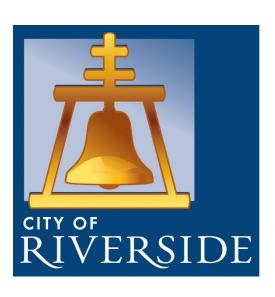
# ATTACHMENT 1 CASH AND INVESTMENT REPORT



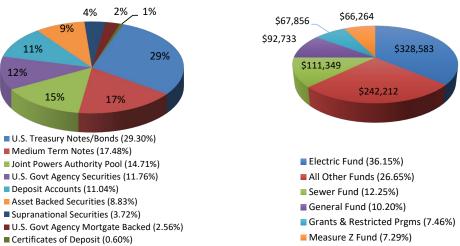


#### CITY OF RIVERSIDE Quarterly Investment Report December 31, 2022

	AMORTIZED COST	MARKET VALUE
POOLED INVESTMENT PORTFOLIO		
Deposit Accounts	\$ 100,333,276.85	\$ 100,333,276.85
Joint Powers Authority Pool	133,747,280.60	133,747,280.60
Commerical Paper	5,432,977.78	5,471,105.56
Medium Term Notes	170,415,892.13	158,854,324.94
U.S. Govt Agency Mortgage Backed Securities	24,599,953.99	23,245,317.70
Asset Backed Securities	82,314,917.11	80,268,772.96
Supranational Securities	37,090,512.00	33,837,311.08
U.S. Govt Agency Securities	113,891,836.54	106,920,916.50
U.S. Treasury Notes/Bonds	275,368,290.04	266,318,899.36
TOTAL POOLED INVESTMENT PORTFOLIO	943,194,937.04	908,997,205.55
INVESTMENTS HELD BY FISCAL AGENT -		
SECTION 115 PENSION TRUST FUND	20,247,991.90	19,378,380.39
OTHER INVESTMENTS HELD BY FISCAL AGENT	128,203,579.79	125,762,122.71
OTHER MISCELLANEOUS CASH	3,856,861.53	3,856,861.53
TOTAL CASH & INVESTMENTS	\$ 1,095,503,370.26	\$ 1,057,994,570.18

### 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 1.63 years. Market prices of securities are obtained from Interactive Data Corporation. Weighted average yield on cost for the City's investment portfolio is 2.18%. 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, Controller

Approved by:

Edward P. Enriquez, Chief Financial Officer/Treasurer



DESCRIPTION OF SECURITY	COUPON RATE	MATURITY DATE	*INVEST RATING	PURCH DATE	COST VALUE	**MARKET VALUE
DEPOSIT ACCOUNTS						
Bank of America Checking and Reserve Federated Investors Federated Treasury	N/A N/A	Varies Varies	NR AAA	Varies Varies	87,530,134.42 12,803,142.43	87,530,134.42 12,803,142.43
SUBTOTAL DEPOSIT ACCOUNTS					100,333,276.85	100,333,276.85
JOINT POWERS AUTHORITY POOL						
California Asset Management Program (CAMP)	N/A	Varies	AAA	Varies	133,747,280.60	133,747,280.60
SUBTOTAL JOINT POWERS AUTHORITY POOL					133,747,280.60	133,747,280.60
COMMERCIAL PAPER						
Bank of Montreal	4.200	01/18/23	A-1	11/16/22	1,488,975.00	1,497,025.00
MUFG Bank Ltd/NY	4.450	01/30/23	A-1	10/31/22	1,977,502.78	1,992,830.56
BofA Securities	4.500	03/17/23	A-1	11/03/22	1,966,500.00	1,981,250.00
SUBTOTAL COMMERCIAL PAPER					5,432,977.78	5,471,105.56
MEDIUM TERM NOTES						
Qualcomm Inc	2.600	01/30/23	Α	11/03/22	995,570.00	1,009,295.96
Pepsico Inc.	2.750	03/01/23	A+	11/04/22	1,640,331.00	1,661,095.44
Berkshire Hathaway	2.750	03/15/23	AA	11/01/22	1,043,038.50	1,054,006.17
Toyota Motor Credit Corp	3.450	09/20/23	A+	02/19/19	2,470,070.70	2,426,158.58
Charles Schwab Corp	0.750	03/18/24	A	03/16/21	1,954,022.50	1,862,774.52
Amazon.com Inc	0.450	05/12/24	AA	05/10/21	3,649,663.70	3,446,154.95
John Deere Capital Corp	0.450	06/07/24	A	06/07/21	2,077,400.00	1,956,227.04
Salesforce.com Inc	0.625	07/15/24 11/01/24	A+ A	06/29/21	1,064,456.85	1,002,474.81
Royal Bank of Canada John Deere Capital Corp	2.250 2.050	01/09/25	A	02/06/20 02/06/20	3,037,950.00 3,024,810.00	2,872,383.15 2,878,748.62
American Honda Finance	1.500	01/13/25	A-	Various	4,483,050.30	4,242,229.11
Toyota Motor Credit Corp	1.800	02/13/25	A+	05/05/21	2,072,840.00	1,894,450.26
JP Morgan Chase & Co	3.220	03/01/25	A-	08/18/20	3,238,920.00	2,947,729.69
Bank of America Corp	3.458	03/15/25	A-	04/23/20	5,263,900.00	4,923,141.94
Chubb INA Holdings Inc	3.150	03/15/25	Α	Various	6,518,943.13	5,803,664.33
Royal Bank of Canada	3.375	04/14/25	Α	04/14/22	1,497,420.00	1,461,386.14
Bank of Montreal	1.850	05/01/25	A-	08/12/21	5,162,100.00	4,682,055.02
Caterpillar Financial Service	3.400	05/13/25	Α	05/10/22	2,736,520.20	2,678,108.01
Qualcomm Inc	3.450	05/20/25	Α	Various	5,245,703.20	4,890,429.18
Morgan Stanley	0.790	05/30/25	A-	Various	7,461,656.65	6,960,728.34
Honeywell Intl	1.350	06/01/25	A	06/23/20	5,119,000.00	4,631,959.40
Royal Bank of Canada	1.150	06/10/25	Α	Various	5,044,880.00	4,583,700.42
Northwestern Mutual Glbl	4.000	07/01/25	AA+	06/27/22	6,402,822.30	6,412,094.75
American Honda Finance	1.200	07/08/25	A-	06/22/21	2,017,540.00	1,841,825.39
Toronto Dominion Bank	0.750 3.250	09/11/25 11/01/25	Α Δ_	09/15/20	4,986,850.00	4,478,463.53
National Rural Utilities Simon Property Group	3.250 3.300	11/01/25 01/15/26	A- A-	04/14/22 08/11/21	2,994,000.00 4,750,593.75	2,868,979.40 4,223,992.23
Goldman Sachs Group Inc	0.855	02/12/26	BBB+	06/11/21	4,750,595.75	3,973,176.73
Bank of America Corp	2.015	02/13/26	A-	03/04/21	2,066,760.00	1,870,620.73
JP Morgan Chase & Co	2.005	03/13/26	A-	03/12/21	3,086,490.00	2,796,706.83
Citigroup Inc	3.106	04/08/26	BBB+	Various	6,788,825.00	6,073,979.61



JP Morgan Chees & Co	DESCRIPTION OF SECURITY	COUPON RATE	MATURITY DATE	*INVEST RATING	PURCH DATE	COST VALUE	**MARKET VALUE
Suardian Life Glob Fun							
United Health Group Inic 1,150 0,611-206 A+ Various 4,285,2118,20 2,285,740,412 Toyleal Motor Credit Corp 1,125 0,011-206 Bank of America Corp 1,319 0,611-206 Bank of Montreal 1,280 0,811-206 Bank of Montreal 1,280 Bank of Montreal 1,280 Bank of Mo							
Toyota Notor Creati Corp 1.125 06/18/26 A+ Various 4,989,707.50 4,425.258/70 Balts of America Corp 1.1319 06/18/26 A- 06/18/21 2.004,720.00 1.805.588/70 Balts of America Corp 1.250 09/14/26 A- 06/18/21 2.004,720.00 1.805.588/70 Balt Former Clobal Funding 1.250 09/14/26 A- 06/18/21 2.927,304.40 2.257,304.60 2.256,001.50.6 Balts of Morrica 2.457,509.50 2.198,485/95.00 2.198,485/95.						, ,	
Baint of America Corp  1.319 0614266	•						
Met Tower Global Funding	•						
Bank of Montreal  1.250 0911526 A. Various 2,495,339,50 2,196,488,177  AN 090921 1,332,476,85 1,1817,734,67  Morgan Stanley 6,138 101626 A. 1017922 1,498,185.00 1,552,005,70  Medifie 1,1875 0111127 A.A. 1010322 4,240,160,70 3,797,863,74  Morgan Stanley 6,138 101626 A. 1017922 1,498,185.00 1,552,005,70  Medifie 1,1875 0111127 A.A. 1010322 4,240,160,70 3,797,863,74  Charles Schwach Corp 2,450 030327 A 0301022 1,686,196.40 1,533,390,31  Charles Schwach Corp 2,450 030327 A 0301022 1,686,196.40 1,533,390,31  Charles Schwach Corp 2,450 030327 A 0301022 1,686,196.40 1,533,390,31  Berkshire Hathaway 2,300 0311527 AA 0307022 4,924,064.25 4,584,486.50  Berkshire Hathaway 2,300 0311527 AA 0307022 4,924,064.25 4,584,486.50  Berkshire Hathaway 3,300 0411327 AA 047522 2,9484.00 2,277,75.76  Virgina Electric Power Corp 3,750 0511527 BBB+ Various 5,509,511.95 5,277,629.80  Wirgina Electric Power Corp 3,750 0511527 BBB+ Various 5,509,511.95 5,277,629.80  Merck & Co 1,700 0611027 A+ 062322 3,966.221.40 3,883,193.80  Merck & Co 1,700 0611027 A+ 062322 3,966.221.40 3,883,193.80  Wal-Mart Stores 3,950 0930927 AA Various 2,495,386.60 2,496,027,74  SUBTOTAL MEDIUM TERM NOTES  ### Company of the	•						
Wal-Mart Slores	<b>G</b>						
Mergian   Stanley							
Melfie							
Toronts-Dominion Bank 1 950 111/227 A 0125/22 992.295.35 901,431.55 Coldman Sachs Crop 2 450 02002/27 A 03001/22 1688.196.40 1.538.380.51 Coldman Sachs Group Inc 1 431 030927 BBB+ Various 2.914.727.50 2.884.486.50 Berkshire Hathaway 2 300 0315/27 AA 0307/22 4,924.064.25 4,884.437.24 Anazon.com Inc 3 3300 0413/27 AA 0307/22 4,924.064.25 4,884.437.24 Anazon.com Inc 1 3,300 0413/27 AA 0307/22 4,924.064.25 4,884.437.24 Anazon.com Inc 1 3,300 0413/27 AA 0425/22 2,948.410.00 5,509.511.95 5,277,629.60 Cligroup Inc 1 1,462 6,0609/27 BBB+ Various 5,509.511.95 5,277,629.60 Cligroup Inc 1 1,462 6,0609/27 BBB+ Various 5,509.511.95 5,277,629.60 Cligroup Inc 1 1,462 6,0609/27 A 0862/22 3,966.221.40 3,893.193.00 Caterpillar Financial Service Wal-Mart Stores 3 3,950 0,9109/27 AA Various 2,495.938.60 2,496,027.74  SUBTOTAL MEDIUM TERM NOTES  U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES  FHLMC-K723 A2 2,454 0,925/23 FHLMC-K041 A2 3,171 10/25/24 AAA 07/01/21 5,378.515.63 FHLMC-K041 A2 3,171 10/25/24 AAA 07/01/21 5,378.515.63 FHLMC-K049 A2 3,010 07/25/25 FHLMC-K049 A2 3,010 07/25/25 FHLMC-K049 A2 3,100 0,909/25/25 FHLMC-K049 A2 0,909/25/25 FHLMC							
Charles Schwab Corp						, ,	
Goldman Sachs Group Inc							
Berkshire Hathaway	·						
Amazon com Inc	•						
Virginia Electric Power Corp  3.750 05/15/27 BBB+ Various 5.509,511,95 5.277,629,80 Ciligroup Inc 1.462 06/09/27 AH 06/23/22 3.966.221,40 3.893,193,60 Caterpillar Financial Service 3.600 08/12/27 A Various 3.213,062,50 3.151,110,56 Wal-Mart Stores 3.950 09/09/27 AA Various 3.213,062,50 3.151,110,56 Wal-Mart Stores 3.950 09/09/27 AA Various 3.213,062,50 3.151,110,56 Wal-Mart Stores  T0,415,892,13 158,854,324,94  U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES  FILLIAC-K723 A2 FILLIAC-K723 A2 FILLIAC-K041 A2 3.171 10/25/24 AAA 07/101/21 5.378,515,63 4.857,774.00 FILLIAC-K047 A2 3.172 10/25/25 NR 05/201/22 5.028,906,25 5.0	Berkshire Hathaway					4,924,064.25	4,584,437.24
Citigroup Inc	Amazon.com Inc	3.300	04/13/27		04/25/22	2,994,810.00	
Merck & Co	Virginia Electric Power Corp	3.750	05/15/27	BBB+		5,509,511.95	
Caterpillar Financial Service 3.600 08/12/27 A Various 3,213.062.50 3,151,110.56 Wal-Mart Stores 3.950 09/09/27 AA Various 2,495,938.60 2,496,027.74 SUBTOTAL MEDIUM TERM NOTES 170,415,892.13 158,854,324.94 U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES    FHLMC-K723 A2 2.454 08/25/23 NR 07/16/19 9,275,078.40 9,067,216.27 FHLMC-K041 A2 3,171 10/25/24 AAA 07/01/21 5,378,515.63 4,857,774.00 FHLMC-K047 A2 3,329 05/25/25 NR 05/20/22 5,028,906.25 4,859,593.83 FHLMC-K049 A2 3,010 07/25/25 NR 05/20/22 3,128,437.50 2,866,485.90 SUBTOTAL U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES 24,599,953.99 23,245,317.70 U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES 24,599,953.99 23,245,317.70 U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES 24,599,953.99 23,245,317.70 U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES 24,599,953.99 13,128,437.50 2,866,485.90 U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES 24,599,953.99 23,245,317.70 U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES 24,599,953.99 12,3245,317.70 U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES 24,599,953.99 13,042,245,345,345 U.S. GOVERNMENT AGENCY A	Citigroup Inc	1.462	06/09/27	BBB+	06/21/22	1,753,880.00	1,738,710.15
Value   Valu	Merck & Co	1.700	06/10/27	A+	06/23/22	3,966,221.40	3,893,193.60
SUBTOTAL MEDIUM TERM NOTES  170,415,892.13  158,854,324.94  U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES  FHLMC-K723 A2  2.454  08/25/23  NR  07/16/19  9.275,078.40  9.067,216.27  FHLMC-K041 A2  3.171  10725/24  AAA  07/01/21  5.378,515.63  4.857,774.00  FHLMC-K047 A2  3.329  05/25/25  NR  05/20/22  5.028,906.25  4.859,593.83  FHLMC-K049 A2  3.010  09/25/26  AAA  02/18/22  3.128,437.50  2.866,485.90  SUBTOTAL U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES  U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES  24,599,953.99  23,245,317.70  U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES  24,599,953.99  23,245,317.70  U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES  U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES  24,599,953.99  23,245,317.70  081,726,727  081,726,727  081,727	Caterpillar Financial Service	3.600	08/12/27	Α	Various	3,213,062.50	3,151,110.56
### PLANC - K723 A2	Wal-Mart Stores	3.950	09/09/27	AA	Various	2,495,938.60	2,496,027.74
FHLMC-K723 A2	SUBTOTAL MEDIUM TERM NOTES					170,415,892.13	158,854,324.94
FHLMC-K041 A2         3.171         10/25/24         AAA         07/01/21         5,378,515.63         4,857,774.00           FHLMC-K047 A2         3.329         05/25/25         NR         05/20/22         5,028,906.25         4,859,593.83           SHLMC-K049 A2         3.010         07/25/25         NR         06/23/21         1,789,016.21         1,594,247.70           FHLMC-K059 A2         3.120         09/25/26         AAA         02/18/22         3,128,437.50         2,866,485.90           SUBTOTAL U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES         24,599,953.99         23,245,317.70           U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES	U.S. GOVERNMENT AGENCY MORTGAGE	BACKED SECURITIES	<u> </u>				
FHLMC-K041 A2         3.171         10/25/24         AAA         07/01/21         5,378,515.63         4,857,774.00           FHLMC-K047 A2         3.329         05/25/25         NR         05/20/22         5,028,906.25         4,859,593.83           SHLMC-K049 A2         3.010         07/25/25         NR         06/23/21         1,789,016.21         1,594,247.70           FHLMC-K059 A2         3.120         09/25/26         AAA         02/18/22         3,128,437.50         2,866,485.90           SUBTOTAL U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES         24,599,953.99         23,245,317.70           U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES	EULANO 1/700 AO	0.454	00/05/00	ND	07/40/40	0.075.070.40	0.007.040.07
FHLMC-K047 A2         3.329         05/25/25         NR         05/20/22         5,028,906,25         4,859,593,83           FHLMC-K049 A2         3.010         07/25/25         NR         06/23/21         1,789,016,21         1,594,247.70           FHLMC-K059 A2         3.120         09/25/26         AAA         02/18/22         3,128,437.50         2,866,485.90           SUBTOTAL U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES         24,599,953.99         23,245,317.70           U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES           U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES           Honda Auto Receivables Trust         0.330         06/17/24         AN         02/19/20         689,403.05         683,480.62         483,480.61         1,443,245.65         439,616.75         1,447,843.01         1,447,043.01         1,447,484.01							
FHLMC-K049 A2         3.010         07/25/25         NR         06/23/21         1,789,016.21         1,594,247.70           SUBTOTAL U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES         24,599,953.99         23,245,317.70           U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES           Who da Auto Receivables         1.610         04/22/24         NR         02/19/20         689,403.05         683,480.62           Hyundai Auto Lease Trust         0.330         06/17/24         AAA         06/08/21         2,789,581.50         2,747,843.01           John Deere Owner Trust         1.100         08/15/24         NR         03/04/20         443,245.65         439,616.75           Toyota Auto Receivables Trust         0.440         10/15/24         AAA         07/21/20         717,869.08         706,573.18           Honda Auto Receivables Trust         0.420         10/21/24         NR         07/27/21         2,484,966.45         2,416,058.98           GM Financial Auto Lease Trust         0.390         10/21/24         NR         07/27/21         2,484,966.45         2,416,058.98           GM Financial Auto Lease Trust         0.390         10/21/24         AAA         04/22/21         1,572,855.47         1,574,137.26           John Deere							
FHLMC-K059 A2         3.120         09/25/26         AAA         02/18/22         3,128,437.50         2,866,485.90           SUBTOTAL U.S. GOVERNMENT AGENCY MORTGAGE BACKED SECURITIES         24,599,953.99         23,245,317.70           U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES           Honda Auto Receivables           Honda Auto Receivables           1.610         04/22/24         NR         02/19/20         689,403.05         683,480.62           Honda Auto Receivables Trust         0.330         06/17/24         AAA         06/08/21         2,789,581.50         2,747,843.01           John Deere Owner Trust         1.100         08/15/24         NR         03/04/20         443,245.65         439,616.75           Toyota Auto Receivables Trust         0.440         10/15/24         AAA         07/21/20         717,869.08         706,573.18           Honda Auto Receivables Trust         0.370         10/18/24         AAA         09/22/20         1,065,699.69         1,042,710.36           Toyota Lease Owner Trust         0.420         10/21/24         ARA         09/727/21         2,484,966.45         2,416,056.98           Toyota Lease Trust         0.420 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
Subtotal U.S. Government Agency Mortgage Backed Securities   24,599,953.99   23,245,317.70							
U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES		020	00/10/10	, , , , ,	02/10/22	5, 125, 161.166	2,000,100.00
Honda Auto Receivables 1.610 04/22/24 NR 02/19/20 689,403.05 683,480.62 Hyundai Auto Lease Trust 0.330 06/17/24 AAA 06/08/21 2,789,581.50 2,747,843.01 John Deere Owner Trust 1.100 08/15/24 NR 03/04/20 443,245.65 439,616.75 Toyota Auto Receivables Trust 0.340 10/15/24 AAA 07/21/20 717,869.08 706,573.18 Honda Auto Receivables Trust 0.370 10/18/24 AAA 09/22/20 1,065,699.69 1,042,710.36 Toyota Lease Owner Trust 0.420 10/21/24 NR 07/27/21 2,484,966.45 2,416,058.98 GM Financial Auto Lease Trust 0.390 10/21/24 AAA 04/18/22 1,572,855.47 1,574,137.26 John Deere Owner Trust 0.510 11/15/24 NR 07/14/20 368,199.93 362,682.27 Mercedes-Benz Auto Lease Trust 0.400 11/15/24 AAA 06/22/21 2,589,804.46 2,515,809.65 BMW Vehicle Lease Trust 0.330 12/26/24 NR 09/08/21 1,583,587.21 1,547,652.86 Hyundai Auto Lease Trust 1.160 01/15/25 AAA 01/11/22 2,074,954.14 2,003,578.62 Toyota Lease Owner Trust 1.960 02/20/25 AAA 01/11/22 3,599,969.04 3,480,564.30 MF Inancial Auto Lease Trust 1.900 03/20/25 NR 02/15/22 3,599,969.04 3,480,566.09 Toyota Auto Receivables Trust 0.270 04/21/25 NR 02/17/21 792,389.41 766,556.09 Toyota Auto Receivables Trust 0.260 05/15/25 NR 02/17/21 792,389.41 766,556.09 Toyota Auto Receivables Owners 0.260 05/15/25 NR 02/17/21 792,389.41 766,556.09 Toyota Auto Receivables Owners 0.260 05/15/25 NR 02/02/21 2,846,706.01 2,774,142.40 GM Financial Auto Lease Trust 0.360 09/15/25 NR 03/02/21 1,417,056.21 1,368,714.25	SUBTOTAL U.S. GOVERNMENT AGENCY	MORTGAGE BACKED	SECURITIES			24,599,953.99	23,245,317.70
Hyundai Auto Lease Trust         0.330         06/17/24         AAA         06/08/21         2,789,581.50         2,747,843.01           John Deere Owner Trust         1.100         08/15/24         NR         03/04/20         443,245.65         439,616.75           Toyota Auto Receivables Trust         0.440         10/15/24         AAA         07/21/20         717,869.08         706,573.18           Honda Auto Receivables Trust         0.370         10/18/24         AAA         09/22/20         1,065,699.69         1,042,710.36           Toyota Lease Owner Trust         0.420         10/21/24         NR         07/27/21         2,484,966.45         2,416,058.98           GM Financial Auto Lease Trust         0.390         10/21/24         AAA         04/18/22         1,572,855.47         1,574,137.26           John Deere Owner Trust         0.510         11/15/24         NR         07/14/20         368,199.93         362,682.27           Mercedes-Benz Auto Lease Trust         0.400         11/15/24         AAA         06/22/21         2,589,804.46         2,515,809.66           BMW Vehicle Lease Trust         0.330         12/26/24         NR         09/08/21         1,583,587.21         1,547,652.86           Toyota Lease Owner Trust         1.960         02/20/	U.S. GOVERNMENT AGENCY ASSET BAC	KED SECURITIES					
John Deere Owner Trust         1.100         08/15/24         NR         03/04/20         443,245.65         439,616.75           Toyota Auto Receivables Trust         0.440         10/15/24         AAA         07/21/20         717,869.08         706,573.18           Honda Auto Receivables Trust         0.370         10/18/24         AAA         09/22/20         1,065,699.69         1,042,710.36           Toyota Lease Owner Trust         0.420         10/21/24         NR         07/27/21         2,484,966.45         2,416,058.98           GM Financial Auto Lease Trust         0.390         10/21/24         AAA         04/18/22         1,572,855.47         1,574,137.26           John Deere Owner Trust         0.510         11/15/24         NR         07/14/20         368,199.93         362,682.27           Mercedes-Benz Auto Lease Trust         0.400         11/15/24         AAA         06/22/21         2,589,804.46         2,515,809.65           BMW Vehicle Lease Trust         0.330         12/26/24         NR         09/08/21         1,583,587.21         1,547,652.86           Hyundai Auto Lease Trust         1.160         01/15/25         AAA         01/11/22         2,074,954.14         2,003,578.62           Toyota Lease Owner Trust         1.960         02/20/	Honda Auto Receivables	1.610	04/22/24	NR	02/19/20	689,403.05	683,480.62
Toyota Auto Receivables Trust 0.440 10/15/24 AAA 07/21/20 717,869.08 706,573.18 Honda Auto Receivables Trust 0.370 10/18/24 AAA 09/22/20 1,065,699.69 1,042,710.36 Toyota Lease Owner Trust 0.420 10/21/24 NR 07/27/21 2,484,966.45 2,416,058.98 GM Financial Auto Lease Trust 0.390 10/21/24 AAA 04/18/22 1,572,855.47 1,574,137.26 John Deere Owner Trust 0.510 11/15/24 NR 07/14/20 368,199.93 362,682.27 Mercedes-Benz Auto Lease Trust 0.400 11/15/24 AAA 06/22/21 2,589,804.46 2,515,809.65 BMW Vehicle Lease Trust 0.330 12/26/24 NR 09/08/21 1,583,587.21 1,547,652.86 Hyundai Auto Lease Trust 1.160 01/15/25 AAA 01/11/22 2,074,954.14 2,003,578.62 Toyota Lease Owner Trust 1.960 02/20/25 AAA 02/23/22 4,384,309.80 4,231,901.63 GM Financial Auto Lease Trust 1.900 03/20/25 NR 02/15/22 3,599,969.04 3,480,564.80 BMW Vehicle Lease Trust 1.100 03/25/25 AAA 01/11/22 1,719,742.86 1,664,311.61 Honda Auto Receivables Trust 0.270 04/21/25 NR 02/17/21 792,389.41 766,556.09 Toyota Auto Receivables Owners 0.260 05/15/25 NR 02/17/21 792,389.41 766,556.09 Toyota Auto Receivables Owners 0.260 05/15/25 NR 02/02/21 2,846,706.01 2,774,142.40 GM Financial Auto Lease Trust 0.360 09/15/25 NR 03/02/21 1,417,056.21 1,368,714.25	Hyundai Auto Lease Trust	0.330	06/17/24	AAA	06/08/21	2,789,581.50	2,747,843.01
Honda Auto Receivables Trust         0.370         10/18/24         AAA         09/22/20         1,065,699.69         1,042,710.36           Toyota Lease Owner Trust         0.420         10/21/24         NR         07/27/21         2,484,966.45         2,416,058.98           GM Financial Auto Lease Trust         0.390         10/21/24         AAA         04/18/22         1,572,855.47         1,574,137.26           John Deere Owner Trust         0.510         11/15/24         NR         07/14/20         368,199.93         362,682.27           Mercedes-Benz Auto Lease Trust         0.400         11/15/24         AAA         06/22/21         2,589,804.46         2,515,809.65           BMW Vehicle Lease Trust         0.330         12/26/24         NR         09/08/21         1,583,587.21         1,547,652.86           Hyundai Auto Lease Trust         1.160         01/15/25         AAA         01/11/22         2,074,954.14         2,003,578.62           Toyota Lease Owner Trust         1.960         02/20/25         AAA         01/11/22         3,599,969.04         3,480,564.80           BMW Vehicle Lease Trust         1.100         03/25/25         AAA         01/11/22         1,719,742.86         1,664,311.61           Honda Auto Receivables Trust         0.260         <	John Deere Owner Trust	1.100	08/15/24	NR	03/04/20	443,245.65	439,616.75
Toyota Lease Owner Trust         0.420         10/21/24         NR         07/27/21         2,484,966.45         2,416,058.98           GM Financial Auto Lease Trust         0.390         10/21/24         AAA         04/18/22         1,572,855.47         1,574,137.26           John Deere Owner Trust         0.510         11/15/24         NR         07/14/20         368,199.93         362,682.27           Mercedes-Benz Auto Lease Trust         0.400         11/15/24         AAA         06/22/21         2,589,804.46         2,515,809.65           BMW Vehicle Lease Trust         0.330         12/26/24         NR         09/08/21         1,583,587.21         1,547,652.86           Hyundai Auto Lease Trust         1.160         01/15/25         AAA         01/11/22         2,074,954.14         2,003,578.62           Toyota Lease Owner Trust         1.960         02/20/25         AAA         01/11/22         4,384,309.80         4,231,901.63           GM Financial Auto Lease Trust         1.900         03/20/25         NR         02/15/22         3,599,969.04         3,480,564.80           BMW Vehicle Lease Trust         1.100         03/25/25         AAA         01/11/22         1,719,742.86         1,664,311.61           Honda Auto Receivables Trust         0.270         <	Toyota Auto Receivables Trust	0.440	10/15/24	AAA	07/21/20	717,869.08	706,573.18
Toyota Lease Owner Trust         0.420         10/21/24         NR         07/27/21         2,484,966.45         2,416,058.98           GM Financial Auto Lease Trust         0.390         10/21/24         AAA         04/18/22         1,572,855.47         1,574,137.26           John Deere Owner Trust         0.510         11/15/24         NR         07/14/20         368,199.93         362,682.27           Mercedes-Benz Auto Lease Trust         0.400         11/15/24         AAA         06/22/21         2,589,804.46         2,515,809.65           BMW Vehicle Lease Trust         0.330         12/26/24         NR         09/08/21         1,583,587.21         1,547,652.86           Hyundai Auto Lease Trust         1.160         01/15/25         AAA         01/11/22         2,074,954.14         2,003,578.62           Toyota Lease Owner Trust         1.960         02/20/25         AAA         01/11/22         4,384,309.80         4,231,901.63           GM Financial Auto Lease Trust         1.900         03/20/25         NR         02/15/22         3,599,969.04         3,480,564.80           BMW Vehicle Lease Trust         1.100         03/25/25         AAA         01/11/22         1,719,742.86         1,664,311.61           Honda Auto Receivables Trust         0.260         <	Honda Auto Receivables Trust	0.370	10/18/24	AAA	09/22/20	1,065,699.69	1,042,710.36
GM Financial Auto Lease Trust         0.390         10/21/24         AAA         04/18/22         1,572,855.47         1,574,137.26           John Deere Owner Trust         0.510         11/15/24         NR         07/14/20         368,199.93         362,682.27           Mercedes-Benz Auto Lease Trust         0.400         11/15/24         AAA         06/22/21         2,589,804.46         2,515,809.65           BMW Vehicle Lease Trust         0.330         12/26/24         NR         09/08/21         1,583,587.21         1,547,652.86           Hyundai Auto Lease Trust         1.160         01/15/25         AAA         01/11/22         2,074,954.14         2,003,578.62           Toyota Lease Owner Trust         1.960         02/20/25         AAA         01/11/22         4,384,309.80         4,231,901.63           GM Financial Auto Lease Trust         1.900         03/20/25         NR         02/15/22         3,599,969.04         3,480,564.80           BMW Vehicle Lease Trust         1.100         03/25/25         AAA         01/11/22         1,719,742.86         1,664,311.61           Honda Auto Receivables Trust         0.270         04/21/25         NR         02/17/21         792,389.41         766,556.09           Toyota Auto Receivables Owners         0.260	Toyota Lease Owner Trust		10/21/24	NR	07/27/21	2,484,966.45	
John Deere Owner Trust         0.510         11/15/24         NR         07/14/20         368,199.93         362,682.27           Mercedes-Benz Auto Lease Trust         0.400         11/15/24         AAA         06/22/21         2,589,804.46         2,515,809.65           BMW Vehicle Lease Trust         0.330         12/26/24         NR         09/08/21         1,583,587.21         1,547,652.86           Hyundai Auto Lease Trust         1.160         01/15/25         AAA         01/11/22         2,074,954.14         2,003,578.62           Toyota Lease Owner Trust         1.960         02/20/25         AAA         01/11/22         4,384,309.80         4,231,901.63           GM Financial Auto Lease Trust         1.900         03/20/25         NR         02/15/22         3,599,969.04         3,480,564.80           BMW Vehicle Lease Trust         1.100         03/25/25         AAA         01/11/22         1,719,742.86         1,664,311.61           Honda Auto Receivables Trust         0.270         04/21/25         NR         02/17/21         792,389.41         766,556.09           Toyota Auto Receivables Owners         0.260         05/15/25         NR         02/02/21         2,846,706.01         2,774,142.40           GM Financial Auto Lease Trust         0.360	GM Financial Auto Lease Trust		10/21/24				1,574,137.26
Mercedes-Benz Auto Lease Trust         0.400         11/15/24         AAA         06/22/21         2,589,804.46         2,515,809.65           BMW Vehicle Lease Trust         0.330         12/26/24         NR         09/08/21         1,583,587.21         1,547,652.86           Hyundai Auto Lease Trust         1.160         01/15/25         AAA         01/11/22         2,074,954.14         2,003,578.62           Toyota Lease Owner Trust         1.960         02/20/25         AAA         02/23/22         4,384,309.80         4,231,901.63           GM Financial Auto Lease Trust         1.900         03/20/25         NR         02/15/22         3,599,969.04         3,480,564.80           BMW Vehicle Lease Trust         1.100         03/25/25         AAA         01/11/22         1,719,742.86         1,664,311.61           Honda Auto Receivables Trust         0.270         04/21/25         NR         02/17/21         792,389.41         766,556.09           Toyota Auto Receivables Owners         0.260         05/15/25         NR         02/02/21         2,846,706.01         2,774,142.40           GM Financial Auto Lease Trust         3.420         06/20/25         AAA         05/03/22         2,399,749.68         2,350,431.36           John Deere Owner Trust         0.360							
BMW Vehicle Lease Trust         0.330         12/26/24         NR         09/08/21         1,583,587.21         1,547,652.86           Hyundai Auto Lease Trust         1.160         01/15/25         AAA         01/11/22         2,074,954.14         2,003,578.62           Toyota Lease Owner Trust         1.960         02/20/25         AAA         02/23/22         4,384,309.80         4,231,901.63           GM Financial Auto Lease Trust         1.900         03/20/25         NR         02/15/22         3,599,969.04         3,480,564.80           BMW Vehicle Lease Trust         1.100         03/25/25         AAA         01/11/22         1,719,742.86         1,664,311.61           Honda Auto Receivables Trust         0.270         04/21/25         NR         02/17/21         792,389.41         766,556.09           Toyota Auto Receivables Owners         0.260         05/15/25         NR         02/02/21         2,846,706.01         2,774,142.40           GM Financial Auto Lease Trust         3.420         06/20/25         AAA         05/03/22         2,399,749.68         2,350,431.36           John Deere Owner Trust         0.360         09/15/25         NR         03/02/21         1,417,056.21         1,368,714.25	Mercedes-Benz Auto Lease Trust				06/22/21		
Hyundai Auto Lease Trust       1.160       01/15/25       AAA       01/11/22       2,074,954.14       2,003,578.62         Toyota Lease Owner Trust       1.960       02/20/25       AAA       02/23/22       4,384,309.80       4,231,901.63         GM Financial Auto Lease Trust       1.900       03/20/25       NR       02/15/22       3,599,969.04       3,480,564.80         BMW Vehicle Lease Trust       1.100       03/25/25       AAA       01/11/22       1,719,742.86       1,664,311.61         Honda Auto Receivables Trust       0.270       04/21/25       NR       02/17/21       792,389.41       766,556.09         Toyota Auto Receivables Owners       0.260       05/15/25       NR       02/02/21       2,846,706.01       2,774,142.40         GM Financial Auto Lease Trust       3.420       06/20/25       AAA       05/03/22       2,399,749.68       2,350,431.36         John Deere Owner Trust       0.360       09/15/25       NR       03/02/21       1,417,056.21       1,368,714.25							
Toyota Lease Owner Trust         1.960         02/20/25         AAA         02/23/22         4,384,309.80         4,231,901.63           GM Financial Auto Lease Trust         1.900         03/20/25         NR         02/15/22         3,599,969.04         3,480,564.80           BMW Vehicle Lease Trust         1.100         03/25/25         AAA         01/11/22         1,719,742.86         1,664,311.61           Honda Auto Receivables Trust         0.270         04/21/25         NR         02/17/21         792,389.41         766,556.09           Toyota Auto Receivables Owners         0.260         05/15/25         NR         02/02/21         2,846,706.01         2,774,142.40           GM Financial Auto Lease Trust         3.420         06/20/25         AAA         05/03/22         2,399,749.68         2,350,431.36           John Deere Owner Trust         0.360         09/15/25         NR         03/02/21         1,417,056.21         1,368,714.25							
GM Financial Auto Lease Trust         1.900         03/20/25         NR         02/15/22         3,599,969.04         3,480,564.80           BMW Vehicle Lease Trust         1.100         03/25/25         AAA         01/11/22         1,719,742.86         1,664,311.61           Honda Auto Receivables Trust         0.270         04/21/25         NR         02/17/21         792,389.41         766,556.09           Toyota Auto Receivables Owners         0.260         05/15/25         NR         02/02/21         2,846,706.01         2,774,142.40           GM Financial Auto Lease Trust         3.420         06/20/25         AAA         05/03/22         2,399,749.68         2,350,431.36           John Deere Owner Trust         0.360         09/15/25         NR         03/02/21         1,417,056.21         1,368,714.25							
BMW Vehicle Lease Trust         1.100         03/25/25         AAA         01/11/22         1,719,742.86         1,664,311.61           Honda Auto Receivables Trust         0.270         04/21/25         NR         02/17/21         792,389.41         766,556.09           Toyota Auto Receivables Owners         0.260         05/15/25         NR         02/02/21         2,846,706.01         2,774,142.40           GM Financial Auto Lease Trust         3.420         06/20/25         AAA         05/03/22         2,399,749.68         2,350,431.36           John Deere Owner Trust         0.360         09/15/25         NR         03/02/21         1,417,056.21         1,368,714.25							
Honda Auto Receivables Trust         0.270         04/21/25         NR         02/17/21         792,389.41         766,556.09           Toyota Auto Receivables Owners         0.260         05/15/25         NR         02/02/21         2,846,706.01         2,774,142.40           GM Financial Auto Lease Trust         3.420         06/20/25         AAA         05/03/22         2,399,749.68         2,350,431.36           John Deere Owner Trust         0.360         09/15/25         NR         03/02/21         1,417,056.21         1,368,714.25							
Toyota Auto Receivables Owners         0.260         05/15/25         NR         02/02/21         2,846,706.01         2,774,142.40           GM Financial Auto Lease Trust         3.420         06/20/25         AAA         05/03/22         2,399,749.68         2,350,431.36           John Deere Owner Trust         0.360         09/15/25         NR         03/02/21         1,417,056.21         1,368,714.25							
GM Financial Auto Lease Trust 3.420 06/20/25 AAA 05/03/22 2,399,749.68 2,350,431.36  John Deere Owner Trust 0.360 09/15/25 NR 03/02/21 1,417,056.21 1,368,714.25							
John Deere Owner Trust 0.360 09/15/25 NR 03/02/21 1,417,056.21 1,368,714.25	•						



Hyundial Auto Receivables Trust	DESCRIPTION OF SECURITY	COUPON RATE	MATURITY DATE	*INVEST RATING	PURCH DATE	COST VALUE	**MARKET VALUE
Honds Auto Receivables Trust							
John Deere Owner Trust   0.520	Hyundai Auto Receivables Trust						4,503,034.29
Hyunda Julo Receivables Trust							
Honda Aulo Receivables Trust  BMV Wehide Owner Trust  3 210 09/25/26 AAA 002/15/22 1.998,986 00 14,941,942 2.06M Financial Securitized Term  0.880 09/16/26 AAA 01/13/21 1,334,985.96 1,281,724,618.43 1,669,287.75 2.06M Financial Securitized Term  0.880 09/16/26 AAA 10/13/21 1,334,985.96 1,281,724,618.43 1,669,287.75 2.06m Deser Owner Trust  1.200 09/16/26 AAA 00/10/22 1,724,618.43 1,669,287.75 2.06m Deservables Trust  2.200 10/16/26 AAA 00/10/22 1,739,900.93 1,078,448.89 1,724,418.40 1,739,900.93 1,078,448.89 1,724,418.40 1,739,900.93 1,078,448.89 1,724,418.40 1,739,900.93 1,078,448.89 1,739,404.80 1,739,404.89 1,739,404.8							
BMW Vehicle Owner Trust 3.210 08/25/26 AAA 05/10/22 1,999,896.00 1,949,148.00 1,949							
GM Financial Securitized Term  0.680 0.916/266 AAA 10/13/21 1,334,965.96 1,261,702.82 John Deere Owner Trust 2,220 0.916/266 AAA 0.310/22 3,079,881,42 2,946,428,61 GM Financial Auto Receivables 1,260 11/16/26 AAA 0.11/1/22 1,139,800.93 1,079,448,88 GM Financial Auto Receivables 1,260 MFinancial Securitized 1,276 MFinancial Securitied 1,277 MFinancial Securitied 1,277 MFinancial S							
John Deere Owner Trust 2,320 9916/26 NR 03/10/22 1,724,518.43 1,666,287.75   Hyundai Auto Receivables Trust 2,220 1015/26 AAA 0309/22 3,079,881.42 2,946,428.61   SM Financial Securitized ART 3,100 0219/27 AAA 0405/22 1,674,649.93 1,076,448.89   SM Financial Securitized ART 3,100 0219/27 AAA 0405/22 1,674,649.93 1,624,915.90   SM Financial Securitized ART 3,100 0219/27 AAA 0405/22 1,674,649.93 1,624,915.90   SM Financial Securitized ART 3,740 0219/27 AAA 0405/22 1,674,649.93 1,624,915.90   SM Financial Securitized ART 3,740 0219/27 AAA 0517/22 5,188,851.97 5,049,283.36   SM Financial Express Credit Trust 3,390 0517/27 AAA 0517/22 5,188,851.97 5,049,283.36   SM Financial Securitized 3,390 0615/27 AAA 06107/22 2,349,396.60 2,317,030,74   Verizon Master Trust 3,720 07/20/27 AAA 080/222 2,349,396.60 2,317,030,74   Mercedes-Benz Auto Receivables 5,210 08/16/27 AAA 11/15/22 6,158,781.55 6,231,254.85   SUBTOTAL U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES 2,344,917.11 80,268,772.96   SUPRANATIONAL SECURITIES 2,344,917.11 80,268,772.96   SUPRANATIONAL SECURITIES 2,344,917.11 80,268,772.96   SUPRANATIONAL SECURITIES 3,444,917.41 8,403,776.60 7,849,619.42   Init. Bank Recon & Development 0,625 04/22/25 AAA 04/15/20 4,278,378,35 3,948,188.96   Init. Bank Recon & Development 0,505 07/15/25 AAA 04/15/20 4,278,378,35 3,948,188.96   Init. Bank Recon & Development 0,505 07/15/25 AAA 04/15/20 4,278,378,35 3,948,188.96   Init. Bank Recon & Development 0,505 07/15/25 AAA 04/15/20 4,278,378,35 3,948,188.96   Init. Bank Recon & Development 0,505 07/15/25 AAA 04/15/20 4,278,378,35 3,948,188.96   Init. Bank Recon & Development 0,505 07/15/25 AAA 04/15/20 4,278,378,35 3,948,188.96   Init. Bank Recon & Development 0,505 07/15/25 AAA 04/15/20 4,278,378,35 3,948,188.96   Init. Bank Recon & Development 0,505 07/15/25 AAA 04/15/20 4,278,378,35 3,948,189,96   Init. Bank Recon & Development 0,505 07/15/25 AAA 04/15/20 4,278,378,35 3,948,188,96   Init. Bank Recon & Development 0,505 07/15/25 AAA 04/15/20 4,278,378,35 3,948,188,96   Init. Ban							
Hyundai Auto Receivables Trust 2 2/20 10/15/26 AAA 03/09/28 3,079/8814/2 2,946,426.61 (0M Financial Auto Receivables 1.260 11/16/26 AAA 01/11/22 1,139,900.93 1,078,448.58 (0M Financial Securitized ART 3.100 02/16/27 AAA 04/05/22 1,674,649.93 1,626,415.89 (0M Financial Securitized ART 3.100 02/16/27 AAA 04/05/22 2,689,743.11 2,632,622.36 AM 06/05/22 2,689,743.11 2,632,622.36 AM 06/05/22 2,489,743.11 2,632,622.36 AM 06/05/22 2,434,731.89 3,475,634.11 2,632,622.36 AM 06/07/22 2,349,886.60 2,317,030.74 AM 06/07/22 2,349,886.60 2,317,037.60 3,917,160.00 AM 06/07/22 2,349,886.60 2,317,037.60 3,917,160.00 AM 06/07/23/24 AM 11/15/22 6,158,781.55 6,231,254.85 SUBTOTAL U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES 82,314,917.11 80,268,772.96 SUBTOTAL U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES 82,314,917.11 80,268,772.96 SUBTOTAL U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES 32,348,188.96 (11d. Bank Recon & Development 0.825 04/22/25 AAA 04/15/20 4,278,378.35 3,348,188.96 (11d. Bank Recon & Development 0.825 04/22/25 AAA 04/15/20 4,278,378.35 3,348,188.96 (11d. Bank Recon & Development 0.825 04/22/25 AAA 04/15/20 4,278,378.35 3,348,188.96 (11d. Bank Recon & Development 0.825 04/20/26 AAA 04/15/21 9,342,016.70 8,422,930.34 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 3,3837,311.08 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 6,569.60 6,569.60 6,669.60 6,669.60 6,669.60 6,669.60 6,669.60 6,669.60 6,669.60							
1,280							1,656,287.75
GM Financial Securitized ART 3,100 02/16/27 AAA 0,405/22 1,674,649.93 1,624,915.90 John Deere Owner Trust 3,74 0 02/16/27 NR 07/11/22 2,688,743.11 2,632,522.80 John Deere Owner Trust 5,090 09/15/27 AAA 05/17/22 5,188,951.97 5,049,263.36 John Deere Owner Trust 5,090 09/15/27 NR 10/12/22 3,454,731.89 3,475,834.11 Verzon Master Trust 3,70 07/20/27 AAA 08/02/22 3,454,956.60 2,317,034,781.89 3,475,834.11 Verzon Master Trust 3,750 09/16/27 NR 10/12/22 3,454,956.60 2,317,034.78 Internal Express Credit Trust 3,750 09/16/27 NR 10/28/22 3,868,125.00 3,919,716.00 Mercedes-Benz Auto Receivables 5,210 08/16/27 NR 10/28/22 3,868,125.00 3,919,716.00 Mercedes-Benz Auto Receivables 5,210 08/16/27 AAA 11/15/22 6,158,781.55 6,231,254.85 SUBTOTAL U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES 82,314,917.11 80,268,772.96 SUPRANATIONAL SECURITIES 10.11 Security AAAA 09/15/21 8,403,776.60 7,849,619.42 inter-American Dev Bank 0,500 09/23/24 AAA 09/15/21 8,403,776.60 7,849,619.42 inter-American Dev Bank 0,500 09/23/24 AAA 09/15/20 4,278,378,35 3,948,189.61 inter-American Dev Bank 0,625 07/15/25 AAA 01/13/21 5,071,967.50 4,615,601.55 inter-American Dev Bank 0,807 04/20/26 AAA 04/13/21 9,342,016.70 8,422,993,24 SUBTOTAL SUPRANATIONAL SECURITIES 37,096,512.00 33,837,311.08 U.S. GOVERNMENT AGENCY SECURITIES 37,096,512.00 33,837,311.08 U.S. GOVERNMENT AGENCY SECURITIES 37,096,512.00 33,837,311.08 U.S. GOVERNMENT AGENCY SECURITIES 34,325 02/24/23 AA+ 05/05/20 4,758,000.80 4,698,934.83 FILIAMC 0,250 06/26/23 AA+ 06/24/20 5,588,633.40 7,698,934.83 FILIAMC 0,250 06/26/23 AA+ 06/24/20 5,588,633.40 7,768,038,934.83 FILIAMC 0,250 06/26/23 AA+ 06/24/20 5,588,633.40 7,768,038,934.83 FILIAMC 0,250 06/26/23 AA+ 06/24/20 5,589,633.40 7,768,038,934.83 FILIAMC 0,250 06/26/23 AA+ 06/24/20 5,589,633.40 7,768,038,934.83 FILIAMC 0,250 06/26/23 AA+ 06/24/20 5,589,633.40 7,768,							, ,
John Dere Owner Trust 3,740 2,716/27 3,740 3,740 3,740 3,740 3,740 3,741 3,740 3,741 3,740 3,741 3,741 3,741 3,741 3,741 3,741 3,742 3,743 3,743 3,743 3,743 3,743 3,744	GM Financial Auto Receivables					1,139,900.93	1,078,448.89
American Express Credit Trust 3,390 05/17/27 AAA 05/17/22 5,188,861.97 5,049.283.05 John Deere Owner Trust 5,090 06/15/27 NR 10/12/22 3,454,731.89 3,475,834.11 Verizon Master Trust 3,760 06/15/27 NR 10/12/22 2,349,896.60 2,317,030.74 American Express Credit Trust 3,750 08/16/27 NR 10/26/22 3,868,125.00 3,919,716.00 Mercedes-Benz Auto Receivables 5,210 08/16/27 NR 10/26/22 3,868,125.00 3,919,716.00 Mercedes-Benz Auto Receivables 5,210 08/16/27 AAA 11/15/22 6,158,781.55 6,231,254.85 SUBTOTAL U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES 82,314,917.11 80,268,772.96 SUPRANATIONAL SECURITES 82,314,917.11 80,268,772.96 SUPRANATIONAL SECURITES 82,314,917.11 80,268,772.96 SUPRANATIONAL SECURITES 82,474,771.11 80,268,772.96 SUPRANATIONAL SECURITES 82,474,770.14 8,403,776.60 7,849,619.42 Indee-American Dev Bank 0,625 07/15/25 AAA 04/15/20 4,278,378.35 3,498,188.96 Indee-American Dev Bank 0,625 07/15/25 AAA 04/15/21 5,071,967.50 4,615,601.55 Indee-American Dev Bank 0,875 04/20/26 AAA 04/13/21 5,071,967.50 4,615,601.55 Indee-American Dev Bank 0,875 04/20/26 AAA 04/13/21 9,943,722.85 9,000,997.91 Indee-American Dev Bank 0,875 04/20/26 AAA 04/13/21 9,943,722.85 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 34,445,445,445,445,445,445,445,445,445,4	GM Financial Securitized ART	3.100	02/16/27		04/05/22	1,674,649.93	1,624,915.90
John Deere Owner Trust	John Deere Owner Trust	3.740	02/16/27		07/12/22	2,689,743.11	2,632,622.36
Verizon Master Trust 3,720 07/20/27 AAA 08/02/22 2,349,896.60 2,317/30/37 American Express Credit Trust 3,750 08/16/27 ARA 10/28/22 3,868.125.00 3,919/716.00 Mercedes-Benz Auto Receivables 5,210 08/16/27 AAA 111/15/22 6,155,781.55 6,231.254.85 SUBTOTAL U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES 82,314,917.11 80,268,772.96 SUPRANATIONAL SECURITIES 83,000,997.91 Inter-American Dev Bank 0.625 07/15/25 AAA 01/13/21 5,071,967.50 4,615.601.55 Intl. Bank Recon & Development 0.500 10/28/25 AAA Various 9,943,372.85 9,000,997.91 Inter-American Dev Bank 0.875 04/20/26 AAA 04/13/21 9,342,016.70 8,422,903.24 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 34,458,401.25 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 37,500,092,30 AA+ 05/05/20 4,758,000.80 4,969,693.83 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 37,500,092,30 AA+ 05/05/20 4,758,000.80 4,969,693.83 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 37,500,092,30 AA+ 05/05/20 4,758,000.80 4,969,693.85 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 34,459,479,514.00 3,459,479,514.00 3,459,479,514.00 3,459,479,514.00 3,459,479,514.00 3,459,479,514.00 3,459,479,514.00 3,459,479,514.00 3,459,479,514.00 3,459,479,514.00 3,459,479,514.00 3,459,479,514.00 3,459,479,514.00 3,459,479,479,479,479,479,479,479,479,479,47	American Express Credit Trust	3.390	05/17/27	AAA	05/17/22	5,188,851.97	5,049,283.36
American Express Credit Trust 3.750 08/16/27 NR 10/28/22 3.868,125.00 3.919,716.00 Mercedes-Benz Auto Receivables 5.210 08/16/27 AAA 11/15/22 6.158,781.55 6.231,254.85   SUBTOTAL U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES 62,314,917.11 80,268,772.96   SUPRANATIONAL SECURITIES   Inter-American Dev Bank 0.500 09/23/24 AAA 09/15/21 8.403,776.60 7,849,619.42  Intl. Bank Recon & Development 0.625 04/22/25 AAA 04/15/20 4.278,378.35 3,948,188.96  Inter-American Dev Bank 0.625 07/15/25 AAA 01/13/21 5.071,967.50 4.156,01.55  Intl. Bank Recon & Development 0.500 10/28/25 AAA 01/13/21 9,342,016.70 8,422,903.24   SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08   U.S. GOVERNMENT AGENCY SECURITIES 4.325 02/24/23 A.1+ 11/30/22 2.474,170.14 2.483,781.25  FHILMC 0.375 05/05/23 AA+ 05/05/20 4.758,000.80 4.696,934.8  FHILMC 0.250 08/26/23 AA+ 05/05/20 4.768,000.80 4.696,934.8  FHILMC 0.250 08/26/23 AA+ 06/19/20 5.588,633.40 5.489,479.51  FNMA 0.250 07/10/23 AA+ 07/08/20 4.445,421.75 4.555.818.69  FHILMC 0.125 10/16/23 AA+ 07/08/20 7.507,334.70 7.302,819.15   FHILMC 0.125 10/16/23 AA+ 07/08/20 7.507,334.70 7.302,819.15   FHILMC 0.125 10/16/23 AA+ 07/08/20 9,331,594.00 8,989,084.01   FHILMC 0.250 11/06/23 AA+ 07/08/20 5.281,300.00 4.849,827.80   FHILMC 0.250 11/06/23 AA+ 07/08/20 5.281,300.00 4.849,827.80   FHILMC 0.250 11/06/23 AA+ 03/04/20 5.281,300.00 5.762,935.19   FHILMC 0.375 03/14/25 AA+ 04/12/20 5.09,940.00 5.782,935.19   FHILMC 0.375 03/14/25 AA+	John Deere Owner Trust	5.090	06/15/27	NR	10/12/22	3,454,731.89	3,475,834.11
Mercedes-Benz Auto Receivables   5.210	Verizon Master Trust	3.720	07/20/27	AAA	08/02/22	2,349,896.60	2,317,030.74
SUBTOTAL U.S. GOVERNMENT AGENCY ASSET BACKED SECURITIES  82,314,917.11  80,268,772.96  SUPRANATIONAL SECURITIES  Inter-American Dev Bank  0.500 09/23/24 AAA 09/15/21 8.403,776.60 7.849,619.42 Intl. Bank Recon & Development 0.625 04/22/25 AAA 04/15/20 4.278,378.35 3.946,188.96 Inter-American Dev Bank 0.625 07/15/25 AAA 04/13/21 5.071,967.50 4.615,601.55 Intl. Bank Recon & Development 0.500 10/28/25 AAA 04/13/21 9.342,016.70 8.422,903.24  SUBTOTAL SUPRANATIONAL SECURITIES  37,090,512.00 33,837,311.08  U.S. GOVERNMENT AGENCY SECURITIES  FHLIMC 0.375 05/05/23 AA+ 05/05/20 4,758,000.80 4,696,934.83 FHLIMC 0.250 06/26/23 AA+ 06/24/20 5.588,633.40 5,489,479.51 FNIMA 0.250 07/10/23 AA+ 07/08/20 4,445,421.75 4,355,818.69 FHLIMC 0.125 01/16/23 AA+ 08/19/20 7.507,334.70 7.302,819.12 FHLIMC 0.125 10/16/23 AA+ 11/10/32 9,961,598.25 9,961,598.25 9,647,479.47 FHLIMC 0.125 10/16/23 AA+ 11/10/32 9,341,594.00 9,961,598.25 9,647,479.47 FHLIMC 0.125 10/16/23 AA+ 11/10/32 9,341,594.00 9,898,098.01 FHLIMC 0.125 10/16/23 AA+ 11/10/320 9,331,594.00 9,898,098.01 FHLIMC 0.125 10/16/23 AA+ 03/04/20 9,331,594.00 9,898,098.01 FHLIMC 0.125 10/16/23 AA+ 03/04/20 9,821,300.00 4,849,827.60 FNIMA 1.625 01/07/25 AA+ 03/04/20 9,821,300.00 04,849,827.60 FNIMA 0.625 04/22/25 AA+ 04/22/20 5,199,267.40 4,796,572.37 FHLIMC 0.500 06/17/25 AA+ 06/17/20 06,069,914.15 06,066,303.60 06,398,714.58 FNIMA 0.500 06/17/25 AA+ 06/17/20 06,069,914.15 06,069,914.00 07,902,313.97 ENIMA 0.625 04/22/25 AA+ 04/22/20 05,199,267.00 04,566,260.00 06/17/25 AA+ 06/17/20 06,069,316.60 07,907,907.90 04,566,260.00 07,790,317.50 07,907,907.90 04,566,260.00 07,790,317.50 07,907,907.90 04,566,260.00 07,790,317.50 07,907,907.90 04,566,260.00 06/17/25 AA+ 06/17/20 06,069,315.70 07,907,907.90 04,566,260.00 07,790,197.55 07,213,796.51	American Express Credit Trust	3.750	08/16/27	NR	10/28/22	3,868,125.00	3,919,716.00
Inter-American Dev Bank	Mercedes-Benz Auto Receivables	5.210	08/16/27	AAA	11/15/22	6,158,781.55	6,231,254.85
Inter-American Dev Bank  0.500  0.9/23/24  AAA  0.9/15/21  8.403,776.60  7.849,619.42  Intil. Bank Recon & Development  0.625  0.4/22/25  AAA  0.4/15/20  4.278,378.35  3.948,188.96  Inter-American Dev Bank  0.625  0.7/15/25  AAA  0.1/13/21  5.071,967.50  4.615,601.55  Intil. Bank Recon & Development  0.500  10/28/25  AAA  0.4/13/21  9.342,016.70  8.422,903.24  SUBTOTAL SUPRANATIONAL SECURITIES  U.S. GOVERNMENT AGENCY SECURITIES  FHLB  4.325  0.2/24/23  A.1+  11/30/22  2.474,170.14  2.483,781.25  FHLMC  0.375  0.5/06/23  AA+  0.6/05/20  4.758,000.80  4.696,934.83  FHLMC  0.250  0.6/26/23  AA+  0.6/04/20  5.588,633.40  5.489,479.51  FHLMC  0.250  0.6/26/23  AA+  0.6/24/20  5.588,633.40  5.489,479.51  FHLMC  0.250  0.8/24/23  AA+  0.8/19/20  7.507,334.70  7.302,819.12  FHLMC  0.250  0.8/24/23  AA+  0.8/19/20  7.507,334.70  7.302,819.12  FHLMC  0.125  10/16/23  AA+  0.8/19/20  7.507,334.70  7.302,819.12  FHLMC  0.125  10/16/23  AA+  0.10/20/20  1.7607,334.70  7.302,819.13  FHLMC  0.125  10/16/23  AA+  0.10/20/20  1.7607,334.70  7.302,819.15  FHLMC  0.125  10/16/23  AA+  0.10/20/20  1.7607,334.70  7.302,819.15  FHLMC  0.125  10/16/23  AA+  0.10/30/20  9.331,594.00  8.989,084.01  FHLB  2.750  11/13/24  AA+  0.2/06/20  5.281,300.00  4.849,827.60  FMMA  1.625  0.10/17/25  AA+  0.2/13/20  6.599,914.15  6.266,360.97  FHLB  0.500  0.6/17/25  AA+  0.6/29/20  5.007,400.00  4.566,266.65  FNMA  0.605  0.6/17/25  AA+  0.7/21/20  0.606,342.60  4.790,572.31  FMMA  0.605  0.6/17/25  AA+  0.7/21/20  0.606,342.60  5.783,741.48  FHLMC  0.375  0.9/23/25  AA+  0.7/21/20  0.606,32.15.70  5.481,714.97  FHLMC  0.375  0.9/23/25  AA+  0.7/21/20  0.606,32.15.70  5.481,714.97	SUBTOTAL U.S. GOVERNMENT AGENCY A	ASSET BACKED SECU	IRITIES			82,314,917.11	80,268,772.96
Intl. Bank Recon & Development 0.625 04/22/25 AAA 04/15/20 4,278,378.35 3,948,188.96 Inter-American Dev Bank 0.625 07/15/25 AAA 01/13/21 5,071,967.50 4,615,601.55 Intl. Bank Recon & Development 0.500 10/28/25 AAA Various 9,994,372.85 9,000,997.91 Inter-American Dev Bank 0.875 04/20/26 AAA 04/13/21 9,342,016.70 8,422,903.24 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08 U.S. GOVERNMENT AGENCY SECURITIES 37,090,512.00 33,837,311.08 U.S. GOVERNMENT AGENCY SECURITIES 4,325 02/24/23 A.1+ 11/30/22 2,474,170.14 2,483,781.25 FHLMC 0.375 05/05/23 AA+ 05/05/20 4,758,000.80 4,696,934.83 FHLMC 0.250 06/28/23 AA+ 06/24/20 5,588,633.40 5,489,479.51 FNNA 0.250 07/10/23 AA+ 07/08/20 4,445,421.75 4,355,818.69 FHLMC 0.250 08/24/23 AA+ 08/19/20 7,507,334.70 7,302,819.12 FHLMC 0.125 10/16/23 AA+ 08/19/20 7,507,334.70 7,302,819.12 FHLMC 0.125 10/16/23 AA+ 08/19/20 7,507,334.70 7,302,819.12 FHLMC 0.250 11/06/23 AA+ 08/19/20 9,331,594.00 8,989,084.01 FHLMB 2.375 03/14/24 AA+ 02/06/20 5,281,300.00 7,626,351.97 FHLMB 2.375 03/14/25 AA+ 03/04/20 8,281,440.00 7,626,351.97 FHLMB 2.375 03/14/25 AA+ 03/04/20 8,281,440.00 7,626,351.97 FHLMB 2.375 03/14/25 AA+ 03/19/20 6,366,620.00 5,782,784.33 FNMA 0.625 04/22/25 AA+ 03/19/20 6,366,620.00 5,782,784.33 FNMA 0.625 04/22/25 AA+ 04/22/20 5,199,267.40 4,766,672.37 FHLB 0.500 06/13/25 AA+ 06/29/20 5,007,400.00 4,566,266.65 FNMA 0.500 06/13	SUPRANATIONAL SECURITIES						
Intl. Bank Recon & Development 0.625 04/22/25 AAA 04/15/20 4,278,378.35 3,948,188.96 Inter-American Dev Bank 0.625 07/15/25 AAA 01/13/21 5,071,967.50 4,615,601.55 Intl. Bank Recon & Development 0.500 10/28/25 AAA Various 9,994,372.85 9,000,997.91 Inter-American Dev Bank 0.875 04/20/26 AAA 04/13/21 9,342,016.70 8,422,903.24 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08 U.S. GOVERNMENT AGENCY SECURITIES 37,090,512.00 33,837,311.08 U.S. GOVERNMENT AGENCY SECURITIES 4,325 02/24/23 A.1+ 11/30/22 2,474,170.14 2,483,781.25 FHLMC 0.375 05/05/23 AA+ 05/05/20 4,758,000.80 4,696,934.83 FHLMC 0.250 06/26/23 AA+ 06/24/20 5,588,633.40 5,489,479.51 FNMA 0.250 07/10/23 AA+ 07/08/20 4,445,421.75 4,355,818.69 FHLMC 0.250 08/24/23 AA+ 08/19/20 7,507,334.70 7,302,819.12 FHLMC 0.125 10/16/23 AA+ 08/19/20 7,507,334.70 7,302,819.12 FHLMC 0.125 10/16/23 AA+ 08/19/20 7,507,334.70 7,302,819.12 FHLMC 0.250 11/06/23 AA+ 08/19/20 7,507,334.70 7,302,819.12 FHLMC 0.250 11/06/23 AA+ 08/19/20 7,507,334.70 7,302,819.12 FHLMC 0.250 11/06/23 AA+ 08/19/20 9,331,594.00 8,989,084.01 FHLMC 0.250 11/06/23 AA+ 01/03/20 9,331,594.00 8,998,084.01 FHLMC 0.250 11/06/23 AA+ 01/03/20 9,331,594.00 8,998,084.01 FHLMC 0.250 11/06/23 AA+ 02/06/20 5,281,300.00 7,626,351.97 FHLMC 0.250 11/07/25 AA+ 03/04/20 8,281,440.00 7,626,351.97 FHLMC 1.500 02/12/25 AA+ 03/04/20 8,281,440.00 7,626,351.97 FHLMC 1.500 02/12/25 AA+ 03/04/20 8,281,440.00 7,626,351.97 FHLMB 0.500 06/13/25 AA+ 03/19/20 6,366,620.00 5,782,784.33 FNMA 0.625 04/22/25 AA+ 03/19/20 6,506,503.60 5,938,714.58 FNMA 0.500 06/13/25 AA+ 06/29/20 5,007,400.00 4,566,266.65 FNMA 0.500 06/13/2	Inter-American Dev Bank	0.500	09/23/24	AAA	09/15/21	8.403.776.60	7.849.619.42
Inter-American Dev Bank 0.625 07/15/25 AAA 01/13/21 5,071,967.50 4,615,601.55 Intl. Bank Recon & Development 0.500 10/28/25 AAA Various 9,994,372.85 9,000,997.91 Inter-American Dev Bank 0.875 04/20/26 AAA 04/13/21 9,342,016.70 8,422,903.24 SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08 U.S. GOVERNMENT AGENCY SECURITIES  U.S. GOVERNMENT AGENCY SECURI	Intl. Bank Recon & Development		04/22/25		04/15/20	4.278.378.35	
Intl. Bank Recon & Development 0.500 10/28/25 AAA Various 9,994,372.85 9,000,997.91 Inter-American Dev Bank 0.875 04/20/26 AAA 04/13/21 9,342,016.70 8,422,903.24  SUBTOTAL SUPRANATIONAL SECURITIES 37,090,512.00 33,837,311.08  U.S. GOVERNMENT AGENCY SECURITIES 37,090,512.00 33,837,311.08  U.S. GOVERNMENT AGENCY SECURITIES 4.325 02/24/23 A.1+ 11/30/22 2,474,170.14 2,483,781.25 6	•						
Inter-American Dev Bank 0.875 04/20/26 AAA 04/13/21 9,342,016.70 8,422,903.24  SUBTOTAL SUPRANATIONAL SECURITIES  ### U.S. GOVERNMENT AGENCY SECURITIES  ### PILL							
U.S. GOVERNMENT AGENCY SECURITIES  FHLB	Inter-American Dev Bank						8,422,903.24
FHLB 4.325 02/24/23 A-1+ 11/30/22 2,474,170.14 2,483,781.25 FHLMC 0.375 05/05/23 AA+ 05/05/20 4,758,000.80 4,696,934.83 FHLMC 0.250 06/26/23 AA+ 06/24/20 5,588,633.40 5,489,479.51 FNMA 0.250 07/10/23 AA+ 07/08/20 4,445,421.75 4,355,818.69 FHLMC 0.250 08/24/23 AA+ 08/19/20 7,507,334.70 7,302,819.12 FHLMC 0.125 10/16/23 AA+ Various 9,961,598.25 9,647,479.47 FHLMC 0.250 11/06/23 AA+ 11/03/20 9,331,594.00 8,989,084.01 FHLB 2.750 12/13/24 AA+ 02/06/20 5,281,300.00 4,849,827.60 FNMA 1.625 01/07/25 AA+ 03/04/20 8,281,440.00 7,626,351.97 FHLMC 1.500 02/12/25 AA+ 03/19/20 6,346,620.00 5,782,784.33 FNMA 0.625 04/22/25 AA+ 03/19/20 6,346,620.00 5,782,784.33 FNMA 0.625 04/22/25 AA+ 04/22/20 5,199,267.40 4,796,572.37 FHLB 0.500 06/13/25 AA+ 06/17/20 6,506,503.60 5,938,714.58 FNMA 0.500 06/13/25 AA+ 06/17/20 4,606,942.60 4,201,204.39 FNMA 0.500 06/13/25 AA+ 06/17/20 4,606,942.60 4,201,204.39 FNMA 0.375 08/25/25 AA+ Various 7,962,282.50 7,231,957.28 FNMA 0.375 08/25/25 AA+ Various 7,962,282.50 7,231,957.28 FNMA 0.375 08/25/25 AA+ Various 7,970,197.55 7,213,764.51 FNMA 0.500 11/07/25 AA+ Various 7,970,197.55 7,213,764.51	SUBTOTAL SUPRANATIONAL SECURITIES	<b>3</b>				37,090,512.00	33,837,311.08
FHLMC         0.375         05/05/23         AA+         05/05/20         4,758,000.80         4,696,934.83           FHLMC         0.250         06/26/23         AA+         06/24/20         5,588,633.40         5,489,479.51           FNMA         0.250         07/10/23         AA+         07/08/20         4,445,421.75         4,355,818.69           FHLMC         0.250         08/24/23         AA+         08/19/20         7,507,334.70         7,302,819.12           FHLMC         0.125         10/16/23         AA+         Various         9,961,598.25         9,647,479.47           FHLMC         0.250         11/06/23         AA+         Various         9,961,598.25         9,647,479.47           FHLMC         0.250         11/06/23         AA+         Various         9,961,598.25         9,647,479.47           FHLB         2.2750         12/13/24         AA+         02/06/20         5,281,300.00         4,849,827.60           FNMA         1.625         01/07/25         AA+         03/04/20         8,281,440.00         7,626,351.97           FHLB         2.375         03/14/25         AA+         02/13/20         6,599,914.15         6,266,360.97           FHLB         2.375         03/1	U.S. GOVERNMENT AGENCY SECURITIES						
FHLMC         0.375         05/05/23         AA+         05/05/20         4,758,000.80         4,696,934.83           FHLMC         0.250         06/26/23         AA+         06/24/20         5,588,633.40         5,489,479.51           FNMA         0.250         07/10/23         AA+         07/08/20         4,445,421.75         4,355,818.69           FHLMC         0.250         08/24/23         AA+         08/19/20         7,507,334.70         7,302,819.12           FHLMC         0.125         10/16/23         AA+         Various         9,961,598.25         9,647,479.47           FHLMC         0.250         11/06/23         AA+         Various         9,961,598.25         9,647,479.47           FHLMC         0.250         11/06/23         AA+         Various         9,961,598.25         9,647,479.47           FHLB         2.2750         12/13/24         AA+         02/06/20         5,281,300.00         4,849,827.60           FNMA         1.625         01/07/25         AA+         03/04/20         8,281,440.00         7,626,351.97           FHLB         2.375         03/14/25         AA+         02/13/20         6,599,914.15         6,266,360.97           FHLB         2.375         03/1	FHI B	4 325	02/24/23	A-1+	11/30/22	2 474 170 14	2 483 781 25
FHLMC         0.250         06/26/23         AA+         06/24/20         5,588,633.40         5,489,479.51           FNMA         0.250         07/10/23         AA+         07/08/20         4,445,421.75         4,355,818.69           FHLMC         0.250         08/24/23         AA+         08/19/20         7,507,334.70         7,302,819.12           FHLMC         0.125         10/16/23         AA+         Various         9,961,598.25         9,647,479.47           FHLMC         0.250         11/06/23         AA+         Various         9,961,598.25         9,647,479.47           FHLMC         0.250         11/06/23         AA+         11/03/20         9,331,594.00         8,989,084.01           FHLB         2.750         12/13/24         AA+         02/06/20         5,281,300.00         4,849,827.60           FNMA         1.625         01/07/25         AA+         03/04/20         8,281,440.00         7,626,351.97           FHLMC         1.500         02/12/25         AA+         03/04/20         8,281,440.00         7,626,351.97           FHLB         2.375         03/14/25         AA+         02/13/20         6,599,914.15         6,266,360.97           FHLB         2.375         03/1							
FNIMA  0.250 07/10/23 AA+ 07/08/20 4,445,421.75 4,355,818.69 FHLMC 0.250 08/24/23 AA+ 08/19/20 7,507,334.70 7,302,819.12 FHLMC 0.125 10/16/23 AA+ Various 9,961,598.25 9,647,479.47 FHLMC 0.250 11/06/23 AA+ 11/03/20 9,331,594.00 8,989,084.01 FHLB 2.750 12/13/24 AA+ 02/06/20 5,281,300.00 4,849,827.60 FNIMA 1.625 01/07/25 AA+ 03/04/20 8,281,440.00 7,626,351.97 FHLB 2.375 03/14/25 AA+ 03/19/20 6,346,620.00 5,782,784.33 FNIMA 0.625 04/22/25 AA+ 04/22/20 5,199,267.40 4,796,572.37 FHLB 0.500 06/13/25 AA+ 06/29/20 5,007,400.00 4,566,266.65 FNIMA 0.500 06/17/25 AA+ 06/17/20 6,506,503.60 5,938,714.58 FHLMC 0.375 08/25/25 AA+ 07/21/20 4,606,942.60 4,201,204.39 FNIMA 0.375 08/25/25 AA+ Various 7,962,282.50 7,231,957.28 FHLMC 0.375 09/23/25 AA+ Various 7,970,197.55 7,213,764.51 FNIMA 0.500 11/07/25 AA+ Various 7,970,197.55 7,213,764.51							
FHLMC         0.250         08/24/23         AA+         08/19/20         7,507,334.70         7,302,819.12           FHLMC         0.125         10/16/23         AA+         Various         9,961,598.25         9,647,479.47           FHLMC         0.250         11/06/23         AA+         11/03/20         9,331,594.00         8,989,084.01           FHLB         2.750         12/13/24         AA+         02/06/20         5,281,300.00         4,849,827.60           FNMA         1.625         01/07/25         AA+         03/04/20         8,281,440.00         7,626,351.97           FHLMC         1.500         02/12/25         AA+         03/19/20         6,599,914.15         6,266,360.97           FHLB         2.375         03/14/25         AA+         03/19/20         6,346,620.00         5,782,784.33           FNMA         0.625         04/22/25         AA+         04/22/20         5,199,267.40         4,796,572.37           FHLB         0.500         06/13/25         AA+         06/29/20         5,007,400.00         4,566,266.65           FNMA         0.500         06/17/25         AA+         06/17/20         6,506,503.60         5,938,714.58           FHLMC         0.375         07/2							
FHLMC         0.125         10/16/23         AA+         Various         9,961,598.25         9,647,479.47           FHLMC         0.250         11/06/23         AA+         11/03/20         9,331,594.00         8,989,084.01           FHLB         2.750         12/13/24         AA+         02/06/20         5,281,300.00         4,849,827.60           FNMA         1.625         01/07/25         AA+         03/04/20         8,281,440.00         7,626,351.97           FHLMC         1.500         02/12/25         AA+         03/14/20         6,599,914.15         6,266,360.97           FHLB         2.375         03/14/25         AA+         03/19/20         6,346,620.00         5,782,784.33           FNMA         0.625         04/22/25         AA+         04/22/20         5,199,267.40         4,796,572.37           FHLB         0.500         06/13/25         AA+         06/29/20         5,007,400.00         4,566,266.65           FNMA         0.500         06/17/25         AA+         06/17/20         6,506,503.60         5,938,714.58           FHLMC         0.375         07/21/25         AA+         07/21/20         4,606,942.60         4,201,204.39           FNMA         0.375         08/25							
FHLMC         0.250         11/06/23         AA+         11/03/20         9,331,594.00         8,989,084.01           FHLB         2.750         12/13/24         AA+         02/06/20         5,281,300.00         4,849,827.60           FNMA         1.625         01/07/25         AA+         03/04/20         8,281,440.00         7,626,351.97           FHLMC         1.500         02/12/25         AA+         02/13/20         6,599,914.15         6,266,360.97           FHLB         2.375         03/14/25         AA+         03/19/20         6,346,620.00         5,782,784.33           FNMA         0.625         04/22/25         AA+         04/22/20         5,199,267.40         4,796,572.37           FHLB         0.500         06/13/25         AA+         06/29/20         5,007,400.00         4,566,266.65           FNMA         0.500         06/17/25         AA+         06/17/20         6,506,503.60         5,938,714.58           FHLMC         0.375         07/21/25         AA+         07/21/20         4,606,942.60         4,201,204.39           FNMA         0.375         08/25/25         AA+         Various         7,962,282.50         7,231,957.28           FNMA         0.500         11/07/							
FHLB         2.750         12/13/24         AA+         02/06/20         5,281,300.00         4,849,827.60           FNMA         1.625         01/07/25         AA+         03/04/20         8,281,440.00         7,626,351.97           FHLMC         1.500         02/12/25         AA+         02/13/20         6,599,914.15         6,266,360.97           FHLB         2.375         03/14/25         AA+         03/19/20         6,346,620.00         5,782,784.33           FNMA         0.625         04/22/25         AA+         04/22/20         5,199,267.40         4,796,572.37           FHLB         0.500         06/13/25         AA+         06/29/20         5,007,400.00         4,566,266.65           FNMA         0.500         06/17/25         AA+         06/17/20         6,506,503.60         5,938,714.58           FHLMC         0.375         07/21/25         AA+         07/21/20         4,606,942.60         4,201,204.39           FNMA         0.375         08/25/25         AA+         Various         7,962,282.50         7,231,957.28           FHLMC         0.375         09/23/25         AA+         Various         7,970,197.55         7,213,764.51           FNMA         0.500         11/07/2							
FNMA         1.625         01/07/25         AA+         03/04/20         8,281,440.00         7,626,351.97           FHLMC         1.500         02/12/25         AA+         02/13/20         6,599,914.15         6,266,360.97           FHLB         2.375         03/14/25         AA+         03/19/20         6,346,620.00         5,782,784.33           FNMA         0.625         04/22/25         AA+         04/22/20         5,199,267.40         4,796,572.37           FHLB         0.500         06/13/25         AA+         06/29/20         5,007,400.00         4,566,266.65           FNMA         0.500         06/17/25         AA+         06/17/20         6,506,503.60         5,938,714.58           FHLMC         0.375         07/21/25         AA+         07/21/20         4,606,942.60         4,201,204.39           FNMA         0.375         08/25/25         AA+         Various         7,962,282.50         7,231,957.28           FHLMC         0.375         09/23/25         AA+         Various         7,970,197.55         7,213,764.51           FNMA         0.500         11/07/25         AA+         11/09/20         6,063,215.70         5,481,714.97							
FHLMC         1.500         02/12/25         AA+         02/13/20         6,599,914.15         6,266,360.97           FHLB         2.375         03/14/25         AA+         03/19/20         6,346,620.00         5,782,784.33           FNMA         0.625         04/22/25         AA+         04/22/20         5,199,267.40         4,796,572.37           FHLB         0.500         06/13/25         AA+         06/29/20         5,007,400.00         4,566,266.65           FNMA         0.500         06/17/25         AA+         06/17/20         6,506,503.60         5,938,714.58           FHLMC         0.375         07/21/25         AA+         07/21/20         4,606,942.60         4,201,204.39           FNMA         0.375         08/25/25         AA+         Various         7,962,282.50         7,231,957.28           FHLMC         0.375         09/23/25         AA+         Various         7,970,197.55         7,213,764.51           FNMA         0.500         11/07/25         AA+         11/09/20         6,063,215.70         5,481,714.97							
FHLB       2.375       03/14/25       AA+       03/19/20       6,346,620.00       5,782,784.33         FNMA       0.625       04/22/25       AA+       04/22/20       5,199,267.40       4,796,572.37         FHLB       0.500       06/13/25       AA+       06/29/20       5,007,400.00       4,566,266.65         FNMA       0.500       06/17/25       AA+       06/17/20       6,506,503.60       5,938,714.58         FHLMC       0.375       07/21/25       AA+       07/21/20       4,606,942.60       4,201,204.39         FNMA       0.375       08/25/25       AA+       Various       7,962,282.50       7,231,957.28         FHLMC       0.375       09/23/25       AA+       Various       7,970,197.55       7,213,764.51         FNMA       0.500       11/07/25       AA+       11/09/20       6,063,215.70       5,481,714.97							
FNMA         0.625         04/22/25         AA+         04/22/20         5,199,267.40         4,796,572.37           FHLB         0.500         06/13/25         AA+         06/29/20         5,007,400.00         4,566,266.65           FNMA         0.500         06/17/25         AA+         06/17/20         6,506,503.60         5,938,714.58           FHLMC         0.375         07/21/25         AA+         07/21/20         4,606,942.60         4,201,204.39           FNMA         0.375         08/25/25         AA+         Various         7,962,282.50         7,231,957.28           FHLMC         0.375         09/23/25         AA+         Various         7,970,197.55         7,213,764.51           FNMA         0.500         11/07/25         AA+         11/09/20         6,063,215.70         5,481,714.97							
FHLB         0.500         06/13/25         AA+         06/29/20         5,007,400.00         4,566,266.65           FNMA         0.500         06/17/25         AA+         06/17/20         6,506,503.60         5,938,714.58           FHLMC         0.375         07/21/25         AA+         07/21/20         4,606,942.60         4,201,204.39           FNMA         0.375         08/25/25         AA+         Various         7,962,282.50         7,231,957.28           FHLMC         0.375         09/23/25         AA+         Various         7,970,197.55         7,213,764.51           FNMA         0.500         11/07/25         AA+         11/09/20         6,063,215.70         5,481,714.97							
FNMA         0.500         06/17/25         AA+         06/17/20         6,506,503.60         5,938,714.58           FHLMC         0.375         07/21/25         AA+         07/21/20         4,606,942.60         4,201,204.39           FNMA         0.375         08/25/25         AA+         Various         7,962,282.50         7,231,957.28           FHLMC         0.375         09/23/25         AA+         Various         7,970,197.55         7,213,764.51           FNMA         0.500         11/07/25         AA+         11/09/20         6,063,215.70         5,481,714.97							
FHLMC         0.375         07/21/25         AA+         07/21/20         4,606,942.60         4,201,204.39           FNMA         0.375         08/25/25         AA+         Various         7,962,282.50         7,231,957.28           FHLMC         0.375         09/23/25         AA+         Various         7,970,197.55         7,213,764.51           FNMA         0.500         11/07/25         AA+         11/09/20         6,063,215.70         5,481,714.97							
FNMA         0.375         08/25/25         AA+         Various         7,962,282.50         7,231,957.28           FHLMC         0.375         09/23/25         AA+         Various         7,970,197.55         7,213,764.51           FNMA         0.500         11/07/25         AA+         11/09/20         6,063,215.70         5,481,714.97							
FHLMC         0.375         09/23/25         AA+         Various         7,970,197.55         7,213,764.51           FNMA         0.500         11/07/25         AA+         11/09/20         6,063,215.70         5,481,714.97							
FNMA 0.500 11/07/25 AA+ 11/09/20 6,063,215.70 5,481,714.97							
CURTOTAL ILS COVERNMENT ACENCY SECURITIES	FNMA						5,481,714.97
	SUBTOTAL II S COVEDNMENT AGENCY S	SECUDITIES				113,891,836.54	106,920,916.50

#### **U.S. GOVERNMENT TREASURY SECURITIES**



DESCRIPTION OF SECURITY	COUPON RATE	MATURITY DATE	*INVEST RATING	PURCH DATE	COST VALUE	**MARKET VALUE
US Treasury	3.990	01/26/23	A-1+	10/31/22	9,903,565.33	9,972,288.89
US Treasury	4.016	01/31/23	A-1+	11/03/22	4,950,357.78	4,983,266.67
US Treasury	1.750	01/31/23	AA+	11/03/22	4,970,898.44	5,027,601.85
US Treasury	4.187	02/28/23	A-1+	Various	24,659,242.50	24,831,365.00
US Treasury	4.248	03/16/23	A-1+	11/03/22	21,657,306.01	21,807,883.67
US Treasury	1.625	10/31/23	AA+	10/31/19	10,033,593.75	9,779,781.49
US Treasury	2.875	11/30/23	AA+	01/09/19	3,044,882.81	2,958,598.42
US Treasury	2.250	01/31/24	AA+	06/05/19	10,671,445.31	10,324,059.49
US Treasury	2.000	04/30/24	AA+	Various	17,578,257.82	16,853,316.61
US Treasury	0.250	06/15/24	AA+	06/18/21	4,965,429.69	4,695,113.79
US Treasury	1.750	06/30/24	AA+	09/09/19	9,358,759.77	8,867,802.42
US Treasury	1.500	02/15/25	AA+	Various	15,947,968.76	15,635,066.04
US Treasury	1.125	02/28/25	AA+	03/24/20	6,177,656.25	5,628,015.08
US Treasury	1.750	03/15/25	AA+	05/04/22	4,827,539.06	4,754,229.97
US Treasury	2.750	05/15/25	AA+	Various	9,795,000.00	9,685,704.42
US Treasury	3.125	08/15/25	AA+	09/27/22	4,826,171.88	4,917,223.34
US Treasury	0.250	09/30/25	AA+	10/16/20	6,975,937.50	6,295,994.15
US Treasury	4.250	10/15/25	AA+	10/28/22	3,983,750.00	4,036,740.57
US Treasury	0.375	12/31/25	AA+	12/29/20	2,249,824.22	2,012,893.56
US Treasury	0.375	01/31/26	AA+	Various	8,625,488.28	7,806,358.82
US Treasury	0.750	03/31/26	AA+	03/30/21	3,969,843.75	3,597,040.84
US Treasury	0.750	05/31/26	AA+	Various	9,942,773.44	8,935,893.40
US Treasury	0.750	08/31/26	AA+	Various	5,170,878.90	4,668,244.05
US Treasury	1.125	10/31/26	AA+	Various	12,919,453.14	11,668,173.34
US Treasury	1.500	01/31/27	AA+	Various	15,585,117.20	15,021,256.37
US Treasury	2.750	04/30/27	AA+	Various	18,449,570.32	18,121,666.94
US Treasury	3.250	06/30/27	AA+	Various	20,141,015.63	19,369,755.58
US Treasury	4.125	09/30/27	AA+	10/28/22	3,986,562.50	4,063,564.59
SUBTOTAL U.S. GOVERNMENT T	REASURY SECURITIES				275,368,290.04	266,318,899.36
TOTAL POOLED CASH & INVEST	MENTS				943,194,937.04	908,997,205.55

<sup>\*</sup>The City uses S&P ratings

<sup>\*\*</sup>Includes accrued interest



#### CITY OF RIVERSIDE Investments held by Fiscal Agent Section 115 Pension Trust Fund December 31, 2022

DESCRIPTION OF SECURITY	COST VALUE	MARKET VALUE
CASH AND EQUIVALENTS		
*Cash	9,649.70	9,649.70
First American Government Obligation Fund CL "Z"	1,030,384.99	1,030,384.99
SUBTOTAL CASH AND EQUIVALENTS	1,040,034.69	1,040,034.69
MUTUAL FUNDS - EQUITY		
Ishares Core - S P500 Etf	2,656,823.31	2,749,790.97
Ishares S P - 500 Growth Etf	1,140,607.81	1,102,842.00
Ishares S P - 500 Value Etf	1,194,451.15	1,270,087.85
Ishares - Russell Mid Cap Etf	892,482.58	890,542.35
Ishares - Russell 2000 Value Etf	704,146.79	695,014.04
Ishares - Russell 2000 Growth Etf	758,515.98	693,972.20
Ishares Core - Msci Eafe Etf	867,135.57	854,885.16
Vanguard Ftse - Emerging Markets Etf	627,441.23	567,821.66
Vanguard Real - Estate Etf	384,947.83	349,137.84
SUBTOTAL MUTUAL FUNDS - EQUITY	9,226,552.25	9,174,094.07
MUTUAL FUNDS - FIXED INCOME		
Ishares Core - U.S. Aggregate Bond Etf	7,624,645.99	6,912,768.27
Vanguard High - Yield Corporate Adm	205,362.51	192,381.49
Vanguard - Short Term Invt Grade #539	2,151,396.46	2,059,101.87
SUBTOTAL MUTUAL FUNDS - FIXED INCOME	9,981,404.96	9,164,251.63
TOTAL ASSETS	20,247,991.90	19,378,380.39

<sup>\*</sup> Includes accrued income



#### CITY OF RIVERSIDE Investments Held by Fiscal Agent December 31, 2022

DESCRIPTION OF SECURITY	COUPON RATE	MATURITY DATE	*INVEST RATING	PURCH DATE	COST VALUE	**MARKET VALUE
CASH & MONEY MARKET ACCOUNTS						
Cash - Custodial Cash Account US Bank	N/A	Varies	NR	Varies	41,975.76	41,975.76
Cash - Bank of America Equipment Lease	N/A	Varies	NR	Varies	11,271,564.00	11,271,564.00
US Bank Commercial Paper Sweep	N/A	Varies	NR	Varies	330,366.46	330,366.46
US Bank Gcts0170	N/A	Varies	NR	Varies	35,397,066.15	35,397,066.15
US Bank Gcts0185	N/A	Varies	NR	Varies	1,534,248.10	1,534,248.10
First American Government Obligation CL "Y"	N/A	Varies	AAA	Varies	67,052.29	67,052.29
First American Prime Obligations Fund CL " Z "	N/A	Varies	AAA	Varies	9,381,684.68	9,381,684.68
SUBTOTAL CASH & MONEY MARKET ACCOUNT	S				58,023,957.44	58,023,957.44
LOCAL AGENCY INVESTMENT FUND (LAIF)	N/A	Varies	NR	Varies	1,252,213.36	1,258,422.00
					,,_	.,,
MEDIUM TERM NOTES						
Charles Schwab Corp	0.750	03/18/24	Α	Various	601,166.80	571,695.50
Amazon.com Inc	0.450	05/12/24	AA	05/10/21	394,423.30	372,429.88
John Deere Capital Corp	0.450	06/07/24	Α	06/07/21	369,537.50	347,982.70
Salesforce.com Inc	0.625	07/15/24	A+	06/29/21	94,951.55	89,422.64
American Honda Finance	1.500	01/13/25	A-	Various	695,744.40	659,902.30
Toyota Motor Credit Corp	1.800	02/13/25	A+	05/05/21	777,315.00	710,418.85
Chubb INA Holdings Inc	3.150	03/15/25	Α	01/26/21	659,406.00	585,341.84
Caterpillar Financial Service	3.400	05/13/25	Α	05/10/22	209,733.30	205,256.46
Morgan Stanley	0.790	05/30/25	A-	05/26/21	640,340.50	596,767.06
PNC Bank	3.250	06/01/25	Α	06/10/21	710,365.50	629,289.04
Eli Lilly & Co	2.750	06/01/25	A+	06/10/21	699,166.00	622,947.62
Honeywell Intl	1.350	06/01/25	Α	06/10/21	717,066.00	648,474.32
Royal Bank of Canada	1.150	06/10/25	Α	02/22/21	607,344.00	550,044.06
Toronto Dominion Bank	0.750	09/11/25	Α	02/10/21	650,292.50	582,200.25
Simon Property Group	3.300	01/15/26	A-	08/11/21	678,656.25	603,427.46
Goldman Sachs Group Inc	0.855	02/12/26	BBB+	06/18/21	619,243.75	567,596.68
Bank of America Corp	2.015	02/13/26	A-	03/04/21	620,028.00	561,186.22
JP Morgan Chase & Co	2.005	03/13/26	A-	03/12/21	617,298.00	559,341.36
Citigroup Inc	3.106	04/08/26	BBB+	06/18/21	669,075.00	595,488.20
United Health Group Inc	1.150	05/15/26	A+	Various	130,420.30	116,454.20
Wal-Mart Stores	1.050	09/17/26	AA	09/08/21	119,773.20	106,762.67
Target Corp Virginia Electric Power Corp	1.950 3.750	01/15/27 05/15/27	A BBB+	01/19/22 05/16/22	264,549.50 119,625.60	243,289.04 115,148.28
•	0.700	00/10/21	555.	00/10/22		
SUBTOTAL MEDIUM TERM NOTES					11,665,521.95	10,640,866.63
U.S. GOVERNMENT AGENCY ASSET BACKED SE	CURITIES					
Mercedes-Benz Auto Lease Trust	0.400	11/15/24	AAA	06/22/21	239,981.88	233,125.21
BMW Vehicle Lease Trust	0.330	12/26/24	NR	09/08/21	146,177.27	142,860.26
GM Financial Auto Lease Trust	1.900	03/20/25	NR	02/15/22	309,997.33	299,715.31
BMW Vehicle Lease Trust	1.100	03/25/25	AAA	01/11/22	149,977.58	145,143.46
Honda Auto Receivables Trust	0.270	04/21/25	NR	02/17/21	87,653.70	84,796.03
Toyota Auto Receivables Owners	0.260	05/15/25	NR	02/02/21	319,353.02	311,212.59
John Deere Owner Trust	0.360	09/15/25	NR	03/02/21	156,966.22	151,611.42
Hyundai Auto Receivables Trust	0.380	09/15/25	AAA	04/20/21	154,159.58	149,128.53
Hyundai Auto Receivables Trust	0.380	01/15/26	AAA	07/20/21	434,904.00	415,444.31
Honda Auto Receivables Trust	0.880	01/21/26	NR	11/16/21	154,967.33	147,141.82



#### CITY OF RIVERSIDE Investments Held by Fiscal Agent December 31, 2022

DESCRIPTION	COUPON	MATURITY	*INVEST	PURCH	COST	**MARKET
OF SECURITY	RATE	DATE	RATING	DATE	VALUE	VALUE
John Deere Owner Trust	0.520	03/16/26	NR	07/13/21	204,981.72	194,608.31
Hyundai Auto Receivables Trust	0.740	05/15/26	AAA	11/09/21	109,975.45	103,948.35
Honda Auto Receivables Trust	1.880	05/15/26	AAA	02/15/22	244,963.15	233,028.06
BMW Vehicle Owner Trust	3.210	08/25/26	AAA	05/10/22	149,992.20	146,186.12
GM Financial Securitized Term	0.680	09/16/26	AAA	10/13/21	114,997.07	108,686.00
John Deere Owner Trust	2.320	09/16/26	NR	03/10/22	179,960.19	172,830.02
GM Financial Auto Receivables	1.260	11/16/26	AAA	01/11/22	99,991.31	94,600.79
GM Financial Securitized ART	3.100	02/16/27	AAA	04/05/22	139,970.75	135,813.87
John Deere Owner Trust	3.740	02/16/27	NR	07/12/22	184,982.33	181,053.95
John Deere Owner Trust	5.090	06/15/27	NR	10/12/22	239,981.38	241,447.24
Verizon Master Trust	3.720	07/20/27	AAA	08/02/22	159,992.96	157,755.29
Mercedes-Benz Auto Receivables	5.210	08/16/27	AAA	11/15/22	414,917.91	419,800.44
SUBTOTAL U.S. GOVERNMENT AGENCY ASS	ET BACKED SECU	JRITIES			4,398,844.33	4,269,937.38
SUPRANATIONAL SECURITIES						
Inter-American Dev Bank	0.500	09/23/24	AAA	09/15/21	764,433.90	714,026.03
International Finance Corp	1.375	10/16/24	AAA	07/12/21	1,026,900.00	947,374.04
Intl. Bank Recon & Development	0.500	10/28/25	AAA	01/26/21	1,000,640.00	900,099.80
Inter-American Dev Bank	0.875	04/20/26	AAA	04/13/21	1,040,213.90	937,872.55
intel American Bev Bank	0.070	04/20/20	7000	04/10/21	1,040,210.00	007,072.00
SUBTOTAL SUPRANATIONAL SECURITIES					3,832,187.80	3,499,372.42
U.S. GOVERNMENT AGENCY SECURITIES						
FFCB	0.125	02/03/23	AA+	01/26/21	854,521.20	852,279.36
FHLB	0.125	03/17/23	AA+	03/17/21	779,142.00	773,456.77
FFCB	0.125	04/13/23	AA+	04/06/21	1,033,633.80	1,021,997.19
FHLB	4.500	10/03/24	AA+	10/27/22	799,128.00	805,758.74
FFCB	4.500	11/18/24	AA+	11/15/22	809,141.40	813,822.00
FFCB	1.750	02/14/25	AA+	02/10/22	603,384.65	578,929.49
SUBTOTAL U.S. GOVERNMENT AGENCY SEC	URITIES				4,878,951.05	4,846,243.55
U.S. GOVERNMENT TREASURY SECURITIES						
US Treasury	N/A	02/16/23	AA+	09/30/22	353,863.51	357,300.15
US Treasury	N/A	03/30/23	AA+	09/30/22	7,362,717.75	7,435,824.10
US Treasury	4.558	06/29/23	AA+	12/29/22	1,953,916.08	1,954,675.70
US Treasury	2.750	08/31/23	AA+	09/30/22	200,817.03	201,323.08
US Treasury	0.125	02/15/24	AA+	02/23/21	822,679.69	784,396.92
US Treasury	0.250	05/15/24	AA+	05/18/21	2,194,671.88	2,072,238.49
US Treasury	3.250	08/31/24	AA+	09/30/22	1,703,341.53	1,711,778.96
US Treasury	0.375	09/15/24	AA+	09/29/21	1,990,312.50	1,867,315.56
US Treasury	3.000	07/15/25	AA+	09/30/22	247,159.51	245,798.67
US Treasury	3.125	08/15/25	AA+	08/25/22	1,241,503.90	1,229,305.83
US Treasury	4.250	10/15/25	AA+	Various	2,523,849.62	2,548,192.48
US Treasury	0.375	01/31/26	AA+	Various	1,724,482.43	1,561,271.77
US Treasury	0.750	03/31/26	AA+	05/18/21	2,194,070.32	1,978,372.46
US Treasury	0.750	05/31/26	AA+	06/23/21	3,232,099.61	2,904,165.36
US Treasury	1.500	01/31/27	AA+	03/30/22	765,312.50	728,303.34
US Treasury	3.250	06/30/27	AA+	08/25/22	1,486,835.94	1,452,731.67
US Treasury	3.125	08/31/27	AA+	09/30/22	670,665.96	672,044.19
	5.120	30/01/21	, , , .	33/33/22	0.0,000.00	5, <u>2,</u> 5-7.10



#### CITY OF RIVERSIDE Investments Held by Fiscal Agent December 31, 2022

DESCRIPTION OF SECURITY	COUPON RATE	MATURITY DATE	*INVEST RATING	PURCH DATE	COST VALUE	**MARKET VALUE
US Treasury	4.125	09/30/27	AA+	Various	2,533,158.21	2,565,125.16
US Treasury	3.125	08/31/29	AA+	09/30/22	189,730.51	192,444.02
SUBTOTAL U.S. GOVERNMENT TREASURY SE	CURITIES				33,391,188.48	32,462,607.91
INVESTMENT CONTRACTS						
Trinity Plus	0.047	10/01/29	NR	03/31/20	6,411,744.65	6,411,744.65
Trinity Plus	0.047	10/01/35	NR	03/31/20	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 128,203,579.79						

<sup>\*</sup>The City uses S&P ratings

<sup>\*\*</sup>Includes accrued interest

### City of Riverside Cash Balances by Fund As of December 31, 2022

Fund		Cash Balance <sup>1</sup>	Interfund Loan Receivables <sup>2</sup>	Cash Balance + Loan Receivables
General Fund	101	92,733,219	-	92,733,219
Measure Z Pension Trust	110 115	66,264,229 635,249	-	66,264,229 635,249
Enterprise Funds				
Electric Electric - Public Benefits Program	510 511	300,078,202 28,504,399	2,454,345	302,532,547 28,504,399
Water	520	60,967,063	-	60,967,063
Water - Conservation & Reclamation Program	521	3,720,601	-	3,720,601
Airport	530	1,733,584	-	1,733,584
Refuse Collection	540	4,330,980	4 440 400	4,330,980
Sewer Service Special Transit	550 560	111,348,810 5,103,140	1,442,409	112,791,219 5,103,140
Public Parking	570	1,465,210	_	1,465,210
Civic Entertainment (Convention Center, Visitors Bureau, Sports Commission)	580	(235,537)	-	(235,537)
Civic Entertainment (Fox, Box, RMA, Showcase)	581	4,656,477	-	4,656,477
Civic Entertainment (Cheech Marin Center)	582	(4,355,750)		(4,355,750)
SubTotal - Enterprise Funds		517,317,179	3,896,754	521,213,933
Special Revenue Funds	205	(4 525 046)		(4 525 046)
Urban Areas Security Initiative Grants and Restricted Programs	205 215	(1,535,946) 67,856,008	-	(1,535,946) 67,856,008
Community Development Block Grant	220	(131,897)	_	(131,897)
Home Investment Partnership Program	221	1,237,355	-	1,237,355
Housing Opportunities for Persons with AIDS	222	(1,108,798)	-	(1,108,798)
Community Development Grants	223	6,860,169	-	6,860,169
Neighborhood Stabilization Program Special Gas Tax	225 230	311,661 31,575,770	-	311,661 31,575,770
Air Quality Improvement	240	1,693,333	-	1,693,333
NPDES Storm Drain	260	(312,573)	-	(312,573)
Housing Authority	280	1,033,813	-	1,033,813
Housing Assets	281	8,431,221	-	8,431,221
Special Districts SubTotal - Special Revenue Funds	Various	(1,215,584) 114,694,532	<u>-</u>	(1,215,584) 114,694,532
•		114,004,002		114,004,002
Capital Projects Funds Capital Outlay	401	1,875,513	_	1,875,513
Storm Drain	410	334,233	-	334,233
Local Park Special Capital Improvements	411	554,220	-	554,220
Regional Park Special Capital Improvements	413	3,875,523	-	3,875,523
Measure Z Capital Outlay	420 430	22,471,309	-	22,471,309 1,449,332
Capital Outlay Grants Transportation Projects	431	1,449,332 212	-	1,449,332
Measure A Capital Outlay	432	31,626,067	_	31,626,067
Transportation Development Impact Fees	433	7,243,869	-	7,243,869
Transportation Uniform Mitigation Fees	434	(2,111,441)	-	(2,111,441)
Community Facilities Districts and Assessment Districts  SubTotal - Capital Project Funds	Various	2,111,776 <b>69,430,613</b>	<u> </u>	2,111,776 <b>69,430,613</b>
		09,430,013	_	03,430,013
Debt Service Funds Debt Service Fund - General	390	(19,105,424)	_	(19,105,424)
Debt Service Fund - Public Works	391	(524,939)		(524,939)
SubTotal Debt Service Funds		(19,630,363)	-	(19,630,363)
Agency Funds				
Successor Agency	Various	29,052,819	-	29,052,819
Community Facilities Districts and Assessment Districts	Various Various	507,982	-	507,982
Special Deposits SubTotal Agency Funds	various	(19,540,203) <b>10,020,598</b>	-	(19,540,203) 10,020,598
Internal Service Funds		,020,000		,,
Workers' Compensation Insurance Trust	610	20,732,803	_	20,732,803
Unemployment Insurance Trust	620	311,853	-	311,853
Liability Insurance Trust	630	3,305,935	-	3,305,935
Parada Settlement Fund	631	21,917,438	-	21,917,438
Central Stores	640 650	(888,987)		(888,987)
Central Garage SubTotal - Internal Service Funds	650	12,152,908 <b>57,531,950</b>	<u> </u>	12,152,908 <b>57,531,950</b>
Can Can Internal Control of Miles		37,001,000	_	0.,001,000

Total - All Funds \$ 908,997,206 \$ 3,896,754 \$ 912,893,960

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