



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
July 31, 2024

CITY OF HAYWARD

Client Management Team

Monique Spyke

Managing Director
1 California Street Ste. 1000
San Francisco, CA 94111-5411
415-393-7270
spykem@pfmam.com

Robert Cheddar, CFA

Managing Director
213 Market Street
Harrisburg, PA 17101-2141
717-231-6202
cheddarr@pfmam.com

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- Cover/Disclosures
- Summary Statement
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Accounts included in Statement

35310000	CITY OF HAYWARD
35310001	CITY OF HAYWARD - SHORT TERM

CITY OF HAYWARD
DIRECTOR OF FINANCE
777 B ST.
HAYWARD, CA 94541

Online Access <https://www.pfmam.com> **Customer Service** 1-717-232-2723

Important Disclosures

Important Disclosures

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFMAM") is an investment adviser registered with the U.S. Securities and Exchange Commission and a subsidiary of U.S. Bancorp Asset Management, Inc. ("USBAM"). USBAM is a subsidiary of U.S. Bank National Association ("U.S. Bank"). U.S. Bank is a separate entity and subsidiary of U.S. Bancorp. U.S. Bank is not responsible for and does not guarantee the products, services or performance of PFMAM. PFMAM maintains a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

Proxy Voting PFMAM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFMAM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFMAM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFMAM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFMAM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFMAM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

Account Control PFMAM does not have the authority to withdraw funds from or deposit funds to the custodian outside the scope of services provided by PFMAM. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Market Value Generally, PFMAM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. For certain short-term investments or where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFMAM believes the prices to be reliable, the values of the securities may not represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company or local government investment program is contained in the appropriate fund offering documentation or information statement.

Amortized Cost The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short term securities (those with less than one year to maturity at time of issuance) is amortized on a straightline basis. Such discount or premium with respect to longer term securities is amortized using the constant yield basis.

Tax Reporting Cost data and realized gains / losses are provided for informational purposes only. Please review for accuracy and consult your tax advisor to determine the tax consequences of your security transactions. PFMAM does not report such information to the IRS or other taxing authorities and is not responsible for the accuracy of such information that may be required to be reported to federal, state or other taxing authorities.

Financial Situation In order to better serve you, PFMAM should be promptly notified of any material change in your investment objective or financial situation.

Callable Securities Securities subject to redemption prior to maturity may be redeemed in whole or in part before maturity, which could affect the yield represented.

Portfolio The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFMAM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested. Actual settlement values, accrued interest, and amortized cost amounts may vary for securities subject to an adjustable interest rate or subject to principal paydowns. Any changes to the values shown may be reflected within the next monthly statement's beginning values.

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed.

Shares of some local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

Key Terms and Definitions

Dividends on local government investment program funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratably amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed. **Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

YTM at Cost The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis.

Managed Account A portfolio of investments managed discretely by PFMAM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

Unsettled Trade A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFMAM within 60 days of receipt. If you have other concerns or questions regarding your account, or to request an updated copy of PFMAM's current disclosure statement, please contact a member of your client management team at PFMAM Service Operations at the address below.

PFM Asset Management LLC
Attn: Service Operations
213 Market Street
Harrisburg, PA 17101

NOT FDIC INSURED NO BANK GUARANTEE MAY LOSE VALUE

Consolidated Summary Statement

CITY OF HAYWARD

Portfolio Summary		
Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	329,863.73	274,520,791.44
Total	\$329,863.73	\$274,520,791.44

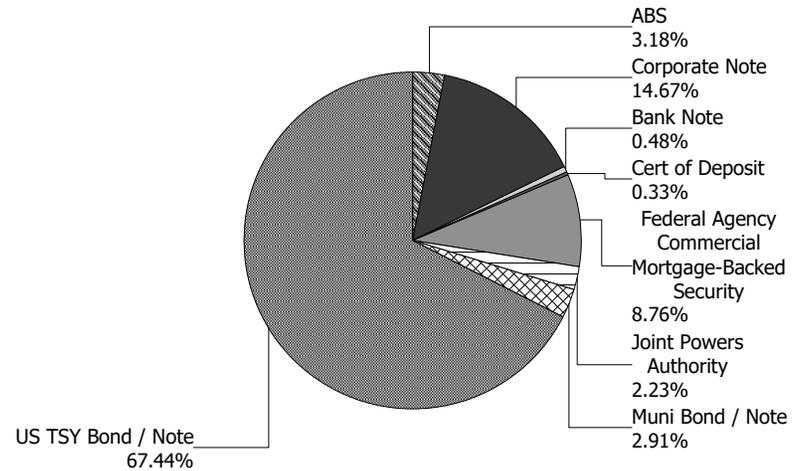
Investment Allocation		
Investment Type	Closing Market Value	Percent
Asset-Backed Security	8,741,569.57	3.18
Corporate Note	40,275,598.79	14.67
Bank Note	1,322,904.60	0.48
Certificate of Deposit	902,595.60	0.33
Federal Agency Commercial Mortgage-Backed Se	24,055,617.28	8.76
Joint Powers Authority	6,110,547.16	2.23
Municipal Bond / Note	7,993,822.70	2.91
U.S. Treasury Bond / Note	185,118,135.74	67.44
Total	\$274,520,791.44	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	11,161,059.66	4.07
31 to 60 days	5,063,952.09	1.84
61 to 90 days	0.00	0.00
91 to 180 days	15,063,215.65	5.49
181 days to 1 year	39,900,063.48	14.53
1 to 2 years	56,777,876.47	20.68
2 to 3 years	48,423,130.46	17.64
3 to 4 years	43,805,621.39	15.96
4 to 5 years	52,265,739.74	19.04
Over 5 years	2,060,132.50	0.75
Total	\$274,520,791.44	100.00%

Weighted Average Days to Maturity 871

Sector Allocation



Consolidated Summary Statement

CITY OF HAYWARD

Account Number	Account Name	Opening Market Value	Purchases / Deposits	Redemptions / Sales/ Maturities	Unsettled Trades	Change in Value	Closing Market Value	Cash Dividends and Income
35310000	CITY OF HAYWARD	221,830,345.14	18,772,633.90	(18,336,477.71)	764,056.32	2,613,576.72	225,644,134.37	137,576.31
35310001	CITY OF HAYWARD - SHORT TERM	43,596,044.76	15,484,564.60	(10,360,774.05)	0.00	156,821.76	48,876,657.07	192,287.42
Total		\$265,426,389.90	\$34,257,198.50	(\$28,697,251.76)	\$764,056.32	\$2,770,398.48	\$274,520,791.44	\$329,863.73

Managed Account Summary Statement

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

Transaction Summary - Managed Account

Opening Market Value	\$221,830,345.14
Maturities/Calls	(105,713.81)
Principal Dispositions	(18,230,763.90)
Principal Acquisitions	18,772,633.90
Unsettled Trades	764,056.32
Change in Current Value	2,613,576.72
Closing Market Value	\$225,644,134.37

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	18,249,302.55
Coupon/Interest/Dividend Income	374,173.27
Principal Payments	105,713.81
Security Purchases	(18,781,064.63)
Net Cash Contribution	51,875.00
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	392,711.92
Less Purchased Interest Related to Interest/Coupons	(8,430.73)
Plus Net Realized Gains/Losses	(246,704.88)
Total Cash Basis Earnings	\$137,576.31

Cash Balance

Closing Cash Balance **\$0.00**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	228,378,333.07
Ending Accrued Interest	1,375,661.76
Plus Proceeds from Sales	19,537,480.17
Plus Proceeds of Maturities/Calls/Principal Payments	105,713.81
Plus Coupons/Dividends Received	371,923.79
Less Cost of New Purchases	(20,829,759.63)
Less Beginning Amortized Value of Securities	(227,219,311.14)
Less Beginning Accrued Interest	(1,224,377.99)
Dividends	2,249.48
Total Accrual Basis Earnings	\$497,913.32

Portfolio Summary and Statistics

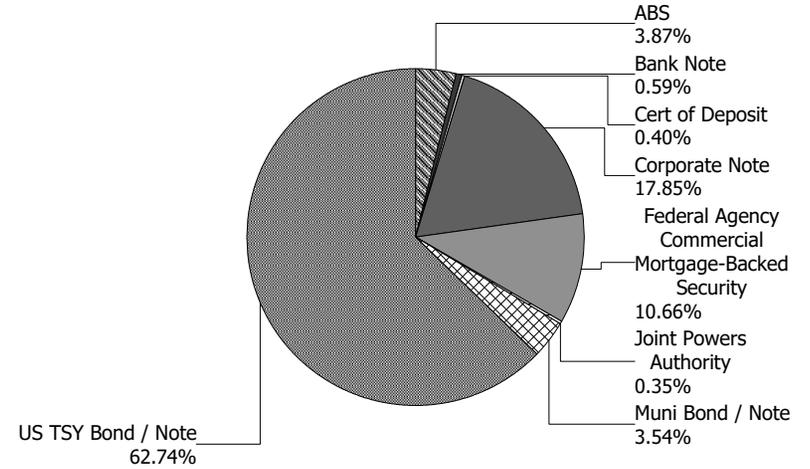
For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

Account Summary

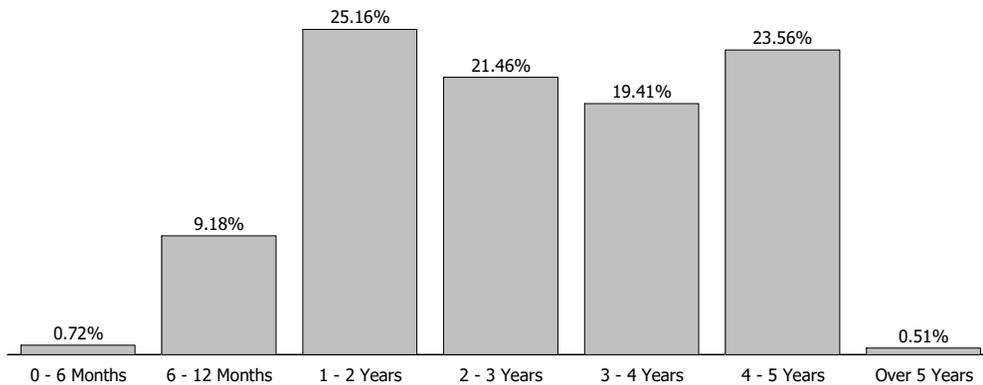
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	145,575,000.00	141,558,701.92	62.74
Municipal Bond / Note	8,195,000.00	7,993,822.70	3.54
Federal Agency Commercial Mortgage-Backed Security	24,481,577.43	24,055,617.28	10.66
Corporate Note	41,050,000.00	40,275,598.79	17.85
Certificate of Deposit	900,000.00	902,595.60	0.40
Bank Note	1,365,000.00	1,322,904.60	0.59
Asset-Backed Security	8,701,588.42	8,741,569.57	3.87
Managed Account Sub-Total	230,268,165.85	224,850,810.46	99.65%
Accrued Interest		1,375,661.76	
Total Portfolio	230,268,165.85	226,226,472.22	
CAMP Pool	793,323.91	793,323.91	0.35
Total Investments	231,061,489.76	227,019,796.13	100.00%

Sector Allocation



Unsettled Trades 2,050,000.00 2,060,132.50

Maturity Distribution



Characteristics

Yield to Maturity at Cost	3.42%
Yield to Maturity at Market	4.36%
Weighted Average Days to Maturity	1032

Managed Account Issuer Summary

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

Issuer	Market Value of Holdings	Percent
JOHNSON & JOHNSON	435,921.75	0.19
JP MORGAN CHASE & CO	940,172.00	0.42
KUBOTA CREDIT OWNER TRUST	1,598,221.17	0.71
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,121,604.00	0.50
MASTERCARD INC	916,224.30	0.41
MERCEDES-BENZ GROUP AG	1,640,594.83	0.73
MORGAN STANLEY	1,932,179.95	0.86
NATIONAL AUSTRALIA BANK LTD	1,340,652.60	0.59
NATIONAL RURAL UTILITIES CO FINANCE CORP	1,412,707.48	0.63
NESTLE SA	915,121.80	0.41
NISSAN AUTO RECEIVABLES	1,077,716.42	0.48
NORDEA BANK ABP	902,595.60	0.40
NORTHERN TRUST	887,355.00	0.39
OREGON DEPT OF ADMINISTRATION SERVICES	1,452,830.40	0.64
PACCAR FINANCIAL CORP	1,018,695.52	0.45
PNC FINANCIAL SERVICES GROUP	849,134.70	0.38
PROCTER & GAMBLE CO	612,864.20	0.27
ROCHE HOLDINGS INC	449,805.53	0.20
STATE OF CALIFORNIA	731,873.00	0.32
STATE OF NEW YORK	916,914.60	0.41
STATE STREET CORPORATION	1,471,609.62	0.65
TARGET CORP	429,041.34	0.19
TEXAS INSTRUMENTS INC	155,837.31	0.07
THE BANK OF NEW YORK MELLON CORPORATION	862,872.73	0.38
TOYOTA MOTOR CORP	1,622,195.08	0.72
TRUIST FIN CORP	1,087,575.48	0.48
UNILEVER PLC	451,643.78	0.20
UNITED STATES TREASURY	141,558,701.92	62.74
UNITEDHEALTH GROUP INC	1,270,116.43	0.56
USAA AUTO OWNER TRUST	536,526.69	0.24
WELLS FARGO & COMPANY	625,103.05	0.28
Total	\$225,644,134.37	100.00%

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

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 11/30/2019 1.500% 11/30/2024	912828YV6	400,000.00	AA+	Aaa	06/02/21	06/07/21	414,843.75	0.42	1,016.39	401,579.77	395,062.48
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	AA+	Aaa	06/15/21	06/17/21	440,456.05	0.44	1,079.92	426,481.92	419,753.89
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,744,140.63	0.99	4,234.97	9,940,042.24	9,625,000.00
US TREASURY NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	450,000.00	AA+	Aaa	08/18/22	08/22/22	446,800.78	3.26	623.64	448,947.70	442,757.79
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	AA+	Aaa	01/03/22	01/05/22	5,661,246.09	1.18	39.74	5,797,270.59	5,597,718.75
US TREASURY NOTES DTD 10/15/2022 4.250% 10/15/2025	91282CFP1	3,500,000.00	AA+	Aaa	05/15/23	05/17/23	3,531,582.03	3.85	43,893.44	3,515,755.21	3,485,234.20
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,680,468.75	1.08	6,317.93	9,899,234.96	9,475,000.00
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	AA+	Aaa	12/27/21	12/27/21	580,453.13	1.19	6.11	592,839.78	564,468.72
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	AA+	Aaa	11/12/21	11/15/21	9,690,234.38	1.13	101.91	9,889,628.37	9,407,812.00
US TREASURY N/B NOTES DTD 05/31/2024 4.875% 05/31/2026	91282CKS9	10,000,000.00	AA+	Aaa	06/24/24	06/25/24	10,025,781.25	4.73	82,581.97	10,024,489.02	10,093,750.00
US TREASURY NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	AA+	Aaa	11/24/21	11/29/21	9,799,609.38	1.33	7,608.70	9,916,444.05	9,376,562.00
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	AA+	Aaa	01/13/22	01/18/22	2,358,316.41	1.48	41.61	2,409,614.90	2,280,413.94
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,500,000.00	AA+	Aaa	06/09/22	06/15/22	2,262,988.28	3.09	42.46	2,385,347.35	2,326,953.00
US TREASURY NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	AA+	Aaa	11/12/21	11/15/21	4,977,929.69	1.22	14,215.35	4,989,994.63	4,671,875.00

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

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 11/15/2016 2.000% 11/15/2026	912828U24	1,350,000.00	AA+	Aaa	10/06/22	10/11/22	1,241,103.52	4.16	5,722.83	1,289,146.08	1,286,296.88
US TREASURY NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	600,000.00	AA+	Aaa	02/11/22	02/15/22	581,765.63	1.91	652.17	590,964.77	560,437.50
US TREASURY NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	700,000.00	AA+	Aaa	02/10/22	02/14/22	677,250.00	1.95	760.87	688,733.58	653,843.75
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,850,000.00	AA+	Aaa	06/02/22	06/03/22	1,793,416.02	2.95	19,211.54	1,819,435.43	1,766,461.03
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	4,350,000.00	AA+	Aaa	08/03/22	08/04/22	4,222,048.83	2.95	45,173.08	4,278,297.90	4,153,570.53
US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	950,000.00	AA+	Aaa	05/02/22	05/04/22	939,720.70	2.99	6,602.24	944,346.95	916,750.00
US TREASURY N/B NOTES DTD 06/15/2024 4.625% 06/15/2027	91282CKV2	5,500,000.00	AA+	Aaa	06/24/24	06/25/24	5,524,921.88	4.46	32,665.64	5,524,126.95	5,583,359.10
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	1,525,000.00	AA+	Aaa	05/01/23	05/02/23	1,467,455.08	3.72	113.96	1,484,410.61	1,468,289.06
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,100,000.00	AA+	Aaa	11/02/22	11/03/22	1,093,855.47	4.25	11,467.05	1,096,002.52	1,102,750.00
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,150,000.00	AA+	Aaa	01/27/23	01/31/23	1,171,832.03	3.68	11,988.28	1,164,932.40	1,152,875.00
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	2,750,000.00	AA+	Aaa	01/30/23	02/01/23	2,797,587.89	3.72	28,667.63	2,782,567.36	2,756,875.00
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	3,300,000.00	AA+	Aaa	12/20/22	12/21/22	3,342,281.25	3.83	34,401.16	3,328,251.02	3,308,250.00
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,025,000.00	AA+	Aaa	12/19/22	12/19/22	1,032,287.11	3.72	6,728.31	1,029,903.78	1,020,035.11
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,050,000.00	AA+	Aaa	12/06/22	12/08/22	1,054,511.72	3.78	6,892.42	1,053,017.74	1,044,914.01

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

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 02/28/2023 4.000% 02/29/2028	91282CGP0	3,850,000.00	AA+	Aaa	06/24/24	06/25/24	3,800,070.31	4.38	64,445.65	3,801,444.86	3,848,796.87
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	4,050,000.00	AA+	Aaa	03/02/23	03/03/23	3,990,832.03	4.33	67,793.48	4,007,602.78	4,048,734.38
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	500,000.00	AA+	Aaa	06/28/23	06/30/23	489,101.56	4.00	4,422.55	491,557.72	491,406.25
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	975,000.00	AA+	Aaa	07/03/23	07/03/23	945,597.66	4.20	8,623.98	952,185.25	958,242.19
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	2,075,000.00	AA+	Aaa	06/28/23	06/29/23	2,029,852.54	4.00	18,353.60	2,040,047.13	2,039,335.94
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	3,000,000.00	AA+	Aaa	06/01/23	06/05/23	2,968,125.00	3.74	26,535.33	2,975,653.27	2,948,437.50
US TREASURY NOTES DTD 08/31/2023 4.375% 08/31/2028	91282CHX2	10,000,000.00	AA+	Aaa	06/24/24	06/25/24	10,015,625.00	4.33	183,084.24	10,015,246.65	10,150,000.00
US TREASURY NOTES DTD 01/31/2022 1.750% 01/31/2029	91282CDW8	10,000,000.00	AA+	Aaa	06/25/24	06/25/24	8,940,625.00	4.31	475.54	8,963,942.59	9,098,438.00
US TREASURY N/B NOTES DTD 05/31/2024 4.500% 05/31/2029	91282CKT7	10,000,000.00	AA+	Aaa	06/24/24	06/25/24	10,103,125.00	4.27	76,229.51	10,101,219.42	10,250,000.00
US TREASURY N/B NOTES DTD 06/30/2024 4.250% 06/30/2029	91282CKX8	2,750,000.00	AA+	Aaa	07/02/24	07/03/24	2,732,812.50	4.39	10,163.04	2,733,055.89	2,788,242.05
Security Type Sub-Total		145,575,000.00					142,570,654.33	3.01	832,978.24	143,793,763.14	141,558,701.92
Municipal Bond / Note											
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	AA	Aa3	09/03/20	09/16/20	295,000.00	1.26	309.26	295,000.00	284,748.75
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	NR	Aa2	10/28/21	11/10/21	1,160,000.00	1.25	1,203.50	1,160,000.00	1,121,604.00

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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
Municipal Bond / Note												
MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025		576004GZ2	1,825,000.00	NR	Aa1	08/17/22	08/30/22	1,825,000.00	3.67	2,976.78	1,825,000.00	1,801,913.75
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027		13063D3N6	725,000.00	AA-	Aa2	03/09/23	03/15/23	725,000.00	4.85	14,638.96	725,000.00	731,873.00
FLORIDA ST BRD OF ADM MUNICIPAL BONDS DTD 09/16/2020 1.705% 07/01/2027		341271AE4	1,000,000.00	AA	Aa3	11/08/22	11/10/22	842,390.00	5.61	1,420.83	901,005.29	919,030.00
CA ST UNIV TRUSTEES - MUNICIPAL BONDS DTD 08/09/2023 4.594% 11/01/2027		13077DTD4	765,000.00	AA-	Aa2	07/20/23	08/09/23	765,000.00	4.59	8,786.03	765,000.00	764,908.20
NEW YORK ST-B-TXBL MUNICIPAL BONDS DTD 03/15/2018 3.300% 02/15/2028		649791NO9	955,000.00	AA+	Aa1	04/21/23	04/25/23	918,585.85	4.18	14,531.92	928,202.34	916,914.60
OREGON ST MUNICIPAL BONDS DTD 05/09/2023 4.046% 04/01/2028		68607V4M4	1,470,000.00	AAA	Aa2	04/26/23	05/09/23	1,470,000.00	4.05	19,825.40	1,470,000.00	1,452,830.40
Security Type Sub-Total			8,195,000.00					8,000,975.85	3.79	63,692.68	8,069,207.63	7,993,822.70
Federal Agency Commercial Mortgage-Backed Security												
FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025		3137BN6G4	850,000.00	AA+	Aaa	08/04/22	08/09/22	840,205.08	3.36	2,121.46	846,057.75	828,971.71
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026		3137BNGT5	1,705,000.00	AA+	Aaa	05/11/23	05/16/23	1,648,122.27	4.09	3,900.19	1,674,341.66	1,655,024.81
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026		3136ARTE8	485,902.41	AA+	Aaa	08/31/22	09/06/22	469,446.26	3.76	1,094.09	478,640.01	470,286.25
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026		3137BTUM1	1,221,178.96	AA+	Aaa	05/19/23	05/24/23	1,183,589.54	4.31	3,406.07	1,196,597.81	1,187,470.61
FHMS K063 A2 DTD 03/01/2017 3.430% 01/01/2027		3137BVZ82	1,000,000.00	AA+	Aaa	05/18/23	05/23/23	971,562.50	4.28	2,858.33	980,962.61	972,704.18
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027		3137F1G44	1,850,000.00	AA+	Aaa	06/08/23	06/13/23	1,772,748.05	4.44	4,999.63	1,795,845.72	1,787,165.31

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Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security											
FNA 2017-M12 A2 DTD 10/30/2017 3.059% 06/01/2027	3136AX7E9	953,489.52	AA+	Aaa	08/24/23	08/29/23	891,475.42	5.07	2,430.80	906,752.95	916,888.33
FHMS K067 A2 DTD 09/28/2017 3.194% 07/01/2027	3137FAWS3	1,200,000.00	AA+	Aaa	06/24/24	06/27/24	1,144,875.00	4.84	3,194.00	1,146,630.57	1,154,933.47
FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	950,000.00	AA+	Aaa	06/17/24	06/21/24	906,285.16	4.84	2,568.17	907,862.90	915,212.66
FHMS K069 A2 DTD 11/20/2017 3.187% 09/01/2027	3137FBU79	259,907.36	AA+	Aaa	07/26/24	07/31/24	249,703.96	4.55	690.27	249,712.24	249,980.58
FHMS K069 A2 DTD 11/20/2017 3.187% 09/01/2027	3137FBU79	949,661.49	AA+	Aaa	06/17/24	06/21/24	903,736.45	4.82	2,522.14	905,218.13	913,390.55
FNA 2017-M15 A2 DTD 12/29/2017 2.960% 09/01/2027	3136AY6X6	956,369.17	AA+	Aaa	08/24/23	08/29/23	890,581.43	4.96	2,359.24	905,770.13	916,766.57
FHMS K743 A2 DTD 06/30/2021 1.770% 05/01/2028	3137H14B9	1,000,000.00	AA+	Aaa	08/10/23	08/15/23	875,234.38	4.73	1,475.00	900,752.97	906,647.19
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	720,068.52	AA+	Aaa	07/19/23	07/27/23	720,050.52	4.78	2,866.47	720,054.29	723,862.01
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	1,800,000.00	AA+	Aaa	07/13/23	07/20/23	1,817,978.40	4.59	7,228.50	1,814,156.22	1,815,986.18
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	900,000.00	AA+	Aaa	07/18/23	07/31/23	884,742.19	4.58	3,142.50	887,858.28	888,735.49
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	1,825,000.00	AA+	Aaa	09/07/23	09/14/23	1,798,002.78	4.99	7,071.88	1,802,401.24	1,831,273.18
FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	1,100,000.00	AA+	Aaa	06/25/24	06/27/24	1,090,632.81	4.79	4,191.00	1,090,812.64	1,100,682.11
FHMS K520 A2 DTD 04/01/2024 5.180% 03/01/2029	3137HCKV3	1,100,000.00	AA+	Aaa	07/02/24	07/08/24	1,112,203.13	4.91	4,748.33	1,112,052.07	1,128,727.33
FHMS K524 A2 DTD 07/25/2024 4.720% 05/01/2029	3137HDV56	1,805,000.00	AA+	Aaa	07/16/24	07/25/24	1,816,084.51	4.58	1,419.93	1,816,045.35	1,820,186.06

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Federal Agency Commercial Mortgage-Backed Security											
FHMS K522 A2 DTD 06/01/2024 4.803% 05/01/2029	3137HDJJ0	1,850,000.00	AA+	Aaa	06/05/24	06/13/24	1,849,994.45	4.80	7,404.63	1,849,994.59	1,870,722.70
Security Type Sub-Total		24,481,577.43					23,837,254.29	4.60	71,692.63	23,988,520.13	24,055,617.28

Corporate Note											
BMW US CAPITAL LLC CORP NOTES DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	315,000.00	A	A2	03/28/22	04/01/22	314,703.90	3.28	3,412.50	314,934.35	310,560.39
BROWN-FORMAN CORP NOTES (CALLABLE) DTD 03/26/2018 3.500% 04/15/2025	115637AS9	425,000.00	A-	A1	03/02/22	03/04/22	442,760.75	2.11	4,379.86	428,259.16	419,934.85
HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	A	A1	03/04/22	03/08/22	458,598.25	2.01	712.50	470,778.04	458,557.40
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	A-	Baa1	02/07/22	02/09/22	683,481.50	2.09	3,741.11	657,852.99	640,697.85
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	500,000.00	A	A2	02/22/22	02/24/22	473,760.00	2.23	812.50	490,937.73	474,967.50
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	BBB+	A3	01/18/22	01/25/22	455,000.00	2.01	152.73	455,000.00	447,115.76
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	415,000.00	A	A1	02/02/22	02/07/22	415,000.00	1.75	3,522.31	415,000.00	407,574.82
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	BBB+	A2	11/29/21	12/01/21	440,653.50	1.37	1,806.19	446,587.98	437,754.60
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	A-	A1	02/16/22	02/18/22	1,090,000.00	2.63	12,979.78	1,090,000.00	1,070,930.45
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	A	A1	02/02/22	02/04/22	283,681.75	2.10	2,681.41	276,819.39	270,526.30

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Corporate Note											
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	A	A1	02/17/22	02/22/22	280,535.75	2.38	2,681.41	276,178.55	270,526.30
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	A+	A2	02/22/22	02/24/22	453,102.50	2.30	1,153.19	465,735.13	446,671.00
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	A+	A2	11/29/21	12/01/21	443,538.00	1.53	945.00	447,378.14	423,108.00
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	A-	A1	11/29/21	12/01/21	445,837.50	1.53	692.48	448,278.36	434,295.00
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	A-	A1	11/29/21	12/01/21	423,432.00	1.81	138.89	409,998.94	387,479.60
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	A+	A1	02/23/22	02/25/22	468,715.75	2.32	79.17	472,173.26	451,643.78
STATE STREET CORP NOTES (CALLABLE) DTD 08/03/2023 5.272% 08/03/2026	857477CD3	520,000.00	A	A1	07/31/23	08/03/23	520,000.00	5.27	13,554.90	520,000.00	522,982.20
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	A	A2	02/22/22	02/24/22	453,045.50	2.35	2,787.33	465,019.46	442,890.95
BANK OF AMERICA NA CORPORATE NOTES DTD 08/18/2023 5.526% 08/18/2026	06428CAA2	625,000.00	A+	Aa1	08/15/23	08/18/23	625,731.25	5.48	15,637.81	625,498.40	633,739.38
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	A-	A3	11/29/21	12/01/21	443,268.00	1.63	2,307.50	447,029.89	419,640.75
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	A	A1	11/29/21	12/01/21	445,203.00	1.53	1,755.00	447,832.31	419,489.10

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Corporate Note												
BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 07/27/2021 1.050% 10/15/2026		06406RAV9	450,000.00	A	A1	11/29/21	12/01/21	439,830.00	1.53	1,391.25	445,398.06	416,246.85
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026		172967KY6	400,000.00	BBB+	A3	11/29/21	12/01/21	423,756.00	1.92	3,555.56	410,088.93	385,068.40
WELLS FARGO & COMPANY CORPORATE NOTES DTD 10/25/2016 3.000% 10/23/2026		949746SH5	650,000.00	BBB+	A1	02/08/23	02/10/23	611,533.00	4.76	5,308.33	626,851.46	625,103.05
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026		025816CM9	450,000.00	BBB+	A2	11/19/21	11/23/21	449,127.00	1.69	1,794.38	449,601.43	419,572.80
ILLINOIS TOOL WORKS INC CORP NOTES (CALL DTD 11/07/2016 2.650% 11/15/2026		452308AX7	475,000.00	A+	A1	10/12/22	10/14/22	437,337.25	4.81	2,657.36	453,910.88	456,681.15
ABBOTT LABORATORIES CORP NOTES (CALLABLE DTD 11/22/2016 3.750% 11/30/2026		002824BF6	600,000.00	AA-	Aa3	03/10/22	03/14/22	631,290.00	2.57	3,812.50	614,570.01	590,759.40
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027		89236TJV8	500,000.00	A+	A1	01/13/22	01/18/22	500,355.00	1.89	475.00	500,174.48	469,532.50
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027		87612EBM7	180,000.00	A	A2	01/19/22	01/24/22	179,694.00	1.99	156.00	179,848.94	169,730.64
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027		87612EBM7	275,000.00	A	A2	01/24/22	01/26/22	275,998.25	1.87	238.33	275,484.58	259,310.70
COMCAST CORP CORP NOTES (CALLABLE) DTD 07/19/2016 2.350% 01/15/2027		20030NBW0	500,000.00	A-	A3	10/12/22	10/14/22	447,030.00	5.16	522.22	469,424.65	474,139.00
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027		06406RBA4	475,000.00	A	A1	03/10/22	03/16/22	461,989.75	2.65	135.24	468,352.11	446,625.88

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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											
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	AA-	Aa3	02/01/22	02/03/22	650,214.50	1.89	6,175.00	650,107.49	612,864.20
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	A-	A1	03/11/22	03/15/22	460,775.00	2.77	2,556.67	479,871.67	470,086.00
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	A-	A1	01/26/23	01/30/23	445,425.00	4.01	2,556.67	465,862.70	470,086.00
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	A-	A3	02/22/22	02/24/22	470,164.50	2.42	4,992.78	472,538.19	447,260.48
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	A-	Baa1	03/11/22	03/15/22	444,908.75	2.64	2,490.89	459,348.57	446,877.63
JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	AAA	Aaa	03/10/22	03/14/22	461,313.00	2.41	5,457.50	455,600.75	435,921.75
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	A-	A2	03/03/22	03/07/22	473,318.50	2.53	4,784.31	474,128.79	447,039.13
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	BBB+	A2	03/04/22	03/08/22	449,581.50	2.57	4,685.63	449,782.94	426,332.70
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	A	A1	03/09/22	03/11/22	447,835.50	2.45	4,200.63	448,873.23	425,894.85
ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	AA	Aa2	03/10/22	03/14/22	468,834.50	2.59	4,305.00	471,781.89	449,805.53

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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												
BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 03/11/2021 1.658% 03/11/2027		06051GJQ3	475,000.00	A-	A1	03/10/22	03/14/22	446,343.25	2.97	3,062.69	460,034.98	449,028.90
BMW US CAPITAL LLC (CALLABLE) CORP NOTES DTD 04/01/2022 3.450% 04/01/2027		05565ECA1	350,000.00	A	A2	04/01/22	04/05/22	350,899.50	3.39	4,025.00	350,473.10	339,805.55
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 04/13/2022 3.300% 04/13/2027		023135CF1	425,000.00	AA	A1	04/14/22	04/19/22	426,632.00	3.22	4,207.50	425,870.28	413,150.15
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027		437076CN0	450,000.00	A	A2	04/18/22	04/20/22	440,491.50	3.34	3,809.38	444,846.30	431,176.50
NATIONAL RURAL UTIL CORP NOTES (CALLABLE) DTD 05/10/2024 5.100% 05/06/2027		63743HFR8	375,000.00	A-	A2	05/07/24	05/10/24	374,767.50	5.12	4,303.13	374,783.84	379,821.75
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027		665859AW4	900,000.00	A+	A2	05/10/22	05/12/22	908,694.00	3.79	8,100.00	904,758.92	887,355.00
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 05/13/2024 5.000% 05/13/2027		69371RT22	460,000.00	A+	A1	05/06/24	05/13/24	459,645.80	5.03	4,983.33	459,669.73	466,912.42
UNITEDHEALTH GROUP INC CORP NOTES (CALLA) DTD 05/20/2022 3.700% 05/15/2027		91324PEG3	110,000.00	A+	A2	05/17/22	05/20/22	109,940.60	3.71	859.22	109,966.83	107,673.83
UNITEDHEALTH GROUP INC CORP NOTES (CALLA) DTD 05/20/2022 3.700% 05/15/2027		91324PEG3	165,000.00	A+	A2	05/18/22	05/20/22	164,643.60	3.75	1,288.84	164,800.96	161,510.75
GOLDMAN SACHS BANK USA CORPORATE NOTES (DTD 05/21/2024 5.414% 05/21/2027		38151LAG5	575,000.00	A+	A1	05/15/24	05/21/24	575,000.00	5.41	6,053.15	575,000.00	578,064.18

Managed Account Detail of Securities Held

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CITY OF HAYWARD - 35310000

Security Type/Description	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 AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	AA-	Aa2	06/09/22	06/13/22	892,152.00	4.10	5,076.50	895,511.74	884,982.60
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 07/26/2024 4.600% 07/26/2027	09290DAH4	1,110,000.00	AA-	Aa3	07/17/24	07/26/24	1,109,966.70	4.60	709.17	1,109,966.87	1,116,929.73
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	350,000.00	A-	A3	08/02/22	08/04/22	356,671.00	3.73	161.39	353,954.84	347,309.20
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 10/21/2021 1.948% 10/21/2027	38141GYM0	500,000.00	BBB+	A2	01/26/23	01/30/23	446,485.00	4.49	2,705.56	463,516.73	467,012.00
BP CAP MARKETS AMERICA CORPORATE NOTES (DTD 05/17/2024 5.017% 11/17/2027	10373QBY5	995,000.00	A-	A1	05/15/24	05/17/24	995,000.00	5.02	10,261.16	995,000.00	1,009,016.57
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	155,000.00	A+	Aa3	05/11/23	05/18/23	158,726.20	4.04	3,287.72	157,761.28	155,837.31
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	450,000.00	A	A2	02/28/23	03/02/23	430,461.00	4.90	7,848.75	436,034.35	439,982.55
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/03/2023 4.900% 03/03/2028	24422EWW7	450,000.00	A	A1	02/28/23	03/03/23	448,659.00	4.97	9,065.00	449,038.47	455,746.05
ASTRAZENECA FINANCE LLC CORPORATE NOTES DTD 03/03/2023 4.875% 03/03/2028	04636NAF0	725,000.00	A+	A2	02/28/23	03/03/23	723,535.50	4.92	14,530.21	723,949.92	734,886.10
MASTERCARD INC CORP NOTES (CALLABLE) DTD 03/09/2023 4.875% 03/09/2028	57636QAW4	900,000.00	A+	Aa3	03/06/23	03/09/23	899,127.00	4.90	17,306.25	899,371.17	916,224.30
NESTLE HOLDINGS INC CORPORATE NOTES DTD 03/14/2023 5.000% 03/14/2028	641062BF0	900,000.00	AA-	Aa3	03/07/23	03/14/23	899,766.00	5.01	17,125.00	899,830.81	915,121.80

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

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 CORP NOTES (CAL DTD 12/16/2022 4.800% 03/15/2028		63743HFG2	475,000.00	A-	A2	04/03/23	04/05/23	482,652.25	4.43	8,613.33	480,568.01	476,899.53
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028		427866BH0	160,000.00	A	A1	05/02/23	05/04/23	159,913.60	4.26	1,643.33	159,935.12	159,234.08
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028		427866BH0	240,000.00	A	A1	05/01/23	05/04/23	239,656.80	4.28	2,465.00	239,742.27	238,851.12
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/13/2023 4.900% 06/13/2028		63253OAE4	450,000.00	AA-	Aa2	07/13/23	07/17/23	450,076.50	4.90	2,940.00	450,060.24	455,670.00
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 07/07/2023 5.125% 07/07/2028		02665WEM9	625,000.00	A-	A3	07/13/23	07/17/23	633,962.50	4.80	2,135.42	632,083.19	635,404.38
MERCEDES-BENZ FIN NA CORPORATE NOTES DTD 08/03/2023 5.100% 08/03/2028		58769JAL1	725,000.00	A	A2	08/21/23	08/23/23	716,945.25	5.36	18,282.08	718,478.64	736,768.93
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 01/31/2024 4.600% 01/31/2029		69371RS80	550,000.00	A+	A1	06/25/24	06/26/24	545,578.00	4.80	70.28	545,663.34	551,783.10
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/05/2024 4.850% 02/07/2029		63743HFN7	550,000.00	A-	A2	06/25/24	06/26/24	548,174.00	4.93	13,041.11	548,208.98	555,986.20
ASTRAZENECA FINANCE LLC CORP NOTES (CALL DTD 02/26/2024 4.850% 02/26/2029		04636NAL7	550,000.00	A+	A2	06/25/24	06/26/24	550,121.00	4.84	11,485.07	550,118.66	557,319.40
CISCO SYSTEMS INC CORPORATE NOTES (CALLA DTD 02/26/2024 4.850% 02/26/2029		17275RBR2	1,075,000.00	AA-	A1	06/25/24	06/26/24	1,078,999.00	4.76	22,448.09	1,078,921.49	1,093,740.48

Managed Account Detail of Securities Held

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CITY OF HAYWARD - 35310000

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											
UNITEDHEALTH GROUP INC CORP NOTES (CALLA) DTD 03/21/2024 4.700% 04/15/2029	91324PEZ1	550,000.00	A+	A2	06/25/24	06/26/24	547,629.50	4.80	9,334.72	547,672.82	554,260.85
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 05/16/2024 5.050% 05/16/2029	89236TMF9	475,000.00	A+	A1	05/13/24	05/16/24	473,983.50	5.10	4,997.40	474,021.11	485,037.23
COMCAST CORP NOTES (CALLABLE) DTD 05/22/2024 5.100% 06/01/2029	20030NEH0	450,000.00	A-	A3	06/03/24	06/04/24	452,110.50	4.99	4,398.75	452,050.01	460,030.95
HOME DEPOT INC CORPORATE NOTES (CALLABLE) DTD 06/25/2024 4.750% 06/25/2029	437076DC3	455,000.00	A	A2	06/17/24	06/25/24	452,065.25	4.90	2,161.25	452,117.83	460,908.18
MERCEDES-BENZ FIN NA CORPORATE NOTES DTD 08/01/2024 4.800% 08/01/2029	58769JAW7	900,000.00	NR	NR	07/29/24	08/01/24	898,695.00	4.83	0.00	898,695.00	903,825.90
CITIBANK NA CORPORATE NOTES (CALLABLE) DTD 08/06/2024 4.838% 08/06/2029	17325FBK3	1,150,000.00	A+	Aa3	07/30/24	08/06/24	1,150,000.00	4.84	0.00	1,150,000.00	1,156,306.60
Security Type Sub-Total		41,050,000.00					40,688,529.70	3.68	370,969.60	40,825,371.66	40,275,598.79
Certificate of Deposit											
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	900,000.00	AA-	Aa3	11/02/22	11/03/22	900,000.00	5.53	12,166.00	900,000.00	902,595.60
Security Type Sub-Total		900,000.00					900,000.00	5.53	12,166.00	900,000.00	902,595.60
Bank Note											
PNC BANK CORP NOTES (CALLABLE) DTD 10/23/2017 3.100% 10/25/2027	69353RFG8	900,000.00	A	A2	11/03/22	11/07/22	811,512.00	5.38	7,440.00	842,407.15	849,134.70
MORGAN STANLEY BANK NA BANK NOTES (CALLA) DTD 05/30/2024 5.504% 05/26/2028	61690U8B9	465,000.00	A+	Aa3	05/28/24	05/30/24	465,000.00	5.50	4,336.69	465,000.00	473,769.90

Managed Account Detail of Securities Held

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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
Bank Note											
Security Type Sub-Total		1,365,000.00					1,276,512.00	5.43	11,776.69	1,307,407.15	1,322,904.60
Asset-Backed Security											
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	31,513.27	NR	Aaa	04/06/21	04/14/21	31,506.82	0.62	8.68	31,511.73	31,354.51
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	135,284.12	NR	Aaa	07/20/21	07/28/21	135,279.02	0.56	33.67	135,282.59	133,494.64
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	41,372.41	AAA	NR	04/13/21	04/21/21	41,363.50	0.52	9.56	41,369.55	41,016.89
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	186,354.41	AAA	Aaa	07/21/21	07/28/21	186,323.76	0.55	45.55	186,342.67	182,345.09
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	151,330.72	AAA	Aaa	10/19/21	10/27/21	151,327.85	0.77	51.79	151,329.47	148,130.57
KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	575,733.49	NR	Aaa	07/14/22	07/21/22	575,627.96	4.09	1,046.56	575,676.66	570,214.68
COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	AAA	NR	06/06/22	06/14/22	634,898.53	3.49	984.96	634,942.54	626,435.88
KCOT 2023-2A A3 DTD 07/26/2023 5.280% 01/18/2028	500945AC4	235,000.00	NR	Aaa	07/18/23	07/26/23	234,940.64	5.29	551.47	234,954.13	236,944.32
BAAT 2024-1A A3 DTD 05/22/2024 5.350% 11/15/2028	09709AAC6	205,000.00	NR	Aaa	05/14/24	05/22/24	204,966.63	5.35	487.44	204,967.91	207,278.70
KCOT 2024-2A A3 DTD 06/25/2024 5.260% 11/15/2028	50117DAC0	620,000.00	NR	Aaa	06/18/24	06/25/24	619,985.12	5.26	1,449.42	619,985.43	626,213.02
HAROT 2024-2 A3 DTD 05/21/2024 5.270% 11/20/2028	437930AC4	945,000.00	AAA	NR	05/14/24	05/21/24	944,885.18	5.27	1,798.39	944,889.64	957,165.55
NAROT 2024-A A3 DTD 05/22/2024 5.280% 12/15/2028	65479UAD0	1,065,000.00	NR	Aaa	05/14/24	05/22/24	1,064,900.53	5.28	2,499.20	1,064,904.28	1,077,716.42

Managed Account Detail of Securities Held

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CITY OF HAYWARD - 35310000

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											
BMWOT 2024-A A3 DTD 06/11/2024 5.180% 02/26/2029	096919AD7	780,000.00	AAA	Aaa	06/04/24	06/11/24	779,881.52	5.18	673.40	779,884.64	789,425.21
USAOT 2024-A A3 DTD 07/30/2024 5.030% 03/15/2029	90327VAC2	535,000.00	AAA	Aaa	07/24/24	07/30/24	534,899.85	5.03	74.75	534,899.95	536,526.69
TAOT 2024-C A3 DTD 07/30/2024 4.880% 03/15/2029	89237QAD2	665,000.00	AAA	NR	07/23/24	07/30/24	664,999.60	4.88	90.14	664,999.60	667,625.35
BACCT 2024-A1 A DTD 06/13/2024 4.930% 05/15/2029	05522RDJ4	1,130,000.00	AAA	Aaa	06/06/24	06/13/24	1,129,936.61	4.93	2,475.96	1,129,938.14	1,140,701.33
CHAOT 2024-4A A3 DTD 07/30/2024 4.940% 07/25/2029	16144YAC2	765,000.00	AAA	NR	07/24/24	07/30/24	764,860.39	4.94	104.98	764,860.52	768,980.72
Security Type Sub-Total		8,701,588.42					8,700,583.51	4.66	12,385.92	8,700,739.45	8,741,569.57
Managed Account Sub-Total		230,268,165.85					225,974,509.68	3.42	1,375,661.76	227,585,009.16	224,850,810.46
Joint Powers Authority											
CAMP Pool		793,323.91	AAAm	NR			793,323.91		0.00	793,323.91	793,323.91
Liquid Sub-Total		793,323.91					793,323.91		0.00	793,323.91	793,323.91
Securities Sub-Total		\$231,061,489.76					\$226,767,833.59	3.42%	\$1,375,661.76	\$228,378,333.07	\$225,644,134.37
Accrued Interest											\$1,375,661.76
Total Investments											\$227,019,796.13

Bolded items are forward settling trades.

Managed Account Fair Market Value & Analytics

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Security Type/Description	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 11/30/2019 1.500% 11/30/2024	912828YV6	400,000.00	JPM_CHA		98.77	395,062.48	(19,781.27)	(6,517.29)	0.34	5.25
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		98.77	419,753.89	(20,702.16)	(6,728.03)	0.34	5.25
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	CITIGRP		96.25	9,625,000.00	(119,140.63)	(315,042.24)	0.83	4.90
US TREASURY NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	450,000.00	JPM_CHA		98.39	442,757.79	(4,042.99)	(6,189.91)	0.95	4.74
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	CITIGRP		95.69	5,597,718.75	(63,527.34)	(199,551.84)	1.00	4.72
US TREASURY NOTES DTD 10/15/2022 4.250% 10/15/2025	91282CFP1	3,500,000.00	JPM_CHA		99.58	3,485,234.20	(46,347.83)	(30,521.01)	1.18	4.61
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	NOMURA		94.75	9,475,000.00	(205,468.75)	(424,234.96)	1.25	4.62
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	NOMURA		94.08	564,468.72	(15,984.41)	(28,371.06)	1.50	4.50
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	MERRILL		94.08	9,407,812.00	(282,422.38)	(481,816.37)	1.50	4.50
US TREASURY N/B NOTES DTD 05/31/2024 4.875% 05/31/2026	91282CKS9	10,000,000.00	MORGAN_		100.94	10,093,750.00	67,968.75	69,260.98	1.76	4.34
US TREASURY NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	MERRILL		93.77	9,376,562.00	(423,047.38)	(539,882.05)	1.90	4.30
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	JPM_CHA		93.08	2,280,413.94	(77,902.47)	(129,200.96)	1.99	4.27
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,500,000.00	MERRILL		93.08	2,326,953.00	63,964.72	(58,394.35)	1.99	4.27
US TREASURY NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	CITIGRP		93.44	4,671,875.00	(306,054.69)	(318,119.63)	2.22	4.21
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	1,350,000.00	CABRERA		95.28	1,286,296.88	45,193.36	(2,849.20)	2.24	4.18
US TREASURY NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	600,000.00	NOMURA		93.41	560,437.50	(21,328.13)	(30,527.27)	2.38	4.15
US TREASURY NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	700,000.00	NOMURA		93.41	653,843.75	(23,406.25)	(34,889.83)	2.38	4.15

Managed Account Fair Market Value & Analytics

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Security Type/Description	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 02/15/2017 2.250% 02/15/2027	912828V98	1,850,000.00	MERRILL		95.48	1,766,461.03	(26,954.99)	(52,974.40)	2.46	4.14
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	4,350,000.00	CITIGRP		95.48	4,153,570.53	(68,478.30)	(124,727.37)	2.46	4.14
US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	950,000.00	NOMURA		96.50	916,750.00	(22,970.70)	(27,596.95)	2.65	4.11
US TREASURY N/B NOTES DTD 06/15/2024 4.625% 06/15/2027	91282CKV2	5,500,000.00	CITIGRP		101.52	5,583,359.10	58,437.22	59,232.15	2.71	4.06
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	1,525,000.00	CITIGRP		96.28	1,468,289.06	833.98	(16,121.55)	2.90	4.08
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,100,000.00	JPM_CHA		100.25	1,102,750.00	8,894.53	6,747.48	3.05	4.04
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,150,000.00	GOLDMAN		100.25	1,152,875.00	(18,957.03)	(12,057.40)	3.05	4.04
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	2,750,000.00	GOLDMAN		100.25	2,756,875.00	(40,712.89)	(25,692.36)	3.05	4.04
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	3,300,000.00	GOLDMAN		100.25	3,308,250.00	(34,031.25)	(20,001.02)	3.05	4.04
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,025,000.00	GOLDMAN		99.52	1,020,035.11	(12,252.00)	(9,868.67)	3.14	4.03
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,050,000.00	MERRILL		99.52	1,044,914.01	(9,597.71)	(8,103.73)	3.14	4.03
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	3,850,000.00	GOLDMAN		99.97	3,848,796.87	48,726.56	47,352.01	3.32	4.01
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	4,050,000.00	GOLDMAN		99.97	4,048,734.38	57,902.35	41,131.60	3.32	4.01
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	500,000.00	CABRERA		98.28	491,406.25	2,304.69	(151.47)	3.51	4.00
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	975,000.00	GOLDMAN		98.28	958,242.19	12,644.53	6,056.94	3.51	4.00
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	2,075,000.00	CABRERA		98.28	2,039,335.94	9,483.40	(711.19)	3.51	4.00
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	3,000,000.00	GOLDMAN		98.28	2,948,437.50	(19,687.50)	(27,215.77)	3.51	4.00

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U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 08/31/2023 4.375% 08/31/2028	91282CHX2	10,000,000.00	CIBC		101.50	10,150,000.00	134,375.00	134,753.35	3.72	3.97
US TREASURY NOTES DTD 01/31/2022 1.750% 01/31/2029	91282CDW8	10,000,000.00	GOLDMAN		90.98	9,098,438.00	157,813.00	134,495.41	4.34	3.96
US TREASURY N/B NOTES DTD 05/31/2024 4.500% 05/31/2029	91282CKT7	10,000,000.00	ASL		102.50	10,250,000.00	146,875.00	148,780.58	4.37	3.93
US TREASURY N/B NOTES DTD 06/30/2024 4.250% 06/30/2029	91282CKX8	2,750,000.00	ASL		101.39	2,788,242.05	55,429.55	55,186.16	4.48	3.94
Security Type Sub-Total		145,575,000.00				141,558,701.92	(1,011,952.41)	(2,235,061.22)	2.53	4.26

Municipal Bond / Note										
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	MERRILL		96.53	284,748.75	(10,251.25)	(10,251.25)	0.92	5.18
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	BARCLAY		96.69	1,121,604.00	(38,396.00)	(38,396.00)	0.92	4.97
MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025	576004GZ2	1,825,000.00	JEFFERI		98.74	1,801,913.75	(23,086.25)	(23,086.25)	0.95	5.04
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	725,000.00	WELLS_F		100.95	731,873.00	6,873.00	6,873.00	2.41	4.45
FLORIDA ST BRD OF ADM MUNICIPAL BONDS DTD 09/16/2020 1.705% 07/01/2027	341271AE4	1,000,000.00	JPM_CHA		91.90	919,030.00	76,640.00	18,024.71	2.85	4.71
CA ST UNIV TRUSTEES - MUNICIPAL BONDS DTD 08/09/2023 4.594% 11/01/2027	13077DTD4	765,000.00	BARCLAY		99.99	764,908.20	(91.80)	(91.80)	3.02	4.60
NEW YORK ST-B-TXBL MUNICIPAL BONDS DTD 03/15/2018 3.300% 02/15/2028	649791NO9	955,000.00	WELLS_F		96.01	916,914.60	(1,671.25)	(11,287.74)	3.32	4.53
OREGON ST MUNICIPAL BONDS DTD 05/09/2023 4.046% 04/01/2028	68607V4M4	1,470,000.00	CITIGRP		98.83	1,452,830.40	(17,169.60)	(17,169.60)	3.40	4.39
Security Type Sub-Total		8,195,000.00				7,993,822.70	(7,153.15)	(75,384.93)	2.21	4.72

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Federal Agency Commercial Mortgage-Backed Security										
FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	MORGAN_		97.53	828,971.71	(11,233.37)	(17,086.04)	1.18	4.91
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	1,705,000.00	GOLDMAN		97.07	1,655,024.81	6,902.54	(19,316.85)	1.29	4.89
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	485,902.41	MORGAN_		96.79	470,286.25	839.99	(8,353.76)	1.42	4.93
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	1,221,178.96	CITIGRP		97.24	1,187,470.61	3,881.07	(9,127.20)	2.06	4.64
FHMS K063 A2 DTD 03/01/2017 3.430% 01/01/2027	3137BVZ82	1,000,000.00	CANT_FI		97.27	972,704.18	1,141.68	(8,258.43)	2.19	4.62
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	1,850,000.00	CITIGRP		96.60	1,787,165.31	14,417.26	(8,680.41)	2.47	4.60
FNA 2017-M12 A2 DTD 10/30/2017 3.059% 06/01/2027	3136AX7E9	953,489.52	MORGAN_		96.16	916,888.33	25,412.91	10,135.38	2.57	3.18
FHMS K067 A2 DTD 09/28/2017 3.194% 07/01/2027	3137FAWS3	1,200,000.00	BMO		96.24	1,154,933.47	10,058.47	8,302.90	2.72	4.57
FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	950,000.00	WELLS_F		96.34	915,212.66	8,927.50	7,349.76	2.78	4.55
FHMS K069 A2 DTD 11/20/2017 3.187% 09/01/2027	3137FBU79	259,907.36	TD		96.18	249,980.58	276.62	268.34	2.82	4.52
FHMS K069 A2 DTD 11/20/2017 3.187% 09/01/2027	3137FBU79	949,661.49	MERRILL		96.18	913,390.55	9,654.10	8,172.42	2.82	4.52
FNA 2017-M15 A2 DTD 12/29/2017 2.960% 09/01/2027	3136AY6X6	956,369.17	MORGAN_		95.86	916,766.57	26,185.14	10,996.44	2.62	3.09
FHMS K743 A2 DTD 06/30/2021 1.770% 05/01/2028	3137H14B9	1,000,000.00	PNC		90.66	906,647.19	31,412.81	5,894.22	3.54	4.48
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	720,068.52	JPM_CHA		100.53	723,862.01	3,811.49	3,807.72	2.62	4.63
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	1,800,000.00	JPM_CHA		100.89	1,815,986.18	(1,992.22)	1,829.96	3.39	4.57
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	900,000.00	JPM_CHA		98.75	888,735.49	3,993.30	877.21	3.54	4.54
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	1,825,000.00	WELLS_F		100.34	1,831,273.18	33,270.40	28,871.94	3.53	4.56

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Federal Agency Commercial Mortgage-Backed Security											
FHMS K514 A2		3137HBLV4	1,100,000.00	WELLS_F		100.06	1,100,682.11	10,049.30	9,869.47	3.78	4.56
DTD 02/01/2024 4.572% 12/01/2028											
FHMS K520 A2		3137HCKV3	1,100,000.00	WELLS_F		102.61	1,128,727.33	16,524.20	16,675.26	4.00	4.55
DTD 04/01/2024 5.180% 03/01/2029											
FHMS K524 A2		3137HDV56	1,805,000.00	AMHERST		100.84	1,820,186.06	4,101.55	4,140.71	4.18	4.52
DTD 07/25/2024 4.720% 05/01/2029											
FHMS K522 A2		3137HDJJ0	1,850,000.00	MORGAN_		101.12	1,870,722.70	20,728.25	20,728.11	4.08	4.54
DTD 06/01/2024 4.803% 05/01/2029											
Security Type Sub-Total			24,481,577.43				24,055,617.28	218,362.99	67,097.15	2.96	4.49

Corporate Note											
BMW US CAPITAL LLC CORP NOTES		05565EBZ7	315,000.00	MORGAN_		98.59	310,560.39	(4,143.51)	(4,373.96)	0.66	5.41
DTD 04/01/2022 3.250% 04/01/2025											
BROWN-FORMAN CORP NOTES (CALLABLE)		115637AS9	425,000.00	JPM_CHA	02/15/25	98.81	419,934.85	(22,825.90)	(8,324.31)	0.54	5.23
DTD 03/26/2018 3.500% 04/15/2025											
HERSHEY CO CORP NOTES (CALLABLE)		427866BF4	475,000.00	MERRILL	05/01/25	96.54	458,557.40	(40.85)	(12,220.64)	0.75	5.18
DTD 06/01/2020 0.900% 06/01/2025											
TRUIST FINANCIAL CORP NOTES (CALLABLE)		05531FBE2	650,000.00	CSFB	05/05/25	98.57	640,697.85	(42,783.65)	(17,155.14)	0.76	5.44
DTD 06/05/2018 3.700% 06/05/2025											
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES		110122DN5	500,000.00	MERRILL	10/13/25	94.99	474,967.50	1,207.50	(15,970.23)	1.20	4.81
DTD 11/13/2020 0.750% 11/13/2025											
CITIGROUP INC CORP NOTES (CALLABLE)		17327CAN3	455,000.00	CITIGRP	01/25/25	98.27	447,115.76	(7,884.24)	(7,884.24)	0.49	3.22
DTD 01/25/2022 2.014% 01/25/2026											
STATE STREET CORP (CALLABLE) CORPORATE N		857477BR3	415,000.00	GOLDMAN	02/26/25	98.21	407,574.82	(7,425.18)	(7,425.18)	0.57	2.96
DTD 02/07/2022 1.746% 02/06/2026											
GOLDMAN SACHS GROUP INC CORP NOTES (CALL		38141GXS8	450,000.00	DEUTSCH	02/12/25	97.28	437,754.60	(2,898.90)	(8,833.38)	0.53	2.68
DTD 02/12/2021 0.855% 02/12/2026											

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Corporate Note											
MORGAN STANLEY CORP NOTES (CALLABLE)	DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	MORGAN_	02/18/25	98.25	1,070,930.45	(19,069.55)	(19,069.55)	0.54	3.80
STATE STREET CORP NOTES (CALLABLE)	DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	JPM_CHA	03/30/25	98.37	270,526.30	(13,155.45)	(6,293.09)	0.66	3.92
STATE STREET CORP NOTES (CALLABLE)	DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	CSFB	03/30/25	98.37	270,526.30	(10,009.45)	(5,652.25)	0.66	3.92
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR	DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	MERRILL	04/15/26	94.04	446,671.00	(6,431.50)	(19,064.13)	1.69	4.66
ASTRAZENECA FINANCE LLC (CALLABLE) CORP	DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	MKTX	04/28/26	94.02	423,108.00	(20,430.00)	(24,270.14)	1.73	4.65
BANK OF AMERICA CORP NOTES (CALLABLE)	DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	MERRILL	06/19/25	96.51	434,295.00	(11,542.50)	(13,983.36)	0.88	3.24
MORGAN STANLEY CORP NOTES	DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	MKTX		96.87	387,479.60	(35,952.40)	(22,519.34)	1.94	4.79
UNILEVER CAPITAL CORP CORPORATE NOTES	DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	JSEB		95.08	451,643.78	(17,071.97)	(20,529.48)	1.96	4.61
STATE STREET CORP NOTES (CALLABLE)	DTD 08/03/2023 5.272% 08/03/2026	857477CD3	520,000.00	MORGAN_		100.57	522,982.20	2,982.20	2,982.20	1.88	4.97
BMW US CAPITAL LLC (CALLABLE) CORPORATE	DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	MIZUHO	07/12/26	93.24	442,890.95	(10,154.55)	(22,128.51)	1.92	4.78
BANK OF AMERICA NA CORPORATE NOTES	DTD 08/18/2023 5.526% 08/18/2026	06428CAA2	625,000.00	MORGAN_		101.40	633,739.38	8,008.13	8,240.98	1.92	4.80
AMERICAN HONDA FINANCE CORPORATE NOTES	DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	MKTX		93.25	419,640.75	(23,627.25)	(27,389.14)	2.07	4.70
JOHN DEERE CAPITAL CORP CORPORATE NOTES	DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	MORGAN_		93.22	419,489.10	(25,713.90)	(28,343.21)	2.17	4.57

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Corporate Note										
BANK OF NY MELLON CORP CORP NOTES (CALLA DTD 07/27/2021 1.050% 10/15/2026	06406RAV9	450,000.00	JSEB	09/15/26	92.50	416,246.85	(23,583.15)	(29,151.21)	2.10	4.66
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	MERRILL	07/21/26	96.27	385,068.40	(38,687.60)	(25,020.53)	1.91	4.99
WELLS FARGO & COMPANY CORPORATE NOTES DTD 10/25/2016 3.000% 10/23/2026	949746SH5	650,000.00	MORGAN_		96.17	625,103.05	13,570.05	(1,748.41)	2.16	4.83
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	DEUTSCH	10/04/26	93.24	419,572.80	(29,554.20)	(30,028.63)	2.14	4.84
ILLINOIS TOOL WORKS INC CORP NOTES (CALL DTD 11/07/2016 2.650% 11/15/2026	452308AX7	475,000.00	MERRILL	08/15/26	96.14	456,681.15	19,343.90	2,770.27	1.99	4.44
ABBOTT LABORATORIES CORP NOTES (CALLABLE DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	MERRILL	08/30/26	98.46	590,759.40	(40,530.60)	(23,810.61)	2.01	4.45
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	CREDAG		93.91	469,532.50	(30,822.50)	(30,641.98)	2.40	4.55
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	CITIGRP	12/15/26	94.29	169,730.64	(9,963.36)	(10,118.30)	2.33	4.42
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	MORGAN_	12/15/26	94.29	259,310.70	(16,687.55)	(16,173.88)	2.33	4.42
COMCAST CORP CORP NOTES (CALLABLE) DTD 07/19/2016 2.350% 01/15/2027	20030NBW0	500,000.00	MORGAN_	10/15/26	94.83	474,139.00	27,109.00	4,714.35	2.16	4.60
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	KEYBANC	12/26/26	94.03	446,625.88	(15,363.87)	(21,726.23)	2.36	4.62
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	RBC		94.29	612,864.20	(37,350.30)	(37,243.29)	2.43	4.33

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Corporate Note										
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	WELLS_F	02/04/26	94.02	470,086.00	9,311.00	(9,785.67)	1.49	3.55
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	SUSQ	02/04/26	94.02	470,086.00	24,661.00	4,223.30	1.49	3.55
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	JSEB	01/09/27	94.16	447,260.48	(22,904.02)	(25,277.71)	2.36	4.68
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	CSFB	03/02/26	94.08	446,877.63	1,968.88	(12,470.94)	1.57	3.69
JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	GOLDMAN	12/03/26	96.87	435,921.75	(25,391.25)	(19,679.00)	2.25	4.24
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	MITSU	02/03/27	94.11	447,039.13	(26,279.37)	(27,089.66)	2.42	4.90
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	MITSU	02/01/27	94.74	426,332.70	(23,248.80)	(23,450.24)	2.41	4.73
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	WELLS_F		94.64	425,894.85	(21,940.65)	(22,978.38)	2.52	4.55
ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	JPM_CHA	02/10/27	94.70	449,805.53	(19,028.97)	(21,976.36)	2.44	4.49
BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 03/11/2021 1.658% 03/11/2027	06051GJQ3	475,000.00	MORGAN_	03/11/26	94.53	449,028.90	2,685.65	(11,006.08)	1.59	3.88
BMW US CAPITAL LLC (CALLABLE) CORP NOTES DTD 04/01/2022 3.450% 04/01/2027	05565ECA1	350,000.00	RBC	03/01/27	97.09	339,805.55	(11,093.95)	(10,667.55)	2.47	4.62
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 04/13/2022 3.300% 04/13/2027	023135CF1	425,000.00	DEUTSCH	03/13/27	97.21	413,150.15	(13,481.85)	(12,720.13)	2.50	4.40

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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											
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027		437076CN0	450,000.00	MORGAN_	03/15/27	95.82	431,176.50	(9,315.00)	(13,669.80)	2.52	4.53
NATIONAL RURAL UTIL CORP NOTES (CALLABLE) DTD 05/10/2024 5.100% 05/06/2027		63743HFR8	375,000.00	RBC	04/27/26	101.29	379,821.75	5,054.25	5,037.91	1.67	4.60
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027		665859AW4	900,000.00	JPM_CHA	04/10/27	98.60	887,355.00	(21,339.00)	(17,403.92)	2.56	4.54
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 05/13/2024 5.000% 05/13/2027		69371RT22	460,000.00	WELLS_F		101.50	466,912.42	7,266.62	7,242.69	2.61	4.42
UNITEDHEALTH GROUP INC CORP NOTES (CALLA) DTD 05/20/2022 3.700% 05/15/2027		91324PEG3	110,000.00	MERRILL	04/15/27	97.89	107,673.83	(2,266.77)	(2,293.00)	2.58	4.51
UNITEDHEALTH GROUP INC CORP NOTES (CALLA) DTD 05/20/2022 3.700% 05/15/2027		91324PEG3	165,000.00	STIFEL	04/15/27	97.89	161,510.75	(3,132.85)	(3,290.21)	2.58	4.51
GOLDMAN SACHS BANK USA CORPORATE NOTES (DTD 05/21/2024 5.414% 05/21/2027		38151LAG5	575,000.00	GOLDMAN	05/21/26	100.53	578,064.18	3,064.18	3,064.18	1.73	5.21
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027		63254ABE7	900,000.00	MORGAN_		98.33	884,982.60	(7,169.40)	(10,529.14)	2.72	4.53
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 07/26/2024 4.600% 07/26/2027		09290DAH4	1,110,000.00	MERRILL	06/26/27	100.62	1,116,929.73	6,963.03	6,962.86	2.75	4.37
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027		459200KT7	350,000.00	TD	06/27/27	99.23	347,309.20	(9,361.80)	(6,645.64)	2.77	4.43
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 10/21/2021 1.948% 10/21/2027		38141GYM0	500,000.00	MERRILL	10/21/26	93.40	467,012.00	20,527.00	3,495.27	2.18	4.15
BP CAP MARKETS AMERICA CORPORATE NOTES (DTD 05/17/2024 5.017% 11/17/2027		10373QBY5	995,000.00	DEUTSCH	10/17/27	101.41	1,009,016.57	14,016.57	14,016.57	2.98	4.55

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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										
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	155,000.00	JPM_CHA	01/15/28	100.54	155,837.31	(2,888.89)	(1,923.97)	3.17	4.43
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	450,000.00	HSBC	11/20/27	97.77	439,982.55	9,521.55	3,948.20	3.08	4.58
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/03/2023 4.900% 03/03/2028	24422EWW7	450,000.00	CITIGRP		101.28	455,746.05	7,087.05	6,707.58	3.27	4.51
ASTRAZENECA FINANCE LLC CORPORATE NOTES DTD 03/03/2023 4.875% 03/03/2028	04636NAF0	725,000.00	MERRILL		101.36	734,886.10	11,350.60	10,936.18	3.28	4.46
MASTERCARD INC CORP NOTES (CALLABLE) DTD 03/09/2023 4.875% 03/09/2028	57636QAW4	900,000.00	JPM_CHA	02/09/28	101.80	916,224.30	17,097.30	16,853.13	3.22	4.33
NESTLE HOLDINGS INC CORPORATE NOTES DTD 03/14/2023 5.000% 03/14/2028	641062BF0	900,000.00	JPM_CHA	02/14/28	101.68	915,121.80	15,355.80	15,290.99	3.23	4.49
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 12/16/2022 4.800% 03/15/2028	63743HFG2	475,000.00	GOLDMAN	02/15/28	100.40	476,899.53	(5,752.72)	(3,668.48)	3.24	4.68
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028	427866BH0	160,000.00	GOLDMAN	04/04/28	99.52	159,234.08	(679.52)	(701.04)	3.41	4.39
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028	427866BH0	240,000.00	MERRILL	04/04/28	99.52	238,851.12	(805.68)	(891.15)	3.41	4.39
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/13/2023 4.900% 06/13/2028	63253QAE4	450,000.00	CBAA		101.26	455,670.00	5,593.50	5,609.76	3.55	4.54
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 07/07/2023 5.125% 07/07/2028	02665WEM9	625,000.00	MITSU		101.66	635,404.38	1,441.88	3,321.19	3.61	4.66

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Security Type/Description	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										
MERCEDES-BENZ FIN NA CORPORATE NOTES DTD 08/03/2023 5.100% 08/03/2028	58769JAL1	725,000.00	JPM_CHA		101.62	736,768.93	19,823.68	18,290.29	3.59	4.65
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 01/31/2024 4.600% 01/31/2029	69371RS80	550,000.00	GOLDMAN		100.32	551,783.10	6,205.10	6,119.76	4.12	4.52
NATIONAL RURAL UTIL COOP CORP NOTES (CAL) DTD 02/05/2024 4.850% 02/07/2029	63743HFN7	550,000.00	JPM_CHA	01/07/29	101.09	555,986.20	7,812.20	7,777.22	3.95	4.58
ASTRAZENECA FINANCE LLC CORP NOTES (CALL) DTD 02/26/2024 4.850% 02/26/2029	04636NAL7	550,000.00	GOLDMAN	01/26/29	101.33	557,319.40	7,198.40	7,200.74	4.01	4.52
CISCO SYSTEMS INC CORPORATE NOTES (CALLA) DTD 02/26/2024 4.850% 02/26/2029	17275RBR2	1,075,000.00	DEUTSCH	01/26/29	101.74	1,093,740.48	14,741.48	14,818.99	4.01	4.42
UNITEDHEALTH GROUP INC CORP NOTES (CALLA) DTD 03/21/2024 4.700% 04/15/2029	91324PEZ1	550,000.00	MKTX	03/15/29	100.77	554,260.85	6,631.35	6,588.03	4.14	4.52
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 05/16/2024 5.050% 05/16/2029	89236TMF9	475,000.00	MERRILL		102.11	485,037.23	11,053.73	11,016.12	4.28	4.55
COMCAST CORP NOTES (CALLABLE) DTD 05/22/2024 5.100% 06/01/2029	20030NEH0	450,000.00	JSEB	05/01/29	102.23	460,030.95	7,920.45	7,980.94	4.24	4.58
HOME DEPOT INC CORPORATE NOTES (CALLABLE) DTD 06/25/2024 4.750% 06/25/2029	437076DC3	455,000.00	MORGAN_	05/25/29	101.30	460,908.18	8,842.93	8,790.35	4.34	4.45
MERCEDES-BENZ FIN NA CORPORATE NOTES DTD 08/01/2024 4.800% 08/01/2029	58769JAW7	900,000.00	CITIGRP		100.43	903,825.90	5,130.90	5,130.90	4.51	4.70
CITIBANK NA CORPORATE NOTES (CALLABLE) DTD 08/06/2024 4.838% 08/06/2029	17325FBK3	1,150,000.00	CITIGRP	07/06/29	100.55	1,156,306.60	6,306.60	6,306.60	4.45	4.71

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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		41,050,000.00				40,275,598.79	(412,930.91)	(549,772.87)	2.52	4.48

Certificate of Deposit

NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	900,000.00	WELLS_F		100.29	902,595.60	2,595.60	2,595.60	1.22	5.28
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Security Type Sub-Total		900,000.00				902,595.60	2,595.60	2,595.60	1.22	5.28
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Bank Note

PNC BANK CORP NOTES (CALLABLE) DTD 10/23/2017 3.100% 10/25/2027	69353RFG8	900,000.00	SUSQ	09/25/27	94.35	849,134.70	37,622.70	6,727.55	3.00	5.01
MORGAN STANLEY BANK NA BANK NOTES (CALLA) DTD 05/30/2024 5.504% 05/26/2028	61690U8B9	465,000.00	MORGAN_	05/26/27	101.89	473,769.90	8,769.90	8,769.90	2.63	4.96

Security Type Sub-Total		1,365,000.00				1,322,904.60	46,392.60	15,497.45	2.87	4.99
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Asset-Backed Security

KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	31,513.27	JPM_CHA		99.50	31,354.51	(152.31)	(157.22)	0.09	1.11
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	135,284.12	MITSU		98.68	133,494.64	(1,784.38)	(1,787.95)	0.24	1.59
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	41,372.41	MERRILL		99.14	41,016.89	(346.61)	(352.66)	0.14	1.08
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	186,354.41	RBC		97.85	182,345.09	(3,978.67)	(3,997.58)	0.34	1.72
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	151,330.72	JPM_CHA		97.89	148,130.57	(3,197.28)	(3,198.90)	0.42	1.78
KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	575,733.49	MITSU		99.04	570,214.68	(5,413.28)	(5,461.98)	0.69	4.52
COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	RBC		98.65	626,435.88	(8,462.65)	(8,506.66)	0.76	4.00
KCOT 2023-2A A3 DTD 07/26/2023 5.280% 01/18/2028	500945AC4	235,000.00	JPM_CHA		100.83	236,944.32	2,003.68	1,990.19	1.73	5.02

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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
Asset-Backed Security										
BAAT 2024-1A A3 DTD 05/22/2024 5.350% 11/15/2028	09709AAC6	205,000.00	MERRILL		101.11	207,278.70	2,312.07	2,310.79	1.92	5.06
KCOT 2024-2A A3 DTD 06/25/2024 5.260% 11/15/2028	50117DAC0	620,000.00	MITSU		101.00	626,213.02	6,227.90	6,227.59	2.47	5.00
HAROT 2024-2 A3 DTD 05/21/2024 5.270% 11/20/2028	437930AC4	945,000.00	CITIGRP		101.29	957,165.55	12,280.37	12,275.91	2.00	4.94
NAROT 2024-A A3 DTD 05/22/2024 5.280% 12/15/2028	65479UAD0	1,065,000.00	MIZUHO		101.19	1,077,716.42	12,815.89	12,812.14	1.99	4.98
BMWOT 2024-A A3 DTD 06/11/2024 5.180% 02/26/2029	096919AD7	780,000.00	JPM_CHA		101.21	789,425.21	9,543.69	9,540.57	2.05	4.88
USAOT 2024-A A3 DTD 07/30/2024 5.030% 03/15/2029	90327VAC2	535,000.00	TD		100.29	536,526.69	1,626.84	1,626.74	2.11	4.96
TAOT 2024-C A3 DTD 07/30/2024 4.880% 03/15/2029	89237QAD2	665,000.00	MITSU		100.39	667,625.35	2,625.75	2,625.75	2.24	4.78
BACCT 2024-A1 A DTD 06/13/2024 4.930% 05/15/2029	05522RDJ4	1,130,000.00	MERRILL		100.95	1,140,701.33	10,764.72	10,763.19	2.54	4.71
CHAOT 2024-4A A3 DTD 07/30/2024 4.940% 07/25/2029	16144YAC2	765,000.00	JPM_CHA		100.52	768,980.72	4,120.33	4,120.20	2.33	4.82
Security Type Sub-Total		8,701,588.42				8,741,569.57	40,986.06	40,830.12	1.87	4.60
Managed Account Sub-Total		230,268,165.85				224,850,810.46	(1,123,699.22)	(2,734,198.70)	2.53	4.36
Joint Powers Authority										
CAMP Pool		793,323.91			1.00	793,323.91	0.00	0.00	0.00	
Liquid Sub-Total		793,323.91				793,323.91	0.00	0.00	0.00	
Securities Sub-Total		\$231,061,489.76				\$225,644,134.37	(\$1,123,699.22)	(\$2,734,198.70)	2.53	4.36%
Accrued Interest						\$1,375,661.76				
Total Investments						\$227,019,796.13				

Bolded items are forward settling trades.

Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
07/02/24	07/03/24	US TREASURY N/B NOTES DTD 06/30/2024 4.250% 06/30/2029	91282CKX8	2,750,000.00	(2,732,812.50)	(952.79)	(2,733,765.29)			
07/02/24	07/08/24	FHMS K520 A2 DTD 04/01/2024 5.180% 03/01/2029	3137HCKV3	1,100,000.00	(1,112,203.13)	(1,107.94)	(1,113,311.07)			
07/16/24	07/24/24	HART 2024-B A3 DTD 07/24/2024 4.840% 03/15/2029	44934OAD3	765,000.00	(764,884.56)	0.00	(764,884.56)			
07/16/24	07/25/24	FHMS K524 A2 DTD 07/25/2024 4.720% 05/01/2029	3137HDV56	1,805,000.00	(1,816,084.51)	(5,679.73)	(1,821,764.24)			
07/17/24	07/26/24	BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 07/26/2024 4.600% 07/26/2027	09290DAH4	1,110,000.00	(1,109,966.70)	0.00	(1,109,966.70)			
07/23/24	07/30/24	TAOT 2024-C A3 DTD 07/30/2024 4.880% 03/15/2029	89237QAD2	665,000.00	(664,999.60)	0.00	(664,999.60)			
07/24/24	07/30/24	USAOT 2024-A A3 DTD 07/30/2024 5.030% 03/15/2029	90327VAC2	535,000.00	(534,899.85)	0.00	(534,899.85)			
07/24/24	07/30/24	CHAOT 2024-4A A3 DTD 07/30/2024 4.940% 07/25/2029	16144YAC2	765,000.00	(764,860.39)	0.00	(764,860.39)			
07/26/24	07/31/24	FHMS K069 A2 DTD 11/20/2017 3.187% 09/01/2027	3137FBU79	259,907.36	(249,703.96)	(690.27)	(250,394.23)			
07/29/24	08/01/24	MERCEDES-BENZ FIN NA CORPORATE NOTES DTD 08/01/2024 4.800% 08/01/2029	58769JAW7	900,000.00	(898,695.00)	0.00	(898,695.00)			
07/30/24	08/06/24	CITIBANK NA CORPORATE NOTES (CALLABLE) DTD 08/06/2024 4.838% 08/06/2029	17325FBK3	1,150,000.00	(1,150,000.00)	0.00	(1,150,000.00)			
Transaction Type Sub-Total				11,804,907.36	(11,799,110.20)	(8,430.73)	(11,807,540.93)			
INTEREST										
07/01/24	07/01/24	FLORIDA ST BRD OF ADM MUNICIPAL BONDS DTD 09/16/2020 1.705% 07/01/2027	341271AE4	1,000,000.00	0.00	8,525.00	8,525.00			

Managed Account Security Transactions & Interest

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CITY OF HAYWARD - 35310000

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										
07/01/24	07/01/24	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	0.00	1,855.55	1,855.55			
07/01/24	07/01/24	LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	0.00	7,221.00	7,221.00			
07/01/24	07/25/24	FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	0.00	2,121.46	2,121.46			
07/01/24	07/25/24	FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	900,000.00	0.00	3,142.50	3,142.50			
07/01/24	07/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	720,535.67	0.00	2,868.33	2,868.33			
07/01/24	07/25/24	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	1,223,671.51	0.00	3,413.02	3,413.02			
07/01/24	07/25/24	FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	1,705,000.00	0.00	3,900.19	3,900.19			
07/01/24	07/25/24	FHMS K067 A2 DTD 09/28/2017 3.194% 07/01/2027	3137FAWS3	1,200,000.00	0.00	3,194.00	3,194.00			
07/01/24	07/25/24	FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	486,693.31	0.00	1,095.87	1,095.87			
07/01/24	07/25/24	FNA 2017-M12 A2 DTD 10/30/2017 3.059% 06/01/2027	3136AX7E9	954,618.38	0.00	2,433.67	2,433.67			
07/01/24	07/25/24	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	1,800,000.00	0.00	7,228.50	7,228.50			
07/01/24	07/25/24	FHMS K069 A2 DTD 11/20/2017 3.187% 09/01/2027	3137FBU79	950,000.00	0.00	2,523.04	2,523.04			
07/01/24	07/25/24	FHMS K063 A2 DTD 03/01/2017 3.430% 01/01/2027	3137BVZ82	1,000,000.00	0.00	2,858.33	2,858.33			
07/01/24	07/25/24	FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	950,000.00	0.00	2,568.17	2,568.17			
07/01/24	07/25/24	FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	1,825,000.00	0.00	7,071.88	7,071.88			
07/01/24	07/25/24	FHMS K522 A2 DTD 06/01/2024 4.803% 05/01/2029	3137HDJJ0	1,850,000.00	0.00	7,404.63	7,404.63			

Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

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										
07/01/24	07/25/24	FNA 2017-M15 A2 DTD 12/29/2017 2.960% 09/01/2027	3136AY6X6	958,019.68	0.00	2,363.31	2,363.31			
07/01/24	07/25/24	FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	1,850,000.00	0.00	4,999.63	4,999.63			
07/01/24	07/25/24	FHMS K743 A2 DTD 06/30/2021 1.770% 05/01/2028	3137H14B9	1,000,000.00	0.00	1,475.00	1,475.00			
07/01/24	07/25/24	FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	1,100,000.00	0.00	4,191.00	4,191.00			
07/07/24	07/07/24	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 07/07/2023 5.125% 07/07/2028	02665WEM9	625,000.00	0.00	16,015.63	16,015.63			
07/13/24	07/13/24	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	0.00	4,750.00	4,750.00			
07/15/24	07/15/24	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	166,793.09	0.00	107.03	107.03			
07/15/24	07/15/24	KCOT 2023-2A A3 DTD 07/26/2023 5.280% 01/18/2028	500945AC4	235,000.00	0.00	1,034.00	1,034.00			
07/15/24	07/15/24	MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025	576004GZ2	1,825,000.00	0.00	33,488.75	33,488.75			
07/15/24	07/15/24	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	158,321.25	0.00	73.88	73.88			
07/15/24	07/15/24	BAAT 2024-1A A3 DTD 05/22/2024 5.350% 11/15/2028	09709AAC6	205,000.00	0.00	913.96	913.96			
07/15/24	07/15/24	TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	455,000.00	0.00	4,436.25	4,436.25			
07/15/24	07/15/24	BACCT 2024-A1 A DTD 06/13/2024 4.930% 05/15/2029	05522RDJ4	1,130,000.00	0.00	4,951.91	4,951.91			
07/15/24	07/15/24	COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	0.00	1,846.79	1,846.79			
07/15/24	07/15/24	US TREASURY NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	450,000.00	0.00	6,750.00	6,750.00			

Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

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										
07/15/24	07/15/24	KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	590,000.00	0.00	2,010.92	2,010.92			
07/15/24	07/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	52,412.44	0.00	22.71	22.71			
07/15/24	07/15/24	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	207,024.82	0.00	94.89	94.89			
07/15/24	07/15/24	NAROT 2024-A A3 DTD 05/22/2024 5.280% 12/15/2028	65479UAD0	1,065,000.00	0.00	4,686.00	4,686.00			
07/15/24	07/15/24	KCOT 2024-2A A3 DTD 06/25/2024 5.260% 11/15/2028	50117DAC0	620,000.00	0.00	1,811.78	1,811.78			
07/15/24	07/15/24	COMCAST CORP CORP NOTES (CALLABLE) DTD 07/19/2016 2.350% 01/15/2027	20030NBW0	500,000.00	0.00	5,875.00	5,875.00			
07/15/24	07/15/24	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	45,882.15	0.00	23.71	23.71			
07/18/24	07/18/24	HAROT 2024-2 A3 DTD 05/21/2024 5.270% 11/20/2028	437930AC4	945,000.00	0.00	4,150.13	4,150.13			
07/25/24	07/25/24	BMWOT 2024-A A3 DTD 06/11/2024 5.180% 02/26/2029	096919AD7	780,000.00	0.00	4,938.27	4,938.27			
07/25/24	07/25/24	CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	0.00	4,581.85	4,581.85			
07/26/24	07/26/24	BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	0.00	4,868.75	4,868.75			
07/27/24	07/27/24	IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	350,000.00	0.00	7,262.50	7,262.50			
07/27/24	07/27/24	MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	0.00	6,250.00	6,250.00			
07/28/24	07/28/24	UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	0.00	4,750.00	4,750.00			

Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

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										
07/31/24	07/31/24	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 01/31/2024 4.600% 01/31/2029	69371RS80	550,000.00	0.00	12,650.00	12,650.00			
07/31/24	07/31/24	US TREASURY NOTES DTD 01/31/2022 1.750% 01/31/2029	91282CDW8	10,000,000.00	0.00	87,500.00	87,500.00			
07/31/24	07/31/24	US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	0.00	7,312.50	7,312.50			
07/31/24	07/31/24	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,600,000.00	0.00	19,875.00	19,875.00			
07/31/24	07/31/24	US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	4,950,000.00	0.00	15,468.75	15,468.75			
07/31/24	07/31/24	US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	1,525,000.00	0.00	20,968.75	20,968.75			
Transaction Type Sub-Total				70,598,972.30	0.00	371,923.79	371,923.79			
PAYDOWNS										
07/01/24	07/25/24	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	2,492.55	2,492.55	0.00	2,492.55	76.72	0.00	
07/01/24	07/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	467.15	467.15	0.00	467.15	0.01	0.00	
07/01/24	07/25/24	FHMS K069 A2 DTD 11/20/2017 3.187% 09/01/2027	3137FBU79	338.51	338.51	0.00	338.51	16.37	0.00	
07/01/24	07/25/24	FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	790.90	790.90	0.00	790.90	26.79	0.00	
07/01/24	07/25/24	FNA 2017-M15 A2 DTD 12/29/2017 2.960% 09/01/2027	3136AY6X6	1,650.51	1,650.51	0.00	1,650.51	113.54	0.00	
07/01/24	07/25/24	FNA 2017-M12 A2 DTD 10/30/2017 3.059% 06/01/2027	3136AX7E9	1,128.86	1,128.86	0.00	1,128.86	73.42	0.00	
07/15/24	07/15/24	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	20,670.41	20,670.41	0.00	20,670.41	3.40	0.00	
07/15/24	07/15/24	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	23,037.13	23,037.13	0.00	23,037.13	0.87	0.00	
07/15/24	07/15/24	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	14,368.88	14,368.88	0.00	14,368.88	2.94	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
07/15/24	07/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	11,040.03	11,040.03	0.00	11,040.03	2.38	0.00	
07/15/24	07/15/24	KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	14,266.51	14,266.51	0.00	14,266.51	2.62	0.00	
07/15/24	07/15/24	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	15,462.37	15,462.37	0.00	15,462.37	0.29	0.00	
Transaction Type Sub-Total				105,713.81	105,713.81	0.00	105,713.81	319.35	0.00	
SELL										
07/02/24	07/03/24	INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	1,255,941.10	1,763.89	1,257,704.99	(13,119.10)	(13,988.59)	FIFO
07/02/24	07/08/24	US TREASURY NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,100,000.00	1,089,902.34	1,289.06	1,091,191.40	(5,628.91)	(9,810.83)	FIFO
07/16/24	07/23/24	US TREASURY NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	300,000.00	297,832.03	397.42	298,229.45	(949.22)	(2,106.75)	FIFO
07/16/24	07/23/24	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	1,979,531.25	6,847.83	1,986,379.08	(93,515.63)	(26,202.41)	FIFO
07/18/24	07/22/24	BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	316,156.75	1,271.11	317,427.86	(18,161.00)	(10,388.85)	FIFO
07/18/24	07/25/24	US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	400,000.00	394,687.50	901.64	395,589.14	(20,156.25)	(6,806.21)	FIFO
07/18/24	07/25/24	US TREASURY NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	500,000.00	496,484.38	672.55	497,156.93	(1,484.37)	(3,417.36)	FIFO
07/23/24	07/30/24	US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	525,000.00	518,375.98	1,290.98	519,666.96	(26,106.44)	(8,507.93)	FIFO
07/24/24	07/30/24	US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	1,300,000.00	1,283,699.22	3,196.72	1,286,895.94	(64,542.97)	(20,965.71)	FIFO
07/26/24	07/31/24	US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	75,000.00	74,068.36	187.50	74,255.86	(3,714.84)	(1,198.58)	FIFO
07/29/24	08/01/24	US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	150,000.00	148,160.16	381.15	148,541.31	(7,406.25)	(2,369.35)	FIFO

Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - 35310000

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										
07/30/24	07/31/24	HART 2024-B A3 DTD 07/24/2024 4.840% 03/15/2029	44934QAD3	765,000.00	765,239.06	719.95	765,959.01	354.50	354.08	FIFO
07/30/24	08/06/24	US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	1,150,000.00	1,136,478.52	3,157.79	1,139,636.31	(56,197.26)	(17,413.30)	FIFO
Transaction Type Sub-Total				9,860,000.00	9,756,556.65	22,077.59	9,778,634.24	(310,627.74)	(122,821.79)	
Managed Account Sub-Total					(1,936,839.74)	385,570.65	(1,551,269.09)	(310,308.39)	(122,821.79)	
Total Security Transactions					(\$1,936,839.74)	\$385,570.65	(\$1,551,269.09)	(\$310,308.39)	(\$122,821.79)	

Bolded items are forward settling trades.



Account Statement

For the Month Ending **July 31, 2024**

City of Hayward - Investment Portfolio Sweep - 6221-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					1,529,951.14
07/01/24	07/01/24	Purchase - Interest 341271AD6	1.00	1,855.55	1,531,806.69
07/01/24	07/01/24	Purchase - Interest 341271AE4	1.00	8,525.00	1,540,331.69
07/01/24	07/01/24	Purchase - Interest 544647FB1	1.00	7,221.00	1,547,552.69
07/01/24	07/01/24	Purchase - Interest 91282CCJ8	1.00	43,750.00	1,591,302.69
07/01/24	07/01/24	Purchase - Interest 91282CDQ1	1.00	8,125.00	1,599,427.69
07/03/24	07/03/24	Purchase - Principal 4581X0DZ8	1.00	1,255,941.10	2,855,368.79
07/03/24	07/03/24	Purchase - Interest 4581X0DZ8	1.00	1,763.89	2,857,132.68
07/03/24	07/03/24	Redemption - Interest 91282CKX8	1.00	(952.79)	2,856,179.89
07/03/24	07/03/24	Redemption - Principal 91282CKX8	1.00	(2,732,812.50)	123,367.39
07/08/24	07/08/24	Purchase - Interest 02665WEM9	1.00	16,015.63	139,383.02
07/08/24	07/08/24	Purchase - Interest 91282CCX7	1.00	1,289.06	140,672.08
07/08/24	07/08/24	Purchase - Principal 91282CCX7	1.00	1,089,902.34	1,230,574.42
07/08/24	07/08/24	Redemption - Principal 3137HCKV3	1.00	(1,112,203.13)	118,371.29
07/08/24	07/08/24	Redemption - Interest 3137HCKV3	1.00	(1,107.94)	117,263.35
07/15/24	07/15/24	Purchase - Interest 20030NBW0	1.00	5,875.00	123,138.35
07/15/24	07/15/24	Purchase - Interest 576004GZ2	1.00	33,488.75	156,627.10
07/15/24	07/15/24	Purchase - Interest 87612EBM7	1.00	4,436.25	161,063.35
07/15/24	07/15/24	Purchase - Interest 89236TJV8	1.00	4,750.00	165,813.35
07/15/24	07/15/24	Purchase - Interest 91282CEY3	1.00	6,750.00	172,563.35
07/15/24	07/15/24	Purchase - Interest 05522RDJ4	1.00	4,951.91	177,515.26
07/15/24	07/15/24	Purchase - Interest 09709AAC6	1.00	913.96	178,429.22



Account Statement

For the Month Ending **July 31, 2024**

City of Hayward - Investment Portfolio Sweep - 6221-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
07/15/24	07/15/24	Purchase - Interest 14041NGA3	1.00	1,846.79	180,276.01
07/15/24	07/15/24	Purchase - Interest 14044CAC6	1.00	107.03	180,383.04
07/15/24	07/15/24	Purchase - Interest 14314QAC8	1.00	22.71	180,405.75
07/15/24	07/15/24	Purchase - Interest 14317DAC4	1.00	94.89	180,500.64
07/15/24	07/15/24	Purchase - Interest 500945AC4	1.00	1,034.00	181,534.64
07/15/24	07/15/24	Purchase - Interest 50117DAC0	1.00	1,811.78	183,346.42
07/15/24	07/15/24	Purchase - Interest 50117JAC7	1.00	2,010.92	185,357.34
07/15/24	07/15/24	Purchase - Interest 50117TAC5	1.00	23.71	185,381.05
07/15/24	07/15/24	Purchase - Interest 50117XAE2	1.00	73.88	185,454.93
07/15/24	07/15/24	Purchase - Interest 65479UAD0	1.00	4,686.00	190,140.93
07/15/24	07/15/24	Purchase - Principal 50117JAC7	1.00	14,266.51	204,407.44
07/15/24	07/15/24	Purchase - Principal 14317DAC4	1.00	20,670.41	225,077.85
07/15/24	07/15/24	Purchase - Principal 14314QAC8	1.00	11,040.03	236,117.88
07/15/24	07/15/24	Purchase - Principal 14044CAC6	1.00	15,462.37	251,580.25
07/15/24	07/15/24	Purchase - Principal 50117TAC5	1.00	14,368.88	265,949.13
07/15/24	07/15/24	Purchase - Principal 50117XAE2	1.00	23,037.13	288,986.26
07/18/24	07/18/24	Purchase - Interest 437930AC4	1.00	4,150.13	293,136.39
07/22/24	07/22/24	Purchase - Interest 06406RAN7	1.00	1,271.11	294,407.50
07/22/24	07/22/24	Purchase - Principal 06406RAN7	1.00	316,156.75	610,564.25
07/23/24	07/23/24	Purchase - Principal 91282CCX7	1.00	297,832.03	908,396.28
07/23/24	07/23/24	Purchase - Interest 91282CCX7	1.00	397.42	908,793.70
07/23/24	07/23/24	Purchase - Interest 912828YM6	1.00	6,847.83	915,641.53



Account Statement

For the Month Ending **July 31, 2024**

City of Hayward - Investment Portfolio Sweep - 6221-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
07/23/24	07/23/24	Purchase - Principal 912828YM6	1.00	1,979,531.25	2,895,172.78
07/24/24	07/24/24	Redemption - Principal 44934QAD3	1.00	(764,884.56)	2,130,288.22
07/25/24	07/25/24	Purchase - Interest 17327CAN3	1.00	4,581.85	2,134,870.07
07/25/24	07/25/24	Purchase - Interest 3137FBU79	1.00	2,523.04	2,137,393.11
07/25/24	07/25/24	Purchase - Interest 3137FBBX3	1.00	2,568.17	2,139,961.28
07/25/24	07/25/24	Purchase - Interest 3137FAWS3	1.00	3,194.00	2,143,155.28
07/25/24	07/25/24	Purchase - Interest 3137F1G44	1.00	4,999.63	2,148,154.91
07/25/24	07/25/24	Purchase - Interest 3137BVZ82	1.00	2,858.33	2,151,013.24
07/25/24	07/25/24	Purchase - Interest 3137BTUM1	1.00	3,413.02	2,154,426.26
07/25/24	07/25/24	Purchase - Interest 3137BNGT5	1.00	3,900.19	2,158,326.45
07/25/24	07/25/24	Purchase - Interest 3137BN6G4	1.00	2,121.46	2,160,447.91
07/25/24	07/25/24	Purchase - Interest 3136BQDE6	1.00	3,142.50	2,163,590.41
07/25/24	07/25/24	Purchase - Interest 3136AY6X6	1.00	2,363.31	2,165,953.72
07/25/24	07/25/24	Purchase - Interest 3137H14B9	1.00	1,475.00	2,167,428.72
07/25/24	07/25/24	Purchase - Interest 3136AX7E9	1.00	2,433.67	2,169,862.39
07/25/24	07/25/24	Purchase - Interest 3137HAMH6	1.00	7,071.88	2,176,934.27
07/25/24	07/25/24	Purchase - Interest 3137HBLV4	1.00	4,191.00	2,181,125.27
07/25/24	07/25/24	Purchase - Interest 3137HDJJ0	1.00	7,404.63	2,188,529.90
07/25/24	07/25/24	Purchase - Interest 3136ARTE8	1.00	1,095.87	2,189,625.77
07/25/24	07/25/24	Purchase - Interest 096919AD7	1.00	4,938.27	2,194,564.04
07/25/24	07/25/24	Purchase - Interest 3137HACX2	1.00	7,228.50	2,201,792.54
07/25/24	07/25/24	Purchase - Interest 3137HAD45	1.00	2,868.33	2,204,660.87



Account Statement

For the Month Ending **July 31, 2024**

City of Hayward - Investment Portfolio Sweep - 6221-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
07/25/24	07/25/24	Purchase - Interest 912828YV6	1.00	901.64	2,205,562.51
07/25/24	07/25/24	Purchase - Principal 912828YV6	1.00	394,687.50	2,600,250.01
07/25/24	07/25/24	Purchase - Interest 91282CCX7	1.00	672.55	2,600,922.56
07/25/24	07/25/24	Purchase - Principal 91282CCX7	1.00	496,484.38	3,097,406.94
07/25/24	07/25/24	Purchase - Principal 3137BTUM1	1.00	2,492.55	3,099,899.49
07/25/24	07/25/24	Purchase - Principal 3136AX7E9	1.00	1,128.86	3,101,028.35
07/25/24	07/25/24	Purchase - Principal 3136ARTE8	1.00	790.90	3,101,819.25
07/25/24	07/25/24	Purchase - Principal 3137FBU79	1.00	338.51	3,102,157.76
07/25/24	07/25/24	Purchase - Principal 3136AY6X6	1.00	1,650.51	3,103,808.27
07/25/24	07/25/24	Purchase - Principal 3137HAD45	1.00	467.15	3,104,275.42
07/25/24	07/25/24	Redemption - Interest 3137HDV56	1.00	(5,679.73)	3,098,595.69
07/25/24	07/25/24	Redemption - Principal 3137HDV56	1.00	(1,816,084.51)	1,282,511.18
07/26/24	07/26/24	Purchase - Interest 06406RBA4	1.00	4,868.75	1,287,379.93
07/26/24	07/26/24	Redemption - Principal 09290DAH4	1.00	(1,109,966.70)	177,413.23
07/29/24	07/29/24	Purchase - Interest 459200KT7	1.00	7,262.50	184,675.73
07/29/24	07/29/24	Purchase - Interest 61761J3R8	1.00	6,250.00	190,925.73
07/29/24	07/29/24	Purchase - Interest 904764AU1	1.00	4,750.00	195,675.73
07/30/24	07/30/24	Purchase - Interest 912828YV6	1.00	3,196.72	198,872.45
07/30/24	07/30/24	Purchase - Principal 912828YV6	1.00	1,283,699.22	1,482,571.67
07/30/24	07/30/24	Purchase - Principal 912828YV6	1.00	518,375.98	2,000,947.65
07/30/24	07/30/24	Purchase - Interest 912828YV6	1.00	1,290.98	2,002,238.63
07/30/24	07/30/24	Redemption - Principal 16144YAC2	1.00	(764,860.39)	1,237,378.24



Account Statement

For the Month Ending **July 31, 2024**

City of Hayward - Investment Portfolio Sweep - 6221-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
07/30/24	07/30/24	Redemption - Principal 89237QAD2	1.00	(664,999.60)	572,378.64
07/30/24	07/30/24	Redemption - Principal 90327VAC2	1.00	(534,899.85)	37,478.79
07/31/24	07/31/24	Purchase - Interest 69371RS80	1.00	12,650.00	50,128.79
07/31/24	07/31/24	Purchase - Interest 91282CAB7	1.00	7,312.50	57,441.29
07/31/24	07/31/24	Purchase - Interest 91282CBH3	1.00	19,875.00	77,316.29
07/31/24	07/31/24	Purchase - Interest 91282CCP4	1.00	15,468.75	92,785.04
07/31/24	07/31/24	Purchase - Interest 91282CDW8	1.00	87,500.00	180,285.04
07/31/24	07/31/24	Purchase - Interest 91282CFB2	1.00	20,968.75	201,253.79
07/31/24	07/31/24	Purchase - Principal 44934QAD3	1.00	765,239.06	966,492.85
07/31/24	07/31/24	Purchase - Interest 44934QAD3	1.00	719.95	967,212.80
07/31/24	07/31/24	Purchase - Interest 912828YV6	1.00	187.50	967,400.30
07/31/24	07/31/24	Purchase - Principal 912828YV6	1.00	74,068.36	1,041,468.66
07/31/24	07/31/24	Redemption - Principal 3137FBU79	1.00	(249,703.96)	791,764.70
07/31/24	07/31/24	Redemption - Interest 3137FBU79	1.00	(690.27)	791,074.43
07/31/24	08/01/24	Accrual Income Div Reinvestment - Distributions	1.00	2,249.48	793,323.91



Account Statement

For the Month Ending **July 31, 2024**

City of Hayward - Investment Portfolio Sweep - 6221-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					793,323.91
	Month of July	Fiscal YTD January-July			
Opening Balance	1,529,951.14	0.00	Closing Balance	793,323.91	
Purchases	9,022,218.70	88,423,847.99	Average Monthly Balance	488,815.96	
Redemptions (Excl. Checks)	(9,758,845.93)	(87,630,524.08)	Monthly Distribution Yield	5.43%	
Check Disbursements	0.00	0.00			
Closing Balance	793,323.91	793,323.91			
Cash Dividends and Income	2,249.48	340,192.95			

Managed Account Summary Statement

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - SHORT TERM - 35310001

Transaction Summary - Managed Account

Opening Market Value	\$43,596,044.76
Maturities/Calls	(4,900,000.00)
Principal Dispositions	(5,460,774.05)
Principal Acquisitions	15,484,564.60
Unsettled Trades	0.00
Change in Current Value	156,821.76
Closing Market Value	\$48,876,657.07

Cash Transactions Summary - Managed Account

Maturities/Calls	4,973,500.00
Sale Proceeds	5,460,774.05
Coupon/Interest/Dividend Income	61,260.69
Principal Payments	0.00
Security Purchases	(15,518,147.24)
Net Cash Contribution	5,022,612.50
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	134,760.69
Less Purchased Interest Related to Interest/Coupons	(33,582.64)
Plus Net Realized Gains/Losses	91,109.37
Total Cash Basis Earnings	\$192,287.42

Cash Balance

Closing Cash Balance	\$0.00
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	48,847,513.19
Ending Accrued Interest	206,432.97
Plus Proceeds from Sales	5,460,774.05
Plus Proceeds of Maturities/Calls/Principal Payments	4,973,500.00
Plus Coupons/Dividends Received	59,212.50
Less Cost of New Purchases	(15,518,147.24)
Less Beginning Amortized Value of Securities	(43,628,457.46)
Less Beginning Accrued Interest	(196,546.06)
Dividends	2,048.19
Total Accrual Basis Earnings	\$206,330.14

Managed Account Issuer Summary

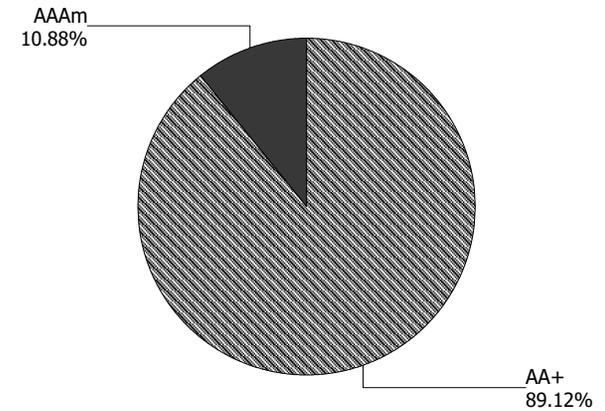
For the Month Ending **July 31, 2024**

CITY OF HAYWARD - SHORT TERM - 35310001

Issuer Summary

Issuer	Market Value of Holdings	Percent
CAMP Pool	5,317,223.25	10.88
UNITED STATES TREASURY	43,559,433.82	89.12
Total	\$48,876,657.07	100.00%

Credit Quality (S&P Ratings)



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - SHORT TERM - 35310001

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 08/15/2021 0.375% 08/15/2024	91282CCT6	5,060,000.00	AA+	Aaa	05/23/23	05/31/23	4,799,489.06	4.81	8,757.69	5,051,748.52	5,050,512.50
US TREASURY NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	5,095,000.00	AA+	Aaa	06/27/23	06/30/23	4,807,212.11	5.26	7,216.76	5,065,766.47	5,063,952.09
US TREASURY NOTES DTD 10/31/2022 4.375% 10/31/2024	91282CFQ9	4,578,000.00	AA+	Aaa	03/29/23	03/31/23	4,582,113.05	4.31	50,616.13	4,578,645.32	4,567,270.08
US TREASURY NOTES DTD 11/30/2022 4.500% 11/30/2024	91282CFX4	4,820,000.00	AA+	Aaa	07/31/23	08/01/23	4,771,611.72	5.29	36,742.62	4,807,977.45	4,808,702.88
US TREASURY NOTES DTD 12/31/2022 4.250% 12/31/2024	91282CGD7	4,890,000.00	AA+	Aaa	08/25/23	08/31/23	4,824,290.63	5.30	18,071.74	4,869,533.15	4,872,426.32
US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	2,800,000.00	AA+	Aaa	06/26/24	06/27/24	2,736,234.38	5.32	104.62	2,746,471.98	2,749,250.00
US TREASURY NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	2,800,000.00	AA+	Aaa	06/26/24	06/27/24	2,733,937.50	5.33	19,384.62	2,743,861.05	2,747,062.64
US TREASURY NOTES DTD 03/15/2022 1.750% 03/15/2025	91282CED9	2,800,000.00	AA+	Aaa	06/26/24	06/27/24	2,731,859.38	5.25	18,508.15	2,740,997.01	2,745,312.64
US TREASURY NOTES DTD 04/30/2018 2.875% 04/30/2025	9128284M9	2,790,000.00	AA+	Aaa	06/26/24	06/27/24	2,737,578.52	5.18	20,271.09	2,743,554.91	2,748,150.00
US TREASURY NOTES DTD 05/31/2023 4.250% 05/31/2025	91282CHD6	2,765,000.00	AA+	Aaa	06/26/24	06/27/24	2,741,670.31	5.19	19,906.49	2,744,086.11	2,750,743.11
US TREASURY NOTES DTD 07/02/2018 2.750% 06/30/2025	912828XZ8	2,775,000.00	AA+	Aaa	07/01/24	07/01/24	2,711,261.72	5.14	6,635.87	2,716,689.98	2,725,570.31
US TREASURY NOTES DTD 07/31/2018 2.875% 07/31/2025	912828Y79	2,780,000.00	AA+	Aaa	07/01/24	07/01/24	2,715,929.69	5.09	217.19	2,720,957.99	2,730,481.25
Security Type Sub-Total		43,953,000.00					42,893,188.07	5.10	206,432.97	43,530,289.94	43,559,433.82
Managed Account Sub-Total		43,953,000.00					42,893,188.07	5.10	206,432.97	43,530,289.94	43,559,433.82

Joint Powers Authority

Managed Account Detail of Securities Held

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - SHORT TERM - 35310001

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
Joint Powers Authority												
CAMP Pool			5,317,223.25	AAAm	NR			5,317,223.25		0.00	5,317,223.25	5,317,223.25
Liquid Sub-Total			5,317,223.25					5,317,223.25		0.00	5,317,223.25	5,317,223.25
Securities Sub-Total			\$49,270,223.25					\$48,210,411.32	5.10%	\$206,432.97	\$48,847,513.19	\$48,876,657.07
Accrued Interest												\$206,432.97
Total Investments												\$49,083,090.04

Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - SHORT TERM - 35310001

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 08/15/2021 0.375% 08/15/2024	91282CCT6	5,060,000.00	JPM_CHA		99.81	5,050,512.50	251,023.44	(1,236.02)	0.04	4.93
US TREASURY NOTES	DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	5,095,000.00	RBS		99.39	5,063,952.09	256,739.98	(1,814.38)	0.13	5.27
US TREASURY NOTES	DTD 10/31/2022 4.375% 10/31/2024	91282CFO9	4,578,000.00	GOLDMAN		99.77	4,567,270.08	(14,842.97)	(11,375.24)	0.25	5.27
US TREASURY NOTES	DTD 11/30/2022 4.500% 11/30/2024	91282CFX4	4,820,000.00	RBS		99.77	4,808,702.88	37,091.16	725.43	0.34	5.18
US TREASURY NOTES	DTD 12/31/2022 4.250% 12/31/2024	91282CGD7	4,890,000.00	BMO		99.64	4,872,426.32	48,135.69	2,893.17	0.42	5.11
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	2,800,000.00	BONY		98.19	2,749,250.00	13,015.62	2,778.02	0.50	5.09
US TREASURY NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	2,800,000.00	BMO		98.11	2,747,062.64	13,125.14	3,201.59	0.54	5.08
US TREASURY NOTES	DTD 03/15/2022 1.750% 03/15/2025	91282CED9	2,800,000.00	BONY		98.05	2,745,312.64	13,453.26	4,315.63	0.62	4.96
US TREASURY NOTES	DTD 04/30/2018 2.875% 04/30/2025	9128284M9	2,790,000.00	ASL		98.50	2,748,150.00	10,571.48	4,595.09	0.74	4.93
US TREASURY NOTES	DTD 05/31/2023 4.250% 05/31/2025	91282CHD6	2,765,000.00	WELLS_F		99.48	2,750,743.11	9,072.80	6,657.00	0.82	4.88
US TREASURY NOTES	DTD 07/02/2018 2.750% 06/30/2025	912828XZ8	2,775,000.00	MORGAN_		98.22	2,725,570.31	14,308.59	8,880.33	0.91	4.76
US TREASURY NOTES	DTD 07/31/2018 2.875% 07/31/2025	912828Y79	2,780,000.00	NOMURA		98.22	2,730,481.25	14,551.56	9,523.26	0.99	4.72
Security Type Sub-Total			43,953,000.00				43,559,433.82	666,245.75	29,143.88	0.45	5.05
Managed Account Sub-Total			43,953,000.00				43,559,433.82	666,245.75	29,143.88	0.45	5.05
Joint Powers Authority											
CAMP Pool			5,317,223.25			1.00	5,317,223.25	0.00	0.00	0.00	
Liquid Sub-Total			5,317,223.25				5,317,223.25	0.00	0.00	0.00	

Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - SHORT TERM - 35310001

Securities Sub-Total	\$49,270,223.25	\$48,876,657.07	\$666,245.75	\$29,143.88	0.45	5.05%
Accrued Interest		\$206,432.97				
Total Investments		\$49,083,090.04				

Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2024**

CITY OF HAYWARD - SHORT TERM - 35310001

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
07/01/24	07/01/24	US TREASURY NOTES DTD 07/31/2018 2.875% 07/31/2025	912828Y79	2,780,000.00	(2,715,929.69)	(33,375.27)	(2,749,304.96)			
07/01/24	07/01/24	US TREASURY NOTES DTD 07/02/2018 2.750% 06/30/2025	912828XZ8	2,775,000.00	(2,711,261.72)	(207.37)	(2,711,469.09)			
Transaction Type Sub-Total				5,555,000.00	(5,427,191.41)	(33,582.64)	(5,460,774.05)			
INTEREST										
07/31/24	07/31/24	US TREASURY NOTES DTD 07/31/2018 2.875% 07/31/2025	912828Y79	2,780,000.00	0.00	39,962.50	39,962.50			
07/31/24	07/31/24	US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	2,800,000.00	0.00	19,250.00	19,250.00			
Transaction Type Sub-Total				5,580,000.00	0.00	59,212.50	59,212.50			
MATURITY										
07/31/24	07/31/24	US TREASURY NOTES DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	4,900,000.00	4,900,000.00	73,500.00	4,973,500.00	91,109.37	0.00	
Transaction Type Sub-Total				4,900,000.00	4,900,000.00	73,500.00	4,973,500.00	91,109.37	0.00	
Managed Account Sub-Total					(527,191.41)	99,129.86	(428,061.55)	91,109.37	0.00	
Total Security Transactions					(\$527,191.41)	\$99,129.86	(\$428,061.55)	\$91,109.37	\$0.00	



Account Statement

For the Month Ending July 31, 2024

City of Hayward - Short Term Portfolio Sweep - 6221-002

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					720,624.11
07/01/24	07/01/24	Purchase - Interest 91282CGD7	1.00	103,912.50	824,536.61
07/01/24	07/01/24	Purchase - Principal 912828XX3	1.00	4,918,700.00	5,743,236.61
07/01/24	07/01/24	Redemption - Interest 912828XZ8	1.00	(207.37)	5,743,029.24
07/01/24	07/01/24	Redemption - Principal 912828XZ8	1.00	(2,711,261.72)	3,031,767.52
07/01/24	07/01/24	Redemption - Interest 912828Y79	1.00	(33,375.27)	2,998,392.25
07/01/24	07/01/24	Redemption - Principal 912828Y79	1.00	(2,715,929.69)	282,462.56
07/31/24	07/31/24	Purchase - Interest 912828Y79	1.00	39,962.50	322,425.06
07/31/24	07/31/24	Purchase - Interest 912828Z52	1.00	19,250.00	341,675.06
07/31/24	07/31/24	Purchase - Principal 91282CFA4	1.00	4,973,500.00	5,315,175.06
07/31/24	08/01/24	Accrual Income Div Reinvestment - Distributions	1.00	2,048.19	5,317,223.25



Account Statement

For the Month Ending **July 31, 2024**

City of Hayward - Short Term Portfolio Sweep - 6221-002

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					5,317,223.25
	Month of July	Fiscal YTD January-July			
Opening Balance	720,624.11	0.00	Closing Balance	5,317,223.25	
Purchases	10,057,373.19	29,084,607.30	Average Monthly Balance	444,874.20	
Redemptions (Excl. Checks)	(5,460,774.05)	(23,767,384.05)	Monthly Distribution Yield	5.43%	
Check Disbursements	0.00	0.00			
Closing Balance	5,317,223.25	5,317,223.25			
Cash Dividends and Income	2,048.19	64,498.75			