	<u>\$8,754.90</u>
<u>2016A Electric Revenue Refunding Reserve</u>						
Money Mkt CAMP	1.402%	1.402%	7/1/2022	\$30,582.89	\$30,582.89	\$30,582.89
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	10/31/2018	\$1.73	\$1.73	\$1.73
FFCB 3133EMB4	0.530%	0.530%	9/29/2025	<u>\$2,680,000.00</u>	<u>\$2,680,000.00</u>	<u>\$2,463,918.59</u>
Weighted Average Maturity = 3.26				<u>\$2,710,584.62</u>	<u>\$2,710,584.62</u>	<u>\$2,494,503.21</u>
<u>Frontier</u>						
Money Mkt CAMP	1.402%	1.402%	7/1/2022	\$6,000.66	\$6,000.66	\$6,000.66
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	1/0/1900	\$7.43	\$7.43	\$7.43
Weighted Average Maturity = 1 day				<u>\$6,000.66</u>	<u>\$6,000.66</u>	<u>\$6,000.66</u>
<u>2020A Water Refund Revenue Bonds Project</u>						
LAIF	0.990%	0.990%	7/1/2022	\$3,113,480.20	\$3,113,480.20	\$3,113,480.20
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	1/0/1900	\$0.24	\$0.24	\$0.24
Money Mkt CAMP	1.402%	1.402%	7/1/2022	<u>\$3,254.84</u>	<u>\$3,254.84</u>	<u>\$3,254.84</u>
Weighted Average Maturity = 1 day				<u>\$3,116,735.28</u>	<u>\$3,116,735.28</u>	<u>\$3,116,735.28</u>
<u>2021A Water Refund Revenue Bonds Project</u>						
LAIF	0.990%	0.990%	7/1/2022	\$12,576,866.67	\$12,576,866.67	\$12,576,866.67
Money Mkt Collateralized (East West Bank)	0.100%	0.100%	7/1/2022	\$0.09	\$0.09	\$0.09
Money Mkt CAMP	1.402%	1.402%	7/1/2022	<u>\$1,158.05</u>	<u>\$1,158.05</u>	<u>\$1,158.05</u>
Weighted Average Maturity = 1 day				<u>\$12,578,024.81</u>	<u>\$12,578,024.81</u>	<u>\$12,578,024.81</u>
GRAND TOTAL:				<u>\$34,608,638.96</u>	<u>\$34,608,638.96</u>	<u>\$33,474,133.81</u>

V. Investments Held by Trustees

Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 6/30/2022

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 Reserve-2021A Account #209094 DREFUS GOVT CM INST 289 Cusip: X9USDDGCM Cash Total	- - 793,447.17 695.40 794,142.57	- - 793,447.17 695.40 794,142.57	- - 793,447.17 695.40 794,142.57	07/01/22 07/01/22 07/01/22 07/01/22	0.00% 0.00% 1.34% 0.00%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2020A Water Revenue Refunding Bonds COI-2020 Account #746583 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS DEBT SERVICE-2020 Account #746585 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	- - - -	- - - -	- - - -	07/01/22 07/01/22	1.38% 1.38%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2020AB POB Bonds POB COI-2020B Account #220413 BlackRock Treasury Turst Dollars 63 Cusip: X9USDBTRD POB Bond Fund-2020B Account #220414 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS POB COI-2020A Account #765976 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS POB Bond Fund-2020A Account #765990 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	- 65.89 - 107.16 173.05	- 65.89 - 107.16 173.05	- 65.89 - 107.16 173.05	07/01/22 07/01/22 07/01/22 07/01/22	0.02% 1.38% 1.38% 1.38%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2019A Electric Revenue Bonds Electric COI-2019A Account #106207 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Electric Bond Fund-2019A Account #113813 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	36,336.28 - 0.44 36,336.72	36,336.28 - 0.44 36,336.72	36,336.28 - 0.44 36,336.72	07/01/22 07/01/22	1.38% 1.38%

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2022

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 Interest Fund- Series 2018A Account #248882000 Fidelity Govt Profolio CI Cusp:316175108 Costs of Issuance- Series 2018A Account #248882002 Fidelity Govt Profolio CI Cusp:316175108 Interest Fund- Series 2018B Account #248882100 Fidelity Govt Profolio CI Cusp:316175108 Principal Fund- Series 2018B Account #248882101 Fidelity Govt Profolio CI Cusp:316175108 Costs of Issuance- Series 2018B Account #248882102 Fidelity Govt Obl Fd CI D 316175108 Total	100.13 - 17.07 22.75 -	100.13 - 17.07 22.75 -	100.13 - 17.07 22.75 -	07/01/22 07/01/22 07/01/22 07/01/22 07/01/22	1.21% 0.60% 1.21% 1.21% 0.60%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2017A Water Revenue Bonds Debt Service-2017A Account #948165 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Reserve Fund-2017A Account #948269 Federal Home Loan Banks Cusip: 3130AL3S1 DREYFUS CUSIP:X9USSGCM Total	- 1,050,000.00 26,595.84	- 1,050,000.00 26,595.84	- 967,123.50 26,595.84	07/01/22 02/17/26 07/01/22	1.38% 0.63% 1.34%
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	2016A Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund- Series 2016A Account #264433000 Fidelity Govt Profolio CI Cusp:316175108 Principal Fund- Series 2016A Account #264433001 Fidelity Govt Profolio CI Cusp:316175108 Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd CI D 316175108 Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd CI D 31846V401 Total	12.48 26.35 0.19 -	12.48 26.35 0.19 -	12.48 26.35 0.19 -	07/01/22 07/01/22 07/01/22 07/01/22	1.21% 1.21% 1.21% 0.00%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2015A COPS Bond COPS Base Rental-2015A Account #336964 Cash Balance Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	- 194,992.82	- 194,992.82	- 194,992.82	07/01/22 07/01/22	0.00% 1.38%

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2022

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	Pasadena Tax Pension 2015AB Bond					
James Dickson (213)630-6204	Bond Fund-2015A POB Account #479226					
Lena Chan (213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	569.71	569.71	569.71	07/01/22	1.38%
	Cash Balance	-	-	-	07/01/22	0.00%
	Bond Fund-2015A POB Account #479231					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	70.64	70.64	70.64	07/01/22	1.38%
	Cash Balance	-	-	-	07/01/22	0.00%
	Total	640.35	640.35	640.35		
	Pasadena Water Revenue 2011A					
James Dickson (213)630-6204	2011 Water Revenue Debt Service Fund Account #288994					
Lena Chan (213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/22	1.38%
	Total	-	-	-		
	Pasadena Water Revenue 2010AB					
BNY	2010 A Parity Reserve Account #286245					
James Dickson (213)630-6204	DREYFUS CUSIP:X9USSGCM	11,511.24	11,511.24	11,511.24	07/01/22	1.34%
Lena Chan (213) 630-6253	Federal Home Loan Bank CUSIP:3130AL3S1	1,350,000.00	1,350,000.00	1,243,444.50	02/17/26	0.63%
	Cash	-	-	-	07/01/22	0.00%
	2010 B Debt Service Account #286247					
	Cash	-	-	-	07/01/22	1.38%
	2010 B Parity Reserve Account #286248					
	DREYFUS CUSIP:X9USSGCM	4,782.22	4,782.22	4,782.22	07/01/22	0.70%
	Federal Home Loan Bank CUSIP:3130AL3S1	300,000.00	300,000.00	276,321.00	02/17/26	0.63%
	Cash	-	-	-	07/01/22	0.00%
	2010 A Debt Service Fund Account #286295					
	Cash	-	-	-	07/01/22	1.38%
	Total	1,666,293.46	1,666,293.46	1,536,058.96		
US Bank	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
Ilse Vlach (213) 615-6051	Interest Fund (S631591)					
Adriana Marshall (213) 615-6071	Fidelity Instl Mm Fds Government I CUSIP:316175108	117.11	117.11	117.11	07/01/22	1.21%
	Cash	-	-	-	07/01/22	0.00%
	Principal Fund (S631592)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	3.18	3.18	3.18	07/01/22	1.21%
	Bond Reserve Fund (S631593)					
	Federal Home Loan Bank Funds CUSIP: 3130ALBD5	15,500,000.00	15,500,000.00	10,951,370.00	02/25/41	2.15%
	Fidelity Instl Mm Fds Government I CUSIP:316175108	237,558.11	237,558.11	237,558.11	07/01/22	1.21%
	Cash	-	-	-	07/01/22	0.00%
	Total	15,737,678.40	15,737,678.40	11,189,048.40		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2022

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 Bond Fund Account #23200100 Allspring Government Money Market Service Cash	25,145.09 -	25,145.09 -	25,145.09 -	07/01/22 07/01/22	1.36% 0.00%
Tracy.Mason@wellsfargo.com Mataka.Mposa@wellsfargo.com	Reserve Fund Account #23200101 FHLB Cusip: 3130APVC6 Well Fargo Advantage Government Money Market Service Cost of Issuance Fund Account #23200103 Well Fargo Advantage Government Money Market Service Total	2,000,000.00 - - 2,025,145.09	2,000,000.00 - - 2,025,145.09	1,877,640.00 - - 1,902,785.09	12/01/26 07/01/22 07/01/22	1.38% 0.01% 0.00%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2006,2008,2015 COP Reserves Reserve Account #281635 Federal Home Loan Banks CUSIP:3130AKKQ8 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Total	4,950,000.00 30,940.65 - 4,980,940.65	4,950,000.00 30,940.65 - 4,980,940.65	4,077,414.00 30,940.65 - 4,108,354.65	12/23/30 07/01/22 07/01/22	1.25% 1.38% 0.00%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2008AB COPS, 15A Parity Reserve Reserve Fund #281207 Federal Home Loan Banks CUSIP:3130AKKQ8 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Total	1,325,000.00 8,281.95 - 1,333,281.95	1,325,000.00 8,281.95 - 1,333,281.95	1,091,429.00 8,281.95 - 1,099,710.95	12/23/30 07/01/22	1.25% 1.38%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2008A COPS Base Rental Fund #281732 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance Interest Fund #281733 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Letter of Credit #281734 Bank of America CUS: S86494570 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	248,735.63 - 4.28 1.00 0.36 248,741.27	248,735.63 - 4.28 1.00 0.36 248,741.27	248,735.63 - 4.28 1.00 0.36 248,741.27	07/01/22 07/01/22 07/01/22 03/31/23 07/01/22	1.38% 0.00% 1.38% 0.00% 1.38%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena Conf Ctr 2006AB Base Rent 2006A #281715 AMBAC Insurance Pol#25713BE for \$27,139,972.15 DTD 9/7/06 Due 2/1/23 Cus: S86692630 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance	1.00 341,829.38 - 341,829.38	1.00 341,829.38 - 341,829.38	1.00 341,829.38 - 341,829.38	02/01/23 07/01/22	0.00% 1.38% 0.00%

Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 6/30/2022

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
Reserve Fund #281722						
	Federal Home Loan Banks CUSIP:3130AJRH4	10,800,000.00	10,800,000.00	7,817,040.00	06/29/40	2.07%
	Federal Home Loan Banks CUSIP:3130AKKQ8	270,000.00	270,000.00	222,404.40	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	113,483.34	113,483.34	113,483.34	07/01/22	1.38%
Rebate Fund #281726						
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	3.48	3.48	3.48	07/01/22	1.38%
	Cash Balance	-	-	-		0.00%
Prepayment #281735						
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	07/01/22	0.00%
	Total	11,525,317.20	11,525,317.20	8,494,761.60		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena Water Revenue 2003 Parity Reserve Account #281651					
	Federal Home Loan Banks CUSIP: 3130AL3S1	1,000,000.00	1,000,000.00	921,070.00	02/17/26	0.63%
	DREYFUS GOVT CM INST 289 CUSIP: X9USDDGCM	13,943.01	13,943.01	13,943.01	07/01/22	1.34%
	Cash	-	-	-	07/01/22	0.00%
	Total	1,013,943.01	1,013,943.01	935,013.01		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253 (In aggregate with 2006A, and 2008ABC COP reserve)	COPS Parity Reserve Fund(2006A, and 2008ABC COP) Certificate Reserve #281143					
	Federal Home Loan Banks CUSIP: 3130AKKQ8	2,025,000.00	2,025,000.00	1,668,033.00	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	12,658.89	12,658.89	12,658.89	07/01/22	1.38%
	Cash	-	-	-	07/01/22	0.00%
	Total Funds	2,037,658.89	2,037,658.89	1,680,691.89		
SCPPA Atif Haji Dato (213) 367-4668	SCPPA Investments SCPPA Project Stabilization Fund					
	Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN	187,538.84	187,538.84	187,538.84	07/01/22	0.62%
	Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN	55,214.04	55,214.04	55,214.04	07/01/22	0.62%
	US Cash Mgmt Bill Cusip: 912796K57	1,000,000.00	999,355.28	999,630.00	07/14/22	0.11%
	United State Treasury Note/Bond Cusip: 91282CR2	3,500,000.00	3,487,095.74	3,476,935.00	10/31/22	0.13%
	Federal Home Loan Bank CUSIP: 3130ANZG8	1,000,000.00	999,800.00	955,210.00	09/16/24	0.15%
		-	-	-		0.00%
		-	-	-		0.00%
	Total	5,742,752.88	5,729,003.90	5,674,527.88		
TOTAL FUND BALANCE		\$ 48,414,813.12	\$ 48,401,064.14	\$ 38,889,877.52		

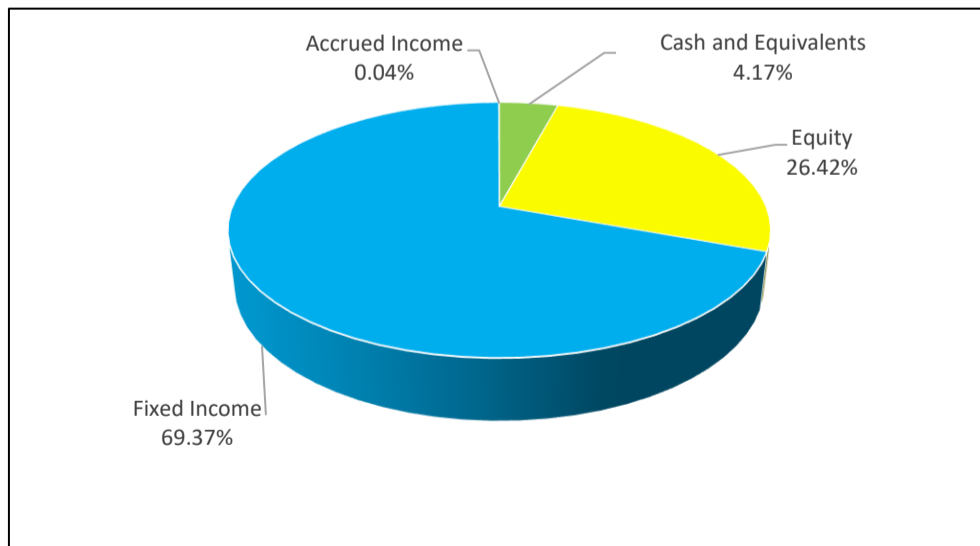
VI. PARS Section 115 Trust

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

	Market Value	Book Value
Beginning Balance	12,173,333.90	12,550,316.00
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	28,035.32	28,035.32
Interest	211.65	211.65
Other Income	0.20	0.20
Change in Accrued Income	4,112.03	4,112.03
Total Investment Income	32,359.20	32,359.20
Net Change in Unrealized Gain/Loss	(499,612.62)	-
Realized Gain/Loss	-	-
Total Market Value Adjustment	(499,612.62)	-
Trust Fees	(2,651.65)	(2,651.65)
PARS Fee (Net of Depository Earnings)	(2,379.20)	(2,379.20)
Unreconciled Difference	-	-
Total	(5,030.85)	(5,030.85)
Ending Balance	11,701,049.63	12,577,644.35
Investment Return (Inception-To-Date as of 6/30/2022)	1 Year	Inception To Date
Benchmark Return (PARS Moderately Conservative)	-11.84%	3.01%
	-10.29%	3.29%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	488,138.98	4.17%
Equity	3,091,396.78	26.42%
Fixed Income	8,117,190.17	69.37%
Accrued Income	4,323.70	0.04%
Total	11,701,049.63	100.00%



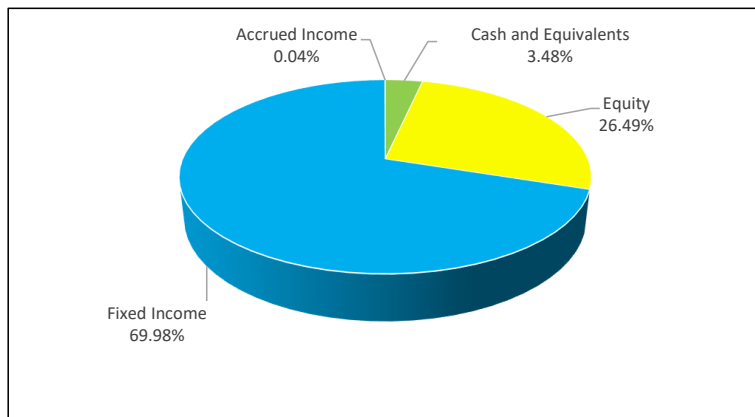
Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com

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

	Market Value	Book Value
Beginning Balance	2,305,877.99	2,379,959.70
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	5,561.23	5,561.23
Interest	36.45	36.45
Other Income	-	-
Change in Accrued Income	773.88	773.88
Total Investment Income	6,371.56	6,371.56
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	(94,913.11)	-
Realized Gain/Loss	-	-
Total Market Value Adjustment	(94,913.11)	-
Trust Fees	(503.83)	(503.83)
PARS Fee (Net of Depository Earnings)	(450.67)	(450.67)
Unreconciled Difference	-	-
Total	(954.50)	(954.50)
Ending Balance	2,216,381.94	2,385,376.76
Investment Return (Inception-To-Date as of 6/30/2022)	1 Year	Inception To Date
Benchmark Return (PARS Moderately Conservative)	-11.82%	3.05%
	-10.29%	3.28%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	77,226.80	3.48%
Equity	587,213.77	26.49%
Fixed Income	1,551,130.47	69.98%
Accrued Income	810.90	0.04%
Total	2,216,381.94	100.00%



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