

County of Riverside

Treasurer-Tax Collector's Pooled
Investment Fund

September 2021

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Treasurer-Tax Collector's Pooled Investment Fund

Monthly Commentary

Covid Takes a Back Seat to Shortages

September's positive economic data contributed to the narrative of a robust economic expansion that is occurring despite shortages and the delta variant. The debt ceiling and funding debate in Washington along with the Federal Reserve Open Market Committee (FOMC) dominated the financial front-page. Short term treasury rates continued to anchor the Treasurer Tax-Collector's Pooled Investment Funds (TIPIF) rate, while higher longer-term rates signal a welcome change in the distant future.

The improving employment and GDP data reflects a strong economy. GDP annualized rate of 12.2% for the second quarter is historically high. Initial Jobless Claims hovered at around 350k for a second month. Industrial Production rose 0.4%, after an estimated 0.3% was lost to plant closures for petrochemicals, plastic resins and petroleum refining. Over two-thirds of gulf oil production remained offline into the first half of September as a result of Hurricane Ida.

With the number of new U.S. Covid cases declining in September, the economic focus shifted in September to shortages of materials,

labor and transportation capacity. These pressures have added to the acceleration in price growth over the past two quarters, as businesses have passed along rising input costs to consumers.

Consumer Prices rose 5.3% on a year over year basis, well above the Fed's 2.00% target level. CPI Energy rose 25% with the fuel oil component rising 33.2% year over year. Housing is experiencing one of the most extreme price runs in history, with single family home prices up nearly 20% year over year.

The most recent California Association of Realtors (CAR) data shows the median price of existing single-family homes went up 17.1% across the state, outpaced by the inland empire which saw their median prices rise 19.5%. CAR forecasts the California median home price to increase another 5.2% to 834,400 in 2022 following a projected 20.3% increase to 793,100 in 2021. Higher home prices typically indicate an increase in property tax revenue which can translate into higher TIPIF balances.

The Federal Reserve met on September 22, saying it would begin reducing its asset pur-

chases very soon and may even finish tapering by mid-2022. An actual hike in policy rates won't likely be until 2023. The first step will involve reigning in their quantity of mortgage securities purchases. This could result in rising mortgage rates, which the Fed hopes would cool the 'overheated' home sales market.

Treasury bills out to one year remained little changed and very flat. 3-month US Treasury bills posted 3 to 4 basis points throughout the month. The yield curve steepened in the 2- to 5-year area. Bond markets saw the 2-year Treasury yield rise from 0.21% at the beginning of the month to 0.28% at month end. 5-year Treasury yields rose from 0.77% at the beginning of the month to 0.97% at month end. Stocks dropped slightly, with the Dow Jones Industrial Average slipping from 35,300 at the beginning of the month and ending at 33,800.

Matt Jennings
Treasurer-Tax Collector

Treasurer's Statement

The Treasurer's Pooled Investment Fund is comprised of contributions from the county, schools, special districts, and other discretionary depositors throughout the County of Riverside. The primary objective of the Treasurer shall be to **safeguard the principal** of the funds under the Treasurer's control, meet the **liquidity needs** of the depositor, and to maximize a **return on the funds** within the given parameters.

The Treasurer-Tax Collector and the Capital Markets team are committed to maintaining the highest credit ratings. The Treasurer's Pooled Investment Fund is currently rated **Aaa-bf** by **Moody's Investor Service** and **AAAf/S1** by **Fitch Ratings**, two of the nation's most trusted bond credit rating services.

Since its inception, the Treasurer's Pooled Investment Fund has been in **full compliance** with the Treasurer's Statement of Investment Policy, which is more restrictive than California.

Capital Markets Team

Matt Jennings
Treasurer-Tax Collector

Giovane Pizano
Assistant Treasurer

John Byerly
Chief Investment Officer

Steve Faeth
Senior Investment Officer

Isela Licea
Assistant Investment Officer

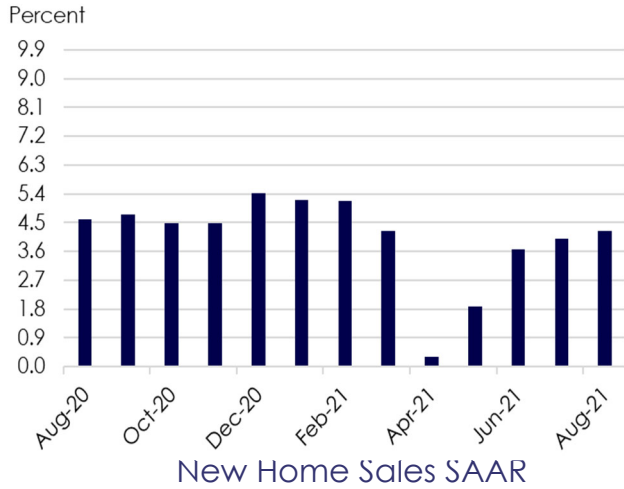
6-Month Pool Performance

	Month End Market Value (\$)*	Month End Book Value (\$)	Paper Gain or Loss (\$)	Paper Gain or Loss (%)	Book Yield (%)	WAM (Yrs)
Sep-21	9,560,644,555.86	9,562,128,367.46	-1,483,811.61	-0.015%	0.28	1.19
Aug-21	9,005,666,395.48	8,998,636,800.02	7,029,595.46	0.078%	0.29	1.21
Jul-21	8,738,462,044.75	8,729,419,196.20	9,042,848.55	0.104%	0.30	1.24
Jun-21	9,505,561,665.45	9,503,657,508.92	1,904,156.53	0.020%	0.27	1.15
May-21	9,566,648,736.34	9,558,825,055.66	7,823,680.68	0.082%	0.28	1.13
Apr-21	9,911,455,098.24	9,906,827,680.01	4,627,418.23	0.047%	0.29	1.14

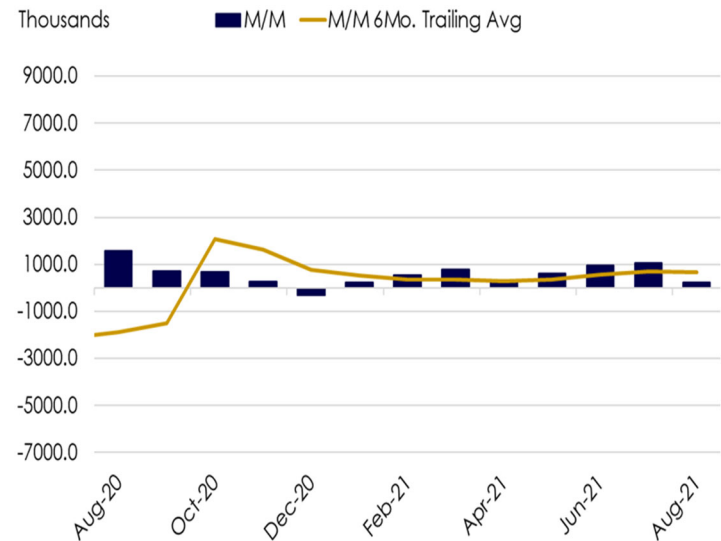
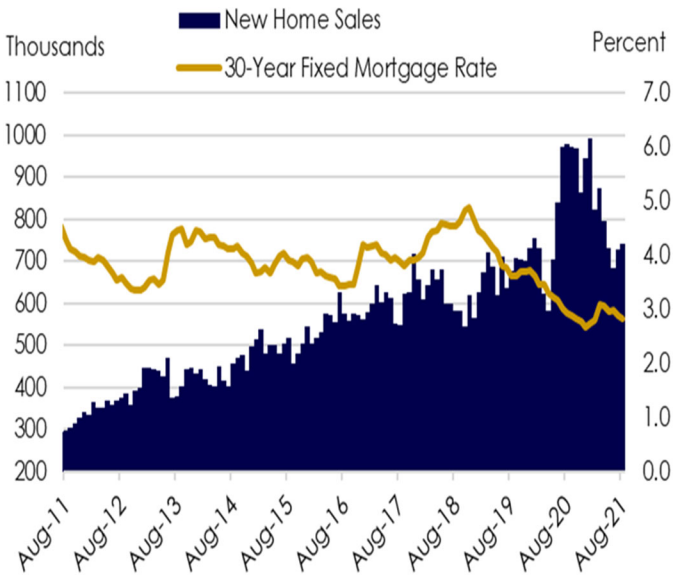
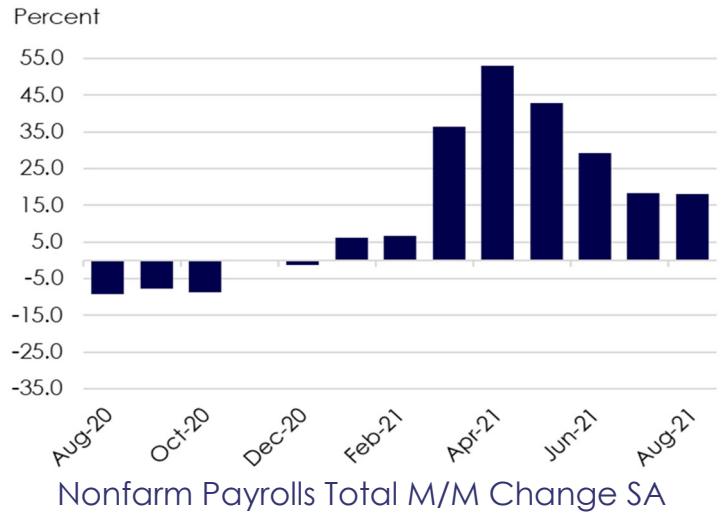
*Market values do not include accrued interest.

Economy

Private Sector Average Hourly Earnings Y/Y



Durable Goods Percent Chg. Y/Y



Key Economic Indicators

Release Date	Indicator	Actual	Consensus	Prior Year
09/30/2021	Real GDP - Q/Q Change	6.7%	6.6%	-31.4%
09/03/2021	Unemployment Rate - Seasonally Adjusted	5.2%	5.2%	8.4%
09/03/2021	Non-Farm Payrolls - M/M Change - Thousands	235	733	1,371
09/14/2021	CPI - Y/Y Change	5.3%	5.3%	1.3%
09/14/2021	CPI Ex Food and Energy - Y/Y Change	4.0%	4.2%	1.7%
09/01/2021	ISM Non-Manufacturing Index (> 50 indicates growth)	66.7	61.0	67.6
09/24/2021	New Home Sales - SAAR - Thousands	740	715	1,011
09/02/2021	Factory Orders - M/M Change	0.4%	0.3%	6.4%
09/02/2021	Durable Goods Orders - New Orders - M/M Change	-0.1%	-0.1%	11.4%

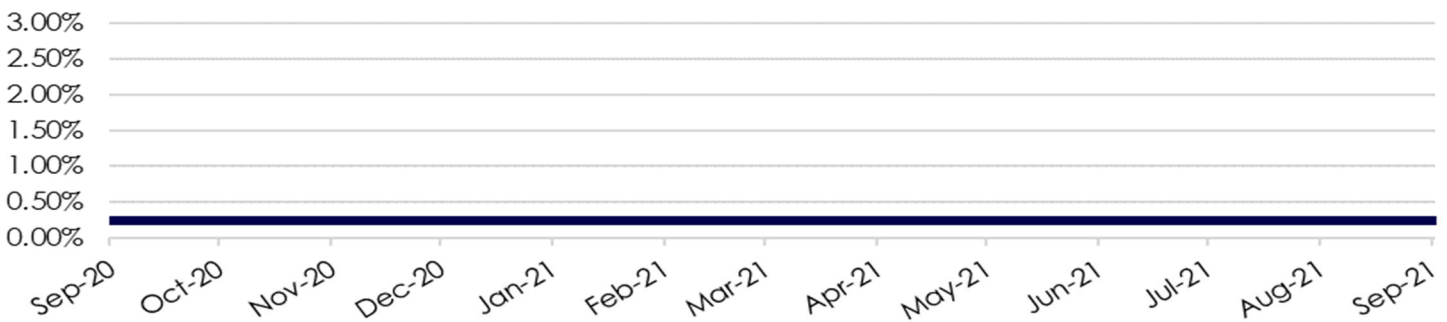
*Note: 'Prior Year' displays final estimates of indicator values from the equivalent period of the prior year.

Market Data

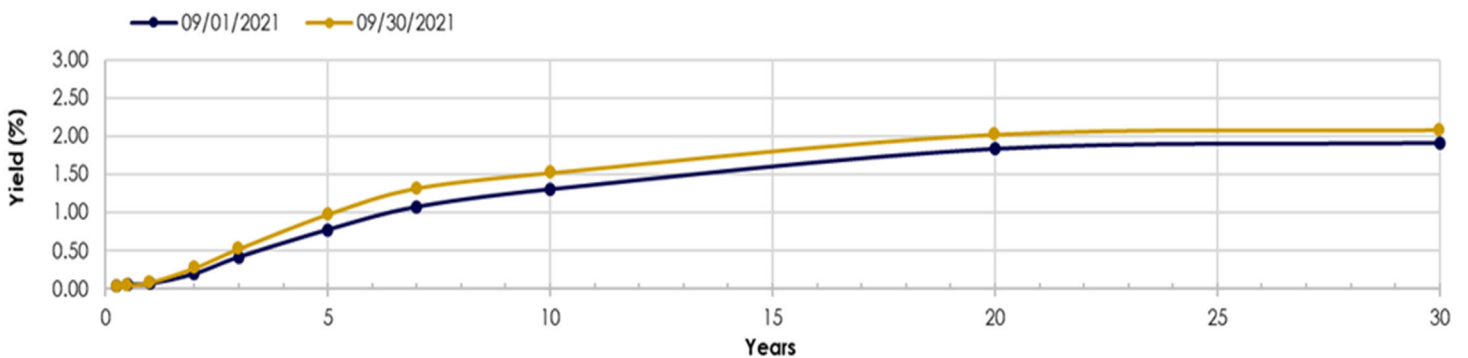
Federal Open Market Committee Meeting

- The FOMC stated that with progress on vaccinations and strong policy support, indicators of economic activity and employment have continued to strengthen, but risks to the economic outlook remain.
- The FOMC maintained the Fed Funds Target Range of 0.0-0.25%
- The FOMC stated in their September statement, that they will continue their asset purchase program until substantial further progress has been met. However, If progress continues broadly as expected, the Committee judges that a moderation in the pace of asset purchases may soon be warranted.
- The FOMC is committed to using its full range of tools to support the U.S. economy in this challenging time, thereby promoting its maximum employment and price stability goals .

Fed Funds Target Rate (Upper Limit)



U.S. Treasury Curve

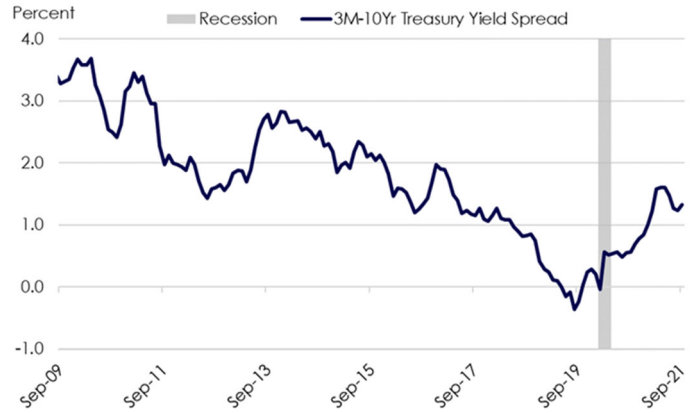
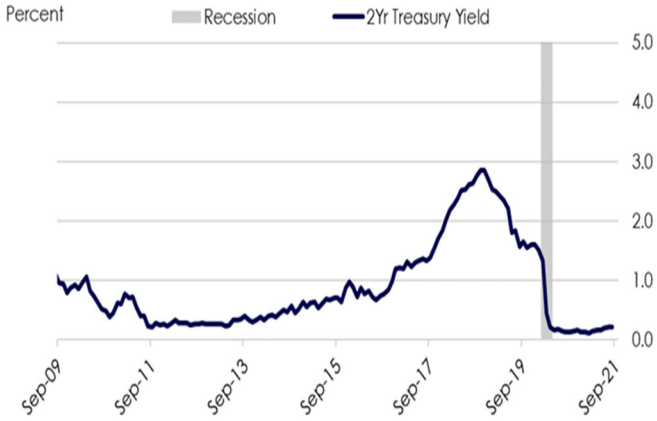


US Treasury Yield Curve	3 Mo	6 Mo	1 Yr	2 Yr	3 Yr	5 Yr	10 Yr	30 Yr
09/30/2021 - 09/01/2021	-0.01	-0.01	0.02	0.08	0.11	0.20	0.21	0.16
09/30/2021	0.04	0.05	0.09	0.28	0.53	0.98	1.52	2.08
09/01/2021	0.05	0.06	0.07	0.20	0.42	0.78	1.31	1.92

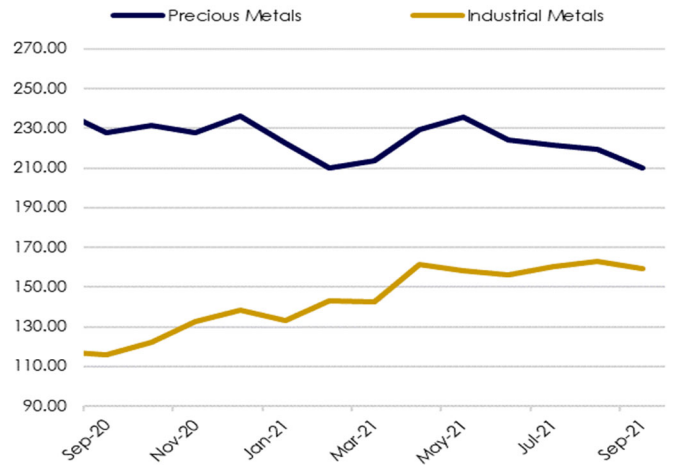
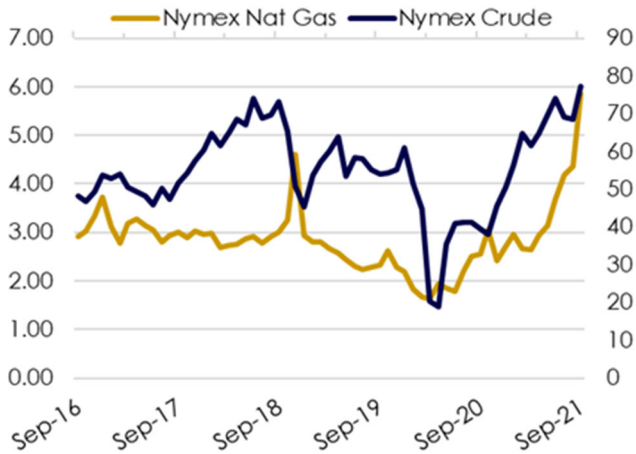
The US Treasury Curve and its values are subject to frequent change and will be updated monthly with each issued TPIF report.

Market Data cont'd

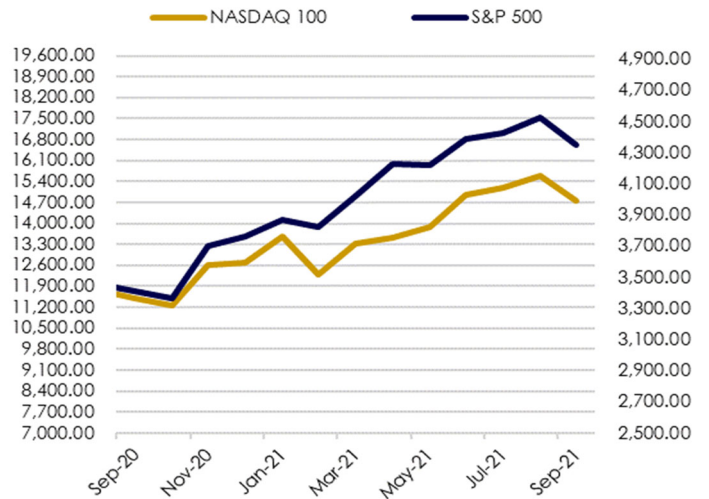
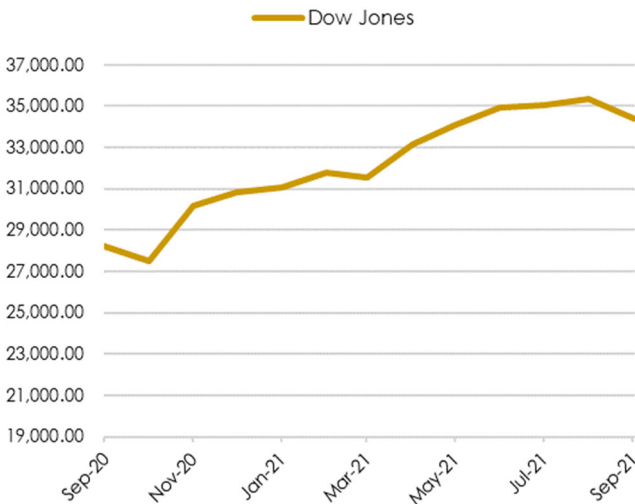
U.S. Treasuries



Commodities



Stocks



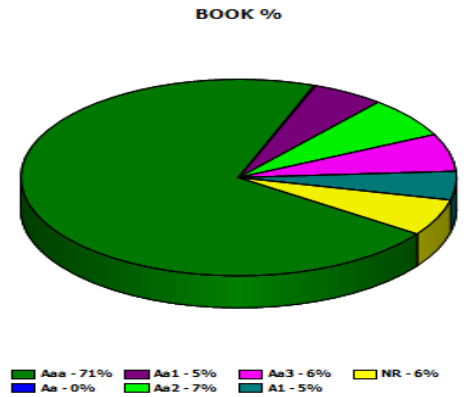
* Values listed for commodities and stocks are in US dollars and are as of the final business day of each month.

Portfolio Data

The County of Riverside's Treasurer's Pooled Investment Fund is currently rated **AAA-bf** by **Moody's Investor Service** and **AAAf/S1** by **Fitch Ratings**.

Moody's Asset Rating (000's)

Moody (000's)	Par	Book	Market	MKT/Book	Yield
Aaa	6,782,528.48	6,781,295.16	6,779,189.78	99.97%	0.34%
Aa	10,000.00	10,000.00	9,988.30	99.88%	0.70%
Aa1	509,345.00	509,385.68	509,380.26	100.00%	0.11%
Aa2	641,200.00	641,143.97	641,164.37	100.00%	0.14%
Aa3	592,580.00	592,394.84	592,478.83	100.01%	0.11%
A1	450,000.00	449,960.83	449,985.82	100.01%	0.14%
NR	578,000.00	577,947.90	578,457.20	100.09%	0.11%
Totals (000's):	9,563,653.48	9,562,128.37	9,560,644.56	99.98%	0.28%



S&P Asset Rating (000's)

S&P (000's)	Par	Book	Market	MKT/Book	Yield
AAA	1,376,765.06	1,376,915.00	1,376,711.25	99.99%	0.05%
AA+	5,797,258.42	5,795,915.84	5,793,997.09	99.97%	0.40%
AA	4,795.00	4,795.00	4,795.00	100.00%	0.25%
AA-	1,262,500.00	1,262,452.45	1,262,460.96	100.00%	0.12%
A+	537,200.00	536,967.17	537,088.06	100.02%	0.14%
NR	585,135.00	585,082.90	585,592.20	100.09%	0.11%
Totals (000's):	9,563,653.48	9,562,128.37	9,560,644.56	99.98%	0.28%



12-Month Projected Cash Flow

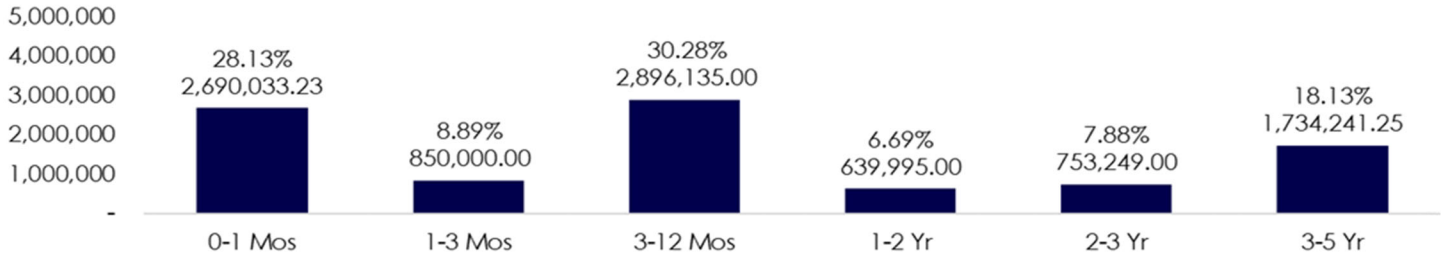
Month	Monthly Re-ceipts	Monthly Dis-bursements	Difference	Required Matured In-vestments	Balance	Actual In-vestments Maturing	Available to Invest > 1 Year
10/2021					56.34		
10/2021	1,249.55	1,343.18	-93.63	37.29	-	2,690.03	
11/2021	1,371.49	1,197.65	173.84		173.84	850.00	
12/2021	2,634.19	1,400.00	1234.19		1,408.03	15.00	
01/2022	1,150.00	2,000.00	-850.00		558.03	924.00	
02/2022	1,100.00	1,500.00	-400.00		158.03	500.00	
03/2022	1,300.00	1,551.62	-251.62	93.59	-	520.00	
04/2022	2,476.30	1,542.08	934.22		934.22	137.20	
05/2022	1,700.00	2,200.00	-500.00		434.22	380.00	
06/2022	2,000.00	2,400.00	-400.00		34.22	202.23	
07/2022	1,500.00	1,800.00	-300.00	265.78	-	88.77	
08/2022	1,398.14	1,552.97	-154.83	154.83	-	4.01	
09/2022	2,050.00	1,804.41	245.59		245.59	124.94	
TOTALS	19,929.67	20,291.91	(362.24)	551.49	4,002.52	6,436.17	9,010.63
				5.77%		67.31%	94.23%

* Values listed in Cash Flow Table are in millions of USD.

Based on historic and current financial conditions within the County, the Pool is expected to maintain sufficient liquidity of funds to cover County expenses for the next twelve months.

Portfolio Data cont'd

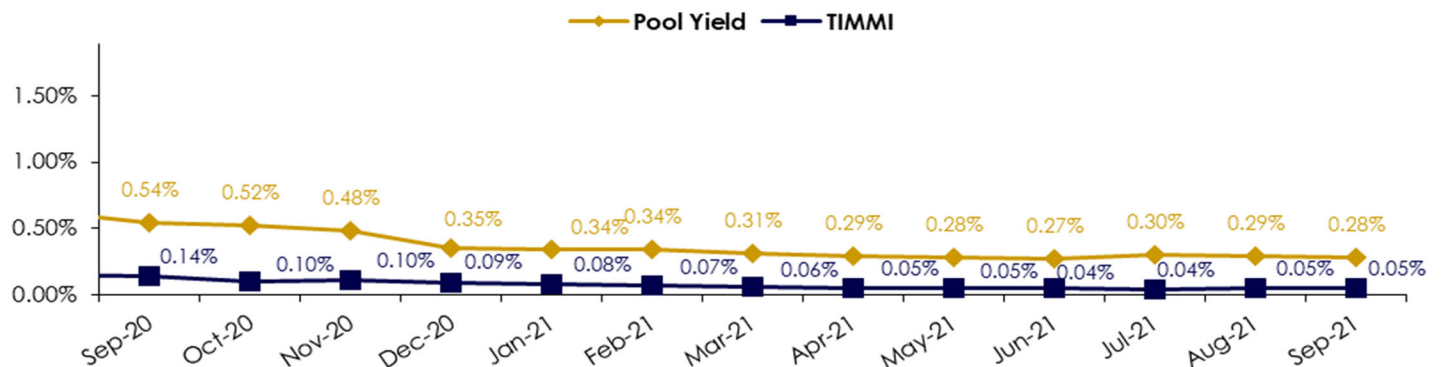
Asset Maturity Distribution (Par Value, 000's)



Asset Allocation (000's)

Assets (000's)	Scheduled Par	Scheduled Book	Scheduled Market	Mkt/Book	Yield	WAL(Yr)	Mat(Yr)
MMKT	1,287,865.06	1,288,050.00	1,288,050.00	100.00%	0.04%	0.003	0.003
CALTRUST FND	93,213.17	94,017.20	94,017.20	100.00%	0.10%	0.003	0.003
DDA/PASSBK	500,000.00	500,000.00	500,000.00	100.00%	0.05%	0.003	0.003
US TREAS BILLS	1,285,000.00	1,284,633.51	1,284,849.35	100.02%	0.05%	0.242	0.242
US TREAS BONDS	815,000.00	813,277.07	812,219.21	99.87%	0.47%	2.757	2.757
FHLMC BONDS	475,710.00	475,606.07	473,933.30	99.65%	0.46%	1.436	2.903
FNMA BONDS	564,751.00	565,338.78	565,611.06	100.05%	0.70%	1.701	2.891
FHLB BONDS	906,896.25	906,585.59	905,456.34	99.88%	0.86%	1.985	3.713
FFCB DISC NOTES	67,000.00	66,971.82	66,988.29	100.02%	0.05%	0.366	0.366
FFCB BONDS	823,203.00	823,112.32	824,526.04	100.17%	0.45%	1.130	1.695
FARMER MAC	60,000.00	59,947.90	60,457.20	100.85%	0.61%	0.332	0.332
MUNI BONDS	220,315.00	220,428.40	220,428.40	100.00%	0.20%	0.729	0.729
COMM PAPER	1,163,500.00	1,163,000.54	1,163,152.76	100.01%	0.08%	0.297	0.297
NCDS	1,251,200.00	1,251,211.67	1,251,211.67	100.00%	0.14%	0.305	0.305
IFC BONDS	50,000.00	49,947.50	49,743.75	99.59%	0.38%	2.940	2.940
Totals (000's):	9,563,653.48	9,562,128.37	9,560,644.56	99.98%	0.28%	0.838	1.194

TIMMI



The Treasurer's Institutional Money Market Index (TIMMI) is a composite index of four AAA rated prime institutional money market funds. Their average yield is compared to the yield of the Treasurer's Pooled Investment Fund in the above graph.

Compliance Report

Compliance Status: Full Compliance

The Treasurer's Pooled Investment Fund was in full compliance with the County of Riverside's Treasurer's Statement of Investment Policy. The County's Statement of Investment Policy is more restrictive than California Government Code 53646. The County's Investment Policy is reviewed annually by the County of Riverside's Oversight Committee and approved by the Board of Supervisors.

Investment Category	GOVERNMENT CODE			COUNTY INVESTMENT POLICY			Actual %
	Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's	Maximum Remaining Maturity	Authorized % Limit	S&P/Moody's/Fitch	
MUNICIPAL BONDS (MUNI)	5 YEARS	NO LIMIT	NA	4 YEARS	15%	AA-/Aa3/AA-	2.31%
U.S. TREASURIES	5 YEARS	NO LIMIT	NA	5 YEARS	100%	NA	21.94%
LOCAL AGENCY OBLIGATIONS (LAO)	5 YEARS	NO LIMIT	NA	3 YEARS	2.50%	INVESTMENT GRADE	0.00%
FEDERAL AGENCIES	5 YEARS	NO LIMIT	AAA	5 YEARS	100%	NA	30.30%
COMMERCIAL PAPER (CP)	270 DAYS	40%	A1/P1	270 DAYS	40%	A1/P1/F1	12.16%
CERTIFICATE & TIME DEPOSITS (NCD & TCD)	5 YEARS	30%	NA	1 YEAR	25% Combined	A1/P1/F1	13.09%
INT'L BANK FOR RECONSTRUCTION AND DEVELOPMENT AND INT'L FINANCE CORPORATION	NA	NA	NA	4 YEARS	20%	AA/Aa/AA	0.52%
REPURCHASE AGREEMENTS (REPO)	1 YEARS	NO LIMIT	NA	45 DAYS	40% max, 25% in term repo over 7 days	A1/P1/F1	0.0%
REVERSE REPOS	92 DAYS	20%	NA	60 DAYS	10%	NA	0.00%
MEDIUM TERM NOTES (MTNO)	5 YEARS	30%	A	3 YEARS	20%	AA/Aa2/AA	0.00%
CALTRUST SHORT TERM FUND	NA	NA	NA	DAILY LIQUIDITY	1.00%	NA	0.98%
MONEY MARKET MUTUAL FUNDS (MMF)	60 DAYS ⁽¹⁾	20%	AAA/Aaa ⁽²⁾	DAILY LIQUIDITY	20%	AAA by 2 Of 3 RATINGS AGC.	13.47%
LOCAL AGENCY INVESTMENT FUND (LAIF)	NA	NA	NA	DAILY LIQUIDITY	Max \$50 million	NA	0.00%
CASH/DEPOSIT ACCOUNT	NA	NA	NA	NA	NA	NA	5.23%

¹ Money Market Mutual Funds maturity may be interpreted as a weighted average maturity not exceeding 60 days.

² Or must have an investment advisor with no fewer than 5 years experience and with assets under management of \$500,000,000 USD.

THIS COMPLETES THE REPORT REQUIREMENTS OF CALIFORNIA GOVERNMENT CODE 53646.

Month End Portfolio Holdings

CUSIP	Description	Maturity Date	Coupon	Yield To Mat	Par Value	Book Value	Market Price	Market Value	Unrealized Gain/Loss	Modified Duration	Years To Maturity
46640QJ3	JP MORGAN	03/28/2022	.170	.170	50,000,000.00	49,936,250.00	99.950556	49,975,277.78	39,027.78	.489	.490
46640QJ3	JP MORGAN	03/28/2022	.170	.170	50,000,000.00	49,936,250.00	99.950556	49,975,277.78	39,027.78	.489	.490
63763QCR6	NATL SEC CLEARING CORP	03/25/2022	.090	.090	50,000,000.00	49,966,625.00	99.951389	49,975,694.44	9,069.44	.481	.482
63763QCR6	NATL SEC CLEARING CORP	03/25/2022	.090	.090	50,000,000.00	49,966,625.00	99.951389	49,975,694.44	9,069.44	.481	.482
63763QCN5	NATL SEC CLEARING CORP	03/22/2022	.090	.090	85,000,000.00	84,944,112.50	99.952222	84,959,388.89	15,276.39	.473	.474
46640QD81	JP MORGAN	04/08/2022	.170	.170	35,000,000.00	34,955,705.56	99.947500	34,981,625.00	25,919.44	.519	.521
03785DXM3	APPLE	10/21/2021	.060	.060	20,000,000.00	19,996,766.67	99.994444	19,998,888.89	2,122.22	.057	.058
03785DXR2	APPLE	10/25/2021	.060	.060	100,000,000.00	99,984,333.33	99.993333	99,993,333.33	9,000.00	.068	.068
03785DXT8	APPLE	10/27/2021	.060	.060	25,000,000.00	24,996,000.00	99.992778	24,998,194.44	2,194.44	.074	.074
63763QAR8	NATL SEC CLEARING CORP	01/25/2022	.060	.060	90,000,000.00	89,973,600.00	99.967778	89,971,000.00	-2,600.00	.320	.321
64105GX82	NESTLE	10/08/2021	.060	.060	40,000,000.00	39,995,600.00	99.998056	39,999,222.22	3,622.22	.022	.022
21687BBE0	RABOBANKNY	02/14/2022	.110	.110	50,000,000.00	49,972,652.78	99.962222	49,981,111.11	8,458.33	.375	.375
21687BBF7	RABO BANK	02/15/2022	.110	.110	50,000,000.00	49,972,652.78	99.961944	49,980,972.22	8,319.44	.377	.378
63763QAC1	NATL SEC CLEARING CORP	01/12/2022	.070	.070	20,000,000.00	19,994,633.33	99.971389	19,994,277.78	-355.55	.285	.285
63763QAC1	NATL SEC CLEARING CORP	01/12/2022	.070	.070	15,000,000.00	14,996,325.00	99.971389	14,995,708.33	-616.67	.285	.285
89233GY42	TOYOTA MOTOR CORP	11/04/2021	.080	.080	30,000,000.00	29,996,666.67	99.990556	29,997,166.67	500.00	.096	.096
03785EAC8	APPLE	01/12/2022	.050	.050	50,000,000.00	49,991,805.56	99.971389	49,985,694.44	-6,111.12	.285	.285
03785EAM6	APPLE	01/21/2022	.050	.050	40,000,000.00	39,993,166.67	99.968889	39,987,555.56	-5,611.11	.309	.310
74271UA59	PROCTER & GAMBLE	01/26/2022	.050	.050	50,000,000.00	49,991,180.56	99.967500	49,983,750.00	-7,430.56	.323	.323
89233GX78	TOYOTA MOTOR CORP	10/27/2021	.070	.070	60,000,000.00	59,995,033.33	99.992778	59,999,666.67	-366.66	.074	.074
63763QAC1	NATL SEC CLEARING CORP	01/12/2022	.070	.070	20,000,000.00	19,995,877.78	99.971389	19,994,277.78	-1,600.00	.285	.285
74271UA75	PROCTER & GAMBLE	01/07/2022	.050	.050	28,500,000.00	28,496,041.67	99.972778	28,492,241.67	-3,800.00	.271	.271
03785EAC8	APPLE	01/12/2022	.050	.050	50,000,000.00	49,992,708.33	99.971389	49,985,694.44	-7,013.89	.285	.285
74271UA88	PROCTER & GAMBEL	01/10/2022	.050	.050	50,000,000.00	49,992,847.22	99.971944	49,985,972.22	-6,875.00	.279	.279
19416EYH4	COLGATE-PALM	11/17/2021	.050	.050	30,000,000.00	29,997,958.33	99.986944	29,996,083.33	-1,875.00	.131	.132
			.083	.083	1,163,500,000.00	1,163,000,543.07	99.970155	1,163,152,755.54	152,212.47	.297	.297
NCDS											
89114W3D5	TORONTO DOMINION	11/03/2021	.170	.170	115,000,000.00	115,000,000.00	100.000000	115,000,000.00	0.00	.093	.093
78012UH24	ROYAL BANK OF CANADA	11/17/2021	.160	.160	115,000,000.00	115,000,000.00	100.000000	115,000,000.00	0.00	.131	.132
78012UH81	ROYAL BANK OF CANADA	11/24/2021	.170	.170	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	.150	.151
89114W3Z6	TORONTO DOMINION	11/30/2021	.160	.160	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	.167	.167
89114W6J9	TORONTO DOMINION	12/30/2021	.170	.170	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.249	.249
06367CE60	BMO YCD	11/08/2021	.170	.170	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.107	.107
06367CE52	BMO YCD	01/03/2022	.190	.190	60,000,000.00	60,000,000.00	100.000000	60,000,000.00	0.00	.260	.260
06367CEJ2	BMO	01/10/2022	.150	.150	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.279	.279
06367CHS9	BMO	10/04/2021	.090	.090	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.011	.011
89114WDK8	TORONTO DOMINION	10/08/2021	.080	.080	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.022	.022
78012UJ73	ROYAL BANK OF CANADA	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.396	.397
78012UJ65	ROYAL BANK OF CANADA	03/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.473	.474
78012UJ73	ROYAL BANK OF CANADA	04/18/2022	.150	.150	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.547	.548
78012UR80	ROYAL BANK OF CANADA	05/06/2022	.160	.160	45,000,000.00	45,000,000.00	100.000000	45,000,000.00	0.00	.596	.597
65558UFJ6	NORDEA BK	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.396	.397
65558UFJ6	NORDEA BK	02/22/2022	.130	.130	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.396	.397
89114WEK7	TD YCD	05/16/2022	.170	.170	55,000,000.00	55,000,000.00	100.000000	55,000,000.00	0.00	.623	.625
89114WEM3	TORONTO DOMINION	01/20/2022	.110	.110	20,000,000.00	20,000,000.00	100.000000	20,000,000.00	0.00	.306	.307
65558UFN7	NORDEA BK	11/18/2021	.090	.090	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.134	.134
65558UFL1	NORDEA BK	11/19/2021	.090	.090	50,000,000.00	50,000,000.00	100.000000	50,000,000.00	0.00	.137	.137
65558UEU2	NORDEA BK	03/09/2022	.140	.140	30,000,000.00	29,999,998.84	99.999996	29,999,998.84	0.00	.437	.438
21684XQ58	RABOBANK YCD	05/10/2022	.200	.160	30,000,000.00	30,008,603.09	100.028677	30,008,603.09	0.00	.607	.608
06417MN00	BANK OF NOVA SCOTIA	04/07/2022	.230	.160	2,200,963.86	2,200,963.86	100.043812	2,200,963.86	0.00	.517	.518
65558UFS6	NORDEA BK	11/23/2021	.080	.080	35,000,000.00	35,000,000.00	100.000000	35,000,000.00	0.00	.148	.148
89114WEW1	TORONTO DOMINION	01/24/2022	.100	.100	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.317	.318
89114WFB6	TORONTO DOMINION	11/29/2021	.090	.090	15,000,000.00	15,000,000.00	100.000000	15,000,000.00	0.00	.164	.164
89114WAL9	TORONTO DOMINION	10/12/2021	.120	.069	35,000,000.00	35,002,100.00	100.006000	35,002,100.00	0.00	.033	.033
78012UJ29	ROYAL BANK OF CANADA	05/16/2022	.160	.160	25,000,000.00	25,000,000.00	100.000000	25,000,000.00	0.00	.623	.625
89114WG41	TORONTO DOMINION	06/13/2022	.150	.150	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.700	.701
89114WG41	TORONTO DOMINION	06/13/2022	.150	.150	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.700	.701
89114WGH2	TORONTO DOMINION	10/25/2021	.070	.070	30,000,000.00	30,000,000.00	100.000000	30,000,000.00	0.00	.068	.068
06367CM53	BMO YCD	06/23/2022	.150	.150	55,000,000.00	55,000,000.00	100.000000	55,000,000.00	0.00	.727	.729
			.140	.138	1,251,200,000.00	1,251,211,665.79	100.000932	1,251,211,665.79	0.00	.304	.305
IFC BONDS											
45950VPQ3	IFC3.5Yr	08/22/2024	.250	.273	25,000,000.00	24,980,250.00	99.106000	24,776,500.00	-203,750.00	2.881	2.896
45950VQ64	IFC 3Yr	09/23/2024	.440	.484	25,000,000.00	24,967,250.00	99.869000	24,967,250.00	0.00	2.957	2.984
			.345	.379	50,000,000.00	49,947,500.00	99.487500	49,743,750.00	-203,750.00	2.919	2.940
Total Fund			.278	.280	9,563,653,483.59	9,562,128,367.46	99.968538	9,560,644,555.86	-1,483,811.61	1.175	1.191
Grand Total			.278	.280	9,563,653,483.59	9,562,128,367.46	99.968538	9,560,644,555.86	-1,483,811.61	1.175	1.191



The Mission Inn, Downtown Riverside. Digital Image. *The Mission Inn*. <http://www.missioninn.com/about-en.html>.



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TREASURER-TAX COLLECTOR
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