

ATTACHMENT 1

CASH AND INVESTMENT REPORT

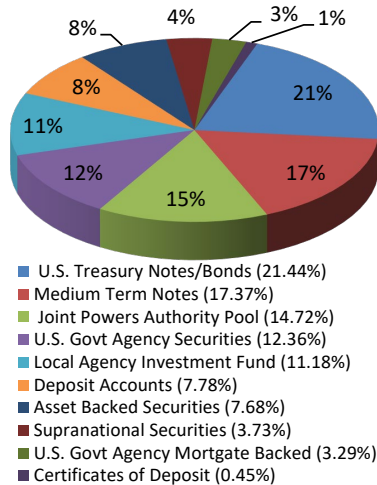




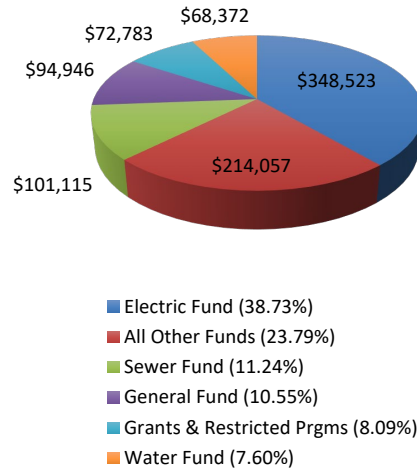
CITY OF RIVERSIDE Quarterly Investment Report September 30, 2022

| | AMORTIZED COST | MARKET VALUE |
|---|----------------------------|----------------------------|
| POOLED INVESTMENT PORTFOLIO | | |
| Deposit Accounts | \$ 69,955,925.36 | \$ 69,955,925.36 |
| Joint Powers Authority Pool | 132,480,806.18 | 132,480,806.18 |
| Local Agency Investment Fund (LAIF) | 100,309,763.66 | 100,635,762.80 |
| Certificates of Deposit | 3,974,475.71 | 4,003,109.33 |
| Medium Term Notes | 169,689,955.38 | 156,330,443.22 |
| U.S. Govt Agency Mortgage Backed Securities | 30,972,726.85 | 29,631,425.63 |
| Asset Backed Securities | 71,444,732.52 | 69,080,473.00 |
| Supranational Securities | 37,090,512.00 | 33,579,492.04 |
| U.S. Govt Agency Securities | 119,069,564.65 | 111,225,772.14 |
| U.S. Treasury Notes/Bonds | 203,263,326.23 | 192,873,094.77 |
| TOTAL POOLED INVESTMENT PORTFOLIO | 938,251,788.54 | 899,796,304.47 |
| INVESTMENTS HELD BY FISCAL AGENT - | | |
| SECTION 115 PENSION TRUST FUND | 20,137,399.36 | 18,502,336.06 |
| OTHER INVESTMENTS HELD BY FISCAL AGENT | 132,496,458.49 | 129,687,352.80 |
| OTHER MISCELLANEOUS CASH | 3,639,253.39 | 3,639,253.39 |
| TOTAL CASH & INVESTMENTS | \$ 1,094,524,899.78 | \$ 1,051,625,246.72 |

COMPOSITION OF POOLED PORTFOLIO



COMPOSITION OF POOLED PORTFOLIO BY FUND



It has been verified that this investment portfolio is in conformity, exclusive of items identified, with the City of Riverside's investment policy which was approved by City Council on 3/11/2020. The Treasurer's cash management program and cash flow analysis indicates that sufficient liquidity is on hand to meet estimated future expenditures for a period of six months. The weighted average maturity of the City's investment portfolio is 1.66 years. Market prices of securities are obtained from Interactive Data Corporation. Weighted average yield on cost for the City's investment portfolio is 1.62%. The cash held and invested with fiscal agents is subject to the investment provisions of the related trust indentures associated with the bond transaction which generated the cash.

Verified by:

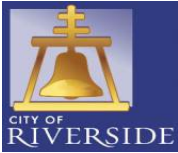
Nancy Garcia

Nancy Garcia, Controller

Approved by:

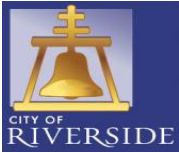
Edward P. Enriquez

Edward P. Enriquez, Chief Financial Officer/Treasurer



CITY OF RIVERSIDE
Pooled Investment Portfolio Holdings
September 30, 2022

| DESCRIPTION OF SECURITY | COUPON RATE | MATURITY DATE | *INVEST RATING | PURCH DATE | COST VALUE | **MARKET VALUE |
|---|----------------|------------------|-------------------|---------------|-----------------------|-----------------------|
| <u>DEPOSIT ACCOUNTS</u> | | | | | | |
| Bank of America Checking and Reserve | N/A | Varies | NR | Varies | 61,702,856.68 | 61,702,856.68 |
| Federated Investors Federated Treasury | N/A | Varies | AAA | Varies | 3,079,235.87 | 3,079,235.87 |
| Citizens Business Bank | N/A | Varies | NR | Varies | 5,173,832.81 | 5,173,832.81 |
| SUBTOTAL DEPOSIT ACCOUNTS | | | | | 69,955,925.36 | 69,955,925.36 |
| <u>JOINT POWERS AUTHORITY POOL</u> | | | | | | |
| California Asset Management Program (CAMP) | N/A | Varies | AAA | Varies | 132,480,806.18 | 132,480,806.18 |
| SUBTOTAL JOINT POWERS AUTHORITY POOL | | | | | 132,480,806.18 | 132,480,806.18 |
| LOCAL AGENCY INVESTMENT FUND (LAIF) | N/A | Varies | NR | Varies | 100,309,763.66 | 100,635,762.80 |
| <u>CERTIFICATES OF DEPOSIT</u> | | | | | | |
| Westpac Banking Corp NY | 0.300 | 10/26/22 | A-1+ | 05/25/22 | 3,974,475.71 | 4,003,109.33 |
| SUBTOTAL CERTIFICATES OF DEPOSIT | | | | | 3,974,475.71 | 4,003,109.33 |
| <u>MEDIUM TERM NOTES</u> | | | | | | |
| Berkshire Hathaway | 2.750 | 03/15/23 | AA | 05/09/19 | 4,451,187.75 | 4,416,440.52 |
| Toyota Motor Credit Corp | 3.450 | 09/20/23 | A+ | 02/19/19 | 2,470,070.70 | 2,404,580.18 |
| Charles Schwab Corp | 0.750 | 03/18/24 | A | 03/16/21 | 1,954,022.50 | 1,849,810.90 |
| Amazon.com Inc | 0.450 | 05/12/24 | AA | 05/10/21 | 3,649,663.70 | 3,433,461.31 |
| John Deere Capital Corp | 0.450 | 06/07/24 | A | 06/07/21 | 2,077,400.00 | 1,943,487.52 |
| Salesforce.com Inc | 0.625 | 07/15/24 | A+ | 06/29/21 | 1,064,456.85 | 994,360.09 |
| Royal Bank of Canada | 2.250 | 11/01/24 | A | 02/06/20 | 3,037,950.00 | 2,867,991.00 |
| John Deere Capital Corp | 2.050 | 01/09/25 | A | 02/06/20 | 3,024,810.00 | 2,840,659.33 |
| American Honda Finance | 1.500 | 01/13/25 | A- | Various | 4,483,050.30 | 4,190,962.50 |
| Toyota Motor Credit Corp | 1.800 | 02/13/25 | A+ | 05/05/21 | 2,072,840.00 | 1,871,704.00 |
| JP Morgan Chase & Co | 3.220 | 03/01/25 | A- | 08/18/20 | 3,238,920.00 | 2,911,903.00 |
| Bank of America Corp | 3.458 | 03/15/25 | A- | 04/23/20 | 5,263,900.00 | 4,850,644.44 |
| Chubb INA Holdings Inc | 3.150 | 03/15/25 | A | Various | 6,518,943.13 | 5,716,388.15 |
| Royal Bank of Canada | 3.375 | 04/14/25 | A | 04/14/22 | 1,497,420.00 | 1,465,158.38 |
| Bank of Montreal | 1.850 | 05/01/25 | A- | 08/12/21 | 5,162,100.00 | 4,639,296.67 |
| Caterpillar Financial Service | 3.400 | 05/13/25 | A | 05/10/22 | 2,736,520.20 | 2,685,694.11 |
| Qualcomm Inc | 3.450 | 05/20/25 | A | Various | 5,245,703.20 | 4,903,215.83 |
| Morgan Stanley | 0.790 | 05/30/25 | A- | Various | 7,461,656.65 | 6,892,294.74 |
| Honeywell Intl | 1.350 | 06/01/25 | A | 06/23/20 | 5,119,000.00 | 4,625,065.00 |
| Royal Bank of Canada | 1.150 | 06/10/25 | A | Various | 5,044,880.00 | 4,530,304.17 |
| Northwestern Mutual Gbl | 4.000 | 07/01/25 | AA+ | 06/27/22 | 6,402,822.30 | 6,303,564.02 |
| American Honda Finance | 1.200 | 07/08/25 | A- | 06/22/21 | 2,017,540.00 | 1,815,393.33 |
| Toronto Dominion Bank | 0.750 | 09/11/25 | A | 09/15/20 | 4,986,850.00 | 4,411,208.33 |
| National Rural Utilities | 3.250 | 11/01/25 | A- | 04/14/22 | 2,994,000.00 | 2,891,453.00 |
| Simon Property Group | 3.300 | 01/15/26 | A- | 08/11/21 | 4,750,593.75 | 4,152,595.42 |
| Goldman Sachs Group Inc | 0.855 | 02/12/26 | BBB+ | 06/18/21 | 4,334,706.25 | 3,908,755.16 |
| Bank of America Corp | 2.015 | 02/13/26 | A- | 03/04/21 | 2,066,760.00 | 1,838,981.33 |
| JP Morgan Chase & Co | 2.005 | 03/13/26 | A- | 03/12/21 | 3,086,490.00 | 2,750,764.50 |
| Citigroup Inc | 3.106 | 04/08/26 | BBB+ | Various | 6,788,825.00 | 6,071,053.10 |
| JP Morgan Chase & Co | 2.083 | 04/22/26 | A- | 06/23/21 | 3,105,570.00 | 2,761,247.75 |



CITY OF RIVERSIDE
Pooled Investment Portfolio Holdings
September 30, 2022

| DESCRIPTION OF SECURITY | COUPON RATE | MATURITY DATE | *INVEST RATING | PURCH DATE | COST VALUE | **MARKET VALUE |
|-------------------------------|-------------|---------------|----------------|------------|--------------|----------------|
| Guardian Life Glob Fun | 1.250 | 05/13/26 | AA+ | 02/09/22 | 2,307,168.00 | 2,105,452.00 |
| United Health Group Inc | 1.150 | 05/15/26 | A+ | Various | 2,852,118.20 | 2,668,975.34 |
| Toyota Motor Credit Corp | 1.125 | 06/18/26 | A+ | Various | 4,989,707.50 | 4,391,513.75 |
| Bank of America Corp | 1.319 | 06/19/26 | A- | 06/18/21 | 2,004,120.00 | 1,782,934.33 |
| Met Tower Global Funding | 1.250 | 09/14/26 | AA- | 09/07/21 | 2,927,304.40 | 2,522,868.52 |
| Bank of Montreal | 1.250 | 09/15/26 | A- | Various | 2,495,539.50 | 2,139,731.39 |
| Wal-Mart Stores | 1.050 | 09/17/26 | AA | 09/08/21 | 1,332,476.85 | 1,165,879.98 |
| Metlife | 1.875 | 01/11/27 | AA- | 01/03/22 | 4,240,160.70 | 3,731,977.60 |
| Toronto-Dominion Bank | 1.950 | 01/12/27 | A | 01/25/22 | 992,295.35 | 874,676.17 |
| Charles Schwab Corp | 2.450 | 03/03/27 | A | 03/01/22 | 1,668,196.40 | 1,502,511.62 |
| Goldman Sachs Group Inc | 1.431 | 03/09/27 | BBB+ | Various | 2,914,727.50 | 2,797,890.88 |
| Berkshire Hathaway | 2.300 | 03/15/27 | AA | 03/07/22 | 4,924,064.25 | 4,489,379.92 |
| Amazon.com Inc | 3.300 | 04/13/27 | AA | 04/25/22 | 2,994,810.00 | 2,879,010.00 |
| Virginia Electric Power Corp | 3.750 | 05/15/27 | BBB+ | Various | 5,509,511.95 | 5,263,627.43 |
| Citigroup Inc | 1.462 | 06/09/27 | BBB+ | 06/21/22 | 1,753,880.00 | 1,712,540.89 |
| Merck & Co | 1.700 | 06/10/27 | A+ | 06/23/22 | 3,966,221.40 | 3,847,924.90 |
| Caterpillar Financial Service | 3.600 | 08/12/27 | A | Various | 3,213,062.50 | 3,085,868.50 |
| Wal-Mart Stores | 3.950 | 09/09/27 | AA | Various | 2,495,938.60 | 2,429,242.22 |

| | | | | | | |
|-----------------------------------|--|--|--|--|-----------------------|-----------------------|
| SUBTOTAL MEDIUM TERM NOTES | | | | | 169,689,955.38 | 156,330,443.22 |
|-----------------------------------|--|--|--|--|-----------------------|-----------------------|

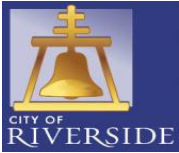
U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES

| | | | | | | |
|-----------------|-------|----------|-----|----------|--------------|--------------|
| FHLMC - K026 A2 | 2.510 | 11/25/22 | NR | 04/16/19 | 6,195,062.94 | 6,226,374.25 |
| FHLMC - K723 A2 | 2.454 | 08/25/23 | NR | 07/16/19 | 9,452,788.32 | 9,235,258.47 |
| FHLMC - K041 A2 | 3.171 | 10/25/24 | AAA | 07/01/21 | 5,378,515.63 | 4,874,652.50 |
| FHLMC - K047 A2 | 3.329 | 05/25/25 | NR | 05/20/22 | 5,028,906.25 | 4,854,290.83 |
| FHLMC - K049 A2 | 3.010 | 07/25/25 | NR | 06/23/21 | 1,789,016.21 | 1,590,498.58 |
| FHLMC - K059 A2 | 3.120 | 09/25/26 | AAA | 02/18/22 | 3,128,437.50 | 2,850,351.00 |

| | | | | | | |
|---|--|--|--|--|----------------------|----------------------|
| SUBTOTAL U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES | | | | | 30,972,726.85 | 29,631,425.63 |
|---|--|--|--|--|----------------------|----------------------|

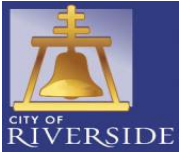
U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES

| | | | | | | |
|--------------------------------|-------|----------|-----|----------|--------------|--------------|
| Honda Auto Receivables | 1.610 | 04/22/24 | NR | 02/19/20 | 1,063,661.45 | 1,055,419.89 |
| Hyundai Auto Lease Trust | 0.330 | 06/17/24 | AAA | 06/08/21 | 2,789,581.50 | 2,722,389.00 |
| John Deere Owner Trust | 1.100 | 08/15/24 | NR | 03/04/20 | 761,760.86 | 754,622.71 |
| Toyota Auto Receivables Trust | 0.440 | 10/15/24 | AAA | 07/21/20 | 993,273.11 | 977,194.19 |
| Honda Auto Receivables Trust | 0.370 | 10/18/24 | AAA | 09/22/20 | 1,401,142.82 | 1,371,006.14 |
| GM Financial Auto Lease Trust | 0.390 | 10/21/24 | AAA | 04/18/22 | 1,572,855.47 | 1,565,795.07 |
| Toyota Lease Owner Trust | 0.420 | 10/21/24 | NR | 07/27/21 | 2,484,966.45 | 2,393,127.90 |
| John Deere Owner Trust | 0.510 | 11/15/24 | NR | 07/14/20 | 482,066.69 | 472,854.95 |
| Mercedes-Benz Auto Lease Trust | 0.400 | 11/15/24 | AAA | 06/22/21 | 2,589,804.46 | 2,500,895.65 |
| BMW Vehicle Lease Trust | 0.330 | 12/26/24 | NR | 09/08/21 | 1,624,832.30 | 1,578,752.52 |
| Hyundai Auto Lease Trust | 1.160 | 01/15/25 | AAA | 01/11/22 | 2,074,954.14 | 1,998,865.26 |
| Toyota Lease Owner Trust | 1.960 | 02/20/25 | AAA | 02/23/22 | 4,384,309.80 | 4,229,774.90 |
| GM Financial Auto Lease Trust | 1.900 | 03/20/25 | NR | 02/15/22 | 3,599,969.04 | 3,477,951.20 |
| BMW Vehicle Lease Trust | 1.100 | 03/25/25 | AAA | 01/11/22 | 1,719,742.86 | 1,656,443.13 |
| Honda Auto Receivables Trust | 0.270 | 04/21/25 | NR | 02/17/21 | 984,977.14 | 956,335.76 |
| Toyota Auto Receivables Owners | 0.260 | 05/15/25 | NR | 02/02/21 | 3,502,456.46 | 3,413,600.70 |
| GM Financial Auto Lease Trust | 3.420 | 06/20/25 | AAA | 05/03/22 | 2,399,749.68 | 2,356,720.80 |
| Hyundai Auto Receivables Trust | 0.380 | 09/15/25 | AAA | 04/20/21 | 1,474,844.83 | 1,426,228.96 |
| John Deere Owner Trust | 0.360 | 09/15/25 | NR | 03/02/21 | 1,624,687.68 | 1,561,982.50 |
| Hyundai Auto Receivables Trust | 0.380 | 01/15/26 | AAA | 07/20/21 | 4,713,959.40 | 4,495,143.74 |



CITY OF RIVERSIDE
Pooled Investment Portfolio Holdings
September 30, 2022

| DESCRIPTION OF SECURITY | COUPON RATE | MATURITY DATE | *INVEST RATING | PURCH DATE | COST VALUE | **MARKET VALUE |
|--|--------------------|----------------------|-----------------------|-------------------|-----------------------|-----------------------|
| Honda Auto Receivables Trust | 0.880 | 01/21/26 | NR | 11/16/21 | 1,749,631.10 | 1,656,125.53 |
| John Deere Owner Trust | 0.520 | 03/16/26 | NR | 07/13/21 | 2,204,803.31 | 2,084,291.93 |
| Honda Auto Receivables Trust | 1.880 | 05/15/26 | AAA | 02/15/22 | 2,814,576.62 | 2,677,463.48 |
| Hyundai Auto Receivables Trust | 0.740 | 05/15/26 | AAA | 11/09/21 | 1,249,721.00 | 1,179,962.37 |
| BMW Vehicle Owner Trust | 3.210 | 08/25/26 | AAA | 05/10/22 | 1,999,896.00 | 1,947,904.00 |
| GM Financial Securitized Term | 0.680 | 09/16/26 | AAA | 10/13/21 | 1,334,965.96 | 1,258,499.61 |
| John Deere Owner Trust | 2.320 | 09/16/26 | NR | 03/10/22 | 1,724,618.43 | 1,650,788.97 |
| Hyundai Auto Receivables Trust | 2.220 | 10/15/26 | AAA | 03/09/22 | 3,079,881.42 | 2,957,639.81 |
| GM Financial Auto Receivables | 1.260 | 11/16/26 | AAA | 01/11/22 | 1,139,900.93 | 1,085,122.69 |
| GM Financial Securitized ART | 3.100 | 02/16/27 | AAA | 04/05/22 | 1,674,649.93 | 1,625,762.82 |
| John Deere Owner Trust | 3.740 | 02/16/27 | NR | 07/12/22 | 2,689,743.11 | 2,631,372.05 |
| American Express Credit Trust | 3.390 | 05/17/27 | AAA | 05/17/22 | 5,188,851.97 | 5,030,182.60 |
| Verizon Master Trust | 3.720 | 07/20/27 | AAA | 08/02/22 | 2,349,896.60 | 2,330,252.17 |
| SUBTOTAL U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES | | | | | 71,444,732.52 | 69,080,473.00 |
| <u>SUPRANATIONAL SECURITIES</u> | | | | | | |
| Inter-American Dev Bank | 0.500 | 09/23/24 | AAA | 09/15/21 | 8,403,776.60 | 7,812,478.84 |
| Intl. Bank Recon & Development | 0.625 | 04/22/25 | AAA | 04/15/20 | 4,278,378.35 | 3,922,092.71 |
| Inter-American Dev Bank | 0.625 | 07/15/25 | AAA | 01/13/21 | 5,071,967.50 | 4,563,156.99 |
| Intl. Bank Recon & Development | 0.500 | 10/28/25 | AAA | Various | 9,994,372.85 | 8,918,760.02 |
| Inter-American Dev Bank | 0.875 | 04/20/26 | AAA | 04/13/21 | 9,342,016.70 | 8,363,003.48 |
| SUBTOTAL SUPRANATIONAL SECURITIES | | | | | 37,090,512.00 | 33,579,492.04 |
| <u>U.S. GOVERNMENT AGENCY SECURITIES</u> | | | | | | |
| FHLMC | 0.375 | 05/05/23 | AA+ | 05/05/20 | 4,758,000.80 | 4,662,124.09 |
| FNMA | 0.250 | 05/22/23 | AA+ | 05/20/20 | 7,651,898.25 | 7,498,727.00 |
| FHLMC | 0.250 | 06/26/23 | AA+ | 06/24/20 | 5,588,633.40 | 5,452,037.99 |
| FNMA | 0.250 | 07/10/23 | AA+ | 07/08/20 | 4,445,421.75 | 4,329,540.52 |
| FHLMC | 0.250 | 08/24/23 | AA+ | 08/19/20 | 7,507,334.70 | 7,257,084.79 |
| FHLMC | 0.125 | 10/16/23 | AA+ | Various | 9,961,598.25 | 9,576,869.17 |
| FHLMC | 0.250 | 11/06/23 | AA+ | 11/03/20 | 9,331,594.00 | 8,942,078.12 |
| FHLB | 2.750 | 12/13/24 | AA+ | 02/06/20 | 5,281,300.00 | 4,876,560.00 |
| FNMA | 1.625 | 01/07/25 | AA+ | 03/04/20 | 8,281,440.00 | 7,578,949.33 |
| FHLMC | 1.500 | 02/12/25 | AA+ | 02/13/20 | 6,599,914.15 | 6,217,977.83 |
| FHLB | 2.375 | 03/14/25 | AA+ | 03/19/20 | 6,346,620.00 | 5,742,441.17 |
| FNMA | 0.625 | 04/22/25 | AA+ | 04/22/20 | 5,199,267.40 | 4,762,807.03 |
| FHLB | 0.500 | 06/13/25 | AA+ | 06/29/20 | 5,007,400.00 | 4,537,385.00 |
| FNMA | 0.500 | 06/17/25 | AA+ | 06/17/20 | 6,506,503.60 | 5,903,126.14 |
| FHLMC | 0.375 | 07/21/25 | AA+ | 07/21/20 | 4,606,942.60 | 4,157,842.63 |
| FNMA | 0.375 | 08/25/25 | AA+ | Various | 7,962,282.50 | 7,157,368.01 |
| FHLMC | 0.375 | 09/23/25 | AA+ | Various | 7,970,197.55 | 7,140,834.67 |
| FNMA | 0.500 | 11/07/25 | AA+ | 11/09/20 | 6,063,215.70 | 5,432,018.65 |
| SUBTOTAL U.S. GOVERNMENT AGENCY SECURITIES | | | | | 119,069,564.65 | 111,225,772.14 |
| <u>U.S. GOVERNMENT TREASURY SECURITIES</u> | | | | | | |
| US Treasury | 1.625 | 10/31/23 | AA+ | 10/31/19 | 12,040,312.50 | 11,743,167.26 |
| US Treasury | 2.875 | 11/30/23 | AA+ | 01/09/19 | 3,044,882.81 | 2,979,884.66 |
| US Treasury | 2.250 | 01/31/24 | AA+ | 06/05/19 | 10,671,445.31 | 10,262,130.49 |

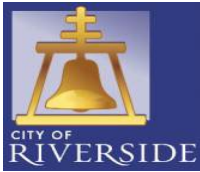


CITY OF RIVERSIDE
Pooled Investment Portfolio Holdings
September 30, 2022

| DESCRIPTION OF SECURITY | COUPON RATE | MATURITY DATE | *INVEST RATING | PURCH DATE | COST VALUE | **MARKET VALUE |
|---|-------------|---------------|----------------|------------|-----------------------|-----------------------|
| US Treasury | 2.000 | 04/30/24 | AA+ | Various | 17,578,257.82 | 16,933,237.44 |
| US Treasury | 0.250 | 06/15/24 | AA+ | 06/18/21 | 4,965,429.69 | 4,674,588.52 |
| US Treasury | 1.750 | 06/30/24 | AA+ | 09/09/19 | 9,358,759.77 | 8,899,226.63 |
| US Treasury | 1.500 | 02/15/25 | AA+ | Various | 15,947,968.76 | 15,500,360.04 |
| US Treasury | 1.125 | 02/28/25 | AA+ | 03/24/20 | 6,177,656.25 | 5,579,450.39 |
| US Treasury | 1.750 | 03/15/25 | AA+ | 05/04/22 | 4,827,539.06 | 4,712,852.40 |
| US Treasury | 2.750 | 05/15/25 | AA+ | Various | 9,795,000.00 | 9,728,482.29 |
| US Treasury | 3.125 | 08/15/25 | AA+ | 09/27/22 | 4,826,171.88 | 4,867,610.84 |
| US Treasury | 0.250 | 09/30/25 | AA+ | 10/16/20 | 6,975,937.50 | 6,222,117.08 |
| US Treasury | 0.375 | 12/31/25 | AA+ | 12/29/20 | 2,249,824.22 | 1,992,063.80 |
| US Treasury | 0.375 | 01/31/26 | AA+ | Various | 8,625,488.28 | 7,713,735.70 |
| US Treasury | 0.750 | 03/31/26 | AA+ | 03/30/21 | 3,969,843.75 | 3,552,426.42 |
| US Treasury | 0.750 | 05/31/26 | AA+ | Various | 9,942,773.44 | 8,859,184.92 |
| US Treasury | 0.750 | 08/31/26 | AA+ | Various | 5,170,878.90 | 4,609,427.89 |
| US Treasury | 1.125 | 10/31/26 | AA+ | Various | 12,919,453.14 | 11,593,112.44 |
| US Treasury | 1.500 | 01/31/27 | AA+ | Various | 15,585,117.20 | 14,839,492.37 |
| US Treasury | 2.750 | 04/30/27 | AA+ | Various | 18,449,570.32 | 18,159,556.89 |
| US Treasury | 3.250 | 06/30/27 | AA+ | Various | 20,141,015.63 | 19,450,986.30 |
| SUBTOTAL U.S. GOVERNMENT TREASURY SECURITIES | | | | | 203,263,326.23 | 192,873,094.77 |
| TOTAL POOLED CASH & INVESTMENTS | | | | | 938,251,788.54 | 899,796,304.47 |

*The City uses S&P ratings

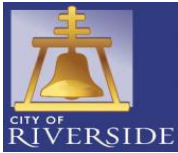
**Includes accrued interest



CITY OF RIVERSIDE
Investments held by Fiscal Agent
Section 115 Pension Trust Fund
September 30, 2022

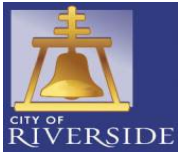
| DESCRIPTION OF SECURITY | COST VALUE | MARKET VALUE |
|--|----------------------|----------------------|
| <u>CASH AND EQUIVALENTS</u> | | |
| *Cash | 7,708.18 | 7,708.18 |
| First American Government Obligation Fund CL "Z" | 1,026,573.31 | 1,026,573.31 |
| SUBTOTAL CASH AND EQUIVALENTS | 1,034,281.49 | 1,034,281.49 |
| <u>MUTUAL FUNDS - EQUITY</u> | | |
| Ishares Core - S P500 Etf | 2,645,450.12 | 2,557,174.50 |
| Ishares S P - 500 Growth Etf | 1,078,612.25 | 1,030,077.10 |
| Ishares S P - 500 Value Etf | 1,248,439.74 | 1,176,986.16 |
| Ishares - Russell Mid Cap Etf | 906,244.50 | 832,810.00 |
| Ishares - Russell 2000 Value Etf | 711,677.21 | 652,772.59 |
| Ishares - Russell 2000 Growth Etf | 745,509.67 | 653,444.17 |
| Ishares Core - Msci Eafe Etf | 965,922.37 | 813,698.83 |
| Vanguard Ftse - Emerging Markets Etf | 641,502.94 | 539,212.73 |
| Vanguard Real - Estate Etf | 377,810.85 | 331,743.46 |
| SUBTOTAL MUTUAL FUNDS - EQUITY | 9,321,169.65 | 8,587,919.54 |
| <u>MUTUAL FUNDS - FIXED INCOME</u> | | |
| Ishares Core - U.S. Aggregate Bond Etf | 7,479,892.74 | 6,714,319.96 |
| Vanguard High - Yield Corporate Adm | 206,462.14 | 186,850.86 |
| Vanguard - Short Term Invnt Grade #539 | 2,095,593.34 | 1,978,964.21 |
| SUBTOTAL MUTUAL FUNDS - FIXED INCOME | 9,781,948.22 | 8,880,135.03 |
| TOTAL ASSETS | 20,137,399.36 | 18,502,336.06 |

* Includes accrued income



CITY OF RIVERSIDE
Investments Held by Fiscal Agent
September 30, 2022

| DESCRIPTION OF SECURITY | COUPON RATE | MATURITY DATE | *INVEST RATING | PURCH DATE | COST VALUE | **MARKET VALUE |
|--|----------------|------------------|-------------------|---------------|----------------------|----------------------|
| <u>CASH & MONEY MARKET ACCOUNTS</u> | | | | | | |
| Cash - Custodial Cash Account US Bank | N/A | Varies | NR | Varies | 24,177.44 | 24,177.44 |
| Cash - Bank of America Equipment Lease | N/A | Varies | NR | Varies | 11,965,281.98 | 11,965,281.98 |
| US Bank Commercial Paper Sweep | N/A | Varies | NR | Varies | 330,362.28 | 330,362.28 |
| US Bank Gcts0170 | N/A | Varies | NR | Varies | 43,452,247.10 | 43,452,247.10 |
| US Bank Gcts0185 | N/A | Varies | NR | Varies | 3,246,384.07 | 3,246,384.07 |
| First American Government Obligation CL "Y" | N/A | Varies | AAA | Varies | 66,253.10 | 66,253.10 |
| First American Prime Obligations Fund CL " Z " | N/A | Varies | AAA | Varies | 9,758,501.82 | 9,758,501.82 |
| SUBTOTAL CASH & MONEY MARKET ACCOUNTS | | | | | 68,843,207.79 | 68,843,207.79 |
| LOCAL AGENCY INVESTMENT FUND (LAIF) | N/A | Varies | NR | Varies | 1,247,967.82 | 1,252,011.97 |
| <u>MEDIUM TERM NOTES</u> | | | | | | |
| Charles Schwab Corp | 0.750 | 03/18/24 | A | Various | 601,166.80 | 567,716.90 |
| Amazon.com Inc | 0.450 | 05/12/24 | AA | 05/10/21 | 394,423.30 | 371,058.07 |
| John Deere Capital Corp | 0.450 | 06/07/24 | A | 06/07/21 | 369,537.50 | 345,716.54 |
| Salesforce.com Inc | 0.625 | 07/15/24 | A+ | 06/29/21 | 94,951.55 | 88,698.79 |
| American Honda Finance | 1.500 | 01/13/25 | A- | Various | 695,744.40 | 651,927.50 |
| Toyota Motor Credit Corp | 1.800 | 02/13/25 | A+ | 05/05/21 | 777,315.00 | 701,889.00 |
| Chubb INA Holdings Inc | 3.150 | 03/15/25 | A | 01/26/21 | 659,406.00 | 576,539.40 |
| Caterpillar Financial Service | 3.400 | 05/13/25 | A | 05/10/22 | 209,733.30 | 205,837.87 |
| Morgan Stanley | 0.790 | 05/30/25 | A- | 05/26/21 | 640,340.50 | 590,900.01 |
| PNC Bank | 3.250 | 06/01/25 | A | 06/10/21 | 710,365.50 | 629,633.12 |
| Eli Lilly & Co | 2.750 | 06/01/25 | A+ | 06/10/21 | 699,166.00 | 628,145.50 |
| Honeywell Intl | 1.350 | 06/01/25 | A | 06/10/21 | 717,066.00 | 647,509.10 |
| Royal Bank of Canada | 1.150 | 06/10/25 | A | 02/22/21 | 607,344.00 | 543,636.50 |
| Toronto Dominion Bank | 0.750 | 09/11/25 | A | 02/10/21 | 650,292.50 | 573,457.08 |
| Simon Property Group | 3.300 | 01/15/26 | A- | 08/11/21 | 678,656.25 | 593,227.92 |
| Goldman Sachs Group Inc | 0.855 | 02/12/26 | BBB+ | 06/18/21 | 619,243.75 | 558,393.60 |
| Bank of America Corp | 2.015 | 02/13/26 | A- | 03/04/21 | 620,028.00 | 551,694.40 |
| JP Morgan Chase & Co | 2.005 | 03/13/26 | A- | 03/12/21 | 617,298.00 | 550,152.90 |
| Citigroup Inc | 3.106 | 04/08/26 | BBB+ | 06/18/21 | 669,075.00 | 595,201.29 |
| United Health Group Inc | 1.150 | 05/15/26 | A+ | Various | 130,420.30 | 115,655.60 |
| Wal-Mart Stores | 1.050 | 09/17/26 | AA | 09/08/21 | 119,773.20 | 104,798.20 |
| Target Corp | 1.950 | 01/15/27 | A | 01/19/22 | 264,549.50 | 238,777.63 |
| Virginia Electric Power Corp | 3.750 | 05/15/27 | BBB+ | 05/16/22 | 119,625.60 | 114,842.79 |
| SUBTOTAL MEDIUM TERM NOTES | | | | | 11,665,521.95 | 10,545,409.71 |
| <u>U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES</u> | | | | | | |
| Mercedes-Benz Auto Lease Trust | 0.400 | 11/15/24 | AAA | 06/22/21 | 239,981.88 | 231,743.23 |
| BMW Vehicle Lease Trust | 0.330 | 12/26/24 | NR | 09/08/21 | 149,984.52 | 145,731.00 |
| GM Financial Auto Lease Trust | 1.900 | 03/20/25 | NR | 02/15/22 | 309,997.33 | 299,490.25 |
| BMW Vehicle Lease Trust | 1.100 | 03/25/25 | AAA | 01/11/22 | 149,977.58 | 144,457.25 |
| Honda Auto Receivables Trust | 0.270 | 04/21/25 | NR | 02/17/21 | 108,957.66 | 105,789.36 |
| Toyota Auto Receivables Owners | 0.260 | 05/15/25 | NR | 02/02/21 | 392,917.31 | 382,949.18 |
| John Deere Owner Trust | 0.360 | 09/15/25 | NR | 03/02/21 | 179,965.40 | 173,019.60 |
| Hyundai Auto Receivables Trust | 0.380 | 09/15/25 | AAA | 04/20/21 | 164,982.64 | 159,544.26 |
| Hyundai Auto Receivables Trust | 0.380 | 01/15/26 | AAA | 07/20/21 | 434,904.00 | 414,716.33 |
| Honda Auto Receivables Trust | 0.880 | 01/21/26 | NR | 11/16/21 | 154,967.33 | 146,685.41 |



CITY OF RIVERSIDE
Investments Held by Fiscal Agent
September 30, 2022

| DESCRIPTION OF SECURITY | COUPON RATE | MATURITY DATE | *INVEST RATING | PURCH DATE | COST VALUE | **MARKET VALUE |
|--|--------------------|----------------------|-----------------------|-------------------|----------------------|-----------------------|
| John Deere Owner Trust | 0.520 | 03/16/26 | NR | 07/13/21 | 204,981.72 | 193,777.71 |
| Hyundai Auto Receivables Trust | 0.740 | 05/15/26 | AAA | 11/09/21 | 109,975.45 | 103,836.68 |
| Honda Auto Receivables Trust | 1.880 | 05/15/26 | AAA | 02/15/22 | 244,963.15 | 233,029.68 |
| BMW Vehicle Owner Trust | 3.210 | 08/25/26 | AAA | 05/10/22 | 149,992.20 | 146,092.80 |
| GM Financial Securitized Term | 0.680 | 09/16/26 | AAA | 10/13/21 | 114,997.07 | 108,410.08 |
| John Deere Owner Trust | 2.320 | 09/16/26 | NR | 03/10/22 | 179,960.19 | 172,256.24 |
| GM Financial Auto Receivables | 1.260 | 11/16/26 | AAA | 01/11/22 | 99,991.31 | 95,186.22 |
| GM Financial Securitized ART | 3.100 | 02/16/27 | AAA | 04/05/22 | 139,970.75 | 135,884.67 |
| John Deere Owner Trust | 3.740 | 02/16/27 | NR | 07/12/22 | 184,982.33 | 180,967.97 |
| Verizon Master Trust | 3.720 | 07/20/27 | AAA | 08/02/22 | 159,992.96 | 158,655.47 |
| SUBTOTAL U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES | | | | | 3,876,442.78 | 3,732,223.39 |
| <u>SUPRANATIONAL SECURITIES</u> | | | | | | |
| Inter-American Dev Bank | 0.500 | 09/23/24 | AAA | 09/15/21 | 764,433.90 | 710,647.60 |
| International Finance Corp | 1.375 | 10/16/24 | AAA | 07/12/21 | 1,026,900.00 | 949,132.08 |
| Intl. Bank Recon & Development | 0.500 | 10/28/25 | AAA | 01/26/21 | 1,000,640.00 | 891,876.00 |
| Inter-American Dev Bank | 0.875 | 04/20/26 | AAA | 04/13/21 | 1,040,213.90 | 931,202.84 |
| SUBTOTAL SUPRANATIONAL SECURITIES | | | | | 3,832,187.80 | 3,482,858.52 |
| <u>U.S. GOVERNMENT AGENCY SECURITIES</u> | | | | | | |
| FFCB | 0.125 | 02/03/23 | AA+ | 01/26/21 | 854,521.20 | 845,216.57 |
| FHLB | 0.125 | 03/17/23 | AA+ | 03/17/21 | 779,142.00 | 767,161.68 |
| FFCB | 0.125 | 04/13/23 | AA+ | 04/06/21 | 1,033,633.80 | 1,014,249.63 |
| FFCB | 1.750 | 02/14/25 | AA+ | 02/10/22 | 603,384.65 | 571,629.25 |
| SUBTOTAL U.S. GOVERNMENT AGENCY SECURITIES | | | | | 3,270,681.65 | 3,198,257.13 |
| <u>U.S. GOVERNMENT TREASURY SECURITIES</u> | | | | | | |
| US Treasury | 2.125 | 12/31/22 | AA+ | 02/16/18 | 2,929,335.94 | 3,005,928.73 |
| US Treasury | 0.000 | 02/16/23 | A-1+ | 09/30/22 | 353,863.51 | 353,900.46 |
| US Treasury | 0.000 | 03/30/23 | A-1+ | 09/30/22 | 7,362,717.75 | 7,363,503.84 |
| US Treasury | 2.750 | 08/31/23 | AA+ | 09/30/22 | 200,817.03 | 199,832.33 |
| US Treasury | 0.125 | 02/15/24 | AA+ | 02/23/21 | 997,187.50 | 945,003.64 |
| US Treasury | 0.250 | 05/15/24 | AA+ | 05/18/21 | 2,194,671.88 | 2,063,631.44 |
| US Treasury | 3.250 | 08/31/24 | AA+ | 09/30/22 | 1,703,341.53 | 1,702,097.55 |
| US Treasury | 0.375 | 09/15/24 | AA+ | 09/29/21 | 1,990,312.50 | 1,856,269.50 |
| US Treasury | 3.000 | 07/15/25 | AA+ | 09/30/22 | 247,159.51 | 243,269.42 |
| US Treasury | 3.125 | 08/15/25 | AA+ | 08/25/22 | 1,241,503.90 | 1,216,902.71 |
| US Treasury | 0.375 | 01/31/26 | AA+ | Various | 1,724,482.43 | 1,542,747.15 |
| US Treasury | 0.750 | 03/31/26 | AA+ | 05/18/21 | 2,194,070.32 | 1,953,834.53 |
| US Treasury | 0.750 | 05/31/26 | AA+ | 06/23/21 | 3,232,099.61 | 2,879,235.10 |
| US Treasury | 1.500 | 01/31/27 | AA+ | 03/30/22 | 765,312.50 | 719,490.54 |
| US Treasury | 3.250 | 06/30/27 | AA+ | 08/25/22 | 1,002,460.94 | 972,549.32 |
| US Treasury | 3.125 | 08/31/27 | AA+ | 09/30/22 | 670,665.96 | 664,031.23 |
| US Treasury | 3.125 | 08/31/29 | AA+ | 09/30/22 | 189,730.51 | 190,441.42 |
| SUBTOTAL U.S. GOVERNMENT TREASURY SECURITIES | | | | | 28,999,733.32 | 27,872,668.91 |
| <u>INVESTMENT CONTRACTS</u> | | | | | | |



CITY OF RIVERSIDE
Investments Held by Fiscal Agent
September 30, 2022

| DESCRIPTION OF SECURITY | COUPON RATE | MATURITY DATE | *INVEST RATING | PURCH DATE | COST VALUE | **MARKET VALUE |
|---|------------------------|--------------------------|---------------------------|-----------------------|-----------------------|---------------------------|
| Invt Agmt-Trinity Plus Fdg Co Gic | 0.047 | 10/01/29 | NR | 05/14/08 | 6,411,744.65 | 6,411,744.65 |
| Invt Agmt-Trinity Plus Fdg Co Gic | 0.047 | 10/01/35 | NR | 05/14/08 | 4,348,970.73 | 4,348,970.73 |
| SUBTOTAL INVESTMENT CONTRACTS | | | | | 10,760,715.38 | 10,760,715.38 |
| TOTAL INVESTMENTS HELD WITH FISCAL AGENT | | | | | 132,496,458.49 | 129,687,352.80 |

**The City uses S&P ratings*

***Includes accrued interest*

**City of Riverside
Cash Balances by Fund
As of September 30, 2022**

| Fund | Cash Balance ¹ | Interfund Loan Receivables ² | Cash Balance + Loan Receivables | | |
|---|------------------------------|--|---------------------------------------|---------------------|-----------------------|
| General Fund | 101 | 94,945,972 | - | 94,945,972 | |
| Measure Z | 110 | 67,003,749 | - | 67,003,749 | |
| Pension Trust | 115 | 409,316 | - | 409,316 | |
| Enterprise Funds | | | | | |
| Electric | 510 | 321,429,974 | 2,454,345 | 323,884,319 | |
| Electric - Public Benefits Program | 511 | 27,093,040 | - | 27,093,040 | |
| Water | 520 | 64,809,648 | - | 64,809,648 | |
| Water - Conservation & Reclamation Program | 521 | 3,562,878 | - | 3,562,878 | |
| Airport | 530 | 1,672,995 | - | 1,672,995 | |
| Refuse Collection | 540 | 4,859,321 | - | 4,859,321 | |
| Sewer Service | 550 | 101,114,840 | 1,442,409 | 102,557,249 | |
| Special Transit | 560 | 3,950,715 | - | 3,950,715 | |
| Public Parking | 570 | 2,502,897 | - | 2,502,897 | |
| Civic Entertainment (Convention Center, Visitors Bureau, Sports Commission) | 580 | (534,347) | - | (534,347) | |
| Civic Entertainment (Fox, Box, RMA, Showcase) | 581 | 4,050,900 | - | 4,050,900 | |
| Civic Entertainment (Cheech Marin Center) | 582 | (3,105,813) | - | (3,105,813) | |
| SubTotal - Enterprise Funds | | 531,407,048 | 3,896,754 | 535,303,802 | |
| Special Revenue Funds | | | | | |
| Urban Areas Security Initiative | 205 | (1,897,232) | - | (1,897,232) | |
| Grants and Restricted Programs | 215 | 72,783,305 | - | 72,783,305 | |
| Community Development Block Grant | 220 | 69,892 | - | 69,892 | |
| Home Investment Partnership Program | 221 | 669,990 | - | 669,990 | |
| Housing Opportunities for Persons with AIDS | 222 | (875,444) | - | (875,444) | |
| Community Development Grants | 223 | 5,419,091 | - | 5,419,091 | |
| Neighborhood Stabilization Program | 225 | 163,191 | - | 163,191 | |
| Special Gas Tax | 230 | 28,824,067 | - | 28,824,067 | |
| Air Quality Improvement | 240 | 1,579,909 | - | 1,579,909 | |
| NPDES Storm Drain | 260 | 114,194 | - | 114,194 | |
| Housing Authority | 280 | 1,381,214 | - | 1,381,214 | |
| Housing Assets | 281 | 8,327,730 | - | 8,327,730 | |
| Special Districts | Various | (134,955) | - | (134,955) | |
| SubTotal - Special Revenue Funds | | 116,424,952 | - | 116,424,952 | |
| Capital Projects Funds | | | | | |
| Capital Outlay | 401 | 2,100,766 | - | 2,100,766 | |
| Storm Drain | 410 | 884,907 | - | 884,907 | |
| Local Park Special Capital Improvements | 411 | 591,125 | - | 591,125 | |
| Regional Park Special Capital Improvements | 413 | 3,814,272 | - | 3,814,272 | |
| Measure Z Capital Outlay | 420 | 15,799,696 | - | 15,799,696 | |
| Capital Outlay Grants | 430 | 419,030 | - | 419,030 | |
| Transportation Projects | 431 | 211 | - | 211 | |
| Measure A Capital Outlay | 432 | 29,806,074 | - | 29,806,074 | |
| Transportation Development Impact Fees | 433 | 7,137,182 | - | 7,137,182 | |
| Transportation Uniform Mitigation Fees | 434 | (1,884,002) | - | (1,884,002) | |
| Community Facilities Districts and Assessment Districts | Various | 2,103,976 | - | 2,103,976 | |
| SubTotal - Capital Project Funds | | 60,773,237 | - | 60,773,237 | |
| Debt Service Funds | | | | | |
| Debt Service Fund - General | 390 | (26,896,959) | - | (26,896,959) | |
| Debt Service Fund - Public Works | 391 | 94,012 | - | 94,012 | |
| SubTotal Debt Service Funds | | (26,802,947) | - | (26,802,947) | |
| Agency Funds | | | | | |
| Successor Agency | Various | 22,802,223 | - | 22,802,223 | |
| Community Facilities Districts and Assessment Districts | Various | 585,665 | - | 585,665 | |
| Special Deposits | Various | (24,207,127) | - | (24,207,127) | |
| SubTotal Agency Funds | | (819,239) | - | (819,239) | |
| Internal Service Funds | | | | | |
| Workers' Compensation Insurance Trust | 610 | 20,017,327 | - | 20,017,327 | |
| Unemployment Insurance Trust | 620 | 282,883 | - | 282,883 | |
| Liability Insurance Trust | 630 | 2,230,123 | - | 2,230,123 | |
| Parada Settlement Fund | 631 | 21,816,952 | - | 21,816,952 | |
| Central Stores | 640 | (320,896) | - | (320,896) | |
| Central Garage | 650 | 12,427,827 | - | 12,427,827 | |
| SubTotal - Internal Service Funds | | 56,454,216 | - | 56,454,216 | |
| | | Total - All Funds | \$ 899,796,304 | \$ 3,896,754 | \$ 903,693,059 |

¹ Amount reflects each fund's share of the City's pooled investment portfolio.

² Amounts shown are interfund loans outstanding. Interfund loan receivable balances are treated as available cash due to the ability to move loan receivables to other funds as needed.