



**City of Rancho Cucamonga  
Portfolio Summary  
October 31, 2022**

<b>Portfolio Holdings</b>	<b>Cash Dividends and Income</b>	<b>Closing Market Value</b>
PFM Managed Account	\$ 8,586.63	\$ 303,669,803.54
PFM Cash Balance	-	581,345.01
CAMP Pool		\$ 47,049,569.21
State Pool	-	8,188,292.01
Passbook/Checking Accounts	-	2,843,534.40
<b>Total</b>	<b>\$ 8,586.63</b>	<b>\$ 362,332,544.17</b>

I certify that this report accurately reflects all City pooled investments and is in conformity with the investment policy adopted June 16, 2022. A copy of the investment policy is available in the Finance Department. The Investment Program herein shown provides sufficient cash flow liquidity to meet the next six months' estimated expenditures. The attached Summary of Cash and Investments with Fiscal Agents is provided under the City's official Investment Policy. The provisions of the individual bond documents govern the management of these funds.

Jim Harrington, Treasurer

11/8/2022

Date

**Consolidated Summary Statement**

For the Month Ending **October 31, 2022**

**CITY OF RANCHO CUCAMONGA**

**Portfolio Summary**

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	8,586.63	303,669,803.54
CAMP Pool	0.00	47,049,569.21
Local Agency Investment Fund	0.00	8,188,292.01
Passbook/Checking Accounts	0.00	2,843,534.40
<b>Total</b>	<b>\$8,586.63</b>	<b>\$361,751,199.16</b>

**Investment Allocation**

Investment Type	Closing Market Value	Percent
Asset-Backed Security	10,639,011.27	2.94
Federal Agency Bond / Note	31,061,423.82	8.59
Corporate Note	69,398,374.77	19.18
Certificate of Deposit	3,954,397.53	1.09
Certificate of Deposit - FDIC Insured	1,156,469.60	0.32
Municipal Bond / Note	485,990.00	0.13
Supra-National Agency Bond / Note	6,226,157.34	1.72
U.S. Treasury Bond / Note	180,747,979.21	49.97
CAMP Pool	47,049,569.21	13.01
Local Agency Investment Fund	8,188,292.01	2.26
Passbook/Checking Accounts	2,843,534.40	0.79

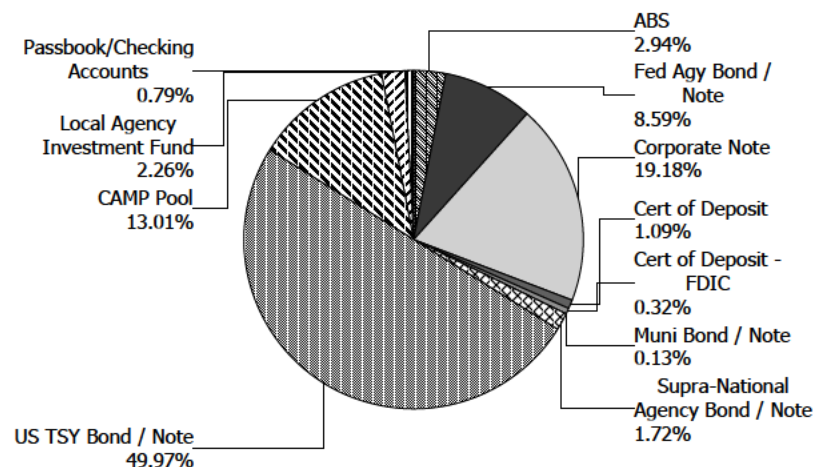
**Total** **\$361,751,199.16** **100.00%**

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	58,081,395.62	16.06
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	488,131.15	0.13
181 days to 1 year	32,817,014.45	9.07
1 to 2 years	80,939,284.28	22.37
2 to 3 years	66,552,620.01	18.40
3 to 4 years	68,861,530.76	19.04
4 to 5 years	54,011,222.89	14.93
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$361,751,199.16</b>	<b>100.00%</b>

**Weighted Average Days to Maturity** **798**

**Sector Allocation**



## Managed Account Summary Statement

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA -

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$304,829,084.56</b>
Maturities/Calls	(70,271.63)
Principal Dispositions	(6,091,454.38)
Principal Acquisitions	6,120,112.69
Unsettled Trades	0.00
Change in Current Value	(1,117,667.70)
<b>Closing Market Value</b>	<b>\$303,669,803.54</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	6,102,856.55
Coupon/Interest/Dividend Income	267,184.09
Principal Payments	70,271.63
Security Purchases	(6,133,118.99)
Net Cash Contribution	0.00
Reconciling Transactions	0.00

### Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	278,586.26
Less Purchased Interest Related to Interest/Coupons	(13,006.30)
Plus Net Realized Gains/Losses	(256,993.33)
<b>Total Cash Basis Earnings</b>	<b>\$8,586.63</b>

### Cash Balance

<b>Closing Cash Balance</b>	<b>\$581,345.01</b>
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### Earnings Reconciliation (Accrual Basis)

#### Total

Ending Amortized Value of Securities	326,413,756.83
Ending Accrued Interest	1,133,044.41
Plus Proceeds from Sales	6,102,856.55
Plus Proceeds of Maturities/Calls/Principal Payments	70,271.63
Plus Coupons/Dividends Received	267,184.09
Less Cost of New Purchases	(6,133,118.99)
Less Beginning Amortized Value of Securities	(326,670,298.70)
Less Beginning Accrued Interest	(1,023,448.24)

<b>Total Accrual Basis Earnings</b>	<b>\$160,247.58</b>
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## Portfolio Summary and Statistics

For the Month Ending **October 31, 2022**

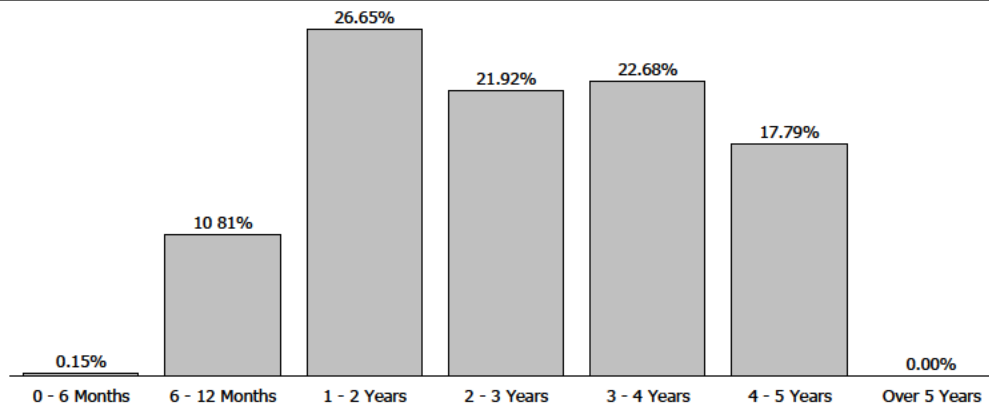
CITY OF RANCHO CUCAMONGA - [REDACTED]

### Account Summary

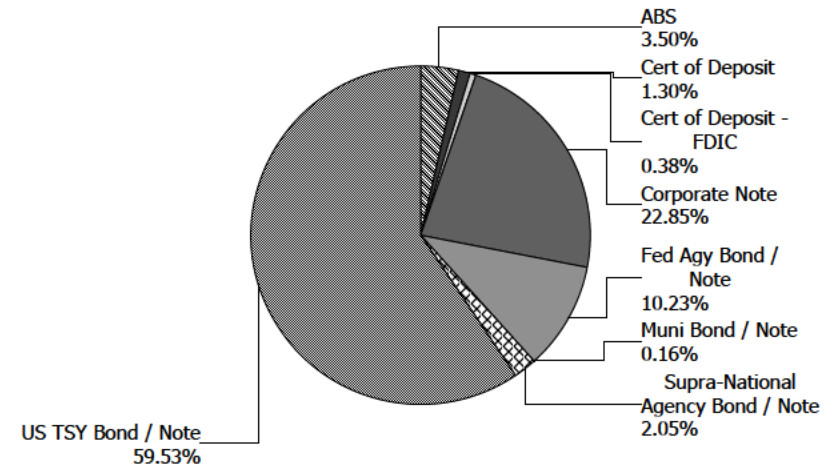
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	194,845,000.00	180,747,979.21	59.53
Supra-National Agency Bond / Note	6,665,000.00	6,226,157.34	2.05
Municipal Bond / Note	500,000.00	485,990.00	0.16
Federal Agency Bond / Note	33,945,000.00	31,061,423.82	10.23
Corporate Note	75,410,000.00	69,398,374.77	22.85
Certificate of Deposit - FDIC Insured	1,225,000.00	1,156,469.60	0.38
Certificate of Deposit	4,000,000.00	3,954,397.53	1.30
Asset-Backed Security	11,237,921.85	10,639,011.27	3.50
<b>Managed Account Sub-Total</b>	<b>327,827,921.85</b>	<b>303,669,803.54</b>	<b>100.00%</b>
Accrued Interest		1,133,044.41	
<b>Total Portfolio</b>	<b>327,827,921.85</b>	<b>304,802,847.95</b>	

**Unsettled Trades** 0.00 0.00

### Maturity Distribution



### Sector Allocation



### Characteristics

Yield to Maturity at Cost	1.42%
Yield to Maturity at Market	4.61%
Weighted Average Days to Maturity	951

## Managed Account Issuer Summary

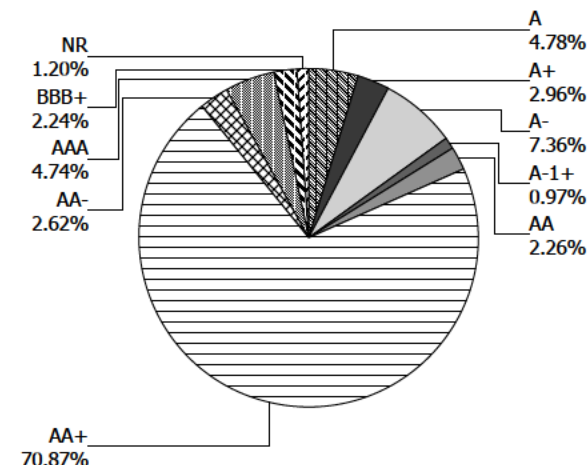
For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA -

### Issuer Summary

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	2,086,081.40	0.69
AMERICAN EXPRESS CO	1,636,043.48	0.54
AMERICAN HONDA FINANCE	1,737,596.00	0.57
APPLE INC	2,936,904.00	0.97
ASTRAZENECA PLC	1,460,102.53	0.48
BANK OF AMERICA CO	1,879,886.00	0.62
BMW FINANCIAL SERVICES NA LLC	475,951.67	0.16
CAPITAL ONE FINANCIAL CORP	1,727,507.91	0.57
CARMAX AUTO OWNER TRUST	2,318,365.66	0.76
CATERPILLAR INC	1,729,100.00	0.57
CHARLES SCHWAB	2,404,589.30	0.79
CHIPPEWA VALLEY BANK	219,670.68	0.07
CITIGROUP INC	1,356,990.00	0.45
DEERE & COMPANY	1,752,482.00	0.58
ENERBANK USA	228,704.81	0.08
FANNIE MAE	24,694,301.32	8.13
FEDERAL FARM CREDIT BANKS	2,697,963.00	0.89
FREDDIE MAC	3,669,159.50	1.21
GENERAL DYNAMICS CORP	1,550,230.40	0.51
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	824,906.97	0.27
GM FINANCIAL LEASINGTRUST	501,680.56	0.17
GOLDMAN SACHS GROUP INC	3,809,109.00	1.25
HOME DEPOT INC	1,839,082.00	0.61
HONDA AUTO RECEIVABLES	1,119,370.42	0.37
HONEYWELL INTERNATIONAL	1,370,680.00	0.45
HSBC HOLDINGS PLC	1,938,936.00	0.64
HYUNDAI AUTO LEASE SECURITIZATION TRUST	273,380.52	0.09
HYUNDAI AUTO RECEIVABLES	1,943,790.54	0.64
IBM CORP	3,963,698.55	1.31
INTEL CORPORATION	2,161,714.80	0.71
INTER-AMERICAN DEVELOPMENT BANK	4,879,988.04	1.61
INTL BANK OF RECONSTRUCTION AND DEV	1,346,169.30	0.44

### Credit Quality (S&P Ratings)



## Managed Account Issuer Summary

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
JP MORGAN CHASE & CO	2,534,541.98	0.83
KUBOTA CREDIT OWNER TRUST	855,468.26	0.28
MEDALLION BANK UTAH	219,962.96	0.07
MERCEDES-BENZ AUTO LEASE TRUST	107,461.95	0.04
MORGAN STANLEY	1,583,969.47	0.52
NATIONAL AUSTRALIA BANK LTD	2,828,505.00	0.93
NATIONAL RURAL UTILITIES CO FINANCE CORP	426,631.74	0.14
NORTHERN TRUST	1,523,024.03	0.50
NOVARTIS AG	2,806,164.00	0.92
PNC FINANCIAL SERVICES GROUP	2,241,862.50	0.74
Roche Holding AG	2,831,015.66	0.93
SAN MATEO-FOSTER CITY SCHOOL DISTRICT	485,990.00	0.16
STATE STREET CORPORATION	2,142,340.76	0.71
TARGET CORP	316,803.07	0.10
THE BANK OF NEW YORK MELLON CORPORATION	1,469,591.29	0.48
TORONTO-DOMINION BANK	3,954,397.53	1.30
TOYOTA MOTOR CORP	3,195,749.51	1.05
TRUIST FIN CORP	3,271,923.60	1.08
UNILEVER PLC	408,586.20	0.13
UNITED STATES TREASURY	180,747,979.21	59.52
UNITEDHEALTH GROUP INC	1,701,811.80	0.56
US BANCORP	2,333,765.00	0.77
VOLKSWAGEN OF AMERICA	967,078.48	0.32
WAL-MART STORES INC	1,936,946.00	0.64
WELLS FARGO & COMPANY	244,097.18	0.08
<b>Total</b>	<b>\$303,669,803.54</b>	<b>100.00%</b>



## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 06/15/2020 0.250% 06/15/2023	912828ZU7	2,200,000.00	AA+	Aaa	09/24/20	09/28/20	2,206,187.50	0.15	2,088.80	2,201,412.50	2,141,906.36
US TREASURY N/B NOTES DTD 07/31/2021 0.125% 07/31/2023	91282CCN9	6,000,000.00	AA+	Aaa	08/06/21	08/09/21	5,990,156.25	0.21	1,895.38	5,996,286.41	5,799,375.00
US TREASURY NOTES DTD 08/15/2020 0.125% 08/15/2023	91282CAF8	5,000,000.00	AA+	Aaa	10/06/20	10/07/20	4,991,796.88	0.18	1,324.73	4,997,740.60	4,824,219.00
US TREASURY NOTES DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	5,000,000.00	AA+	Aaa	11/23/20	11/24/20	4,988,476.56	0.21	811.46	4,996,424.92	4,807,812.50
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,000,000.00	AA+	Aaa	10/04/21	10/06/21	1,999,140.63	0.27	439.56	1,999,604.74	1,920,937.60
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	6,000,000.00	AA+	Aaa	11/01/21	11/03/21	5,983,125.00	0.52	62.15	5,991,550.89	5,748,750.00
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	1,000,000.00	AA+	Aaa	06/08/22	06/09/22	963,359.38	2.60	474.73	972,949.43	950,937.50
US TREASURY N/B NOTES DTD 12/31/2021 0.750% 12/31/2023	91282CDR9	3,500,000.00	AA+	Aaa	01/03/22	01/05/22	3,497,949.22	0.78	8,845.11	3,498,797.82	3,344,687.50
US TREASURY N/B NOTES DTD 12/31/2021 0.750% 12/31/2023	91282CDR9	5,000,000.00	AA+	Aaa	01/06/22	01/07/22	4,987,304.69	0.88	12,635.87	4,992,537.34	4,778,125.00
US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	5,000,000.00	AA+	Aaa	04/21/22	04/22/22	4,845,507.81	2.67	11,056.39	4,891,450.79	4,768,750.00
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	8,000,000.00	AA+	Aaa	09/24/20	09/28/20	8,600,312.50	0.18	32,541.44	8,233,107.74	7,766,249.60
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	3,615,000.00	AA+	Aaa	10/30/20	11/05/20	3,836,983.59	0.23	199.72	3,710,285.41	3,475,483.41
US TREASURY N/B NOTES DTD 04/30/2022 2.500% 04/30/2024	91282CEK3	5,000,000.00	AA+	Aaa	06/08/22	06/09/22	4,977,734.38	2.74	345.30	4,982,406.62	4,845,312.50
US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	1,900,000.00	AA+	Aaa	11/01/21	11/03/21	1,878,921.88	0.69	2,194.29	1,887,202.57	1,776,500.00

## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B NOTES DTD 05/31/2022 2.500% 05/31/2024	91282CER8	1,430,000.00	AA+	Aaa	06/02/22	06/06/22	1,425,866.41	2.65	15,042.35	1,426,710.23	1,383,525.00
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	5,150,000.00	AA+	Aaa	05/06/22	05/09/22	5,042,976.56	2.75	30,368.21	5,067,032.91	4,913,421.88
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	5,000,000.00	AA+	Aaa	08/02/21	08/03/21	5,006,640.63	0.33	5,553.67	5,003,835.16	4,655,469.00
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	5,670,000.00	AA+	Aaa	10/06/20	10/07/20	5,995,139.06	0.24	25,075.88	5,818,915.09	5,398,903.13
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	4,000,000.00	AA+	Aaa	09/01/21	09/03/21	3,996,250.00	0.41	3,179.35	3,997,726.32	3,711,250.00
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	2,245,000.00	AA+	Aaa	01/25/21	01/26/21	2,325,942.78	0.24	4,806.28	2,286,241.98	2,114,158.71
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,400,000.00	AA+	Aaa	10/04/21	10/06/21	1,394,914.06	0.50	681.63	1,396,763.92	1,295,875.00
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	912828Y5	5,645,000.00	AA+	Aaa	09/24/20	09/28/20	6,075,872.27	0.21	10,545.60	5,850,864.47	5,397,149.50
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,500,000.00	AA+	Aaa	11/16/20	11/18/20	2,616,796.88	0.31	103.59	2,559,086.43	2,356,640.50
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	5,000,000.00	AA+	Aaa	11/23/20	11/24/20	5,239,843.75	0.30	31,557.38	5,124,254.43	4,701,562.50
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	1,000,000.00	AA+	Aaa	01/03/22	01/05/22	1,021,210.94	1.03	5,896.74	1,015,378.42	944,687.50
US TREASURY NOTES DTD 02/28/2018 2.750% 02/28/2025	9128283Z1	6,000,000.00	AA+	Aaa	09/24/20	09/28/20	6,663,750.00	0.23	28,259.67	6,349,558.55	5,772,187.20
US TREASURY NOTES DTD 03/31/2020 0.500% 03/31/2025	912828ZF0	2,750,000.00	AA+	Aaa	11/17/20	11/20/20	2,769,335.94	0.34	1,208.79	2,760,700.35	2,505,937.50
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	2,100,000.00	AA+	Aaa	01/06/22	01/07/22	2,042,003.91	1.23	21.75	2,056,299.06	1,901,812.50



## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	4,000,000.00	AA+	Aaa	07/05/22	07/07/22	3,989,218.75	2.85	50,815.22	3,990,428.15	3,836,250.00
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	3,400,000.00	AA+	Aaa	05/20/22	05/23/22	3,140,085.94	2.77	2,148.10	3,176,228.50	3,035,562.50
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	4,500,000.00	AA+	Aaa	01/25/21	01/26/21	4,478,730.47	0.36	2,843.07	4,487,047.15	4,017,656.25
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	7,000,000.00	AA+	Aaa	01/06/21	01/08/21	6,956,250.00	0.39	4,422.55	6,973,644.89	6,249,687.50
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	1,100,000.00	AA+	Aaa	08/22/22	08/24/22	996,875.00	3.38	7.60	1,002,988.08	972,125.00
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,000,000.00	AA+	Aaa	02/16/22	02/17/22	2,833,007.81	1.91	4,733.61	2,864,062.07	2,652,656.40
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	3,900,000.00	AA+	Aaa	05/06/21	05/07/21	3,837,082.03	0.73	4,927.99	3,857,190.60	3,439,921.68
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	745,000.00	AA+	Aaa	07/06/21	07/07/21	732,748.24	0.74	706.03	736,286.50	654,435.94
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	6,000,000.00	AA+	Aaa	08/06/21	08/09/21	5,912,578.13	0.71	5,686.14	5,936,571.05	5,270,625.00
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	2,650,000.00	AA+	Aaa	03/02/21	03/03/21	2,623,810.55	0.70	2,269.34	2,632,545.16	2,330,757.68
US TREASURY N/B NOTES DTD 03/31/2021 0.750% 03/31/2026	91282CBT7	3,000,000.00	AA+	Aaa	04/02/21	04/06/21	2,973,632.81	0.93	1,978.02	2,981,948.62	2,655,000.00
US TREASURY NOTES DTD 05/16/2016 1.625% 05/15/2026	912828R36	3,525,000.00	AA+	Aaa	03/03/22	03/07/22	3,504,758.79	1.77	26,461.45	3,507,920.65	3,207,750.00
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,000,000.00	AA+	Aaa	02/16/22	02/17/22	2,854,687.50	1.93	9,467.21	2,878,565.58	2,640,000.00
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	6,100,000.00	AA+	Aaa	06/02/21	06/04/21	6,086,656.25	0.79	19,250.00	6,090,427.95	5,368,000.00

## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,000,000.00	AA+	Aaa	08/06/21	08/09/21	1,986,015.63	0.77	3,158.97	1,989,471.32	1,742,500.00
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	3,000,000.00	AA+	Aaa	08/02/21	08/03/21	2,992,031.25	0.68	4,738.45	2,994,020.16	2,613,750.00
US TREASURY NOTES DTD 08/15/2016 1.500% 08/15/2026	9128282A7	4,525,000.00	AA+	Aaa	04/21/22	04/22/22	4,249,081.05	3.02	14,386.55	4,282,870.62	4,071,793.20
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	1,000,000.00	AA+	Aaa	10/28/22	10/31/22	878,867.19	4.27	769.23	878,951.90	875,468.80
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	400,000.00	AA+	Aaa	11/17/21	11/18/21	397,578.13	1.25	12.43	398,044.29	352,875.00
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	3,000,000.00	AA+	Aaa	05/20/22	05/23/22	2,789,648.44	2.82	93.23	2,810,657.66	2,646,562.50
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	3,000,000.00	AA+	Aaa	06/08/22	06/09/22	2,870,390.63	3.05	27,717.39	2,881,991.47	2,738,437.50
US TREASURY N/B NOTES DTD 11/30/2021 1.250% 11/30/2026	91282CDK4	2,895,000.00	AA+	Aaa	12/01/21	12/03/21	2,903,255.27	1.19	15,226.43	2,901,747.31	2,562,979.69
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	1,625,000.00	AA+	Aaa	01/03/22	01/05/22	1,616,684.57	1.36	6,844.43	1,618,054.49	1,435,839.93
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,950,000.00	AA+	Aaa	08/01/22	08/03/22	1,911,152.34	2.72	9,299.59	1,913,262.35	1,791,562.50
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	3,400,000.00	AA+	Aaa	07/05/22	07/07/22	3,313,671.88	2.84	16,214.67	3,319,669.74	3,123,750.00
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	3,725,000.00	AA+	Aaa	06/02/22	06/06/22	3,611,794.92	2.95	17,764.61	3,621,564.22	3,422,343.75
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	3,300,000.00	AA+	Aaa	08/22/22	08/24/22	3,179,214.84	3.22	36,205.84	3,184,046.25	3,038,062.50
<b>Security Type Sub-Total</b>		<b>194,845,000.00</b>					<b>194,983,007.87</b>	<b>1.15</b>	<b>525,363.97</b>	<b>193,975,331.83</b>	<b>180,747,979.21</b>

## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,410,000.00	AAA	Aaa	11/17/20	11/24/20	1,406,968.50	0.32	1,537.29	1,408,925.82	1,346,169.30
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	3,755,000.00	AAA	Aaa	09/15/21	09/23/21	3,752,221.30	0.52	1,981.81	3,753,245.57	3,475,091.04
INTER-AMERICAN DEVELOPMENT BANK NOTES DTD 01/16/2020 1.750% 03/14/2025	4581X0DK1	1,500,000.00	AAA	Aaa	02/19/21	02/23/21	1,576,950.00	0.47	3,427.08	1,544,922.16	1,404,897.00
<b>Security Type Sub-Total</b>		<b>6,665,000.00</b>					<b>6,736,139.80</b>	<b>0.47</b>	<b>6,946.18</b>	<b>6,707,093.55</b>	<b>6,226,157.34</b>
<b>Municipal Bond / Note</b>											
SAN MATEO-FOSTER SCH DIST, CA TXBL GO BO DTD 05/19/2020 1.266% 08/01/2023	799055QS0	500,000.00	AA+	Aaa	05/19/20	05/19/20	503,385.00	1.05	1,582.50	500,790.51	485,990.00
<b>Security Type Sub-Total</b>		<b>500,000.00</b>					<b>503,385.00</b>	<b>1.05</b>	<b>1,582.50</b>	<b>500,790.51</b>	<b>485,990.00</b>
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	4,260,000.00	AA+	Aaa	09/24/20	09/28/20	4,261,192.80	0.24	3,283.75	4,260,294.97	4,133,610.06
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	1,700,000.00	AA+	Aaa	11/03/20	11/05/20	1,698,470.00	0.28	2,065.97	1,699,483.49	1,626,131.60
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	4,400,000.00	AA+	Aaa	11/23/20	11/25/20	4,394,984.00	0.29	4,705.56	4,398,212.16	4,198,079.60
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	2,895,000.00	AA+	Aaa	07/21/20	07/21/20	2,901,803.25	0.45	5,387.92	2,898,640.80	2,607,155.94
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	5,000,000.00	AA+	Aaa	09/24/20	09/28/20	5,017,800.00	0.42	9,305.55	5,009,907.25	4,502,860.00
FEDERAL FARM CREDIT BANK NOTES DTD 07/02/2020 0.500% 07/02/2025	3133ELR71	3,000,000.00	AA+	Aaa	07/21/20	07/21/20	3,007,110.00	0.45	4,958.33	3,003,832.40	2,697,963.00

## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES (CALLABLE) DTD 07/21/2020 0.625% 07/21/2025	3136G4ZJ5	2,500,000.00	AA+	Aaa	07/21/20	07/21/20	2,499,000.00	0.63	4,340.28	2,499,456.19	2,241,777.50
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	2,000,000.00	AA+	Aaa	10/30/20	11/05/20	1,988,500.00	0.50	1,375.00	1,993,259.98	1,781,688.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	2,300,000.00	AA+	Aaa	09/23/20	09/25/20	2,293,077.00	0.44	910.42	2,295,988.15	2,043,027.90
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,390,000.00	AA+	Aaa	11/12/20	11/13/20	1,387,720.40	0.53	3,359.17	1,388,619.71	1,234,039.22
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,500,000.00	AA+	Aaa	12/02/20	12/04/20	4,494,465.00	0.53	10,875.00	4,496,609.47	3,995,091.00
<b>Security Type Sub-Total</b>		<b>33,945,000.00</b>					<b>33,944,122.45</b>	<b>0.42</b>	<b>50,566.95</b>	<b>33,944,304.57</b>	<b>31,061,423.82</b>
<b>Corporate Note</b>											
APPLE INC (CALLABLE) BONDS DTD 02/09/2017 3.000% 02/09/2024	037833CG3	3,000,000.00	AA+	Aaa	02/11/19	02/11/19	3,019,140.00	2.86	20,500.00	3,004,377.65	2,936,904.00
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	660,000.00	A	A2	03/16/21	03/18/21	659,670.00	0.77	591.25	659,848.55	622,515.30
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,455,000.00	AA	A1	05/10/21	05/12/21	1,452,875.70	0.50	3,073.69	1,453,918.47	1,362,911.60
HSBC USA INC CORPORATE NOTES DTD 05/24/2022 3.750% 05/24/2024	40428HTA0	2,000,000.00	A-	A1	05/17/22	05/24/22	1,999,920.00	3.75	32,708.33	1,999,937.62	1,938,936.00
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 07/30/2019 2.500% 07/30/2024	025816CG2	1,725,000.00	BBB+	A2	11/19/21	11/23/21	1,786,755.00	1.14	10,901.04	1,764,458.19	1,636,043.48
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	440,000.00	A+	A1	08/09/21	08/12/21	440,000.00	0.63	604.44	440,000.00	408,586.20

## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Corporate Note</b>											
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	515,000.00	A	A2	08/09/21	08/12/21	514,953.65	0.75	847.60	514,972.51	475,951.67
US BANK NA CINCINNATI (CALLABLE) CORPORA DTD 01/21/2020 2.050% 01/21/2025	90331HPL1	2,500,000.00	AA-	A1	10/30/20	11/05/20	2,640,450.00	0.69	14,236.11	2,572,743.03	2,333,765.00
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	3,000,000.00	AA-	A1	09/24/20	09/28/20	3,144,750.00	0.63	11,229.17	3,074,266.25	2,806,164.00
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	610,000.00	A-	A1	02/09/21	02/16/21	610,000.00	0.56	715.48	610,000.00	567,969.78
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	3,015,000.00	AA	Aa2	03/03/22	03/10/22	3,015,000.00	2.13	9,106.31	3,015,000.00	2,831,015.66
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	1,600,000.00	A-	A3	03/05/21	03/09/21	1,757,296.00	1.09	25,822.22	1,692,747.81	1,550,230.40
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	445,000.00	A-	A2	04/27/22	05/04/22	444,879.85	3.46	7,548.31	444,898.96	426,631.74
CITIGROUP INC CORP NOTE (CALLABLE) DTD 11/03/2021 1.281% 11/03/2025	172967ND9	1,500,000.00	BBB+	A3	11/01/21	11/03/21	1,501,545.00	1.25	9,500.75	1,501,033.29	1,356,990.00
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/28/2021 0.750% 01/28/2026	06406RAQ0	1,685,000.00	A	A1	01/28/21	02/01/21	1,684,005.85	0.76	3,264.69	1,684,353.97	1,469,591.29
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	305,000.00	A	A1	02/02/22	02/07/22	305,000.00	1.75	1,257.36	305,000.00	283,476.76
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	2,000,000.00	A	A1	04/27/22	04/29/22	1,914,860.00	2.95	8,245.00	1,926,343.71	1,858,864.00

## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Corporate Note</b>											
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	1,900,000.00	BBB+	A2	02/12/21	02/17/21	1,903,876.00	0.81	3,564.88	1,902,220.18	1,683,669.80
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	2,000,000.00	A-	A2	05/06/22	05/10/22	1,958,700.00	3.96	5,452.00	1,963,779.06	1,879,886.00
JPMORGAN CHASE & CO (CALLABLE) CORPORATE DTD 04/26/2022 4.080% 04/26/2026	46647PCZ7	1,100,000.00	A-	A1	06/08/22	06/10/22	1,100,638.00	4.06	623.33	1,100,550.59	1,054,154.20
IBM CORP DTD 05/15/2019 3.300% 05/15/2026	459200JZ5	1,675,000.00	A-	A3	09/01/21	09/03/21	1,844,861.75	1.08	25,487.92	1,802,866.78	1,571,193.55
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	1,675,000.00	A-	A3	09/01/21	09/03/21	1,684,095.25	1.08	8,542.50	1,681,824.12	1,460,102.53
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	1,105,000.00	A+	A1	09/08/21	09/13/21	1,102,546.90	1.17	4,592.66	1,103,130.90	960,754.41
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	1,000,000.00	A-	A1	11/01/21	11/03/21	1,062,320.00	1.75	8,159.72	1,049,220.89	911,483.00
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	2,000,000.00	A-	A3	12/01/21	12/03/21	1,970,740.00	1.62	3,755.56	1,976,336.54	1,737,596.00
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 09/14/2021 1.150% 09/14/2026	14913R2O9	2,000,000.00	A	A2	12/01/21	12/03/21	1,967,640.00	1.50	3,002.78	1,973,811.75	1,729,100.00
JPMORGAN CHASE & CO CORP NOTES DTD 07/21/2016 2.950% 10/01/2026	46625HRV4	1,000,000.00	A-	A1	11/01/21	11/03/21	1,057,540.00	1.72	2,458.33	1,045,260.74	912,418.00
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.700% 01/11/2027	24422EWA3	2,000,000.00	A	A2	01/11/22	01/13/22	1,988,720.00	1.82	10,388.89	1,990,525.79	1,752,482.00



## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Corporate Note</b>											
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	355,000.00	A	A2	01/19/22	01/24/22	354,396.50	1.99	2,038.29	354,489.83	316,803.07
GOLDMAN SACHS GROUP INC CORP NOTE (CALLA DTD 01/26/2017 3.850% 01/26/2027	38141GWB6	2,300,000.00	BBB+	A2	09/02/22	09/07/22	2,228,539.00	4.64	23,367.36	2,230,992.41	2,125,439.20
HONEYWELL INTERNATIONAL (CALLABLE) CORP DTD 08/16/2021 1.100% 03/01/2027	438516CE4	1,600,000.00	A	A2	03/03/22	03/07/22	1,511,904.00	2.27	2,933.33	1,523,472.65	1,370,680.00
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	2,100,000.00	A-	A3	03/24/22	03/28/22	1,949,808.00	2.83	4,360.59	1,967,997.92	1,811,443.20
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	2,000,000.00	A	A2	04/27/22	04/29/22	1,898,200.00	3.60	7,894.44	1,908,903.67	1,782,074.00
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	2,000,000.00	A	A2	05/06/22	05/10/22	1,936,100.00	3.59	2,555.56	1,942,309.05	1,839,082.00
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 1.593% 05/04/2027	61772BAB9	500,000.00	A-	A1	06/08/22	06/10/22	452,825.00	3.72	3,916.13	456,622.21	428,452.50
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	1,595,000.00	A+	A2	05/10/22	05/12/22	1,610,407.70	3.79	30,305.00	1,608,921.90	1,523,024.03
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	400,000.00	A+	A3	05/17/22	05/20/22	399,784.00	3.71	6,618.89	399,803.57	378,180.40
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	1,400,000.00	A+	A3	06/02/22	06/06/22	1,412,488.00	3.50	23,166.11	1,411,446.16	1,323,631.40

## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Corporate Note</b>											
PNC FINANCIAL SERVICES CORP NOTES (CALLA DTD 05/19/2017 3.150% 05/19/2027	693475AT2	2,500,000.00	A-	A3	08/04/22	08/08/22	2,461,500.00	3.50	35,437.50	2,463,375.36	2,241,862.50
AMAZON.COM INC (CALLABLE) CORPORATE NOTE DTD 06/03/2020 1.200% 06/03/2027	023135BR6	850,000.00	AA	A1	10/04/22	10/06/22	739,491.50	4.31	4,193.33	741,180.64	723,169.80
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	3,000,000.00	AA-	Aa3	06/09/22	06/13/22	2,973,990.00	4.10	46,209.17	2,976,002.85	2,828,505.00
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	2,500,000.00	A-	A3	08/01/22	08/03/22	2,561,055.00	3.61	27,090.28	2,557,983.48	2,392,505.00
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	300,000.00	A-	A3	08/22/22	08/24/22	260,685.00	4.08	825.00	262,187.90	243,413.40
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	1,500,000.00	A-	A3	10/27/22	10/31/22	1,226,295.00	5.54	4,125.00	1,226,452.57	1,217,067.00
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	2,300,000.00	A+	A1	09/02/22	09/07/22	2,259,842.00	4.15	20,604.17	2,261,073.84	2,161,714.80
WALMART INC CORP NOTES (CALLABLE) DTD 09/09/2022 3.950% 09/09/2027	931142EX7	2,000,000.00	AA	Aa2	09/12/22	09/14/22	2,001,840.00	3.93	11,411.11	2,001,790.66	1,936,946.00
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/20/2022 4.550% 09/20/2027	89236TKJ3	2,300,000.00	A+	A1	10/04/22	10/06/22	2,275,459.00	4.79	11,918.47	2,275,811.52	2,234,995.10
<b>Security Type Sub-Total</b>		<b>75,410,000.00</b>					<b>75,047,388.65</b>	<b>2.62</b>	<b>505,150.05</b>	<b>74,824,245.54</b>	<b>69,398,374.77</b>
<b>Certificate of Deposit - FDIC Insured</b>											
WELLS FARGO BANK NA DTD 01/29/2020 1.900% 01/30/2023	949763S64	245,000.00	NR	NR	01/29/20	01/29/20	245,000.00	1.90	38.26	245,000.00	244,097.18

## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Certificate of Deposit - FDIC Insured</b>											
MORGAN STANLEY PVT BANK DTD 01/30/2020 1.850% 01/30/2023	61760A6Q7	245,000.00	NR	NR	01/30/20	01/30/20	245,000.00	1.85	1,167.27	245,000.00	244,033.97
ENERBANK USA DTD 07/24/2020 0.450% 07/24/2024	29278TQD5	245,000.00	NR	NR	07/24/20	07/24/20	245,000.00	0.45	24.16	245,000.00	228,704.81
CHIPPEWA VALLEY BANK DTD 07/29/2020 0.500% 07/29/2025	169894AT9	245,000.00	NR	NR	07/29/20	07/29/20	245,000.00	0.50	10.07	245,000.00	219,670.68
MEDALLION BANK UTAH DTD 07/30/2020 0.550% 07/30/2025	58404DHO7	245,000.00	NR	NR	07/30/20	07/30/20	245,000.00	0.55	7.38	245,000.00	219,962.96
<b>Security Type Sub-Total</b>		<b>1,225,000.00</b>					<b>1,225,000.00</b>	<b>1.08</b>	<b>1,247.14</b>	<b>1,225,000.00</b>	<b>1,156,469.60</b>
<b>Certificate of Deposit</b>											
TORONTO DOMINION BANK NY CERT DEPOS DTD 05/23/2022 2.800% 05/19/2023	89114WXU4	3,000,000.00	A-1+	P-1	05/20/22	05/23/22	3,000,000.00	2.80	37,800.00	3,000,000.00	2,954,413.93
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	1,000,000.00	A	A1	10/27/22	10/31/22	1,000,000.00	5.58	155.56	1,000,000.00	999,983.60
<b>Security Type Sub-Total</b>		<b>4,000,000.00</b>					<b>4,000,000.00</b>	<b>3.50</b>	<b>37,955.56</b>	<b>4,000,000.00</b>	<b>3,954,397.53</b>
<b>Asset-Backed Security</b>											
MBALT 2021-A A3 DTD 01/27/2021 0.250% 01/16/2024	58770GAC4	108,748.50	AAA	Aaa	01/20/21	01/27/21	108,737.50	0.25	12.08	108,744.02	107,461.95
HALST 2021-A A4 DTD 01/20/2021 0.420% 12/16/2024	44891TAD8	280,000.00	AAA	Aaa	01/12/21	01/20/21	279,976.70	0.42	52.27	279,987.32	273,380.52
GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	515,000.00	NR	Aaa	02/17/21	02/24/21	514,922.24	0.33	51.93	514,955.06	501,680.56
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	429,410.23	NR	Aaa	02/17/21	02/24/21	429,402.37	0.27	32.21	429,405.56	416,109.72

## Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Asset-Backed Security</b>											
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	540,000.00	AAA	NR	04/20/21	04/28/21	539,943.19	0.38	91.20	539,962.78	519,626.34
GMCAR 2021-1 A3 DTD 01/20/2021 0.350% 10/16/2025	36261LAC5	294,817.14	AAA	Aaa	01/12/21	01/20/21	294,770.20	0.35	42.99	294,787.84	285,075.76
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	925,000.00	NR	Aaa	07/20/21	07/28/21	924,965.13	0.56	230.22	924,975.35	855,468.26
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	99,945.98	AAA	NR	01/20/21	01/27/21	99,926.23	0.34	15.10	99,933.35	96,109.38
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	745,000.00	NR	Aaa	11/16/21	11/24/21	744,842.95	0.89	182.11	744,878.31	703,260.70
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	810,000.00	AAA	NR	04/13/21	04/21/21	809,825.45	0.52	187.20	809,880.80	775,088.03
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	1,530,000.00	AAA	Aaa	07/21/21	07/28/21	1,529,748.32	0.55	374.00	1,529,813.39	1,447,168.25
VALET 2021-1 A3 DTD 12/13/2021 1.020% 06/22/2026	92868KAC7	1,025,000.00	AAA	Aaa	12/07/21	12/13/21	1,024,959.82	1.02	319.46	1,024,967.68	967,078.48
HART 2022-A A3 DTD 03/16/2022 2.220% 10/15/2026	448977AD0	1,500,000.00	AAA	NR	03/09/22	03/16/22	1,499,942.25	2.22	1,480.00	1,499,950.18	1,424,164.20
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	1,865,000.00	AAA	NR	11/18/21	11/30/21	1,864,743.00	1.04	862.04	1,864,790.68	1,727,507.91
GMCAR 2022-1 A3 DTD 01/19/2022 1.260% 11/16/2026	380146AC4	570,000.00	AAA	NR	01/11/22	01/19/22	569,950.47	1.26	299.25	569,958.51	539,831.21
<b>Security Type Sub-Total</b>		<b>11,237,921.85</b>					<b>11,236,655.82</b>	<b>0.91</b>	<b>4,232.06</b>	<b>11,236,990.83</b>	<b>10,639,011.27</b>
<b>Managed Account Sub-Total</b>		<b>327,827,921.85</b>					<b>327,675,699.59</b>	<b>1.42</b>	<b>1,133,044.41</b>	<b>326,413,756.83</b>	<b>303,669,803.54</b>

**Managed Account Detail of Securities Held**

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]						
Securities Sub-Total	\$327,827,921.85	\$327,675,699.59	1.42%	\$1,133,044.41	\$326,413,756.83	\$303,669,803.54
Accrued Interest						\$1,133,044.41
Total Investments						\$304,802,847.95

**Managed Account Fair Market Value & Analytics**

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 06/15/2020 0.250% 06/15/2023	912828ZU7	2,200,000.00	WELLS_F		97.36	2,141,906.36	(64,281.14)	(59,506.14)	0.62	4.60
US TREASURY N/B NOTES DTD 07/31/2021 0.125% 07/31/2023	91282CCN9	6,000,000.00	MERRILL		96.66	5,799,375.00	(190,781.25)	(196,911.41)	0.75	4.71
US TREASURY NOTES DTD 08/15/2020 0.125% 08/15/2023	91282CAF8	5,000,000.00	HSBC		96.48	4,824,219.00	(167,577.88)	(173,521.60)	0.79	4.71
US TREASURY NOTES DTD 09/15/2020 0.125% 09/15/2023	91282CAK7	5,000,000.00	NOMURA		96.16	4,807,812.50	(180,664.06)	(188,612.42)	0.87	4.67
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,000,000.00	NOMURA		96.05	1,920,937.60	(78,203.03)	(78,667.14)	0.91	4.72
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	6,000,000.00	CITIGRP		95.81	5,748,750.00	(234,375.00)	(242,800.89)	1.00	4.71
US TREASURY NOTES DTD 12/15/2020 0.125% 12/15/2023	91282CBA8	1,000,000.00	BMO		95.09	950,937.50	(12,421.88)	(22,011.93)	1.12	4.66
US TREASURY N/B NOTES DTD 12/31/2021 0.750% 12/31/2023	91282CDR9	3,500,000.00	JPM_CHA		95.56	3,344,687.50	(153,261.72)	(154,110.32)	1.16	4.71
US TREASURY N/B NOTES DTD 12/31/2021 0.750% 12/31/2023	91282CDR9	5,000,000.00	CITIGRP		95.56	4,778,125.00	(209,179.69)	(214,412.34)	1.16	4.71
US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	5,000,000.00	RBS		95.38	4,768,750.00	(76,757.81)	(122,700.79)	1.24	4.73
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	8,000,000.00	RBS		97.08	7,766,249.60	(834,062.90)	(466,858.14)	1.31	4.66
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	3,615,000.00	MORGAN_		96.14	3,475,483.41	(361,500.18)	(234,802.00)	1.49	4.69
US TREASURY N/B NOTES DTD 04/30/2022 2.500% 04/30/2024	91282CEK3	5,000,000.00	BMO		96.91	4,845,312.50	(132,421.88)	(137,094.12)	1.48	4.66
US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	1,900,000.00	CITIGRP		93.50	1,776,500.00	(102,421.88)	(110,702.57)	1.54	4.67
US TREASURY N/B NOTES DTD 05/31/2022 2.500% 05/31/2024	91282CER8	1,430,000.00	BMO		96.75	1,383,525.00	(42,341.41)	(43,185.23)	1.54	4.65
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	5,150,000.00	NOMURA		95.41	4,913,421.88	(129,554.68)	(153,611.03)	1.64	4.65
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	5,000,000.00	NOMURA		93.11	4,655,469.00	(351,171.63)	(348,366.16)	1.70	4.62



## Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 07/31/2019 1.750% 07/31/2024	912828Y87	5,670,000.00	WELLS_F		95.22	5,398,903.13	(596,235.93)	(420,011.96)	1.72	4.62
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	4,000,000.00	NOMURA		92.78	3,711,250.00	(285,000.00)	(286,476.32)	1.79	4.62
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	2,245,000.00	BNP_PAR		94.17	2,114,158.71	(211,784.07)	(172,083.27)	1.81	4.60
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,400,000.00	MERRILL		92.56	1,295,875.00	(99,039.06)	(100,888.92)	1.87	4.56
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	5,645,000.00	CITIGRP		95.61	5,397,149.50	(678,722.77)	(453,714.97)	1.88	4.54
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,500,000.00	CITIGRP		94.27	2,356,640.50	(260,156.38)	(202,445.93)	1.98	4.53
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	5,000,000.00	NOMURA		94.03	4,701,562.50	(538,281.25)	(422,691.93)	2.04	4.54
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	1,000,000.00	MORGAN_		94.47	944,687.50	(76,523.44)	(70,690.92)	2.12	4.46
US TREASURY NOTES DTD 02/28/2018 2.750% 02/28/2025	9128283Z1	6,000,000.00	MERRILL		96.20	5,772,187.20	(891,562.80)	(577,371.35)	2.26	4.48
US TREASURY NOTES DTD 03/31/2020 0.500% 03/31/2025	912828ZF0	2,750,000.00	MORGAN_		91.13	2,505,937.50	(263,398.44)	(254,762.85)	2.40	4.41
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	2,100,000.00	NOMURA		90.56	1,901,812.50	(140,191.41)	(154,486.56)	2.49	4.40
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	4,000,000.00	MORGAN_		95.91	3,836,250.00	(152,968.75)	(154,178.15)	2.44	4.47
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	3,400,000.00	BMO		89.28	3,035,562.50	(104,523.44)	(140,666.00)	2.74	4.43
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	4,500,000.00	BNP_PAR		89.28	4,017,656.25	(461,074.22)	(469,390.90)	2.74	4.43
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	7,000,000.00	JPM_CHA		89.28	6,249,687.50	(706,562.50)	(723,957.39)	2.74	4.43
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	1,100,000.00	BMO		88.38	972,125.00	(24,750.00)	(30,863.08)	2.99	4.43
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,000,000.00	NOMURA		88.42	2,652,656.40	(180,351.41)	(211,405.67)	3.06	4.44

## Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	3,900,000.00	HSBC		88.20	3,439,921.68	(397,160.35)	(417,268.92)	3.14	4.41
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	745,000.00	CITIGRP		87.84	654,435.94	(78,312.30)	(81,850.56)	3.23	4.43
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	6,000,000.00	RBS		87.84	5,270,625.00	(641,953.13)	(665,946.05)	3.23	4.43
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	2,650,000.00	CITIGRP		87.95	2,330,757.68	(293,052.87)	(301,787.48)	3.30	4.43
US TREASURY N/B NOTES DTD 03/31/2021 0.750% 03/31/2026	91282CBT7	3,000,000.00	NOMURA		88.50	2,655,000.00	(318,632.81)	(326,948.62)	3.37	4.41
US TREASURY NOTES DTD 05/16/2016 1.625% 05/15/2026	912828R36	3,525,000.00	CITIGRP		91.00	3,207,750.00	(297,008.79)	(300,170.65)	3.42	4.40
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,000,000.00	JPM_CHA		88.00	2,640,000.00	(214,687.50)	(238,565.58)	3.53	4.41
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	6,100,000.00	RBC		88.00	5,368,000.00	(718,656.25)	(722,427.95)	3.53	4.41
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,000,000.00	CITIGRP		87.13	1,742,500.00	(243,515.63)	(246,971.32)	3.70	4.39
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	3,000,000.00	CITIGRP		87.13	2,613,750.00	(378,281.25)	(380,270.16)	3.70	4.39
US TREASURY NOTES DTD 08/15/2016 1.500% 08/15/2026	9128282A7	4,525,000.00	MERRILL		89.98	4,071,793.20	(177,287.85)	(211,077.42)	3.68	4.40
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	1,000,000.00	CITIGRP		87.55	875,468.80	(3,398.39)	(3,483.10)	3.85	4.37
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	400,000.00	CITIGRP		88.22	352,875.00	(44,703.13)	(45,169.29)	3.92	4.37
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	3,000,000.00	BMO		88.22	2,646,562.50	(143,085.94)	(164,095.16)	3.92	4.37
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	3,000,000.00	MERRILL		91.28	2,738,437.50	(131,953.13)	(143,553.97)	3.86	4.38
US TREASURY N/B NOTES DTD 11/30/2021 1.250% 11/30/2026	91282CDK4	2,895,000.00	NOMURA		88.53	2,562,979.69	(340,275.58)	(338,767.62)	3.96	4.35
US TREASURY N/B NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	1,625,000.00	JPM_CHA		88.36	1,435,839.93	(180,844.64)	(182,214.56)	4.05	4.33

**Managed Account Fair Market Value & Analytics**

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,950,000.00	MERRILL		91.88	1,791,562.50	(119,589.84)	(121,699.85)	4.08	4.35
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	3,400,000.00	CITIGRP		91.88	3,123,750.00	(189,921.88)	(195,919.74)	4.08	4.35
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	3,725,000.00	MERRILL		91.88	3,422,343.75	(189,451.17)	(199,220.47)	4.08	4.35
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	3,300,000.00	MERRILL		92.06	3,038,062.50	(141,152.34)	(145,983.75)	4.27	4.32
<b>Security Type Sub-Total</b>		<b>194,845,000.00</b>				<b>180,747,979.21</b>	<b>(14,235,028.66)</b>	<b>(13,227,352.62)</b>	<b>2.30</b>	<b>4.53</b>
<b>Supra-National Agency Bond / Note</b>										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,410,000.00	TD		95.47	1,346,169.30	(60,799.20)	(62,756.52)	1.07	4.65
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	3,755,000.00	JPM_CHA		92.55	3,475,091.04	(277,130.26)	(278,154.53)	1.89	4.65
INTER-AMERICAN DEVELOPMENT BANK NOTES DTD 01/16/2020 1.750% 03/14/2025	4581X0DK1	1,500,000.00	MORGAN_		93.66	1,404,897.00	(172,053.00)	(140,025.16)	2.33	4.60
<b>Security Type Sub-Total</b>		<b>6,665,000.00</b>				<b>6,226,157.34</b>	<b>(509,982.46)</b>	<b>(480,936.21)</b>	<b>1.81</b>	<b>4.64</b>
<b>Municipal Bond / Note</b>										
SAN MATEO-FOSTER SCH DIST, CA TXBL GO BO DTD 05/19/2020 1.266% 08/01/2023	799055QS0	500,000.00	NEW ACC		97.20	485,990.00	(17,395.00)	(14,800.51)	0.75	5.10
<b>Security Type Sub-Total</b>		<b>500,000.00</b>				<b>485,990.00</b>	<b>(17,395.00)</b>	<b>(14,800.51)</b>	<b>0.75</b>	<b>5.10</b>
<b>Federal Agency Bond / Note</b>										
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	4,260,000.00	MORGAN_		97.03	4,133,610.06	(127,582.74)	(126,684.91)	0.69	4.64
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	1,700,000.00	CITIGRP		95.65	1,626,131.60	(72,338.40)	(73,351.89)	1.02	4.68

## Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Bond / Note</b>										
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	4,400,000.00	NOMURA		95.41	4,198,079.60	(196,904.40)	(200,132.56)	1.07	4.68
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	2,895,000.00	NEW ACC		90.06	2,607,155.94	(294,647.31)	(291,484.86)	2.61	4.55
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	5,000,000.00	HSBC		90.06	4,502,860.00	(514,940.00)	(507,047.25)	2.61	4.55
FEDERAL FARM CREDIT BANK NOTES DTD 07/02/2020 0.500% 07/02/2025	3133ELR71	3,000,000.00	NEW ACC		89.93	2,697,963.00	(309,147.00)	(305,869.40)	2.65	4.54
FANNIE MAE NOTES (CALLABLE) DTD 07/21/2020 0.625% 07/21/2025	3136G4ZJ5	2,500,000.00	NEW ACC	01/21/23	89.67	2,241,777.50	(257,222.50)	(257,678.69)	0.25	4.71
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	2,000,000.00	NOMURA		89.08	1,781,688.00	(206,812.00)	(211,571.98)	2.80	4.54
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	2,300,000.00	CITIGRP		88.83	2,043,027.90	(250,049.10)	(252,960.25)	2.88	4.53
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,390,000.00	BMO		88.78	1,234,039.22	(153,681.18)	(154,580.49)	2.99	4.52
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,500,000.00	JEFFERI		88.78	3,995,091.00	(499,374.00)	(501,518.47)	2.99	4.52
<b>Security Type Sub-Total</b>		<b>33,945,000.00</b>				<b>31,061,423.82</b>	<b>(2,882,698.63)</b>	<b>(2,882,880.75)</b>	<b>1.99</b>	<b>4.59</b>
<b>Corporate Note</b>										
APPLE INC (CALLABLE) BONDS DTD 02/09/2017 3.000% 02/09/2024	037833CG3	3,000,000.00	NEW ACC	12/09/23	97.90	2,936,904.00	(82,236.00)	(67,473.65)	1.09	4.72
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	660,000.00	CSFB	02/18/24	94.32	622,515.30	(37,154.70)	(37,333.25)	1.29	5.05
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,455,000.00	JPM_CHA		93.67	1,362,911.60	(89,964.10)	(91,006.87)	1.53	4.78
HSBC USA INC CORPORATE NOTES DTD 05/24/2022 3.750% 05/24/2024	40428HTA0	2,000,000.00	HSBC		96.95	1,938,936.00	(60,984.00)	(61,001.62)	1.51	5.82
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 07/30/2019 2.500% 07/30/2024	025816CG2	1,725,000.00	MORGAN_	06/30/24	94.84	1,636,043.48	(150,711.52)	(128,414.71)	1.63	5.63

## Managed Account Fair Market Value & Analytics

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CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Corporate Note</b>										
UNILEVER CAPITAL CORP (CALLABLE) CORPORA DTD 08/12/2021 0.626% 08/12/2024	904764BN6	440,000.00	DEUTSCH		92.86	408,586.20	(31,413.80)	(31,413.80)	1.77	4.85
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	515,000.00	GOLDMAN		92.42	475,951.67	(39,001.98)	(39,020.84)	1.77	5.26
US BANK NA CINCINNATI (CALLABLE) CORPORA DTD 01/21/2020 2.050% 01/21/2025	90331HPL1	2,500,000.00	US_BANC	12/20/24	93.35	2,333,765.00	(306,685.00)	(238,978.03)	2.09	5.25
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	3,000,000.00	US_BANC	01/14/25	93.54	2,806,164.00	(338,586.00)	(268,102.25)	2.16	4.76
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/16/2021 0.563% 02/16/2025	46647PBY1	610,000.00	JPM_CHA	02/16/24	93.11	567,969.78	(42,030.22)	(42,030.22)	1.29	3.72
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	3,015,000.00	DEUTSCH	02/10/25	93.90	2,831,015.66	(183,984.34)	(183,984.34)	2.23	4.90
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	1,600,000.00	SUSQ	03/15/25	96.89	1,550,230.40	(207,065.60)	(142,517.41)	2.26	4.81
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	445,000.00	RBC		95.87	426,631.74	(18,248.11)	(18,267.22)	2.49	5.15
CITIGROUP INC CORP NOTE (CALLABLE) DTD 11/03/2021 1.281% 11/03/2025	172967ND9	1,500,000.00	MORGAN_	11/03/24	90.47	1,356,990.00	(144,555.00)	(144,043.29)	1.97	4.72
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/28/2021 0.750% 01/28/2026	06406RAQ0	1,685,000.00	MITSU	12/28/25	87.22	1,469,591.29	(214,414.56)	(214,762.68)	3.12	5.07
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	305,000.00	GOLDMAN	02/26/25	92.94	283,476.76	(21,523.24)	(21,523.24)	2.27	4.07
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	2,000,000.00	GOLDMAN	02/26/25	92.94	1,858,864.00	(55,996.00)	(67,479.71)	2.27	4.07



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CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Corporate Note</b>										
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	1,900,000.00	MERRILL	02/12/25	88.61	1,683,669.80	(220,206.20)	(218,550.38)	2.26	4.63
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	2,000,000.00	DEUTSCH	04/02/25	93.99	1,879,886.00	(78,814.00)	(83,893.06)	2.34	5.33
JPMORGAN CHASE & CO (CALLABLE) CORPORATE DTD 04/26/2022 4.080% 04/26/2026	46647PCZ7	1,100,000.00	CITIGRP	04/26/25	95.83	1,054,154.20	(46,483.80)	(46,396.39)	2.39	5.41
IBM CORP DTD 05/15/2019 3.300% 05/15/2026	459200JZ5	1,675,000.00	MORGAN_		93.80	1,571,193.55	(273,668.20)	(231,673.23)	3.31	5.24
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	1,675,000.00	MORGAN_	04/28/26	87.17	1,460,102.53	(223,992.72)	(221,721.59)	3.41	5.17
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	1,105,000.00	JPM_CHA		86.95	960,754.41	(141,792.49)	(142,376.49)	3.55	5.11
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	1,000,000.00	SUSQ		91.15	911,483.00	(150,837.00)	(137,737.89)	3.52	5.79
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	2,000,000.00	RBC		86.88	1,737,596.00	(233,144.00)	(238,740.54)	3.76	5.09
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 09/14/2021 1.150% 09/14/2026	14913R2Q9	2,000,000.00	LOOP		86.46	1,729,100.00	(238,540.00)	(244,711.75)	3.79	5.04
JPMORGAN CHASE & CO CORP NOTES DTD 07/21/2016 2.950% 10/01/2026	46625HRV4	1,000,000.00	SUSQ	07/01/26	91.24	912,418.00	(145,122.00)	(132,842.74)	3.49	5.46
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.700% 01/11/2027	24422EWA3	2,000,000.00	JPM_CHA		87.62	1,752,482.00	(236,238.00)	(238,043.79)	4.03	5.01
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	355,000.00	CITIGRP	12/15/26	89.24	316,803.07	(37,593.43)	(37,686.76)	3.95	4.80



## Managed Account Fair Market Value & Analytics

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CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Corporate Note</b>										
GOLDMAN SACHS GROUP INC CORP NOTE (CALLA DTD 01/26/2017 3.850% 01/26/2027	38141GWB6	2,300,000.00	MORGAN_	01/26/26	92.41	2,125,439.20	(103,099.80)	(105,553.21)	3.04	5.90
HONEYWELL INTERNATIONAL (CALLABLE) CORP DTD 08/16/2021 1.100% 03/01/2027	438516CE4	1,600,000.00	MORGAN_	02/01/27	85.67	1,370,680.00	(141,224.00)	(152,792.65)	4.15	4.80
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	2,100,000.00	GOLDMAN	03/02/26	86.26	1,811,443.20	(138,364.80)	(156,554.72)	3.27	4.81
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	2,000,000.00	CSFB	02/03/27	89.10	1,782,074.00	(116,126.00)	(126,829.67)	4.04	5.29
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	2,000,000.00	SCOTIA	03/15/27	91.95	1,839,082.00	(97,018.00)	(103,227.05)	4.12	4.91
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 1.593% 05/04/2027	61772BAB9	500,000.00	MERRILL	05/04/26	85.69	428,452.50	(24,372.50)	(28,169.71)	3.39	5.19
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	1,595,000.00	JPM_CHA	04/10/27	95.49	1,523,024.03	(87,383.67)	(85,897.87)	4.03	5.13
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	400,000.00	MERRILL	04/15/27	94.55	378,180.40	(21,603.60)	(21,623.17)	4.14	5.06
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	1,400,000.00	JPM_CHA	04/15/27	94.55	1,323,631.40	(88,856.60)	(87,814.76)	4.14	5.06
PNC FINANCIAL SERVICES CORP NOTES (CALLA DTD 05/19/2017 3.150% 05/19/2027	693475AT2	2,500,000.00	JSEB	04/19/27	89.67	2,241,862.50	(219,637.50)	(221,512.86)	4.12	5.76
AMAZON.COM INC (CALLABLE) CORPORATE NOTE DTD 06/03/2020 1.200% 06/03/2027	023135BR6	850,000.00	CITIGRP	04/03/27	85.08	723,169.80	(16,321.70)	(18,010.84)	4.29	4.87

## Managed Account Fair Market Value & Analytics

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CITY OF RANCHO CUCAMONGA - [REDACTED]

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<b>Corporate Note</b>										
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	3,000,000.00	JPM_CHA		94.28	2,828,505.00	(145,485.00)	(147,497.85)	4.18	5.32
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	2,500,000.00	BNP_PAR	06/27/27	95.70	2,392,505.00	(168,550.00)	(165,478.48)	4.23	5.18
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	300,000.00	JSEB	06/03/27	81.14	243,413.40	(17,271.60)	(18,774.50)	4.46	5.71
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	1,500,000.00	GOLDMAN	06/03/27	81.14	1,217,067.00	(9,228.00)	(9,385.57)	4.46	5.71
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	2,300,000.00	BNP_PAR	07/05/27	93.99	2,161,714.80	(98,127.20)	(99,359.04)	4.28	5.19
WALMART INC CORP NOTES (CALLABLE) DTD 09/09/2022 3.950% 09/09/2027	931142EX7	2,000,000.00	JPM_CHA	08/09/27	96.85	1,936,946.00	(64,894.00)	(64,844.66)	4.37	4.68
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/20/2022 4.550% 09/20/2027	89236TKJ3	2,300,000.00	CITIGRP		97.17	2,234,995.10	(40,463.90)	(40,816.42)	4.41	5.21
<b>Security Type Sub-Total</b>		<b>75,410,000.00</b>				<b>69,398,374.77</b>	<b>(5,649,013.88)</b>	<b>(5,425,870.77)</b>	<b>3.11</b>	<b>5.10</b>
<b>Certificate of Deposit - FDIC Insured</b>										
WELLS FARGO BANK NA DTD 01/29/2020 1.900% 01/30/2023	949763S64	245,000.00	NEW ACC		99.63	244,097.18	(902.82)	(902.82)	0.25	3.40
MORGAN STANLEY PVT BANK DTD 01/30/2020 1.850% 01/30/2023	61760A6Q7	245,000.00	NEW ACC		99.61	244,033.97	(966.03)	(966.03)	0.25	3.44
ENERBANK USA DTD 07/24/2020 0.450% 07/24/2024	29278TOD5	245,000.00	NEW ACC		93.35	228,704.81	(16,295.19)	(16,295.19)	1.72	4.45
CHIPPEWA VALLEY BANK DTD 07/29/2020 0.500% 07/29/2025	169894AT9	245,000.00	NEW ACC		89.66	219,670.68	(25,329.32)	(25,329.32)	2.73	4.51
MEDALLION BANK UTAH DTD 07/30/2020 0.550% 07/30/2025	58404DHO7	245,000.00	NEW ACC		89.78	219,962.96	(25,037.04)	(25,037.04)	2.73	4.51
<b>Security Type Sub-Total</b>		<b>1,225,000.00</b>				<b>1,156,469.60</b>	<b>(68,530.40)</b>	<b>(68,530.40)</b>	<b>1.48</b>	<b>4.04</b>

## Managed Account Fair Market Value & Analytics

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CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Certificate of Deposit</b>										
TORONTO DOMINION BANK NY CERT DEPOS DTD 05/23/2022 2.800% 05/19/2023	89114WXU4	3,000,000.00	TD		98.48	2,954,413.93	(45,586.07)	(45,586.07)	0.57	5.55
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	1,000,000.00	TD		100.00	999,983.60	(16.40)	(16.40)	3.68	5.58
<b>Security Type Sub-Total</b>		<b>4,000,000.00</b>				<b>3,954,397.53</b>	<b>(45,602.47)</b>	<b>(45,602.47)</b>	<b>1.36</b>	<b>5.56</b>
<b>Asset-Backed Security</b>										
MBALT 2021-A A3 DTD 01/27/2021 0.250% 01/16/2024	58770GAC4	108,748.50	MITSU		98.82	107,461.95	(1,275.55)	(1,282.07)	0.30	1.23
HALST 2021-A A4 DTD 01/20/2021 0.420% 12/16/2024	44891TAD8	280,000.00	SOCGEN		97.64	273,380.52	(6,596.18)	(6,606.80)	0.52	1.55
GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	515,000.00	RBC		97.41	501,680.56	(13,241.68)	(13,274.50)	0.58	1.47
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	429,410.23	JPM_CHA		96.90	416,109.72	(13,292.65)	(13,295.84)	0.65	1.55
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	540,000.00	BARCLAY		96.23	519,626.34	(20,316.85)	(20,336.44)	0.74	1.73
GMCAR 2021-1 A3 DTD 01/20/2021 0.350% 10/16/2025	36261LAC5	294,817.14	DEUTSCH		96.70	285,075.76	(9,694.44)	(9,712.08)	0.68	1.49
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	925,000.00	MITSU		92.48	855,468.26	(69,496.87)	(69,507.09)	1.37	3.15
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	99,945.98	MITSU		96.16	96,109.38	(3,816.85)	(3,823.97)	0.74	1.60
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	745,000.00	MERRILL		94.40	703,260.70	(41,582.25)	(41,617.61)	1.42	2.70
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	810,000.00	MERRILL		95.69	775,088.03	(34,737.42)	(34,792.77)	0.73	1.87
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	1,530,000.00	RBC		94.59	1,447,168.25	(82,580.07)	(82,645.14)	1.03	2.10
VALET 2021-1 A3 DTD 12/13/2021 1.020% 06/22/2026	92868KAC7	1,025,000.00	WELLS_F		94.35	967,078.48	(57,881.34)	(57,889.20)	1.31	2.65

Managed Account Fair Market Value & Analytics

For the Month Ending October 31, 2022

CITY OF RANCHO CUCAMONGA - [REDACTED]

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>										
HART 2022-A A3 DTD 03/16/2022 2.220% 10/15/2026	448977AD0	1,500,000.00	MERRILL		94.94	1,424,164.20	(75,778.05)	(75,785.98)	1.67	3.59
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	1,865,000.00	BARCLAY		92.63	1,727,507.91	(137,235.09)	(137,282.77)	1.98	2.98
GMCAR 2022-1 A3 DTD 01/19/2022 1.260% 11/16/2026	380146AC4	570,000.00	BNP_PAR		94.71	539,831.21	(30,119.26)	(30,127.30)	1.44	2.64
<b>Security Type Sub-Total</b>		<b>11,237,921.85</b>				<b>10,639,011.27</b>	<b>(597,644.55)</b>	<b>(597,979.56)</b>	<b>1.26</b>	<b>2.51</b>
<b>Managed Account Sub-Total</b>		<b>327,827,921.85</b>				<b>303,669,803.54</b>	<b>(24,005,896.05)</b>	<b>(22,743,953.29)</b>	<b>2.39</b>	<b>4.61</b>
<b>Securities Sub-Total</b>		<b>\$327,827,921.85</b>				<b>\$303,669,803.54</b>	<b>(\$24,005,896.05)</b>	<b>(\$22,743,953.29)</b>	<b>2.39</b>	<b>4.61%</b>
<b>Accrued Interest</b>						<b>\$1,133,044.41</b>				
<b>Total Investments</b>						<b>\$304,802,847.95</b>				

## Managed Account Security Transactions & Interest

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
10/04/22	10/06/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/20/2022 4.550% 09/20/2027	89236TKJ3	2,300,000.00	(2,275,459.00)	(4,651.11)	(2,280,110.11)			
10/04/22	10/06/22	AMAZON.COM INC (CALLABLE) CORPORATE NOTE DTD 06/03/2020 1.200% 06/03/2027	023135BR6	850,000.00	(739,491.50)	(3,485.00)	(742,976.50)			
10/27/22	10/31/22	TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	1,500,000.00	(1,226,295.00)	(4,125.00)	(1,230,420.00)			
10/27/22	10/31/22	TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	1,000,000.00	(1,000,000.00)	0.00	(1,000,000.00)			
10/28/22	10/31/22	US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	1,000,000.00	(878,867.19)	(745.19)	(879,612.38)			

<b>Transaction Type Sub-Total</b>				<b>6,650,000.00</b>	<b>(6,120,112.69)</b>	<b>(13,006.30)</b>	<b>(6,133,118.99)</b>			
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<b>INTEREST</b>										
10/01/22	10/01/22	JPMORGAN CHASE & CO CORP NOTES DTD 07/21/2016 2.950% 10/01/2026	46625HRV4	1,000,000.00	0.00	14,750.00	14,750.00			
10/02/22	10/02/22	BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	2,000,000.00	0.00	35,720.00	35,720.00			
10/03/22	10/03/22	MONEY MARKET FUND	MONEY0002	0.00	0.00	483.94	483.94			
10/15/22	10/15/22	HART 2022-A A3 DTD 03/16/2022 2.220% 10/15/2026	448977AD0	1,500,000.00	0.00	2,775.00	2,775.00			
10/15/22	10/15/22	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	1,530,000.00	0.00	701.25	701.25			
10/15/22	10/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	105,994.35	0.00	30.03	30.03			
10/15/22	10/15/22	HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	2,000,000.00	0.00	31,465.28	31,465.28			
10/15/22	10/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	540,000.00	0.00	171.00	171.00			

## Managed Account Security Transactions & Interest

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
10/15/22	10/15/22	HALST 2021-A A4 DTD 01/20/2021 0.420% 12/16/2024	44891TAD8	280,000.00	0.00	98.00	98.00			
10/15/22	10/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	810,000.00	0.00	351.00	351.00			
10/15/22	10/15/22	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	925,000.00	0.00	431.67	431.67			
10/15/22	10/15/22	MBALT 2021-A A3 DTD 01/27/2021 0.250% 01/16/2024	58770GAC4	121,799.30	0.00	25.37	25.37			
10/15/22	10/15/22	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	1,865,000.00	0.00	1,616.33	1,616.33			
10/16/22	10/16/22	GMCAR 2021-1 A3 DTD 01/20/2021 0.350% 10/16/2025	36261LAC5	313,410.94	0.00	91.41	91.41			
10/16/22	10/16/22	GMCAR 2022-1 A3 DTD 01/19/2022 1.260% 11/16/2026	380146AC4	570,000.00	0.00	598.50	598.50			
10/20/22	10/20/22	VALET 2021-1 A3 DTD 12/13/2021 1.020% 06/22/2026	92868KAC7	1,025,000.00	0.00	871.25	871.25			
10/20/22	10/20/22	GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	515,000.00	0.00	141.63	141.63			
10/21/22	10/21/22	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	745,000.00	0.00	546.33	546.33			
10/21/22	10/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	461,988.89	0.00	103.95	103.95			
10/24/22	10/24/22	ENERBANK USA DTD 07/24/2020 0.450% 07/24/2024	29278TQD5	245,000.00	0.00	90.62	90.62			
10/26/22	10/26/22	JPMORGAN CHASE & CO (CALLABLE) CORPORATE DTD 04/26/2022 4.080% 04/26/2026	46647PCZ7	1,100,000.00	0.00	22,440.00	22,440.00			
10/29/22	10/29/22	WELLS FARGO BANK NA DTD 01/29/2020 1.900% 01/30/2023	949763S64	245,000.00	0.00	382.60	382.60			
10/29/22	10/29/22	CHIPPEWA VALLEY BANK DTD 07/29/2020 0.500% 07/29/2025	169894AT9	245,000.00	0.00	100.68	100.68			
10/30/22	10/30/22	MEDALLION BANK UTAH DTD 07/30/2020 0.550% 07/30/2025	58404DHO7	245,000.00	0.00	110.75	110.75			



## Managed Account Security Transactions & Interest

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
10/31/22	10/31/22	US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	3,615,000.00	0.00	36,150.00	36,150.00			
10/31/22	10/31/22	US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	6,000,000.00	0.00	11,250.00	11,250.00			
10/31/22	10/31/22	US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	2,100,000.00	0.00	3,937.50	3,937.50			
10/31/22	10/31/22	US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	3,400,000.00	0.00	19,125.00	19,125.00			
10/31/22	10/31/22	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,500,000.00	0.00	18,750.00	18,750.00			
10/31/22	10/31/22	US TREASURY N/B NOTES DTD 04/30/2022 2.500% 04/30/2024	91282CEK3	5,000,000.00	0.00	62,500.00	62,500.00			
10/31/22	10/31/22	US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	1,100,000.00	0.00	1,375.00	1,375.00			
Transaction Type Sub-Total				42,103,193.48	0.00	267,184.09	267,184.09			
PAYDOWNS										
10/15/22	10/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	6,048.37	6,048.37	0.00	6,048.37	1.19	0.00	
10/15/22	10/15/22	MBALT 2021-A A3 DTD 01/27/2021 0.250% 01/16/2024	58770GAC4	13,050.80	13,050.80	0.00	13,050.80	1.32	0.00	
10/16/22	10/16/22	GMCAR 2021-1 A3 DTD 01/20/2021 0.350% 10/16/2025	36261LAC5	18,593.80	18,593.80	0.00	18,593.80	2.96	0.00	
10/21/22	10/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	32,578.66	32,578.66	0.00	32,578.66	0.60	0.00	
Transaction Type Sub-Total				70,271.63	70,271.63	0.00	70,271.63	6.07	0.00	
SELL										
10/04/22	10/06/22	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	2,800,000.00	2,698,668.00	544.44	2,699,212.44	(103,040.00)	(101,867.44)	FIFO
10/27/22	10/31/22	US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,490,000.00	1,466,136.72	10,121.62	1,476,258.34	(79,389.06)	(36,426.21)	FIFO

**Managed Account Security Transactions & Interest**

For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA - [REDACTED]

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
10/27/22	10/31/22	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	2,000,000.00	1,926,649.66	736.11	1,927,385.77	(74,570.34)	(73,704.42)	FIFO
Transaction Type Sub-Total				6,290,000.00	6,091,454.38	11,402.17	6,102,856.55	(256,999.40)	(211,998.07)	
Managed Account Sub-Total					41,613.32	265,579.96	307,193.28	(256,993.33)	(211,998.07)	
Total Security Transactions					\$41,613.32	\$265,579.96	\$307,193.28	(\$256,993.33)	(\$211,998.07)	

**City of Rancho Cucamonga**  
**Summary of Cash and Investments with Fiscal Agents**  
**For the Month Ended**  
**10/31/2022**

<u>Bond Issue/Description</u>	<u>Trustee and/or Paying Agent</u>	<u>Account Name</u>	<u>Trust Account #</u>	<u>Fund</u>	<u>Investment</u>	<u>Purchase Date</u>	<u>Maturity Date*</u>	<u>Yield</u>	<u>Cost Value</u>
CFD 2003-01 Improvement Area 1 (2013)	Wells Fargo	Reserve Fund		865	Money Market Fund	9/1/2013	N/A	0.01%	\$ 1,421,322.39
		Agency Project		614	Money Market Fund	9/1/2013	N/A	0.01%	\$ 78,183.80
		Cultural Center Fund		615	Money Market Fund	9/1/2013	N/A	0.01%	\$ 192,761.44
		Bond Fund		864	Money Market Fund	9/1/2013	N/A	0.01%	\$ 682.93
		Developer Project		614	Money Market Fund	9/1/2013	N/A	0.01%	\$ 98,561.58
		Special Tax		864	Money Market Fund	9/1/2013	N/A	0.01%	\$ 2,537.94
									<u>\$ 1,794,050.08</u>
CFD 2003-01 Improvement Area 2 (2013)	Wells Fargo	Bond Fund		866	Money Market Fund	12/1/2013	N/A	0.01%	\$ 128.51
		Reserve Fund		867	Money Market Fund	12/1/2013	N/A	0.01%	\$ 132,877.80
		Special Tax Fund		866	Money Market Fund	12/1/2013	N/A	0.01%	\$ 252.21
									<u>\$ 133,258.52</u>
CFD No 2004-01 Rancho Etiwanda Series	Wells Fargo	Admin Expense Fund			Money Market Fund		N/A	0.01%	\$ -
		Bond Fund		820	Money Market Fund		N/A	0.01%	1,456.86
		Reserve Fund		821	Money Market Fund		N/A	0.01%	1,190,987.91
		Special Tax Fund		820	Money Market Fund		N/A		2,330.95
		Project Fund		617	Money Market Fund		N/A		45,196.01
									<u>\$ 1,239,971.73</u>
2014 Rancho Summit	Wells Fargo	Cost of Issuance Fund			Money Market Fund		N/A		\$ -
		Bond Fund		858	Money Market Fund		N/A		327.20
		Reserve Fund		859	Money Market Fund		N/A		260,268.50
		Sepcial Tax Fund		858	Money Market Fund		N/A		512.21
		Rebate Fund			Money Market Fund		N/A		-
		Redemption Fund			Money Market Fund		N/A		-
		Prepayment Fund			Money Market Fund		N/A		-
									<u>\$ 261,107.91</u>
2019 Lease Revenue Bonds	Wells Fargo	Bond Fund		711	Money Market Fund	2/28/2019	N/A		\$ -
		Interest		711	Money Market Fund	2/28/2019	N/A		-
		Principal		711	Money Market Fund	2/28/2019	N/A		-
		Acquisition and Construcion - Series A		711	Money Market Fund	2/28/2019	N/A		3,233.42
		Acquisition and Construcion - Series B		711	Money Market Fund	2/28/2019	N/A		1,044.58
		Cost of Issuance		711	Money Market Fund	2/28/2019	N/A		-
									<u>\$ 4,278.00</u>
CFD No. 2000-01 South Etiwanda	Union Bank	Rancho Cucamonga 2015 CFD2000-1 AGY				7/30/2015	N/A		\$ -
		Special Tax Fund		852	Money Market Fund	7/30/2015	N/A		65.91
		Bond Fund		852	Money Market Fund	7/30/2015	N/A		34.73
		Prepayment Fund			Money Market Fund	7/30/2015	N/A		-
		Reserve Fund		853	Money Market Fund	7/30/2015	N/A	0.00%	22,822.15
									<u>\$ 22,922.79</u>
CFD No. 2000-02 Rancho Cucamonga Corporate Park	Union Bank	Rancho Cucamonga 2015 CFD2000-2 AGY			Money Market Fund	7/30/2015	N/A		\$ -
		Special Tax Fund		856	Money Market Fund	7/30/2015	N/A		\$ 805.93

**City of Rancho Cucamonga**  
**Summary of Cash and Investments with Fiscal Agents**  
**For the Month Ended**  
**10/31/2022**

<u>Bond Issue/Description</u>	<u>Trustee and/or Paying Agent</u>	<u>Account Name</u>	<u>Trust Account #</u>	<u>Fund</u>	<u>Investment</u>	<u>Purchase Date</u>	<u>Maturity Date*</u>	<u>Yield</u>	<u>Cost Value</u>
		Bond Fund		856	Money Market Fund	7/30/2015	N/A		\$ 323.73
		Prepayment Fund			Money Market Fund	7/30/2015	N/A		\$ -
		Reserve Fund		857	Money Market Fund	7/30/2015	N/A	0.00%	209,562.47
									<u>\$ 210,692.13</u>
CFD No. 2001-01 IA 1&2, Series A	Union Bank	Rancho Cucamonga 2015 CFD2001-1 AGY			Money Market Fund	7/30/2015	N/A		\$ -
		Special Tax Fund		860	Money Market Fund	7/30/2015	N/A		617.17
		Bond Fund		860	Money Market Fund	7/30/2015	N/A		350.03
		Prepayment Fund			Money Market Fund	7/30/2015	N/A		-
		Reserve Fund		861	Money Market Fund	7/30/2015	N/A	0.00%	304,500.84
									<u>\$ 305,468.04</u>
CFD No. 2001-01 IA3, Series B	Union Bank	Rancho Cucamonga 2015 CFD2001-1 AGY			Money Market Fund	7/30/2015	N/A		\$ -
		Special Tax Fund		862	Money Market Fund	7/30/2015	N/A		79.05
		Bond Fund		862	Money Market Fund	7/30/2015	N/A		33.78
		Prepayment Fund			Money Market Fund	7/30/2015	N/A		-
		Reserve Fund		863	Money Market Fund	7/30/2015	N/A	0.00%	29,563.71
									<u>\$ 29,676.54</u>
CFD No. 2006-01 Vintner's Grove	Union Bank	Rancho Cucamonga 2015 CFD2006-1 AGY			Money Market Fund	7/30/2015	N/A		\$ -
		Special Tax Fund		869	Money Market Fund	7/30/2015	N/A		1,489.60
		Bond Fund		869	Money Market Fund	7/30/2015	N/A		137.89
		Prepayment Fund			Money Market Fund	7/30/2015	N/A		-
		Reserve Fund		870	Money Market Fund	7/30/2015	N/A	0.00%	129,734.25
									<u>\$ 131,361.74</u>
CFD No. 2006-02 Amador on Rt. 66	Union Bank	Rancho Cucamonga 2015 CFD2006-2 AGY			Money Market Fund	7/30/2015	N/A		\$ -
		Special Tax Fund		871	Money Market Fund	7/30/2015	N/A		205.70
		Bond Fund		871	Money Market Fund	7/30/2015	N/A		82.22
		Prepayment Fund			Money Market Fund	7/30/2015	N/A		-
		Reserve Fund		872	Money Market Fund	7/30/2015	N/A	0.00%	78,529.85
									<u>\$ 78,817.77</u>
									<u>4,211,605.25</u>
<b>TOTAL CASH AND INVESTMENTS WITH FISCAL AGENTS</b>									<u><b>\$ 4,211,605.25</b></u>

\* Note: These investments are money market accounts which have no stated maturity date as they may be liquidated upon demand.