

City of Pasadena
Quarterly Investment Report
Quarter Ending 3/31/2023

Prepared by the Department of Finance
Treasury Division

Quarterly Investment Report

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

I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
 City Treasurer

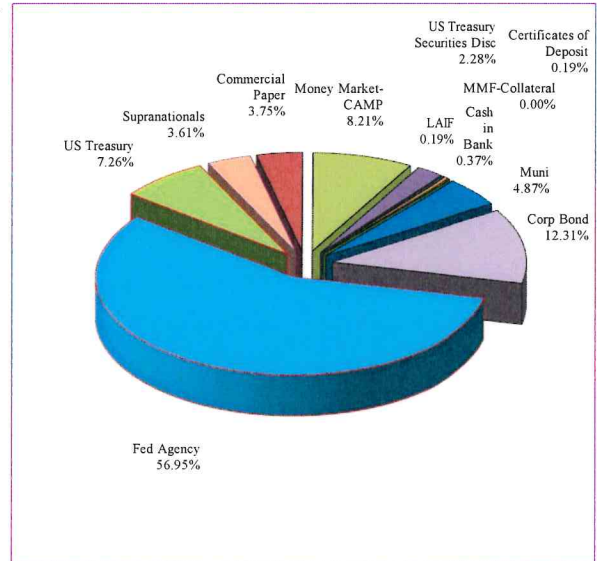
March 2023

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 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 3/31/2023

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	1,141	0.00%
Certificates of Deposit	1,250,000	0.19%
Municipal Bonds	31,760,656	4.87%
Corporate Bonds	80,329,676	12.31%
Federal Agencies	371,546,334	56.95%
US Treasury Securities	47,341,995	7.26%
Supnationals	23,528,430	3.61%
Commercial Paper	24,456,710	3.75%
Money Market-CAMP	53,559,588	8.21%
US Treasury Securities Disc	14,890,340	2.28%
LAIF	1,255,553	0.19%
Cash in Bank	2,433,010	0.37%
TOTALS:	652,353,432	100.00%
Accrued Interest Receivable	1,927,305	
GRAND TOTAL:	654,280,737	



PORTFOLIO LIQUIDITY AS OF 3/31/2023

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	62,496,706	9.06%
31 days - 1 Year	158,520,000	22.97%
1 - 2 Years	152,000,000	22.03%
2 - 3 Years	257,242,778	37.28%
3 - 4 Years	49,748,000	7.21%
4 - 5 Years	10,000,000	1.45%
Over 5 Years	-	0.00%
TOTAL:	690,007,484	100.00%

PORTFOLIO STATISTICS

	Mar-23	Feb-23	Jan-23	Dec-22	Nov-22	Oct-22
Month-End Market Value	654,280,737	640,262,216	653,538,059	631,449,881	620,128,765	618,944,368
Modified Duration	1.63	1.66	1.71	1.82	1.82	1.87
Weighted Average Maturity	1.73	1.78	1.82	1.94	1.94	2.00
Current Book Yield to Maturity	1.865%	1.802%	1.788%	1.707%	1.479%	1.403%
Effective Yield - Year to Date	1.470%	1.430%	1.370%	1.310%	1.260%	1.210%
Interest Earned	887,034	814,056	850,681	795,749	738,376	710,973
Fiscal Year To Date Interest Earned	6,597,654	5,710,620	4,896,563	4,045,882	3,250,134	2,511,758
Fair Value Change Gain/(Loss)	7,300,895	(4,637,958)	4,567,284	532,669	3,972,334	(1,832,503)
Fiscal Year To Date change in fair value	(2,649,387)	(9,950,281)	(5,312,323)	(9,879,607)	(10,412,276)	(14,384,610)
Total Fiscal YTD Earnings	3,948,267	(4,239,662)	(415,760)	(5,833,725)	(7,162,142)	(11,872,852)

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
March 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Market Value	Par Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
LAIF												
SYS864	864	Local Agency Investment Fund			1,014,792.21	1,014,792.21	1,014,792.21	2.870		2.870	1	
SYS14053	14053	LAIF-COVID Relief Funds Acct			240,760.90	240,760.90	240,760.90	2.870		2.870	1	
		Subtotal and Average	1,255,553.11		1,255,553.11		1,255,553.11			2.870	1	
Money Market Fund-CAMP												
SYS13824	13824	California Asset Management Pr			53,569,593.33	53,569,593.33	53,569,593.33	4.920		4.988	1	
		Subtotal and Average	57,596,061.53		53,569,593.33		53,569,593.33			4.988	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK			1,140.82	1,140.82	1,140.82	4.800		4.800	1	
		Subtotal and Average	485.75		1,140.82		1,140.82			4.800	1	
Municipal Bonds												
088006JX0	13868	Beverly Hills PFA		10/15/2020	496,655.00	500,000.00	500,000.00	0.499	AA+	0.499	61	06/01/2023
378612AD7	13989	Glendora CA PENSN OBLIG		05/18/2022	1,442,822.50	1,450,000.00	1,448,782.47	1.848	AAA	2.361	61	06/01/2023
684100AB6	13915	City of Orange Taxable Pension		03/15/2021	1,488,975.00	1,500,000.00	1,500,000.00	0.391	AA	0.391	61	06/01/2023
13017HAK2	13885	STATE OF CALIFORNIA		11/24/2020	991,060.00	1,000,000.00	1,000,000.00	1.477	A-	1.477	91	07/01/2023
502516QX8	13806	La Canada Unified School Distr		04/28/2020	495,070.00	500,000.00	500,000.00	1.650	Aa1	1.650	122	08/01/2023
671205Y55	13821	Oak Grove CA Sch Dist		06/25/2020	493,585.00	500,000.00	500,000.00	1.078	Aa3	1.078	122	08/01/2023
692020T34	13841	Oxnard School District		09/03/2020	493,020.00	500,000.00	500,000.00	0.692	AA	0.692	122	08/01/2023
119144AV5	13738	Buena Park Community RDA		11/26/2019	1,225,157.20	1,240,000.00	1,240,000.00	2.033	AA-	2.025	153	09/01/2023
29634EEE8	13744	Escondido Lease Revenue Bonds		09/17/2020	820,894.90	830,000.00	830,000.00	2.085	AA-	2.085	153	09/01/2023
13077DMJ8	13830	California State Univ Revenir		08/08/2019	1,949,380.00	2,000,000.00	2,000,000.00	0.475	Aa2	0.475	214	11/01/2023
088006JM4	13710	Beverly Hills PFA		10/15/2020	970,480.00	1,000,000.00	1,000,000.00	2.125	AA+	2.125	427	06/01/2024
088006JY8	13869	Beverly Hills PFA		10/15/2020	716,625.00	750,000.00	750,000.00	0.730	AA+	0.730	427	06/01/2024
684100AC4	13916	City of Orange Taxable Pension		03/15/2021	1,425,705.00	1,500,000.00	1,500,000.00	0.587	AA	0.587	427	06/01/2024
839278JX7	13748	South Pasadena Unified School		12/12/2019	326,345.50	325,000.00	337,044.43	5.000	Aa2	2.070	488	08/01/2024
799408Z77	13871	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,424,850.00	1,500,000.00	1,500,000.00	0.580	Aa1	0.580	488	08/01/2024
9523474U3	13941	West Coast Contra Unified Scho		06/17/2021	948,860.00	1,000,000.00	1,000,000.00	0.575	AA	0.575	488	08/01/2024
13077DMK5	13829	California State Univ Revenir		09/17/2020	1,887,000.00	2,000,000.00	2,000,000.00	0.685	Aa2	0.685	580	11/01/2024
039063AD4	13882	City of Arcadia		11/12/2020	632,097.00	675,000.00	675,000.00	0.982	Aaa	0.982	610	12/01/2024
80136PDB6	13894	SANTA BARBARA CNTY CA SOLID WA		12/18/2020	294,813.00	300,000.00	314,883.20	3.670	A1	0.650	610	12/01/2024
446216HU5	13861	Huntington Beach CA Public Fin		08/12/2020	277,878.00	300,000.00	300,000.00	0.943	AA	0.943	761	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	931,910.00	1,000,000.00	1,000,000.00	0.883	Aa2	0.883	775	05/15/2025
91412HGE7	13893	UNIVERSITY OF CA REVENUE BONDS		12/16/2020	4,659,550.00	5,000,000.00	5,028,511.77	0.883	Aa2	0.610	775	05/15/2025
13032UXM5	13883	California St Health Facs Fing		11/04/2020	1,382,910.00	1,500,000.00	1,500,000.00	0.952	Aa3	0.952	792	06/01/2025
757710TZ1	13840	Redondo Beach Unified School		08/06/2020	460,565.00	500,000.00	500,000.00	0.824	Aa2	0.824	853	08/01/2025
839278JY5	13747	South Pasadena Unified School		12/12/2019	681,952.50	675,000.00	714,486.00	5.000	Aa2	2.311	853	08/01/2025

Data Updated: SET_POOL: 04/25/2023 23:07
Run Date: 04/25/2023 - 23:07

Portfolio PASD
AP
PM (PRF_PIM2) 7.3.0

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
March 31, 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
Municipal Bonds												
799408Z85	13872	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,385,505.00	1,500,000.00	0.740	Aa1	0.740	853	08/01/2025
9523474V1	13940	West Coast Contra Unified Scho		06/17/2021	3,000,000.00	2,775,240.00	3,000,000.00	0.938	AA	0.938	853	08/01/2025
039063AE2	13881	City of Arcadia		11/12/2020	750,000.00	681,750.00	750,000.00	1.182	Aaa	1.181	975	12/01/2025
		Subtotal and Average	33,390,306.60		33,295,000.00	31,760,655.60	33,388,707.87			0.991	523	
Certificates of Deposit - Bank												
05890AD68	13949	BMW BANK NORTH AMERICA		09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	535	09/17/2024
87164YB60	13952	SYNCHRONY BANK		09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	535	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	541	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	541	09/23/2024
90348JT42	13950	UBS BANK USA		09/22/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	541	09/23/2024
		Subtotal and Average	1,250,000.00		1,250,000.00	1,250,000.00	1,250,000.00			0.660	539	
Federal Agency Issues - Coupon												
3130AS4W6	13986	Federal Home Loan Bank		06/09/2022	5,000,000.00	4,976,420.45	5,000,000.00	2.250	Aaa	2.250	69	06/09/2023
3130ASQ44	13995	Federal Home Loan Bank		07/27/2022	5,000,000.00	4,976,462.45	5,000,000.00	3.250	Aaa	3.250	117	07/27/2023
3130ATNK9	14000	Federal Home Loan Bank		10/27/2022	5,000,000.00	4,983,246.65	5,000,000.00	4.625	Aaa	4.625	209	10/27/2023
3134GWBE1	13879	FED HOME LOAN MORTGAGE CORP		11/02/2020	10,000,000.00	9,731,866.40	10,000,000.00	0.320	Aaa	0.320	215	11/02/2023
3134GWBE1	13880	FED HOME LOAN MORTGAGE CORP		11/02/2020	5,000,000.00	4,865,933.20	5,000,000.00	0.320	Aaa	0.320	215	11/02/2023
3134GXCA0	13887	FED HOME LOAN MORTGAGE CORP		11/24/2020	10,000,000.00	9,707,607.00	10,000,000.00	0.320	Aaa	0.320	237	11/24/2023
3130AKL79	13896	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,834,035.95	5,000,000.00	0.250	Aaa	0.250	271	12/28/2023
3130AKL79	13897	Federal Home Loan Bank		12/28/2020	5,000,000.00	4,834,035.95	5,000,000.00	0.250	Aaa	0.250	271	12/28/2023
3130AQ6F5	13972	Federal Home Loan Bank		12/28/2021	7,500,000.00	7,277,199.08	7,500,000.00	0.800	Aaa	0.800	271	12/28/2023
3135GAEU1	14011	FED NATIONAL MORTGAGE ASSN		02/13/2023	5,000,000.00	4,993,204.00	5,000,000.00	5.125	Aaa	5.126	314	02/09/2024
3130AUZ23	14012	Federal Home Loan Bank		03/01/2023	4,000,000.00	4,001,863.28	4,000,000.00	5.250	Aaa	5.250	335	03/01/2024
3135GAFP1	14015	FED NATIONAL MORTGAGE ASSN		03/30/2023	5,000,000.00	4,998,837.25	5,000,000.00	5.200	Aaa	5.200	362	03/28/2024
3130AVA36	14014	Federal Home Loan Bank		03/08/2023	5,000,000.00	5,022,540.70	5,000,000.00	5.500	Aaa	5.504	366	04/01/2024
3130ALXQ2	13927	Federal Home Loan Bank		04/29/2021	10,000,000.00	9,552,937.40	10,000,000.00	0.500	Aaa	0.500	394	04/29/2024
3134GYE8	13994	FED HOME LOAN MORTGAGE CORP		06/28/2022	5,000,000.00	4,899,911.70	5,000,000.00	3.100	Aaa	3.100	454	06/28/2024
3130AN4L1	13944	Federal Home Loan Bank		07/15/2021	5,000,000.00	4,715,170.65	5,000,000.00	0.625	Aaa	0.625	563	10/15/2024
3130ANYT1	13948	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,700,454.60	5,000,000.00	0.500	Aaa	0.500	578	10/30/2024
3130APPQ2	13966	Federal Home Loan Bank		11/08/2021	5,000,000.00	4,728,647.25	5,000,000.00	0.900	Aaa	0.900	587	11/08/2024
3130APRA5	13968	Federal Home Loan Bank		11/15/2021	5,000,000.00	4,741,576.60	5,000,000.00	1.100	Aaa	1.100	594	11/15/2024
3130AMK92	13937	Federal Home Loan Bank		05/26/2021	10,000,000.00	9,390,074.40	10,000,000.00	0.550	Aaa	0.550	605	11/26/2024
3130AMJX1	13932	Federal Home Loan Bank		06/09/2021	5,000,000.00	4,700,320.75	5,000,000.00	0.650	Aaa	0.650	618	12/09/2024
3130AQ3F8	13971	Federal Home Loan Bank		12/10/2021	5,000,000.00	4,724,558.60	5,000,000.00	1.150	Aaa	1.150	619	12/10/2024
3130AQFG3	13973	Federal Home Loan Bank		01/21/2022	5,000,000.00	4,705,820.80	5,000,000.00	1.125	Aaa	1.125	661	01/21/2025
3130AQJ79	13975	Federal Home Loan Bank		01/28/2022	5,000,000.00	4,714,297.90	5,000,000.00	1.250	Aaa	1.250	668	01/28/2025

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
March 31, 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
3130AQP4	13977	Federal Home Loan Bank		02/18/2022	5,000,000.00	4,740,281.80	5,000,000.00	1.500	Aaa	1.500	689	02/18/2025
3130AMMG4	13933	Federal Home Loan Bank		05/27/2021	5,000,000.00	4,659,703.55	5,000,000.00	0.625	Aaa	0.625	698	02/27/2025
3130AQX99	13979	Federal Home Loan Bank		02/28/2022	4,700,000.00	4,479,202.84	4,700,000.00	1.810	Aaa	1.810	698	02/27/2025
3130AP5S0	13959	Federal Home Loan Bank		09/28/2021	5,000,000.00	4,656,430.90	5,000,000.00	0.650	Aaa	0.650	727	03/28/2025
3130ARJW2	13982	Federal Home Loan Bank		04/22/2022	5,000,000.00	4,861,342.30	5,000,000.00	3.000	Aaa	3.000	752	04/22/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	4,648,568.85	5,000,000.00	0.750	Aaa	0.750	779	05/19/2025
3130ARZD6	13985	Federal Home Loan Bank		05/23/2022	5,000,000.00	4,889,261.35	5,000,000.00	3.400	Aaa	3.400	783	05/23/2025
3134GVVX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	4,645,022.55	5,000,000.00	0.750	Aaa	0.750	788	05/28/2025
3134GVVB31	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	4,632,791.25	5,000,000.00	0.750	Aaa	0.750	788	05/28/2025
3133ELK37	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	4,632,791.25	5,000,000.00	0.750	Aaa	0.750	788	05/28/2025
3130AJPT0	13822	Federal Farm Credit Bank		06/16/2020	5,000,000.00	4,622,776.95	5,000,000.00	0.780	Aaa	0.780	807	06/16/2025
3130ASRJ0	13822	Federal Farm Credit Bank		06/19/2020	3,017,777.77	2,802,667.10	3,017,510.75	0.760	Aaa	0.764	807	06/16/2025
3130ASRJ0	13996	Federal Home Loan Bank		08/08/2022	5,000,000.00	4,933,805.00	5,000,000.00	4.100	Aaa	4.100	860	08/08/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	4,587,093.80	5,000,000.00	0.650	Aaa	0.650	866	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	4,603,075.35	4,999,515.97	0.610	Aaa	0.614	877	08/25/2025
3133EMBH4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	18,322,235.20	20,000,000.00	0.530	Aaa	0.530	912	09/29/2025
3130ATBN6	13997	Federal Home Loan Bank		09/30/2022	5,000,000.00	4,943,418.00	5,000,000.00	4.300	Aaa	4.300	913	09/30/2025
3134GWN3	13870	FED HOME LOAN MORTGAGE CORP		09/30/2020	10,000,000.00	9,143,358.00	10,000,000.00	0.600	Aaa	0.600	928	10/15/2025
3134GWS9	13873	FED HOME LOAN MORTGAGE CORP		10/15/2020	10,000,000.00	9,165,934.70	10,000,000.00	0.600	Aaa	0.600	940	10/27/2025
3134GWSX2	13877	FED HOME LOAN MORTGAGE CORP		10/27/2020	10,000,000.00	9,128,990.00	10,000,000.00	0.625	Aaa	0.625	940	10/27/2025
3134GWS7	13878	FED HOME LOAN MORTGAGE CORP		10/27/2020	5,000,000.00	4,561,510.80	5,000,000.00	0.600	Aaa	0.600	940	10/27/2025
3134GWSF1	13874	FED HOME LOAN MORTGAGE CORP		10/28/2020	10,000,000.00	9,156,733.30	10,000,000.00	0.600	Aaa	0.600	941	10/28/2025
3134GWSZ7	13876	FED HOME LOAN MORTGAGE CORP		10/28/2020	5,000,000.00	4,561,144.85	5,000,000.00	0.600	Aaa	0.600	941	10/28/2025
3133EMHF2	13888	Federal Farm Credit Bank		11/24/2020	10,000,000.00	9,144,975.60	10,000,000.00	0.600	Aaa	0.600	968	11/24/2025
3134GXS1	13886	FED HOME LOAN MORTGAGE CORP		11/25/2020	5,000,000.00	4,575,363.60	5,000,000.00	0.625	Aaa	0.690	969	11/25/2025
3134GXF7	13891	FED HOME LOAN MORTGAGE CORP		11/30/2020	5,000,000.00	4,577,981.35	5,000,000.00	0.650	Aaa	0.719	970	11/26/2025
3130AUBX1	14007	Federal Home Loan Bank		12/29/2022	5,000,000.00	4,978,375.15	5,000,000.00	5.000	Aaa	5.000	1,003	12/29/2025
3134GY7A4	14002	FED HOME LOAN MORTGAGE CORP		12/29/2022	5,000,000.00	4,984,386.75	5,000,000.00	5.350	Aaa	5.350	1,003	12/29/2025
3130AKVR4	13900	Federal Home Loan Bank		02/12/2021	5,000,000.00	4,518,592.90	5,000,000.00	0.550	Aaa	0.550	1,048	02/12/2026
3130AL3S1	13905	Federal Home Loan Bank		02/17/2021	5,000,000.00	4,528,632.10	5,000,000.00	0.625	Aaa	0.625	1,053	02/17/2026
3130ALCV4	13907	Federal Home Loan Bank		02/24/2021	5,000,000.00	4,508,322.05	5,000,000.00	0.750	Aaa	0.750	1,060	02/24/2026
3130ALB94	13906	Federal Home Loan Bank		02/26/2021	5,000,000.00	4,524,515.95	5,000,000.00	0.630	Aaa	0.630	1,062	02/26/2026
3133EMSK9	13911	Federal Farm Credit Bank		03/02/2021	10,000,000.00	9,098,988.80	9,998,832.22	0.840	Aaa	0.844	1,066	03/02/2026
3130ALEY6	13908	Federal Home Loan Bank		03/04/2021	5,000,000.00	4,526,866.85	5,000,000.00	0.800	Aaa	0.800	1,068	03/04/2026
3130ALFS8	13909	Federal Home Loan Bank		03/10/2021	5,000,000.00	4,541,777.10	5,000,000.00	0.800	Aaa	0.800	1,074	03/10/2026
3134GYLK6	14013	FED HOME LOAN MORTGAGE CORP		03/20/2023	5,000,000.00	5,017,010.25	5,000,000.00	5.750	Aaa	5.750	1,084	03/20/2026
3130ALGJ7	13910	Federal Home Loan Bank		03/23/2021	4,875,000.00	4,424,579.40	4,875,000.00	1.000	Aaa	1.000	1,087	03/23/2026
3133ENN97	13999	Federal Farm Credit Bank		09/23/2022	5,000,000.00	4,960,406.90	5,000,000.00	5.000	Aaa	5.000	1,271	09/23/2026

Portfolio PASD
AP
PM (PRF_PM2) 7.3.0

Data Updated: SET_POOL: 04/25/2023 23:07
Run Date: 04/25/2023 - 23:07

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
March 31, 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
Federal Agency Issues - Coupon												
3133EM6E7	13960	Federal Farm Credit Bank		09/28/2021	5,000,000.00	4,493,049.75	5,000,000.00	0.940	Aaa	0.940	1,276	09/28/2026
3130ANYN4	13953	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,502,056.80	5,000,000.00	1.000	Aaa	1.000	1,278	09/30/2026
3130APDQ5	13954	Federal Home Loan Bank		10/28/2021	5,000,000.00	4,532,773.20	5,000,000.00	1.250	Aaa	1.250	1,306	10/28/2026
3130AT3P0	13988	Federal Home Loan Bank		09/28/2022	5,000,000.00	4,952,527.25	5,000,000.00	5.000	Aaa	5.000	1,627	09/14/2027
		Subtotal and Average	385,219,863.03		394,092,777.77	371,546,334.45	394,090,858.94			1.492	756	
Treasury Securities - Coupon												
91282CDR9	13974	US TREASURY		12/31/2021	10,000,000.00	9,706,250.00	9,999,182.05	0.750	Aaa	0.761	274	12/31/2023
91282CDV0	13978	US TREASURY		01/31/2022	5,000,000.00	4,841,990.00	4,991,513.27	0.875	Aaa	1.081	305	01/31/2024
91282CCG4	13943	US TREASURY		06/25/2021	10,000,000.00	9,507,030.00	9,973,668.42	0.250	Aaa	0.470	441	06/15/2024
91282CCX7	13962	US TREASURY		09/24/2021	5,000,000.00	4,722,265.00	4,989,848.42	0.375	Aaa	0.515	533	09/15/2024
91282CDB4	13965	US TREASURY		10/22/2021	5,000,000.00	4,726,955.00	4,990,710.37	0.625	Aaa	0.747	563	10/15/2024
91282ZF0	13954	US TREASURY		09/16/2021	10,000,000.00	9,322,660.00	9,989,405.96	0.500	Aaa	0.554	730	03/31/2025
91282CCW9	13963	US TREASURY		09/24/2021	5,000,000.00	4,514,845.00	4,971,053.00	0.750	Aaa	0.924	1,248	08/31/2026
		Subtotal and Average	49,902,924.91		50,000,000.00	47,341,995.00	49,905,381.49			0.684	554	
Corporate Bonds - Coupon												
89236TJD8	13929	TOYOTA CREDIT CORPORATION		04/09/2021	3,000,000.00	2,999,123.37	2,999,983.05	0.400	A1	0.441	5	04/06/2023
48133DE71	13984	JPMORGAN CHASE FINANCIAL		04/29/2022	2,000,000.00	1,981,626.60	2,000,000.00	2.500	A1	2.500	30	05/01/2023
17330FUE9	13988	CITIGROUP GLOBAL MARKETS		05/16/2022	2,500,000.00	2,411,383.30	2,500,000.00	2.750	A2	2.750	76	06/16/2023
48133PDD2	14009	JPMORGAN CHASE FINANCIAL		12/22/2022	5,000,000.00	4,957,432.25	5,000,000.00	5.000	A1	5.001	269	12/26/2023
78018K7L2	13918	ROYAL BANK OF CANADA		03/11/2021	5,000,000.00	4,802,135.85	4,990,935.48	0.425	A1	0.654	293	01/19/2024
38150AL86	13980	GOLDMAN SACHS		03/15/2022	2,500,000.00	2,417,905.58	2,500,000.00	2.250	A2	2.250	349	03/15/2024
48133DE55	13983	JPMORGAN CHASE FINANCIAL		04/29/2022	2,000,000.00	1,947,013.24	2,000,000.00	3.125	A1	3.125	394	04/29/2024
38150AG41	13935	Goldman Sach Corporate Bond		06/03/2021	5,000,000.00	4,713,592.05	5,000,000.00	0.800	A2	0.800	429	06/03/2024
78018EZU4	13947	ROYAL BANK OF CANADA		07/29/2021	5,000,000.00	4,722,544.95	4,998,561.57	0.650	A1	0.672	485	07/29/2024
64952WEJ8	13967	NEW YORK LIFE GL		10/29/2021	5,000,000.00	4,710,888.90	5,000,000.00	0.900	Aaa	0.900	577	10/29/2024
17330FVU2	13990	CITIGROUP GLOBAL MARKETS		05/27/2022	2,500,000.00	2,378,427.15	2,500,000.00	4.050	A2	4.050	787	05/27/2025
17330FVU2	13991	CITIGROUP GLOBAL MARKETS		05/27/2022	2,500,000.00	2,378,427.15	2,500,000.00	4.050	A2	4.050	787	05/27/2025
48128GY53	13988	JP MORGAN		12/22/2020	5,000,000.00	4,414,455.35	5,000,000.00	0.825	A1	0.825	996	12/22/2025
06048WK82	13923	BANK OF AMERICA CORP		03/25/2021	5,000,000.00	4,295,633.50	4,893,602.81	0.600	A2	1.357	1,031	01/26/2026
06408RAQ0	13901	BANK OF NEW YORK MELLON		02/02/2021	5,000,000.00	4,452,466.25	4,999,716.87	0.750	A1	0.752	1,033	01/28/2026
037833EB2	13902	APPLE INC		02/08/2021	5,000,000.00	4,545,697.90	4,997,546.61	0.700	Aaa	0.718	1,044	02/08/2026
06048WM31	13934	BANK OF AMERICA CORP		05/28/2021	5,000,000.00	4,308,206.75	5,000,000.00	1.250	A2	1.250	1,153	05/28/2026
06048WM64	13945	BANK OF AMERICA CORP		07/21/2021	3,623,000.00	3,170,203.11	3,615,868.37	1.200	A2	1.263	1,181	06/25/2026
78018EZT7	13958	ROYAL BANK OF CANADA		09/22/2021	6,250,000.00	5,599,493.06	6,248,932.77	1.150	A1	1.155	1,200	07/14/2026
22550L2G5	13961	Credit Suisse New York		09/24/2021	5,000,000.00	4,218,750.00	4,981,390.59	1.250	A3	1.365	1,224	08/07/2026
17330YDB3	14004	CITIGROUP		12/16/2022	5,000,000.00	4,904,269.40	5,000,000.00	5.650	Aa1	5.650	1,720	12/16/2027

Portfolio PASD
AP
PM (PRF_PM2) 7.30

Monthly for Pool
Portfolio Management
Portfolio Details - Investments
March 31, 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
Commercial Paper Disc. -Amortizing			86,724,183.18		86,873,000.00	80,329,675.71	86,726,538.12			1.806	793	
06054PTL0	14001	BOFA SECURITIES INC CP		10/24/2022	5,000,000.00	4,943,660.00	4,943,063.78	5.060	P-1	5.353	80	06/20/2023
62479MW17	14003	MUFG BANK LTD NY		12/07/2022	5,000,000.00	4,889,055.00	4,891,284.58	5.120	P-1	5.432	153	09/01/2023
63879KW86	14005	NATIXIS NY BRANCH		12/19/2022	5,000,000.00	4,884,370.00	4,886,809.19	5.102	P-1	5.411	160	09/08/2023
62479MW6	14006	MUFG BANK LTD NY		12/20/2022	5,000,000.00	4,880,230.00	4,883,544.85	5.030	P-1	5.334	167	09/15/2023
22533UXD0	14010	CREDIT AGRICOLE CIB NY (CP)		01/20/2023	5,000,000.00	4,859,395.00	4,866,400.29	4.935	P-1	5.218	195	10/13/2023
Subtotal and Average			24,418,962.10		25,000,000.00	24,456,710.00	24,471,102.69			5.350	151	
Treasury Discounts -Amortizing												
912796W47	13993	US TREASURY		06/07/2022	10,000,000.00	9,941,610.00	9,971,919.98	2.115	Aaa	2.208	47	05/18/2023
912796Z05	14008	US TREASURY		12/22/2022	5,000,000.00	4,948,730.00	4,947,936.28	4.530	Aaa	4.766	82	06/22/2023
Subtotal and Average			14,901,450.77		15,000,000.00	14,890,340.00	14,919,856.26			3.056	59	
Supranationals												
4581X0DF2	13976	Inter-American Devel Bank		01/21/2022	5,000,000.00	4,918,450.90	5,060,740.08	2.625	Aaa	1.070	290	01/16/2024
4581X0DZ8	13955	Inter-American Devel Bank		09/23/2021	10,000,000.00	9,450,081.40	10,000,000.00	0.500	Aaa	0.500	541	09/23/2024
45950VQU8	13957	INTL FINANCE CORP		09/28/2021	5,000,000.00	4,661,024.45	4,999,050.49	0.600	Aaa	0.610	699	02/28/2025
459058JS3	13903	INTL BK RECON & DEVELOP		02/10/2021	5,000,000.00	4,498,862.90	5,000,000.00	0.650	Aaa	0.647	1,046	02/10/2026
Subtotal and Average			25,062,761.72		25,000,000.00	23,528,429.65	25,059,790.57			0.666	623	
Total and Average			679,722,552.70		685,337,065.03	649,930,427.67	684,638,523.20			1.865	632	
					Cash	2,433,009.58						
					Accrued Interest	1,927,305.42						
					Total	654,280,737.04						

COMPLIANCE REPORT

Pooled Investment Portfolio

As of 3/31/23

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio Credit Quality	Portfolio Credit Quality	
Collateralized Money Market	0.00%	100%	102% Collateral	per Gov Code	<u>Maturity</u>
Certificates of Deposit	0.19%	30%	n/a	102% Collateral	In compliance
Municipal Bonds	4.87%	100%	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA/AA	n/a	In compliance
US Treasury Securities	7.26%	100%	Aaa	A or better	In compliance
Corporate Bonds	12.31%	30%	Aa1/A1/A2/A3	AA+/Aaa	In compliance
Federal Agency Issues	56.95%	100%	Aaa	A or better	In compliance
Supranationals	3.61%	30%	Aaa	AA+/Aaa	In compliance
Commercial Paper	3.75%	100%	Aaa	AA or better	In compliance
Money Market-CAMP	8.21%	100%	P-1 (Short-term)	P-1 (Short-term)	In compliance
US Treasury Securities Disc	2.28%	100%	n/a	n/a	In compliance
LAIF	0.19%	100%	Aaa	AA+/Aaa	In compliance
Cash	<u>0.37%</u>	100%	n/a	n/a	In compliance
	100.00%		Collateralized	Collateralized	In compliance

Portfolio Value 654,280,737

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

	<u>March 31, 2023</u>	
	Market Value	% of Total
FHLB	193,733,354	29.61%
FHLMC	107,988,337	16.50%
FFCB	55,245,509	8.44%
Total Fed Agencies	356,967,200	54.56%
OTHER PORTFOLIO INVESTMENTS	297,313,537	45.44%
Total Investments	654,280,737 *	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	<u>-0.185</u>	<u>-0.097</u>
	2nd quarter	0.291	0.269
	3rd quarter	0.354	0.431
	4th quarter	<u>1.166</u>	<u>1.038</u>
		1.626	1.641
2019	1st quarter	1.219	0.963
	2nd quarter	1.480	1.054
	3rd quarter	0.700	0.593
	4th quarter	<u>0.606</u>	<u>0.590</u>
		4.005	3.200
2020	1st quarter	1.590	0.495
	2nd quarter	1.215	0.962
	3rd quarter	0.274	0.287
	4th quarter	<u>0.227</u>	<u>0.236</u>
		3.306	1.980
2021	1st quarter	-0.028	-0.467
	2nd quarter	0.063	0.437
	3rd quarter	0.088	0.085
	4th quarter	<u>-0.533</u>	<u>-0.638</u>
		-0.410	-0.583
2022	1st quarter	-2.580	-2.910
	2nd quarter	-0.625	-0.842
	3rd quarter	-1.503	-1.713
	4th quarter	0.890	0.821
2023	1st quarter	1.480	1.599
Yield			
		Fiscal YTD	
	Pooled Portfolio YTM	1.86%	
	State Treasurer's LAIF yield	1.97%	
	2 Year Average US Treasury yield	4.03%	

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

Investment Type	Fiscal Year Total													
	June 2013	June 2014	June 2015	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	June 2022	1st Qtr 2023	2nd Qtr 2023	3rd Qtr 2023	4th Qtr 2023
Money Market	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market Collateralized	12.91	16.74	9.14	7.25	3.97	3.54	1.59	11.73	6.76	0.00	0.00	0.00	0.00	0.00
Municipal Bonds	12.62	13.00	4.97	4.01	5.80	5.78	4.33	4.72	7.70	5.96	5.37	5.15	4.87	0.00
Corporate Bonds - Coupon	25.94	22.67	21.65	16.36	17.12	15.47	20.78	22.50	16.62	13.97	14.06	14.18	12.31	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	0.00
Federal Agency Issues - Coupon	36.55	43.39	43.45	49.70	55.86	60.37	54.14	34.00	47.35	48.79	53.04	54.42	56.95	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
L.A.I.F.	9.04	1.47	13.09	14.38	9.07	6.47	7.29	11.66	16.47	4.00	0.20	0.20	0.19	0.00
Cash	2.72	2.50	3.76	0.68	0.44	0.43	0.45	0.34	0.53	0.31	0.49	0.23	0.37	0.00
Treasury Securities	0.00	0.00	3.93	3.37	2.99	3.26	3.71	2.37	3.66	7.46	7.57	7.43	7.26	0.00
Treasury Securities Disc	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.54	1.59	1.56	2.28	0.00
Supranationals	0.00	0.00	0.00	4.25	3.76	4.49	5.89	8.24	0.80	3.73	3.76	3.68	3.61	0.00
Bank Notes	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.99	0.00	0.82	0.00	0.00	1.55	2.42	3.86	3.75	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	0.00
Amortized Zero Cpn Bonds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.77	0.00	0.00	0.00	0.00
Certificates of Deposit	0.22	0.23	0.00	0.00	0.00	0.19	1.00	0.00	0.00	0.20	0.20	0.20	0.19	0.00
Money Market-CAMP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.89	0.12	11.72	11.30	9.10	8.21	0.00
Muni Variable Rate	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.54	0.00	0.00	0.00	0.00	0.00	0.00
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

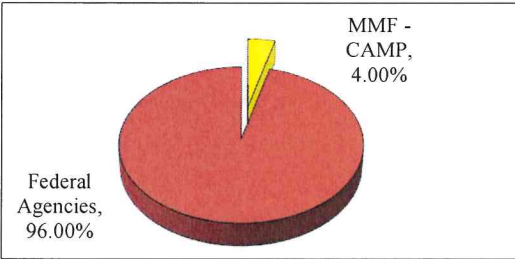
March 2023

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 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 3/31/2023

TYPE	MARKET VALUE	PERCENT
Money Market - CAMP	74,991	4.00%
Federal Agencies	1,797,670	96.00%
TOTALS:	1,872,662	100.00%
Accrued Interest Receivable	6,956	
GRAND TOTAL:	1,879,618	



PORTFOLIO LIQUIDITY AS OF 3/31/2023

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	74,704	3.78%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	1,900,000	96.22%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:	1,974,704	100.00%

PORTFOLIO STATISTICS

	Mar-23	Feb-23	Jan-23	Dec-22	Nov-22	Oct-22
Month-End Mkt Value	1,879,618	1,849,852	1,863,120	1,846,492	1,840,763	1,828,787
Modified Duration	1.53	1.61	1.69	1.77	1.84	1.92
Weighted Average Maturity	1.59	1.67	1.75	1.83	1.91	2.00
Current Book Yield to Maturity	1.151%	1.144%	1.137%	1.134%	1.116%	1.074%
Effective Yield - Year to Date	1.090%	1.090%	1.070%	1.060%	1.050%	1.040%
Interest Earned	1,889	1,884	1,870	1,854	1,800	1,755
Fiscal Year To Date Interest Earned	16,158	14,269	12,385	10,516	8,661	6,861
Fair Value Change Gain/(Loss)	27,890	(15,152)	14,759	3,874	10,176	(6,086)
Fiscal Year To Date change in fair value	(22,145)	(50,035)	(34,882)	(49,642)	(53,516)	(63,691)
Total Fiscal YTD earnings	(5,987)	(35,766)	(22,497)	(39,126)	(44,855)	(56,830)

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
March 31, 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	74,991.41		74,991.41	74,991.41	74,991.41	4.920		4.988	1	
		Subtotal and Average	74,991.41		74,991.41	74,991.41	74,991.41			4.988	1	
Collateralized Money Market												
SYS13057	13057	EAST WEST BANK	12.76	07/01/2022	0.00	0.00	0.00	4.800		4.800	1	
		Subtotal and Average	12.76		0.00	0.00	0.00			0.000	0	
Federal Agency Issues - Coupon												
3130APVG7	13970	Federal Home Loan Bank	1,900,000.00	11/30/2021	1,900,000.00	1,797,670.28	1,900,000.00	1.000	Aaa	1.000	604	11/25/2024
		Subtotal and Average	1,900,000.00		1,900,000.00	1,797,670.28	1,900,000.00			1.000	604	
		Total and Average	1,975,004.17		1,974,991.41	1,872,661.69	1,974,991.41			1.151	581	
		Accrued Interest			6,955.95							
		Total			1,879,617.64							

COMPLIANCE REPORT

Capital Endowment Portfolio
As of 3/31/23

	Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio Credit Quality	Portfolio Credit Quality per Gov Code	
Money Market-CAMP	4.00%	100%	n/a	n/a	Maturity In compliance
Federal Agency Issues	96.00%	100%	Aaa	AA+/Aaa	In compliance
	100.00%				

Portfolio Value 1,879,618

**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>March 31, 2023</u>		
	Market Value	% of Total
FHLB	1,797,670	95.64%
Total	1,797,670	95.64%
OTHER PORTFOLIO INVESTMENTS	<u>81,948</u>	4.36%
Total Investments	1,879,618 *	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 2015	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	June 2022	1st Qtr 2023	2nd Qtr 2023	3rd Qtr 2023	4th Qtr 2023
Money Market - Collateralized	100.00	100.00	1.80	0.75	0.03	1.10	3.10	3.38	0.00	0.00	0.00	0.00
Federal Agency Issues - Coupon	0.00	0.00	0.00	0.00	0.00	0.00	0.00	96.62	96.49	95.98	96.00	96.00
Corporate Bonds - Coupon	0.00	0.00	0.00	99.25	99.97	98.90	96.90	0.00	0.00	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	0.00	0.00	0.00
L.A.I.F.	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	98.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market - CAMP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.51	4.02	4.00	4.00
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

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

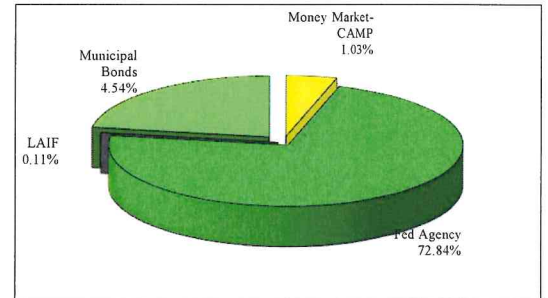
March 2023

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 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 3/31/2023

TYPE	MARKET VALUE	PERCENT
Municipal Bonds	1,858,300	4.61%
Federal Agencies	29,392,656	72.84%
L.A.I.F.	42,861	0.11%
Money Market-CAMP	9,058,508	22.45%
TOTALS:	40,352,325	100.00%
Accrued Interest Receivable	223,757	
GRAND TOTAL:	40,576,082	



PORTFOLIO LIQUIDITY AS OF 3/31/2023

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	9,101,402	18.66%
31 days - 1 Year	-	0.00%
1 - 2 Years	-	0.00%
2 - 3 Years	5,000,000	10.25%
3 - 4 Years	-	0.00%
4 - 5 Years	2,000,000	4.10%
Over 5 Years	32,666,667	66.98%
TOTAL:	48,768,069	100.00%

PORTFOLIO STATISTICS

	Mar-23	Feb-23	Jan-23	Dec-22	Nov-22	Oct-22
Month-End Market Value	40,576,082	39,582,973	40,439,710	39,552,554	39,567,133	38,262,460
Modified Duration	6.18	6.18	6.37	6.30	6.40	6.28
Weighted Average Maturity	8.31	8.39	8.48	8.56	8.63	8.71
Current Book Yield to Maturity	2.297%	2.262%	2.218%	2.205%	2.119%	1.964%
Effective Yield - Year to Date	2.000%	1.970%	1.910%	1.860%	1.810%	1.730%
Interest Earned	92,335	91,177	89,362	87,545	84,298	78,370
Fiscal Year To Date Interest Earned	724,717	632,382	541,205	451,843	364,298	280,000
Fair Value Change Gain/(Loss)	900,808	(947,914)	797,795	(102,153)	1,220,375	(1,190,005)
Fiscal Year To Date change in fair value	(2,010,273)	(2,911,081)	(1,963,167)	(2,760,961)	(2,658,808)	(3,879,183)
Total Fiscal YTD Earnings	(1,285,556)	(2,278,699)	(1,421,962)	(2,309,118)	(2,294,510)	(3,599,183)

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
March 31, 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	42,861.29		42,861.29	42,861.29	42,861.29	2.870		2.870	1	
		Subtotal and Average	42,861.29		42,861.29	42,861.29	42,861.29	2.870		2.870	1	
Money Market Fund-CAMP												
SYS14063	14063	California Asset Management Pr	9,058,507.74		9,058,507.74	9,058,507.74	9,058,507.74	4.920		4.988	1	
		Subtotal and Average	9,058,507.74		9,058,507.74	9,058,507.74	9,058,507.74	4.920		4.988	1	
Collateralized Money Market												
SYS13066	13066	EAST WEST BANK	0.00		0.00	0.00	0.00	4.800		4.800	1	
		Subtotal and Average	31.97		0.00	0.00	0.00	4.800		0.000	0	
Municipal Bonds												
54465AGS5	13553	LA County Redevelopment TABs	2,000,000.00	08/25/2016	2,000,000.00	1,858,300.00	1,988,907.49	2.375	Aa2	2.560	1,249	09/01/2026
		Subtotal and Average	1,988,780.94		2,000,000.00	1,858,300.00	1,988,907.49	2.375		2.560	1,249	
Federal Agency Issues - Coupon												
3130APV69	13969	Federal Home Loan Bank	5,000,000.00	11/30/2021	5,000,000.00	4,730,711.25	5,000,000.00	1.000	Aaa	1.000	604	11/25/2024
3133EMX80	13946	Federal Farm Credit Bank	6,000,000.00	08/02/2021	6,000,000.00	5,222,036.70	6,000,000.00	1.230	Aaa	1.230	1,950	08/02/2028
3133EMHNS	13890	Federal Farm Credit Bank	5,000,000.00	11/25/2020	5,000,000.00	4,024,551.95	5,000,000.00	1.230	Aaa	1.230	2,795	11/25/2030
3130AJEA3	13788	Federal Home Loan Bank	1,666,667.00	04/08/2020	1,666,667.00	1,350,915.80	1,666,667.00	1.850	Aaa	1.850	3,295	04/08/2032
3130AL3X0	13904	Federal Home Loan Bank	10,000,000.00	02/25/2021	10,000,000.00	7,565,023.10	10,000,000.00	2.000	Aaa	2.000	4,713	02/25/2036
3133EMCV2	13875	Federal Farm Credit Bank	10,000,000.00	10/15/2020	10,000,000.00	6,499,417.20	10,000,000.00	2.000	Aaa	2.000	6,407	10/15/2040
		Subtotal and Average	37,666,667.00		37,666,667.00	29,392,656.00	37,666,667.00	2.000		1.636	3,860	
		Total and Average	48,756,848.94		48,756,848.94	40,352,325.03	48,756,943.52	2.297		3.033		
		Accrued Interest			223,756.88							
		Total			40,576,081.91							

COMPLIANCE REPORT

Power Reserve Portfolio
As of 3/31/23

		Diversification		Credit Quality		Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	Portfolio compliance
Municipal Bonds	4.61%	100%	In compliance	Aa2	A or better	In compliance
Federal Agency Issues	72.84%	100%	In compliance	Aaa/AA	AA+/Aaa	In compliance
Money Market-CAMP LAIF	22.45%	100%	In compliance	n/a	n/a	In compliance
	0.11%		In compliance	n/a	n/a	In compliance
	100.00%					

Portfolio Value 40,576,082

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

	<u>March 31, 2023</u>	
	<u>Market Value</u>	<u>% of Total</u>
FHLB	13,646,650	33.63%
FFCB	15,746,006	38.81%
Total Fed Agencies	29,392,656	72.44%
OTHER PORTFOLIO INVESTMENTS	11,183,426	27.56%
Total Investments	40,576,082	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	-0.793	-0.469
		1.574	1.364
2016	1st quarter	2.420	1.197
	2nd quarter	1.390	0.560
	3rd quarter	0.080	0.190
	4th quarter	-1.840	-2.340
		2.050	-0.393
2017	1st quarter	0.773	0.830
	2nd quarter	0.873	0.803
	3rd quarter	0.567	0.515
	4th quarter	-0.398	0.071
		1.815	2.219
2018	1st quarter	-0.890	-0.702
	2nd quarter	0.013	0.284
	3rd quarter	0.188	0.048
	4th quarter	1.812	1.987
		1.123	1.617
2019	1st quarter	2.245	1.538
	2nd quarter	2.530	1.704
	3rd quarter	1.196	0.877
	4th quarter	0.430	0.460
		6.401	4.579
**2020	1st quarter	1.594	0.950
	2nd quarter	1.215	0.625
	3rd quarter	0.274	0.249
	4th quarter	0.227	0.249
		3.31	2.073
2021	1st quarter	-1.178	-2.549
	2nd quarter	0.634	3.715
	3rd quarter	-0.037	-0.554
	4th quarter	-0.896	-0.015
		-1.477	0.597
2022	1st quarter	-5.627	-6.886
	2nd quarter	-2.810	-4.182
	3rd quarter	-4.590	-5.972
	4th quarter	1.68	0.454
2023	1st quarter	2.21	2.517
Yield		Fiscal YTD	
Power Reserve YTM		2.30%	
State Treasurer's LAIF yield		1.97%	
2 Year Average Treasury yield		4.03%	

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

Investment Type	Fiscal Year Total											
	June 2015	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	June 2022	1st Qtr 2023	2nd Qtr 2023	3rd Qtr 2023	4th Qtr 2023
Money Market - Collateralized	11.53	7.43	0.02	4.34	2.58	32.06	0.08	0.00	0.00	0.00	0.00	0.00
Municipal Bonds	10.83	7.24	7.00	6.92	6.02	3.43	3.93	4.50	4.65	4.66	4.61	4.61
Federal Agency Issues - Coupon	66.34	77.86	79.82	82.96	85.12	51.22	57.67	75.33	73.43	72.87	72.84	72.84
L.A.I.F.	0.24	0.24	0.24	0.24	0.26	0.00	32.77	18.69	0.05	0.11	0.11	0.11
Corporate Bonds - Coupon	11.06	7.23	12.92	5.54	6.02	13.29	5.56	0.00	0.00	0.00	0.00	0.00
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Federal Agency Discount	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Treasury Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Commerical Paper - Disc (Amortizing)	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Funds	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Money Market - CAMP	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.48	21.87	22.36	22.45	22.45
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00

IV. Miscellaneous Portfolios

**Miscellaneous Funds
March 31, 2023**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>City of Pasadena-Housing Successor Agency</u>						
Money Mkt CAMP	4.920%	4.920%	4/1/2023	\$2,318,489.49	\$2,318,489.49	\$2,318,489.49
LAIF	2.870%	2.870%	4/1/2023	\$1.47	\$1.47	\$1.47
Weighted Average Maturity = 1 day				<u>\$2,318,490.96</u>	<u>\$2,318,490.96</u>	<u>\$2,318,490.96</u>
<u>2002 Electric Revenue Reserve Fund</u>						
Money Mkt CAMP	4.920%	4.920%	4/1/2023	\$91,895.16	\$91,895.16	\$91,895.16
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	\$4,000,000.00	\$4,000,000.00	\$3,664,447.04
Weighted Average Maturity = 2.48				<u>\$4,091,895.16</u>	<u>\$4,091,895.16</u>	<u>\$3,756,342.20</u>
<u>Annandale Assessment District</u>						
Municipal Bonds-Annandale Assessment	6.000%	6.000%	9/2/2040	\$917,035.00	\$917,035.00	\$917,035.00
Weighted Average Maturity = 17.68						

Miscellaneous Funds
March 31, 2023

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2012A Electric Parity Reserve Fund</u>						
Money Mkt CAMP	4.920%	4.920%	4/1/2023	\$13,688.98	\$13,688.98	\$13,688.98
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	\$690,000.00	\$690,000.00	\$632,117.11
Weighted Average Maturity = 2.48				\$703,688.98	\$703,688.98	\$645,806.09
<u>2013A Electric Parity Reserve Fund</u>						
Money Mkt CAMP	4.920%	4.920%	4/1/2023	\$245,344.46	\$245,344.46	\$245,344.46
FFCB 3133ELC28	0.730%	0.730%	5/27/2025	\$8,000,000.00	\$8,000,000.00	\$7,404,390.40
Weighted Average Maturity = 2.12				\$8,245,344.46	\$8,245,344.46	\$7,649,734.86

**Miscellaneous Funds
March 31, 2023**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2016A Electric Revenue Refunding Reserve</u>						
Money Mkt CAMP	4.920%	4.920%	4/1/2023	\$45,657.06	\$45,657.06	\$45,657.06
FFCB 3133EMB4	0.530%	0.530%	9/29/2025	\$2,680,000.00	\$2,680,000.00	\$2,455,179.52
Weighted Average Maturity = 2.49				<u>\$2,725,657.06</u>	<u>\$2,725,657.06</u>	<u>\$2,500,836.58</u>
<u>2021A Water Refund Revenue Bonds Project</u>						
LAIF	2.870%	2.870%	4/1/2023	\$9,793,344.74	\$9,793,344.74	\$9,793,344.74
Money Mkt CAMP	4.920%	4.920%	4/1/2023	\$1,186.22	\$1,186.22	\$1,186.22
Weighted Average Maturity = 1 day				<u>\$9,794,530.96</u>	<u>\$9,794,530.96</u>	<u>\$9,794,530.96</u>
GRAND TOTAL:				<u>\$28,796,642.58</u>	<u>\$28,796,642.58</u>	<u>\$27,582,776.65</u>

V. Investments Held by Trustees

Schedule of Funds Held by Trustees
 CITY OF PASADENA
 For Period Ending 3/31/2023

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost Value	Market Value	Maturity Date	% Yield
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2021A Water Revenue Refunding Bonds COI-2021A Account #209092 Cash Debt Service-2021A Account #209093 Cash Reserve-2021A Account #209094 DREFUS GOVT CM INST 289 Cusip: X9USDDGCM Cash Total	- - - 811,339.87 - 811,339.87 -	- - - 811,339.87 - 811,339.87 -	- - - 811,339.87 - 811,339.87 -	04/01/23 04/01/23 04/01/23 04/01/23 04/01/23 04/01/23	0.00% 0.00% 4.71% 0.00%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2020A Water Revenue Refunding Bonds COI-2020 Account #746583 Goldman Find Sq Govt Instl 465 CUSIP:X9USDGLDS DEBT SERVICE-2020 Account #746585 Goldman Find Sq Govt Instl 465 CUSIP:X9USDGLDS Total	- - - - -	- - - - -	- - - - -	04/01/23 04/01/23 04/01/23	4.73% 4.73%
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 Find Sq Govt Instl 465 CUSIP:X9USDGLDS POB COI-2020A Account #765976 Goldman Find Sq Govt Instl 465 CUSIP:X9USDGLDS POB Bond Fund-2020A Account #765990 Goldman Find Sq Govt Instl 465 CUSIP:X9USDGLDS Total	- 352.13 - - 764.24 1,116.37 -	- 352.13 - - 764.24 1,116.37 -	- 352.13 - - 764.24 1,116.37 -	04/01/23 04/01/23 04/01/23 04/01/23 04/01/23	0.02% 4.73% 4.73%
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	2019A Electric Revenue Bonds Electric COI-2019A Account #106207 Goldman Find Sq Govt Instl 465 CUSIP:X9USDGLDS Electric Bond Fund-2019A Account #113813 Goldman Find Sq Govt Instl 465 CUSIP:X9USDGLDS Total	37,135.91 - 2.48 - 37,138.39 -	37,135.91 - 2.48 - 37,138.39 -	37,135.91 - 2.48 - 37,138.39 -	04/01/23 04/01/23 04/01/23 04/01/23	4.73% 4.73% 4.73%

Schedule of Funds Held by Trustees
 CITY OF PASADENA
 For Period Ending 3/31/2023

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost Value	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 Portfolio Cl Cusp:316175108 Costs of Issuance- Series 2018A Account #248882002 Fidelity Govt Portfolio Cl Cusp:316175108 Interest Fund- Series 2018B Account #248882100 Fidelity Govt Portfolio Cl Cusp:316175108 Principal Fund- Series 2018B Account #248882101 Fidelity Govt Portfolio Cl Cusp:316175108 Costs of Issuance- Series 2018B Account #248882102 Fidelity Govt Obl Fd Cl D 316175108 Total	151.41 - - 25.81 425.39 - 602.61	151.41 - - 25.81 425.39 - 602.61	151.41 - - 25.81 425.39 - 602.61	04/01/23 04/01/23 04/01/23 04/01/23 04/01/23 04/01/23	4.72% 4.72% 4.72% 4.72% 4.72% 4.72%
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 Cusp: 3130AL3S1 DREYFUS CUSIP:X9USSGCM Total	- - - 1,050,000.00 33,799.04 1,083,799.04	- - - 1,050,000.00 33,799.04 1,083,799.04	- - - 951,016.50 33,799.04 984,815.54	04/01/23 02/17/26 04/01/23	4.73% 0.63% 4.71%
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 Portfolio Cl Cusp:316175108 Principal Fund- Series 2016A Account #264433001 Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd Cl D 316175108 Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd Cl D 31846V401 Total	497,125.65 2,255,000.09 0.19 - 2,752,125.93	497,125.65 2,255,000.09 0.19 - 2,752,125.93	497,125.65 2,255,000.09 0.19 - 2,752,125.93	04/01/23 04/01/23 04/01/23 04/01/23	4.72% 4.72% 4.72% 4.72%
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	- 706.64 706.64	- 706.64 706.64	- 706.64 706.64	04/01/23 04/01/23	0.00% 4.73%

Schedule of Funds Held by Trustees
 CITY OF PASADENA
 For Period Ending 3/31/2023

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost Value	Market Value	Maturity Date	% Yld
BNY	Pasadena Tax Pension 2015AB Bond					
James Dickson (213)630-6204	Bond Fund-2015A POB Account #479226	582.44	582.44	582.44	04/01/23	4.73%
Lena Chan (213) 630-6253	Goldman Fnd Sq Govt Instl 465 CUSIP:X9USDGGLDS	-	-	-	04/01/23	0.00%
	Cash Balance					
	Bond Fund-2015A POB Account #479231	49.15	49.15	49.15	04/01/23	4.73%
	Goldman Fnd Sq Govt Instl 465 CUSIP:X9USDGGLDS	-	-	-	04/01/23	0.00%
	Cash Balance					
	Total	631.59	631.59	631.59		
BNY	Pasadena Water Revenue 2010AB					
James Dickson (213)630-6204	2010 A Parity Reserve Account #286245	20,280.63	20,280.63	20,280.63	04/01/23	4.71%
Lena Chan (213) 630-6253	DREYFUS CUSIP:X9USSGCM	1,350,000.00	1,350,000.00	1,222,735.50	02/17/26	0.63%
	Federal Home Loan Bank CUSIP:3130AL3S1	-	-	-	04/01/23	0.00%
	Cash					
	2010 B Debt Service Account #286247	-	-	-	04/01/23	4.19%
	Cash					
	2010 B Parity Reserve Account #286248	6,779.18	6,779.18	6,779.18	04/01/23	4.71%
	DREYFUS CUSIP:X9USSGCM	300,000.00	300,000.00	271,719.00	02/17/26	0.63%
	Federal Home Loan Bank CUSIP:3130AL3S1	-	-	-	04/01/23	0.00%
	Cash					
	2010 A Debt Service Fund Account #286295	-	-	-	04/01/23	0.00%
	Cash					
	Total	1,677,059.81	1,677,059.81	1,521,514.31		
US Bank	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
Ilse Vlach (213) 615-6051	Interest Fund (\$631591)	117,545.10	117,545.10	117,545.10	04/01/23	4.72%
Adriana Marshall (213) 615-6071	Fidelity Instl Mm Fds Government I CUSIP:316175108	-	-	-	04/01/23	0.00%
	Cash					
	Principal Fund (\$631592)	3.25	3.25	3.25	04/01/23	4.72%
	Fidelity Instl Mm Fds Government I CUSIP:316175108	-	-	-	04/01/23	0.00%
	Bond Reserve Fund (\$631593)	15,500,000.00	15,500,000.00	10,239,300.00	02/25/41	2.15%
	Federal Home Loan Bank Funds CUSIP: 3130ALBD5	239,160.16	239,160.16	239,160.16	04/01/23	4.72%
	Fidelity Instl Mm Fds Government I CUSIP:316175108	-	-	-	04/01/23	0.00%
	Cash					
	Total	15,856,708.51	15,856,708.51	10,596,008.51		

Schedule of Funds Held by Trustees
 CITY OF PASADENA
 For Period Ending 3/31/2023

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	88,860.16 -	88,860.16 -	88,860.16 -	04/01/23 04/01/23	4.51% 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	2,000,000.00 -	2,000,000.00 -	1,816,940.00 -	12/01/26 04/01/23	1.38% 0.01%
	Total	2,088,860.16	2,088,860.16	1,905,800.16	04/01/23	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 Finl Sq Govt Instf 465 CUSIP:X9USDGLDS Cash	4,950,000.00 62,773.60 -	4,950,000.00 62,773.60 -	3,936,141.00 62,773.60 -	12/23/30 04/01/23 04/01/23	1.25% 4.73% 0.00%
	Total	5,012,773.60	5,012,773.60	3,998,914.60		
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 Finl Sq Govt Instf 465 CUSIP:X9USDGLDS Cash Balance	1,325,000.00 16,802.97 -	1,325,000.00 16,802.97 -	1,053,613.50 16,802.97 -	12/23/30 04/01/23	1.25% 4.73%
	Total	1,341,802.97	1,341,802.97	1,070,416.47		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2008A COPS Base Rental Fund #281732 Goldman Finl Sq Govt Instf 465 CUSIP:X9USDGLDS Cash Balance	254,208.25 -	254,208.25 -	254,208.25 -	04/01/23	4.73% 0.00%
	Total	254,208.25	254,208.25	254,208.25		
BNY James Dickson (213)630-6204 Lena Chan (213) 630-6253	Interest Fund #281733 Goldman Finl Sq Govt Instf 465 CUSIP:X9USDGLDS Letter of Credit #281734 Bank of America CUS: S86494570 Goldman Finl Sq Govt Instf 465 CUSIP:X9USDGLDS	4.28 1.00 0.36 -	4.28 1.00 0.36 -	4.28 1.00 0.36 -	04/01/23 03/31/23 04/01/23	4.73% 0.00% 4.73%
	Total	254,213.89	254,213.89	254,213.89		
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 Finl Sq Govt Instf 465 CUSIP:X9USDGLDS Cash Balance	1.00 1,238.53 -	1.00 1,238.53 -	1.00 1,238.53 -	02/01/23 04/01/23	0.00% 4.73% 0.00%

Schedule of Funds Held by Trustees
 CITY OF PASADENA
 For Period Ending 3/31/2023

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	7,159,860.00	06/29/40	2.07%
	Federal Home Loan Banks CUSIP:3130AKKQ8	270,000.00	270,000.00	214,698.60	12/23/30	1.25%
	Goldman Fndl Sq Govt Instl 465 CUSIP:X9USDGLDS	230,171.56	230,171.56	230,171.56	04/01/23	4.73%
	Rebate Fund #281726					
	Goldman Fndl Sq Govt Instl 465 CUSIP:X9USDGLDS	3.48	3.48	3.48	04/01/23	4.73%
	Cash Balance	-	-	-		0.00%
	Prepayment #281735					
	Goldman Fndl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	04/01/23	0.00%
	Total	11,301,414.57	11,301,414.57	7,605,973.17		
	BNY					
	James Dickson					
	(213)630-6204					
	Lena Chan					
	(213) 630-6253					
	Parity Reserve Account #281651					
	Pasadena Water Revenue 2003					
	Federal Home Loan Banks CUSIP: 3130AL3S1	1,000,000.00	1,000,000.00	905,730.00	02/17/26	0.63%
	DREYFUS GOVT CM INST 289 CUSIP: X9USDDGCM	20,556.28	20,556.28	20,556.28	04/01/23	4.71%
	Cash	-	-	-	04/01/23	0.00%
	Total	1,020,556.28	1,020,556.28	926,286.28		
	BNY					
	James Dickson					
	(213)630-6204					
	Lena Chan					
	(213) 630-6253					
	Certificate Reserve #281143					
	COPS Parity Reserve Fund(2006A, and 2008ABC COP)					
	Federal Home Loan Banks CUSIP: 3130AKKQ8	2,025,000.00	2,025,000.00	1,610,239.50	12/23/30	1.25%
	Goldman Fndl Sq Govt Instl 465 CUSIP:X9USDGLDS	25,681.53	25,681.53	25,681.53	04/01/23	4.73%
	Cash	-	-	-	04/01/23	0.00%
	Total Funds	2,050,681.53	2,050,681.53	1,635,921.03		
	(In aggregate with 2006A, and 2008ABC COP reserve)					
	SCPPA					
	Atrf Haji Datto					
	(213) 367-4668					
	SCPPA Investments					
	SCPPA Project Stabilization Fund					
	Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN	397,821.88	397,821.88	397,821.88	04/01/23	4.73%
	Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN	153,715.87	153,715.87	153,715.87	04/01/23	4.73%
	Federal Home Loan Bank Discount Note CUSIP: 313384FT1	1,600,000.00	1,577,704.00	1,590,912.00	05/18/23	4.65%
	Federal Home Loan Bank CUSIP: 3130ATZL4	2,000,000.00	2,000,000.00	1,999,600.00	04/28/23	4.60%
	Federal Home Loan Bank CUSIP: 3130ANZG8	1,000,000.00	999,800.00	944,480.00	09/16/24	0.75%
	Federal Home Loan Bank Discount Notes CUSIP:313584GM5	2,000,000.00	1,979,445.28	1,983,640.00	06/05/23	4.81%
	Total	7,151,537.75	7,108,487.03	7,070,169.75		0.00%
	TOTAL FUND BALANCE	\$ 52,443,069.51	\$ 52,400,018.79	\$ 41,173,695.11		

VI. PARS Section 115 Trust

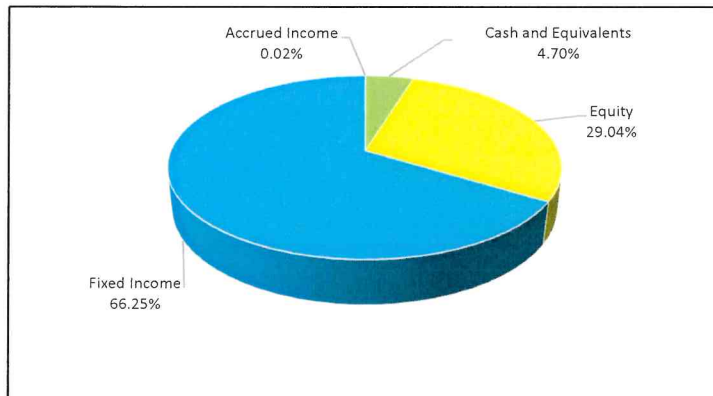
City of Pasadena
 PARS Section 115 Trust
 For the Month Ended March 31, 2023
 Pension Account 6746056200

	Market Value	Book Value
Beginning Balance	11,804,903.65	12,548,817.28
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	42,326.41	42,326.41
Interest	1,832.11	1,832.11
Other Income	-	-
Change in Accrued Income	308.03	308.03
Total Investment Income	44,466.55	44,466.55
Net Change in Unrealized Gain/Loss	150,845.13	-
Realized Gain/Loss	(689.55)	(689.55)
Total Market Value Adjustment	150,155.58	(689.55)
Trust Fees	(2,573.80)	(2,573.80)
PARS Fee (Net of Depository Earnings)	(2,317.79)	(2,317.79)
Unreconciled Difference	-	-
Total	(4,891.59)	(4,891.59)
Ending Balance	11,994,634.19	12,587,702.69

	1 Year	Inception To Date
Investment Return (Inception-To-Date as of 3/31/2023)	-5.39%	3.15%
Benchmark Return (PARS Moderately Conservative)	-4.39%	3.45%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	563,289.80	4.70%
Equity	3,482,717.85	29.04%
Fixed Income	7,946,486.37	66.25%
Accrued Income	2,140.17	0.02%
Total	11,994,634.19	100.00%



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

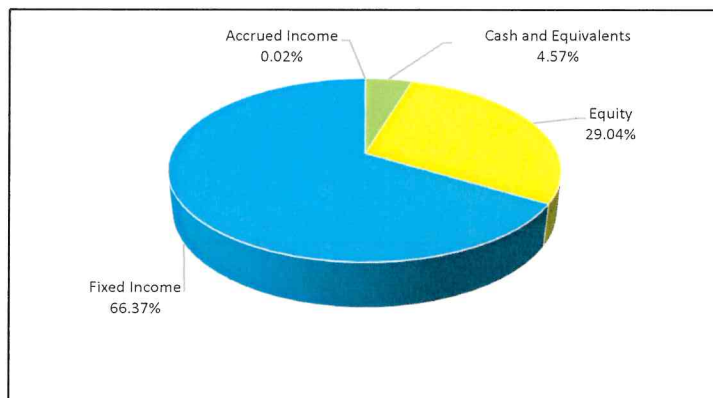
City of Pasadena
 PARS Section 115 Trust
 For the Month Ended March 31, 2023
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
Beginning Balance	2,236,317.92	2,379,345.28
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	8,109.63	8,109.63
Interest	333.17	333.17
Other Income	-	-
Change in Accrued Income	45.44	45.44
Total Investment Income	8,488.24	8,488.24
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	29,369.97	-
Realized Gain/Loss	(842.46)	(842.46)
Total Market Value Adjustment	28,527.51	(842.46)
Trust Fees	(488.27)	(488.27)
PARS Fee (Net of Depository Earnings)	(439.08)	(439.08)
Unreconciled Difference	-	-
Total	(927.35)	(927.35)
Ending Balance	2,272,406.32	2,386,063.71

	1 Year	Inception To Date
Investment Return (Inception-To-Date as of 3/31/2023)	-5.40%	3.19%
Benchmark Return (PARS Moderately Conservative)	-4.39%	3.46%

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	103,852.57	4.57%
Equity	660,011.06	29.04%
Fixed Income	1,508,163.43	66.37%
Accrued Income	379.26	0.02%
Total	2,272,406.32	100.00%



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