

City of Pasadena
Quarterly Investment Report
Quarter Ending 12/31/2023

Prepared by the Department of Finance
Treasury Division

Quarterly Investment Report

- I. Pooled Investment Portfolio
- II. Capital Endowment Portfolio
- III. Power Reserve Portfolio
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I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
 City Treasurer

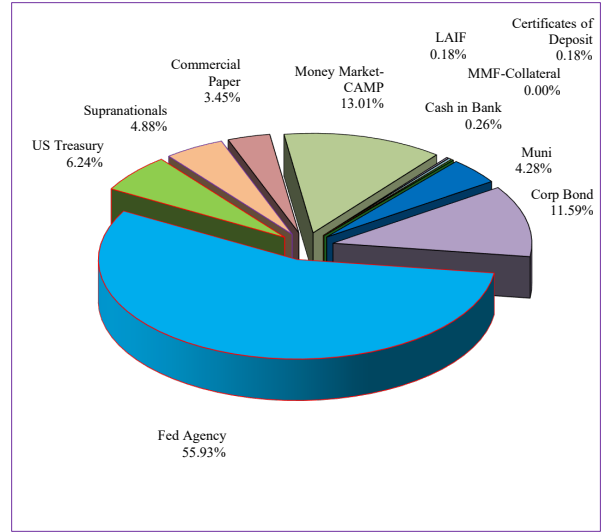
December 2023

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 12/31/2023

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	1,180	0.00%
Certificates of Deposit	1,250,000	0.18%
Municipal Bonds	29,941,712	4.28%
Corporate Bonds	80,995,186	11.59%
Federal Agencies	390,943,604	55.93%
US Treasury Securities	43,589,902	6.24%
Supranationals	34,088,324	4.88%
Commercial Paper	24,126,950	3.45%
Money Market-CAMP	90,935,342	13.01%
LAIF	1,285,427	0.18%
Cash in Bank	1,793,390	0.26%
TOTALS:	698,951,018	100.00%
Accrued Interest Receivable	2,558,737	
GRAND TOTAL:	701,509,755	



PORTFOLIO LIQUIDITY AS OF 12/31/2023

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	114,015,340	15.55%
31 days - 1 Year	168,800,000	23.03%
1 - 2 Years	240,442,778	32.80%
2 - 3 Years	135,808,000	18.53%
3 - 4 Years	26,975,000	3.68%
4 - 5 Years	47,000,000	6.41%
Over 5 Years	-	0.00%
TOTAL:	733,041,118	100.00%

PORTFOLIO STATISTICS

	Dec-23	Nov-23	Oct-23	Sep-23	Aug-23	Jul-23
Month-End Market Value	701,509,755	687,571,018	691,437,198	677,018,590	665,039,870	657,051,757
Modified Duration	1.45	1.38	1.28	1.28	1.38	1.47
Weighted Average Maturity	1.56	1.50	1.38	1.38	1.48	1.57
Current Book Yield to Maturity	2.690%	2.458%	2.296%	2.223%	2.143%	2.083%
Effective Yield - Year to Date	2.240%	2.200%	2.150%	2.120%	2.090%	2.090%
Interest Earned	1,383,204	1,355,631	1,311,121	1,202,291	1,111,375	1,115,809
Fiscal Year To Date Interest Earned	7,479,431	6,096,227	4,740,597	3,429,475	2,227,184	1,115,809
Fair Value Change Gain/(Loss)	4,994,842	4,337,301	1,589,352	(16,094)	1,573,542	1,285,606
Fiscal Year To Date change in fair value	13,764,550	8,769,708	4,432,406	2,843,054	2,859,147	1,285,606
Total Fiscal YTD Earnings	21,243,981	14,865,935	9,173,003	6,272,529	5,086,331	2,401,414

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated		YTM	Days to Maturity	Maturity Date
								Rate	Moody's			
LAIF												
SYS864	864	Local Agency Investment Fund			1,038,937.96	1,038,937.96	1,038,937.96	3.960		3.960	1	
SYS14053	14053	LAIF-COVID Relief Funds Acct			246,489.53	246,489.53	246,489.53	3.960		3.960	1	
Subtotal and Average			1,285,427.49		1,285,427.49	1,285,427.49	1,285,427.49			3.960	1	
Money Market Fund-CAMP												
SYS13824	13824	California Asset Management Pr			90,935,341.98	90,935,341.98	90,935,341.98	5.560		5.637	1	
Subtotal and Average			76,776,848.36		90,935,341.98	90,935,341.98	90,935,341.98			5.637	1	
Collateralized Money Market												
SYS13067	13067	EAST WEST BANK			1,179.87	1,179.87	1,179.87	4.910		4.910	1	
Subtotal and Average			1,179.87		1,179.87	1,179.87	1,179.87			4.910	1	
Municipal Bonds												
088006JM4	13710	Beverly Hills PFA		08/08/2019	1,000,000.00	987,390.00	1,000,000.00	2.125	AA+	2.125	152	06/01/2024
088006JY8	13869	Beverly Hills PFA		10/15/2020	750,000.00	736,350.00	750,000.00	0.730	AA+	0.730	152	06/01/2024
684100AC4	13916	City of Orange Taxable Pension		03/15/2021	1,500,000.00	1,473,315.00	1,500,000.00	0.587	AA	0.587	152	06/01/2024
839278JX7	13748	South Pasadena Unified School		12/12/2019	325,000.00	325,078.00	330,269.44	5.000	Aa2	2.070	213	08/01/2024
799408Z77	13871	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,463,520.00	1,500,000.00	0.580	Aa1	0.580	213	08/01/2024
9523474U3	13941	West Coast Contra Unified Scho		06/17/2021	1,000,000.00	975,930.00	1,000,000.00	0.575	AA	0.575	213	08/01/2024
13077DMK5	13829	California State Univ Revenur		09/17/2020	2,000,000.00	1,930,840.00	2,000,000.00	0.685	Aa2	0.685	305	11/01/2024
039063AD4	13882	City of Arcadia		11/12/2020	675,000.00	650,551.50	675,000.00	0.982	Aaa	0.982	335	12/01/2024
80136PDB6	13894	SANTA BARBARA CNTY CA SOLID WA		12/18/2020	300,000.00	296,481.00	308,185.76	3.670	A1	0.650	335	12/01/2024
21969AAD4	14035	City of Corona Revenue Bond		11/27/2023	1,500,000.00	1,421,325.00	1,419,287.16	1.131	AA+	5.377	486	05/01/2025
446216HJ5	13861	Huntington Beach CA Public Fin		08/12/2020	300,000.00	284,649.00	300,000.00	0.943	AA	0.943	486	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	1,000,000.00	948,690.00	1,000,000.00	0.883	Aa2	0.883	500	05/15/2025
91412HGE7	13893	UNIVERSITY OF CA REVENUE BONDS		12/16/2020	5,000,000.00	4,743,450.00	5,018,435.62	0.883	Aa2	0.610	500	05/15/2025
13032UXM5	13883	California St Health Facs Fing		11/04/2020	1,500,000.00	1,420,380.00	1,500,000.00	0.952	Aa3	0.952	517	06/01/2025
757710TZ1	13840	Redondo Beach Unified School		08/06/2020	500,000.00	469,575.00	500,000.00	0.824	Aa2	0.824	578	08/01/2025
798170AH9	14034	San Jose Redevelopment Agency		11/24/2023	2,000,000.00	1,944,400.00	1,934,266.89	3.076	AA+	5.270	578	08/01/2025
839278JY5	13747	South Pasadena Unified School		12/12/2019	675,000.00	677,740.50	701,794.07	5.000	Aa2	2.311	578	08/01/2025
799408Z85	13872	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,411,155.00	1,500,000.00	0.740	Aa1	0.740	578	08/01/2025
9523474V1	13940	West Coast Contra Unified Scho		06/17/2021	3,000,000.00	2,833,410.00	3,000,000.00	0.938	AA	0.938	578	08/01/2025
039063AE2	13881	City of Arcadia		11/12/2020	750,000.00	701,632.50	750,000.00	1.182	Aaa	1.181	700	12/01/2025
544646A77	14027	LOS ANGELES CA UNIF SCH DIST		10/20/2023	1,975,000.00	2,025,974.75	1,973,918.49	5.720	Aa3	5.738	1,216	05/01/2027
21969AAG7	14036	City of Corona Revenue Bond		11/29/2023	2,500,000.00	2,219,875.00	2,181,532.66	1.863	AA+	5.190	1,582	05/01/2028

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated		YTM	Days to Maturity	Maturity Date
								Rate	Moody's			
Subtotal and Average			30,837,718.52		31,250,000.00	29,941,712.25	30,842,690.09			1.974	566	
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	260	09/17/2024
87164YB60	13952	SYNCHRONY BANK		09/17/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	260	09/17/2024
38149MZ2	13951	GOLDMAN SACHS BANK USA CD		09/22/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	266	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	266	09/23/2024
90348JT42	13950	UBS BANK USA		09/22/2021	250,000.00	250,000.00	250,000.00	0.650		0.650	266	09/23/2024
Subtotal and Average			1,250,000.00		1,250,000.00	1,250,000.00	1,250,000.00			0.660	264	
Federal Agency Issues - Coupon												
3135GAEU1	14011	FED NATIONAL MORTGAGE ASSN		02/13/2023	5,000,000.00	4,998,211.75	5,000,000.00	5.125	Aaa	5.126	39	02/09/2024
3130AUZ23	14012	Federal Home Loan Bank		03/01/2023	4,000,000.00	3,999,091.64	4,000,000.00	5.250	Aaa	5.250	60	03/01/2024
3135GAFP1	14015	FED NATIONAL MORTGAGE ASSN		03/30/2023	5,000,000.00	4,998,331.20	5,000,000.00	5.200	Aaa	5.200	87	03/28/2024
3130ALXQ2	13927	Federal Home Loan Bank		04/29/2021	10,000,000.00	9,840,168.30	10,000,000.00	0.500	Aaa	0.500	119	04/29/2024
3130AVYY2	14017	Federal Home Loan Bank		05/10/2023	5,000,000.00	4,993,166.75	5,000,000.00	5.410	Aaa	5.414	158	06/07/2024
3130AWEX4	14020	Federal Home Loan Bank		06/28/2023	5,000,000.00	4,996,561.30	5,000,000.00	5.500	Aaa	5.500	179	06/28/2024
3134GXYE8	13994	FED HOME LOAN MORTGAGE CORP		06/28/2022	5,000,000.00	4,950,071.55	5,000,000.00	3.100	Aaa	3.100	179	06/28/2024
3130AN4L1	13944	Federal Home Loan Bank		07/15/2021	5,000,000.00	4,830,938.90	5,000,000.00	0.625	Aaa	0.625	288	10/15/2024
3130ANYT1	13948	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,818,643.30	5,000,000.00	0.500	Aaa	0.500	303	10/30/2024
3130APPQ2	13966	Federal Home Loan Bank		11/08/2021	5,000,000.00	4,830,158.70	5,000,000.00	0.900	Aaa	0.900	312	11/08/2024
3130APRA5	13968	Federal Home Loan Bank		11/15/2021	5,000,000.00	4,836,278.35	5,000,000.00	1.100	Aaa	1.100	319	11/15/2024
3130AMK92	13937	Federal Home Loan Bank		05/26/2021	10,000,000.00	9,610,146.60	10,000,000.00	0.550	Aaa	0.550	330	11/26/2024
3130AMJX1	13932	Federal Home Loan Bank		06/09/2021	5,000,000.00	4,804,032.95	5,000,000.00	0.650	Aaa	0.650	343	12/09/2024
3130AQ3F8	13971	Federal Home Loan Bank		12/10/2021	5,000,000.00	4,829,863.65	5,000,000.00	1.150	Aaa	1.150	344	12/10/2024
3130AQFG3	13973	Federal Home Loan Bank		01/21/2022	5,000,000.00	4,798,862.75	5,000,000.00	1.125	Aaa	1.125	386	01/21/2025
3130AQJ79	13975	Federal Home Loan Bank		01/28/2022	5,000,000.00	4,839,552.10	5,000,000.00	1.250	Aaa	1.250	393	01/28/2025
3130AQP4	13977	Federal Home Loan Bank		02/18/2022	5,000,000.00	4,845,325.05	5,000,000.00	1.500	Aaa	1.500	414	02/18/2025
3130AMMG4	13933	Federal Home Loan Bank		05/27/2021	5,000,000.00	4,793,262.80	5,000,000.00	0.625	Aaa	0.625	423	02/27/2025
3130AQX99	13979	Federal Home Loan Bank		02/28/2022	4,700,000.00	4,567,515.32	4,700,000.00	1.810	Aaa	1.810	423	02/27/2025
3130AP5S0	13959	Federal Home Loan Bank		09/28/2021	5,000,000.00	4,779,377.85	5,000,000.00	0.650	Aaa	0.650	452	03/28/2025
3130ARJW2	13982	Federal Home Loan Bank		04/22/2022	5,000,000.00	4,913,859.40	5,000,000.00	3.000	Aaa	3.000	477	04/22/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	4,759,766.40	5,000,000.00	0.750	Aaa	0.750	504	05/19/2025
3130ARZD6	13985	Federal Home Loan Bank		05/23/2022	5,000,000.00	4,934,443.80	5,000,000.00	3.400	Aaa	3.400	508	05/23/2025
3134GVVX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	4,755,531.40	5,000,000.00	0.750	Aaa	0.750	513	05/28/2025
3134GVB31	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	4,755,531.40	5,000,000.00	0.750	Aaa	0.750	513	05/28/2025
3134GVB31	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	4,755,531.40	5,000,000.00	0.750	Aaa	0.750	513	05/28/2025

**Monthly for Pool
Portfolio Management
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December 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated		YTM	Days to 365 Maturity	Maturity Date
								Rate	Moody's			
Federal Agency Issues - Coupon												
3133ELK37	13820	Federal Farm Credit Bank		06/16/2020	5,000,000.00	4,729,219.40	5,000,000.00	0.780	Aaa	0.780	532	06/16/2025
3130AJPT0	13822	Federal Home Loan Bank		06/19/2020	3,017,777.77	2,864,398.79	3,017,601.44	0.760	Aaa	0.764	532	06/16/2025
3134GYUQ3	14022	FED HOME LOAN MORTGAGE CORP		06/30/2023	5,000,000.00	5,000,321.75	5,000,000.00	5.600	Aaa	5.600	542	06/26/2025
3130ASRJ0	13996	Federal Home Loan Bank		08/08/2022	5,000,000.00	4,973,027.90	5,000,000.00	4.100	Aaa	4.100	585	08/08/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	4,708,115.95	5,000,000.00	0.650	Aaa	0.650	591	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	4,699,617.30	4,999,667.23	0.610	Aaa	0.614	602	08/25/2025
3133EMBH4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	18,691,931.40	20,000,000.00	0.530	Aaa	0.530	637	09/29/2025
3130ATBN6	13997	Federal Home Loan Bank		09/30/2022	5,000,000.00	4,983,763.05	5,000,000.00	4.300	Aaa	4.300	638	09/30/2025
3134GWVN3	13870	FED HOME LOAN MORTGAGE CORP		09/30/2020	10,000,000.00	9,356,569.10	10,000,000.00	0.600	Aaa	0.600	638	09/30/2025
3134GWYS9	13873	FED HOME LOAN MORTGAGE CORP		10/15/2020	10,000,000.00	9,331,738.40	10,000,000.00	0.600	Aaa	0.600	653	10/15/2025
3134GW3X2	13877	FED HOME LOAN MORTGAGE CORP		10/27/2020	10,000,000.00	9,324,014.40	10,000,000.00	0.625	Aaa	0.625	665	10/27/2025
3134GW5P7	13878	FED HOME LOAN MORTGAGE CORP		10/27/2020	5,000,000.00	4,659,849.20	5,000,000.00	0.600	Aaa	0.600	665	10/27/2025
3134GW3F1	13874	FED HOME LOAN MORTGAGE CORP		10/28/2020	10,000,000.00	9,318,696.00	10,000,000.00	0.600	Aaa	0.600	666	10/28/2025
3134GW3Z7	13876	FED HOME LOAN MORTGAGE CORP		10/28/2020	5,000,000.00	4,659,348.00	5,000,000.00	0.600	Aaa	0.600	666	10/28/2025
3133EMHF2	13888	Federal Farm Credit Bank		11/24/2020	10,000,000.00	9,263,040.40	10,000,000.00	0.600	Aaa	0.600	693	11/24/2025
3134GXCS1	13886	FED HOME LOAN MORTGAGE CORP		11/25/2020	5,000,000.00	4,646,971.05	5,000,000.00	0.625	Aaa	0.690	694	11/25/2025
3134GXFA7	13891	FED HOME LOAN MORTGAGE CORP		11/30/2020	5,000,000.00	4,648,723.00	5,000,000.00	0.650	Aaa	0.719	695	11/26/2025
3130AUBX1	14007	Federal Home Loan Bank		12/29/2022	5,000,000.00	4,972,420.70	5,000,000.00	5.000	Aaa	5.000	728	12/29/2025
3134GY7A4	14002	FED HOME LOAN MORTGAGE CORP		12/29/2022	5,000,000.00	4,994,996.20	5,000,000.00	5.350	Aaa	5.350	728	12/29/2025
3130AKVR4	13900	Federal Home Loan Bank		02/12/2021	5,000,000.00	4,619,258.65	5,000,000.00	0.550	Aaa	0.550	773	02/12/2026
3130AL3S1	13905	Federal Home Loan Bank		02/17/2021	5,000,000.00	4,624,387.50	5,000,000.00	0.625	Aaa	0.625	778	02/17/2026
3130ALCV4	13907	Federal Home Loan Bank		02/24/2021	5,000,000.00	4,631,350.40	5,000,000.00	0.750	Aaa	0.750	785	02/24/2026
3130ALB94	13906	Federal Home Loan Bank		02/26/2021	5,000,000.00	4,620,665.85	5,000,000.00	0.630	Aaa	0.630	787	02/26/2026
3133EMSK9	13911	Federal Farm Credit Bank		03/02/2021	10,000,000.00	9,276,100.20	9,999,132.22	0.840	Aaa	0.844	791	03/02/2026
3130ALEY6	13908	Federal Home Loan Bank		03/04/2021	5,000,000.00	4,633,062.95	5,000,000.00	0.800	Aaa	0.800	793	03/04/2026
3130ALFS8	13909	Federal Home Loan Bank		03/10/2021	5,000,000.00	4,630,369.80	5,000,000.00	0.800	Aaa	0.800	799	03/10/2026
3130ALGJ7	13910	Federal Home Loan Bank		03/23/2021	4,875,000.00	4,529,376.49	4,875,000.00	1.000	Aaa	1.000	812	03/23/2026
3130AWML1	14023	Federal Home Loan Bank		07/27/2023	5,000,000.00	4,996,853.50	5,000,000.00	6.000	Aaa	6.000	938	07/27/2026
3133ENN97	13999	Federal Farm Credit Bank		09/23/2022	5,000,000.00	4,969,860.70	5,000,000.00	5.000	Aaa	5.000	996	09/23/2026
3133EM6E7	13960	Federal Farm Credit Bank		09/28/2021	5,000,000.00	4,564,781.25	5,000,000.00	0.940	Aaa	0.940	1,001	09/28/2026
3130ANYN4	13953	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,571,626.45	5,000,000.00	1.000	Aaa	1.000	1,003	09/30/2026
3130APDQ5	13964	Federal Home Loan Bank		10/28/2021	5,000,000.00	4,593,912.35	5,000,000.00	1.250	Aaa	1.250	1,031	10/28/2026
3130AXUF3	14032	Federal Home Loan Bank		11/20/2023	5,000,000.00	5,019,633.15	5,000,000.00	5.500	Aaa	5.500	1,054	11/20/2026
3134H1KV4	14037	FED HOME LOAN MORTGAGE CORP		12/07/2023	5,000,000.00	5,010,731.40	5,000,000.00	5.750	Aaa	5.750	1,071	12/07/2026
3134H1MK6	14045	FED HOME LOAN MORTGAGE CORP		12/21/2023	5,000,000.00	5,000,026.65	5,000,000.00	5.400	Aaa	5.400	1,085	12/21/2026
3134H1MK6	14046	FED HOME LOAN MORTGAGE CORP		12/21/2023	5,000,000.00	5,000,026.65	5,000,000.00	5.400	Aaa	5.400	1,085	12/21/2026

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to 365 Maturity	Maturity Date
Federal Agency Issues - Coupon												
3134H1MK6	14047	FED HOME LOAN MORTGAGE CORP		12/28/2023	5,000,000.00	5,000,026.65	5,000,000.00	5.400	Aaa	5.400	1,085	12/21/2026
3130AT3P0	13998	Federal Home Loan Bank		09/28/2022	5,000,000.00	4,954,821.90	5,000,000.00	5.000	Aaa	5.000	1,352	09/14/2027
3134GYUE0	14021	FED HOME LOAN MORTGAGE CORP		06/30/2023	5,000,000.00	4,991,421.05	5,000,000.00	6.000	Aaa	5.184	1,640	06/28/2028
3134GYXS6	14024	FED HOME LOAN MORTGAGE CORP		07/28/2023	5,000,000.00	4,988,281.65	5,000,000.00	6.000	Aaa	6.000	1,669	07/27/2028
3134H1HA4	14026	FED HOME LOAN MORTGAGE CORP		10/30/2023	5,000,000.00	4,999,390.35	5,000,000.00	6.200	Aaa	6.200	1,764	10/30/2028
3134H1JA2	14028	FED HOME LOAN MORTGAGE CORP		10/30/2023	5,000,000.00	5,011,452.90	5,000,000.00	6.200	Aaa	6.200	1,764	10/30/2028
3134H1KG7	14029	FED HOME LOAN MORTGAGE CORP		11/13/2023	5,000,000.00	5,010,361.30	5,000,000.00	6.000	Aaa	6.000	1,778	11/13/2028
3130AXVE5	14038	Federal Home Loan Bank		11/29/2023	5,000,000.00	5,040,506.50	5,000,000.00	5.350	Aaa	5.350	1,793	11/28/2028
3134H1LS0	14042	FED HOME LOAN MORTGAGE CORP		12/26/2023	5,000,000.00	4,994,331.30	5,000,000.00	5.750	Aaa	5.750	1,821	12/26/2028
Subtotal and Average			410,220,404.98		406,592,777.77	390,943,604.14	406,591,400.89			2.258	703	
Treasury Securities - Coupon												
91282CDV0	13978	US TREASURY		01/31/2022	5,000,000.00	4,982,285.35	4,999,165.24	0.875	Aaa	1.081	30	01/31/2024
91282CCG4	13943	US TREASURY		06/25/2021	10,000,000.00	9,781,640.60	9,990,088.34	0.250	Aaa	0.470	166	06/15/2024
91282CCX7	13962	US TREASURY		09/24/2021	5,000,000.00	4,842,187.50	4,995,086.10	0.375	Aaa	0.515	258	09/15/2024
91282CDB4	13965	US TREASURY		10/22/2021	5,000,000.00	4,835,937.50	4,995,247.93	0.625	Aaa	0.747	288	10/15/2024
91282BZF0	13954	US TREASURY		09/16/2021	10,000,000.00	9,509,765.60	9,993,396.87	0.500	Aaa	0.554	455	03/31/2025
91282CJB8	14025	US TREASURY		10/18/2023	5,000,000.00	5,051,953.10	4,984,270.91	5.000	Aaa	5.190	638	09/30/2025
91282CCW9	13963	US TREASURY		09/24/2021	5,000,000.00	4,586,132.80	4,977,431.55	0.750	Aaa	0.924	973	08/31/2026
Subtotal and Average			54,609,282.79		45,000,000.00	43,589,902.45	44,934,686.94			1.166	381	
Corporate Bonds - Coupon												
78015K7L2	13918	ROYAL BANK OF CANADA		03/11/2021	5,000,000.00	4,987,368.75	4,999,433.47	0.425	A1	0.654	18	01/19/2024
38150AL86	13980	GOLDMAN SACHS		03/15/2022	2,500,000.00	2,478,733.20	2,500,000.00	2.250	A2	2.250	74	03/15/2024
48133DE55	13983	JPMORGAN CHASE FINANCIAL		04/29/2022	2,000,000.00	1,977,477.22	2,000,000.00	3.125	A1	3.125	119	04/29/2024
38150AG41	13935	Goldman Sach Corporate Bond		06/03/2021	5,000,000.00	4,888,982.65	5,000,000.00	0.800	A2	0.800	154	06/03/2024
78016EZU4	13947	ROYAL BANK OF CANADA		07/29/2021	5,000,000.00	4,867,940.65	4,999,374.07	0.650	A1	0.672	210	07/29/2024
64952WEJ8	13967	NEW YORK LIFE GL		10/29/2021	5,000,000.00	4,832,565.70	5,000,000.00	0.900	Aaa	0.900	302	10/29/2024
17330FVU2	13990	CITIGROUP GLOBAL MARKETS		05/27/2022	2,500,000.00	2,448,728.17	2,500,000.00	4.050	A2	4.050	512	05/27/2025
17330FVU2	13991	CITIGROUP GLOBAL MARKETS		05/27/2022	2,500,000.00	2,448,728.17	2,500,000.00	4.050	A2	4.050	512	05/27/2025
48128GY53	13898	JP MORGAN		12/22/2020	5,000,000.00	4,592,042.55	5,000,000.00	0.825	A1	0.825	721	12/22/2025
06048WK82	13923	BANK OF AMERICA CORP		03/25/2021	5,000,000.00	4,512,310.70	4,921,905.51	0.600	A1	1.357	756	01/26/2026
06406RAQ0	13901	BANK OF NEW YORK MELLON		02/02/2021	5,000,000.00	4,607,731.95	4,999,792.04	0.750	A1	0.752	758	01/28/2026
037833EB2	13902	APPLE INC		02/08/2021	5,000,000.00	4,632,456.25	4,998,191.61	0.700	Aaa	0.718	769	02/08/2026
06048WM31	13934	BANK OF AMERICA CORP		05/28/2021	5,000,000.00	4,546,897.00	5,000,000.00	1.250	A1	1.250	878	05/28/2026
06048WM64	13945	BANK OF AMERICA CORP		07/21/2021	3,623,000.00	3,231,060.93	3,617,522.61	1.200	A1	1.263	906	06/25/2026

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM	Days to 365 Maturity	Maturity Date
Corporate Bonds - Coupon												
78016EZT7	13958	ROYAL BANK OF CANADA		09/22/2021	6,250,000.00	5,720,035.81	6,249,176.35	1.150	A1	1.155	925	07/14/2026
22550L2G5	13961	Credit Suisse New York		09/24/2021	5,000,000.00	4,534,735.50	4,985,556.87	1.250	A3	1.365	949	08/07/2026
89236TLD5	14033	Toyota Motor Credit Corp		11/20/2023	5,000,000.00	5,120,024.15	4,995,670.83	5.400	A1	5.433	1,054	11/20/2026
59217GBY4	14043	Met Life Glob Funding I		12/18/2023	1,060,000.00	1,020,802.15	1,009,292.60	3.450	Aa3	5.214	1,082	12/18/2026
17330YDB3	14004	CITIGROUP		12/16/2022	5,000,000.00	4,949,887.05	5,000,000.00	5.650	Aa1	5.650	1,445	12/16/2027
62829D2B5	14040	MUTUAL OF OMAHA GLOBAL		12/12/2023	4,500,000.00	4,596,677.33	4,523,108.47	5.450	A1	5.330	1,807	12/12/2028
Subtotal and Average			86,670,411.63		84,933,000.00	80,995,185.88	84,799,024.43			2.064	723	
Commercial Paper Disc. -Amortizing												
89233GH90	14030	Toyota Motor Credit Corp		11/15/2023	5,000,000.00	4,841,420.00	4,826,895.64	5.610	P-1	5.982	221	08/09/2024
62479LHW8	14041	MUFG BANK LTD NY		12/08/2023	5,000,000.00	4,825,675.00	4,821,437.12	5.310	P-1	5.661	242	08/30/2024
06054NJ51	14039	BOFA SECURITIES INC CP		12/06/2023	5,000,000.00	4,819,995.00	4,817,559.15	5.300	A1	5.654	248	09/05/2024
89233GJC1	14044	TOYOTA CREDIT CORPORATION		12/19/2023	10,000,000.00	9,639,860.00	9,629,349.08	5.240	P-1	5.585	255	09/12/2024
Subtotal and Average			16,609,194.18		25,000,000.00	24,126,950.00	24,095,240.99			5.694	244	
Treasury Discounts -Amortizing												
Subtotal and Average			967,391.48									
Supranationals												
4581X0DF2	13976	Inter-American Devel Bank		01/21/2022	5,000,000.00	4,994,896.25	5,003,196.85	2.625	Aaa	1.070	15	01/16/2024
4581X0DZ8	13955	Inter-American Devel Bank		09/23/2021	10,000,000.00	9,678,086.50	10,000,000.00	0.500	Aaa	0.500	266	09/23/2024
45950VQJ8	13957	INTL FINANCE CORP		09/28/2021	5,000,000.00	4,762,360.60	4,999,423.66	0.600	Aaa	0.610	424	02/28/2025
459058JS3	13903	INTL BK RECON & DEVELOP		02/10/2021	5,000,000.00	4,624,008.40	5,000,000.00	0.650	Aaa	0.647	771	02/10/2026
45906M4C2	14018	INTL BK RECON & DEVELOP		06/15/2023	5,000,000.00	5,005,961.40	5,000,000.00	5.750	Aaa	5.750	896	06/15/2026
45906M4H1	14031	INTL BK RECON & DEVELOP		11/17/2023	5,000,000.00	5,023,010.35	5,000,000.00	5.750	Aaa	5.748	1,733	09/29/2028
Subtotal and Average			35,005,591.71		35,000,000.00	34,088,323.50	35,002,620.51			2.118	624	
Total and Average			714,233,451.01		721,247,727.11	697,157,627.56	719,737,613.19			2.690	569	
					Cash	1,793,390.39						
					Accrued Interest	2,558,736.70						
					Total	701,509,754.65						

COMPLIANCE REPORT

Pooled Investment Portfolio
As of 12/31/23

	Diversification			Credit Quality			Maturity
	Portfolio % of total	State Gov't Code limits	Portfolio compliance	Portfolio Credit Quality	Credit Quality per Gov Code	Portfolio compliance	Maturity
Collateralized Money Market	0.00%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Certificates of Deposit	0.18%	30%	In compliance	n/a	n/a	In compliance	In compliance
Municipal Bonds	4.28%	100%	In compliance	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA/AA	A or better	In compliance	In compliance
US Treasury Securities	6.24%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	11.59%	30%	In compliance*	Aaa/Aa1/Aa3/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	55.93%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	4.88%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Commercial Paper	3.45%	100%	In compliance	P-1 (Short-term)/A1/Aa1	P-1 (Short-term)	In compliance	In compliance
Money Market-CAMP	13.01%	100%	In compliance	n/a	n/a	In compliance	In compliance
LAIF	0.18%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	<u>0.26%</u>	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

Portfolio Value	701,509,755
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

<u>December 31, 2023</u>		
	Market Value	% of Total
FHLB	184,880,452	26.35%
FHLMC	135,163,943	19.27%
FFCB	56,194,551	8.01%
Total Fed Agencies	376,238,946	53.63%
OTHER PORTFOLIO INVESTMENTS	<u>325,270,809</u>	46.37%
Total Investments	701,509,755 *	100.00%

note: * Includes Cash in Bank and Accrued Interest Receivable

Pooled Portfolio - Total Return Performance			
		ICE BofA 1-3 Index	Pooled Portfolio
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	<u>0.890</u>	<u>0.821</u>
		-3.818	-4.644
2023	1st quarter	1.480	1.599
	2nd quarter	-0.341	0.995
	3rd quarter	0.781	1.000
	4th quarter	<u>2.640</u>	<u>2.230</u>
		4.560	5.824
Yield		Fiscal YTD	
	Pooled Portfolio YTM	2.69%	
	State Treasurer's LAIF yield	3.62%	
	2 Year Average US Treasury yield	4.88%	

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 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	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	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	4.28			
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	11.59			
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			
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	55.93			
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			
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	0.18			
Cash	2.72	2.50	3.76	0.68	0.44	0.45	0.34	0.53	0.31	0.06	0.12	0.26			
Treasury Securities	0.00	0.00	3.93	3.37	2.99	3.71	2.37	3.66	7.46	7.11	7.08	6.24			
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	0.00			
Supranationals	0.00	0.00	0.00	4.25	3.76	5.89	8.24	0.80	3.73	4.27	4.24	4.88			
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			
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			
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	3.45			
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			
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	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	0.18			
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	13.01			
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	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	0.00

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

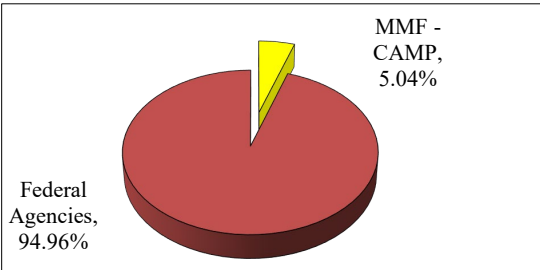
December 2023

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 12/31/2023

TYPE	MARKET VALUE	PERCENT
Money Market - CAMP	97,358	5.04%
Federal Agencies	1,835,093	94.96%
TOTALS:	1,932,451	100.00%
Accrued Interest Receivable	2,359	
GRAND TOTAL:	1,934,810	



PORTFOLIO LIQUIDITY AS OF 12/31/2023

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	97,358	4.87%
31 days - 1 Year	1,900,000	95.13%
1 - 2 Years	-	0.00%
2 - 3 Years	-	0.00%
3 - 4 Years	-	0.00%
4 - 5 Years	-	0.00%
Over 5 Years	-	0.00%
TOTAL:	1,997,358	100.00%

PORTFOLIO STATISTICS

	Dec-23	Nov-23	Oct-23	Sep-23	Aug-23	Jul-23
Month-End Mkt Value	1,934,810	1,922,282	1,906,563	1,898,329	1,891,579	1,879,795
Modified Duration	0.83	0.91	0.98	1.06	1.14	1.21
Weighted Average Maturity	0.86	0.94	1.02	1.10	1.18	1.26
Current Book Yield to Maturity	1.226%	1.226%	1.203%	1.202%	1.200%	1.195%
Effective Yield - Year to Date	1.200%	1.190%	1.190%	1.190%	1.170%	1.170%
Interest Earned	2,042	2,004	1,994	1,992	1,987	1,971
Fiscal Year To Date Interest Earned	11,990	9,948	7,944	5,950	3,959	1,971
Fair Value Change Gain/(Loss)	13,338	10,863	6,240	4,759	9,796	2,856
Fiscal Year To Date change in fair value	47,852	34,514	23,651	17,411	12,652	2,856
Total Fiscal YTD earnings	59,842	44,462	31,595	23,361	16,611	4,828

CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
December 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			97,358.00	97,358.00	97,358.00	5.560		5.637	1	
Subtotal and Average			97,358.00		97,358.00	97,358.00	97,358.00			5.637	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	1,835,092.60	1,900,000.00	1.000	Aaa	1.000	329	11/25/2024
Subtotal and Average			1,900,000.00		1,900,000.00	1,835,092.60	1,900,000.00			1.000	329	
Total and Average			1,997,358.00		1,997,358.00	1,932,450.60	1,997,358.00			1.226	313	
					Accrued Interest	2,359.20						
					Total	1,934,809.80						

COMPLIANCE REPORT

**Capital Endowment Portfolio
As of 12/31/23**

	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	5.04%	100%	In compliance	n/a	n/a	In compliance	In compliance
Federal Agency Issues	<u>94.96%</u>	100%	In compliance**	Aaa	AA+/Aaa	In compliance	In compliance
	100.00%						

Portfolio Value	1,934,810
-----------------	-----------

**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>December 31, 2023</u>		
	Market Value	% of Total
FHLB	1,835,093	94.85%
Total	1,835,093	94.85%
OTHER PORTFOLIO INVESTMENTS	<u>99,717</u>	5.15%
Total Investments	1,934,810 *	100.00%

note: * Includes Accrued Interest Receivable

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

Investment Type	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	June 2022	June 2023	← Fiscal Year Total →			
									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	0.00		
Federal Agency Issues - Coupon	0.00	0.00	0.00	0.00	0.00	0.00	96.62	95.44	95.42	94.96		
Corporate Bonds - Coupon	0.00	0.00	99.25	99.97	98.90	96.90	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		
L.A.I.F.	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		
Federal Agency Discount	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		
Agency CMOs/Mortgage Backed	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	98.20	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Asset Backed Securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
Mutual Funds	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	4.56	4.58	5.04		
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	0.00	0.00

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

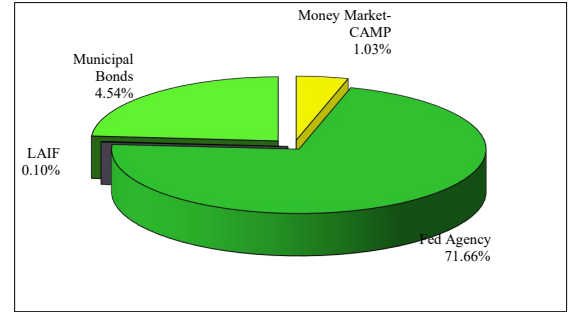
December 2023

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 12/31/2023

TYPE	MARKET VALUE	PERCENT
Municipal Bonds	1,874,940	4.48%
Federal Agencies	29,990,144	71.66%
L.A.I.F.	43,881	0.10%
Money Market-CAMP	9,943,034	23.76%
TOTALS:	41,851,999	100.00%
Accrued Interest Receivable	228,640	
GRAND TOTAL:	42,080,638	



PORTFOLIO LIQUIDITY AS OF 12/31/2023

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	9,986,915	20.11%
31 days - 1 Year	5,000,000	10.07%
1 - 2 Years	-	0.00%
2 - 3 Years	2,000,000	4.03%
3 - 4 Years	-	0.00%
4 - 5 Years	6,000,000	12.08%
Over 5 Years	26,666,667	53.71%
TOTAL:	49,653,582	100.00%

PORTFOLIO STATISTICS

	Dec-23	Nov-23	Oct-23	Sep-23	Aug-23	Jul-23
Month-End Market Value	42,080,638	40,115,939	39,139,748	39,528,732	40,442,878	40,281,402
Modified Duration	5.65	5.43	5.36	5.55	5.79	5.85
Weighted Average Maturity	7.56	7.64	7.72	7.81	7.89	7.98
Current Book Yield to Maturity	2.476%	2.475%	2.466%	2.454%	2.447%	2.415%
Effective Yield - Year to Date	2.440%	2.440%	2.420%	2.410%	2.380%	2.350%
Interest Earned	102,342	102,103	101,409	100,829	99,880	97,846
Fiscal Year To Date Interest Earned	604,409	502,067	399,964	298,555	197,726	97,846
Fair Value Change Gain/(Loss)	1,862,333	1,038,290	(654,594)	(1,015,007)	61,596	(306,636)
Fiscal Year To Date change in fair value	985,982	(876,351)	(1,914,641)	(1,260,047)	(245,040)	(306,636)
Total Fiscal YTD Earnings	1,590,391	(374,284)	(1,514,677)	(961,491)	(47,313)	(208,790)

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
December 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			43,881.14	43,881.14	43,881.14	3.960		3.960	1	
Subtotal and Average			43,881.14		43,881.14	43,881.14	43,881.14			3.960	1	
Money Market Fund-CAMP												
SYS14063	14063	California Asset Management Pr			9,943,033.57	9,943,033.57	9,943,033.57	5.560		5.637	1	
Subtotal and Average			9,943,033.57		9,943,033.57	9,943,033.57	9,943,033.57			5.637	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	1,874,940.00	1,991,342.43	2.375	Aa2	2.560	974	09/01/2026
Subtotal and Average			1,991,215.88		2,000,000.00	1,874,940.00	1,991,342.43			2.560	974	
Federal Agency Issues - Coupon												
3130APV69	13969	Federal Home Loan Bank		11/30/2021	5,000,000.00	4,826,883.50	5,000,000.00	1.000	Aaa	1.000	329	11/25/2024
3133EMX80	13946	Federal Farm Credit Bank		08/02/2021	6,000,000.00	5,285,248.80	6,000,000.00	1.230	Aaa	1.230	1,675	08/02/2028
3133EMHN5	13890	Federal Farm Credit Bank		11/25/2020	5,000,000.00	4,089,065.55	5,000,000.00	1.230	Aaa	1.230	2,520	11/25/2030
3130AJEA3	13788	Federal Home Loan Bank		04/08/2020	1,666,667.00	1,376,064.69	1,666,667.00	1.850	Aaa	1.850	3,020	04/08/2032
3130AL3X0	13904	Federal Home Loan Bank		02/25/2021	10,000,000.00	7,713,343.40	10,000,000.00	2.000	Aaa	2.000	4,438	02/25/2036
3133EMCV2	13875	Federal Farm Credit Bank		10/15/2020	10,000,000.00	6,699,538.20	10,000,000.00	2.000	Aaa	2.000	6,132	10/15/2040
Subtotal and Average			37,666,667.00		37,666,667.00	29,990,144.14	37,666,667.00			1.636	3,585	
Total and Average			49,644,797.59		49,653,581.71	41,851,998.85	49,644,924.14			2.476	2,759	
					Accrued Interest	228,639.55						
					Total	42,080,638.40						

COMPLIANCE REPORT

**Power Reserve Portfolio
As of 12/31/23**

	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	4.48%	100%	In compliance	Aa2	A or better	In compliance	In compliance
Federal Agency Issues	71.66%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Money Market-CAMP	23.76%	100%	In compliance	n/a	n/a	In compliance	In compliance
LAIF	<u>0.10%</u>	100%	In compliance	n/a	n/a	In compliance	In compliance
	100.00%						

Portfolio Value	42,080,638
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POWER RESERVE PORTFOLIO

<u>December 31, 2023</u>		
	<u>Market Value</u>	<u>% of Total</u>
FHLB	13,916,292	33.07%
FFCB	16,073,853	38.20%
Total Fed Agencies	29,990,144	71.27%
OTHER PORTFOLIO INVESTMENTS	<u>12,090,494</u>	28.73%
Total Investments	42,080,638 *	100.00%

note: * Includes Accrued Interest Receivable

Power Reserve Portfolio - Total Return Performance			
		ICE BofA 3-5 Index	Power Reserve
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	-5.970	-6.886
	2nd quarter	-3.282	-4.182
	3rd quarter	-4.420	-5.972
	4th quarter	<u>1.918</u>	<u>0.454</u>
		-11.754	-16.586
2023	1st quarter	2.980	2.517
	2nd quarter	-1.230	-0.212
	3rd quarter	-1.960	-2.378
	4th quarter	<u>5.827</u>	<u>6.459</u>
		5.617	6.386
Yield		Fiscal YTD	
Power Reserve YTM		2.48%	
State Treasurer's LAIF yield		3.62%	
2 Year Average Treasury yield		4.37%	
Index changed to ICE BofA 5-7 in 2022			

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	June 2024	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	0.00	0.00		
Municipal Bonds	7.24	7.00	6.92	6.02	3.43	3.93	4.50	4.56	4.66	4.48			
Federal Agency Issues - Coupon	77.86	79.82	82.96	85.12	51.22	57.67	75.33	72.13	70.71	71.66			
L.A.I.F.	0.24	0.24	0.24	0.26	0.00	32.77	18.69	0.11	0.11	0.10			
Corporate Bonds - Coupon	7.23	12.92	5.54	6.02	13.29	5.56	0.00	0.00	0.00	0.00			
Certificate of Deposit	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
Federal Agency Discount	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			
Agency CMOs/Mortgage Backed	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			
Asset Backed Securities	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			
Money Market - CAMP	0.00	0.00	0.00	0.00	0.00	0.00	1.48	23.21	24.52	23.76			
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

IV. Miscellaneous Portfolios

**Miscellaneous Funds
December 31, 2023**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>City of Pasadena-Housing Succesor Agency</u>						
Money Mkt CAMP	5.560%	5.560%	1/1/2024	\$2,413,819.11	\$2,413,819.11	\$2,413,819.11
LAIF	3.960%	3.960%	1/1/2024	<u>\$1.50</u>	<u>\$1.50</u>	<u>\$1.50</u>
Weighted Average Maturity = 1 day				<u>\$2,413,820.61</u>	<u>\$2,413,820.61</u>	<u>\$2,413,820.61</u>
<u>2002 Electric Revenue Reserve Fund</u>						
Money Mkt CAMP	5.560%	5.560%	1/1/2024	\$106,336.99	\$106,336.99	\$106,336.99
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$4,000,000.00</u>	<u>\$4,000,000.00</u>	<u>\$3,738,386.28</u>
Weighted Average Maturity = 1.73				<u>\$4,106,336.99</u>	<u>\$4,106,336.99</u>	<u>\$3,844,723.27</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 = 16.91						

**Miscellaneous Funds
December 31, 2023**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2012A Electric Parity Reserve Fund</u>						
Money Mkt CAMP	5.560%	5.560%	1/1/2024	\$16,091.25	\$16,091.25	\$16,091.25
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	\$690,000.00	\$690,000.00	\$644,871.63
Weighted Average Maturity = 1.73				<u>\$706,091.25</u>	<u>\$706,091.25</u>	<u>\$660,962.88</u>
 <u>2013A Electric Parity Reserve Fund</u>						
Money Mkt CAMP	5.560%	5.560%	1/1/2024	\$314,681.41	\$314,681.41	\$314,681.41
FFCB 3133ELC28	0.730%	0.730%	5/27/2025	\$8,000,000.00	\$8,000,000.00	\$7,568,902.56
Weighted Average Maturity = 1.37				<u>\$8,314,681.41</u>	<u>\$8,314,681.41</u>	<u>\$7,883,583.97</u>

**Miscellaneous Funds
December 31, 2023**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<u>2016A Electric Revenue Refunding Reserve</u>						
Money Mkt CAMP	5.560%	5.560%	1/1/2024	\$54,678.80	\$54,678.80	\$54,678.80
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$2,680,000.00</u>	<u>\$2,680,000.00</u>	<u>\$2,504,718.81</u>
Weighted Average Maturity = 1.73				<u>\$2,734,678.80</u>	<u>\$2,734,678.80</u>	<u>\$2,559,397.61</u>
<u>2020A Water Refund Revenue Bonds Project</u>						
LAIF	3.960%	3.960%	1/1/2024	\$4,665.99	\$4,665.99	\$4,665.99
Weighted Average Maturity = 1 day				<u>\$4,665.99</u>	<u>\$4,665.99</u>	<u>\$4,665.99</u>
<u>2021A Water Refund Revenue Bonds Project</u>						
LAIF	3.960%	3.960%	1/1/2024	\$14,462.49	\$14,462.49	\$14,462.49
Money Mkt CAMP	5.560%	5.560%	1/1/2024	<u>\$1,234.98</u>	<u>\$1,234.98</u>	<u>\$1,234.98</u>
Weighted Average Maturity = 1 day				<u>\$15,697.47</u>	<u>\$15,697.47</u>	<u>\$15,697.47</u>
GRAND TOTAL:				<u>\$19,183,707.52</u>	<u>\$19,183,707.52</u>	<u>\$18,270,586.80</u>

V. Investments Held by Trustees

Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 12/31/2023

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
BNY Amy Green (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	- - 842,483.75 -	- - 842,483.75 -	- - 842,483.75 -	01/01/24 01/01/24 01/01/24 01/01/24	0.00% 0.00% 5.26% 0.00%
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	2020A Water Revenue Refunding Bonds COI-2020 Account #746583 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS DEBT SERVICE-2020 Account #746585 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	- - -	- - -	- - -	01/01/24 01/01/24	5.25% 5.25%
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	2020AB POB Bonds POB COI-2020B Account #220413 BlackRock Treasury Turst Dollars 63 Cusip: X9USDBTRD POB Bond Fund-2020B Account #220414 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS POB Bond Fund-2020B Account #220415 Blackrock Tresus Trust Dollar 11 Cusip: X9USDBTRO POB COI-2020A Account #765976 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS POB Bond Fund-2020A Account #765990 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS POB Bond Fund-2020A Account #765996 Blackrock Tresus Trust Dollar 11 Cusip: X9USDBTRO Total	- 516.12 81.36 - 1,119.85 177.23	- 516.12 81.36 - 1,119.85 177.23	- 516.12 81.36 - 1,119.85 177.23	01/01/24 01/01/24 01/01/24 01/01/24 01/01/24 01/01/24	0.02% 5.25% 5.01% 5.25% 5.25% 5.01%
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	2019A Electric Revenue Bonds Electric COI-2019A Account #106207 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Electric Bond Fund-2019A Account #113813 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Total	38,566.03 - 1,309.94 -	38,566.03 - 1,309.94 -	38,566.03 - 1,309.94 -	01/01/24 01/01/24 01/01/24	5.25% 5.25% 5.25%

Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 12/31/2023

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	2018AB Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund- Series 2018A Account #248882000 Fidelity Govt Profolio CI Cusp:316175108 Costs of Issuance- Series 2018A Account #248882002 Fidelity Govt Profolio CI Cusp:316175108 Interest Fund- Series 2018B Account #248882100 Fidelity Govt Profolio CI Cusp:316175108 Principal Fund- Series 2018B Account #248882101 Fidelity Govt Profolio CI Cusp:316175108 Costs of Issuance- Series 2018B Account #248882102 Fidelity Govt Obl Fd Cl D 316175108 Total	441.36 - 54.48 824.05 - 1,319.89	441.36 - 54.48 824.05 - 1,319.89	441.36 - 54.48 824.05 - 1,319.89	01/01/24 01/01/24 01/01/24 01/01/24 01/01/24 01/01/24	5.26% 5.26% 5.26% 5.26% 5.26% 5.26%
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	2017A Water Revenue Bonds Debt Service-2017A Account #948165 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Reserve Fund-2017A Account #948269 Federal Home Loan Banks Cusip: 3130AL3S1 DREYFUS CUSIP:X9USSGCM Total	- 1,050,000.00 38,427.14 1,088,427.14	- 1,050,000.00 38,427.14 1,088,427.14	- 971,124.00 38,427.14 1,009,551.14	01/01/24 02/17/26 01/01/24 01/01/24	5.25% 0.68% 5.26% 5.26%
US Bank Ilse Vlach (213) 615-6051 Adriana Marshall (213) 615-6033	2016A Rose Bowl Pasadena PFA Lease Revenue Bonds Interest Fund- Series 2016A Account #264433000 Fidelity Govt Profolio CI Cusp:316175108 Principal Fund- Series 2016A Account #264433001 Fidelity Govt Profolio CI Cusp:316175108 Insurance & Condemnation Fund- Series 2016A Account #264433002 Fidelity Govt Obl Fd Cl D 316175108 Cost of Issuance- Series 2016A Account #264433003 First American Govt Obl Fd Cl D 31846V401 Total	321.27 1,507.69 0.19 - 1,829.15	321.27 1,507.69 0.19 - 1,829.15	321.27 1,507.69 0.19 - 1,829.15	01/01/24 01/01/24 01/01/24 01/01/24 01/01/24	5.26% 5.26% 5.26% 5.26% 5.26%
BNY Amy Green (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	- 6.10 6.10	- 6.10 6.10	- 6.10 6.10	01/01/24 01/01/24 01/01/24	0.00% 5.25% 5.25%

Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 12/31/2023

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 (213)630-6204	Bond Fund-2015A POB Account #479226					
Lena Chan (213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	605.16	605.16	605.16	01/01/24	5.25%
	Cash Balance	-	-	-	01/01/24	0.00%
	Bond Fund-2015A POB Account #479227					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	244.28	244.28	244.28	01/01/24	5.25%
	Cash Balance	-	-	-	01/01/24	0.00%
	Bond Fund-2015A POB Account #479231					
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	71.50	71.50	71.50	01/01/24	5.25%
	Cash Balance	-	-	-	01/01/24	0.00%
	Total	920.94	920.94	920.94		
BNY	Pasadena Water Revenue 2010AB					
Amy Green (213)630-6204	2010 A Parity Reserve Account #286245					
Lena Chan (213) 630-6253	DREYFUS CUSIP:X9USSGCM	25,341.54	25,341.54	25,341.54	01/01/24	5.26%
	Federal Home Loan Bank CUSIP:3130AL3S1	1,350,000.00	1,350,000.00	1,248,588.00	02/17/26	0.63%
	Cash	-	-	-	01/01/24	0.00%
	2010 B Debt Service Account #286247					
	Cash	-	-	-	01/01/24	4.19%
	2010 B Parity Reserve Account #286248					
	DREYFUS CUSIP:X9USSGCM	7,991.03	7,991.03	7,991.03	01/01/24	5.26%
	Federal Home Loan Bank CUSIP:3130AL3S1	300,000.00	300,000.00	277,464.00	02/17/26	0.63%
	Cash	-	-	-	01/01/24	0.00%
	2010 A Debt Service Fund Account #286295					
	Cash	-	-	-	01/01/24	0.00%
	Total	1,683,332.57	1,683,332.57	1,559,384.57		
US Bank	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds					
Ilse Vlach (213) 615-6051	Interest Fund (S631591)					
Adriana Marshall (213) 615-6071	Fidelity Instl Mm Fds Government I CUSIP:316175108	349,154.30	349,154.30	349,154.30	01/01/24	5.26%
	Cash	-	-	-	01/01/24	0.00%
	Principal Fund (S631592)					
	Fidelity Instl Mm Fds Government I CUSIP:316175108	3.34	3.34	3.34	01/01/24	5.26%
	Bond Reserve Fund (S631593)					
	Federal Home Loan Bank Funds CUSIP: 3130ALBD5	15,500,000.00	15,500,000.00	10,289,365.00	02/25/41	2.15%
	Fidelity Instl Mm Fds Government I CUSIP:316175108	72,971.22	72,971.22	72,971.22	01/01/24	5.26%
	Cash	-	-	-	01/01/24	0.00%
	Total	15,922,128.86	15,922,128.86	10,711,493.86		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 12/31/2023

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 Cash	93,667.55 -	93,667.55 -	93,667.55 -	01/01/24 01/01/24	4.93% 0.00%
teresalynn.mason1@computershare.com	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 -	1,838,420.00 -	12/01/26 01/01/24	1.38% 0.01%
	Total	2,093,667.55	2,093,667.55	1,932,087.55		
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	4,950,000.00 127,766.58 -	4,950,000.00 127,766.58 -	4,033,012.50 127,766.58 -	12/23/30 01/01/24 01/01/24	1.25% 5.25% 0.00%
	Total	5,077,766.58	5,077,766.58	4,160,779.08		
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 34,200.10 -	1,325,000.00 34,200.10 -	1,079,543.75 34,200.10 -	12/23/30 01/01/24	1.25% 5.25%
	Total	1,359,200.10	1,359,200.10	1,113,743.85		
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 Interest Fund #281733 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Letter of Credit #281734 Bank of America CUS: S86494570 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	265,281.86 - 17.43 1.00 0.36	265,281.86 - 17.43 1.00 0.36	265,281.86 - 17.43 1.00 0.36	01/01/24 01/01/24 01/01/24 03/31/25 01/01/24	5.25% 0.00% 5.25% 0.00% 5.25%
	Total	265,300.65	265,300.65	265,300.65		
BNY	Pasadena Conf Ctr 2006AB					

Schedule of Funds Held by Trustees
CITY OF PASADENA
For Period Ending 12/31/2023

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
Amy Green (213)630-6204 Lena Chan (213) 630-6253	Reserve Fund #281722 Federal Home Loan Banks CUSIP:3130AJRH4 Federal Home Loan Banks CUSIP:3130AKKQ8 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance	10,800,000.00 270,000.00 356,696.93 111,780.00	10,800,000.00 270,000.00 356,696.93 111,780.00	7,331,580.00 219,982.50 356,696.93 111,780.00	06/29/40 12/23/30 01/01/24 01/00/00	2.07% 1.25% 5.25% 0.00%
	Total	11,538,476.93	11,538,476.93	8,020,039.43		
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	Pasadena Water Revenue 2003 Parity Reserve Account #281651 Federal Home Loan Banks CUSIP: 3130AL3S1 DREYFUS GOVT CM INST 289 CUSIP: X9USDDGCM Cash	1,000,000.00 24,517.49 -	1,000,000.00 24,517.49 -	924,880.00 24,517.49 -	02/17/26 01/01/24 01/01/24	0.63% 5.24% 0.00%
	Total	1,024,517.49	1,024,517.49	949,397.49		
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253 (In aggregate with 2006A, and 2008ABC COP reserve)	COPS Parity Reserve Fund(2006A, and 2008ABC COP) Certificate Reserve #281143 Federal Home Loan Banks CUSIP: 3130AKKQ8 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash	2,025,000.00 52,269.61 -	2,025,000.00 52,269.61 -	1,649,868.75 52,269.61 -	12/23/30 01/01/24 01/01/24	1.53% 5.25% 0.00%
	Total Funds	2,077,269.61	2,077,269.61	1,702,138.36		
SCPPA Atif Haji Dato (213) 367-4668	SCPPA Investments SCPPA Project Stabilization Fund Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN Fidelity Inst MMKT GOVT 57CUSIP:X9USDFIN Fannie Mae Discount Notes CUSIP:33588SP1 Federal Home Loan Bank CUSIP: 3130ANZG8	64,303.73 1,029,849.37 1,200,000.00 1,000,000.00 -	64,303.73 1,029,849.37 1,192,510.84 999,800.00 -	64,303.73 1,029,849.37 1,193,856.00 971,520.00 -	01/01/24 01/01/24 02/02/24 09/16/24 09/01/23	5.26% 5.26% 5.23% 0.75% 4.92% 0.00%
	Total	3,294,153.10	3,286,463.94	3,259,529.10		
	TOTAL FUND BALANCE	\$ 46,312,570.94	\$ 46,304,881.78	\$ 35,571,775.44		

VI. PARS Section 115 Trust

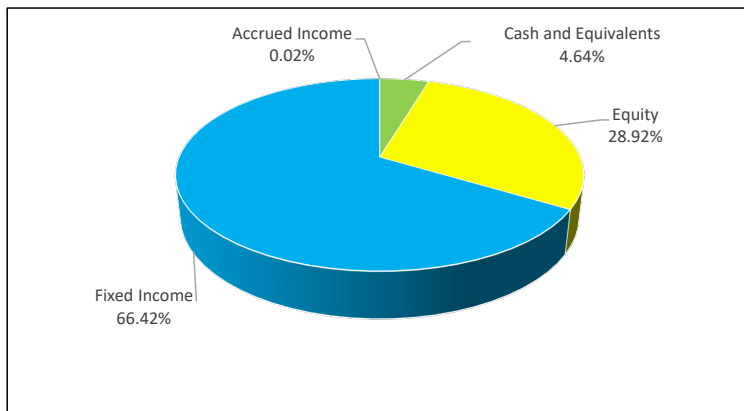
City of Pasadena
 PARS Section 115 Trust
 For the Month Ended December 31, 2023
 Pension Account 6746056200

	Market Value	Book Value
Beginning Balance	12,266,283.95	12,724,938.10
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	88,289.28	88,289.28
Interest	2,333.44	2,333.44
Other Income	4.97	4.97
Change in Accrued Income	122.30	122.30
Total Investment Income	90,749.99	90,749.99
Net Change in Unrealized Gain/Loss	353,092.93	-
Realized Gain/Loss	100,070.77	100,070.77
Total Market Value Adjustment	453,163.70	100,070.77
Trust Fees	(2,653.42)	(2,653.42)
PARS Fee (Net of Depository Earnings)	(2,394.68)	(2,394.68)
Unreconciled Difference	-	-
Total	(5,048.10)	(5,048.10)
Ending Balance	12,805,149.54	12,910,710.76

	1 Year	Inception To Date
Investment Return (Inception-To-Date as of 12/31/2023)	11.13%	3.96% Pending
BenchMayk Return (PARS Moderately Conservative)	10.29%	4.11% Pending

Asset Allocation

	Market Value	Percentage
Cash and Equivalents	593,748.00	4.64%
Equity	3,703,598.19	28.92%
Fixed Income	8,505,347.61	66.42%
Accrued Income	2,455.74	0.02%
Total	12,805,149.54	100.00%



Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
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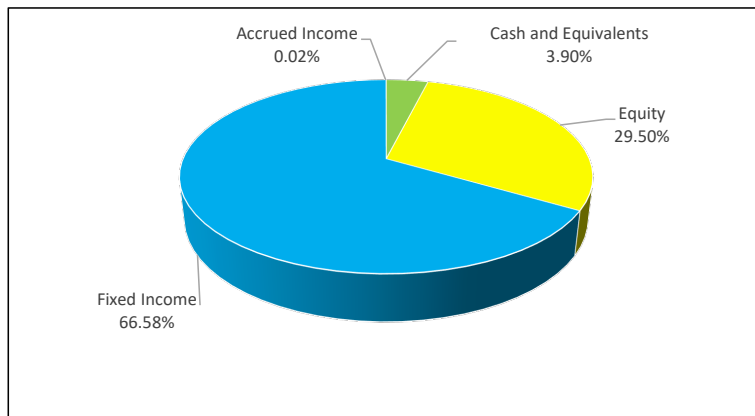
City of Pasadena
 PARS Section 115 Trust
 For the Month Ended December 31, 2023
 Post Employments Benefits Trust 6746056201

	Mayket Value	Book Value
Beginning Balance	2,324,031.97	2,411,463.70
Activity		
Contributions	-	-
Disbursements	-	-
Total	-	-
Net Investment Income		
Dividends	14,925.20	14,925.20
Interest	409.84	409.84
Other Income	0.09	0.09
Change in Accrued Income	2.29	2.29
Total Investment Income	15,337.42	15,337.42
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	67,102.56	-
Realized Gain/Loss	19,262.86	19,262.86
Total Mayket Value Adjustment	86,365.42	19,262.86
Trust Fees	(504.05)	(504.05)
PARS Fee (Net of Depository Earnings)	(453.71)	(453.71)
Unreconciled Difference	-	-
Total	(957.76)	(957.76)
Ending Balance	2,424,777.05	2,445,106.22

	1 Year	Inception To Date
Investment Return (Inception-To-Date as of 12/31/2023)	11.17%	4.04% Pending
BenchMayk Return (PARS Moderately Conservative)	10.29%	4.14% Pending

Asset Allocation

	Marrket Value	Percentage
Cash and Equivalents	94,685.91	3.90%
Equity	715,307.13	29.50%
Fixed Income	1,614,371.88	66.58%
Accrued Income	412.13	0.02%
Total	2,424,777.05	100.00%



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