

City of Pasadena
Quarterly Investment Report
Quarter Ending 9/30/2023

Prepared by the Department of Finance
Treasury Division

Quarterly Investment Report

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II. Capital Endowment Portfolio

III. Power Reserve Portfolio

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I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
 City Treasurer

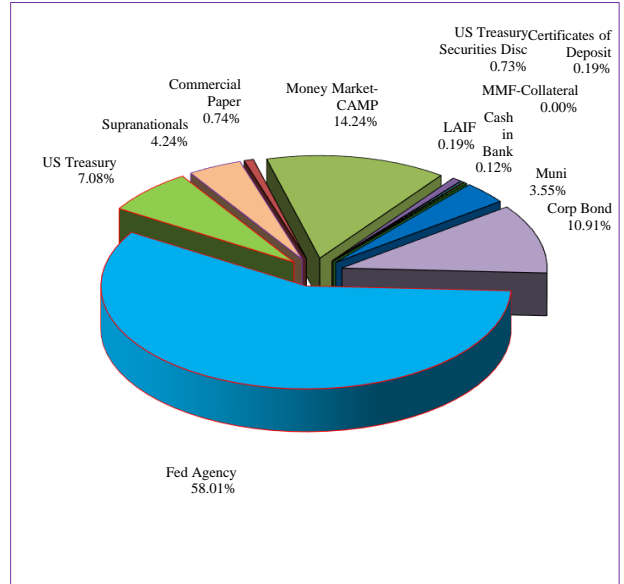
September 2023

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 12, 2023. 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 9/30/2023

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	1,166	0.00%
Certificates of Deposit	1,250,000	0.19%
Municipal Bonds	23,929,051	3.55%
Corporate Bonds	73,577,222	10.91%
Federal Agencies	391,205,904	58.01%
US Treasury Securities	47,749,805	7.08%
Supernationals	28,607,452	4.24%
Commercial Paper	4,989,725	0.74%
Money Market-CAMP	96,006,536	14.24%
US Treasury Securities Disc	4,951,302	0.73%
LAIF	1,273,940	0.19%
Cash in Bank	808,135	0.12%
TOTALS:	674,350,237	100.00%
Accrued Interest Receivable	2,668,353	
GRAND TOTAL:	677,018,590	



PORTFOLIO LIQUIDITY AS OF 9/30/2023

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	108,089,776	15.27%
31 days - 1 Year	170,325,000	24.05%
1 - 2 Years	194,167,778	27.42%
2 - 3 Years	195,498,000	27.61%
3 - 4 Years	25,000,000	3.53%
4 - 5 Years	15,000,000	2.12%
Over 5 Years	-	0.00%
TOTAL:	708,080,554	100.00%

PORTFOLIO STATISTICS

	Sep-23	Aug-23	Jul-23	Jun-23	May-23	Apr-23
Month-End Market Value	677,018,590	665,039,870	657,051,757	666,999,570	672,272,990	663,426,916
Modified Duration	1.28	1.38	1.47	1.46	1.44	1.54
Weighted Average Maturity	1.38	1.48	1.57	1.56	1.55	1.64
Current Book Yield to Maturity	2.223%	2.143%	2.083%	2.107%	2.054%	1.922%
Effective Yield - Year to Date	2.120%	2.090%	2.090%	1.600%	1.550%	1.510%
Interest Earned	1,202,291	1,111,375	1,115,809	1,065,968	990,842	919,839
Fiscal Year To Date Interest Earned	3,429,475	2,227,184	1,115,809	9,574,303	8,508,335	7,517,493
Fair Value Change Gain/(Loss)	(16,094)	1,573,542	1,285,606	(446,116)	(1,950,287)	553,847
Fiscal Year To Date change in fair value	2,843,054	2,859,147	1,285,606	(4,491,943)	(4,045,827)	(2,095,540)
Total Fiscal YTD Earnings	6,272,529	5,086,331	2,401,414	5,082,360	4,462,508	5,421,953

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
September 30, 2023**

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			1,029,652.97	1,029,652.97	1,029,652.97	3.480		3.480	1	
SYS14053	14053	LAIF-COVID Relief Funds Acct			244,286.65	244,286.65	244,286.65	3.480		3.480	1	
Subtotal and Average			1,273,939.62		1,273,939.62	1,273,939.62	1,273,939.62			3.480	1	
Money Market Fund-CAMP												
SYS13824	13824	California Asset Management Pr			96,006,535.78	96,006,535.78	96,006,535.78	5.550		5.627	1	
Subtotal and Average			85,816,284.75		96,006,535.78	96,006,535.78	96,006,535.78			5.627	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK			1,165.86	1,165.86	1,165.86	4.800		4.800	1	
Subtotal and Average			1,165.86		1,165.86	1,165.86	1,165.86			4.800	1	
Municipal Bonds												
13077DMJ8	13830	California State Univ Revenur		09/17/2020	2,000,000.00	1,992,080.00	2,000,000.00	0.475	Aa2	0.475	31	11/01/2023
088006JM4	13710	Beverly Hills PFA		08/08/2019	1,000,000.00	977,220.00	1,000,000.00	2.125	AA+	2.125	244	06/01/2024
088006JY8	13869	Beverly Hills PFA		10/15/2020	750,000.00	726,232.50	750,000.00	0.730	AA+	0.730	244	06/01/2024
684100AC4	13916	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,451,100.00	1,500,000.00	0.587	AA	0.587	244	06/01/2024
839278JX7	13748	South Pasadena Unified School		12/12/2019	325,000.00	323,469.25	332,527.77	5.000	Aa2	2.070	305	08/01/2024
799408Z77	13871	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,440,705.00	1,500,000.00	0.580	Aa1	0.580	305	08/01/2024
9523474U3	13941	West Coast Contra Unified Scho		06/17/2021	1,000,000.00	958,890.00	1,000,000.00	0.575	AA	0.575	305	08/01/2024
13077DMK5	13829	California State Univ Revenur		09/17/2020	2,000,000.00	1,899,320.00	2,000,000.00	0.685	Aa2	0.685	397	11/01/2024
039063AD4	13882	City of Arcadia		11/12/2020	675,000.00	639,744.75	675,000.00	0.982	Aaa	0.982	427	12/01/2024
80136PDB6	13894	SANTA BARBARA CNTY CA SOLID WA		12/18/2020	300,000.00	293,583.00	310,418.24	3.670	A1	0.650	427	12/01/2024
446216HJ5	13861	Huntington Beach CA Public Fin		08/12/2020	300,000.00	279,162.00	300,000.00	0.943	AA	0.943	578	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	1,000,000.00	932,480.00	1,000,000.00	0.883	Aa2	0.883	592	05/15/2025
91412HGE7	13893	UNIVERSITY OF CA REVENUE BONDS		12/16/2020	5,000,000.00	4,662,400.00	5,021,794.34	0.883	Aa2	0.610	592	05/15/2025
13032UXM5	13883	California St Health Facs Fing		11/04/2020	1,500,000.00	1,393,395.00	1,500,000.00	0.952	Aa3	0.952	609	06/01/2025
757710TZ1	13840	Redondo Beach Unified School		08/06/2020	500,000.00	460,265.00	500,000.00	0.824	Aa2	0.824	670	08/01/2025
839278JY5	13747	South Pasadena Unified School		12/12/2019	675,000.00	670,302.00	706,024.72	5.000	Aa2	2.311	670	08/01/2025
799408Z85	13872	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,381,080.00	1,500,000.00	0.740	Aa1	0.740	670	08/01/2025
9523474V1	13940	West Coast Contra Unified Scho		06/17/2021	3,000,000.00	2,762,550.00	3,000,000.00	0.938	AA	0.938	670	08/01/2025
039063AE2	13881	City of Arcadia		11/12/2020	750,000.00	685,072.50	750,000.00	1.182	Aaa	1.181	792	12/01/2025
Subtotal and Average			25,347,711.32		25,275,000.00	23,929,051.00	25,345,765.07			0.844	474	
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	352	09/17/2024
87164YB60	13952	SYNCHRONY BANK		09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	352	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	358	09/23/2024

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**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Certificates of Deposit - Bank												
795451AW3	13956	SALLIE MAE BANK/SALT LKE CD		09/22/2021	250,000.00	250,000.00	250,000.00	0.700		0.700	358	09/23/2024
90348JT42	13950	UBS BANK USA		09/22/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	358	09/23/2024
Subtotal and Average			1,250,000.00		1,250,000.00	1,250,000.00	1,250,000.00			0.660	356	
Federal Agency Issues - Coupon												
3130ATNK9	14000	Federal Home Loan Bank		10/27/2022	5,000,000.00	4,996,350.35	5,000,000.00	4.625	Aaa	4.625	26	10/27/2023
3134GW6E1	13879	FED HOME LOAN MORTGAGE CORP		11/02/2020	10,000,000.00	9,957,156.60	10,000,000.00	0.320	Aaa	0.320	32	11/02/2023
3134GW6E1	13880	FED HOME LOAN MORTGAGE CORP		11/02/2020	5,000,000.00	4,978,578.30	5,000,000.00	0.320	Aaa	0.320	32	11/02/2023
3134GXCA0	13887	FED HOME LOAN MORTGAGE CORP		11/24/2020	10,000,000.00	9,925,231.30	10,000,000.00	0.320	Aaa	0.320	54	11/24/2023
3130AKL79	13896	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,938,533.90	5,000,000.00	0.250	Aaa	0.250	88	12/28/2023
3130AKL79	13897	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,938,533.90	5,000,000.00	0.250	Aaa	0.250	88	12/28/2023
3130AQ6F5	13972	Federal Home Loan Bank		12/28/2021	7,500,000.00	7,415,378.48	7,500,000.00	0.800	Aaa	0.800	88	12/28/2023
3135GAEU1	14011	FED NATIONAL MORTGAGE ASSN		02/13/2023	5,000,000.00	4,990,051.90	5,000,000.00	5.125	Aaa	5.126	131	02/09/2024
3130AUZ23	14012	Federal Home Loan Bank		03/01/2023	4,000,000.00	3,995,002.92	4,000,000.00	5.250	Aaa	5.250	152	03/01/2024
3135GAFF1	14015	FED NATIONAL MORTGAGE ASSN		03/30/2023	5,000,000.00	4,989,735.00	5,000,000.00	5.200	Aaa	5.200	179	03/28/2024
3130AVA36	14014	Federal Home Loan Bank		03/08/2023	5,000,000.00	4,997,495.05	5,000,000.00	5.500	Aaa	5.504	183	04/01/2024
3130ALXQ2	13927	Federal Home Loan Bank		04/29/2021	10,000,000.00	9,711,630.90	10,000,000.00	0.500	Aaa	0.500	211	04/29/2024
3130AVYY2	14017	Federal Home Loan Bank		05/10/2023	5,000,000.00	4,985,603.00	5,000,000.00	5.410	Aaa	5.414	250	06/07/2024
3130AWEX4	14020	Federal Home Loan Bank		06/28/2023	5,000,000.00	4,985,933.50	5,000,000.00	5.500	Aaa	5.500	271	06/28/2024
3134GXYE8	13994	FED HOME LOAN MORTGAGE CORP		06/28/2022	5,000,000.00	4,909,641.20	5,000,000.00	3.100	Aaa	3.100	271	06/28/2024
3130AN4L1	13944	Federal Home Loan Bank		07/15/2021	5,000,000.00	4,752,412.75	5,000,000.00	0.625	Aaa	0.625	380	10/15/2024
3130ANYT1	13948	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,737,457.15	5,000,000.00	0.500	Aaa	0.500	395	10/30/2024
3130APPQ2	13966	Federal Home Loan Bank		11/08/2021	5,000,000.00	4,752,441.65	5,000,000.00	0.900	Aaa	0.900	404	11/08/2024
3130APRA5	13968	Federal Home Loan Bank		11/15/2021	5,000,000.00	4,759,673.75	5,000,000.00	1.100	Aaa	1.100	411	11/15/2024
3130AMK92	13937	Federal Home Loan Bank		05/26/2021	10,000,000.00	9,447,794.20	10,000,000.00	0.550	Aaa	0.550	422	11/26/2024
3130AMJX1	13932	Federal Home Loan Bank		06/09/2021	5,000,000.00	4,721,435.60	5,000,000.00	0.650	Aaa	0.650	435	12/09/2024
3130AQ3F8	13971	Federal Home Loan Bank		12/10/2021	5,000,000.00	4,749,440.85	5,000,000.00	1.150	Aaa	1.150	436	12/10/2024
3130AQFG3	13973	Federal Home Loan Bank		01/21/2022	5,000,000.00	4,721,875.65	5,000,000.00	1.125	Aaa	1.125	478	01/21/2025
3130AQJ79	13975	Federal Home Loan Bank		01/28/2022	5,000,000.00	4,726,147.75	5,000,000.00	1.250	Aaa	1.250	485	01/28/2025
3130AQP4	13977	Federal Home Loan Bank		02/18/2022	5,000,000.00	4,733,102.60	5,000,000.00	1.500	Aaa	1.500	506	02/18/2025
3130AMMG4	13933	Federal Home Loan Bank		05/27/2021	5,000,000.00	4,670,745.65	5,000,000.00	0.625	Aaa	0.625	515	02/27/2025
3130AQX99	13979	Federal Home Loan Bank		02/28/2022	4,700,000.00	4,464,951.73	4,700,000.00	1.810	Aaa	1.810	515	02/27/2025
3130AP5S0	13959	Federal Home Loan Bank		09/28/2021	5,000,000.00	4,657,775.10	5,000,000.00	0.650	Aaa	0.650	544	03/28/2025
3130ARJW2	13982	Federal Home Loan Bank		04/22/2022	5,000,000.00	4,817,755.35	5,000,000.00	3.000	Aaa	3.000	569	04/22/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	4,639,966.10	5,000,000.00	0.750	Aaa	0.750	596	05/19/2025
3130ARZD6	13985	Federal Home Loan Bank		05/23/2022	5,000,000.00	4,840,774.80	5,000,000.00	3.400	Aaa	3.400	600	05/23/2025
3134GVVX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	4,635,545.45	5,000,000.00	0.750	Aaa	0.750	605	05/28/2025
3134GVB31	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	4,635,545.45	5,000,000.00	0.750	Aaa	0.750	605	05/28/2025

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Portfolio Management
Portfolio Details - Investments
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134GVB31	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	4,635,545.45	5,000,000.00	0.750	Aaa	0.750	605	05/28/2025
3133ELK37	13820	Federal Farm Credit Bank		06/16/2020	5,000,000.00	4,627,855.50	5,000,000.00	0.780	Aaa	0.780	624	06/16/2025
3130AJPT0	13822	Federal Home Loan Bank		06/19/2020	3,017,777.77	2,792,194.99	3,017,571.21	0.760	Aaa	0.764	624	06/16/2025
3134GYUQ3	14022	FED HOME LOAN MORTGAGE CORP		06/30/2023	5,000,000.00	4,968,919.65	5,000,000.00	5.600	Aaa	5.600	634	06/26/2025
3130ASRJ0	13996	Federal Home Loan Bank		08/08/2022	5,000,000.00	4,881,031.65	5,000,000.00	4.100	Aaa	4.100	677	08/08/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	4,590,421.45	5,000,000.00	0.650	Aaa	0.650	683	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	4,581,485.85	4,999,616.81	0.610	Aaa	0.614	694	08/25/2025
3133EMBH4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	18,232,634.40	20,000,000.00	0.530	Aaa	0.530	729	09/29/2025
3130ATBN6	13997	Federal Home Loan Bank		09/30/2022	5,000,000.00	4,891,264.85	5,000,000.00	4.300	Aaa	4.300	730	09/30/2025
3134GWVN3	13870	FED HOME LOAN MORTGAGE CORP		09/30/2020	10,000,000.00	9,128,501.30	10,000,000.00	0.600	Aaa	0.600	730	09/30/2025
3134GWYS9	13873	FED HOME LOAN MORTGAGE CORP		10/15/2020	10,000,000.00	9,109,544.10	10,000,000.00	0.600	Aaa	0.600	745	10/15/2025
3134GW3X2	13877	FED HOME LOAN MORTGAGE CORP		10/27/2020	10,000,000.00	9,102,169.10	10,000,000.00	0.625	Aaa	0.625	757	10/27/2025
3134GW5P7	13878	FED HOME LOAN MORTGAGE CORP		10/27/2020	5,000,000.00	4,548,661.30	5,000,000.00	0.600	Aaa	0.600	757	10/27/2025
3134GW3F1	13874	FED HOME LOAN MORTGAGE CORP		10/28/2020	10,000,000.00	9,096,275.70	10,000,000.00	0.600	Aaa	0.600	758	10/28/2025
3134GW3Z7	13876	FED HOME LOAN MORTGAGE CORP		10/28/2020	5,000,000.00	4,548,137.85	5,000,000.00	0.600	Aaa	0.600	758	10/28/2025
3133EMHF2	13888	Federal Farm Credit Bank		11/24/2020	10,000,000.00	9,057,400.70	10,000,000.00	0.600	Aaa	0.600	785	11/24/2025
3134GXCS1	13886	FED HOME LOAN MORTGAGE CORP		11/25/2020	5,000,000.00	4,530,683.45	5,000,000.00	0.625	Aaa	0.690	786	11/25/2025
3134GXFA7	13891	FED HOME LOAN MORTGAGE CORP		11/30/2020	5,000,000.00	4,532,672.70	5,000,000.00	0.650	Aaa	0.719	787	11/26/2025
3130AUBX1	14007	Federal Home Loan Bank		12/29/2022	5,000,000.00	4,926,184.35	5,000,000.00	5.000	Aaa	5.000	820	12/29/2025
3134GY7A4	14002	FED HOME LOAN MORTGAGE CORP		12/29/2022	5,000,000.00	4,947,029.10	5,000,000.00	5.350	Aaa	5.350	820	12/29/2025
3130AKVR4	13900	Federal Home Loan Bank		02/12/2021	5,000,000.00	4,482,882.95	5,000,000.00	0.550	Aaa	0.550	865	02/12/2026
3130AL3S1	13905	Federal Home Loan Bank		02/17/2021	5,000,000.00	4,488,762.65	5,000,000.00	0.625	Aaa	0.625	870	02/17/2026
3130ALCV4	13907	Federal Home Loan Bank		02/24/2021	5,000,000.00	4,498,961.50	5,000,000.00	0.750	Aaa	0.750	877	02/24/2026
3130ALB94	13906	Federal Home Loan Bank		02/26/2021	5,000,000.00	4,484,627.25	5,000,000.00	0.630	Aaa	0.630	879	02/26/2026
3133EMSK9	13911	Federal Farm Credit Bank		03/02/2021	10,000,000.00	9,011,728.60	9,999,032.22	0.840	Aaa	0.844	883	03/02/2026
3130ALEY6	13908	Federal Home Loan Bank		03/04/2021	5,000,000.00	4,500,425.25	5,000,000.00	0.800	Aaa	0.800	885	03/04/2026
3130ALFS8	13909	Federal Home Loan Bank		03/10/2021	5,000,000.00	4,497,554.30	5,000,000.00	0.800	Aaa	0.800	891	03/10/2026
3134GYLK6	14013	FED HOME LOAN MORTGAGE CORP		03/20/2023	5,000,000.00	4,964,301.80	5,000,000.00	5.750	Aaa	5.750	901	03/20/2026
3130ALGJ7	13910	Federal Home Loan Bank		03/23/2021	4,875,000.00	4,401,614.54	4,875,000.00	1.000	Aaa	1.000	904	03/23/2026
3130AWML1	14023	Federal Home Loan Bank		07/27/2023	5,000,000.00	4,974,178.55	5,000,000.00	6.000	Aaa	6.000	1,030	07/27/2026
3133ENN97	13999	Federal Farm Credit Bank		09/23/2022	5,000,000.00	4,910,273.00	5,000,000.00	5.000	Aaa	5.000	1,088	09/23/2026
3133EM6E7	13960	Federal Farm Credit Bank		09/28/2021	5,000,000.00	4,427,712.55	5,000,000.00	0.940	Aaa	0.940	1,093	09/28/2026
3130ANYN4	13953	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,435,075.05	5,000,000.00	1.000	Aaa	1.000	1,095	09/30/2026
3130APDQ5	13964	Federal Home Loan Bank		10/28/2021	5,000,000.00	4,457,504.00	5,000,000.00	1.250	Aaa	1.250	1,123	10/28/2026
3130AT3P0	13998	Federal Home Loan Bank		09/28/2022	5,000,000.00	4,877,046.45	5,000,000.00	5.000	Aaa	5.000	1,444	09/14/2027
3134GYUE0	14021	FED HOME LOAN MORTGAGE CORP		06/30/2023	5,000,000.00	4,942,965.30	5,000,000.00	6.000	Aaa	5.184	1,732	06/28/2028
3134GYXS6	14024	FED HOME LOAN MORTGAGE CORP		07/28/2023	5,000,000.00	4,941,979.05	5,000,000.00	6.000	Aaa	6.000	1,761	07/27/2028
Subtotal and Average			414,091,191.13		414,092,777.77	391,205,904.11	414,091,220.24			1.761	617	

Data Updated: SET_POOL: 10/19/2023 15:46

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Portfolio PASD
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**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
September 30, 2023**

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	9,885,937.50	9,999,728.35	0.750	Aaa	0.761	91	12/31/2023
91282CDV0	13978	US TREASURY		01/31/2022	5,000,000.00	4,925,585.95	4,996,605.31	0.875	Aaa	1.081	122	01/31/2024
91282CCG4	13943	US TREASURY		06/25/2021	10,000,000.00	9,640,234.40	9,984,595.13	0.250	Aaa	0.470	258	06/15/2024
91282CCX7	13962	US TREASURY		09/24/2021	5,000,000.00	4,764,843.75	4,993,333.86	0.375	Aaa	0.515	350	09/15/2024
91282CDB4	13965	US TREASURY		10/22/2021	5,000,000.00	4,759,179.70	4,993,729.91	0.625	Aaa	0.747	380	10/15/2024
912828ZF0	13954	US TREASURY		09/16/2021	10,000,000.00	9,321,093.80	9,992,061.73	0.500	Aaa	0.554	547	03/31/2025
91282CCW9	13963	US TREASURY		09/24/2021	5,000,000.00	4,452,929.70	4,975,297.63	0.750	Aaa	0.924	1,065	08/31/2026
Subtotal and Average			49,932,977.21		50,000,000.00	47,749,804.80	49,935,351.92			0.684	371	
Corporate Bonds - Coupon												
48133PDD2	14009	JPMORGAN CHASE FINANCIAL		12/22/2022	5,000,000.00	4,972,205.20	5,000,000.00	5.000	A1	5.001	86	12/26/2023
78015K7L2	13918	ROYAL BANK OF CANADA		03/11/2021	5,000,000.00	4,920,977.15	4,996,600.81	0.425	A1	0.654	110	01/19/2024
38150AL86	13980	GOLDMAN SACHS		03/15/2022	2,500,000.00	2,442,617.55	2,500,000.00	2.250	A2	2.250	166	03/15/2024
48133DE55	13983	JPMORGAN CHASE FINANCIAL		04/29/2022	2,000,000.00	1,963,751.54	2,000,000.00	3.125	A1	3.125	211	04/29/2024
38150AG41	13935	Goldman Sach Corporate Bond		06/03/2021	5,000,000.00	4,810,900.55	5,000,000.00	0.800	A2	0.800	246	06/03/2024
78016EZU4	13947	ROYAL BANK OF CANADA		07/29/2021	5,000,000.00	4,789,326.50	4,999,103.24	0.650	A1	0.672	302	07/29/2024
64952WEJ8	13967	NEW YORK LIFE GL		10/29/2021	5,000,000.00	4,737,671.85	5,000,000.00	0.900	Aaa	0.900	394	10/29/2024
17330FVU2	13990	CITIGROUP GLOBAL MARKETS		05/27/2022	2,500,000.00	2,402,961.97	2,500,000.00	4.050	A2	4.050	604	05/27/2025
17330FVU2	13991	CITIGROUP GLOBAL MARKETS		05/27/2022	2,500,000.00	2,402,961.97	2,500,000.00	4.050	A2	4.050	604	05/27/2025
48128GY53	13898	JP MORGAN		12/22/2020	5,000,000.00	4,417,978.70	5,000,000.00	0.825	A1	0.825	813	12/22/2025
06048WK82	13923	BANK OF AMERICA CORP		03/25/2021	5,000,000.00	4,388,184.85	4,912,471.28	0.600	A1	1.357	848	01/26/2026
06406RAQ0	13901	BANK OF NEW YORK MELLON		02/02/2021	5,000,000.00	4,490,149.50	4,999,766.98	0.750	A1	0.752	850	01/28/2026
037833EB2	13902	APPLE INC		02/08/2021	5,000,000.00	4,508,824.95	4,997,976.61	0.700	Aaa	0.718	861	02/08/2026
06048WM31	13934	BANK OF AMERICA CORP		05/28/2021	5,000,000.00	4,399,111.75	5,000,000.00	1.250	A1	1.250	970	05/28/2026
06048WM64	13945	BANK OF AMERICA CORP		07/21/2021	3,623,000.00	3,176,032.92	3,616,971.20	1.200	A1	1.263	998	06/25/2026
78016EZT7	13958	ROYAL BANK OF CANADA		09/22/2021	6,250,000.00	5,525,547.56	6,249,095.16	1.150	A1	1.155	1,017	07/14/2026
22550L2G5	13961	Credit Suisse New York		09/24/2021	5,000,000.00	4,370,137.60	4,984,168.11	1.250	A3	1.365	1,041	08/07/2026
17330YDB3	14004	CITIGROUP		12/16/2022	5,000,000.00	4,857,880.10	5,000,000.00	5.650	Aa1	5.650	1,537	12/16/2027
Subtotal and Average			79,253,769.08		79,373,000.00	73,577,222.21	79,256,153.39			1.810	682	
Commercial Paper Disc. -Amortizing												
22533UXD0	14010	CREDIT AGRICOLE CIB NY (CP)		01/20/2023	5,000,000.00	4,989,725.00	4,991,676.40	4.935	P-1	5.218	12	10/13/2023
Subtotal and Average			8,479,001.13		5,000,000.00	4,989,725.00	4,991,676.40			5.218	12	
Treasury Discounts -Amortizing												
912797FT9	14019	US TREASURY		06/12/2023	5,000,000.00	4,951,302.10	4,951,696.03	5.165	Aaa	5.449	67	12/07/2023
Subtotal and Average			4,941,307.66		5,000,000.00	4,951,302.10	4,951,696.03			5.449	67	

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
September 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated		YTM 365	Days to Maturity	Maturity Date
								Rate	Moody's			
Supranationals												
4581X0DF2	13976	Inter-American Devel Bank		01/21/2022	5,000,000.00	4,957,558.80	5,022,377.92	2.625	Aaa	1.070	107	01/16/2024
4581X0DZ8	13955	Inter-American Devel Bank		09/23/2021	10,000,000.00	9,513,603.70	10,000,000.00	0.500	Aaa	0.500	358	09/23/2024
45950VQJ8	13957	INTL FINANCE CORP		09/28/2021	5,000,000.00	4,658,152.25	4,999,299.27	0.600	Aaa	0.610	516	02/28/2025
459058JS3	13903	INTL BK RECON & DEVELOP		02/10/2021	5,000,000.00	4,501,103.00	5,000,000.00	0.650	Aaa	0.647	863	02/10/2026
45906M4C2	14018	INTL BK RECON & DEVELOP		06/15/2023	5,000,000.00	4,977,034.15	5,000,000.00	5.750	Aaa	5.750	988	06/15/2026
Subtotal and Average			30,024,747.44		30,000,000.00	28,607,451.90	30,021,677.19			1.513	531	
Total and Average			700,412,095.19		707,272,419.03	673,542,102.38	707,125,181.50			2.223	504	
						Cash	808,135.02					
						Accrued Interest	2,668,352.64					
						Total	677,018,590.04					

COMPLIANCE REPORT

Pooled Investment Portfolio

As of 9/30/23

	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	0.19%	30%	In compliance	n/a	n/a	In compliance	In compliance
Municipal Bonds	3.55%	100%	In compliance	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA/AA	A or better	In compliance	In compliance
US Treasury Securities	7.08%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	10.91%	30%	In compliance*	Aa1/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	58.01%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	4.24%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Commercial Paper	0.74%	100%	In compliance	P-1 (Short-term)	P-1 (Short-term)	In compliance	In compliance
Money Market-CAMP	14.24%	100%	In compliance	n/a	n/a	In compliance	In compliance
US Treasury Securities Disc	0.73%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
LAIF	0.19%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	<u>0.12%</u>	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

Portfolio Value	677,018,590
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

<u>September 30, 2023</u>		
	Market Value	% of Total
FHLB	198,747,521	29.36%
FHLMC	123,039,084	18.17%
FFCB	54,849,091	8.10%
Total Fed Agencies	376,635,697	55.63%
OTHER PORTFOLIO INVESTMENTS	<u>300,382,893</u>	44.37%
Total Investments	677,018,590 *	100.00%

note: * Includes Cash in Bank and Accrued Interest Receivable

Pooled Portfolio - Total Return Performance			
		ICE BofA 1-3 Index	Pooled Portfolio
2003	Annual	2.717	2.931
2004	Annual	1.226	2.090
2005	Annual	1.746	2.073
2006	Annual	4.195	4.474
2007	Annual	6.706	5.736
2008	Annual	4.649	3.474
2009	Annual	3.784	3.398
2010	Annual	2.322	1.806
2011	Annual	1.540	1.490
2012	Annual	1.467	1.788
2013	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	-0.185	-0.097
	2nd quarter	0.291	0.269
	3rd quarter	0.354	0.431
	4th quarter	<u>1.166</u>	<u>1.038</u>
		1.626	1.641
2019	1st quarter	1.219	0.963
	2nd quarter	1.480	1.054
	3rd quarter	0.700	0.593
	4th quarter	<u>0.606</u>	<u>0.590</u>
		4.005	3.200
2020	1st quarter	1.590	0.495
	2nd quarter	1.215	0.962
	3rd quarter	0.274	0.287
	4th quarter	<u>0.227</u>	<u>0.236</u>
		3.306	1.980
2021	1st quarter	-0.028	-0.467
	2nd quarter	0.063	0.437
	3rd quarter	0.088	0.085
	4th quarter	<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	0.890	0.821
2023	1st quarter	1.480	1.599
	2nd quarter	-0.341	0.995
	3rd quarter	0.781	1.000
Yield		Fiscal YTD	
	Pooled Portfolio YTM	2.22%	
	State Treasurer's LAIF yield	3.48%	
	2 Year Average US Treasury yield	4.94%	

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

← Fiscal Year Total →

Investment Type	June 2013	June 2014	June 2015	June 2016	June 2017	June 2019	June 2020	June 2021	June 2022	June 2023	1st Qtr 2024	2nd Qtr 2024	3rd Qtr 2024	4th Qtr 2024
Money Market	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	1.59	11.73	6.76	0.00	0.00	0.00			
Municipal Bonds	12.62	13.00	4.97	4.01	5.80	4.33	4.72	7.70	5.96	4.25	3.55			
Corporate Bonds - Coupon	25.94	22.67	21.65	16.36	17.12	20.78	22.50	16.62	13.97	11.02	10.91			
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			
Federal Agency Issues - Coupon	36.55	43.39	43.45	49.70	55.86	54.14	34.00	47.35	48.79	57.84	58.01			
Repurchase Agreements	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	7.29	11.66	16.47	4.00	0.19	0.19			
Cash	2.72	2.50	3.76	0.68	0.44	0.45	0.34	0.53	0.31	0.06	0.12			
Treasury Securities	0.00	0.00	3.93	3.37	2.99	3.71	2.37	3.66	7.46	7.11	7.08			
Treasury Securities Disc	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.54	1.48	0.73			
Supranationals	0.00	0.00	0.00	4.25	3.76	5.89	8.24	0.80	3.73	4.27	4.24			
Bank Notes	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			
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.99	0.82	0.00	0.00	1.55	2.97	0.74			
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			
Amortized Zero Cpn Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.77	0.00	0.00			
Certificates of Deposit	0.22	0.23	0.00	0.00	0.00	1.00	0.00	0.00	0.20	0.19	0.19			
Money Market-CAMP	0.00	0.00	0.00	0.00	0.00	0.00	3.89	0.12	11.72	10.61	14.24			
Muni Variable Rate	0.00	0.00	0.00	0.00	0.00	0.00	0.54	0.00	0.00	0.00	0.00			
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00	0.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

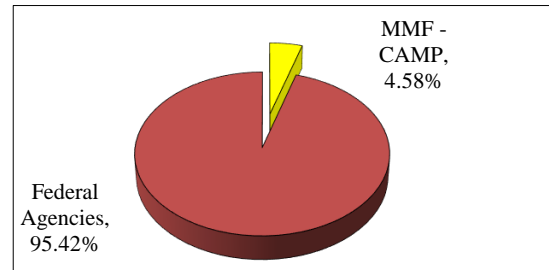
September 2023

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 12, 2023. 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 9/30/2023

TYPE	MARKET VALUE	PERCENT
Money Market - CAMP	86,619	4.58%
Federal Agencies	1,804,652	95.42%
TOTALS:	1,891,271	100.00%
Accrued Interest Receivable	7,058	
GRAND TOTAL:	1,898,329	



PORTFOLIO LIQUIDITY AS OF 9/30/2023

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	86,215	4.34%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	1,900,000	95.66%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:	1,986,215	100.00%

PORTFOLIO STATISTICS

	Sep-23	Aug-23	Jul-23	Jun-23	May-23	Apr-23
Month-End Mkt Value	1,898,329	1,891,579	1,879,795	1,874,968	1,871,287	1,877,557
Modified Duration	1.06	1.14	1.21	1.29	1.37	1.45
Weighted Average Maturity	1.10	1.18	1.26	1.35	1.42	1.51
Current Book Yield to Maturity	1.202%	1.200%	1.195%	1.187%	1.183%	1.155%
Effective Yield - Year to Date	1.190%	1.170%	1.170%	1.110%	1.100%	1.100%
Interest Earned	1,992	1,987	1,971	1,964	1,924	1,891
Fiscal Year To Date Interest Earned	5,950	3,959	1,971	21,938	19,974	18,049
Fair Value Change Gain/(Loss)	4,759	9,796	2,856	1,717	(8,195)	(3,952)
Fiscal Year To Date change in fair value	17,411	12,652	2,856	(32,574)	(34,292)	(26,097)
Total Fiscal YTD earnings	23,361	16,611	4,828	(10,637)	(14,318)	(8,048)

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
September 30, 2023

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			86,618.79	86,618.79	86,618.79	5.550		5.627	1	
Subtotal and Average			86,618.79		86,618.79	86,618.79	86,618.79			5.627	1	
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK			0.00	0.00	0.00	4.800		4.800	1	
Subtotal and Average			0.00		0.00	0.00	0.00			0.000	0	
Federal Agency Issues - Coupon												
3130APVG7	13970	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,804,651.86	1,900,000.00	1.000	Aaa	1.000	421	11/25/2024
Subtotal and Average			1,900,000.00		1,900,000.00	1,804,651.86	1,900,000.00			1.000	421	
Total and Average			1,986,618.79		1,986,618.79	1,891,270.65	1,986,618.79			1.202	403	
					Accrued Interest	7,058.25						
					Total	1,898,328.90						

COMPLIANCE REPORT

**Capital Endowment Portfolio
As of 9/30/23**

	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>
Money Market-CAMP	4.58%	100%	In compliance	n/a	n/a	In compliance	In compliance
Federal Agency Issues	<u>95.42%</u>	100%	In compliance**	Aaa	AA+/Aaa	In compliance	In compliance
	100.00%						

Portfolio Value	1,898,329
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**Compliance is measured based on the City's total investments which include the Pooled portfolio as well as the Power Reserve Fund.

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

<u>September 30, 2023</u>		
	Market Value	% of Total
FHLB	1,804,652	95.07%
Total	1,804,652	95.07%
OTHER PORTFOLIO INVESTMENTS	<u>93,677</u>	4.93%
Total Investments	1,898,329 *	100.00%

note: * Includes Accrued Interest Receivable

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

Investment Type										← Fiscal Year Total →			
	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	June 2022	June 2023	1st Qtr 2024	2nd Qtr 2024	3rd Qtr 2024	4th Qtr 2024	
Money Market - Collateralized	100.00	1.80	0.75	0.03	1.10	3.10	3.38	0.00	0.00				
Federal Agency Issues - Coupon	0.00	0.00	0.00	0.00	0.00	0.00	96.62	95.44	95.42				
Corporate Bonds - Coupon	0.00	0.00	99.25	99.97	98.90	96.90	0.00	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	98.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00				
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00				
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	4.56	4.58				
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00	0.00	

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

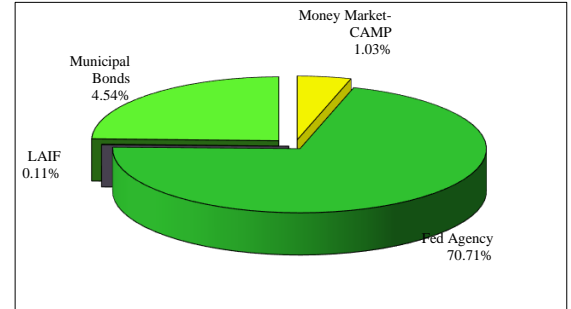
September 2023

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 12, 2023. 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 9/30/2023

TYPE	MARKET VALUE	PERCENT
Municipal Bonds	1,831,700	4.66%
Federal Agencies	27,787,355	70.71%
L.A.I.F.	43,489	0.11%
Money Market-CAMP	9,633,830	24.52%
TOTALS:	39,296,375	100.00%
Accrued Interest Receivable	232,357	
GRAND TOTAL:	39,528,732	



PORTFOLIO LIQUIDITY AS OF 9/30/2023

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	9,677,319	19.61%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	5,000,000	10.13%
3 - 4 Years	2,000,000	4.05%
4 - 5 Years	6,000,000	12.16%
Over 5 Years	26,666,667	54.04%
TOTAL:	49,343,986	100.00%

PORTFOLIO STATISTICS

	Sep-23	Aug-23	Jul-23	Jun-23	May-23	Apr-23
Month-End Market Value	39,528,732	40,442,878	40,281,402	40,490,191	40,504,198	40,736,424
Modified Duration	5.55	5.79	5.85	5.98	6.05	6.16
Weighted Average Maturity	7.81	7.89	7.98	8.06	8.13	8.22
Current Book Yield to Maturity	2.454%	2.447%	2.415%	2.381%	2.365%	2.321%
Effective Yield - Year to Date	2.410%	2.380%	2.350%	2.090%	2.060%	2.030%
Interest Earned	100,829	99,880	97,846	97,037	96,022	92,835
Fiscal Year To Date Interest Earned	298,555	197,726	97,846	1,010,612	913,574	817,552
Fair Value Change Gain/(Loss)	(1,015,007)	61,596	(306,636)	(111,065)	(328,248)	67,460
Fiscal Year To Date change in fair value	(1,260,047)	(245,040)	(306,636)	(2,382,127)	(2,271,061)	(1,942,813)
Total Fiscal YTD Earnings	(961,491)	(47,313)	(208,790)	(1,371,515)	(1,357,487)	(1,125,261)

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
September 30, 2023

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			43,488.97	43,488.97	43,488.97	3.480		3.480	1	
Subtotal and Average			43,488.97		43,488.97	43,488.97	43,488.97			3.480	1	
Money Market Fund-CAMP												
SYS14063	14063	California Asset Management Pr			9,633,830.35	9,633,830.35	9,633,830.35	5.550		5.627	1	
Subtotal and Average			9,633,830.35		9,633,830.35	9,633,830.35	9,633,830.35			5.627	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK			0.00	0.00	0.00	4.800		4.800	1	
Subtotal and Average			0.00		0.00	0.00	0.00			0.000	0	
Municipal Bonds												
54465AGS5	13553	LA County Redevelopment TABs		08/25/2016	2,000,000.00	1,831,700.00	1,990,530.78	2.375	Aa2	2.560	1,066	09/01/2026
Subtotal and Average			1,990,400.02		2,000,000.00	1,831,700.00	1,990,530.78			2.560	1,066	
Federal Agency Issues - Coupon												
3130APV69	13969	Federal Home Loan Bank		11/30/2021	5,000,000.00	4,749,083.85	5,000,000.00	1.000	Aaa	1.000	421	11/25/2024
3133EMX80	13946	Federal Farm Credit Bank		08/02/2021	6,000,000.00	5,017,796.16	6,000,000.00	1.230	Aaa	1.230	1,767	08/02/2028
3133EMHN5	13890	Federal Farm Credit Bank		11/25/2020	5,000,000.00	3,807,693.80	5,000,000.00	1.230	Aaa	1.230	2,612	11/25/2030
3130AJEA3	13788	Federal Home Loan Bank		04/08/2020	1,666,667.00	1,274,770.44	1,666,667.00	1.850	Aaa	1.850	3,112	04/08/2032
3130AL3X0	13904	Federal Home Loan Bank		02/25/2021	10,000,000.00	6,900,299.90	10,000,000.00	2.000	Aaa	2.000	4,530	02/25/2036
3133EMCV2	13875	Federal Farm Credit Bank		10/15/2020	10,000,000.00	6,037,711.30	10,000,000.00	2.000	Aaa	2.000	6,224	10/15/2040
Subtotal and Average			37,666,667.00		37,666,667.00	27,787,355.45	37,666,667.00			1.636	3,677	
Total and Average			49,334,386.34		49,343,986.32	39,296,374.77	49,334,517.10			2.454	2,850	
						Accrued Interest						
						Total						
							232,357.15					
							39,528,731.92					

COMPLIANCE REPORT

**Power Reserve Portfolio
As of 9/30/23**

	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>
Municipal Bonds	4.66%	100%	In compliance	Aa2	A or better	In compliance	In compliance
Federal Agency Issues	70.71%	100%	In compliance	Aaa/AA	AA+/Aaa	In compliance	In compliance
Money Market-CAMP	24.52%	100%	In compliance	n/a	n/a	In compliance	In compliance
LAIF	<u>0.11%</u>	100%	In compliance	n/a	n/a	In compliance	In compliance
	100.00%						

Portfolio Value	39,528,732
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POWER RESERVE PORTFOLIO

<u>September 30, 2023</u>		
	<u>Market Value</u>	<u>% of Total</u>
FHLB	12,924,154	32.70%
FFCB	14,863,201	37.60%
Total Fed Agencies	27,787,355	70.30%
OTHER PORTFOLIO INVESTMENTS	<u>11,741,377</u>	29.70%
Total Investments	39,528,732 *	100.00%

note: * Includes Accrued Interest Receivable

Power Reserve Portfolio - Total Return Performance			
		ICE BofA 3-5 Index	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	<u>-0.793</u>	<u>-0.469</u>
		1.574	1.364
2016	1st quarter	2.420	1.197
	2nd quarter	1.390	0.560
	3rd quarter	0.080	0.190
	4th quarter	<u>-1.840</u>	<u>-2.340</u>
		2.050	-0.393
2017	1st quarter	0.773	0.830
	2nd quarter	0.873	0.803
	3rd quarter	0.567	0.515
	4th quarter	<u>-0.398</u>	<u>0.071</u>
		1.815	2.219
2018	1st quarter	-0.890	-0.702
	2nd quarter	0.013	0.284
	3rd quarter	0.188	0.048
	4th quarter	<u>1.812</u>	<u>1.987</u>
		1.123	1.617
2019	1st quarter	2.245	1.538
	2nd quarter	2.530	1.704
	3rd quarter	1.196	0.877
	4th quarter	<u>0.430</u>	<u>0.460</u>
		6.401	4.579
**2020	1st quarter	1.594	0.950
	2nd quarter	1.215	0.625
	3rd quarter	0.274	0.249
	4th quarter	<u>0.227</u>	<u>0.249</u>
		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	<u>-0.896</u>	<u>-0.015</u>
		-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	1.680	0.454
2023	1st quarter	2.210	2.517
	2nd quarter	-0.918	-0.212
	3rd quarter	-1.916	-2.378
Yield		Fiscal YTD	
Power Reserve YTM		2.46%	
State Treasurer's LAIF yield		3.48%	
2 Year Average Treasury yield		4.94%	

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

Investment Type										← Fiscal Year Total →			
	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	June 2022	June 2023	1st Qtr 2024	2nd Qtr 2024	3rd Qtr 2024	4th Qtr 2024	
Money Market - Collateralized	7.43	0.02	4.34	2.58	32.06	0.08	0.00	0.00	0.00				
Municipal Bonds	7.24	7.00	6.92	6.02	3.43	3.93	4.50	4.56	4.66				
Federal Agency Issues - Coupon	77.86	79.82	82.96	85.12	51.22	57.67	75.33	72.13	70.71				
L.A.I.F.	0.24	0.24	0.24	0.26	0.00	32.77	18.69	0.11	0.11				
Corporate Bonds - Coupon	7.23	12.92	5.54	6.02	13.29	5.56	0.00	0.00	0.00				
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00				
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	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				
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	1.48	23.21	24.52				
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00	0.00	

IV. Miscellaneous Portfolios

**Miscellaneous Funds
September 30, 2023**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>City of Pasadena-Housing Succesor Agency</u>						
Money Mkt CAMP	5.550%	5.550%	10/1/2023	\$2,379,935.72	\$2,379,935.72	\$2,379,935.72
LAIF	3.480%	3.480%	10/1/2023	<u>\$1.49</u>	<u>\$1.49</u>	<u>\$1.49</u>
Weighted Average Maturity = 1 day				<u>\$2,379,937.21</u>	<u>\$2,379,937.21</u>	<u>\$2,379,937.21</u>
<u>2002 Electric Revenue Reserve Fund</u>						
Money Mkt CAMP	5.550%	5.550%	10/1/2023	\$104,890.71	\$104,890.71	\$104,890.71
FFCB 3133EMB4	0.530%	0.530%	9/29/2025	<u>\$4,000,000.00</u>	<u>\$4,000,000.00</u>	<u>\$3,646,526.88</u>
Weighted Average Maturity = 1.97				<u>\$4,104,890.71</u>	<u>\$4,104,890.71</u>	<u>\$3,751,417.59</u>
<u>Annandale Assessment District</u>						
Municipal Bonds-Annandale Assessment	6.000%	6.000%	9/2/2040	<u>\$887,735.00</u>	<u>\$887,735.00</u>	<u>\$887,735.00</u>
Weighted Average Maturity = 17.17						

Miscellaneous Funds
September 30, 2023

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2012A Electric Parity Reserve Fund</u>						
Money Mkt CAMP	5.550%	5.550%	10/1/2023	\$15,873.38	\$15,873.38	\$15,873.38
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$690,000.00</u>	<u>\$690,000.00</u>	<u>\$629,025.89</u>
Weighted Average Maturity = 1.98				<u>\$705,873.38</u>	<u>\$705,873.38</u>	<u>\$644,899.27</u>
 <u>2013A Electric Parity Reserve Fund</u>						
Money Mkt CAMP	5.550%	5.550%	10/1/2023	\$281,455.84	\$281,455.84	\$281,455.84
FFCB 3133ELC28	0.730%	0.730%	5/27/2025	<u>\$8,000,000.00</u>	<u>\$8,000,000.00</u>	<u>\$7,415,154.16</u>
Weighted Average Maturity = 1.62				<u>\$8,281,455.84</u>	<u>\$8,281,455.84</u>	<u>\$7,696,610.00</u>

**Miscellaneous Funds
September 30, 2023**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2016A Electric Revenue Refunding Reserve</u>						
Money Mkt CAMP	5.550%	5.550%	10/1/2023	\$53,942.34	\$53,942.34	\$53,942.34
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$2,680,000.00</u>	<u>\$2,680,000.00</u>	<u>\$2,443,173.01</u>
Weighted Average Maturity = 1.99				<u>\$2,733,942.34</u>	<u>\$2,733,942.34</u>	<u>\$2,497,115.35</u>
<u>2020A Water Refund Revenue Bonds Project</u>						
LAIF	3.480%	3.480%	10/1/2023	\$4,624.28	\$4,624.28	\$4,624.28
Weighted Average Maturity = 1 day				<u>\$4,624.28</u>	<u>\$4,624.28</u>	<u>\$4,624.28</u>
<u>2021A Water Refund Revenue Bonds Project</u>						
Money Mkt CAMP	5.550%	5.550%	10/1/2023	<u>\$1,217.65</u>	<u>\$1,217.65</u>	<u>\$1,217.65</u>
Weighted Average Maturity = 1 day				<u>\$1,217.65</u>	<u>\$1,217.65</u>	<u>\$1,217.65</u>
GRAND TOTAL:				<u>\$19,099,676.41</u>	<u>\$19,099,676.41</u>	<u>\$17,863,556.35</u>

V. Investments Held by Trustees

Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 9/30/2023

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	2021A Water Revenue Refunding Bonds					
Amy Green	COI-2021A Account #209092					
(213)630-6204	Cash	-	-	-	10/01/23	0.00%
Lena Chan	Debt Service-2021A Account #209093					
(213) 630-6253	Cash	-	-	-	10/01/23	0.00%
	Reserve-2021A Account #209094					
	DREFUS GOVT CM INST 289 Cusip: X9USDDGCM	831,614.69	831,614.69	831,614.69	10/01/23	5.22%
	Cash	-	-	-	10/01/23	0.00%
	Total	831,614.69	831,614.69	831,614.69		
BNY	2020A Water Revenue Refunding Bonds					
Amy Green	COI-2020 Account #746583					
(213)630-6204	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/23	5.24%
Lena Chan	DEBT SERVICE-2020 Account #746585					
(213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/23	5.24%
	Total	-	-	-		
BNY	2020AB POB Bonds					
Amy Green	POB COI-2020B Account #220413					
(213)630-6204	BlackRock Treasury Turst Dollars 63 Cusip: X9USDBTRD	-	-	-	10/01/23	0.02%
Lena Chan	POB Bond Fund-2020B Account #220414					
(213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	1,020.24	1,020.24	1,020.24	10/01/23	5.24%
	POB COI-2020A Account #765976					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/23	5.24%
	POB Bond Fund-2020A Account #765990					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	1,668.91	1,668.91	1,668.91	10/01/23	5.24%
	Total	2,689.15	2,689.15	2,689.15		
BNY	2019A Electric Revenue Bonds					
Amy Green	Electric COI-2019A Account #106207					
(213)630-6204	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	38,066.81	38,066.81	38,066.81	10/01/23	5.24%
Lena Chan	Electric Bond Fund-2019A Account #113813					
(213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	1,292.83	1,292.83	1,292.83	10/01/23	5.24%
	Cash	-	-	-	10/01/23	5.24%
	Total	39,359.64	39,359.64	39,359.64		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2023

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank	2018AB Rose Bowl Pasadena PFA Lease Revenue Bonds					
Ilse Vlach (213) 615-6051	Interest Fund- Series 2018A Account #248882000 Fidelity Govt Profolio CI Cusp:316175108	212.65	212.65	212.65	10/01/23	5.23%
Adriana Marshall (213) 615-6033	Costs of Issuance- Series 2018A Account #248882002 Fidelity Govt Profolio CI Cusp:316175108	-	-	-	10/01/23	5.23%
	Interest Fund- Series 2018B Account #248882100 Fidelity Govt Profolio CI Cusp:316175108	26.30	26.30	26.30	10/01/23	5.23%
	Principal Fund- Series 2018B Account #248882101 Fidelity Govt Profolio CI Cusp:316175108	436.01	436.01	436.01	10/01/23	5.23%
	Costs of Issuance- Series 2018B Account #248882102 Fidelity Govt Obl Fd CI D 316175108	-	-	-	10/01/23	5.23%
	Total	674.96	674.96	674.96		
	2017A Water Revenue Bonds					
BNY	Debt Service-2017A Account #948165 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/23	5.24%
Amy Green (213)630-6204	Reserve Fund-2017A Account #948269 Federal Home Loan Banks Cusip: 3130AL3S1	1,050,000.00	1,050,000.00	942,637.50	02/17/26	0.63%
Lena Chan (213) 630-6253	DREYFUS CUSIP:X9USSGCM	37,931.40	37,931.40	37,931.40	10/01/23	5.22%
	Total	1,087,931.40	1,087,931.40	980,568.90		
US Bank	2016A Rose Bowl Pasadena PFA Lease Revenue Bonds					
Ilse Vlach (213) 615-6051	Interest Fund- Series 2016A Account #264433000 Fidelity Govt Profolio CI Cusp:316175108	440,751.45	440,751.45	440,751.45	10/01/23	5.23%
	Principal Fund- Series 2016A Account #264433001 Fidelity Govt Profolio CI Cusp:316175108	1,488.20	1,488.20	1,488.20	10/01/23	5.23%
Adriana Marshall (213) 615-6033	Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd CI D 316175108	0.19	0.19	0.19	10/01/23	5.23%
	Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd CI D 31846V401	-	-	-	10/01/23	5.20%
	Total	442,239.84	442,239.84	442,239.84		
BNY	Pasadena 2015A COPS Bond					
Amy Green (213)630-6204	COPS Base Rental-2015A Account #336964 Cash Balance	-	-	-	10/01/23	0.00%
Lena Chan (213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	6.10	6.10	6.10	10/01/23	5.24%
	Total	6.10	6.10	6.10		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2023

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY	Pasadena Tax Pension 2015AB Bond					
Amy Green	Bond Fund-2015A POB Account #479226					
(213)630-6204	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	597.02	597.02	597.02	10/01/23	5.24%
Lena Chan	Cash Balance	-	-	-	10/01/23	0.00%
(213) 630-6253	Bond Fund-2015A POB Account #479231					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	1,321.42	1,321.42	1,321.42	10/01/23	5.24%
	Cash Balance	-	-	-	10/01/23	0.00%
	Total	1,918.44	1,918.44	1,918.44		
BNY	Pasadena Water Revenue 2010AB					
Amy Green	2010 A Parity Reserve Account #286245					
(213)630-6204	DREYFUS CUSIP:X9USSGCM	25,014.56	25,014.56	25,014.56	10/01/23	5.22%
Lena Chan	Federal Home Loan Bank CUSIP:3130AL3S1	1,350,000.00	1,350,000.00	1,211,962.50	02/17/26	0.63%
(213) 630-6253	Cash	-	-	-	10/01/23	0.00%
	2010 B Debt Service Account #286247					
	Cash	-	-	-	10/01/23	4.19%
	2010 B Parity Reserve Account #286248					
	DREYFUS CUSIP:X9USSGCM	7,887.93	7,887.93	7,887.93	10/01/23	5.22%
	Federal Home Loan Bank CUSIP:3130AL3S1	300,000.00	300,000.00	269,325.00	02/17/26	0.63%
	Cash	-	-	-	10/01/23	0.00%
	2010 A Debt Service Fund Account #286295					
	Cash	-	-	-	10/01/23	0.00%
	Total	1,682,902.49	1,682,902.49	1,514,189.99		
US Bank	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
Ilse Vlach	Interest Fund (S631591)					
(213) 615-6051	Fidelity Instl Mm Fds Government I CUSIP:316175108	344,641.89	344,641.89	344,641.89	10/01/23	5.23%
Adriana Marshall	Cash	-	-	-	10/01/23	0.00%
(213) 615-6071	Principal Fund (S631592)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	3.31	3.31	3.31	10/01/23	5.23%
	Bond Reserve Fund (S631593)					
	Federal Home Loan Bank Funds CUSIP: 3130ALBD5	15,500,000.00	15,500,000.00	9,458,720.00	02/25/41	2.15%
	Fidelity Instl Mm Fds Government I CUSIP:316175108	72,028.32	72,028.32	72,028.32	10/01/23	5.23%
	Cash	-	-	-	10/01/23	0.00%
	Total	15,916,673.52	15,916,673.52	9,875,393.52		

Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 9/30/2023

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
Computershare Corporate Trust Tracy Mason (213) 253-7536	PPFA (Paseo Colorado Parking Facilities) 2008 Bond Fund Account #23200100 Allspring Government Money Market Service	90,923.50	90,923.50	90,923.50	10/01/23	5.26%
	Cash	-	-	-	10/01/23	0.00%
	Reserve Fund Account #23200101 FHLB Cusip: 3130APVC6	2,000,000.00	2,000,000.00	1,784,080.00	12/01/26	1.38%
teresalynn.mason1@computershare.com	Well Fargo Advantage Government Money Market Service	-	-	-	10/01/23	0.01%
	Cost of Issuance Fund Account #23200103 Well Fargo Advantage Government Money Market Service	-	-	-	10/01/23	0.00%
	Total	2,090,923.50	2,090,923.50	1,875,003.50		
BNY Amy Green (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	4,950,000.00 95,575.90 -	4,950,000.00 95,575.90 -	3,763,782.00 95,575.90 -	12/23/30 10/01/23 10/01/23	1.25% 5.24% 0.00%
	Total	5,045,575.90	5,045,575.90	3,859,357.90		
BNY Amy Green (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	1,325,000.00 25,583.37 -	1,325,000.00 25,583.37 -	1,007,477.00 25,583.37 -	12/23/30 10/01/23	1.25% 5.24%
	Total	1,350,583.37	1,350,583.37	1,033,060.37		
BNY Amy Green (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	261,848.41 -	261,848.41 -	261,848.41 -	10/01/23	5.24% 0.00%
	Interest Fund #281733 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	5,795.80	5,795.80	5,795.80	10/01/23	5.24%
	Letter of Credit #281734 Bank of America CUS: S86494570	1.00	1.00	1.00	03/31/25	0.00%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	0.36	0.36	0.36	10/01/23	5.24%
	Total	267,645.57	267,645.57	267,645.57		
BNY	Pasadena Conf Ctr 2006AB					

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2023

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
Amy Green (213)630-6204	Reserve Fund #281722					
Lena Chan (213) 630-6253	Federal Home Loan Banks CUSIP:3130AJRH4	10,800,000.00	10,800,000.00	6,630,768.00	06/29/40	2.07%
	Federal Home Loan Banks CUSIP:3130AKKQ8	270,000.00	270,000.00	205,297.20	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	350,414.66	350,414.66	350,414.66	10/01/23	5.24%
	Total	11,420,414.66	11,420,414.66	7,186,479.86		
BNY Amy Green (213)630-6204	Pasadena Water Revenue 2003 Parity Reserve Account #281651					
Lena Chan (213) 630-6253	Federal Home Loan Banks CUSIP: 3130AL3S1	1,000,000.00	1,000,000.00	897,750.00	02/17/26	0.63%
	DREYFUS GOVT CM INST 289 CUSIP: X9USDDGCM	24,201.19	24,201.19	24,201.19	10/01/23	5.22%
	Cash	-	-	-	10/01/23	0.00%
	Total	1,024,201.19	1,024,201.19	921,951.19		
BNY Amy Green (213)630-6204	COPS Parity Reserve Fund(2006A, and 2008ABC COP) Certificate Reserve #281143					
Lena Chan (213) 630-6253	Federal Home Loan Banks CUSIP: 3130AKKQ8	2,025,000.00	2,025,000.00	1,539,729.00	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	39,100.70	39,100.70	39,100.70	10/01/23	5.24%
	Cash	-	-	-	10/01/23	0.00%
	Total Funds	2,064,100.70	2,064,100.70	1,578,829.70		
SCPPA Atif Haji Dato (213) 367-4668	SCPPA Investments SCPPA Project Stabilization Fund					
	Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN	33,592.89	33,592.89	33,592.89	10/01/23	5.24%
	Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN	229,928.40	229,928.40	229,928.40	10/01/23	5.24%
	US Treasury Bill CUSIP: 912797HB6	2,000,000.00	1,992,402.22	1,995,600.00	10/17/23	5.26%
	Federal Home Loan Bank CUSIP: 3130ANZG8	1,000,000.00	999,800.00	956,730.00	09/16/24	0.75%
	FHLB Discount Notes CUSIP:313384LD9	-	-	-	09/01/23	4.92%
		-	-	-		0.00%
	Total	3,263,521.29	3,255,723.51	3,215,851.29		
	TOTAL FUND BALANCE	\$ 46,532,976.41	\$ 46,525,178.63	\$ 33,626,834.61		

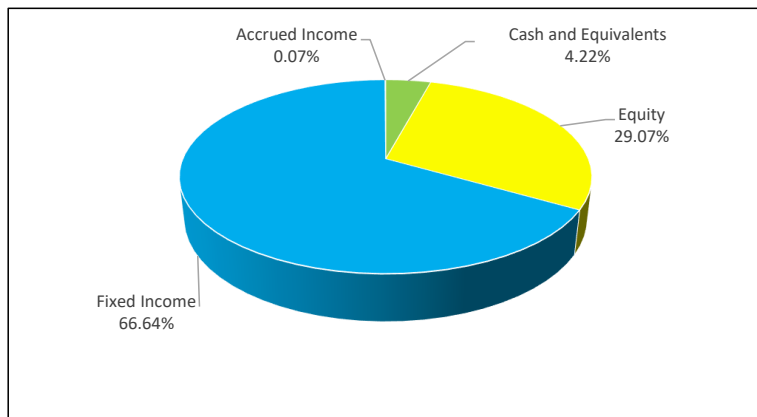
VI. PARS Section 115 Trust

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended September 30, 2023
 Pension Account 6746056200

	Market Value	Book Value
Beginning Balance	12,202,535.15	12,644,205.85
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	47,762.91	47,762.91
Interest	2,489.88	2,489.88
Other Income	1.43	1.43
Change in Accrued Income	6,277.65	6,277.65
Total Investment Income	56,531.87	56,531.87
Net Change in Unrealized Gain/Loss	(401,790.35)	-
Realized Gain/Loss	(10,172.80)	(10,172.80)
Total Market Value Adjustment	(411,963.15)	(10,172.80)
Trust Fees	(2,641.78)	(2,641.78)
PARS Fee (Net of Depository Earnings)	(2,384.06)	(2,384.06)
Unreconciled Difference	-	-
Total	(5,025.84)	(5,025.84)
Ending Balance	11,842,078.03	12,685,539.08
Investment Return (Inception-To-Date as of 9/30/2023)	1 Year	Inception To Date
BenchMayk Return (PARS Moderately Conservative)	6.36%	2.66%
	6.59%	2.94%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	499,377.84	4.22%
Equity	3,442,191.98	29.07%
Fixed Income	7,891,740.68	66.64%
Accrued Income	8,767.53	0.07%
Total	11,842,078.03	100.00%



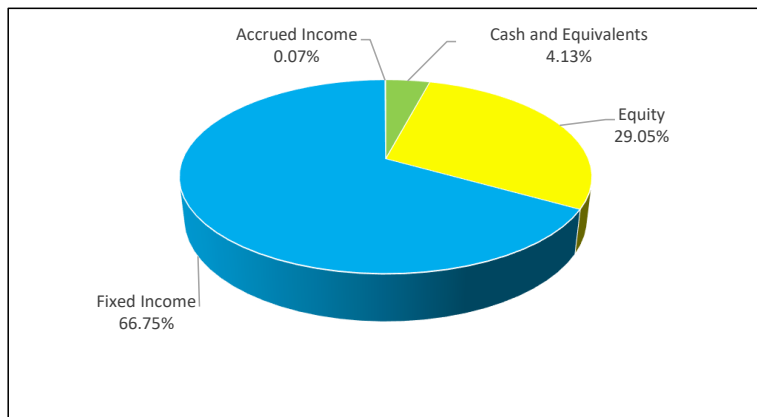
Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena
 PARS Section 115 Trust
 For the Month Ended September 30, 2023
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
Beginning Balance	2,311,880.41	2,396,899.83
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	9,044.38	9,044.38
Interest	464.76	464.76
Other Income	-	-
Change in Accrued Income	1,181.00	1,181.00
Total Investment Income	10,690.14	10,690.14
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	(75,492.04)	-
Realized Gain/Loss	(2,601.59)	(2,601.59)
Total Market Value Adjustment	(78,093.63)	(2,601.59)
Trust Fees	(500.13)	(500.13)
PARS Fee (Net of Depository Earnings)	(451.68)	(451.68)
Unreconciled Difference	-	-
Total	(951.81)	(951.81)
Ending Balance	2,243,525.11	2,404,036.57
Investment Return (Inception-To-Date as of 9/30/2023)	1 Year 6.36%	Inception To Date 2.68%
BenchMayk Return (PARS Moderately Conservative)	6.59%	2.91%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	92,660.82	4.13%
Equity	651,770.46	29.05%
Fixed Income	1,497,447.07	66.75%
Accrued Income	1,646.76	0.07%
Total	2,243,525.11	100.00%



Account Manager:
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