

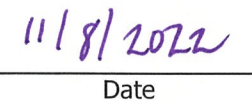


Rancho Cucamonga Fire Protection District
Portfolio Summary
October 31, 2022

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	\$ 21,904.42	\$ 57,318,966.45
PFM Cash Balance	-	113,129.65
CAMP Pool		4,532,358.92
State Pool	-	725,825.66
Passbook/Checking Accounts	-	359,185.95
Total	\$ 21,904.42	\$ 63,049,466.63

I certify that this report accurately reflects all District 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.


Elisa Cox, Treasurer


Date

Consolidated Summary Statement

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

RANCHO CUCAMONGA FIRE PROTECTION DISTRICT

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	21,904.42	57,318,966.45
CAMP Pool	0.00	4,532,358.92
Local Agency Investment Fund	0.00	725,825.66
Passbook/Checking Accounts	0.00	359,185.95
Total	\$21,904.42	\$62,936,336.98

Maturity Distribution (Fixed Income Holdings)

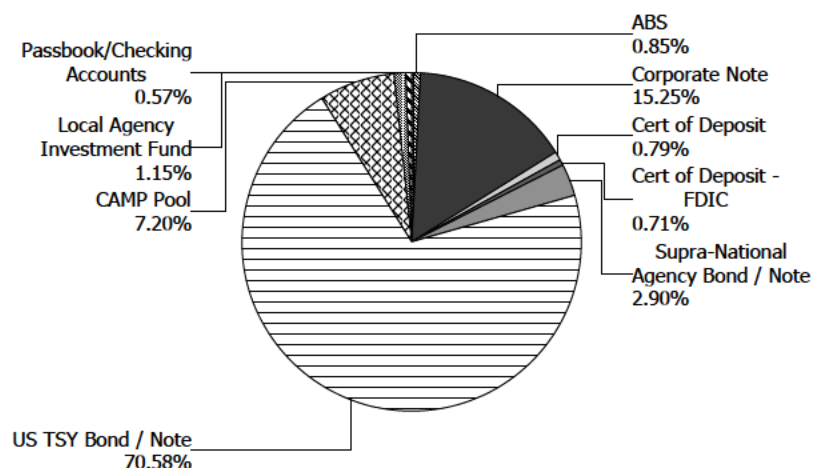
Portfolio Holdings	Closing Market Value	Percent
Under 30 days	5,617,370.53	8.94
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	0.00	0.00
181 days to 1 year	5,660,662.62	8.99
1 to 2 years	15,490,080.34	24.61
2 to 3 years	14,143,760.11	22.47
3 to 4 years	13,929,797.40	22.13
4 to 5 years	8,094,665.98	12.86
Over 5 years	0.00	0.00
Total	\$62,936,336.98	100.00%

Weighted Average Days to Maturity **848**

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	535,862.73	0.85
Corporate Note	9,592,007.22	15.25
Certificate of Deposit	499,991.80	0.79
Certificate of Deposit - FDIC Insured	448,667.77	0.71
Supra-National Agency Bond / Note	1,826,564.55	2.90
U.S. Treasury Bond / Note	44,415,872.38	70.58
CAMP Pool	4,532,358.92	7.20
Local Agency Investment Fund	725,825.66	1.15
Passbook/Checking Accounts	359,185.95	0.57
Total	\$62,936,336.98	100.00%

Sector Allocation



Managed Account Summary Statement

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST -

Transaction Summary - Managed Account

Opening Market Value	\$57,541,722.99
Maturities/Calls	0.00
Principal Dispositions	(1,664,846.10)
Principal Acquisitions	1,639,082.41
Unsettled Trades	0.00
Change in Current Value	(196,992.85)
Closing Market Value	\$57,318,966.45

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	1,674,141.74
Coupon/Interest/Dividend Income	63,247.91
Principal Payments	0.00
Security Purchases	(1,640,952.41)
Net Cash Contribution	0.00
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	72,543.55
Less Purchased Interest Related to Interest/Coupons	(1,870.00)
Plus Net Realized Gains/Losses	(48,769.13)
Total Cash Basis Earnings	\$21,904.42

Cash Balance

Closing Cash Balance	\$209,566.89
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	60,919,254.07
Ending Accrued Interest	225,933.33
Plus Proceeds from Sales	1,674,141.74
Plus Proceeds of Maturities/Calls/Principal Payments	0.00
Plus Coupons/Dividends Received	63,247.91
Less Cost of New Purchases	(1,640,952.41)
Less Beginning Amortized Value of Securities	(60,959,183.55)
Less Beginning Accrued Interest	(225,414.06)
Total Accrual Basis Earnings	\$57,027.03

Portfolio Summary and Statistics

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

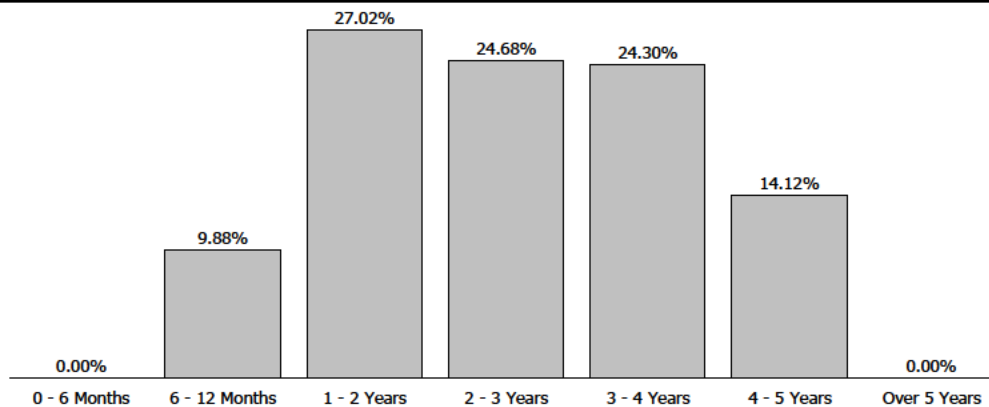
CITY OF RANCHO CUCAMONGA, FIRE PROT DIST -

Account Summary

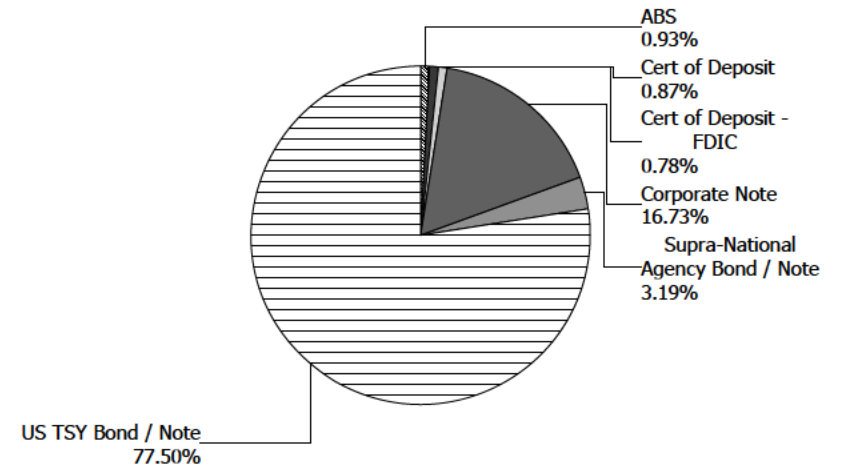
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	47,800,000.00	44,415,872.38	77.50
Supra-National Agency Bond / Note	2,060,000.00	1,826,564.55	3.19
Corporate Note	10,435,000.00	9,592,007.22	16.73
Certificate of Deposit - FDIC Insured	490,000.00	448,667.77	0.78
Certificate of Deposit	500,000.00	499,991.80	0.87
Asset-Backed Security	570,000.00	535,862.73	0.93
Managed Account Sub-Total	61,855,000.00	57,318,966.45	100.00%
Accrued Interest		225,933.33	
Total Portfolio	61,855,000.00	57,544,899.78	

Unsettled Trades **0.00** **0.00**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.95%
Yield to Maturity at Market	4.66%
Weighted Average Days to Maturity	931

Managed Account Issuer Summary

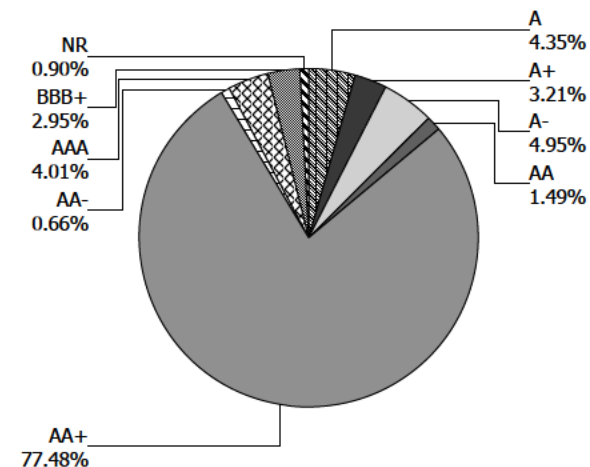
For the Month Ending **October 31, 2022**

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST -

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	413,485.05	0.72
AMERICAN EXPRESS CO	454,640.51	0.79
AMERICAN HONDA FINANCE	173,759.60	0.30
ASTRAZENECA PLC	130,755.45	0.23
BANK OF AMERICA CO	396,048.18	0.69
BERKSHIRE HATHAWAY INC	248,629.43	0.43
CAPITAL ONE FINANCIAL CORP	166,729.99	0.29
CATERPILLAR INC	424,897.44	0.74
CHARLES SCHWAB	267,311.10	0.47
CITIGROUP INC	515,635.82	0.90
DEERE & COMPANY	175,248.20	0.31
ENERBANK USA	228,704.81	0.40
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	56,824.34	0.10
GOLDMAN SACHS GROUP INC	721,584.56	1.26
HONDA AUTO RECEIVABLES	66,078.19	0.12
HONEYWELL INTERNATIONAL	239,869.00	0.42
HSBC HOLDINGS PLC	319,924.44	0.56
HYUNDAI AUTO RECEIVABLES	147,163.63	0.26
IBM CORP	251,352.28	0.44
INTEL CORPORATION	408,846.06	0.71
INTER-AMERICAN DEVELOPMENT BANK	337,791.81	0.59
INTL BANK OF RECONSTRUCTION AND DEV	1,488,772.74	2.59
JP MORGAN CHASE & CO	316,961.60	0.55
MEDALLION BANK UTAH	219,962.96	0.38
MORGAN STANLEY	373,470.86	0.65
NATIONAL AUSTRALIA BANK LTD	377,134.00	0.66
NATIONAL RURAL UTILITIES CO FINANCE CORP	71,904.23	0.13
NORTHERN TRUST	381,949.60	0.67
PNC FINANCIAL SERVICES GROUP	246,604.88	0.43
STATE STREET CORPORATION	311,359.72	0.54
TARGET CORP	165,094.56	0.29
THE BANK OF NEW YORK MELLON CORPORATION	410,091.15	0.72

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [REDACTED]

Issuer	Market Value of Holdings	Percent
TORONTO-DOMINION BANK	499,991.80	0.87
TOYOTA MOTOR CORP	750,287.61	1.31
TRUIST FIN CORP	553,650.22	0.97
UNITED STATES TREASURY	44,415,872.38	77.48
UNITEDHEALTH GROUP INC	297,817.07	0.52
VOLKSWAGEN OF AMERICA	99,066.58	0.17
WAL-MART STORES INC	193,694.60	0.34
Total	\$57,318,966.45	100.00%

Managed Account Detail of Securities Held

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 07/31/2021 0.125% 07/31/2023	91282CCN9	1,000,000.00	AA+	Aaa	08/06/21	08/09/21	998,359.38	0.21	315.90	999,381.07	966,562.50
US TREASURY N/B NOTES DTD 08/31/2021 0.125% 08/31/2023	91282CCU3	795,000.00	AA+	Aaa	09/02/21	09/03/21	793,695.70	0.21	170.20	794,456.39	765,187.50
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,300,000.00	AA+	Aaa	04/21/22	04/22/22	2,228,933.59	2.45	505.49	2,255,009.29	2,209,078.24
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	795,000.00	AA+	Aaa	11/01/21	11/03/21	792,764.06	0.52	8.23	793,880.49	761,709.38
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	1,000,000.00	AA+	Aaa	05/12/22	05/13/22	971,093.75	2.40	10.36	980,369.64	958,125.00
US TREASURY NOTES DTD 11/30/2018 2.875% 11/30/2023	9128285P1	2,260,000.00	AA+	Aaa	05/25/21	05/26/21	2,410,342.97	0.22	27,339.21	2,324,526.29	2,217,978.01
US TREASURY N/B NOTES DTD 12/31/2021 0.750% 12/31/2023	91282CDR9	2,000,000.00	AA+	Aaa	01/06/22	01/07/22	1,994,921.88	0.88	5,054.35	1,997,014.94	1,911,250.00
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	1,000,000.00	AA+	Aaa	11/17/21	11/18/21	989,492.19	0.62	370.24	994,132.69	946,875.00
US TREASURY NOTES DTD 03/15/2021 0.250% 03/15/2024	91282CBR1	1,500,000.00	AA+	Aaa	01/06/22	01/07/22	1,477,382.81	0.95	486.88	1,485,828.83	1,412,578.20
US TREASURY N/B NOTES DTD 04/30/2022 2.500% 04/30/2024	91282CEK3	1,870,000.00	AA+	Aaa	06/01/22	06/03/22	1,868,246.88	2.55	129.14	1,868,626.68	1,812,146.88
US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	1,975,000.00	AA+	Aaa	05/25/21	05/26/21	1,971,219.73	0.31	2,280.91	1,973,045.41	1,846,625.00
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	340,000.00	AA+	Aaa	07/26/21	07/28/21	338,990.63	0.35	322.81	339,432.53	316,890.61
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	670,000.00	AA+	Aaa	05/12/22	05/13/22	657,882.42	2.63	3,950.82	660,557.93	639,221.88
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	295,000.00	AA+	Aaa	11/17/21	11/18/21	291,992.38	0.76	327.67	293,071.40	274,672.67

Managed Account Detail of Securities Held

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,500,000.00	AA+	Aaa	01/06/22	01/07/22	1,475,273.44	1.04	1,666.10	1,483,282.70	1,396,640.70
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	1,665,000.00	AA+	Aaa	04/21/22	04/22/22	1,605,033.99	2.84	3,564.57	1,618,460.25	1,567,961.80
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	2,000,000.00	AA+	Aaa	05/25/21	05/26/21	2,073,828.13	0.44	12,622.95	2,043,698.89	1,880,625.00
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	AA+	Aaa	01/03/22	01/05/22	510,605.47	1.03	2,948.37	507,689.21	472,343.75
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	1,100,000.00	AA+	Aaa	06/01/22	06/03/22	1,074,046.88	2.70	6,486.41	1,078,207.09	1,039,156.25
US TREASURY N/B NOTES DTD 01/15/2022 1.125% 01/15/2025	91282CDS7	2,000,000.00	AA+	Aaa	04/21/22	04/22/22	1,907,265.63	2.90	6,664.40	1,925,181.28	1,858,750.00
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	1,000,000.00	AA+	Aaa	05/12/22	05/13/22	966,679.69	2.76	3,179.35	972,359.66	935,000.00
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	1,000,000.00	AA+	Aaa	05/12/22	05/13/22	932,304.69	2.77	10.36	943,055.93	905,625.00
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	1,500,000.00	AA+	Aaa	07/05/22	07/07/22	1,495,957.03	2.85	19,055.71	1,496,410.56	1,438,593.75
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	1,425,000.00	AA+	Aaa	05/25/21	05/26/21	1,406,909.18	0.57	1,498.98	1,413,375.48	1,279,828.13
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	2,500,000.00	AA+	Aaa	01/06/22	01/07/22	2,406,054.69	1.31	1,070.44	2,427,072.48	2,223,437.50
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	500,000.00	AA+	Aaa	10/27/22	10/31/22	443,378.91	4.31	3.45	443,430.57	441,875.00
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	1,000,000.00	AA+	Aaa	05/12/22	05/13/22	916,132.81	2.81	6.91	927,518.10	883,750.00
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	1,500,000.00	AA+	Aaa	06/01/22	06/03/22	1,378,710.94	2.82	2,366.80	1,393,064.11	1,326,328.20

Managed Account Detail of Securities Held

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	500,000.00	AA+	Aaa	09/01/21	09/03/21	492,910.16	0.70	473.85	494,776.14	439,218.75
US TREASURY NOTES DTD 02/28/2019 2.500% 02/28/2026	9128286F2	500,000.00	AA+	Aaa	05/12/22	05/13/22	494,335.94	2.82	2,140.88	495,038.33	470,312.50
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	700,000.00	AA+	Aaa	05/25/21	05/27/21	698,660.16	0.79	14.50	699,049.67	617,750.00
US TREASURY NOTES DTD 05/16/2016 1.625% 05/15/2026	912828R36	600,000.00	AA+	Aaa	03/03/22	03/07/22	596,554.69	1.77	4,504.08	597,092.88	546,000.00
US TREASURY NOTES DTD 05/31/2019 2.125% 05/31/2026	9128286X3	1,000,000.00	AA+	Aaa	07/26/21	07/28/21	1,067,851.56	0.70	8,941.26	1,050,159.50	925,312.50
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	600,000.00	AA+	Aaa	01/06/22	01/07/22	585,468.75	1.44	1,769.02	588,117.26	529,125.00
US TREASURY NOTES DTD 08/15/2016 1.500% 08/15/2026	9128282A7	2,000,000.00	AA+	Aaa	04/21/22	04/22/22	1,878,046.88	3.02	6,358.70	1,892,981.49	1,799,687.60
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	1,500,000.00	AA+	Aaa	05/12/22	05/13/22	1,379,472.66	2.84	1,153.85	1,392,421.26	1,313,203.20
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	310,000.00	AA+	Aaa	11/01/21	11/03/21	308,595.31	1.22	9.63	308,875.02	273,478.13
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	1,000,000.00	AA+	Aaa	11/17/21	11/18/21	993,945.31	1.25	31.08	995,110.70	882,187.50
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	500,000.00	AA+	Aaa	05/12/22	05/13/22	486,816.41	2.85	2,384.51	488,120.36	459,375.00
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	850,000.00	AA+	Aaa	08/01/22	08/03/22	833,066.41	2.72	4,053.67	833,986.16	780,937.50
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	750,000.00	AA+	Aaa	08/22/22	08/24/22	722,548.83	3.22	8,228.60	723,646.88	690,468.75
Security Type Sub-Total		47,800,000.00					46,915,772.92	1.73	142,480.64	46,991,515.54	44,415,872.38

Managed Account Detail of Securities Held

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	365,000.00	AAA	Aaa	09/15/21	09/23/21	364,729.90	0.52	192.64	364,829.46	337,791.81
INTL BK RECON & DEVELOP NOTES (CALLABLE) DTD 02/10/2021 0.650% 02/10/2026	459058JS3	1,695,000.00	AAA	Aaa	05/25/21	05/26/21	1,679,728.05	0.85	2,478.94	1,684,377.96	1,488,772.74
Security Type Sub-Total		2,060,000.00					2,044,457.95	0.79	2,671.58	2,049,207.42	1,826,564.55
Corporate Note											
HSBC USA INC CORPORATE NOTES DTD 05/24/2022 3.750% 05/24/2024	40428HTA0	330,000.00	A-	A1	05/17/22	05/24/22	329,986.80	3.75	5,396.88	329,989.71	319,924.44
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 07/30/2019 2.500% 07/30/2024	025816CG2	275,000.00	BBB+	A2	11/19/21	11/23/21	284,845.00	1.14	1,737.85	281,290.44	260,818.53
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/20/2022 3.620% 04/17/2025	61747YEQ4	225,000.00	A-	A1	05/12/22	05/16/22	224,412.75	3.71	316.75	224,505.76	217,315.35
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025	06406RBC0	250,000.00	A	A1	05/12/22	05/16/22	250,387.50	3.29	139.58	250,324.77	240,442.75
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 04/27/2022 3.841% 04/25/2025	06051GKS7	250,000.00	A-	A2	05/12/22	05/16/22	250,470.00	3.77	160.04	250,358.13	241,840.00
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	190,000.00	A	A2	05/10/22	05/13/22	189,758.70	3.44	3,014.67	189,796.57	183,478.44
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	250,000.00	A	A2	05/12/22	05/16/22	250,500.00	3.33	3,966.66	250,422.69	241,419.00
CITIGROUP INC CORP NOTES (CALLABLE) DTD 05/24/2022 4.140% 05/24/2025	172967NQ0	200,000.00	BBB+	A3	06/01/22	06/03/22	201,850.00	3.81	3,611.00	201,462.55	194,046.20

Managed Account Detail of Securities Held

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
Corporate Note											
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	75,000.00	A-	A2	04/27/22	05/04/22	74,979.75	3.46	1,272.19	74,982.97	71,904.23
MORGAN STANLEY CORPORATE NOTES DTD 01/27/2016 3.875% 01/27/2026	61746BDZ6	165,000.00	A-	A1	05/25/21	05/27/21	185,034.30	1.19	1,669.48	178,892.48	156,155.51
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	35,000.00	A	A1	02/02/22	02/07/22	35,000.00	1.75	144.29	35,000.00	32,530.12
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	300,000.00	A	A1	04/27/22	04/29/22	287,229.00	2.95	1,236.75	288,951.56	278,829.60
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 02/25/2016 3.750% 02/25/2026	38143U8H7	165,000.00	BBB+	A2	05/25/21	05/27/21	183,570.75	1.30	1,134.38	177,659.31	155,099.67
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 02/25/2016 3.750% 02/25/2026	38143U8H7	175,000.00	BBB+	A2	04/27/22	04/29/22	174,895.00	3.77	1,203.12	174,908.97	164,499.65
CITIGROUP INC CORP NOTES (CALLABLE) DTD 03/17/2022 3.290% 03/17/2026	172967NL1	175,000.00	BBB+	A3	04/27/22	04/29/22	171,647.00	3.82	703.69	172,086.82	163,902.38
JP MORGAN CORP (CALLABLE) NOTES DTD 03/23/2016 3.300% 04/01/2026	46625HOW3	340,000.00	A-	A1	05/25/21	05/27/21	373,585.20	1.20	935.00	363,129.81	316,961.60
BANK OF AMERICA CORP NOTES DTD 04/19/2016 3.500% 04/19/2026	06051GFX2	165,000.00	A-	A2	05/25/21	05/27/21	182,902.50	1.21	192.50	177,665.92	154,208.18
CITIGROUP CORP NOTES DTD 05/02/2016 3.400% 05/01/2026	172967KN0	170,000.00	BBB+	A3	05/25/21	05/27/21	187,113.90	1.29	2,890.00	182,141.36	157,687.24
AMAZON INC CORP NOTES (CALLABLE) DTD 05/12/2021 1.000% 05/12/2026	023135BX3	375,000.00	AA	A1	05/25/21	05/27/21	375,356.25	0.98	1,760.42	375,251.64	328,406.25
IBM CORP DTD 05/15/2019 3.300% 05/15/2026	459200JZ5	150,000.00	A-	A3	09/01/21	09/03/21	165,211.50	1.08	2,282.50	161,450.76	140,703.90

Managed Account Detail of Securities Held

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
Corporate Note											
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	150,000.00	A-	A3	09/01/21	09/03/21	150,814.50	1.08	765.00	150,611.11	130,755.45
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	110,000.00	A+	A1	09/08/21	09/13/21	109,755.80	1.17	457.19	109,813.94	95,640.71
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	250,000.00	A+	A1	05/12/22	05/16/22	228,305.00	3.42	1,039.06	230,759.12	217,365.25
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	200,000.00	A-	A3	12/01/21	12/03/21	197,074.00	1.62	375.56	197,633.65	173,759.60
BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	200,000.00	A	A1	12/01/21	12/03/21	195,328.00	1.55	93.33	196,203.51	169,648.40
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	225,000.00	BBB+	A2	06/01/22	06/03/22	207,758.25	3.54	1,825.31	209,370.33	193,821.98
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.700% 01/11/2027	24422EWA3	200,000.00	A	A2	01/11/22	01/13/22	198,872.00	1.82	1,038.89	199,052.58	175,248.20
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	35,000.00	A	A2	01/19/22	01/24/22	34,940.50	1.99	200.96	34,949.70	31,234.11
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	150,000.00	A	A2	03/24/22	03/28/22	145,041.00	2.69	861.25	145,657.34	133,860.45
GOLDMAN SACHS GROUP INC CORP NOTE (CALLA DTD 01/26/2017 3.850% 01/26/2027	38141GWB6	435,000.00	BBB+	A2	09/02/22	09/07/22	421,484.55	4.64	4,419.48	421,948.56	401,985.24
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	125,000.00	A-	A3	03/24/22	03/28/22	120,833.75	2.94	626.39	121,344.29	110,648.38

Managed Account Detail of Securities Held

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
Corporate Note											
HONEYWELL INTERNATIONAL (CALLABLE) CORP DTD 08/16/2021 1.100% 03/01/2027	438516CE4	280,000.00	A	A2	03/03/22	03/07/22	264,583.20	2.27	513.33	266,607.71	239,869.00
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	275,000.00	A-	A3	03/24/22	03/28/22	255,332.00	2.83	571.03	257,714.01	237,212.80
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	300,000.00	A	A2	04/27/22	04/29/22	284,730.00	3.60	1,184.17	286,335.55	267,311.10
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	275,000.00	AA	Aa2	03/24/22	03/28/22	269,205.75	2.76	808.19	269,902.47	248,629.43
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	400,000.00	A+	A2	05/12/22	05/16/22	405,484.00	3.70	7,600.00	404,966.24	381,949.60
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	65,000.00	A+	A3	05/17/22	05/20/22	64,964.90	3.71	1,075.57	64,968.08	61,454.32
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	250,000.00	A+	A3	06/01/22	06/03/22	253,095.00	3.43	4,136.81	252,832.00	236,362.75
PNC FINANCIAL SERVICES CORP NOTES (CALLA DTD 05/19/2017 3.150% 05/19/2027	693475AT2	275,000.00	A-	A3	08/04/22	08/08/22	270,765.00	3.50	3,898.13	270,971.29	246,604.88
AMAZON.COM INC (CALLABLE) CORPORATE NOTE DTD 06/03/2020 1.200% 06/03/2027	023135BR6	100,000.00	AA	A1	10/04/22	10/06/22	86,999.00	4.31	493.33	87,197.72	85,078.80
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	400,000.00	AA-	Aa3	06/09/22	06/13/22	396,532.00	4.10	6,161.22	396,800.38	377,134.00

Managed Account Detail of Securities Held

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
Corporate Note											
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	190,000.00	A-	A3	08/22/22	08/24/22	165,100.50	4.08	522.50	166,052.34	154,161.82
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	200,000.00	A-	A3	10/27/22	10/31/22	163,506.00	5.54	550.00	163,527.01	162,275.60
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	435,000.00	A+	A1	09/02/22	09/07/22	427,404.90	4.15	3,896.88	427,637.88	408,846.06
WALMART INC CORP NOTES (CALLABLE) DTD 09/09/2022 3.950% 09/09/2027	931142EX7	200,000.00	AA	Aa2	09/12/22	09/14/22	200,184.00	3.93	1,141.11	200,179.07	193,694.60
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/20/2022 4.550% 09/20/2027	89236TKJ3	450,000.00	A+	A1	10/04/22	10/06/22	445,198.50	4.79	2,331.88	445,267.47	437,281.65
Security Type Sub-Total		10,435,000.00					10,342,028.00	3.08	80,354.32	10,318,575.57	9,592,007.22
Certificate of Deposit - FDIC Insured											
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
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
Security Type Sub-Total		490,000.00					490,000.00	0.50	31.54	490,000.00	448,667.77
Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	500,000.00	A	A1	10/27/22	10/31/22	500,000.00	5.58	77.78	500,000.00	499,991.80
Security Type Sub-Total		500,000.00					500,000.00	5.58	77.78	500,000.00	499,991.80
Asset-Backed Security											

Managed Account Detail of Securities Held

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
Asset-Backed Security											
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	70,000.00	NR	Aaa	11/16/21	11/24/21	69,985.24	0.89	17.11	69,988.56	66,078.19
VALET 2021-1 A3 DTD 12/13/2021 1.020% 06/22/2026	92868KAC7	105,000.00	AAA	Aaa	12/07/21	12/13/21	104,995.88	1.02	32.73	104,996.69	99,066.58
HART 2022-A A3 DTD 03/16/2022 2.220% 10/15/2026	448977AD0	155,000.00	AAA	NR	03/09/22	03/16/22	154,994.03	2.22	152.93	154,994.85	147,163.63
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	180,000.00	AAA	NR	11/18/21	11/30/21	179,975.20	1.04	83.20	179,979.80	166,729.99
GMCAR 2022-1 A3 DTD 01/19/2022 1.260% 11/16/2026	380146AC4	60,000.00	AAA	NR	01/11/22	01/19/22	59,994.79	1.26	31.50	59,995.64	56,824.34
Security Type Sub-Total		570,000.00					569,945.14	1.37	317.47	569,955.54	535,862.73
Managed Account Sub-Total		61,855,000.00					60,862,204.01	1.95	225,933.33	60,919,254.07	57,318,966.45
Securities Sub-Total		\$61,855,000.00					\$60,862,204.01	1.95%	\$225,933.33	\$60,919,254.07	\$57,318,966.45
Accrued Interest											\$225,933.33
Total Investments											\$57,544,899.78

Managed Account Fair Market Value & Analytics

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 07/31/2021 0.125% 07/31/2023	91282CCN9	1,000,000.00	MERRILL		96.66	966,562.50	(31,796.88)	(32,818.57)	0.75	4.71
US TREASURY N/B NOTES DTD 08/31/2021 0.125% 08/31/2023	91282CCU3	795,000.00	CITIGRP		96.25	765,187.50	(28,508.20)	(29,268.89)	0.83	4.78
US TREASURY NOTES DTD 09/30/2021 0.250% 09/30/2023	91282CDA6	2,300,000.00	RBS		96.05	2,209,078.24	(19,855.35)	(45,931.05)	0.91	4.72
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	795,000.00	CITIGRP		95.81	761,709.38	(31,054.68)	(32,171.11)	1.00	4.71
US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	1,000,000.00	BMO		95.81	958,125.00	(12,968.75)	(22,244.64)	1.00	4.71
US TREASURY NOTES DTD 11/30/2018 2.875% 11/30/2023	9128285P1	2,260,000.00	CITIGRP		98.14	2,217,978.01	(192,364.96)	(106,548.28)	1.06	4.65
US TREASURY N/B NOTES DTD 12/31/2021 0.750% 12/31/2023	91282CDR9	2,000,000.00	CITIGRP		95.56	1,911,250.00	(83,671.88)	(85,764.94)	1.16	4.71
US TREASURY NOTES DTD 01/15/2021 0.125% 01/15/2024	91282CBE0	1,000,000.00	JPM_CHA		94.69	946,875.00	(42,617.19)	(47,257.69)	1.21	4.71
US TREASURY NOTES DTD 03/15/2021 0.250% 03/15/2024	91282CBR1	1,500,000.00	WELLS_F		94.17	1,412,578.20	(64,804.61)	(73,250.63)	1.37	4.68
US TREASURY N/B NOTES DTD 04/30/2022 2.500% 04/30/2024	91282CEK3	1,870,000.00	BMO		96.91	1,812,146.88	(56,100.00)	(56,479.80)	1.48	4.66
US TREASURY N/B NOTES DTD 05/15/2021 0.250% 05/15/2024	91282CCC3	1,975,000.00	BARCLAY		93.50	1,846,625.00	(124,594.73)	(126,420.41)	1.54	4.67
US TREASURY N/B NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	340,000.00	MERRILL		93.20	316,890.61	(22,100.02)	(22,541.92)	1.62	4.65
US TREASURY NOTES DTD 06/30/2019 1.750% 06/30/2024	9128286Z8	670,000.00	CITIGRP		95.41	639,221.88	(18,660.54)	(21,336.05)	1.64	4.65
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	295,000.00	JPM_CHA		93.11	274,672.67	(17,319.71)	(18,398.73)	1.70	4.62
US TREASURY N/B NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,500,000.00	WELLS_F		93.11	1,396,640.70	(78,632.74)	(86,642.00)	1.70	4.62
US TREASURY NOTES DTD 08/31/2019 1.250% 08/31/2024	912828YE4	1,665,000.00	RBS		94.17	1,567,961.80	(37,072.19)	(50,498.45)	1.81	4.60
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	2,000,000.00	GOLDMAN		94.03	1,880,625.00	(193,203.13)	(163,073.89)	2.04	4.54

Managed Account Fair Market Value & Analytics

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	MORGAN_		94.47	472,343.75	(38,261.72)	(35,345.46)	2.12	4.46
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	1,100,000.00	WELLS_F		94.47	1,039,156.25	(34,890.63)	(39,050.84)	2.12	4.46
US TREASURY N/B NOTES DTD 01/15/2022 1.125% 01/15/2025	91282CDS7	2,000,000.00	MORGAN_		92.94	1,858,750.00	(48,515.63)	(66,431.28)	2.18	4.52
US TREASURY N/B NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	1,000,000.00	TD		93.50	935,000.00	(31,679.69)	(37,359.66)	2.25	4.52
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	1,000,000.00	MERRILL		90.56	905,625.00	(26,679.69)	(37,430.93)	2.49	4.40
US TREASURY N/B NOTES DTD 05/15/2022 2.750% 05/15/2025	91282CEQ0	1,500,000.00	MORGAN_		95.91	1,438,593.75	(57,363.28)	(57,816.81)	2.44	4.47
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	1,425,000.00	WELLS_F		89.81	1,279,828.13	(127,081.05)	(133,547.35)	2.57	4.47
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	2,500,000.00	MORGAN_		88.94	2,223,437.50	(182,617.19)	(203,634.98)	2.82	4.45
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	500,000.00	BMO		88.38	441,875.00	(1,503.91)	(1,555.57)	2.99	4.43
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	1,000,000.00	CITIGRP		88.38	883,750.00	(32,382.81)	(43,768.10)	2.99	4.43
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	1,500,000.00	CITIGRP		88.42	1,326,328.20	(52,382.74)	(66,735.91)	3.06	4.44
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	500,000.00	NOMURA		87.84	439,218.75	(53,691.41)	(55,557.39)	3.23	4.43
US TREASURY NOTES DTD 02/28/2019 2.500% 02/28/2026	9128286F2	500,000.00	CITIGRP		94.06	470,312.50	(24,023.44)	(24,725.83)	3.20	4.44
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	700,000.00	BNP_PAR		88.25	617,750.00	(80,910.16)	(81,299.67)	3.46	4.41
US TREASURY NOTES DTD 05/16/2016 1.625% 05/15/2026	912828R36	600,000.00	CITIGRP		91.00	546,000.00	(50,554.69)	(51,092.88)	3.42	4.40
US TREASURY NOTES DTD 05/31/2019 2.125% 05/31/2026	9128286X3	1,000,000.00	CITIGRP		92.53	925,312.50	(142,539.06)	(124,847.00)	3.43	4.40
US TREASURY N/B NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	600,000.00	WELLS_F		88.19	529,125.00	(56,343.75)	(58,992.26)	3.60	4.40

Managed Account Fair Market Value & Analytics

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 08/15/2016 1.500% 08/15/2026	9128282A7	2,000,000.00	MERRILL		89.98	1,799,687.60	(78,359.28)	(93,293.89)	3.68	4.40
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	1,500,000.00	NOMURA		87.55	1,313,203.20	(66,269.46)	(79,218.06)	3.85	4.37
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	310,000.00	MORGAN_		88.22	273,478.13	(35,117.18)	(35,396.89)	3.92	4.37
US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	1,000,000.00	CITIGRP		88.22	882,187.50	(111,757.81)	(112,923.20)	3.92	4.37
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	500,000.00	MERRILL		91.88	459,375.00	(27,441.41)	(28,745.36)	4.08	4.35
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	850,000.00	MERRILL		91.88	780,937.50	(52,128.91)	(53,048.66)	4.08	4.35
US TREASURY NOTES DTD 05/15/2017 2.375% 05/15/2027	912828X88	750,000.00	MERRILL		92.06	690,468.75	(32,080.08)	(33,178.13)	4.27	4.32
Security Type Sub-Total		47,800,000.00				44,415,872.38	(2,499,900.54)	(2,575,643.16)	2.21	4.55
Supra-National Agency Bond / Note										
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	365,000.00	JPM_CHA		92.55	337,791.81	(26,938.09)	(27,037.65)	1.89	4.65
INTL BK RECON & DEVELOP NOTES (CALLABLE) DTD 02/10/2021 0.650% 02/10/2026	459058JS3	1,695,000.00	KEYBANC	11/10/22	87.83	1,488,772.74	(190,955.31)	(195,605.22)	0.08	4.70
Security Type Sub-Total		2,060,000.00				1,826,564.55	(217,893.40)	(222,642.87)	0.42	4.69
Corporate Note										
HSBC USA INC CORPORATE NOTES DTD 05/24/2022 3.750% 05/24/2024	40428HTA0	330,000.00	HSBC		96.95	319,924.44	(10,062.36)	(10,065.27)	1.51	5.82
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 07/30/2019 2.500% 07/30/2024	025816CG2	275,000.00	MORGAN_	06/30/24	94.84	260,818.53	(24,026.47)	(20,471.91)	1.63	5.63

Managed Account Fair Market Value & Analytics

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
Corporate Note										
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/20/2022 3.620% 04/17/2025	61747YEQ4	225,000.00	GOLDMAN	04/17/24	96.58	217,315.35	(7,097.40)	(7,190.41)	1.44	5.11
BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025	06406RBC0	250,000.00	MERRILL	03/25/25	96.18	240,442.75	(9,944.75)	(9,882.02)	2.33	5.00
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 04/27/2022 3.841% 04/25/2025	06051GKS7	250,000.00	SMBC	04/25/24	96.74	241,840.00	(8,630.00)	(8,518.13)	1.46	5.26
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	190,000.00	MERRILL		96.57	183,478.44	(6,280.26)	(6,318.13)	2.41	4.85
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 05/13/2022 3.400% 05/13/2025	14913R2V8	250,000.00	MITSU		96.57	241,419.00	(9,081.00)	(9,003.69)	2.41	4.85
CITIGROUP INC CORP NOTES (CALLABLE) DTD 05/24/2022 4.140% 05/24/2025	172967NQ0	200,000.00	JPM_CHA	05/24/24	97.02	194,046.20	(7,803.80)	(7,416.35)	1.51	5.40
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	75,000.00	RBC		95.87	71,904.23	(3,075.52)	(3,078.74)	2.49	5.15
MORGAN STANLEY CORPORATE NOTES DTD 01/27/2016 3.875% 01/27/2026	61746BDZ6	165,000.00	BNP_PAR		94.64	156,155.51	(28,878.79)	(22,736.97)	3.04	5.71
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	35,000.00	GOLDMAN	02/26/25	92.94	32,530.12	(2,469.88)	(2,469.88)	2.27	4.07
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	300,000.00	GOLDMAN	02/26/25	92.94	278,829.60	(8,399.40)	(10,121.96)	2.27	4.07
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 02/25/2016 3.750% 02/25/2026	38143U8H7	165,000.00	JPM_CHA	11/25/25	94.00	155,099.67	(28,471.08)	(22,559.64)	2.90	5.76
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 02/25/2016 3.750% 02/25/2026	38143U8H7	175,000.00	MKTX	11/25/25	94.00	164,499.65	(10,395.35)	(10,409.32)	2.90	5.76

Managed Account Fair Market Value & Analytics

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
Corporate Note										
CITIGROUP INC CORP NOTES (CALLABLE) DTD 03/17/2022 3.290% 03/17/2026	172967NL1	175,000.00	GOLDMAN	03/17/25	93.66	163,902.38	(7,744.62)	(8,184.44)	2.30	5.36
JP MORGAN CORP (CALLABLE) NOTES DTD 03/23/2016 3.300% 04/01/2026	46625HOW3	340,000.00	JSEB	01/01/26	93.22	316,961.60	(56,623.60)	(46,168.21)	3.02	5.50
BANK OF AMERICA CORP NOTES DTD 04/19/2016 3.500% 04/19/2026	06051GFX2	165,000.00	FIFTH_3		93.46	154,208.18	(28,694.32)	(23,457.74)	3.29	5.60
CITIGROUP CORP NOTES DTD 05/02/2016 3.400% 05/01/2026	172967KN0	170,000.00	JPM_CHA		92.76	157,687.24	(29,426.66)	(24,454.12)	3.26	5.71
AMAZON INC CORP NOTES (CALLABLE) DTD 05/12/2021 1.000% 05/12/2026	023135BX3	375,000.00	UBS	04/12/26	87.58	328,406.25	(46,950.00)	(46,845.39)	3.38	4.87
IBM CORP DTD 05/15/2019 3.300% 05/15/2026	459200JZ5	150,000.00	MORGAN_		93.80	140,703.90	(24,507.60)	(20,746.86)	3.31	5.24
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	150,000.00	MORGAN_	04/28/26	87.17	130,755.45	(20,059.05)	(19,855.66)	3.41	5.17
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	110,000.00	JPM_CHA		86.95	95,640.71	(14,115.09)	(14,173.23)	3.55	5.11
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	250,000.00	JSEB		86.95	217,365.25	(10,939.75)	(13,393.87)	3.55	5.11
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	200,000.00	RBC		86.88	173,759.60	(23,314.40)	(23,874.05)	3.76	5.09
BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	200,000.00	DEUTSCH	09/15/26	84.82	169,648.40	(25,679.60)	(26,555.11)	3.80	5.36
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	225,000.00	JSEB	10/04/26	86.14	193,821.98	(13,936.27)	(15,548.35)	3.77	5.55
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.700% 01/11/2027	24422EWA3	200,000.00	JPM_CHA		87.62	175,248.20	(23,623.80)	(23,804.38)	4.03	5.01

Managed Account Fair Market Value & Analytics

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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
Corporate Note										
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	35,000.00	CITIGRP	12/15/26	89.24	31,234.11	(3,706.39)	(3,715.59)	3.95	4.80
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	150,000.00	STIFEL	12/15/26	89.24	133,860.45	(11,180.55)	(11,796.89)	3.95	4.80
GOLDMAN SACHS GROUP INC CORP NOTE (CALLA DTD 01/26/2017 3.850% 01/26/2027	38141GWB6	435,000.00	MORGAN_	01/26/26	92.41	401,985.24	(19,499.31)	(19,963.32)	3.04	5.90
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	125,000.00	DEUTSCH	01/09/27	88.52	110,648.38	(10,185.37)	(10,695.91)	3.99	5.23
HONEYWELL INTERNATIONAL (CALLABLE) CORP DTD 08/16/2021 1.100% 03/01/2027	438516CE4	280,000.00	MORGAN_	02/01/27	85.67	239,869.00	(24,714.20)	(26,738.71)	4.15	4.80
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	275,000.00	GOLDMAN	03/02/26	86.26	237,212.80	(18,119.20)	(20,501.21)	3.27	4.81
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	300,000.00	CSFB	02/03/27	89.10	267,311.10	(17,418.90)	(19,024.45)	4.04	5.29
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	275,000.00	CITIGRP	02/15/27	90.41	248,629.43	(20,576.32)	(21,273.04)	4.09	4.75
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	400,000.00	DEUTSCH	04/10/27	95.49	381,949.60	(23,534.40)	(23,016.64)	4.03	5.13
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	65,000.00	MERRILL	04/15/27	94.55	61,454.32	(3,510.58)	(3,513.76)	4.14	5.06
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	250,000.00	MKTX	04/15/27	94.55	236,362.75	(16,732.25)	(16,469.25)	4.14	5.06
PNC FINANCIAL SERVICES CORP NOTES (CALLA DTD 05/19/2017 3.150% 05/19/2027	693475AT2	275,000.00	JSEB	04/19/27	89.67	246,604.88	(24,160.12)	(24,366.41)	4.12	5.76

Managed Account Fair Market Value & Analytics

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST -

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
Corporate Note										
AMAZON.COM INC (CALLABLE) CORPORATE NOTE DTD 06/03/2020 1.200% 06/03/2027	023135BR6	100,000.00	CITIGRP	04/03/27	85.08	85,078.80	(1,920.20)	(2,118.92)	4.29	4.87
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	400,000.00	JPM_CHA		94.28	377,134.00	(19,398.00)	(19,666.38)	4.18	5.32
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	190,000.00	JSEB	06/03/27	81.14	154,161.82	(10,938.68)	(11,890.52)	4.46	5.71
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	200,000.00	GOLDMAN	06/03/27	81.14	162,275.60	(1,230.40)	(1,251.41)	4.46	5.71
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	435,000.00	BNP_PAR	07/05/27	93.99	408,846.06	(18,558.84)	(18,791.82)	4.28	5.19
WALMART INC CORP NOTES (CALLABLE) DTD 09/09/2022 3.950% 09/09/2027	931142EX7	200,000.00	JPM_CHA	08/09/27	96.85	193,694.60	(6,489.40)	(6,484.47)	4.37	4.68
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 09/20/2022 4.550% 09/20/2027	89236TKJ3	450,000.00	CITIGRP		97.17	437,281.65	(7,916.85)	(7,985.82)	4.41	5.21
Security Type Sub-Total		10,435,000.00				9,592,007.22	(750,020.78)	(726,568.35)	3.32	5.23
Certificate of Deposit - FDIC Insured										
ENERBANK USA DTD 07/24/2020 0.450% 07/24/2024	29278TQD5	245,000.00	NEW ACC		93.35	228,704.81	(16,295.19)	(16,295.19)	1.72	4.45
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
Security Type Sub-Total		490,000.00				448,667.77	(41,332.23)	(41,332.23)	2.22	4.48
Certificate of Deposit										
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	500,000.00	TD		100.00	499,991.80	(8.20)	(8.20)	3.68	5.58

Managed Account Fair Market Value & Analytics

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST -

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
Security Type Sub-Total		500,000.00				499,991.80	(8.20)	(8.20)	3.68	5.58
Asset-Backed Security										
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	70,000.00	MERRILL		94.40	66,078.19	(3,907.05)	(3,910.37)	1.42	2.70
VALET 2021-1 A3 DTD 12/13/2021 1.020% 06/22/2026	92868KAC7	105,000.00	WELLS_F		94.35	99,066.58	(5,929.30)	(5,930.11)	1.31	2.65
HART 2022-A A3 DTD 03/16/2022 2.220% 10/15/2026	448977AD0	155,000.00	MERRILL		94.94	147,163.63	(7,830.40)	(7,831.22)	1.67	3.59
COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	180,000.00	BARCLAY		92.63	166,729.99	(13,245.21)	(13,249.81)	1.98	2.98
GMCAR 2022-1 A3 DTD 01/19/2022 1.260% 11/16/2026	380146AC4	60,000.00	BNP_PAR		94.71	56,824.34	(3,170.45)	(3,171.30)	1.44	2.64
Security Type Sub-Total		570,000.00				535,862.73	(34,082.41)	(34,092.81)	1.64	3.02
Managed Account Sub-Total		61,855,000.00				57,318,966.45	(3,543,237.56)	(3,600,287.62)	2.35	4.66
Securities Sub-Total		\$61,855,000.00				\$57,318,966.45	(\$3,543,237.56)	(\$3,600,287.62)	2.35	4.66%
Accrued Interest						\$225,933.33				
Total Investments						\$57,544,899.78				

Managed Account Security Transactions & Interest

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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	450,000.00	(445,198.50)	(910.00)	(446,108.50)			
10/04/22	10/06/22	AMAZON.COM INC (CALLABLE) CORPORATE NOTE DTD 06/03/2020 1.200% 06/03/2027	023135BR6	100,000.00	(86,999.00)	(410.00)	(87,409.00)			
10/27/22	10/31/22	TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	200,000.00	(163,506.00)	(550.00)	(164,056.00)			
10/27/22	10/31/22	US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	500,000.00	(443,378.91)	0.00	(443,378.91)			
10/27/22	10/31/22	TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	500,000.00	(500,000.00)	0.00	(500,000.00)			

Transaction Type Sub-Total				1,750,000.00	(1,639,082.41)	(1,870.00)	(1,640,952.41)			
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INTEREST										
10/01/22	10/01/22	JP MORGAN CORP (CALLABLE) NOTES DTD 03/23/2016 3.300% 04/01/2026	46625HQW3	340,000.00	0.00	5,610.00	5,610.00			
10/03/22	10/03/22	MONEY MARKET FUND	MONEY0002	0.00	0.00	76.56	76.56			
10/15/22	10/15/22	HART 2022-A A3 DTD 03/16/2022 2.220% 10/15/2026	448977AD0	155,000.00	0.00	286.75	286.75			
10/15/22	10/15/22	COMET 2021-A3 A3 DTD 11/30/2021 1.040% 11/15/2026	14041NFY2	180,000.00	0.00	156.00	156.00			
10/15/22	10/15/22	BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	200,000.00	0.00	1,050.00	1,050.00			
10/16/22	10/16/22	GMCAR 2022-1 A3 DTD 01/19/2022 1.260% 11/16/2026	380146AC4	60,000.00	0.00	63.00	63.00			
10/17/22	10/17/22	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/20/2022 3.620% 04/17/2025	61747YEQ4	225,000.00	0.00	4,004.63	4,004.63			
10/19/22	10/19/22	BANK OF AMERICA CORP NOTES DTD 04/19/2016 3.500% 04/19/2026	06051GFX2	165,000.00	0.00	2,887.50	2,887.50			

Managed Account Security Transactions & Interest

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [REDACTED]

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	10/20/22	10/20/22	VALET 2021-1 A3 DTD 12/13/2021 1.020% 06/22/2026	92868KAC7	105,000.00	0.00	89.25	89.25			
	10/21/22	10/21/22	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	70,000.00	0.00	51.33	51.33			
	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			
	10/25/22	10/25/22	BANK OF NY MELLON CORP (CALLABLE) CORP N DTD 04/26/2022 3.350% 04/25/2025	06406RBC0	250,000.00	0.00	4,164.24	4,164.24			
	10/25/22	10/25/22	BANK OF AMERICA CORP NOTES (CALLABLE) DTD 04/27/2022 3.841% 04/25/2025	06051GKS7	250,000.00	0.00	4,747.90	4,747.90			
	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			
	10/31/22	10/31/22	US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	1,000,000.00	0.00	1,875.00	1,875.00			
	10/31/22	10/31/22	US TREASURY N/B NOTES DTD 10/31/2021 0.375% 10/31/2023	91282CDD0	1,795,000.00	0.00	3,365.63	3,365.63			
	10/31/22	10/31/22	US TREASURY N/B NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	1,310,000.00	0.00	7,368.75	7,368.75			
	10/31/22	10/31/22	US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	1,000,000.00	0.00	1,250.00	1,250.00			
	10/31/22	10/31/22	US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	700,000.00	0.00	2,625.00	2,625.00			
	10/31/22	10/31/22	US TREASURY N/B NOTES DTD 04/30/2022 2.500% 04/30/2024	91282CEK3	1,870,000.00	0.00	23,375.00	23,375.00			
Transaction Type Sub-Total					10,165,000.00	0.00	63,247.91	63,247.91			
SELL											
	10/04/22	10/06/22	US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	425,000.00	418,508.79	2,415.30	420,924.09	(12,202.15)	(9,150.33)	FIFO
	10/27/22	10/31/22	US TREASURY NOTES DTD 06/30/2016 1.375% 06/30/2023	912828S35	795,000.00	778,944.73	3,653.65	782,598.38	(22,576.75)	(19,084.44)	FIFO

Managed Account Security Transactions & Interest

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

CITY OF RANCHO CUCAMONGA, FIRE PROT DIST - [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	US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	475,000.00	467,392.58	3,226.69	470,619.27	(13,990.23)	(10,265.88)	FIFO
Transaction Type Sub-Total				1,695,000.00	1,664,846.10	9,295.64	1,674,141.74	(48,769.13)	(38,500.65)	
Managed Account Sub-Total					25,763.69	70,673.55	96,437.24	(48,769.13)	(38,500.65)	
Total Security Transactions					\$25,763.69	\$70,673.55	\$96,437.24	(\$48,769.13)	(\$38,500.65)	