

City of Pasadena
Quarterly Investment Report
Quarter Ending 06/30/2024

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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- VI. PARS Section 115 Trust

I. Pooled Investment Portfolio



CITY OF PASADENA
Treasurer's Pooled Investment Portfolio

Vicken Erganian
 City Treasurer

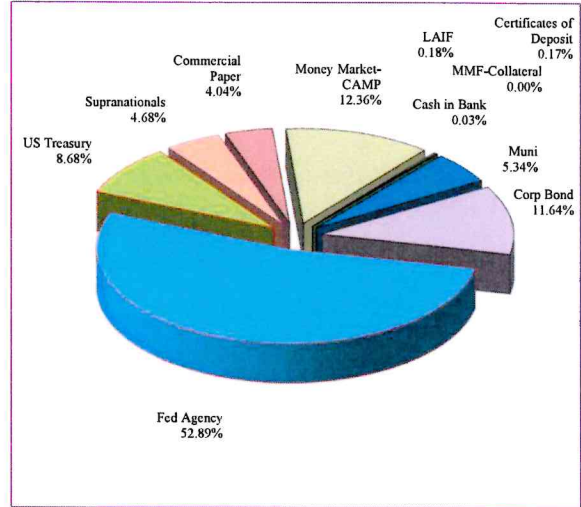
June 2024

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 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 6/30/2024

| TYPE | MARKET VALUE | PERCENT |
|-------------------------------|--------------------|----------------|
| Money Market - Collateralized | 1,209 | 0.00% |
| Certificates of Deposit | 1,250,000 | 0.17% |
| Municipal Bonds | 39,315,891 | 5.34% |
| Corporate Bonds | 85,783,904 | 11.64% |
| Federal Agencies | 389,624,747 | 52.89% |
| US Treasury Securities | 63,919,687 | 8.68% |
| Supranationals | 34,472,619 | 4.68% |
| Commercial Paper | 29,755,190 | 4.04% |
| Money Market-CAMP | 91,038,377 | 12.36% |
| LAIF | 1,312,214 | 0.18% |
| Cash in Bank | 208,706 | 0.03% |
| TOTALS: | 736,682,545 | 100.00% |
| Accrued Interest Receivable | 3,421,498 | |
| GRAND TOTAL: | 740,104,042 | |



PORTFOLIO LIQUIDITY AS OF 6/30/2024

| Aging Interval | Par Value | Percent of Portfolio |
|------------------|--------------------|----------------------|
| 0-30 Days | 122,560,505 | 16.19% |
| 31 days - 1 Year | 204,067,778 | 26.96% |
| 1 - 2 Years | 220,923,000 | 29.18% |
| 2 - 3 Years | 87,285,000 | 11.53% |
| 3 - 4 Years | 32,500,000 | 4.29% |
| 4 - 5 Years | 87,200,000 | 11.52% |
| Over 5 Years | 2,500,000 | 0.33% |
| TOTAL: | 757,036,282 | 100.00% |

PORTFOLIO STATISTICS

| | Jun-24 | May-24 | Apr-24 | Mar-24 | Feb-24 | Jan-24 |
|--|-------------|-------------|-------------|-------------|-------------|-------------|
| Month-End Market Value | 740,104,042 | 743,751,247 | 739,069,644 | 723,191,335 | 729,049,778 | 733,801,697 |
| Modified Duration | 1.42 | 1.41 | 1.43 | 1.50 | 1.48 | 1.54 |
| Weighted Average Maturity | 1.55 | 1.55 | 1.56 | 1.63 | 1.61 | 1.66 |
| Current Book Yield to Maturity | 3.057% | 2.960% | 2.953% | 2.827% | 2.820% | 2.859% |
| Effective Yield - Year to Date | 2.560% | 2.510% | 2.470% | 2.430% | 2.380% | 2.320% |
| Interest Earned | 1,558,210 | 1,549,634 | 1,475,994 | 1,471,088 | 1,450,439 | 1,578,364 |
| Fiscal Year To Date Interest Earned | 16,563,160 | 15,004,950 | 13,455,316 | 11,979,322 | 10,508,234 | 9,057,795 |
| Fair Value Change Gain/(Loss) | 1,877,147 | 2,310,905 | (1,187,942) | 1,513,930 | (1,238,791) | 1,340,440 |
| Fiscal Year To Date change in fair value | 18,380,239 | 16,503,091 | 14,192,186 | 15,380,129 | 13,866,199 | 15,104,990 |
| Total Fiscal YTD Earnings | 34,943,399 | 31,508,041 | 27,647,503 | 27,359,451 | 24,374,433 | 24,162,785 |

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 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 |
|------------------------------------|--------------|--------------------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|---------|--------------|------------------|---------------|
| LAIF | | | | | | | | | | | | |
| SYS864 | 864 | Local Agency Investment Fund | | | 1,060,587.58 | 1,060,587.58 | 1,060,587.58 | 4.560 | | 4.560 | 1 | |
| SYS14053 | 14053 | LAIF-COVID Relief Funds Acct | | | 251,625.94 | 251,625.94 | 251,625.94 | 4.560 | | 4.560 | 1 | |
| Subtotal and Average | | | 1,312,213.52 | | 1,312,213.52 | 1,312,213.52 | 1,312,213.52 | | | 4.560 | 1 | |
| Money Market Fund-CAMP | | | | | | | | | | | | |
| SYS13824 | 13824 | California Asset Management Pr | | | 91,038,376.84 | 91,038,376.84 | 91,038,376.84 | 5.430 | | 5.505 | 1 | |
| Subtotal and Average | | | 78,748,028.49 | | 91,038,376.84 | 91,038,376.84 | 91,038,376.84 | | | 5.505 | 1 | |
| Collateralized Money Market | | | | | | | | | | | | |
| SYS13067 | 13067 | EAST WEST BANK | | | 1,208.55 | 1,208.55 | 1,208.55 | 4.910 | | 4.910 | 1 | |
| Subtotal and Average | | | 1,208.55 | | 1,208.55 | 1,208.55 | 1,208.55 | | | 4.910 | 1 | |
| Municipal Bonds | | | | | | | | | | | | |
| 839278JX7 | 13748 | South Pasadena Unified School | | 12/12/2019 | 325,000.00 | 324,905.75 | 325,752.78 | 5.000 | Aa2 | 2.070 | 31 | 08/01/2024 |
| 799408Z77 | 13871 | SAN RAMON VLY CA UNIF SCH DIST | | 10/20/2020 | 1,500,000.00 | 1,493,805.00 | 1,500,000.00 | 0.580 | Aa1 | 0.580 | 31 | 08/01/2024 |
| 9523474U3 | 13941 | West Coast Contra Unified Scho | | 06/17/2021 | 1,000,000.00 | 995,870.00 | 1,000,000.00 | 0.575 | AA | 0.575 | 31 | 08/01/2024 |
| 13077DMK5 | 13829 | California State Univ Revenir | | 09/17/2020 | 2,000,000.00 | 1,967,840.00 | 2,000,000.00 | 0.685 | Aa2 | 0.685 | 123 | 11/01/2024 |
| 039063AD4 | 13882 | City of Arcadia | | 11/12/2020 | 675,000.00 | 662,316.75 | 675,000.00 | 0.982 | Aaa | 0.982 | 153 | 12/01/2024 |
| 80136PDB6 | 13894 | SANTA BARBARA CNTY CA SOLID WA | | 12/18/2020 | 300,000.00 | 297,996.00 | 303,720.80 | 3.670 | A1 | 0.650 | 153 | 12/01/2024 |
| 21969AAD4 | 14035 | City of Corona Revenue Bond | | 11/27/2023 | 1,500,000.00 | 1,447,170.00 | 1,449,554.47 | 1.131 | AA+ | 5.377 | 304 | 05/01/2025 |
| 446216HJ5 | 13861 | Huntington Beach CA Public Fin | | 08/12/2020 | 300,000.00 | 289,260.00 | 300,000.00 | 0.943 | AA | 0.943 | 304 | 05/01/2025 |
| 91412HGE7 | 13827 | UNIVERSITY OF CA REVENUE BONDS | | 07/16/2020 | 1,000,000.00 | 963,300.00 | 1,000,000.00 | 0.883 | Aa2 | 0.883 | 318 | 05/15/2025 |
| 91412HGE7 | 13893 | UNIVERSITY OF CA REVENUE BONDS | | 12/16/2020 | 5,000,000.00 | 4,816,500.00 | 5,011,718.19 | 0.883 | Aa2 | 0.610 | 318 | 05/15/2025 |
| 13032UXM5 | 13883 | California St Health Facs Fing | | 11/04/2020 | 1,500,000.00 | 1,441,200.00 | 1,500,000.00 | 0.952 | Aa3 | 0.952 | 335 | 06/01/2025 |
| 757710TZ1 | 13840 | Redondo Beach Unified School | | 08/06/2020 | 500,000.00 | 476,160.00 | 500,000.00 | 0.824 | Aa2 | 0.824 | 396 | 08/01/2025 |
| 798170AH9 | 14034 | San Jose Redevelopment Agency | | 11/24/2023 | 2,000,000.00 | 1,950,360.00 | 1,955,024.71 | 3.076 | AA+ | 5.270 | 396 | 08/01/2025 |
| 839278JY5 | 13747 | South Pasadena Unified School | | 12/12/2019 | 675,000.00 | 673,467.75 | 693,332.79 | 5.000 | Aa2 | 2.311 | 396 | 08/01/2025 |
| 799408Z85 | 13872 | SAN RAMON VLY CA UNIF SCH DIST | | 10/20/2020 | 1,500,000.00 | 1,429,440.00 | 1,500,000.00 | 0.740 | Aa1 | 0.740 | 396 | 08/01/2025 |
| 9523474V1 | 13940 | West Coast Contra Unified Scho | | 06/17/2021 | 3,000,000.00 | 2,866,560.00 | 3,000,000.00 | 0.938 | AA | 0.938 | 396 | 08/01/2025 |
| 039063AE2 | 13881 | City of Arcadia | | 11/12/2020 | 750,000.00 | 707,767.50 | 750,000.00 | 1.182 | Aaa | 1.181 | 518 | 12/01/2025 |
| 544646A77 | 14027 | LOS ANGELES CA UNIF SCH DIST | | 10/20/2023 | 1,975,000.00 | 1,986,889.50 | 1,974,080.72 | 5.720 | Aa3 | 5.738 | 1,034 | 05/01/2027 |
| 91412HGF4 | 14072 | UNIVERSITY OF CA REVENUE BONDS | | 05/13/2024 | 3,000,000.00 | 2,724,360.00 | 2,724,403.64 | 1.316 | Aa2 | 4.788 | 1,048 | 05/15/2027 |
| 91412HGF4 | 14074 | UNIVERSITY OF CA REVENUE BONDS | | 05/17/2024 | 5,000,000.00 | 4,540,600.00 | 4,553,883.67 | 1.316 | Aa2 | 4.508 | 1,048 | 05/15/2027 |
| 21969AAG7 | 14036 | City of Corona Revenue Bond | | 11/29/2023 | 2,500,000.00 | 2,234,975.00 | 2,218,278.89 | 1.863 | AA+ | 5.190 | 1,400 | 05/01/2028 |
| 798170AL0 | 14078 | San Jose Redevelopment Agency | | 06/26/2024 | 2,700,000.00 | 2,525,148.00 | 2,538,549.15 | 3.125 | AA | 4.753 | 1,492 | 08/01/2028 |
| SYS14076 | 14076 | PCOC Loan-General Fund | | 06/05/2024 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 3.000 | Aaa | 3.000 | 3,626 | 06/05/2034 |
| Subtotal and Average | | | 37,509,214.23 | | 41,200,000.00 | 39,315,891.25 | 39,973,299.81 | | | 2.774 | 812 | |

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 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 |
|---------------------------------------|--------------|-----------------------------|---------------------|---------------|---------------------|---------------------|---------------------|-------------|---------|--------------|------------------|---------------|
| 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 | 78 | 09/17/2024 |
| 87164YB60 | 13952 | SYNCHRONY BANK | | 09/17/2021 | 250,000.00 | 250,000.00 | 250,000.00 | 0.650 | | 0.650 | 78 | 09/17/2024 |
| 38149MZ Y2 | 13951 | GOLDMAN SACHS BANK USA CD | | 09/22/2021 | 250,000.00 | 250,000.00 | 250,000.00 | 0.650 | | 0.650 | 84 | 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 | 84 | 09/23/2024 |
| 90348JT42 | 13950 | UBS BANK USA | | 09/22/2021 | 250,000.00 | 250,000.00 | 250,000.00 | 0.650 | | 0.650 | 84 | 09/23/2024 |
| Subtotal and Average | | | 1,250,000.00 | | 1,250,000.00 | 1,250,000.00 | 1,250,000.00 | | | 0.660 | 82 | |
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130AN4L1 | 13944 | Federal Home Loan Bank | | 07/15/2021 | 5,000,000.00 | 4,927,876.75 | 5,000,000.00 | 0.625 | Aaa | 0.625 | 106 | 10/15/2024 |
| 3130ANYT1 | 13948 | Federal Home Loan Bank | | 09/30/2021 | 5,000,000.00 | 4,916,792.05 | 5,000,000.00 | 0.500 | Aaa | 0.500 | 121 | 10/30/2024 |
| 3130APPQ2 | 13966 | Federal Home Loan Bank | | 11/08/2021 | 5,000,000.00 | 4,915,508.45 | 5,000,000.00 | 0.900 | Aaa | 0.900 | 130 | 11/08/2024 |
| 3130APRA5 | 13968 | Federal Home Loan Bank | | 11/15/2021 | 5,000,000.00 | 4,914,577.10 | 5,000,000.00 | 1.100 | Aaa | 1.100 | 137 | 11/15/2024 |
| 3130AMK92 | 13937 | Federal Home Loan Bank | | 05/26/2021 | 10,000,000.00 | 9,794,685.10 | 10,000,000.00 | 0.550 | Aaa | 0.550 | 148 | 11/26/2024 |
| 3130AMJX1 | 13932 | Federal Home Loan Bank | | 06/09/2021 | 5,000,000.00 | 4,890,817.90 | 5,000,000.00 | 0.650 | Aaa | 0.650 | 161 | 12/09/2024 |
| 3130AQ3F8 | 13971 | Federal Home Loan Bank | | 12/10/2021 | 5,000,000.00 | 4,901,038.30 | 5,000,000.00 | 1.150 | Aaa | 1.150 | 162 | 12/10/2024 |
| 3130AQFG3 | 13973 | Federal Home Loan Bank | | 01/21/2022 | 5,000,000.00 | 4,883,463.85 | 5,000,000.00 | 1.125 | Aaa | 1.125 | 204 | 01/21/2025 |
| 3130AQJ79 | 13975 | Federal Home Loan Bank | | 01/28/2022 | 5,000,000.00 | 4,883,497.40 | 5,000,000.00 | 1.250 | Aaa | 1.250 | 211 | 01/28/2025 |
| 3130AQP F4 | 13977 | Federal Home Loan Bank | | 02/18/2022 | 5,000,000.00 | 4,880,427.35 | 5,000,000.00 | 1.500 | Aaa | 1.500 | 232 | 02/18/2025 |
| 3130AMMG4 | 13933 | Federal Home Loan Bank | | 05/27/2021 | 5,000,000.00 | 4,847,598.50 | 5,000,000.00 | 0.625 | Aaa | 0.625 | 241 | 02/27/2025 |
| 3130AQX99 | 13979 | Federal Home Loan Bank | | 02/28/2022 | 4,700,000.00 | 4,592,766.16 | 4,700,000.00 | 1.810 | Aaa | 1.810 | 241 | 02/27/2025 |
| 3130AP5S0 | 13959 | Federal Home Loan Bank | | 09/28/2021 | 5,000,000.00 | 4,833,121.55 | 5,000,000.00 | 0.650 | Aaa | 0.650 | 270 | 03/28/2025 |
| 3130ARJW2 | 13982 | Federal Home Loan Bank | | 04/22/2022 | 5,000,000.00 | 4,911,764.35 | 5,000,000.00 | 3.000 | Aaa | 3.000 | 295 | 04/22/2025 |
| 3130AJLA5 | 13811 | Federal Home Loan Bank | | 05/19/2020 | 5,000,000.00 | 4,806,657.75 | 5,000,000.00 | 0.750 | Aaa | 0.750 | 322 | 05/19/2025 |
| 3130ARZD6 | 13985 | Federal Home Loan Bank | | 05/23/2022 | 5,000,000.00 | 4,914,467.60 | 5,000,000.00 | 3.400 | Aaa | 3.400 | 326 | 05/23/2025 |
| 3134GVVX3 | 13814 | FED HOME LOAN MORTGAGE CORP | | 05/28/2020 | 5,000,000.00 | 4,793,090.10 | 5,000,000.00 | 0.750 | Aaa | 0.750 | 331 | 05/28/2025 |
| 3134GVB31 | 13816 | FED HOME LOAN MORTGAGE CORP | | 05/29/2020 | 5,000,000.00 | 4,793,090.10 | 5,000,000.00 | 0.750 | Aaa | 0.750 | 331 | 05/28/2025 |
| 3134GVB31 | 13817 | FED HOME LOAN MORTGAGE CORP | | 06/01/2020 | 5,000,000.00 | 4,793,090.10 | 5,000,000.00 | 0.750 | Aaa | 0.750 | 331 | 05/28/2025 |
| 3133ELK37 | 13820 | Federal Farm Credit Bank | | 06/16/2020 | 5,000,000.00 | 4,781,500.00 | 5,000,000.00 | 0.780 | Aaa | 0.780 | 350 | 06/16/2025 |
| 3130AJPT0 | 13822 | Federal Home Loan Bank | | 06/19/2020 | 3,017,777.77 | 2,892,486.00 | 3,017,661.89 | 0.760 | Aaa | 0.764 | 350 | 06/16/2025 |
| 3130ASRJ0 | 13996 | Federal Home Loan Bank | | 08/08/2022 | 5,000,000.00 | 4,945,500.20 | 5,000,000.00 | 4.100 | Aaa | 4.100 | 403 | 08/08/2025 |
| 3136G4C43 | 13828 | FED NATIONAL MORTGAGE ASSN | | 08/14/2020 | 5,000,000.00 | 4,762,525.55 | 5,000,000.00 | 0.650 | Aaa | 0.650 | 409 | 08/14/2025 |
| 3133EL4W1 | 13863 | Federal Farm Credit Bank | | 09/10/2020 | 5,000,000.00 | 4,753,892.25 | 4,999,768.07 | 0.610 | Aaa | 0.614 | 420 | 08/25/2025 |
| 3133EMBH4 | 13864 | Federal Farm Credit Bank | | 09/29/2020 | 20,000,000.00 | 18,894,740.80 | 20,000,000.00 | 0.530 | Aaa | 0.530 | 455 | 09/29/2025 |
| 3130ATBN6 | 13997 | Federal Home Loan Bank | | 09/30/2022 | 5,000,000.00 | 4,944,891.75 | 5,000,000.00 | 4.300 | Aaa | 4.300 | 456 | 09/30/2025 |
| 3134GWVN3 | 13870 | FED HOME LOAN MORTGAGE CORP | | 09/30/2020 | 10,000,000.00 | 9,459,122.70 | 10,000,000.00 | 0.600 | Aaa | 0.600 | 456 | 09/30/2025 |
| 3134GWYS9 | 13873 | FED HOME LOAN MORTGAGE CORP | | 10/15/2020 | 10,000,000.00 | 9,442,614.40 | 10,000,000.00 | 0.600 | Aaa | 0.600 | 471 | 10/15/2025 |
| 3134GW3X2 | 13877 | FED HOME LOAN MORTGAGE CORP | | 10/27/2020 | 10,000,000.00 | 9,442,044.40 | 10,000,000.00 | 0.625 | Aaa | 0.625 | 483 | 10/27/2025 |
| 3134GW5P7 | 13878 | FED HOME LOAN MORTGAGE CORP | | 10/27/2020 | 5,000,000.00 | 4,719,428.15 | 5,000,000.00 | 0.600 | Aaa | 0.600 | 483 | 10/27/2025 |

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 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 |
|---------------------------------------|--------------|-----------------------------|-----------------|---------------|---------------|--------------|---------------|-------------|---------|---------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3134GW3F1 | 13874 | FED HOME LOAN MORTGAGE CORP | | 10/28/2020 | 10,000,000.00 | 9,437,775.60 | 10,000,000.00 | 0.600 | Aaa | 0.600 | 484 | 10/28/2025 |
| 3134GW3Z7 | 13876 | FED HOME LOAN MORTGAGE CORP | | 10/28/2020 | 5,000,000.00 | 4,718,887.80 | 5,000,000.00 | 0.600 | Aaa | 0.600 | 484 | 10/28/2025 |
| 3133EMHF2 | 13888 | Federal Farm Credit Bank | | 11/24/2020 | 10,000,000.00 | 9,406,214.50 | 10,000,000.00 | 0.600 | Aaa | 0.600 | 511 | 11/24/2025 |
| 3134GXCS1 | 13886 | FED HOME LOAN MORTGAGE CORP | | 11/25/2020 | 5,000,000.00 | 4,704,219.95 | 5,000,000.00 | 0.625 | Aaa | 0.690 | 512 | 11/25/2025 |
| 3134GXFA7 | 13891 | FED HOME LOAN MORTGAGE CORP | | 11/30/2020 | 5,000,000.00 | 4,705,339.15 | 5,000,000.00 | 0.650 | Aaa | 0.719 | 513 | 11/26/2025 |
| 3130AUBX1 | 14007 | Federal Home Loan Bank | | 12/29/2022 | 5,000,000.00 | 4,983,980.15 | 5,000,000.00 | 5.000 | Aaa | 5.000 | 546 | 12/29/2025 |
| 3134GY7A4 | 14002 | FED HOME LOAN MORTGAGE CORP | | 12/29/2022 | 5,000,000.00 | 4,988,216.80 | 5,000,000.00 | 5.350 | Aaa | 5.350 | 546 | 12/29/2025 |
| 3130AKVR4 | 13900 | Federal Home Loan Bank | | 02/12/2021 | 5,000,000.00 | 4,648,827.65 | 5,000,000.00 | 0.550 | Aaa | 0.550 | 591 | 02/12/2026 |
| 3130AL3S1 | 13905 | Federal Home Loan Bank | | 02/17/2021 | 5,000,000.00 | 4,657,128.55 | 5,000,000.00 | 0.625 | Aaa | 0.625 | 596 | 02/17/2026 |
| 3130ALCV4 | 13907 | Federal Home Loan Bank | | 02/24/2021 | 5,000,000.00 | 4,666,889.85 | 5,000,000.00 | 0.750 | Aaa | 0.750 | 603 | 02/24/2026 |
| 3130ALB94 | 13906 | Federal Home Loan Bank | | 02/26/2021 | 5,000,000.00 | 4,658,007.75 | 5,000,000.00 | 0.630 | Aaa | 0.630 | 605 | 02/26/2026 |
| 3133EMSK9 | 13911 | Federal Farm Credit Bank | | 03/02/2021 | 10,000,000.00 | 9,365,210.60 | 9,999,332.22 | 0.840 | Aaa | 0.844 | 609 | 03/02/2026 |
| 3130ALEY6 | 13908 | Federal Home Loan Bank | | 03/04/2021 | 5,000,000.00 | 4,669,081.15 | 5,000,000.00 | 0.800 | Aaa | 0.800 | 611 | 03/04/2026 |
| 3130ALFS8 | 13909 | Federal Home Loan Bank | | 03/10/2021 | 5,000,000.00 | 4,652,604.10 | 5,000,000.00 | 0.800 | Aaa | 0.800 | 617 | 03/10/2026 |
| 3130ALGJ7 | 13910 | Federal Home Loan Bank | | 03/23/2021 | 4,875,000.00 | 4,560,517.60 | 4,875,000.00 | 1.000 | Aaa | 1.000 | 630 | 03/23/2026 |
| 3133ENN97 | 13999 | Federal Farm Credit Bank | | 09/23/2022 | 5,000,000.00 | 4,977,763.95 | 5,000,000.00 | 5.000 | Aaa | 5.000 | 814 | 09/23/2026 |
| 3133EM6E7 | 13960 | Federal Farm Credit Bank | | 09/28/2021 | 5,000,000.00 | 4,590,958.40 | 5,000,000.00 | 0.940 | Aaa | 0.940 | 819 | 09/28/2026 |
| 3130ANYN4 | 13953 | Federal Home Loan Bank | | 09/30/2021 | 5,000,000.00 | 4,594,197.30 | 5,000,000.00 | 1.000 | Aaa | 1.000 | 821 | 09/30/2026 |
| 3130APDQ5 | 13964 | Federal Home Loan Bank | | 10/28/2021 | 5,000,000.00 | 4,609,511.65 | 5,000,000.00 | 1.250 | Aaa | 1.250 | 849 | 10/28/2026 |
| 3130AXUF3 | 14032 | Federal Home Loan Bank | | 11/20/2023 | 5,000,000.00 | 5,002,320.35 | 5,000,000.00 | 5.500 | Aaa | 5.500 | 872 | 11/20/2026 |
| 3134H1KV4 | 14037 | FED HOME LOAN MORTGAGE CORP | | 12/07/2023 | 5,000,000.00 | 5,002,698.50 | 5,000,000.00 | 5.750 | Aaa | 5.750 | 889 | 12/07/2026 |
| 3134H1MK6 | 14045 | FED HOME LOAN MORTGAGE CORP | | 12/21/2023 | 5,000,000.00 | 4,993,367.75 | 5,000,000.00 | 5.400 | Aaa | 5.400 | 903 | 12/21/2026 |
| 3134H1MK6 | 14046 | FED HOME LOAN MORTGAGE CORP | | 12/21/2023 | 5,000,000.00 | 4,993,367.75 | 5,000,000.00 | 5.400 | Aaa | 5.400 | 903 | 12/21/2026 |
| 3134H1MK6 | 14047 | FED HOME LOAN MORTGAGE CORP | | 12/28/2023 | 5,000,000.00 | 4,993,367.75 | 5,000,000.00 | 5.400 | Aaa | 5.400 | 903 | 12/21/2026 |
| 3130B0DU0 | 14062 | Federal Home Loan Bank | | 03/11/2024 | 5,000,000.00 | 4,992,563.05 | 5,000,000.00 | 5.500 | Aaa | 5.500 | 983 | 03/11/2027 |
| 3130B0TP4 | 14066 | Federal Home Loan Bank | | 04/11/2024 | 5,000,000.00 | 4,996,299.15 | 5,000,000.00 | 5.500 | Aaa | 5.500 | 1,012 | 04/09/2027 |
| 3130AT3P0 | 13998 | Federal Home Loan Bank | | 09/28/2022 | 5,000,000.00 | 4,995,503.05 | 5,000,000.00 | 5.000 | Aaa | 5.000 | 1,170 | 09/14/2027 |
| 3130AYFT8 | 14049 | Federal Home Loan Bank | | 01/12/2024 | 5,000,000.00 | 4,979,645.90 | 5,000,000.00 | 4.500 | Aaa | 4.500 | 1,290 | 01/12/2028 |
| 3134GYUE0 | 14021 | FED HOME LOAN MORTGAGE CORP | | 06/30/2023 | 5,000,000.00 | 4,985,469.90 | 5,000,000.00 | 6.000 | Aaa | 5.184 | 1,458 | 06/28/2028 |
| 3134H1KG7 | 14029 | FED HOME LOAN MORTGAGE CORP | | 11/13/2023 | 5,000,000.00 | 4,997,281.95 | 5,000,000.00 | 6.000 | Aaa | 6.000 | 1,596 | 11/13/2028 |
| 3130AXVE5 | 14038 | Federal Home Loan Bank | | 11/29/2023 | 5,000,000.00 | 4,983,583.70 | 5,000,000.00 | 5.350 | Aaa | 5.350 | 1,611 | 11/28/2028 |
| 3134H1LS0 | 14042 | FED HOME LOAN MORTGAGE CORP | | 12/26/2023 | 5,000,000.00 | 4,991,206.20 | 5,000,000.00 | 5.750 | Aaa | 5.750 | 1,639 | 12/26/2028 |
| 3134H1PT4 | 14054 | FED HOME LOAN MORTGAGE CORP | | 01/22/2024 | 5,000,000.00 | 4,972,491.65 | 5,000,000.00 | 5.150 | Aaa | 5.150 | 1,666 | 01/22/2029 |
| 3134H1QM8 | 14056 | FED HOME LOAN MORTGAGE CORP | | 01/26/2024 | 5,000,000.00 | 4,990,421.45 | 5,000,000.00 | 5.700 | Aaa | 5.700 | 1,670 | 01/26/2029 |
| 3134H1QM8 | 14057 | FED HOME LOAN MORTGAGE CORP | | 01/26/2024 | 10,000,000.00 | 9,980,842.90 | 10,000,000.00 | 5.700 | Aaa | 5.700 | 1,670 | 01/26/2029 |
| 3134H1VR1 | 14060 | FED HOME LOAN MORTGAGE CORP | | 03/06/2024 | 5,000,000.00 | 4,985,603.75 | 5,000,000.00 | 5.750 | Aaa | 5.750 | 1,709 | 03/06/2029 |
| 3134H1C68 | 14067 | FED HOME LOAN MORTGAGE CORP | | 04/11/2024 | 5,000,000.00 | 4,990,902.75 | 5,000,000.00 | 5.500 | Aaa | 5.500 | 1,745 | 04/11/2029 |
| 3134H1G31 | 14069 | FED HOME LOAN MORTGAGE CORP | | 04/17/2024 | 5,000,000.00 | 5,000,628.10 | 5,000,000.00 | 6.050 | Aaa | 6.050 | 1,751 | 04/17/2029 |

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 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 |
|---------------------------------------|--------------|-----------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3134H1J20 | 14070 | FED HOME LOAN MORTGAGE CORP | | 05/01/2024 | 5,000,000.00 | 4,985,853.95 | 5,000,000.00 | 6.000 | Aaa | 6.000 | 1,765 | 05/01/2029 |
| 3130B1LU9 | 14075 | Federal Home Loan Bank | | 06/06/2024 | 5,000,000.00 | 4,982,918.70 | 5,000,000.00 | 5.600 | Aaa | 5.600 | 1,801 | 06/06/2029 |
| Subtotal and Average | | | 410,258,399.75 | | 402,592,777.77 | 389,624,747.41 | 402,591,762.18 | | | 2.368 | 693 | |
| Treasury Securities - Coupon | | | | | | | | | | | | |
| 91282CCX7 | 13962 | US TREASURY | | 09/24/2021 | 5,000,000.00 | 4,949,023.45 | 4,998,552.50 | 0.375 | Aaa | 0.515 | 76 | 09/15/2024 |
| 91282CDB4 | 13965 | US TREASURY | | 10/22/2021 | 5,000,000.00 | 4,931,640.60 | 4,998,250.98 | 0.625 | Aaa | 0.747 | 106 | 10/15/2024 |
| 91282ZF0 | 13954 | US TREASURY | | 09/16/2021 | 10,000,000.00 | 9,658,105.50 | 9,996,038.12 | 0.500 | Aaa | 0.554 | 273 | 03/31/2025 |
| 91282CJB8 | 14025 | US TREASURY | | 10/18/2023 | 5,000,000.00 | 4,998,046.90 | 4,988,757.89 | 5.000 | Aaa | 5.190 | 456 | 09/30/2025 |
| 91282CKH3 | 14068 | U.S. TREASURY | | 04/11/2024 | 5,000,000.00 | 4,974,023.45 | 4,964,644.91 | 4.500 | Aaa | 4.935 | 638 | 03/31/2026 |
| 91282CCW9 | 13963 | US TREASURY | | 09/24/2021 | 5,000,000.00 | 4,598,632.80 | 4,981,652.98 | 0.750 | Aaa | 0.924 | 791 | 08/31/2026 |
| Subtotal and Average | | | 39,592,159.74 | | 35,000,000.00 | 34,109,472.70 | 34,927,897.38 | | | 1.914 | 373 | |
| Corporate Bonds - Coupon | | | | | | | | | | | | |
| 78016EZU4 | 13947 | ROYAL BANK OF CANADA | | 07/29/2021 | 5,000,000.00 | 4,980,661.85 | 4,999,915.74 | 0.650 | A1 | 0.672 | 28 | 07/29/2024 |
| 64952WEJ8 | 13967 | NEW YORK LIFE GL | | 10/29/2021 | 5,000,000.00 | 4,922,253.25 | 5,000,000.00 | 0.900 | Aaa | 0.900 | 120 | 10/29/2024 |
| 17330FVU2 | 13990 | CITIGROUP GLOBAL MARKETS | | 05/27/2022 | 2,500,000.00 | 2,459,073.67 | 2,500,000.00 | 4.050 | A2 | 4.050 | 330 | 05/27/2025 |
| 17330FVU2 | 13991 | CITIGROUP GLOBAL MARKETS | | 05/27/2022 | 2,500,000.00 | 2,459,073.67 | 2,500,000.00 | 4.050 | A2 | 4.050 | 330 | 05/27/2025 |
| 594918BJ2 | 14073 | Microsoft Corporation | | 05/15/2024 | 4,000,000.00 | 3,901,033.80 | 3,902,760.15 | 3.125 | Aaa | 5.030 | 490 | 11/03/2025 |
| 48128GY53 | 13898 | JP MORGAN | | 12/22/2020 | 5,000,000.00 | 4,646,155.00 | 5,000,000.00 | 0.825 | A1 | 0.825 | 539 | 12/22/2025 |
| 06048WK82 | 13923 | BANK OF AMERICA CORP | | 03/25/2021 | 5,000,000.00 | 4,629,936.70 | 4,940,773.98 | 0.600 | A1 | 1.357 | 574 | 01/26/2026 |
| 06406RAQ0 | 13901 | BANK OF NEW YORK MELLON | | 02/02/2021 | 5,000,000.00 | 4,664,886.00 | 4,999,842.15 | 0.750 | A1 | 0.752 | 576 | 01/28/2026 |
| 037833EB2 | 13902 | APPLE INC | | 02/08/2021 | 5,000,000.00 | 4,669,160.85 | 4,998,621.61 | 0.700 | Aaa | 0.718 | 587 | 02/08/2026 |
| 06048WM31 | 13934 | BANK OF AMERICA CORP | | 05/28/2021 | 5,000,000.00 | 4,568,916.25 | 5,000,000.00 | 1.250 | A1 | 1.250 | 696 | 05/28/2026 |
| 06048WM64 | 13945 | BANK OF AMERICA CORP | | 07/21/2021 | 3,623,000.00 | 3,320,317.81 | 3,618,625.44 | 1.200 | A1 | 1.263 | 724 | 06/25/2026 |
| 78016EZT7 | 13958 | ROYAL BANK OF CANADA | | 09/22/2021 | 6,250,000.00 | 5,760,424.81 | 6,249,338.73 | 1.150 | A1 | 1.155 | 743 | 07/14/2026 |
| 22550L2G5 | 13961 | Credit Suisse New York | | 09/24/2021 | 5,000,000.00 | 4,596,999.20 | 4,988,334.40 | 1.250 | A3 | 1.365 | 767 | 08/07/2026 |
| 89236TLD5 | 14033 | Toyota Motor Credit Corp | | 11/20/2023 | 5,000,000.00 | 5,034,786.65 | 4,996,420.83 | 5.400 | A1 | 5.433 | 872 | 11/20/2026 |
| 59217GBY4 | 14043 | Met Life Glob Funding I | | 12/18/2023 | 1,060,000.00 | 1,018,854.74 | 1,017,846.80 | 3.450 | Aa3 | 5.214 | 900 | 12/18/2026 |
| 17330YDB3 | 14004 | CITIGROUP | | 12/16/2022 | 5,000,000.00 | 4,946,020.60 | 5,000,000.00 | 5.650 | A2 | 5.650 | 1,263 | 12/16/2027 |
| 478160CK8 | 14048 | Johnson & Johnson | | 01/10/2024 | 5,000,000.00 | 4,727,737.25 | 4,801,009.13 | 2.900 | Aaa | 4.132 | 1,293 | 01/15/2028 |
| 46632FTS4 | 14055 | JP MORGAN | | 01/26/2024 | 5,000,000.00 | 4,944,653.75 | 5,000,000.00 | 5.125 | Aa2 | 5.125 | 1,304 | 01/26/2028 |
| 62829D2B5 | 14040 | MUTUAL OF OMAHA GLOBAL | | 12/12/2023 | 4,500,000.00 | 4,524,399.59 | 4,520,772.97 | 5.450 | A1 | 5.330 | 1,625 | 12/12/2028 |
| 06055JDD8 | 14050 | BANK OF AMERICA CORP | | 01/23/2024 | 5,000,000.00 | 5,008,559.00 | 5,000,000.00 | 5.500 | A1 | 5.500 | 1,667 | 01/23/2029 |
| Subtotal and Average | | | 89,359,915.91 | | 89,433,000.00 | 85,783,904.44 | 89,034,261.93 | | | 2.791 | 789 | |

**Monthly for Pool
Portfolio Management
Portfolio Details - Investments
June 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 |
|---|--------------|---------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Commercial Paper Disc. -Amortizing | | | | | | | | | | | | |
| 47816FG13 | 14052 | Johnson & Johnson | | 01/19/2024 | 5,000,000.00 | 4,997,795.00 | 5,000,000.00 | 5.120 | Aaa | 5.315 | 0 | 07/01/2024 |
| 89233GH90 | 14030 | Toyota Motor Credit Corp | | 11/15/2023 | 5,000,000.00 | 4,968,940.00 | 4,968,947.92 | 5.610 | P-1 | 5.982 | 39 | 08/09/2024 |
| 62479LHW8 | 14041 | MUFG BANK LTD NY | | 12/08/2023 | 5,000,000.00 | 4,953,240.00 | 4,955,061.69 | 5.310 | P-1 | 5.661 | 60 | 08/30/2024 |
| 06054NJ51 | 14039 | BOFA SECURITIES INC CP | | 12/06/2023 | 5,000,000.00 | 4,947,965.00 | 4,950,921.56 | 5.300 | A1 | 5.654 | 66 | 09/05/2024 |
| 89233GJC1 | 14044 | TOYOTA CREDIT CORPORATION | | 12/19/2023 | 10,000,000.00 | 9,887,250.00 | 9,892,784.38 | 5.240 | P-1 | 5.585 | 73 | 09/12/2024 |
| Subtotal and Average | | | 29,703,272.42 | | 30,000,000.00 | 29,755,190.00 | 29,767,715.55 | | | 5.630 | 52 | |
| Treasury Discounts -Amortizing | | | | | | | | | | | | |
| 912797GB7 | 14051 | US TREASURY | | 01/18/2024 | 10,000,000.00 | 9,985,458.30 | 9,985,946.68 | 4.990 | Aaa | 5.257 | 10 | 07/11/2024 |
| 912797JT5 | 14059 | US TREASURY | | 01/31/2024 | 10,000,000.00 | 9,965,166.70 | 9,966,232.25 | 5.000 | Aaa | 5.269 | 24 | 07/25/2024 |
| 912797GL5 | 14061 | US TREASURY | | 03/07/2024 | 5,000,000.00 | 4,952,218.75 | 4,953,426.08 | 5.080 | Aaa | 5.360 | 66 | 09/05/2024 |
| 912797LC9 | 14071 | US TREASURY | | 05/10/2024 | 5,000,000.00 | 4,907,370.85 | 4,908,139.96 | 5.150 | Aaa | 5.435 | 129 | 11/07/2024 |
| Subtotal and Average | | | 29,752,685.82 | | 30,000,000.00 | 29,810,214.60 | 29,813,744.97 | | | 5.307 | 44 | |
| Supranationals | | | | | | | | | | | | |
| 4581X0DZ8 | 13955 | Inter-American Devel Bank | | 09/23/2021 | 10,000,000.00 | 9,888,158.00 | 10,000,000.00 | 0.500 | Aaa | 0.500 | 84 | 09/23/2024 |
| 45950VQJ8 | 13957 | INTL FINANCE CORP | | 09/28/2021 | 5,000,000.00 | 4,832,949.60 | 4,999,672.44 | 0.600 | Aaa | 0.610 | 242 | 02/28/2025 |
| 459058JS3 | 13903 | INTL BK RECON & DEVELOP | | 02/10/2021 | 5,000,000.00 | 4,664,159.75 | 5,000,000.00 | 0.650 | Aaa | 0.647 | 589 | 02/10/2026 |
| 45906M4H1 | 14031 | INTL BK RECON & DEVELOP | | 11/17/2023 | 5,000,000.00 | 5,006,376.20 | 5,000,000.00 | 5.750 | Aaa | 5.748 | 1,551 | 09/29/2028 |
| 45906M4H1 | 14065 | INTL BK RECON & DEVELOP | | 03/22/2024 | 5,000,000.00 | 5,006,376.20 | 5,000,000.00 | 5.750 | Aaa | 5.750 | 1,551 | 09/29/2028 |
| 45906M4P3 | 14058 | INTL BK RECON & DEVELOP | | 01/31/2024 | 5,000,000.00 | 5,074,599.45 | 4,991,985.62 | 4.875 | Aaa | 4.915 | 1,656 | 01/12/2029 |
| Subtotal and Average | | | 34,991,567.84 | | 35,000,000.00 | 34,472,619.20 | 34,991,658.06 | | | 2.667 | 822 | |
| Total and Average | | | 752,478,666.26 | | 756,827,576.68 | 736,473,838.51 | 754,702,138.79 | | | 3.057 | 565 | |
| | | | | | Cash | 208,706.03 | | | | | | |
| | | | | | Accrued Interest | 3,421,497.91 | | | | | | |
| | | | | | Total | 740,104,042.45 | | | | | | |

COMPLIANCE REPORT

Pooled Investment Portfolio

As of 06/30/24

| | 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 |
| Certificates of Deposit | 0.17% | 30% | In compliance | n/a | n/a | In compliance | In compliance |
| Municipal Bonds | 5.34% | 100% | In compliance | Aaa/Aa3/Aa2/Aa1/A2/AA+/AA-/AAA/AA | A or better | In compliance | In compliance |
| US Treasury Securities | 8.68% | 100% | In compliance | Aaa | AA+/Aaa | In compliance | In compliance |
| Corporate Bonds | 11.64% | 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 | 52.89% | 100% | In compliance | Aaa | AA+/Aaa | In compliance | In compliance |
| Supranationals | 4.68% | 30% | In compliance | Aaa | AA or better | In compliance | In compliance |
| Commercial Paper | 4.04% | 100% | In compliance | P-1 (Short-term)/A1/Aa1 | P-1 (Short-term) | In compliance | In compliance |
| Money Market-CAMP | 12.36% | 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 | 0.18% | 100% | In compliance | n/a | n/a | In compliance | In compliance |
| Cash | <u>0.03%</u> | 100% | In compliance | Collateralized | Collateralized | In compliance | In compliance |
| | 100.00% | | | | | | |

| | |
|-----------------|-------------|
| Portfolio Value | 740,104,042 |
|-----------------|-------------|

INVESTMENTS IN ISSUERS REPRESENTING OVER 5%
OF THE POOL PORTFOLIO

| | <u>June 30, 2024</u> | |
|-----------------------------|----------------------|------------|
| | Market Value | % of Total |
| FHLB | 177,231,518 | 23.95% |
| FHLMC | 150,860,424 | 20.38% |
| FFCB | 56,770,281 | 7.67% |
| Total Fed Agencies | 384,862,223 | 52.00% |
| OTHER PORTFOLIO INVESTMENTS | <u>355,241,820</u> | 48.00% |
| Total Investments | 740,104,042 * | 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 |
| 2024 | 1st quarter | 0.450 | 0.934 |
| | 2nd quarter | 0.988 | 1.141 |
| Yield | | | |
| | | Fiscal YTD | |
| | Pooled Portfolio YTM | 3.06% | |
| | State Treasurer's LAIF yield | 4.11% | |
| | 2 Year Average US Treasury yield | 4.77% | |

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

← Fiscal Year Total →

| Investment Type | 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 | 16.74 | 9.14 | 7.25 | 3.97 | 1.59 | 11.73 | 6.76 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Municipal Bonds | 13.00 | 4.97 | 4.01 | 5.80 | 4.33 | 4.72 | 7.70 | 5.96 | 4.25 | 3.55 | 4.28 | 4.18 | 5.34 |
| Corporate Bonds - Coupon | 22.67 | 21.65 | 16.36 | 17.12 | 20.78 | 22.50 | 16.62 | 13.97 | 11.02 | 10.91 | 11.59 | 12.31 | 11.64 |
| Agency CMOs/Mortgage Backed | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Federal Agency Issues - Coupon | 43.39 | 43.45 | 49.70 | 55.86 | 54.14 | 34.00 | 47.35 | 48.79 | 57.84 | 58.01 | 55.93 | 54.58 | 52.89 |
| Repurchase Agreements | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| L.A.I.F. | 1.47 | 13.09 | 14.38 | 9.07 | 7.29 | 11.66 | 16.47 | 4.00 | 0.19 | 0.19 | 0.18 | 0.18 | 0.18 |
| Cash | 2.50 | 3.76 | 0.68 | 0.44 | 0.45 | 0.34 | 0.53 | 0.31 | 0.06 | 0.12 | 0.26 | 0.31 | 0.03 |
| Treasury Securities | 0.00 | 3.93 | 3.37 | 2.99 | 3.71 | 2.37 | 3.66 | 7.46 | 7.11 | 7.08 | 6.24 | 8.81 | 8.68 |
| Treasury Securities Disc | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1.54 | 1.48 | 0.73 | 0.00 | 0.00 | 0.00 |
| Supranationals | 0.00 | 0.00 | 4.25 | 3.76 | 5.89 | 8.24 | 0.80 | 3.73 | 4.27 | 4.24 | 4.88 | 4.77 | 4.68 |
| Bank Notes | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Federal Agency Discount | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Commerical Paper - Disc (Amortizing) | 0.00 | 0.00 | 0.00 | 0.99 | 0.82 | 0.00 | 0.00 | 1.55 | 2.97 | 0.74 | 3.45 | 4.08 | 4.04 |
| Asset Backed Securities | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Amortized Zero Cpn Bonds | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.77 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Certificates of Deposit | 0.23 | 0.00 | 0.00 | 0.00 | 1.00 | 0.00 | 0.00 | 0.20 | 0.19 | 0.19 | 0.18 | 0.17 | 0.17 |
| Money Market-CAMP | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 3.89 | 0.12 | 11.72 | 10.61 | 14.24 | 13.01 | 10.60 | 12.36 |
| Muni Variable Rate | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.54 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 |

II. Capital Endowment Portfolio



CITY OF PASADENA
Capital Endowment Portfolio

Vicken Erganian
City Treasurer

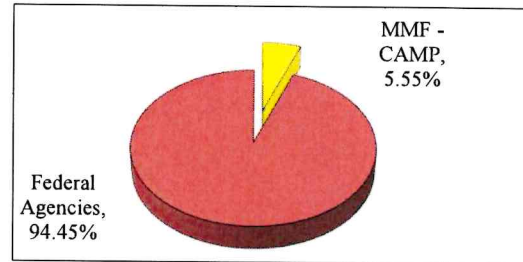
June 2024

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 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 6/30/2024

| TYPE | MARKET VALUE | PERCENT |
|-----------------------------|------------------|----------------|
| Money Market - CAMP | 109,613 | 5.55% |
| Federal Agencies | 1,864,616 | 94.45% |
| TOTALS: | 1,974,229 | 100.00% |
| Accrued Interest Receivable | 2,388 | |
| GRAND TOTAL: | 1,976,617 | |



PORTFOLIO LIQUIDITY AS OF 6/30/2024

| Aging Interval | Par Value | Percent of Portfolio |
|------------------|------------------|----------------------|
| 0-30 Days | 109,613 | 5.45% |
| 31 days - 1 Year | 1,900,000 | 94.55% |
| 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: | 2,009,613 | 100.00% |

PORTFOLIO STATISTICS

| | Jun-24 | May-24 | Apr-24 | Mar-24 | Feb-24 | Jan-24 |
|--|-----------|-----------|-----------|-----------|-----------|-----------|
| Month-End Mkt Value | 1,976,617 | 1,981,069 | 1,963,269 | 1,955,294 | 1,947,450 | 1,942,856 |
| Modified Duration | 0.38 | 0.05 | 0.52 | 0.60 | 0.68 | 0.75 |
| Weighted Average Maturity | 0.38 | 0.46 | 0.62 | 0.62 | 0.70 | 0.78 |
| Current Book Yield to Maturity | 1.246% | 1.245% | 1.225% | 1.225% | 1.225% | 1.227% |
| Effective Yield - Year to Date | 1.210% | 1.200% | 1.210% | 1.210% | 1.210% | 1.200% |
| Interest Earned | 2,071 | 2,047 | 2,041 | 2,042 | 2,041 | 2,042 |
| Fiscal Year To Date Interest Earned | 24,275 | 22,203 | 20,156 | 18,115 | 16,074 | 14,032 |
| Fair Value Change Gain/(Loss) | 2,977 | 6,254 | 5,934 | 5,802 | 2,553 | 6,004 |
| Fiscal Year To Date change in fair value | 77,375 | 74,398 | 68,144 | 62,211 | 56,409 | 53,856 |
| Total Fiscal YTD earnings | 101,649 | 96,601 | 88,300 | 80,326 | 72,483 | 67,888 |

**CAPITAL ENDOWMENT
Portfolio Management
Portfolio Details - Investments
June 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 |
|---------------------------------------|--------------|--------------------------------|---------------------|---------------|-------------------------|---------------------|---------------------|-------------|---------|--------------|------------------|---------------|
| Money Market Fund-CAMP | | | | | | | | | | | | |
| SYS14111 | 14111 | California Asset Management Pr | | | 109,613.39 | 109,613.39 | 109,613.39 | 5.430 | | 5.505 | 1 | |
| | | Subtotal and Average | 109,613.39 | | 109,613.39 | 109,613.39 | 109,613.39 | | | 5.505 | 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 | 1,864,615.60 | 1,900,000.00 | 1.000 | Aaa | 1.000 | 147 | 11/25/2024 |
| | | Subtotal and Average | 1,900,000.00 | | 1,900,000.00 | 1,864,615.60 | 1,900,000.00 | | | 1.000 | 147 | |
| | | Total and Average | 2,009,613.39 | | 2,009,613.39 | 1,974,228.99 | 2,009,613.39 | | | 1.246 | 139 | |
| | | | | | Accrued Interest | 2,387.98 | | | | | | |
| | | | | | Total | 1,976,616.97 | | | | | | |

COMPLIANCE REPORT

**Capital Endowment Portfolio
As of 06/30/24**

| | 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 | 1,976,617 |
|-----------------|-----------|

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

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

| | <u>June 30, 2024</u> | |
|-----------------------------|----------------------|----------------|
| | Market Value | % of Total |
| FHLB | 1,864,616 | 94.33% |
| Total | 1,864,616 | 94.33% |
| OTHER PORTFOLIO INVESTMENTS | <u>112,001</u> | 5.67% |
| Total Investments | 1,976,617 * | 100.00% |

note: * Includes Accrued Interest Receivable

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

| Investment Type | June | June | June | June | June | June | June | June | June | June | ← Fiscal Year Total → | | | |
|--------------------------------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|-----------------------|-----------------|-----------------|-----------------|
| | 1995 | 1996 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 1st Qtr 2024 | 2nd Qtr 2024 | 3rd Qtr 2024 | 4th Qtr 2024 |
| Money Market - Collateralized | 3.70 | 7.46 | 100.00 | 1.80 | 0.75 | 0.03 | 1.10 | 3.10 | 3.38 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Federal Agency Issues - Coupon | 0.00 | 6.84 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 96.62 | 95.44 | 95.42 | 94.96 | 94.93 | 94.45 |
| Corporate Bonds - Coupon | 0.00 | 0.00 | 0.00 | 0.00 | 99.25 | 99.97 | 98.90 | 96.90 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Municipal Bonds | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| L.A.I.F. | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Certificate of Deposit | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Federal Agency Discount | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Treasury Securities | 0.00 | 34.06 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Agency CMOs/Mortgage Backed | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Commerical Paper - Disc (Amortizing) | 0.00 | 0.00 | 0.00 | 98.20 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Asset Backed Securities | 11.04 | 4.17 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Mutual Funds | 85.26 | 47.47 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Money Market - CAMP | | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 4.56 | 4.58 | 5.04 | 5.07 | 5.55 |
| Total | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 |

III. Power Reserve Portfolio



CITY OF PASADENA
Power Reserve Portfolio

Vicken Erganian
City Treasurer

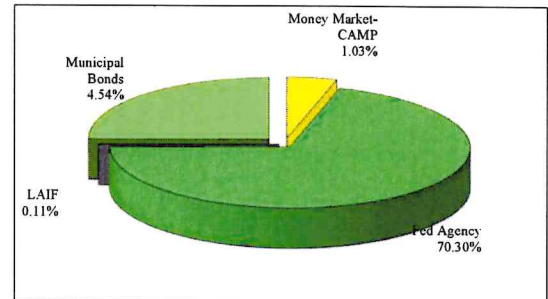
June 2024

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 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 6/30/2024

| TYPE | MARKET VALUE | PERCENT |
|-----------------------------|-------------------|----------------|
| Municipal Bonds | 1,882,240 | 4.48% |
| Federal Agencies | 29,550,656 | 70.30% |
| L.A.I.F. | 44,796 | 0.11% |
| Money Market-CAMP | 10,559,013 | 25.12% |
| TOTALS: | 42,036,705 | 100.00% |
| Accrued Interest Receivable | 228,787 | |
| GRAND TOTAL: | 42,265,492 | |



PORTFOLIO LIQUIDITY AS OF 6/30/2024

| Aging Interval | Par Value | Percent of Portfolio |
|------------------|-------------------|----------------------|
| 0 - 30 days | 10,603,808 | 21.09% |
| 31 days - 1 Year | 5,000,000 | 9.95% |
| 1 - 2 Years | - | 0.00% |
| 2 - 3 Years | 2,000,000 | 3.98% |
| 3 - 4 Years | - | 0.00% |
| 4 - 5 Years | 6,000,000 | 11.94% |
| Over 5 Years | 26,666,667 | 53.05% |
| TOTAL: | 50,270,475 | 100.00% |

PORTFOLIO STATISTICS

| | Jun-24 | May-24 | Apr-24 | Mar-24 | Feb-24 | Jan-24 |
|--|------------|------------|------------|------------|------------|------------|
| Month-End Market Value | 42,265,492 | 41,819,897 | 40,640,893 | 41,890,618 | 41,391,601 | 41,407,891 |
| Modified Duration | 5.18 | 5.21 | 5.16 | 5.36 | 5.38 | 5.44 |
| Weighted Average Maturity | 7.07 | 7.15 | 7.23 | 7.32 | 7.39 | 7.48 |
| Current Book Yield to Maturity | 2.488% | 2.487% | 2.489% | 2.479% | 2.479% | 2.477% |
| Effective Yield - Year to Date | 2.460% | 2.460% | 2.460% | 2.450% | 2.450% | 2.430% |
| Interest Earned | 102,466 | 103,598 | 103,204 | 103,009 | 102,452 | 102,288 |
| Fiscal Year To Date Interest Earned | 1,221,425 | 1,118,959 | 1,015,361 | 912,158 | 809,148 | 706,697 |
| Fair Value Change Gain/(Loss) | 351,268 | 707,266 | (992,929) | 395,984 | (118,742) | (775,036) |
| Fiscal Year To Date change in fair value | 553,794 | 202,526 | (504,740) | 488,188 | 92,204 | 210,946 |
| Total Fiscal YTD Earnings | 1,775,220 | 1,321,486 | 510,621 | 1,400,346 | 901,353 | 917,643 |

POWER RESERVE FUND
Portfolio Management
Portfolio Details - Investments
June 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 |
|---------------------------------------|--------------|--------------------------------|----------------------|---------------|-------------------------|----------------------|----------------------|-------------|---------|--------------|------------------|---------------|
| LAIF | | | | | | | | | | | | |
| SYS6184 | 6184 | Local Agency Investment Fund | | | 44,795.55 | 44,795.55 | 44,795.55 | 4.560 | | 4.560 | 1 | |
| Subtotal and Average | | | 44,795.55 | | 44,795.55 | 44,795.55 | 44,795.55 | | | 4.560 | 1 | |
| Money Market Fund-CAMP | | | | | | | | | | | | |
| SYS14063 | 14063 | California Asset Management Pr | | | 10,559,012.84 | 10,559,012.84 | 10,559,012.84 | 5.430 | | 5.505 | 1 | |
| Subtotal and Average | | | 10,559,012.84 | | 10,559,012.84 | 10,559,012.84 | 10,559,012.84 | | | 5.505 | 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 | 1,882,240.00 | 1,992,965.72 | 2.375 | Aa2 | 2.560 | 792 | 09/01/2026 |
| Subtotal and Average | | | 1,992,834.96 | | 2,000,000.00 | 1,882,240.00 | 1,992,965.72 | | | 2.560 | 792 | |
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3130APV69 | 13969 | Federal Home Loan Bank | | 11/30/2021 | 5,000,000.00 | 4,906,883.15 | 5,000,000.00 | 1.000 | Aaa | 1.000 | 147 | 11/25/2024 |
| 3133EMX80 | 13946 | Federal Farm Credit Bank | | 08/02/2021 | 6,000,000.00 | 5,262,480.42 | 6,000,000.00 | 1.230 | Aaa | 1.230 | 1,493 | 08/02/2028 |
| 3133EMHN5 | 13890 | Federal Farm Credit Bank | | 11/25/2020 | 5,000,000.00 | 4,040,043.15 | 5,000,000.00 | 1.230 | Aaa | 1.230 | 2,338 | 11/25/2030 |
| 3130AJEA3 | 13788 | Federal Home Loan Bank | | 04/08/2020 | 1,666,667.00 | 1,355,897.95 | 1,666,667.00 | 1.850 | Aaa | 1.850 | 2,838 | 04/08/2032 |
| 3130AL3X0 | 13904 | Federal Home Loan Bank | | 02/25/2021 | 10,000,000.00 | 7,383,814.70 | 10,000,000.00 | 2.000 | Aaa | 2.000 | 4,256 | 02/25/2036 |
| 3133EMCV2 | 13875 | Federal Farm Credit Bank | | 10/15/2020 | 10,000,000.00 | 6,601,537.00 | 10,000,000.00 | 2.000 | Aaa | 2.000 | 5,950 | 10/15/2040 |
| Subtotal and Average | | | 37,666,667.00 | | 37,666,667.00 | 29,550,656.37 | 37,666,667.00 | | | 1.636 | 3,403 | |
| Total and Average | | | 50,263,310.35 | | 50,270,475.39 | 42,036,704.76 | 50,263,441.11 | | | 2.488 | 2,582 | |
| | | | | | Accrued Interest | 228,786.97 | | | | | | |
| | | | | | Total | 42,265,491.73 | | | | | | |

COMPLIANCE REPORT

**Power Reserve Portfolio
As of 06/30/24**

| | 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 | 4.48% | 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 | 70.30% | 100% | In compliance | Aaa | AA+/Aaa | In compliance | In compliance |
| Money Market-CAMP | 25.12% | 100% | In compliance | n/a | n/a | In compliance | In compliance |
| LAIF | <u>0.11%</u> | 100% | In compliance | n/a | n/a | In compliance | In compliance |
| | 100.00% | | | | | | |

| | |
|-----------------|------------|
| Portfolio Value | 42,265,492 |
|-----------------|------------|

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

| | <u>June 30, 2024</u> | |
|------------------------------------|--------------------------|-------------------|
| | <u>Market Value</u> | <u>% of Total</u> |
| FHLB | 13,646,596 | 32.29% |
| FFCB | 15,904,061 | 37.63% |
| Total Fed Agencies | 29,550,656 | 69.92% |
| OTHER PORTFOLIO INVESTMENTS | <u>12,714,835</u> | 30.08% |
| Total Investments | 42,265,492 * | 100.00% |

note: * Includes Accrued Interest Receivable

| Power Reserve Portfolio - Total Return Performance | | | |
|---|-------------|-------------------------------|--------------------------|
| | | ICE BofA 5-7 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 | 1.380 | 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 | 0.825 |
| | 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 |
| Yield | | Fiscal YTD | |
| Power Reserve YTM | | 2.49% | |
| State Treasurer's LAIF yield | | 4.11% | |
| 2 Year Average Treasury yield | | 4.77% | |
| Index changed to ICE BofA 5-7 in 2022 | | | |

POWER RESERVE FUND
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 | 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 | 0.00 |
| Municipal Bonds | 7.24 | 7.00 | 6.92 | 6.02 | 3.43 | 3.93 | 4.50 | 4.56 | 4.66 | 4.48 | 4.51 | 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 | 70.79 | 70.30 |
| L.A.I.F. | 0.24 | 0.24 | 0.24 | 0.26 | 0.00 | 32.77 | 18.69 | 0.11 | 0.11 | 0.10 | 0.11 | 0.11 |
| Corporate Bonds - Coupon | 7.23 | 12.92 | 5.54 | 6.02 | 13.29 | 5.56 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Certificate of Deposit | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Federal Agency Discount | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Treasury Securities | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Agency CMOs/Mortgage Backed | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Commerical Paper - Disc (Amortizing) | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Asset Backed Securities | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Mutual Funds | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Money Market - CAMP | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1.48 | 23.21 | 24.52 | 23.76 | 24.59 | 25.12 |
| Total | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 | 100.00 |

IV. Miscellaneous Portfolios

Miscellaneous Funds
June 30, 2024

| Fund | Coupon | Yield | Maturity | Face Value | Cost Per Book | Market Value |
|--|--------|--------|-----------|-----------------------|-----------------------|-----------------------|
| <u>City of Pasadena-Housing Succesor Agency</u> | | | | | | |
| Money Mkt CAMP | 5.430% | 5.430% | 7/1/2024 | \$2,481,994.18 | \$2,481,994.18 | \$2,481,994.18 |
| LAIF | 4.560% | 4.560% | 7/1/2024 | <u>\$1.54</u> | <u>\$1.54</u> | <u>\$1.54</u> |
| Weighted Average Maturity = 1 day | | | | <u>\$2,481,995.72</u> | <u>\$2,481,995.72</u> | <u>\$2,481,995.72</u> |
| | | | | | | |
| <u>2002 Electric Revenue Reserve Fund</u> | | | | | | |
| Money Mkt CAMP | 5.430% | 5.430% | 7/1/2024 | \$120,042.99 | \$120,042.99 | \$120,042.99 |
| FFCB 3133EMBH4 | 0.530% | 0.530% | 9/29/2025 | <u>\$4,000,000.00</u> | <u>\$4,000,000.00</u> | <u>\$3,778,948.16</u> |
| Weighted Average Maturity = 1.23 | | | | <u>\$4,120,042.99</u> | <u>\$4,120,042.99</u> | <u>\$3,898,991.15</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 = 16.41 | | | | | | |
| | | | | | | |
| <u>2012A Electric Parity Reserve Fund</u> | | | | | | |
| Money Mkt CAMP | 5.430% | 5.430% | 7/1/2024 | \$18,391.93 | \$18,391.93 | \$18,391.93 |
| FFCB 3133EMBH4 | 0.530% | 0.530% | 9/29/2025 | <u>\$690,000.00</u> | <u>\$690,000.00</u> | <u>\$651,868.56</u> |
| Weighted Average Maturity = 1.23 | | | | <u>\$708,391.93</u> | <u>\$708,391.93</u> | <u>\$670,260.49</u> |

**Miscellaneous Funds
June 30, 2024**

| Fund | Coupon | Yield | Maturity | Face Value | Cost Per Book | Market Value |
|--|--------|--------|-----------|-------------------------------|-------------------------------|-------------------------------|
| <u>2013A Electric Parity Reserve Fund</u> | | | | | | |
| Money Mkt CAMP | 5.430% | 5.430% | 7/1/2024 | \$352,786.49 | \$352,786.49 | \$352,786.49 |
| FFCB 3133ELC28 | 0.730% | 0.730% | 5/27/2025 | <u>\$8,000,000.00</u> | <u>\$8,000,000.00</u> | <u>\$7,677,018.72</u> |
| Weighted Average Maturity = .88 | | | | <u>\$8,352,786.49</u> | <u>\$8,352,786.49</u> | <u>\$8,029,805.21</u> |
| <u>2016A Electric Revenue Refunding Reserve</u> | | | | | | |
| Money Mkt CAMP | 5.430% | 5.430% | 7/1/2024 | \$63,393.91 | \$63,393.91 | \$63,393.91 |
| FFCB 3133EMB4 | 0.530% | 0.530% | 9/29/2025 | <u>\$2,680,000.00</u> | <u>\$2,680,000.00</u> | <u>\$2,531,895.27</u> |
| Weighted Average Maturity = 1.32 | | | | <u>\$2,743,393.91</u> | <u>\$2,743,393.91</u> | <u>\$2,595,289.18</u> |
| <u>2020A Water Refund Revenue Bonds Project</u> | | | | | | |
| LAIF | 4.560% | 4.560% | 7/1/2024 | \$4,763.23 | \$4,763.23 | \$4,763.23 |
| Weighted Average Maturity = 1 day | | | | <u>\$4,763.23</u> | <u>\$4,763.23</u> | <u>\$4,763.23</u> |
| <u>2021A Water Refund Revenue Bonds Project</u> | | | | | | |
| LAIF | 4.560% | 4.560% | 7/1/2024 | \$14,744.88 | \$14,744.88 | \$14,744.88 |
| Money Mkt CAMP | 5.430% | 5.430% | 7/1/2024 | <u>\$1,269.86</u> | <u>\$1,269.86</u> | <u>\$1,269.86</u> |
| Weighted Average Maturity = 1 day | | | | <u>\$16,014.74</u> | <u>\$16,014.74</u> | <u>\$16,014.74</u> |
| GRAND TOTAL: | | | | <u>\$19,315,124.01</u> | <u>\$19,315,124.01</u> | <u>\$18,584,854.72</u> |

V. Investments Held by Trustees

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2024

| Trustee/Officer Maturity Date | Issue Name Investment | \$ Amount Shares/Par Value | Cost | Market Value | Maturity Date | % Yld |
|----------------------------------|--|----------------------------------|-------------------|-------------------|------------------|----------|
| BNY | 2021A Water Revenue Refunding Bonds | | | | | |
| Amy Green | COI-2021A Account #209092 | | | | | |
| (213)630-6204 | Cash | - | - | - | 07/01/24 | 0.00% |
| Lena Chan | Debt Service-2021A Account #209093 | | | | | |
| (213) 630-6253 | Cash | - | - | - | 07/01/24 | 0.00% |
| | Reserve-2021A Account #209094 | | | | | |
| | DREFUS GOVT CM INST 289 Cusip: X9USDDGCM | 864,684.40 | 864,684.40 | 864,684.40 | 07/01/24 | 5.19% |
| | Cash | - | - | - | 07/01/24 | 0.00% |
| | Total | 864,684.40 | 864,684.40 | 864,684.40 | | |
| BNY | 2020A Water Revenue Refunding Bonds | | | | | |
| Amy Green | COI-2020 Account #746583 | | | | | |
| (213)630-6204 | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | - | - | - | 07/01/24 | 5.21% |
| Lena Chan | DEBT SERVICE-2020 Account #746585 | | | | | |
| (213) 630-6253 | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | - | - | - | 07/01/24 | 5.21% |
| | Total | - | - | - | | |
| BNY | 2020AB POB Bonds | | | | | |
| Amy Green | POB COI-2020B Account #220413 | | | | | |
| (213)630-6204 | BlackRock Treasury Turst Dollars 63 Cusip: X9USDBTRD | - | - | - | 07/01/24 | 0.02% |
| Lena Chan | POB Bond Fund-2020B Account #220414 | | | | | |
| (213) 630-6253 | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | 1,107.94 | 1,107.94 | 1,107.94 | 07/01/24 | 5.21% |
| | POB Bond Fund-2020B Account #220415 | | | | | |
| | Blackrock Tresus Trust Dollar 11 Cusip: X9USDBTRO | 83.20 | 83.20 | 83.20 | 07/01/24 | 4.96% |
| | POB COI-2020A Account #765976 | | | | | |
| | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | - | - | - | 07/01/24 | 5.21% |
| | POB Bond Fund-2020A Account #765990 | | | | | |
| | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | 1,805.11 | 1,805.11 | 1,805.11 | 07/01/24 | 5.21% |
| | POB Bond Fund-2020A Account #765996 | | | | | |
| | Blackrock Tresus Trust Dollar 11 Cusip: X9USDBTRO | 181.20 | 181.20 | 181.20 | 07/01/24 | 4.96% |
| | Total | 3,177.45 | 3,177.45 | 3,177.45 | | |
| BNY | 2019A Electric Revenue Bonds | | | | | |
| Amy Green | Electric COI-2019A Account #106207 | | | | | |
| (213)630-6204 | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | 39,584.48 | 39,584.48 | 39,584.48 | 07/01/24 | 5.21% |
| Lena Chan | Electric Bond Fund-2019A Account #113813 | | | | | |
| (213) 630-6253 | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | 29.39 | 29.39 | 29.39 | 07/01/24 | 5.21% |
| | Total | 39,613.87 | 39,613.87 | 39,613.87 | | |

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2024

| 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 Portfolio CI Cusp:316175108 | 331.13 | 331.13 | 331.13 | 07/01/24 | 5.21% | |
| | Costs of Issuance- Series 2018A Account #248882002 | | | | | | |
| | Fidelity Govt Portfolio CI Cusp:316175108 | - | - | - | 07/01/24 | 5.26% | |
| | Interest Fund- Series 2018B Account #248882100 | | | | | | |
| | Fidelity Govt Portfolio CI Cusp:316175108 | 35.98 | 35.98 | 35.98 | 07/01/24 | 5.21% | |
| US Bank Ilse Vlach (213) 615-6051 | Principal Fund- Series 2018B Account #248882101 | | | | | | |
| | Fidelity Govt Portfolio CI Cusp:316175108 | 845.81 | 845.81 | 845.81 | 07/01/24 | 5.21% | |
| | Costs of Issuance- Series 2018B Account #248882102 | | | | | | |
| | Fidelity Govt Obl Fd Cl D 316175108 | - | - | - | 07/01/24 | 5.26% | |
| | Total | 1,212.92 | 1,212.92 | 1,212.92 | | | |
| | 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 | | - | - | - | 07/01/24 | 5.21% | |
| Reserve Fund-2017A Account #948269 | | | | | | | |
| Federal Home Loan Banks Cusip: 3130AL3S1 | | 1,050,000.00 | 1,050,000.00 | 978,001.50 | 02/17/26 | 0.63% | |
| US Bank Ilse Vlach (213) 615-6051 | DREYFUS CUSIP:X9USSGCM | 42,768.34 | 42,768.34 | 42,768.34 | 07/01/24 | 5.19% | |
| | Total | 1,092,768.34 | 1,092,768.34 | 1,020,769.84 | | | |
| | US Bank Ilse Vlach (213) 615-6051 | 2016A Rose Bowl Pasadena PFA Lease Revenue Bonds | | | | | |
| | | Interest Fund- Series 2016A Account #264433000 | | | | | |
| | | Fidelity Govt Portfolio CI Cusp:316175108 | 320.29 | 320.29 | 320.29 | 07/01/24 | 5.21% |
| Principal Fund- Series 2016A Account #264433001 | | | | | | | |
| Fidelity Govt Portfolio CI Cusp:316175108 | | 3,118.94 | 3,118.94 | 3,118.94 | 07/01/24 | 5.21% | |
| Adriana Marshall (213) 615-6033 | | Insurance & Condemnation Fund- Series 2016A Account #264433002 | | | | | |
| | | Fidelity Govt Obl Fd Cl D 316175108 | 0.19 | 0.19 | 0.19 | 07/01/24 | 5.21% |
| | Cost of Issuance- Series 2016A Account #264433003 | | | | | | |
| Adriana Marshall (213) 615-6033 | First American Govt Obl Fd Cl D 31846V401 | - | - | - | 07/01/24 | 5.26% | |
| | Total | 3,439.42 | 3,439.42 | 3,439.42 | | | |
| | BNY Amy Green (213)630-6204 Lena Chan (213) 630-6253 | Pasadena 2015A COPS Bond | | | | | |
| COPS Base Rental-2015A Account #336964 | | | | | | | |
| Cash Balance | | - | - | - | 07/01/24 | 0.00% | |
| Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | | - | - | - | 07/01/24 | 5.21% | |
| Total | | - | - | - | | | |

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2024

| Trustee/Officer Maturity Date | Issue Name Investment | \$ Amount Shares/Par Value | Cost | Market Value | Maturity Date | % Yld |
|----------------------------------|--|----------------------------------|----------------------|----------------------|------------------|----------|
| BNY | Pasadena Tax Pension 2015AB Bond | | | | | |
| Amy Green | Bond Fund-2015A POB Account #479226 | | | | | |
| (213)630-6204 | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | 621.63 | 621.63 | 621.63 | 07/01/24 | 5.21% |
| Lena Chan | Cash Balance | - | - | - | 07/01/24 | 0.00% |
| (213) 630-6253 | Bond Fund-2015A POB Account #479227 | | | | | |
| | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | 251.52 | 251.52 | 251.52 | 07/01/24 | 5.21% |
| | Cash Balance | - | - | - | 07/01/24 | 0.00% |
| | Bond Fund-2015A POB Account #479231 | | | | | |
| | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | 1,445.10 | 1,445.10 | 1,445.10 | 07/01/24 | 5.21% |
| | Cash Balance | - | - | - | 07/01/24 | 0.00% |
| | Total | 2,318.25 | 2,318.25 | 2,318.25 | | |
| BNY | Pasadena Water Revenue 2010AB | | | | | |
| Amy Green | 2010 A Parity Reserve Account #286245 | | | | | |
| (213)630-6204 | DREYFUS CUSIP:X9USSGCM | 30,288.90 | 30,288.90 | 30,288.90 | 07/01/24 | 5.19% |
| Lena Chan | Federal Home Loan Bank CUSIP:3130AL3S1 | 1,350,000.00 | 1,350,000.00 | 1,257,430.50 | 02/17/26 | 0.63% |
| (213) 630-6253 | Cash | - | - | - | 07/01/24 | 0.00% |
| | 2010 B Debt Service Account #286247 | | | | | |
| | Cash | - | - | - | 07/01/24 | 4.19% |
| | 2010 B Parity Reserve Account #286248 | | | | | |
| | DREYFUS CUSIP:X9USSGCM | 9,152.62 | 9,152.62 | 9,152.62 | 07/01/24 | 5.19% |
| | Federal Home Loan Bank CUSIP:3130AL3S1 | 300,000.00 | 300,000.00 | 279,429.00 | 02/17/26 | 0.63% |
| | Cash | - | - | - | 07/01/24 | 0.00% |
| | 2010 A Debt Service Fund Account #286295 | | | | | |
| | Cash | - | - | - | 07/01/24 | 0.00% |
| | Total | 1,689,441.52 | 1,689,441.52 | 1,576,301.02 | | |
| US Bank | 2010 Rose Bowl Pasadena PFA Lease Revenue Bonds | | | | | |
| Ilse Vlach | Interest Fund (\$631591) | | | | | |
| (213) 615-6051 | Fidelity Instl Mm Fds Government I CUSIP:316175108 | 8,462.72 | 8,462.72 | 8,462.72 | 07/01/24 | 5.21% |
| Adriana Marshall | Cash | - | - | - | 07/01/24 | 0.00% |
| (213) 615-6071 | Principal Fund (\$631592) | | | | | |
| | Fidelity Instl Mm Fds Government I CUSIP:316175108 | 3.40 | 3.40 | 3.40 | 07/01/24 | 5.21% |
| | Bond Reserve Fund (\$631593) | | | | | |
| | Federal Home Loan Bank Funds CUSIP: 3130ALBD5 | 15,500,000.00 | 15,500,000.00 | 10,233,720.00 | 02/25/41 | 2.15% |
| | Fidelity Instl Mm Fds Government I CUSIP:316175108 | 243,812.36 | 243,812.36 | 243,812.36 | 07/01/24 | 5.21% |
| | Cash | - | - | - | 07/01/24 | 0.00% |
| | Total | 15,752,278.48 | 15,752,278.48 | 10,485,998.48 | | |

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2024

| 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 Bond Fund Account #23200100 Allspring Government Money Market Service Cash | 77,409.00 - | 77,409.00 - | 77,409.00 - | 07/01/24 07/01/24 | 4.93% 0.00% |
| teresalynn.mason1@computershare.com | Reserve Fund Account #23200101 FHLB Cusip: 3130APVC6 Well Fargo Advantage Government Money Market Service Cost of Issuance Fund Account #23200103 Well Fargo Advantage Government Money Market Service Total | 2,000,000.00 - - | 2,000,000.00 - - | 1,844,800.00 - - | 12/01/26 07/01/24 07/01/24 | 1.38% 0.01% 0.00% |
| | | 2,077,409.00 | 2,077,409.00 | 1,922,209.00 | | |
| 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 Total | 4,950,000.00 161,959.49 - | 4,950,000.00 161,959.49 - | 3,995,095.50 161,959.49 - | 12/23/30 07/01/24 07/01/24 | 1.25% 5.21% 0.00% |
| | | 5,111,959.49 | 5,111,959.49 | 4,157,054.99 | | |
| 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 Total | 1,325,000.00 43,352.76 - | 1,325,000.00 43,352.76 - | 1,069,394.25 43,352.76 - | 12/23/30 07/01/24 | 1.25% 5.21% |
| | | 1,368,352.76 | 1,368,352.76 | 1,112,747.01 | | |
| 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 Total | 272,285.79 - 17.44 1.00 0.37 | 272,285.79 - 17.44 1.00 0.37 | 272,285.79 - 17.44 1.00 0.37 | 07/01/24 07/01/24 07/01/24 03/31/25 07/01/24 | 5.21% 0.00% 5.21% 0.00% 5.21% |
| | | 272,304.60 | 272,304.60 | 272,304.60 | | |
| BNY | Pasadena Conf Ctr 2006AB | | | | | |

Schedule of Funds Held by Trustees

CITY OF PASADENA

For Period Ending 6/30/2024

| Trustee/Officer Maturity Date | Issue Name Investment | \$ Amount Shares/Par Value | Cost | Market Value | Maturity Date | % Yld |
|--|---|----------------------------------|-------------------------|-------------------------|------------------|----------|
| Amy Green (213)630-6204 | Reserve Fund #281722 Federal Home Loan Banks CUSIP:3130AJRH4 | 10,800,000.00 | 10,800,000.00 | 7,206,948.00 | 06/29/40 | 2.07% |
| Lena Chan (213) 630-6253 | Federal Home Loan Banks CUSIP:3130AKKQ8 | 270,000.00 | 270,000.00 | 217,914.30 | 12/23/30 | 1.25% |
| | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | 482,002.59 | 482,002.59 | 482,002.59 | 07/01/24 | 5.21% |
| | Cash Balance | - | - | - | 01/00/00 | 0.00% |
| | Total | 11,552,002.59 | 11,552,002.59 | 7,906,864.89 | | |
| BNY Amy Green (213)630-6204 | Pasadena Water Revenue 2003 Parity Reserve Account #281651 Federal Home Loan Banks CUSIP: 3130AL3S1 | 1,000,000.00 | 1,000,000.00 | 931,430.00 | 02/17/26 | 0.63% |
| Lena Chan (213) 630-6253 | DREYFUS GOVT CM INST 289 CUSIP: X9USDDGCM | 28,333.66 | 28,333.66 | 28,333.66 | 07/01/24 | 5.19% |
| | Cash | - | - | - | 07/01/24 | 0.00% |
| | Total | 1,028,333.66 | 1,028,333.66 | 959,763.66 | | |
| BNY Amy Green (213)630-6204 | COPS Parity Reserve Fund(2006A, and 2008ABC COP) Certificate Reserve #281143 Federal Home Loan Banks CUSIP: 3130AKKQ8 | 2,025,000.00 | 2,025,000.00 | 1,634,357.25 | 12/23/30 | 1.25% |
| Lena Chan (213) 630-6253 | Goldman Fincl Sq Govt Instl 465 CUSIP:X9USDGLDS | 66,257.74 | 66,257.74 | 66,257.74 | 07/01/24 | 5.21% |
| | Cash | - | - | - | 07/01/24 | 0.00% |
| | Total Funds | 2,091,257.74 | 2,091,257.74 | 1,700,614.99 | | |
| | (In aggregate with 2006A, and 2008ABC COP reserve) | | | | | |
| SCPPA Atif Haji Datoo (213) 367-4668 | SCPPA Investments SCPPA Project Stabilization Fund Fidelity Inst MMKT GOVT 57C CUSIP:X9USDFIN | 128,364.76 | 128,364.76 | 128,364.76 | 07/01/24 | 5.22% |
| | Fidelity Inst MMKT GOVT 57C CUSIP:X9USDFIN | 1,441,361.17 | 1,441,361.17 | 1,441,361.17 | 07/01/24 | 5.22% |
| | Federal Home Loan Bank CUSIP: 3130ANZG8 | 1,000,000.00 | 999,800.00 | 989,830.00 | 09/16/24 | 0.75% |
| | Federal Home Loan Bank Discount note CUSIP: 313384J75 | 1,000,000.00 | 985,021.11 | 985,520.00 | 10/07/24 | 5.19% |
| | | - | - | - | | 0.00% |
| | Total | 3,569,725.93 | 3,554,547.04 | 3,545,075.93 | | |
| | TOTAL FUND BALANCE | \$ 46,520,280.42 | \$ 46,505,101.53 | \$ 35,574,150.72 | | |

VI. PARS Section 115 Trust

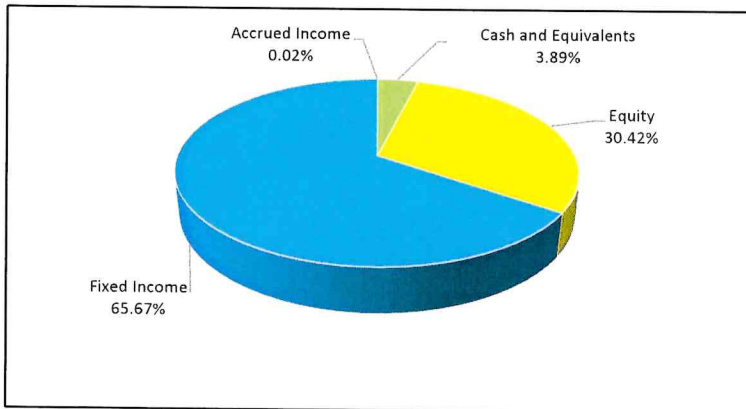
City of Pasadena
 PARS Section 115 Trust
 For the Month Ended June 30, 2024
 Pension Account 6746056200

| | Market Value | Book Value |
|---------------------------------------|----------------------|----------------------|
| Beginning Balance | 13,057,818.47 | 12,647,912.52 |
| Activity | | |
| Contributions | - | - |
| Disbursements | - | - |
| Total | - | - |
| Net Investment Income | | |
| Dividends | 55,576.79 | 55,576.79 |
| Interest | 2,114.58 | 2,114.58 |
| Other Income | 1.30 | 1.30 |
| Change in Accrued Income | (49.42) | (49.42) |
| Total Investment Income | 57,643.25 | 57,643.25 |
| Net Change in Unrealized Gain/Loss | 30,388.53 | - |
| Realized Gain/Loss | 65,688.91 | 65,688.91 |
| Total Market Value Adjustment | 96,077.44 | 65,688.91 |
| Trust Fees | (2,797.18) | (2,797.18) |
| PARS Fee (Net of Depository Earnings) | (2,508.00) | (2,508.00) |
| Unreconciled Difference | - | - |
| Total | (5,305.18) | (5,305.18) |
| Ending Balance | 13,206,233.98 | 12,765,939.50 |

| | | |
|---|---------------|--------------------------|
| Investment Return (Inception-To-Date as of 06/30/2024) | 1 Year | Inception To Date |
| | 8.64% | 4.20% |

Asset Allocation

| | Market Value | Percentage |
|----------------------|----------------------|----------------|
| Cash and Equivalents | 514,061.47 | 3.89% |
| Equity | 4,017,562.58 | 30.42% |
| Fixed Income | 8,672,544.77 | 65.67% |
| Accrued Income | 2,065.16 | 0.02% |
| Total | 13,206,233.98 | 100.00% |



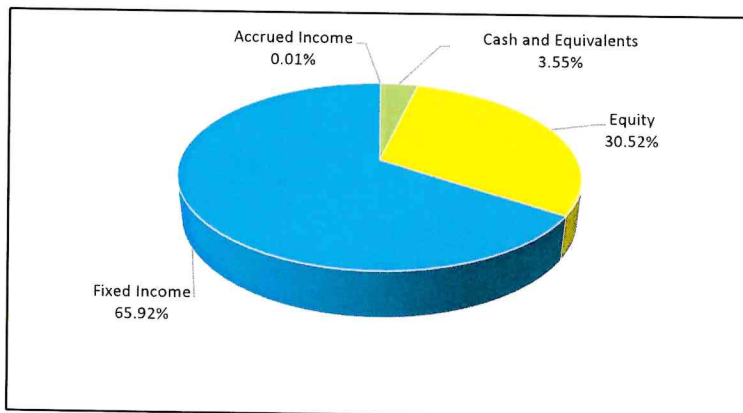
Account Manager:
 Kyra Clarke
 3121 Michelson Dr 3rd Fl
 Irvine, CA 92612
 949-224-7214, kyra.clarke@usbank.com

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

| | Market Value | Book Value |
|---|------------------------|-----------------------------------|
| Beginning Balance | 2,473,469.54 | 2,399,509.60 |
| Activity | | |
| Contributions | - | - |
| Disbursements | - | - |
| Total | - | - |
| Net Investment Income | | |
| Dividends | 10,546.84 | 10,546.84 |
| Interest | 378.85 | 378.85 |
| Other Income | - | - |
| Change in Accrued Income | (14.55) | (14.55) |
| Total Investment Income | 10,911.14 | 10,911.14 |
| Net Change in Unrealized Gain/Loss, Fee Receipts & Deliveries Net | 5,514.18 | - |
| Realized Gain/Loss | 12,766.79 | 12,766.79 |
| Total Market Value Adjustment | 18,280.97 | 12,766.79 |
| Trust Fees | (530.95) | (530.95) |
| PARS Fee (Net of Depository Earnings) | (475.08) | (475.08) |
| Unreconciled Difference | - | - |
| Total | (1,006.03) | (1,006.03) |
| Ending Balance | 2,501,655.62 | 2,422,181.50 |
| Investment Return (Inception-To-Date as of 06/30/2024) | 1 Year 8.71% | Inception To Date 4.24% |

Asset Allocation

| | Market Value | Percentage |
|----------------------|---------------------|----------------|
| Cash and Equivalents | 88,805.90 | 3.55% |
| Equity | 763,395.69 | 30.52% |
| Fixed Income | 1,649,089.73 | 65.92% |
| Accrued Income | 364.30 | 0.01% |
| Total | 2,501,655.62 | 100.00% |



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