

City of Pasadena  
Quarterly Investment Report  
Quarter Ending 09/30/2024

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

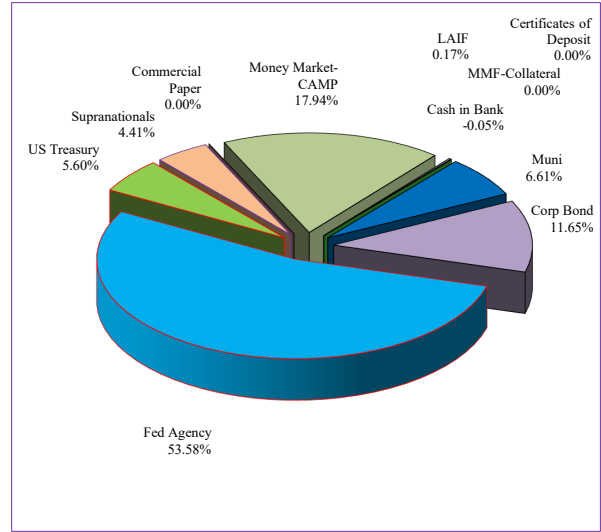
**September 2024**

**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 July 8, 2024. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

**PORTFOLIO STRUCTURE AS OF 9/30/2024**

TYPE	MARKET VALUE	PERCENT
Money Market - Collateralized	1,223	0.00%
Certificates of Deposit	-	0.00%
Municipal Bonds	52,467,261	6.62%
Corporate Bonds	92,468,137	11.66%
Federal Agencies	425,313,503	53.63%
US Treasury Securities	44,418,768	5.60%
Supranationals	35,021,505	4.42%
Commercial Paper	-	0.00%
Money Market-CAMP	142,391,046	17.96%
LAIF	1,327,019	0.17%
Cash in Bank	(367,386)	-0.05%
<b>TOTALS:</b>	<b>793,041,076</b>	<b>100.00%</b>
Accrued Interest Receivable	3,375,727	
<b>GRAND TOTAL:</b>	<b>796,416,802</b>	



**PORTFOLIO LIQUIDITY AS OF 9/30/2024**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	154,671,434	19.70%
31 days - 1 Year	207,667,778	26.45%
1 - 2 Years	177,498,000	22.61%
2 - 3 Years	63,010,000	8.03%
3 - 4 Years	30,200,000	3.85%
4 - 5 Years	149,500,000	19.04%
Over 5 Years	2,500,000	0.32%
<b>TOTAL:</b>	<b>785,047,211</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-24	Aug-24	Jul-24	Jun-24	May-24	Apr-24
Month-End Market Value	796,416,802	788,759,519	728,744,667	740,104,042	743,751,247	739,069,644
Modified Duration	1.60	1.46	1.51	1.42	1.41	1.43
Weighted Average Maturity	1.77	1.59	1.65	1.55	1.55	1.56
Current Book Yield to Maturity	3.164%	3.195%	3.026%	3.057%	2.960%	2.953%
Effective Yield - Year to Date	3.040%	2.990%	2.970%	2.560%	2.510%	2.470%
Interest Earned	2,066,862	1,895,636	1,886,042	1,558,210	1,549,634	1,475,994
Fiscal Year To Date Interest Earned	5,848,539	3,781,678	1,886,042	16,563,160	15,004,950	13,455,316
Fair Value Change Gain/(Loss)	2,690,902	3,446,273	3,489,849	1,877,147	2,310,905	(1,187,942)
Fiscal Year To Date change in fair value	9,627,024	6,936,122	3,489,849	18,380,239	16,503,091	14,192,186
Total Fiscal YTD Earnings	15,475,563	10,717,800	5,375,891	34,943,399	31,508,041	27,647,503

**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>LAIF</b>												
SYS864	864	Local Agency Investment Fund			1,072,554.15	1,072,554.15	1,072,554.15	4.530		4.530	1	
SYS14053	14053	LAIF-COVID Relief Funds Acct			254,465.03	254,465.03	254,465.03	4.530		4.530	1	
<b>Subtotal and Average</b>			<b>1,327,019.18</b>		<b>1,327,019.18</b>	<b>1,327,019.18</b>	<b>1,327,019.18</b>			<b>4.530</b>	<b>1</b>	
<b>Money Market Fund-CAMP</b>												
SYS13824	13824	California Asset Management Pr			142,391,046.46	142,391,046.46	142,391,046.46	5.290		5.363	1	
<b>Subtotal and Average</b>			<b>117,315,965.94</b>		<b>142,391,046.46</b>	<b>142,391,046.46</b>	<b>142,391,046.46</b>			<b>5.363</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13067	13067	EAST WEST BANK			1,223.23	1,223.23	1,223.23	4.670		4.670	1	
<b>Subtotal and Average</b>			<b>1,223.23</b>		<b>1,223.23</b>	<b>1,223.23</b>	<b>1,223.23</b>			<b>4.670</b>	<b>1</b>	
<b>Municipal Bonds</b>												
13077DMK5	13829	California State Univ Revenur		09/17/2020	2,000,000.00	1,992,920.00	2,000,000.00	0.685	Aa2	0.685	31	11/01/2024
039063AD4	13882	City of Arcadia		11/12/2020	675,000.00	671,071.50	675,000.00	0.982	Aaa	0.982	61	12/01/2024
80136PDB6	13894	SANTA BARBARA CNTY CA SOLID WA		12/18/2020	300,000.00	299,718.00	301,488.32	3.670	A1	0.650	61	12/01/2024
21969AAD4	14035	City of Corona Revenue Bond		11/27/2023	1,500,000.00	1,470,885.00	1,464,688.13	1.131	AA+	5.377	212	05/01/2025
446216HJ5	13861	Huntington Beach CA Public Fin		08/12/2020	300,000.00	294,192.00	300,000.00	0.943	AA	0.943	212	05/01/2025
91412HGE7	13827	UNIVERSITY OF CA REVENUE BONDS		07/16/2020	1,000,000.00	979,000.00	1,000,000.00	0.883	Aa2	0.883	226	05/15/2025
91412HGE7	13893	UNIVERSITY OF CA REVENUE BONDS		12/16/2020	5,000,000.00	4,895,000.00	5,008,359.47	0.883	Aa2	0.610	226	05/15/2025
13032UXM5	13883	California St Health Facs Fing		11/04/2020	1,500,000.00	1,467,240.00	1,500,000.00	0.952	Aa3	0.952	243	06/01/2025
757710TZ1	13840	Redondo Beach Unified School		08/06/2020	500,000.00	486,360.00	500,000.00	0.824	Aa2	0.824	304	08/01/2025
798170AH9	14034	San Jose Redevelopment Agency		11/24/2023	2,000,000.00	1,981,900.00	1,965,403.62	3.076	AA+	5.270	304	08/01/2025
839278JY5	13747	South Pasadena Unified School		12/12/2019	675,000.00	679,677.75	689,102.14	5.000	Aa2	2.311	304	08/01/2025
799408Z85	13872	SAN RAMON VLY CA UNIF SCH DIST		10/20/2020	1,500,000.00	1,459,245.00	1,500,000.00	0.740	Aa1	0.740	304	08/01/2025
9523474V1	13940	West Coast Contra Unified Scho		06/17/2021	3,000,000.00	2,922,120.00	3,000,000.00	0.938	AA	0.938	304	08/01/2025
039063AE2	13881	City of Arcadia		11/12/2020	750,000.00	723,367.50	750,000.00	1.182	Aaa	1.181	426	12/01/2025
80168AGX9	14103	SANTA CLARA VALLEY WATER DISTR		09/24/2024	3,000,000.00	2,992,740.00	3,000,000.00	3.880	Aa1	3.877	608	06/01/2026
544646A77	14027	LOS ANGELES CA UNIF SCH DIST		10/20/2023	1,975,000.00	2,032,828.00	1,974,161.83	5.720	Aa3	5.738	942	05/01/2027
91412HGF4	14072	UNIVERSITY OF CA REVENUE BONDS		05/13/2024	3,000,000.00	2,808,270.00	2,748,391.72	1.316	Aa2	4.788	956	05/15/2027
91412HGF4	14074	UNIVERSITY OF CA REVENUE BONDS		05/17/2024	5,000,000.00	4,680,450.00	4,592,713.91	1.316	Aa2	4.508	956	05/15/2027
357155BA7	14088	Fremont Unified School Distri		08/29/2024	3,975,000.00	3,685,977.75	3,673,263.49	1.113	Aa2	3.977	1,034	08/01/2027
544351RM3	14077	CITY OF LOS ANGELES		07/09/2024	3,000,000.00	3,187,920.00	3,110,166.52	6.000	Aa2	4.630	1,065	09/01/2027
21969AAG7	14036	City of Corona Revenue Bond		11/29/2023	2,500,000.00	2,323,200.00	2,236,652.01	1.863	AA+	5.190	1,308	05/01/2028
798170ALO	14078	San Jose Redevelopment Agency		06/26/2024	2,700,000.00	2,630,178.00	2,548,433.90	3.125	AA	4.753	1,400	08/01/2028
13063EBP0	14093	California St Health Facs Fing		09/03/2024	5,000,000.00	5,303,000.00	5,265,559.87	5.125	Aa2	3.925	1,796	09/01/2029
SYS14076	14076	PCOC Debt-General Fund		06/05/2024	2,500,000.00	2,500,000.00	2,500,000.00	3.000	Aaa	3.000	3,534	06/05/2034

**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Subtotal and Average</b>			<b>49,634,228.23</b>		<b>53,350,000.00</b>	<b>52,467,260.50</b>	<b>52,303,384.93</b>			<b>3.263</b>	<b>907</b>	

**Certificates of Deposit - Bank**

<b>Subtotal and Average</b>	<b>816,666.67</b>
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**Federal Agency Issues - Coupon**

3130AN4L1	13944	Federal Home Loan Bank		07/15/2021	5,000,000.00	4,992,165.35	5,000,000.00	0.625	Aaa	0.625	14	10/15/2024
3130ANYT1	13948	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,982,505.85	5,000,000.00	0.500	Aaa	0.500	29	10/30/2024
3130APPQ2	13966	Federal Home Loan Bank		11/08/2021	5,000,000.00	4,980,119.45	5,000,000.00	0.900	Aaa	0.900	38	11/08/2024
3130APRA5	13968	Federal Home Loan Bank		11/15/2021	5,000,000.00	4,976,540.55	5,000,000.00	1.100	Aaa	1.100	45	11/15/2024
3130AMK92	13937	Federal Home Loan Bank		05/26/2021	10,000,000.00	9,936,451.10	10,000,000.00	0.550	Aaa	0.550	56	11/26/2024
3130AMJX1	13932	Federal Home Loan Bank		06/09/2021	5,000,000.00	4,961,716.30	5,000,000.00	0.650	Aaa	0.650	69	12/09/2024
3130AQ3F8	13971	Federal Home Loan Bank		12/10/2021	5,000,000.00	4,965,992.75	5,000,000.00	1.150	Aaa	1.150	70	12/10/2024
3130AQFG3	13973	Federal Home Loan Bank		01/21/2022	5,000,000.00	4,941,428.95	5,000,000.00	1.125	Aaa	1.125	112	01/21/2025
3130AQJ79	13975	Federal Home Loan Bank		01/28/2022	5,000,000.00	4,940,109.50	5,000,000.00	1.250	Aaa	1.250	119	01/28/2025
3130AQP4	13977	Federal Home Loan Bank		02/18/2022	5,000,000.00	4,933,793.50	5,000,000.00	1.500	Aaa	1.500	140	02/18/2025
3130AMMG4	13933	Federal Home Loan Bank		05/27/2021	5,000,000.00	4,923,086.80	5,000,000.00	0.625	Aaa	0.625	149	02/27/2025
3130AQX99	13979	Federal Home Loan Bank		02/28/2022	4,700,000.00	4,647,781.83	4,700,000.00	1.810	Aaa	1.810	149	02/27/2025
3130AP5S0	13959	Federal Home Loan Bank		09/28/2021	5,000,000.00	4,909,363.10	5,000,000.00	0.650	Aaa	0.650	178	03/28/2025
3130ARJW2	13982	Federal Home Loan Bank		04/22/2022	5,000,000.00	4,960,974.95	5,000,000.00	3.000	Aaa	3.000	203	04/22/2025
3130AJLA5	13811	Federal Home Loan Bank		05/19/2020	5,000,000.00	4,886,493.80	5,000,000.00	0.750	Aaa	0.750	230	05/19/2025
3130ARZD6	13985	Federal Home Loan Bank		05/23/2022	5,000,000.00	4,967,942.45	5,000,000.00	3.400	Aaa	3.400	234	05/23/2025
3134GVVX3	13814	FED HOME LOAN MORTGAGE CORP		05/28/2020	5,000,000.00	4,885,863.20	5,000,000.00	0.750	Aaa	0.750	239	05/28/2025
3134GVB31	13816	FED HOME LOAN MORTGAGE CORP		05/29/2020	5,000,000.00	4,887,302.40	5,000,000.00	0.750	Aaa	0.750	239	05/28/2025
3134GVB31	13817	FED HOME LOAN MORTGAGE CORP		06/01/2020	5,000,000.00	4,887,302.40	5,000,000.00	0.750	Aaa	0.750	239	05/28/2025
3133ELK37	13820	Federal Farm Credit Bank		06/16/2020	5,000,000.00	4,881,188.70	5,000,000.00	0.780	Aaa	0.780	258	06/16/2025
3130AJPT0	13822	Federal Home Loan Bank		06/19/2020	3,017,777.77	2,941,157.45	3,017,692.12	0.760	Aaa	0.764	258	06/16/2025
3130ASRJ0	13996	Federal Home Loan Bank		08/08/2022	5,000,000.00	4,992,206.70	5,000,000.00	4.100	Aaa	4.100	311	08/08/2025
3136G4C43	13828	FED NATIONAL MORTGAGE ASSN		08/14/2020	5,000,000.00	4,848,888.95	5,000,000.00	0.650	Aaa	0.650	317	08/14/2025
3133EL4W1	13863	Federal Farm Credit Bank		09/10/2020	5,000,000.00	4,846,436.75	4,999,818.49	0.610	Aaa	0.614	328	08/25/2025
3133EMB4	13864	Federal Farm Credit Bank		09/29/2020	20,000,000.00	19,321,434.80	20,000,000.00	0.530	Aaa	0.530	363	09/29/2025
3130ATBN6	13997	Federal Home Loan Bank		09/30/2022	5,000,000.00	4,995,135.55	5,000,000.00	4.300	Aaa	4.300	364	09/30/2025
3134GWVN3	13870	FED HOME LOAN MORTGAGE CORP		09/30/2020	10,000,000.00	9,667,204.00	10,000,000.00	0.600	Aaa	0.600	364	09/30/2025
3134GWYS9	13873	FED HOME LOAN MORTGAGE CORP		10/15/2020	10,000,000.00	9,649,421.50	10,000,000.00	0.600	Aaa	0.600	379	10/15/2025
3134GW3X2	13877	FED HOME LOAN MORTGAGE CORP		10/27/2020	10,000,000.00	9,673,303.80	10,000,000.00	0.625	Aaa	0.625	391	10/27/2025
3134GW5P7	13878	FED HOME LOAN MORTGAGE CORP		10/27/2020	5,000,000.00	4,835,350.30	5,000,000.00	0.600	Aaa	0.600	391	10/27/2025
3134GW3F1	13874	FED HOME LOAN MORTGAGE CORP		10/28/2020	10,000,000.00	9,670,209.40	10,000,000.00	0.600	Aaa	0.600	392	10/28/2025
3134GW3Z7	13876	FED HOME LOAN MORTGAGE CORP		10/28/2020	5,000,000.00	4,822,609.60	5,000,000.00	0.600	Aaa	0.600	392	10/28/2025
3133EMHF2	13888	Federal Farm Credit Bank		11/24/2020	10,000,000.00	9,647,010.70	10,000,000.00	0.600	Aaa	0.600	419	11/24/2025
3134GXCS1	13886	FED HOME LOAN MORTGAGE CORP		11/25/2020	5,000,000.00	4,804,419.45	5,000,000.00	0.625	Aaa	0.690	420	11/25/2025

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Portfolio Management  
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<b>Federal Agency Issues - Coupon</b>												
3134GXFA7	13891	FED HOME LOAN MORTGAGE CORP		11/30/2020	5,000,000.00	4,825,424.05	5,000,000.00	0.650	Aaa	0.719	421	11/26/2025
3130AKVR4	13900	Federal Home Loan Bank		02/12/2021	5,000,000.00	4,777,637.20	5,000,000.00	0.550	Aaa	0.550	499	02/12/2026
3130AL3S1	13905	Federal Home Loan Bank		02/17/2021	5,000,000.00	4,781,474.25	5,000,000.00	0.625	Aaa	0.625	504	02/17/2026
3130ALCV4	13907	Federal Home Loan Bank		02/24/2021	5,000,000.00	4,781,015.00	5,000,000.00	0.750	Aaa	0.750	511	02/24/2026
3130ALB94	13906	Federal Home Loan Bank		02/26/2021	5,000,000.00	4,777,742.65	5,000,000.00	0.630	Aaa	0.630	513	02/26/2026
3133EMSK9	13911	Federal Farm Credit Bank		03/02/2021	10,000,000.00	9,597,610.80	9,999,432.22	0.840	Aaa	0.844	517	03/02/2026
3130ALEY6	13908	Federal Home Loan Bank		03/04/2021	5,000,000.00	4,786,814.55	5,000,000.00	0.800	Aaa	0.800	519	03/04/2026
3130ALFS8	13909	Federal Home Loan Bank		03/10/2021	5,000,000.00	4,784,916.50	5,000,000.00	0.800	Aaa	0.800	525	03/10/2026
3130ALGJ7	13910	Federal Home Loan Bank		03/23/2021	4,875,000.00	4,672,389.39	4,875,000.00	1.000	Aaa	1.000	538	03/23/2026
3133EM6E7	13960	Federal Farm Credit Bank		09/28/2021	5,000,000.00	4,726,536.70	5,000,000.00	0.940	Aaa	0.940	727	09/28/2026
3130ANYN4	13953	Federal Home Loan Bank		09/30/2021	5,000,000.00	4,729,149.30	5,000,000.00	1.000	Aaa	1.000	729	09/30/2026
3130APDQ5	13964	Federal Home Loan Bank		10/28/2021	5,000,000.00	4,748,087.85	5,000,000.00	1.250	Aaa	1.250	757	10/28/2026
3130AXUF3	14032	Federal Home Loan Bank		11/20/2023	5,000,000.00	5,005,331.00	5,000,000.00	5.500	Aaa	5.500	780	11/20/2026
3130B0TP4	14066	Federal Home Loan Bank		04/11/2024	5,000,000.00	5,001,718.20	5,000,000.00	5.500	Aaa	5.500	920	04/09/2027
3134HAFU2	14092	FED HOME LOAN MORTGAGE CORP		08/30/2024	5,000,000.00	5,001,674.60	5,000,000.00	5.300	Aaa	5.289	1,039	08/06/2027
3133ERSM4	14105	Federal Farm Credit Bank		09/12/2024	5,000,000.00	5,004,160.30	5,000,000.00	4.330	Aaa	4.330	1,074	09/10/2027
3133ERSM4	14106	Federal Farm Credit Bank		09/16/2024	5,000,000.00	5,004,160.30	5,000,000.00	4.330	Aaa	4.329	1,074	09/10/2027
3130AT3P0	13998	Federal Home Loan Bank		09/28/2022	5,000,000.00	4,998,954.45	5,000,000.00	5.000	Aaa	5.000	1,078	09/14/2027
3130AYFT8	14049	Federal Home Loan Bank		01/12/2024	5,000,000.00	5,033,005.70	5,000,000.00	4.500	Aaa	4.500	1,198	01/12/2028
3133ERSD4	14097	Federal Farm Credit Bank		09/06/2024	5,000,000.00	5,010,099.95	5,000,000.00	4.930	Aaa	4.930	1,436	09/06/2028
3130B2MK8	14102	Federal Home Loan Bank		09/19/2024	5,000,000.00	4,997,354.45	5,000,000.00	5.000	Aaa	5.000	1,449	09/19/2028
3130AXVE5	14038	Federal Home Loan Bank		11/29/2023	5,000,000.00	5,027,629.05	5,000,000.00	5.350	Aaa	5.350	1,519	11/28/2028
3134H1PT4	14054	FED HOME LOAN MORTGAGE CORP		01/22/2024	5,000,000.00	5,002,371.10	5,000,000.00	5.150	Aaa	5.150	1,574	01/22/2029
3134H1C68	14067	FED HOME LOAN MORTGAGE CORP		04/11/2024	5,000,000.00	5,025,427.20	5,000,000.00	5.500	Aaa	5.500	1,653	04/11/2029
3134H1J20	14070	FED HOME LOAN MORTGAGE CORP		05/01/2024	5,000,000.00	4,998,288.90	5,000,000.00	6.000	Aaa	6.000	1,673	05/01/2029
3130B1LU9	14075	Federal Home Loan Bank		06/06/2024	5,000,000.00	5,025,985.65	5,000,000.00	5.600	Aaa	5.600	1,709	06/06/2029
3135GATX9	14079	FED NATIONAL MORTGAGE ASSN		07/02/2024	5,000,000.00	5,014,450.35	5,000,000.00	5.650	Aaa	5.600	1,735	07/02/2029
3130B1WW3	14081	Federal Home Loan Bank		07/16/2024	5,000,000.00	5,005,170.60	5,000,000.00	5.650	Aaa	5.650	1,749	07/16/2029
3134H17F4	14082	FED HOME LOAN MORTGAGE CORP		07/18/2024	5,000,000.00	5,006,779.20	5,000,000.00	5.500	Aaa	5.499	1,750	07/17/2029
3134HAAT0	14083	FED HOME LOAN MORTGAGE CORP		07/24/2024	5,000,000.00	5,010,125.45	5,000,000.00	5.500	Aaa	5.500	1,757	07/24/2029
3134HADQ3	14085	FED HOME LOAN MORTGAGE CORP		08/07/2024	5,000,000.00	5,003,380.45	5,000,000.00	5.050	Aaa	5.050	1,771	08/07/2029
3130B2EG6	14086	Federal Home Loan Bank		08/21/2024	5,000,000.00	5,000,995.05	5,000,000.00	5.200	Aaa	5.200	1,785	08/21/2029
3133ERQK0	14087	Federal Farm Credit Bank		08/22/2024	5,000,000.00	5,001,429.30	5,000,000.00	5.300	Aaa	5.300	1,786	08/22/2029
3134HAJA2	14095	FED HOME LOAN MORTGAGE CORP		08/30/2024	5,000,000.00	5,004,399.55	5,000,000.00	5.150	Aaa	5.150	1,791	08/27/2029
3130B2TQ8	14109	Federal Home Loan Bank		09/25/2024	5,000,000.00	4,997,071.80	5,000,000.00	4.250	Aaa	4.250	1,805	09/10/2029
3130B2KZ7	14091	Federal Home Loan Bank		09/11/2024	5,000,000.00	5,001,974.80	5,000,000.00	5.000	Aaa	5.000	1,806	09/11/2029
3130B2KZ7	14096	Federal Home Loan Bank		09/11/2024	10,000,000.00	10,003,949.60	10,000,000.00	5.000	Aaa	5.000	1,806	09/11/2029
3130B2WC5	14127	Federal Home Loan Bank		09/26/2024	5,000,000.00	4,996,620.90	5,000,000.00	4.850	Aaa	4.850	1,814	09/19/2029

**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3134HALK7	14107	FED HOME LOAN MORTGAGE CORP		09/19/2024	10,000,000.00	9,996,757.70	10,000,000.00	5.000	Aaa	5.000	1,814	09/19/2029
3130B2UT0	14129	Federal Home Loan Bank		09/30/2024	10,000,000.00	9,982,527.10	9,998,001.11	4.300	Aaa	4.304	1,821	09/26/2029
<b>Subtotal and Average</b>			<b>437,925,180.43</b>		<b>432,592,777.77</b>	<b>425,313,502.82</b>	<b>432,589,943.94</b>			<b>2.446</b>	<b>771</b>	
<b>Treasury Securities - Coupon</b>												
91282CDB4	13965	US TREASURY		10/22/2021	5,000,000.00	4,991,889.95	4,999,769.00	0.625	Aaa	0.747	14	10/15/2024
912828ZF0	13954	US TREASURY		09/16/2021	10,000,000.00	9,811,015.60	9,997,373.26	0.500	Aaa	0.554	181	03/31/2025
91282CJB8	14025	US TREASURY		10/18/2023	5,000,000.00	5,049,375.00	4,991,026.04	5.000	Aaa	5.190	364	09/30/2025
91282CKH3	14068	U.S. TREASURY		04/11/2024	5,000,000.00	5,053,320.30	4,969,743.13	4.500	Aaa	4.929	546	03/31/2026
91282CCW9	13963	US TREASURY		09/24/2021	5,000,000.00	4,732,031.25	4,983,786.90	0.750	Aaa	0.924	699	08/31/2026
<b>Subtotal and Average</b>			<b>32,273,026.87</b>		<b>30,000,000.00</b>	<b>29,637,632.10</b>	<b>29,941,698.33</b>			<b>2.147</b>	<b>330</b>	
<b>Corporate Bonds - Coupon</b>												
64952WEJ8	13967	NEW YORK LIFE GL		10/29/2021	5,000,000.00	4,984,000.05	5,000,000.00	0.900	Aaa	0.900	28	10/29/2024
17330FVU2	13990	CITIGROUP GLOBAL MARKETS		05/27/2022	2,500,000.00	2,482,681.70	2,500,000.00	4.050	A2	4.050	238	05/27/2025
17330FVU2	13991	CITIGROUP GLOBAL MARKETS		05/27/2022	2,500,000.00	2,482,681.70	2,500,000.00	4.050	A2	4.050	238	05/27/2025
594918BJ2	14073	Microsoft Corporation		05/15/2024	4,000,000.00	3,962,028.48	3,920,916.97	3.125	Aaa	5.030	398	11/03/2025
48128GY53	13898	JP MORGAN		12/22/2020	5,000,000.00	4,767,026.45	5,000,000.00	0.825	A1	0.825	447	12/22/2025
06048WK82	13923	BANK OF AMERICA CORP		03/25/2021	5,000,000.00	4,711,368.90	4,950,208.21	0.600	A1	1.357	482	01/26/2026
06406RAQ0	13901	BANK OF NEW YORK MELLON		02/02/2021	5,000,000.00	4,782,836.75	4,999,867.20	0.750	A1	0.752	484	01/28/2026
037833EB2	13902	APPLE INC		02/08/2021	5,000,000.00	4,792,949.45	4,998,836.61	0.700	Aaa	0.718	495	02/08/2026
06048WM31	13934	BANK OF AMERICA CORP		05/28/2021	5,000,000.00	4,736,837.90	5,000,000.00	1.250	A1	1.250	604	05/28/2026
06048WM64	13945	BANK OF AMERICA CORP		07/21/2021	3,623,000.00	3,407,515.37	3,619,176.86	1.200	A1	1.263	632	06/25/2026
78016EZT7	13958	ROYAL BANK OF CANADA		09/22/2021	6,250,000.00	5,931,678.75	6,249,419.93	1.150	A1	1.155	651	07/14/2026
22550L2G5	13961	Credit Suisse New York		09/24/2021	5,000,000.00	4,745,005.20	4,989,723.16	1.250	A3	1.365	675	08/07/2026
89236TLD5	14033	Toyota Motor Credit Corp		11/20/2023	5,000,000.00	5,143,634.05	4,996,795.83	5.400	A1	5.433	780	11/20/2026
59217GBY4	14043	Met Life Glob Funding I		12/18/2023	1,060,000.00	1,047,064.94	1,022,123.90	3.450	Aa3	5.214	808	12/18/2026
023135BC9	14080	Amazon.com Inc		07/03/2024	5,000,000.00	4,906,920.60	4,773,819.93	3.150	A1	4.854	1,055	08/22/2027
478160CK8	14048	Johnson & Johnson		01/10/2024	5,000,000.00	4,881,641.30	4,815,066.57	2.900	Aaa	4.132	1,201	01/15/2028
46632FTS4	14055	JP MORGAN		01/26/2024	5,000,000.00	5,042,415.85	5,000,000.00	5.125	Aa2	5.125	1,212	01/26/2028
62829D2B5	14040	MUTUAL OF OMAHA GLOBAL		12/12/2023	4,500,000.00	4,661,496.00	4,519,605.22	5.450	A1	5.330	1,533	12/12/2028
06055JDD8	14050	BANK OF AMERICA CORP		01/23/2024	5,000,000.00	4,971,849.20	5,000,000.00	5.500	A1	5.500	1,575	01/23/2029
17275RBR2	14101	CISCO SYSTEMS INC		09/06/2024	5,000,000.00	5,168,995.70	5,166,966.46	4.850	A1	4.000	1,609	02/26/2029
110122CP1	14110	BRISTOL MYER		09/26/2024	5,000,000.00	4,857,508.90	4,874,960.34	3.400	A2	3.975	1,759	07/26/2029
<b>Subtotal and Average</b>			<b>91,464,102.39</b>		<b>94,433,000.00</b>	<b>92,468,137.24</b>	<b>93,897,487.19</b>			<b>2.985</b>	<b>835</b>	



**Monthly for Pool  
Portfolio Management  
Portfolio Details - Investments  
September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Commercial Paper Disc. -Amortizing</b>												
<b>Subtotal and Average</b>			<b>4,330,478.13</b>									
<b>Treasury Discounts -Amortizing</b>												
912797LC9	14071	US TREASURY		05/10/2024	5,000,000.00	4,975,886.40	4,973,478.10	5.150	Aaa	5.435	37	11/07/2024
912797MT1	14104	US TREASURY		09/12/2024	10,000,000.00	9,805,249.00	9,792,038.50	4.550	Aaa	4.788	163	03/13/2025
<b>Subtotal and Average</b>			<b>11,824,085.51</b>		<b>15,000,000.00</b>	<b>14,781,135.40</b>	<b>14,765,516.60</b>			<b>5.006</b>	<b>121</b>	
<b>Supranationals</b>												
45950VQJ8	13957	INTL FINANCE CORP		09/28/2021	5,000,000.00	4,913,205.25	4,999,796.83	0.600	Aaa	0.610	150	02/28/2025
459058JS3	13903	INTL BK RECON & DEVELOP		02/10/2021	5,000,000.00	4,798,144.30	5,000,000.00	0.650	Aaa	0.647	497	02/10/2026
45906M4P3	14058	INTL BK RECON & DEVELOP		01/31/2024	5,000,000.00	5,238,924.60	4,992,430.86	4.875	Aaa	4.915	1,564	01/12/2029
45906M5K3	14084	INTL BK RECON & DEVELOP		07/30/2024	5,000,000.00	5,071,230.50	5,000,000.00	4.750	Aaa	4.316	1,763	07/30/2029
45906M5Q0	14089	INTL BK RECON & DEVELOP		09/04/2024	5,000,000.00	5,000,000.00	5,000,000.00	4.570	Aaa	4.570	1,799	09/04/2029
45906M5Q0	14098	INTL BK RECON & DEVELOP		09/05/2024	5,000,000.00	5,000,000.00	5,000,000.00	4.570	Aaa	4.569	1,799	09/04/2029
45906M5Q0	14099	INTL BK RECON & DEVELOP		09/06/2024	5,000,000.00	5,000,000.00	5,000,000.00	4.570	Aaa	4.569	1,799	09/04/2029
<b>Subtotal and Average</b>			<b>49,658,804.14</b>		<b>35,000,000.00</b>	<b>35,021,504.65</b>	<b>34,992,227.69</b>			<b>3.456</b>	<b>1,339</b>	
<b>Total and Average</b>			<b>796,570,780.72</b>		<b>804,095,066.64</b>	<b>793,408,461.58</b>	<b>802,209,547.55</b>			<b>3.164</b>	<b>646</b>	

Cash	(367,385.67)
Accrued Interest	3,375,726.54
<b>Total</b>	<b>796,416,802.45</b>

**COMPLIANCE REPORT**

**Pooled Investment Portfolio**

**As of 09/30/24**

	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	0.00%	30%	In compliance	n/a	n/a	In compliance	In compliance
Municipal Bonds	6.62%	100%	In compliance	Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA/AA	A or better	In compliance	In compliance
US Treasury Securities	5.60%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Corporate Bonds	11.66%	30%	In compliance*	Aaa/Aa1/Aa3/A1/A2/A3	A or better	In compliance	In compliance
Amortized Zero Cpn Bonds	0.00%	30%	In compliance*	Aa1/A1/A2/A3	A or better	In compliance	In compliance
Federal Agency Issues	53.63%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Supranationals	4.42%	30%	In compliance	Aaa	AA or better	In compliance	In compliance
Commercial Paper	0.00%	100%	In compliance	P-1 (Short-term)/A1/Aa1	P-1 (Short-term)	In compliance	In compliance
Money Market-CAMP	17.96%	100%	In compliance	n/a	n/a	In compliance	In compliance
US Treasury Securities Disc	0.00%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
LAIF	0.17%	100%	In compliance	n/a	n/a	In compliance	In compliance
Cash	<u>-0.05%</u>	100%	In compliance	Collateralized	Collateralized	In compliance	In compliance
	100.00%						

Portfolio Value	796,416,802
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POOL PORTFOLIO

	<u>September 30, 2024</u>	
	Market Value	% of Total
FHLB	219,752,481	27.59%
FHLMC	122,657,614	15.40%
FFCB	73,040,068	9.17%
Total Fed Agencies	415,450,165	52.16%
OTHER PORTFOLIO INVESTMENTS	<u>380,966,637</u>	47.84%
Total Investments	796,416,802 *	100.00%

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

<b>Pooled Portfolio - Total Return Performance</b>			
		<b>ICE BofA 1-3 Index</b>	<b>Pooled Portfolio</b>
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	Annual	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
2024	1st quarter	0.450	0.934
	2nd quarter	0.988	1.141
	3rd quarter	2.940	2.047
		-	-
<b>Yield</b>			
		<b>Fiscal YTD</b>	
	Pooled Portfolio YTM	3.16%	
	State Treasurer's LAIF yield	4.71%	
	2 Year Average US Treasury yield	4.05%	

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

← Fiscal Year Total →

Investment Type	June 2016	June 2017	June 2019	June 2020	June 2021	June 2022	June 2023	June 2024	1st Qtr 2025	2nd Qtr 2025	3rd Qtr 2025	4th Qtr 2025
Money Market	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
Money Market Collateralized	7.25	3.97	1.59	11.73	6.76	0.00	0.00	0.00	0.00			
Municipal Bonds	4.01	5.80	4.33	4.72	7.70	5.96	4.25	5.34	6.62			
Corporate Bonds - Coupon	16.36	17.12	20.78	22.50	16.62	13.97	11.02	11.64	11.66			
Agency CMOs/Mortgage Backed	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
Federal Agency Issues - Coupon	49.70	55.86	54.14	34.00	47.35	48.79	57.84	52.89	53.63			
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			
L.A.I.F.	14.38	9.07	7.29	11.66	16.47	4.00	0.19	0.18	0.17			
Cash	0.68	0.44	0.45	0.34	0.53	0.31	0.06	0.03	(0.05)			
Treasury Securities	3.37	2.99	3.71	2.37	3.66	7.46	7.11	8.68	5.60			
Treasury Securities Disc	0.00	0.00	0.00	0.00	0.00	1.54	1.48	0.00	0.00			
Supranationals	4.25	3.76	5.89	8.24	0.80	3.73	4.27	4.68	4.42			
Bank Notes	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			
Commerical Paper - Disc (Amortizing)	0.00	0.99	0.82	0.00	0.00	1.55	2.97	4.04	0.00			
Asset Backed Securities	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	0.77	0.00	0.00	0.00			
Certificates of Deposit	0.00	0.00	1.00	0.00	0.00	0.20	0.19	0.17	0.00			
Money Market-CAMP	0.00	0.00	0.00	3.89	0.12	11.72	10.61	12.36	17.96			
Muni Variable Rate	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	0.00	0.00	0.00

## II. Capital Endowment Portfolio



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

Vicken Erganian  
City Treasurer

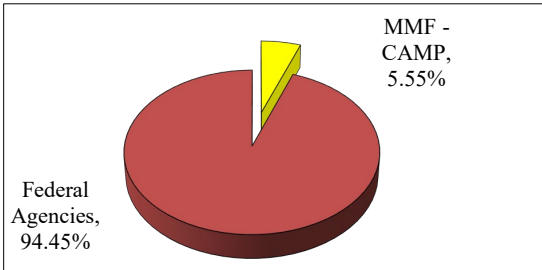
**September 2024**

**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 July 8, 2024. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

**PORTFOLIO STRUCTURE AS OF 9/30/2024**

TYPE	MARKET VALUE	PERCENT
Money Market - CAMP	111,101	5.55%
Federal Agencies	1,889,392	94.45%
<b>TOTALS:</b>	<b>2,000,493</b>	<b>100.00%</b>
Accrued Interest Receivable	7,143	
<b>GRAND TOTAL:</b>	<b>2,007,636</b>	



**PORTFOLIO LIQUIDITY AS OF 9/30/2024**

Aging Interval	Par Value	Percent of Portfolio
0-30 Days	111,101	5.52%
31 days - 1 Year	1,900,000	94.48%
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%
<b>TOTAL:</b>	<b>2,011,101</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-24	Aug-24	Jul-24	Jun-24	May-24	Apr-24
Month-End Mkt Value	2,007,636	1,999,079	1,988,845	1,976,617	1,981,069	1,963,269
Modified Duration	0.14	0.22	0.30	0.38	0.05	0.52
Weighted Average Maturity	0.14	0.22	0.30	0.38	0.46	0.62
Current Book Yield to Maturity	1.241%	1.247%	1.247%	1.246%	1.245%	1.225%
Effective Yield - Year to Date	1.230%	1.220%	1.220%	1.210%	1.200%	1.210%
Interest Earned	2,076	2,091	2,076	2,071	2,047	2,041
Fiscal Year To Date Interest Earned	6,243	4,167	2,076	24,275	22,203	20,156
Fair Value Change Gain/(Loss)	6,481	8,143	10,152	2,977	6,254	5,934
Fiscal Year To Date change in fair value	24,776	18,295	10,152	77,375	74,398	68,144
Total Fiscal YTD earnings	31,018	22,462	12,228	101,649	96,601	88,300

**CAPITAL ENDOWMENT**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Money Market Fund-CAMP</b>												
SYS14111	14111	California Asset Management Pr			111,101.39	111,101.39	111,101.39	5.290		5.363	1	
<b>Subtotal and Average</b>			<b>111,067.58</b>		<b>111,101.39</b>	<b>111,101.39</b>	<b>111,101.39</b>			<b>5.363</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13057	13057	EAST WEST BANK			0.00	0.00	0.00	4.800		4.800	1	
<b>Subtotal and Average</b>			<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>			<b>0.000</b>	<b>0</b>	
<b>Federal Agency Issues - Coupon</b>												
3130APVG7	13970	Federal Home Loan Bank		11/30/2021	1,900,000.00	1,889,391.56	1,900,000.00	1.000	Aaa	1.000	55	11/25/2024
<b>Subtotal and Average</b>			<b>1,900,000.00</b>		<b>1,900,000.00</b>	<b>1,889,391.56</b>	<b>1,900,000.00</b>			<b>1.000</b>	<b>55</b>	
<b>Total and Average</b>			<b>2,011,067.58</b>		<b>2,011,101.39</b>	<b>2,000,492.95</b>	<b>2,011,101.39</b>			<b>1.241</b>	<b>52</b>	
					Accrued Interest	7,142.92						
					Total	2,007,635.87						



**COMPLIANCE REPORT**

**Capital Endowment Portfolio  
As of 09/30/24**

	Diversification			Credit Quality			Maturity
	<u>Portfolio % of total</u>	<u>State Gov't Code limits</u>	<u>Portfolio compliance</u>	<u>Portfolio Credit Quality</u>	<u>Credit Quality per Gov Code</u>	<u>Portfolio compliance</u>	<u>Maturity</u>
Collateralized Money Market	0.00%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Money Market-CAMP	5.55%	100%	In compliance	n/a	n/a	In compliance	In compliance
Corporate Bond	0.00%	30%	In compliance**	Aa2	A or better	In compliance	In compliance
Federal Agency Issues	<u>94.45%</u>	100%	In compliance**	Aaa	AA+/Aaa	In compliance	In compliance
	100.00%						

Portfolio Value	2,007,636
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\*\*Compliance is measured based on the City's total investments which include the Pooled portfolio as well as the Power Reserve Fund.

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

<u>September 30, 2024</u>		
	Market Value	% of Total
FHLB	1,889,392	94.11%
Total	1,889,392	94.11%
OTHER PORTFOLIO INVESTMENTS	<u>118,244</u>	5.89%
Total Investments	2,007,636 *	100.00%

note: \* Includes Accrued Interest Receivable

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

← Fiscal Year Total →

Investment Type	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	June 2022	June 2023	June 2024	1st Qtr 2025	2nd Qtr 2025	3rd Qtr 2025	4th Qtr 2025
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	94.45	94.45			
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	5.55	5.55			
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	0.00

### III. Power Reserve Portfolio



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

Vicken Erganian  
City Treasurer

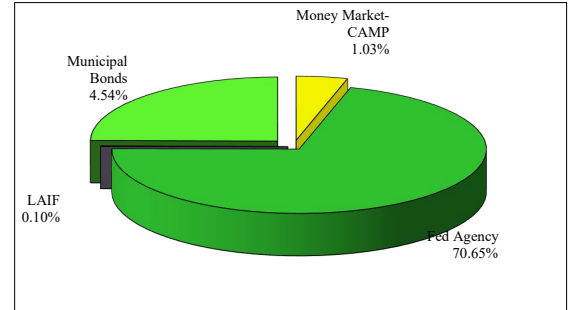
**September 2024**

**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 July 8, 2024. The holdings in the investment pool are in compliance with the current investment policy statement. Further information on compliance issues can be obtained by calling the City of Pasadena Treasurer's Office. A complete copy of the monthly investment report on the investment portfolio including a detailed listing of each investment, is available by calling the Treasurer's office at (626)744-4422.

**PORTFOLIO STRUCTURE AS OF 9/30/2024**

TYPE	MARKET VALUE	PERCENT
Municipal Bonds	1,939,480	4.43%
Federal Agencies	30,929,331	70.65%
L.A.I.F.	45,301	0.10%
Money Market-CAMP	10,863,254	24.81%
<b>TOTALS:</b>	<b>43,777,366</b>	<b>100.00%</b>
Accrued Interest Receivable	235,241	
<b>GRAND TOTAL:</b>	<b>44,012,608</b>	



**PORTFOLIO LIQUIDITY AS OF 9/30/2024**

Aging Interval	Par Value	Percent of Portfolio
0 - 30 days	10,908,555	21.57%
31 days - 1 Year	5,000,000	9.89%
1 - 2 Years	2,000,000	3.95%
2 - 3 Years	-	0.00%
3 - 4 Years	6,000,000	11.86%
4 - 5 Years	-	0.00%
Over 5 Years	26,666,667	52.73%
<b>TOTAL:</b>	<b>50,575,222</b>	<b>100.00%</b>

**PORTFOLIO STATISTICS**

	Sep-24	Aug-24	Jul-24	Jun-24	May-24	Apr-24
Month-End Market Value	44,012,608	43,555,387	43,005,001	42,265,492	41,819,897	40,640,893
Modified Duration	5.13	5.16	5.18	5.18	5.21	5.16
Weighted Average Maturity	6.83	6.91	7.00	7.07	7.15	7.23
Current Book Yield to Maturity	2.476%	2.497%	2.491%	2.488%	2.487%	2.489%
Effective Yield - Year to Date	2.450%	2.430%	2.420%	2.460%	2.460%	2.460%
Interest Earned	103,654	104,862	103,225	102,466	103,598	103,204
Fiscal Year To Date Interest Earned	311,741	208,087	103,225	1,221,425	1,118,959	1,015,361
Fair Value Change Gain/(Loss)	353,566	445,795	636,554	351,268	707,266	(992,929)
Fiscal Year To Date change in fair value	1,435,915	1,082,348	636,554	553,794	202,526	(504,740)
Total Fiscal YTD Earnings	1,747,656	1,290,435	739,778	1,775,220	1,321,486	510,621

**POWER RESERVE FUND**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**September 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>LAIF</b>												
SYS6184	6184	Local Agency Investment Fund			45,300.98	45,300.98	45,300.98	4.530		4.530	1	
<b>Subtotal and Average</b>			<b>45,300.98</b>		<b>45,300.98</b>	<b>45,300.98</b>	<b>45,300.98</b>			<b>4.530</b>	<b>1</b>	
<b>Money Market Fund-CAMP</b>												
SYS14063	14063	California Asset Management Pr			10,863,254.28	10,863,254.28	10,863,254.28	5.290		5.363	1	
<b>Subtotal and Average</b>			<b>10,858,396.74</b>		<b>10,863,254.28</b>	<b>10,863,254.28</b>	<b>10,863,254.28</b>			<b>5.363</b>	<b>1</b>	
<b>Collateralized Money Market</b>												
SYS13066	13066	EAST WEST BANK			0.00	0.00	0.00	4.800		4.800	1	
<b>Subtotal and Average</b>			<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>			<b>0.000</b>	<b>0</b>	
<b>Municipal Bonds</b>												
54465AGS5	13553	LA County Redevelopment TABs		08/25/2016	2,000,000.00	1,939,480.00	1,993,777.37	2.375	Aa2	2.560	700	09/01/2026
<b>Subtotal and Average</b>			<b>1,993,646.61</b>		<b>2,000,000.00</b>	<b>1,939,480.00</b>	<b>1,993,777.37</b>			<b>2.560</b>	<b>700</b>	
<b>Federal Agency Issues - Coupon</b>												
3130APV69	13969	Federal Home Loan Bank		11/30/2021	5,000,000.00	4,972,083.05	5,000,000.00	1.000	Aaa	1.000	55	11/25/2024
3133EMX80	13946	Federal Farm Credit Bank		08/02/2021	6,000,000.00	5,448,227.16	6,000,000.00	1.230	Aaa	1.230	1,401	08/02/2028
3133EMHN5	13890	Federal Farm Credit Bank		11/25/2020	5,000,000.00	4,258,527.90	5,000,000.00	1.230	Aaa	1.230	2,246	11/25/2030
3130AJEA3	13788	Federal Home Loan Bank		04/08/2020	1,666,667.00	1,418,675.92	1,666,667.00	1.850	Aaa	1.850	2,746	04/08/2032
3130AL3X0	13904	Federal Home Loan Bank		02/25/2021	10,000,000.00	7,872,741.60	10,000,000.00	2.000	Aaa	2.000	4,164	02/25/2036
3133EMCV2	13875	Federal Farm Credit Bank		10/15/2020	10,000,000.00	6,959,075.40	10,000,000.00	2.000	Aaa	2.000	5,858	10/15/2040
<b>Subtotal and Average</b>			<b>37,666,667.00</b>		<b>37,666,667.00</b>	<b>30,929,331.03</b>	<b>37,666,667.00</b>			<b>1.636</b>	<b>3,311</b>	
<b>Total and Average</b>			<b>50,564,011.32</b>		<b>50,575,222.26</b>	<b>43,777,366.29</b>	<b>50,568,999.63</b>			<b>2.476</b>	<b>2,494</b>	
					<b>Accrued Interest Total</b>	<b>235,241.36</b>	<b>44,012,607.65</b>					

**COMPLIANCE REPORT**

**Power Reserve Portfolio  
As of 09/30/24**

	Diversification			Credit Quality			Maturity
	<u>Portfolio % of total</u>	<u>State Gov't Code limits</u>	<u>Portfolio compliance</u>	<u>Portfolio Credit Quality</u>	<u>Credit Quality per Gov Code</u>	<u>Portfolio compliance</u>	<u>Maturity</u>
Collateralized Money Market	0.00%	100%	In compliance	102% Collateral	102% Collateral	In compliance	In compliance
Municipal Bonds	4.43%	100%	In compliance	Aa2	A or better	In compliance	In compliance
Corporate Bonds	0.00%	30%	In compliance	Aaa	A or better	In compliance	In compliance
Federal Agency Issues	70.65%	100%	In compliance	Aaa	AA+/Aaa	In compliance	In compliance
Money Market-CAMP	24.81%	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	44,012,608
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INVESTMENTS IN ISSUERS REPRESENTING OVER 5%  
OF THE POWER RESERVE PORTFOLIO

<u>September 30, 2024</u>		
	<u>Market Value</u>	<u>% of Total</u>
FHLB	14,263,501	32.41%
FFCB	16,665,830	37.87%
Total Fed Agencies	30,929,331	70.27%
OTHER PORTFOLIO INVESTMENTS	<u>13,083,277</u>	29.73%
Total Investments	44,012,608 *	100.00%

note: \* Includes Accrued Interest Receivable



<b>Power Reserve Portfolio - Total Return Performance</b>			
		<b>ICE BofA 5-7 Index</b>	<b>Power Reserve</b>
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	Annual	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	-1.916	-2.378
	4th quarter	<u>5.827</u>	<u>6.459</u>
		5.661	6.386
2024	1st quarter	-0.464	-0.452
	2nd quarter	0.470	0.895
	3rd quarter	5.210	4.140
<b>Yield</b>		<b>Fiscal YTD</b>	
Power Reserve YTM		2.48%	
State Treasurer's LAIF yield		4.71%	
2 Year Average Treasury yield		4.05%	
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	June 2016	June 2017	June 2018	June 2019	June 2020	June 2021	June 2022	June 2023	June 2024	← Fiscal Year Total →			
										1st Qtr 2025	2nd Qtr 2025	3rd Qtr 2025	4th Qtr 2025
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	4.48	4.43			
Federal Agency Issues - Coupon	77.86	79.82	82.96	85.12	51.22	57.67	75.33	72.13	70.30	70.65			
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	25.12	24.81			
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

## IV. Miscellaneous Portfolios

**Miscellaneous Funds  
September 30, 2024**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>City of Pasadena-Housing Succesor Agency</u></b>						
Money Mkt CAMP	5.290%	5.363%	10/1/2024	\$2,515,687.32	\$2,515,687.32	\$2,515,687.32
LAIF	4.530%	4.530%	10/1/2024	<u>\$1.56</u>	<u>\$1.56</u>	<u>\$1.56</u>
Weighted Average Maturity = 1 day				<u>\$2,515,688.88</u>	<u>\$2,515,688.88</u>	<u>\$2,515,688.88</u>
<b><u>2002 Electric Revenue Reserve Fund</u></b>						
Money Mkt CAMP	5.290%	5.363%	10/1/2024	\$16,849.27	\$16,849.27	\$16,849.27
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$4,000,000.00</u>	<u>\$4,000,000.00</u>	<u>\$3,864,286.96</u>
Weighted Average Maturity = 1.00				<u>\$4,016,849.27</u>	<u>\$4,016,849.27</u>	<u>\$3,881,136.23</u>
<b><u>Annandale Assessment District</u></b>						
Municipal Bonds-Annandale Assessment	6.000%	6.000%	9/2/2040	<u>\$856,735.00</u>	<u>\$856,735.00</u>	<u>\$856,735.00</u>
Weighted Average Maturity = 16.15						
<b><u>2012A Electric Parity Reserve Fund</u></b>						
Money Mkt CAMP	5.290%	5.363%	10/1/2024	\$20,470.10	\$20,470.10	\$20,470.10
FFCB 3133EMBH4	0.530%	0.530%	9/29/2025	<u>\$690,000.00</u>	<u>\$690,000.00</u>	<u>\$666,589.50</u>
Weighted Average Maturity = .98				<u>\$710,470.10</u>	<u>\$710,470.10</u>	<u>\$687,059.60</u>

**Miscellaneous Funds  
September 30, 2024**

Fund	Coupon	Yield	Maturity	Face Value	Cost Per Book	Market Value
<b><u>2013A Electric Parity Reserve Fund</u></b>						
Money Mkt CAMP	5.290%	5.363%	10/1/2024	\$4,807.77	\$4,807.77	\$4,807.77
FFCB 3133ELC28	0.730%	0.730%	5/27/2025	<u>\$6,750,000.00</u>	<u>\$6,750,000.00</u>	<u>\$6,598,211.33</u>
Weighted Average Maturity = .66				<u>\$6,754,807.77</u>	<u>\$6,754,807.77</u>	<u>\$6,603,019.10</u>
<b><u>2016A Electric Revenue Refunding Reserve</u></b>						
Money Mkt CAMP	5.290%	5.363%	10/1/2024	\$71,356.49	\$71,356.49	\$71,356.49
FFCB 3133EMB4	0.530%	0.530%	9/29/2025	<u>\$2,680,000.00</u>	<u>\$2,680,000.00</u>	<u>\$2,589,072.26</u>
Weighted Average Maturity = .98				<u>\$2,751,356.49</u>	<u>\$2,751,356.49</u>	<u>\$2,660,428.75</u>
<b><u>2020A Water Refund Revenue Bonds Project</u></b>						
LAIF	4.530%	4.530%	10/1/2024	\$4,816.97	\$4,816.97	\$4,816.97
Weighted Average Maturity = 1 day				<u>\$4,816.97</u>	<u>\$4,816.97</u>	<u>\$4,816.97</u>
<b><u>2021A Water Refund Revenue Bonds Project</u></b>						
LAIF	4.530%	4.530%	10/1/2024	\$14,911.25	\$14,911.25	\$14,911.25
Money Mkt CAMP	5.290%	5.363%	10/1/2024	<u>\$1,287.10</u>	<u>\$1,287.10</u>	<u>\$1,287.10</u>
Weighted Average Maturity = 1 day				<u>\$16,198.35</u>	<u>\$16,198.35</u>	<u>\$16,198.35</u>
<b>GRAND TOTAL:</b>				<b><u>\$17,626,922.83</u></b>	<b><u>\$17,626,922.83</u></b>	<b><u>\$17,225,082.88</u></b>

## V. Investments Held by Trustees

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2024

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	2024A Electric Revenue Refunding Bonds <b>Cost of Issurance-2024A Account #000161622</b> Cash	94,181.70	94,181.70	94,181.70	10/01/24	0.00%
	<b>Total</b>	<b>94,181.70</b>	<b>94,181.70</b>	<b>94,181.70</b>		
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	2021A Water Revenue Refunding Bonds <b>COI-2021A Account #209092</b> Cash	-	-	-	10/01/24	0.00%
	<b>Debt Service-2021A Account #209093</b> Cash	-	-	-	10/01/24	0.00%
	<b>Reserve-2021A Account #209094</b> DREFUS GOVT CM INST 289 Cusip: X9USDDGCM	876,039.25	876,039.25	876,039.25	10/01/24	4.82%
	Cash	-	-	-	10/01/24	0.00%
	<b>Total</b>	<b>876,039.25</b>	<b>876,039.25</b>	<b>876,039.25</b>		
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	2020A Water Revenue Refunding Bonds <b>COI-2020 Account #746583</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/24	4.85%
	<b>DEBT SERVICE-2020 Account #746585</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/24	4.85%
	<b>Total</b>	<b>-</b>	<b>-</b>	<b>-</b>		
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	2020AB POB Bonds <b>POB COI-2020B Account #220413</b> BlackRock Treasury Turst Dollars 63 Cusip: X9USDBTRD	-	-	-	10/01/24	4.63%
	<b>POB Bond Fund-2020B Account #220414</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	1,122.66	1,122.66	1,122.66	10/01/24	4.85%
	<b>POB Bond Fund-2020B Account #220415</b> Blackrock Tresus Trust Dollar 11 Cusip: X9USDBTRO	84.12	84.12	84.12	10/01/24	4.90%
	<b>POB COI-2020A Account #765976</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/24	4.85%
	<b>POB Bond Fund-2020A Account #765990</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	1,829.03	1,829.03	1,829.03	10/01/24	4.85%
	<b>POB Bond Fund-2020A Account #765996</b> Blackrock Tresus Trust Dollar 11 Cusip: X9USDBTRO	183.20	183.20	183.20	10/01/24	4.63%
	<b>Total</b>	<b>3,219.01</b>	<b>3,219.01</b>	<b>3,219.01</b>		

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2024

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
2019A Electric Revenue Bonds						
BNY	<b>Electric COI-2019A Account #106207</b>					
Amy Green	Cash	39,952.16	39,952.16	39,952.16	10/01/24	0.00%
(213)630-6204	<b>Electric Bond Fund-2019A Account #113813</b>	-	-	-	10/01/24	0.00%
Lena Chan	Cash	686.80	686.80	686.80	10/01/24	0.00%
(213) 630-6253		-	-	-	10/01/24	0.00%
	<b>Total</b>	<b>40,638.96</b>	<b>40,638.96</b>	<b>40,638.96</b>		
2018AB Rose Bowl Pasadena PFA Lease Revenue Bonds						
US Bank	<b>Interest Fund- Series 2018A Account #248882000</b>					
Ilse Vlach	Fidelity Govt Profolio CI Cusp:316175108	555.77	555.77	555.77	10/01/24	4.83%
(213) 615-6051	<b>Costs of Issuance- Series 2018A Account #248882002</b>	-	-	-	10/01/24	4.83%
Adriana Marshall	Fidelity Govt Profolio CI Cusp:316175108	-	-	-	10/01/24	4.83%
(213) 615-6033	<b>Interest Fund- Series 2018B Account #248882100</b>					
	Fidelity Govt Profolio CI Cusp:316175108	60.35	60.35	60.35	10/01/24	4.83%
	<b>Principal Fund- Series 2018B Account #248882101</b>					
	Fidelity Govt Profolio CI Cusp:316175108	856.95	856.95	856.95	10/01/24	4.83%
	<b>Costs of Issuance- Series 2018B Account #248882102</b>					
	Fidelity Govt Obl Fd Cl D 316175108	-	-	-	10/01/24	4.83%
	<b>Total</b>	<b>1,473.07</b>	<b>1,473.07</b>	<b>1,473.07</b>		
2017A Water Revenue Bonds						
BNY	<b>Debt Service-2017A Account #948165</b>					
Amy Green	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	-	-	-	10/01/24	4.85%
(213)630-6204	<b>Reserve Fund-2017A Account #948269</b>					
Lena Chan	Federal Home Loan Banks Cusip: 3130AL3S1	1,050,000.00	1,050,000.00	1,004,115.00	02/17/26	0.63%
(213) 630-6253	DREYFUS CUSIP:X9USSGCM	46,616.79	46,616.79	46,616.79	10/01/24	4.82%
	<b>Total</b>	<b>1,096,616.79</b>	<b>1,096,616.79</b>	<b>1,050,731.79</b>		
2016A Rose Bowl Pasadena PFA Lease Revenue Bonds						
US Bank	<b>Interest Fund- Series 2016A Account #264433000</b>					
Ilse Vlach	Fidelity Govt Profolio CI Cusp:316175108	333,001.43	333,001.43	333,001.43	10/01/24	4.83%
(213) 615-6051	<b>Principal Fund- Series 2016A Account #264433001</b>					
	Fidelity Govt Profolio CI Cusp:316175108	3,160.04	3,160.04	3,160.04	10/01/24	4.83%
Adriana Marshall	<b>Insurance &amp; Condemnation Fund- Series 2016A Account #264433002</b>					
(213) 615-6033	Fidelity Govt Obl Fd Cl D 316175108	0.19	0.19	0.19	10/01/24	4.83%
	<b>Cost of Issuance- Series 2016A Account #264433003</b>					
	First American Govt Obl Fd Cl D 31846V401	-	-	-	10/01/24	4.83%
	<b>Total</b>	<b>336,161.66</b>	<b>336,161.66</b>	<b>336,161.66</b>		



Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2024

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	Pasadena 2015A COPS Bond <b>COPS Base Rental-2015A Account #336964</b> Cash Balance Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS <b>Total</b>	- - -	- - -	- - -	10/01/24 10/01/24	0.00% 4.85%
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	Pasadena Tax Pension 2015AB Bond <b>Bond Fund-2015A POB Account #479226</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance <b>Bond Fund-2015A POB Account #479227</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance <b>Bond Fund-2015A POB Account #479231</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance <b>Total</b>	629.91 - 255.20 - 1,464.42 -	629.91 - 255.20 - 1,464.42 -	629.91 - 255.20 - 1,464.42 -	10/01/24 10/01/24 10/01/24 10/01/24 10/01/24 10/01/24	4.85% 0.00% 4.85% 0.00% 4.85% 0.00%
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	Pasadena Water Revenue 2010AB <b>2010 A Parity Reserve Account #286245</b> DREYFUS CUSIP:X9USSGCM Federal Home Loan Bank CUSIP:3130AL3S1 Cash <b>2010 B Debt Service Account #286247</b> Cash <b>2010 B Parity Reserve Account #286248</b> DREYFUS CUSIP:X9USSGCM Federal Home Loan Bank CUSIP:3130AL3S1 Cash <b>2010 A Debt Service Fund Account #286295</b> Cash <b>Total</b>	34,912.59 1,350,000.00 - - 10,211.90 300,000.00 - -	34,912.59 1,350,000.00 - - 10,211.90 300,000.00 - -	34,912.59 1,291,005.00 - - 10,211.90 286,890.00 - -	10/01/24 02/17/26 10/01/24 10/01/24 02/17/26 10/01/24 10/01/24 10/01/24	4.82% 0.63% 0.00% 4.19% 4.82% 0.63% 0.00% 0.00%
US Bank Ilse Vlach (213) 615-6051 Lindsey K Tonsfeldt (651) 466-5114 <a href="mailto:lindsey.tonsfeldt@usbank.com">lindsey.tonsfeldt@usbank.com</a>	2010 Rose Bowl Pasadena PFA Lease Revenue Bonds <b>Interest Fund (S631591)</b> Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash <b>Principal Fund (S631592)</b> Fidelity Instl Mm Fds Government I CUSIP:316175108 <b>Bond Reserve Fund (S631593)</b> Federal Home Loan Bank Funds CUSIP: 3130ALBD5 Fidelity Instl Mm Fds Government I CUSIP:316175108 Cash <b>Total</b>	345,332.77 - 3.45 15,500,000.00 72,012.66 -	345,332.77 - 3.45 15,500,000.00 72,012.66 -	345,332.77 - 3.45 11,058,630.00 72,012.66 -	10/01/24 10/01/24 10/01/24 02/25/41 10/01/24 10/01/24	4.83% 0.00% 4.83% 2.15% 4.83% 0.00%

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2024

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 (667)786-1241	PPFA (Paseo Colorado Parking Facilities) 2008 <b>Bond Fund Account #23200100</b> Allspring Government Money Market Service Cash	74,395.63 -	74,395.63 -	74,395.63 -	10/01/24 10/01/24	4.81% 0.00%
<a href="mailto:teresalynn.mason1@computershare.com">teresalynn.mason1@computershare.com</a>	<b>Reserve Fund Account #23200101</b> FHLB Cusip: 3130APVC6 Well Fargo Advantage Government Money Market Service <b>Cost of Issuance Fund Account #23200103</b> Well Fargo Advantage Government Money Market Service	2,000,000.00 - -	2,000,000.00 - -	1,900,100.00 - -	12/01/26 10/01/24 10/01/24	1.38% 0.01% 0.00%
	<b>Total</b>	<b>2,074,395.63</b>	<b>2,074,395.63</b>	<b>1,974,495.63</b>		
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2006,2008,2015 COP Reserves <b>Reserve Account #281635</b> Federal Home Loan Banks CUSIP:3130AKKQ8 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash	4,950,000.00 163,983.47 -	4,950,000.00 163,983.47 -	4,210,569.00 163,983.47 -	12/23/30 10/01/24 10/01/24	1.25% 4.85% 0.00%
	<b>Total</b>	<b>5,113,983.47</b>	<b>5,113,983.47</b>	<b>4,374,552.47</b>		
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2008AB COPS, 15A Parity Reserve <b>Reserve Fund #281207</b> Federal Home Loan Banks CUSIP:3130AKKQ8 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance	1,325,000.00 43,894.59 -	1,325,000.00 43,894.59 -	1,127,071.50 43,894.59 -	12/23/30 10/01/24	1.25% 4.85%
	<b>Total</b>	<b>1,368,894.59</b>	<b>1,368,894.59</b>	<b>1,170,966.09</b>		
BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253	Pasadena 2008A COPS <b>Base Rental Fund #281732</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS Cash Balance <b>Interest Fund #281733</b> Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS <b>Letter of Credit #281734</b> Bank of America CUS: S86494570 Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	275,868.08 - 56.72 1.00 0.38	275,868.08 - 56.72 1.00 0.38	275,868.08 - 56.72 1.00 0.38	10/01/24 10/01/24 10/01/24 03/31/25 10/01/24	4.85% 0.00% 4.85% 0.00% 4.85%
	<b>Total</b>	<b>275,926.18</b>	<b>275,926.18</b>	<b>275,926.18</b>		
BNY	Pasadena Conf Ctr 2006AB					

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 9/30/2024

Trustee/Officer Maturity Date	Issue Name Investment	\$ Amount Shares/Par Value	Cost	Market Value	Maturity Date	% Yld
Amy Green (213)630-6204	<b>Reserve Fund #281722</b> Federal Home Loan Banks CUSIP:3130AJRH4	10,800,000.00	10,800,000.00	7,683,984.00	06/29/40	2.07%
Lena Chan (213) 630-6253	Federal Home Loan Banks CUSIP:3130AKKQ8	270,000.00	270,000.00	229,667.40	12/23/30	1.25%
	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	601,090.46	601,090.46	601,090.46	10/01/24	4.85%
	Cash Balance	-	-	-	01/00/00	0.00%
	<b>Total</b>	<b>11,671,090.46</b>	<b>11,671,090.46</b>	<b>8,514,741.86</b>		
BNY Amy Green (213)630-6204	Pasadena Water Revenue 2003 <b>Parity Reserve Account #281651</b> Federal Home Loan Banks CUSIP: 3130AL3S1	1,000,000.00	1,000,000.00	956,300.00	02/17/26	0.63%
Lena Chan (213) 630-6253	DREYFUS GOVT CM INST 289 CUSIP: X9USDDGCM	31,836.06	31,836.06	31,836.06	10/01/24	4.82%
	Cash	-	-	-	10/01/24	0.00%
	<b>Total</b>	<b>1,031,836.06</b>	<b>1,031,836.06</b>	<b>988,136.06</b>		
BNY Amy Green (213)630-6204	COPS Parity Reserve Fund(2006A, and 2008ABC COP) <b>Certificate Reserve #281143</b> Federal Home Loan Banks CUSIP: 3130AKKQ8	2,025,000.00	2,025,000.00	1,722,505.50	12/23/30	1.25%
Lena Chan (213) 630-6253	Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS	67,085.74	67,085.74	67,085.74	10/01/24	4.85%
	Cash	-	-	-	10/01/24	0.00%
	<b>Total Funds</b>	<b>2,092,085.74</b>	<b>2,092,085.74</b>	<b>1,789,591.24</b>		
SCPPA Atif Haji Datoo (213) 367-4668	SCPPA Investments <b>SCPPA Project Stabilization Fund</b> Fidelity Inst MMKT GOVT 57C CUSIP:X9USDFIN	156,236.58	156,236.58	156,236.58	10/01/24	4.85%
	Fidelity Inst MMKT GOVT 57C CUSIP:X9USDFIN	468,835.66	468,835.66	468,835.66	10/01/24	4.85%
	Federal Home Loan Bank Discount note CUSIP: 313384S34	2,000,000.00	1,979,152.78	1,983,440.00	12/06/24	4.75%
	Federal Home Loan Bank Discount note CUSIP: 313384J75	1,000,000.00	985,021.11	999,100.00	10/07/24	5.19%
	<b>Total</b>	<b>3,625,072.24</b>	<b>3,589,246.13</b>	<b>3,607,612.24</b>		0.00%
	<b>TOTAL FUND BALANCE</b>	<b>\$ 47,316,437.71</b>	<b>\$ 47,280,611.60</b>	<b>\$ 38,199,815.11</b>		

## VI. PARS Section 115 Trust

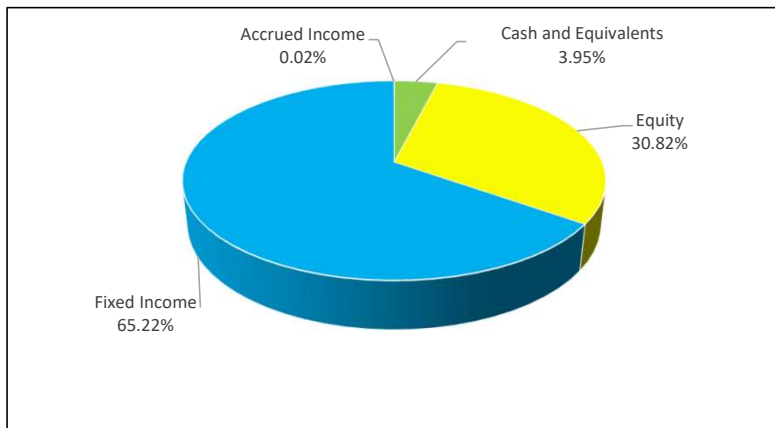
City of Pasadena  
 PARS Section 115 Trust  
 For the Month Ended September 30, 2024  
 Pension Account 6746056200

	Market Value	Book Value
<b>Beginning Balance</b>	<b>13,711,050.63</b>	<b>12,823,535.18</b>
<b>Activity</b>		
Contributions	-	-
Disbursements	-	-
<b>Total</b>	<b>-</b>	<b>-</b>
<b>Net Investment Income</b>		
Dividends	55,051.92	55,051.92
Interest	2,420.04	2,420.04
Other Income	-	-
Change in Accrued Income	(163.56)	(163.56)
<b>Total Investment Income</b>	<b>57,308.40</b>	<b>57,308.40</b>
Net Change in Unrealized Gain/Loss	(101,076.13)	-
Realized Gain/Loss	233,777.62	233,777.62
<b>Total Market Value Adjustment</b>	<b>132,701.49</b>	<b>233,777.62</b>
Trust Fees	(2,869.54)	(2,869.54)
PARS Fee (Net of Depository Earnings)	(2,589.64)	(2,589.64)
Unreconciled Difference	-	-
<b>Total</b>	<b>(5,459.18)</b>	<b>(5,459.18)</b>
<b>Ending Balance</b>	<b>13,895,601.34</b>	<b>13,109,162.02</b>

	1 Year	Inception To Date
<b>Investment Return (Inception-To-Date as of 09/30/2024)</b>	<b>17.83%</b>	<b>4.87%</b>

**Asset Allocation**

	Market Value	Percentage
Cash and Equivalents	548,762.67	3.95%
Equity	4,282,253.46	30.82%
Fixed Income	9,062,328.73	65.22%
Accrued Income	2,256.48	0.02%
<b>Total</b>	<b>13,895,601.34</b>	<b>100.00%</b>



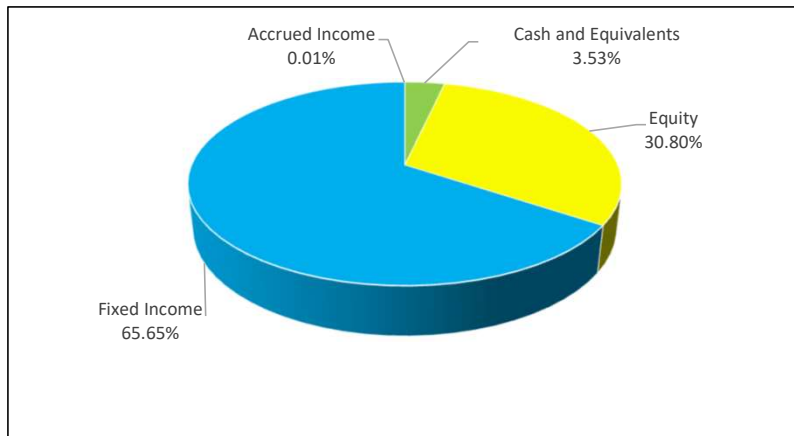
**Account Manager:**  
 Kyra Clarke  
 3121 Michelson Dr 3rd Fl  
 Irvine, CA 92612  
 949-224-7214, kyra.clarke@usbank.com

City of Pasadena  
 PARS Section 115 Trust  
 For the Month Ended September 30, 2024  
 Post Employments Benefits Trust 6746056201

	Market Value	Book Value
<b>Beginning Balance</b>	<b>2,597,494.72</b>	<b>2,433,058.55</b>
<b>Activity</b>		
Contributions	-	-
Disbursements	-	-
<b>Total</b>	<b>-</b>	<b>-</b>
<b>Net Investment Income</b>		
Dividends	10,468.09	10,468.09
Interest	413.00	413.00
Other Income	-	-
Change in Accrued Income	(29.25)	(29.25)
<b>Total Investment Income</b>	<b>10,851.84</b>	<b>10,851.84</b>
Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net	(16,181.03)	-
Realized Gain/Loss	41,417.04	41,417.04
<b>Total Market Value Adjustment</b>	<b>25,236.01</b>	<b>41,417.04</b>
Trust Fees	(545.88)	(545.88)
PARS Fee (Net of Depository Earnings)	(490.59)	(490.59)
Unreconciled Difference	-	-
<b>Total</b>	<b>(1,036.47)</b>	<b>(1,036.47)</b>
<b>Ending Balance</b>	<b>2,632,546.10</b>	<b>2,484,290.96</b>
<b>Investment Return (Inception-To-Date as of 09/30/2024)</b>	<b>1 Year</b> 17.92%	<b>Inception To Date</b> 4.93%

**Asset Allocation**

	Market Value	Percentage
Cash and Equivalents	93,015.00	3.53%
Equity	810,831.38	30.80%
Fixed Income	1,728,315.97	65.65%
Accrued Income	383.75	0.01%
<b>Total</b>	<b>2,632,546.10</b>	<b>100.00%</b>



**Account Manager:**  
 Kyra Clarke  
 3121 Michelson Dr 3rd Fl  
 Irvine, CA 92612