



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

**ACCOUNT STATEMENT**

For the Month Ending  
**June 30, 2024**

**CITY OF HAYWARD**

**Client Management Team**

**Monique Spyke**

Managing Director  
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**Contents**

- Cover/Disclosures
- Summary Statement
- Individual Accounts

**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**

For the Month Ending **June 30, 2024**

CITY OF HAYWARD

<b>Portfolio Summary</b>		
<b>Portfolio Holdings</b>	<b>Cash Dividends and Income</b>	<b>Closing Market Value</b>
PFMAM Managed Account	83,014.78	265,426,389.90
<b>Total</b>	<b>\$83,014.78</b>	<b>\$265,426,389.90</b>

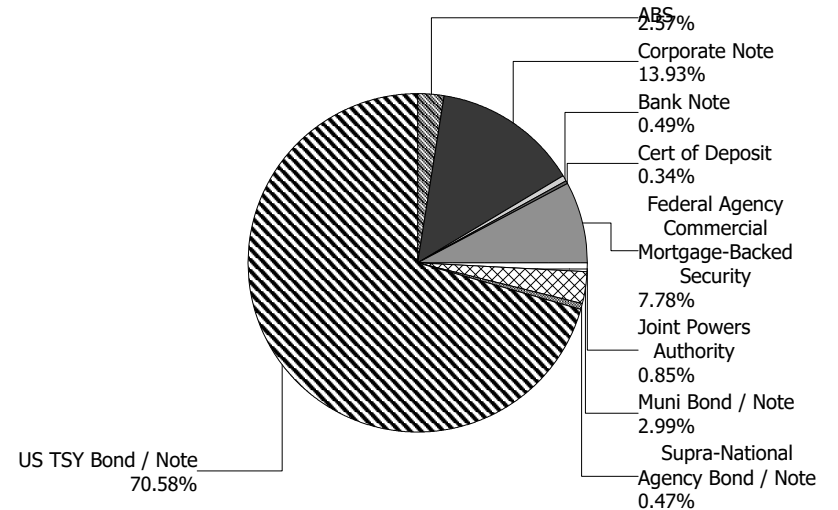
<b>Investment Allocation</b>		
<b>Investment Type</b>	<b>Closing Market Value</b>	<b>Percent</b>
Asset-Backed Security	6,814,453.38	2.57
Corporate Note	36,966,506.41	13.93
Bank Note	1,309,643.40	0.49
Certificate of Deposit	900,214.20	0.34
Federal Agency Commercial Mortgage-Backed Se	20,641,127.70	7.78
Joint Powers Authority	2,250,575.25	0.85
Municipal Bond / Note	7,928,644.45	2.99
Supra-National Agency Bond / Note	1,255,675.67	0.47
U.S. Treasury Bond / Note	187,359,549.44	70.58
<b>Total</b>	<b>\$265,426,389.90</b>	<b>100.00%</b>

**Maturity Distribution (Fixed Income Holdings)**

<b>Portfolio Holdings</b>	<b>Closing Market Value</b>	<b>Percent</b>
Under 30 days	2,250,575.25	0.84
31 to 60 days	9,919,212.49	3.74
61 to 90 days	8,179,633.05	3.08
91 to 180 days	15,696,682.13	5.91
181 days to 1 year	30,247,032.75	11.40
1 to 2 years	60,166,823.55	22.67
2 to 3 years	48,331,649.30	18.21
3 to 4 years	45,298,893.43	17.07
4 to 5 years	45,335,887.95	17.08
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$265,426,389.90</b>	<b>100.00%</b>

**Weighted Average Days to Maturity 847**

**Sector Allocation**



**Consolidated Summary Statement**

For the Month Ending **June 30, 2024**

CITY OF HAYWARD

<b>Account Number</b>	<b>Account Name</b>	<b>Opening Market Value</b>	<b>Purchases / Deposits</b>	<b>Redemptions / Sales/ Maturities</b>	<b>Unsettled Trades</b>	<b>Change in Value</b>	<b>Closing Market Value</b>	<b>Cash Dividends and Income</b>
35310000	CITY OF HAYWARD	225,880,161.82	89,144,549.68	(93,757,037.33)	0.00	562,670.97	221,830,345.14	(230,466.42)
35310001	CITY OF HAYWARD - SHORT TERM	43,868,849.30	22,831,912.79	(23,176,610.00)	0.00	71,892.67	43,596,044.76	313,481.20
<b>Total</b>		<b>\$269,749,011.12</b>	<b>\$111,976,462.47</b>	<b>(\$116,933,647.33)</b>	<b>\$0.00</b>	<b>\$634,563.64</b>	<b>\$265,426,389.90</b>	<b>\$83,014.78</b>

**Managed Account Summary Statement**

For the Month Ending **June 30, 2024**

CITY OF HAYWARD - 35310000

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$225,880,161.82</b>
Maturities/Calls	(1,387,577.77)
Principal Dispositions	(92,369,459.56)
Principal Acquisitions	89,144,549.68
Unsettled Trades	0.00
Change in Current Value	562,670.97
<b>Closing Market Value</b>	<b>\$221,830,345.14</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	1,293,377.55
Sale Proceeds	92,439,869.51
Coupon/Interest/Dividend Income	315,115.94
Principal Payments	97,577.77
Security Purchases	(89,541,109.40)
Net Cash Contribution	(4,604,831.36)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	388,903.44
Less Purchased Interest Related to Interest/Coupons	(396,559.72)
Plus Net Realized Gains/Losses	(222,810.14)
<b>Total Cash Basis Earnings</b>	<b>(\$230,466.42)</b>

**Cash Balance**

**Closing Cash Balance** **\$0.00**

**Earnings Reconciliation (Accrual Basis)**

	<b>Total</b>
Ending Amortized Value of Securities	227,219,311.14
Ending Accrued Interest	1,224,377.99
Plus Proceeds from Sales	92,439,869.51
Plus Proceeds of Maturities/Calls/Principal Payments	1,390,955.32
Plus Coupons/Dividends Received	156,038.56
Less Cost of New Purchases	(89,541,109.40)
Less Beginning Amortized Value of Securities	(232,037,861.01)
Less Beginning Accrued Interest	(683,852.19)
Dividends	159,077.38
<b>Total Accrual Basis Earnings</b>	<b>\$326,807.30</b>

**Portfolio Summary and Statistics**

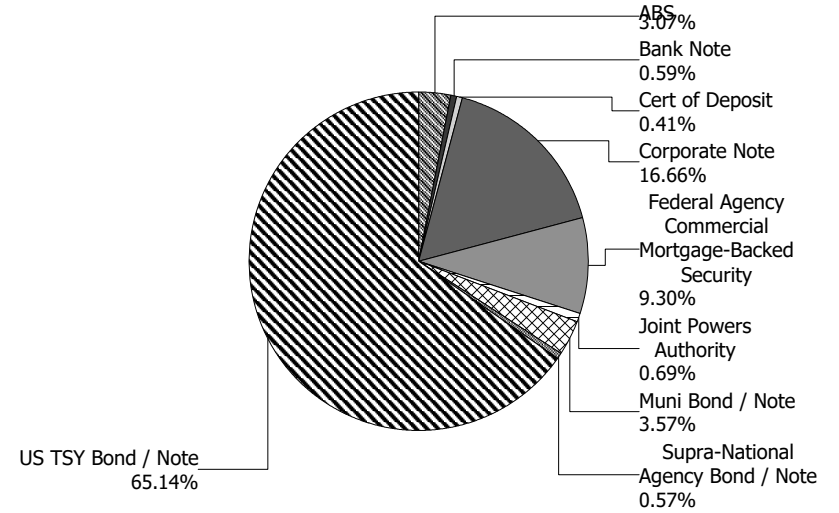
For the Month Ending **June 30, 2024**

CITY OF HAYWARD - 35310000

**Account Summary**

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	150,325,000.00	144,484,128.79	65.14
Supra-National Agency Bond / Note	1,270,000.00	1,255,675.67	0.57
Municipal Bond / Note	8,195,000.00	7,928,644.45	3.57
Federal Agency Commercial Mortgage-Backed Security	21,323,538.55	20,641,127.70	9.30
Corporate Note	38,215,000.00	36,966,506.41	16.66
Certificate of Deposit	900,000.00	900,214.20	0.41
Bank Note	1,365,000.00	1,309,643.40	0.59
Asset-Backed Security	6,835,433.75	6,814,453.38	3.07
<b>Managed Account Sub-Total</b>	<b>228,428,972.30</b>	<b>220,300,394.00</b>	<b>99.31%</b>
Accrued Interest		1,224,377.99	
<b>Total Portfolio</b>	<b>228,428,972.30</b>	<b>221,524,771.99</b>	
CAMP Pool	1,529,951.14	1,529,951.14	0.69
<b>Total Investments</b>	<b>229,958,923.44</b>	<b>223,054,723.13</b>	<b>100.00%</b>

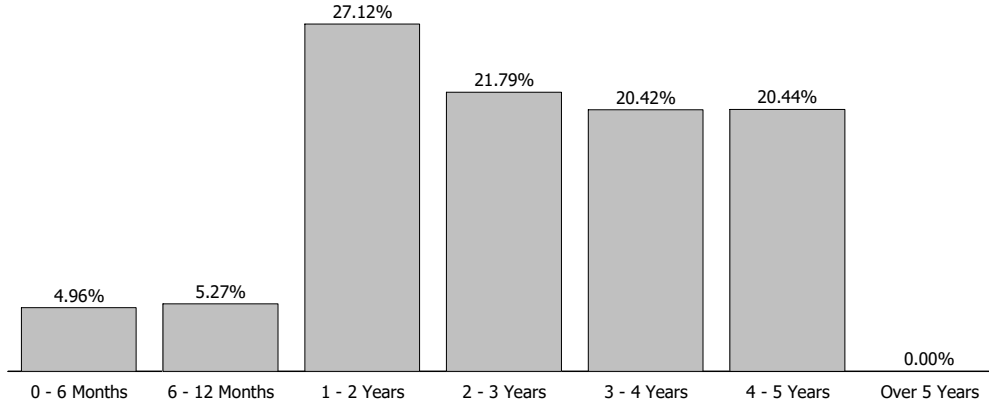
**Sector Allocation**



**Unsettled Trades**

**0.00 0.00**

**Maturity Distribution**



**Characteristics**

Yield to Maturity at Cost	3.23%
Yield to Maturity at Market	4.77%
Weighted Average Days to Maturity	991

**Managed Account Issuer Summary**

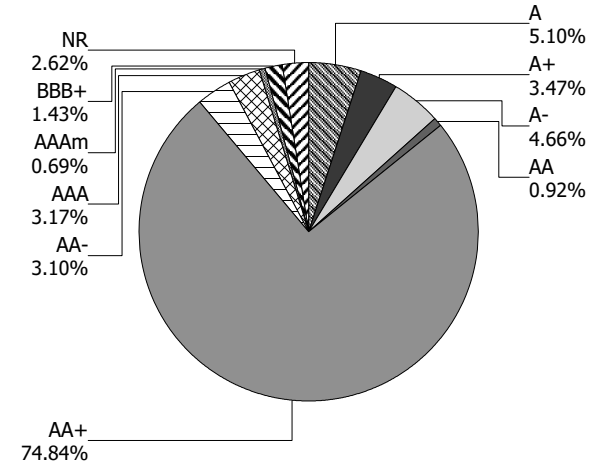
For the Month Ending **June 30, 2024**

CITY OF HAYWARD - 35310000

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
ABBOTT LABORATORIES	584,462.40	0.26
AMAZON.COM INC	407,464.50	0.18
AMERICAN EXPRESS CO	834,058.80	0.38
AMERICAN HONDA FINANCE	1,040,892.30	0.47
ASTRAZENECA PLC	1,687,775.00	0.76
BANK OF AMERICA CO	2,841,162.95	1.28
BMW FINANCIAL SERVICES NA LLC	1,082,705.91	0.49
BMW VEHICLE OWNER TRUST	783,238.56	0.35
BP PLC	993,052.79	0.45
BRISTOL-MYERS SQUIBB CO	903,490.50	0.41
BROWN-FORMAN CORP	418,333.03	0.19
CALIFORNIA STATE UNIVERSITY	760,081.05	0.34
CAMP Pool	1,529,951.14	0.69
CAPITAL ONE FINANCIAL CORP	786,815.34	0.35
CARMAX AUTO OWNER TRUST	254,487.98	0.11
CHARLES SCHWAB	443,274.75	0.20
CISCO SYSTEMS INC	1,074,086.25	0.48
CITIGROUP INC	824,717.15	0.37
COMCAST CORP	920,296.80	0.41
COMMONWEALTH OF MASSACHUSETTS	1,793,993.25	0.81
DEERE & COMPANY	1,284,193.80	0.58
FANNIE MAE	3,160,673.55	1.42
FLORIDA STATE BOARD OF ADMIN FIN CORP	1,189,709.35	0.54
FREDDIE MAC	17,480,454.15	7.88
GOLDMAN SACHS GROUP INC	1,471,221.90	0.66
HERSHEY COMPANY	848,673.23	0.38
HOME DEPOT INC	877,143.60	0.40
HONDA AUTO RECEIVABLES	947,727.18	0.43
IBM CORP	783,305.63	0.35
ILLINOIS TOOL WORKS INC	451,330.75	0.20
INTER-AMERICAN DEVELOPMENT BANK	1,255,675.67	0.57
JOHNSON & JOHNSON	429,941.25	0.19

**Credit Quality (S&P Ratings)**



**Managed Account Issuer Summary**

For the Month Ending **June 30, 2024**

CITY OF HAYWARD - 35310000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
JP MORGAN CHASE & CO	930,625.00	0.42
KUBOTA CREDIT OWNER TRUST	1,639,100.65	0.74
LOS ANGELES UNIFIED SCHOOL DISTRICT	1,115,630.00	0.50
MASTERCARD INC	905,933.70	0.41
Mercedes-Benz Group AG	726,337.63	0.33
MORGAN STANLEY	1,917,410.53	0.86
NATIONAL AUSTRALIA BANK LTD	1,322,072.10	0.60
NATIONAL RURAL UTILITIES CO FINANCE CORP	1,392,709.61	0.63
NESTLE SA	902,278.80	0.41
NISSAN AUTO RECEIVABLES	1,068,137.60	0.48
NORDEA BANK ABP	900,214.20	0.41
NORTHERN TRUST	879,148.80	0.40
OREGON DEPT OF ADMINISTRATION SERVICES	1,436,616.30	0.65
PACCAR FINANCIAL CORP	1,004,264.11	0.45
PNC FINANCIAL SERVICES GROUP	841,360.50	0.38
PROCTER & GAMBLE CO	603,450.25	0.27
ROCHE HOLDINGS INC	442,983.10	0.20
STATE OF CALIFORNIA	726,319.50	0.33
STATE OF NEW YORK	906,295.00	0.41
STATE STREET CORPORATION	1,462,747.30	0.66
TARGET CORP	423,181.85	0.19
TEXAS INSTRUMENTS INC	153,723.73	0.07
THE BANK OF NEW YORK MELLON CORPORATION	1,167,356.71	0.53
TOYOTA MOTOR CORP	938,475.38	0.42
TRUIST FIN CORP	1,080,381.23	0.49
UNILEVER PLC	446,060.63	0.20
UNITED STATES TREASURY	144,484,128.79	65.14
UNITEDHEALTH GROUP INC	1,251,724.83	0.56
WELLS FARGO & COMPANY	617,286.80	0.28
<b>Total</b>	<b>\$221,830,345.14</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,900,000.00	AA+	Aaa	10/01/21	10/06/21	1,892,281.25	0.51	2,091.03	1,899,454.30	1,880,703.22
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	AA+	Aaa	05/04/21	05/06/21	2,073,046.88	0.44	5,054.35	2,006,995.07	1,974,375.00
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	539.96	426,861.58	418,359.38
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	AA+	Aaa	06/02/21	06/07/21	4,148,437.50	0.42	5,081.97	4,017,737.81	3,937,500.00
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	2,117.49	9,933,907.94	9,562,500.00
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	6,230.77	448,853.97	440,507.79
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	6,107.14	5,792,779.90	5,555,671.88
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	31,294.40	3,516,865.23	3,466,640.80
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	4,211.96	9,892,384.70	9,395,312.00
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	939.56	592,434.73	559,031.28
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	15,659.34	9,883,384.72	9,317,188.00
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	41,290.98	10,025,572.11	10,020,312.00
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	237.77	9,912,733.12	9,276,562.00
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	6,394.23	2,407,897.57	2,253,617.31

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	6,524.73	2,380,471.86	2,299,609.50
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	9,476.90	4,989,616.84	4,614,062.50
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	3,448.37	1,286,889.54	1,270,265.63
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	20.38	590,647.20	553,125.00
US TREASURY NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	700,000.00	AA+	Aaa	02/10/22	02/14/22	677,250.00	1.95	23.78	688,337.59	645,312.50
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	15,666.55	1,818,414.41	1,743,913.97
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	36,837.57	4,275,902.67	4,100,554.47
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	4,401.49	944,172.05	905,023.39
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	11,120.22	5,524,793.22	5,516,328.40
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	17,512.36	1,483,260.45	1,448,035.08
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	7,644.70	1,095,898.03	1,087,625.00
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	7,992.19	1,165,322.71	1,137,062.50
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	19,111.75	2,783,418.62	2,719,062.50
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	22,934.10	3,328,989.45	3,262,875.00

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	3,364.16	1,030,028.79	1,005,460.94
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	3,446.21	1,053,094.67	1,029,984.37
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	51,472.83	3,800,293.21	3,791,046.87
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	54,146.74	4,006,597.18	3,987,984.38
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	2,948.37	491,366.41	483,593.75
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	5,749.32	951,668.25	943,007.81
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	12,235.73	2,039,255.07	2,006,914.07
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	17,690.22	2,975,101.55	2,901,562.50
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	146,229.62	10,015,563.65	9,987,500.00
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	73,076.92	8,944,406.23	8,917,188.00
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	38,114.75	10,102,816.54	10,068,750.00
<b>Security Type Sub-Total</b>		<b>150,325,000.00</b>					<b>147,536,763.71</b>	<b>2.85</b>	<b>698,440.91</b>	<b>148,524,188.94</b>	<b>144,484,128.79</b>
<b>Supra-National Agency Bond / Note</b>											
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	AAA	Aaa	09/15/21	09/23/21	1,269,060.20	0.52	1,728.61	1,269,927.97	1,255,675.67
<b>Security Type Sub-Total</b>		<b>1,270,000.00</b>					<b>1,269,060.20</b>	<b>0.52</b>	<b>1,728.61</b>	<b>1,269,927.97</b>	<b>1,255,675.67</b>

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Municipal Bond / Note</b>											
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	1,855.55	295,000.00	283,179.35
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	7,221.00	1,160,000.00	1,115,630.00
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	30,884.07	1,825,000.00	1,793,993.25
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	11,711.17	725,000.00	726,319.50
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	8,525.00	898,121.04	906,530.00
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	5,857.35	765,000.00	760,081.05
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	11,905.67	927,559.86	906,295.00
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	14,869.05	1,470,000.00	1,436,616.30

<b>Security Type Sub-Total</b>		<b>8,195,000.00</b>					<b>8,000,975.85</b>	<b>3.79</b>	<b>92,828.86</b>	<b>8,065,680.90</b>	<b>7,928,644.45</b>
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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	AA+	Aaa	08/04/22	08/09/22	840,205.08	3.36	2,121.46	845,806.80	824,537.58
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	1,672,506.90	1,645,162.31
FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	486,693.31	AA+	Aaa	08/31/22	09/06/22	470,210.37	3.76	1,095.87	479,008.34	468,124.84
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	1,223,671.51	AA+	Aaa	05/19/23	05/24/23	1,186,005.37	4.31	3,413.02	1,198,111.27	1,179,497.27

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
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	980,294.26	963,909.31
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	1,794,120.35	1,769,048.16
FNA 2017-M12 A2 DTD 10/30/2017 3.161% 06/01/2027		3136AX7E9	954,618.38	AA+	Aaa	08/24/23	08/29/23	892,530.86	5.07	2,514.78	906,423.62	908,443.97
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	1,145,075.64	1,142,302.02
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	906,669.97	905,096.96
FHMS K069 A2 DTD 11/20/2017 3.187% 09/01/2027		3137FBU79	950,000.00	AA+	Aaa	06/17/24	06/21/24	904,058.59	4.82	2,523.04	904,428.40	903,035.35
FNA 2017-M15 A2 DTD 12/29/2017 3.059% 09/01/2027		3136AY6X6	958,019.68	AA+	Aaa	08/24/23	08/29/23	892,118.40	4.96	2,442.10	905,937.86	908,793.14
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	898,505.60	892,936.42
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028		3137HAD45	720,535.67	AA+	Aaa	07/19/23	07/27/23	720,517.66	4.78	2,868.33	720,521.12	717,655.85
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	1,814,469.68	1,794,640.34
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	887,595.07	875,311.60
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	1,801,976.67	1,808,828.82
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	1,090,653.92	1,086,429.56
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	1,849,994.50	1,847,374.20

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 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
<b>Security Type Sub-Total</b>		<b>21,323,538.55</b>					<b>20,665,824.32</b>	<b>4.59</b>	<b>65,012.43</b>	<b>20,802,099.97</b>	<b>20,641,127.70</b>
<b>Corporate Note</b>											
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	2,559.38	314,925.98	309,800.61
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	3,140.28	428,769.43	418,333.03
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	A	A1	03/04/21	03/08/21	334,317.75	0.89	967.78	326,678.08	315,382.28
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	356.25	470,347.51	455,784.83
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	1,736.94	658,731.84	638,725.75
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	500.00	490,338.73	470,181.00
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	3,970.94	455,000.00	444,188.75
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	2,918.49	415,000.00	404,902.64
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	1,485.56	446,399.10	435,156.30
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	10,590.86	1,090,000.00	1,065,853.23
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	2,016.60	277,053.42	268,909.85

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

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<b>Corporate Note</b>											
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	2,016.60	276,330.14	268,909.85
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	697.99	465,294.62	441,284.98
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	495.00	447,255.92	417,832.65
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	197.85	448,200.68	431,687.25
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	5,347.22	410,426.48	383,274.40
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	4,037.50	472,052.55	446,060.63
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	11,270.36	520,000.00	520,024.96
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	2,292.53	464,601.92	437,247.95
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	12,759.69	625,519.08	628,913.13
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	1,820.00	446,910.15	413,997.30
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	1,267.50	447,748.62	413,811.90

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>												
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	997.50	445,220.84	410,884.20
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	2,488.89	410,523.92	380,528.40
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	3,683.33	625,968.80	617,286.80
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	1,175.63	449,586.45	413,794.80
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	1,608.40	453,128.87	451,330.75
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	1,937.50	615,165.09	584,462.40
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	4,433.33	500,180.52	462,551.50
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	1,618.50	179,843.72	167,412.60
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	2,472.71	275,501.92	255,769.25
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	5,418.06	468,367.98	468,166.50
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	4,192.53	468,125.14	441,090.23



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

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<b>Corporate Note</b>											
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	5,145.83	650,111.13	603,450.25
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	2,123.34	479,191.21	465,312.50
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	2,123.34	464,708.66	465,312.50
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	4,121.94	472,455.42	442,332.83
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	1,989.37	458,834.04	441,655.48
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	4,351.25	455,804.06	429,941.25
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	3,814.51	474,100.19	443,274.75
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	3,729.38	449,775.82	420,264.00
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	3,319.38	448,836.42	420,438.60
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	3,389.05	471,676.99	442,983.10

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For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

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<b>Corporate Note</b>											
BANK OF AMERICA CORP CORP NOTES (CALLABLE) 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	2,406.40	459,547.68	445,616.50
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	3,018.75	350,488.67	335,657.35
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	3,038.75	425,898.56	407,464.50
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	2,731.25	444,684.43	425,587.95
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	2,709.38	374,777.72	374,942.63
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	5,100.00	904,909.15	879,148.80
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	3,066.67	459,660.43	460,902.06
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	520.06	109,965.81	106,209.40
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	780.08	164,794.89	159,314.10
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	3,458.94	575,000.00	573,797.10

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For the Month Ending **June 30, 2024**

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<b>Corporate Note</b>											
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	2,147.75	895,378.21	872,883.90
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	6,213.47	354,070.50	340,972.80
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	1,893.89	462,555.01	462,268.50
BP CAP MARKETS AMERICA CORPORATE NOTES ( DTD 05/17/2024 5.017% 11/17/2027	10373OBY5	995,000.00	A-	A1	05/15/24	05/17/24	995,000.00	5.02	6,101.23	995,000.00	993,052.79
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	2,693.56	157,829.11	153,723.73
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	6,386.25	435,700.81	433,309.50
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	7,227.50	449,015.72	449,943.30
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	11,584.90	723,925.07	721,589.60
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	13,650.00	899,356.36	905,933.70
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	13,375.00	899,826.84	902,278.80
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	6,713.33	480,701.51	470,603.88

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For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

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<b>Corporate Note</b>											
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	1,076.67	159,933.65	157,155.36
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	1,615.00	239,736.45	235,733.04
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/13/2023 4.900% 06/13/2028	63253QAE4	450,000.00	AA-	Aa2	07/13/23	07/17/23	450,076.50	4.90	1,102.50	450,061.57	449,188.20
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	15,481.77	632,236.10	626,895.00
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	15,200.83	718,340.46	726,337.63
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	10,611.94	545,589.83	543,362.05
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	10,818.19	548,178.85	547,163.10
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	9,262.15	550,120.68	548,352.75
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	18,103.30	1,078,988.26	1,074,086.25
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	7,180.55	547,635.50	544,916.35

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For the Month Ending **June 30, 2024**

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<b>Corporate Note</b>											
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	2,998.44	474,005.92	475,923.88
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	2,486.25	452,082.40	452,130.30
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	360.21	452,073.76	451,555.65
<b>Security Type Sub-Total</b>		<b>38,215,000.00</b>					<b>37,864,185.75</b>	<b>3.57</b>	<b>337,694.05</b>	<b>37,986,761.35</b>	<b>36,966,506.41</b>
<b>Certificate of Deposit</b>											
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	8,018.50	900,000.00	900,214.20
<b>Security Type Sub-Total</b>		<b>900,000.00</b>					<b>900,000.00</b>	<b>5.53</b>	<b>8,018.50</b>	<b>900,000.00</b>	<b>900,214.20</b>
<b>Bank Note</b>											
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	5,115.00	840,894.12	841,360.50
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	2,203.89	465,000.00	468,282.90
<b>Security Type Sub-Total</b>		<b>1,365,000.00</b>					<b>1,276,512.00</b>	<b>5.43</b>	<b>7,318.89</b>	<b>1,305,894.12</b>	<b>1,309,643.40</b>
<b>Asset-Backed Security</b>											
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	45,882.15	NR	Aaa	04/06/21	04/14/21	45,872.76	0.62	12.64	45,879.72	45,545.64
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	158,321.25	NR	Aaa	07/20/21	07/28/21	158,315.28	0.56	39.40	158,319.34	155,816.15

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For the Month Ending **June 30, 2024**

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<b>Asset-Backed Security</b>											
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	52,412.44	AAA	NR	04/13/21	04/21/21	52,401.15	0.52	12.11	52,408.62	51,841.07
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	207,024.82	AAA	Aaa	07/21/21	07/28/21	206,990.77	0.55	50.61	207,011.18	202,646.91
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	166,793.09	AAA	Aaa	10/19/21	10/27/21	166,789.93	0.77	57.08	166,791.66	162,798.93
KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	590,000.00	NR	Aaa	07/14/22	07/21/22	589,891.85	4.09	1,072.49	589,939.67	582,705.83
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	634,940.79	624,016.41
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	234,953.01	235,299.63
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	204,967.35	205,560.00
KCOT 2024-2A A3 DTD 06/25/2024 5.410% 11/15/2028	50117DAC0	620,000.00	NR	Aaa	06/18/24	06/25/24	619,985.12	5.41	559.03	619,985.17	619,733.40
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	944,887.71	947,727.18
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	1,064,902.63	1,068,137.60
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	2,244.67	779,882.73	783,238.56
BACCT 2024-A1 A DTD 06/13/2024 5.250% 05/15/2029	05522RDJ4	1,130,000.00	AAA	Aaa	06/06/24	06/13/24	1,129,936.61	5.25	2,966.25	1,129,937.17	1,129,386.07
<b>Security Type Sub-Total</b>		<b>6,835,433.75</b>					<b>6,834,656.50</b>	<b>4.59</b>	<b>13,335.74</b>	<b>6,834,806.75</b>	<b>6,814,453.38</b>
<b>Managed Account Sub-Total</b>		<b>228,428,972.30</b>					<b>224,347,978.33</b>	<b>3.23</b>	<b>1,224,377.99</b>	<b>225,689,360.00</b>	<b>220,300,394.00</b>

**Joint Powers Authority**

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 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
<b>Joint Powers Authority</b>											
CAMP Pool		1,529,951.14	AAAm	NR			1,529,951.14		0.00	1,529,951.14	1,529,951.14
<b>Liquid Sub-Total</b>		<b>1,529,951.14</b>					<b>1,529,951.14</b>		<b>0.00</b>	<b>1,529,951.14</b>	<b>1,529,951.14</b>
<b>Securities Sub-Total</b>		<b>\$229,958,923.44</b>					<b>\$225,877,929.47</b>	<b>3.23%</b>	<b>\$1,224,377.99</b>	<b>\$227,219,311.14</b>	<b>\$221,830,345.14</b>
<b>Accrued Interest</b>											<b>\$1,224,377.99</b>
<b>Total Investments</b>											<b>\$223,054,723.13</b>

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,900,000.00	MERRILL		98.98	1,880,703.22	(11,578.03)	(18,751.08)	0.22	5.28
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,000,000.00	MERRILL		98.72	1,974,375.00	(98,671.88)	(32,620.07)	0.34	5.39
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	425,000.00	NOMURA		98.44	418,359.38	(22,096.67)	(8,502.20)	0.42	5.31
US TREASURY NOTES DTD 11/30/2019 1.500% 11/30/2024	912828YV6	4,000,000.00	JPM_CHA		98.44	3,937,500.00	(210,937.50)	(80,237.81)	0.42	5.31
US TREASURY NOTES DTD 05/31/2020 0.250% 05/31/2025	912828ZT0	10,000,000.00	CITIGRP		95.63	9,562,500.00	(181,640.63)	(371,407.94)	0.92	5.19
US TREASURY NOTES DTD 07/15/2022 3.000% 07/15/2025	91282CEY3	450,000.00	JPM_CHA		97.89	440,507.79	(6,292.99)	(8,346.18)	1.02	5.10
US TREASURY NOTES DTD 07/31/2020 0.250% 07/31/2025	91282CAB7	5,850,000.00	CITIGRP		94.97	5,555,671.88	(105,574.21)	(237,108.02)	1.09	5.07
US TREASURY NOTES DTD 10/15/2022 4.250% 10/15/2025	91282CFP1	3,500,000.00	JPM_CHA		99.05	3,466,640.80	(64,941.23)	(50,224.43)	1.27	5.02
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	10,000,000.00	NOMURA		93.95	9,395,312.00	(285,156.75)	(497,072.70)	1.34	4.99
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	600,000.00	NOMURA		93.17	559,031.28	(21,421.85)	(33,403.45)	1.58	4.90
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	10,000,000.00	MERRILL		93.17	9,317,188.00	(373,046.38)	(566,196.72)	1.58	4.90
US TREASURY N/B NOTES DTD 05/31/2024 4.875% 05/31/2026	91282CKS9	10,000,000.00	MORGAN_		100.20	10,020,312.00	(5,469.25)	(5,260.11)	1.85	4.76
US TREASURY NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	MERRILL		92.77	9,276,562.00	(523,047.38)	(636,171.12)	1.98	4.71
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,450,000.00	JPM_CHA		91.98	2,253,617.31	(104,699.10)	(154,280.26)	2.07	4.71
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	2,500,000.00	MERRILL		91.98	2,299,609.50	36,621.22	(80,862.36)	2.07	4.71
US TREASURY NOTES DTD 10/31/2021 1.125% 10/31/2026	91282CDG3	5,000,000.00	CITIGRP		92.28	4,614,062.50	(363,867.19)	(375,554.34)	2.31	4.65
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	1,350,000.00	CABRERA		94.09	1,270,265.63	29,162.11	(16,623.91)	2.33	4.65



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDO1	600,000.00	NOMURA		92.19	553,125.00	(28,640.63)	(37,522.20)	2.46	4.59
US TREASURY NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	700,000.00	NOMURA		92.19	645,312.50	(31,937.50)	(43,025.09)	2.46	4.59
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	1,850,000.00	MERRILL		94.27	1,743,913.97	(49,502.05)	(74,500.44)	2.55	4.59
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	4,350,000.00	CITIGRP		94.27	4,100,554.47	(121,494.36)	(175,348.20)	2.55	4.59
US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	950,000.00	NOMURA		95.27	905,023.39	(34,697.31)	(39,148.66)	2.74	4.55
US TREASURY N/B NOTES DTD 06/15/2024 4.625% 06/15/2027	91282CKV2	5,500,000.00	CITIGRP		100.30	5,516,328.40	(8,593.48)	(8,464.82)	2.80	4.52
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	1,525,000.00	CITIGRP		94.95	1,448,035.08	(19,420.00)	(35,225.37)	2.95	4.52
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,100,000.00	JPM_CHA		98.88	1,087,625.00	(6,230.47)	(8,273.03)	3.13	4.49
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,150,000.00	GOLDMAN		98.88	1,137,062.50	(34,769.53)	(28,260.21)	3.13	4.49
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	2,750,000.00	GOLDMAN		98.88	2,719,062.50	(78,525.39)	(64,356.12)	3.13	4.49
US TREASURY NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	3,300,000.00	GOLDMAN		98.88	3,262,875.00	(79,406.25)	(66,114.45)	3.13	4.49
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,025,000.00	GOLDMAN		98.09	1,005,460.94	(26,826.17)	(24,567.85)	3.23	4.48
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,050,000.00	MERRILL		98.09	1,029,984.37	(24,527.35)	(23,110.30)	3.23	4.48
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	3,850,000.00	GOLDMAN		98.47	3,791,046.87	(9,023.44)	(9,246.34)	3.41	4.46
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	4,050,000.00	GOLDMAN		98.47	3,987,984.38	(2,847.65)	(18,612.80)	3.41	4.46
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	500,000.00	CABRERA		96.72	483,593.75	(5,507.81)	(7,772.66)	3.60	4.44
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	975,000.00	GOLDMAN		96.72	943,007.81	(2,589.85)	(8,660.44)	3.60	4.44

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	2,075,000.00	CABRERA		96.72	2,006,914.07	(22,938.47)	(32,341.00)	3.60	4.44
US TREASURY NOTES DTD 04/30/2023 3.500% 04/30/2028	91282CHA2	3,000,000.00	GOLDMAN		96.72	2,901,562.50	(66,562.50)	(73,539.05)	3.60	4.44
US TREASURY NOTES DTD 08/31/2023 4.375% 08/31/2028	91282CHX2	10,000,000.00	CIBC		99.88	9,987,500.00	(28,125.00)	(28,063.65)	3.81	4.41
US TREASURY NOTES DTD 01/31/2022 1.750% 01/31/2029	91282CDW8	10,000,000.00	GOLDMAN		89.17	8,917,188.00	(23,437.00)	(27,218.23)	4.38	4.38
US TREASURY N/B NOTES DTD 05/31/2024 4.500% 05/31/2029	91282CKT7	10,000,000.00	ASL		100.69	10,068,750.00	(34,375.00)	(34,066.54)	4.46	4.34
<b>Security Type Sub-Total</b>		<b>150,325,000.00</b>				<b>144,484,128.79</b>	<b>(3,052,634.92)</b>	<b>(4,040,060.15)</b>	<b>2.45</b>	<b>4.71</b>
<b>Supra-National Agency Bond / Note</b>										
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	1,270,000.00	JPM_CHA		98.87	1,255,675.67	(13,384.53)	(14,252.30)	0.24	5.45
<b>Security Type Sub-Total</b>		<b>1,270,000.00</b>				<b>1,255,675.67</b>	<b>(13,384.53)</b>	<b>(14,252.30)</b>	<b>0.24</b>	<b>5.45</b>
<b>Municipal Bond / Note</b>										
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	295,000.00	MERRILL		95.99	283,179.35	(11,820.65)	(11,820.65)	1.00	5.42
LOS ANGELES USD, CA TXBL GO BONDS DTD 11/10/2021 1.245% 07/01/2025	544647FB1	1,160,000.00	BARCLAY		96.18	1,115,630.00	(44,370.00)	(44,370.00)	1.00	5.21
MASSACHUSETTS CMNWLTH MUNICIPAL BONDS DTD 08/30/2022 3.670% 07/15/2025	576004GZ2	1,825,000.00	JEFFERI		98.30	1,793,993.25	(31,006.75)	(31,006.75)	1.02	5.37
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	725,000.00	WELLS_F		100.18	726,319.50	1,319.50	1,319.50	2.50	4.77
FLORIDA ST BRD OF ADM MUNICIPAL BONDS DTD 09/16/2020 1.705% 07/01/2027	341271AE4	1,000,000.00	JPM_CHA		90.65	906,530.00	64,140.00	8,408.96	2.91	5.10

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Municipal Bond / Note</b>											
CA ST UNIV TRUSTEES - MUNICIPAL BONDS	DTD 08/09/2023 4.594% 11/01/2027	13077DTD4	765,000.00	BARCLAY		99.36	760,081.05	(4,918.95)	(4,918.95)	3.11	4.80
NEW YORK ST-B-TXBL MUNICIPAL BONDS	DTD 03/15/2018 3.300% 02/15/2028	649791NO9	955,000.00	WELLS_F		94.90	906,295.00	(12,290.85)	(21,264.86)	3.40	4.85
OREGON ST MUNICIPAL BONDS	DTD 05/09/2023 4.046% 04/01/2028	68607V4M4	1,470,000.00	CITIGRP		97.73	1,436,616.30	(33,383.70)	(33,383.70)	3.49	4.71
<b>Security Type Sub-Total</b>			<b>8,195,000.00</b>				<b>7,928,644.45</b>	<b>(72,331.40)</b>	<b>(137,036.45)</b>	<b>2.29</b>	<b>5.03</b>

<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K053 A2	DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	MORGAN_		97.00	824,537.58	(15,667.50)	(21,269.22)	1.27	5.19
FHMS K054 A2	DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	1,705,000.00	GOLDMAN		96.49	1,645,162.31	(2,959.96)	(27,344.59)	1.37	5.18
FNA 2016-M3 A2	DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	486,693.31	MORGAN_		96.18	468,124.84	(2,085.53)	(10,883.50)	1.50	5.21
FHMS K061 A2	DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	1,223,671.51	CITIGRP		96.39	1,179,497.27	(6,508.10)	(18,614.00)	2.13	4.99
FHMS K063 A2	DTD 03/01/2017 3.430% 01/01/2027	3137BVZ82	1,000,000.00	CANT_FI		96.39	963,909.31	(7,653.19)	(16,384.95)	2.27	4.97
FHLMC MULTIFAMILY STRUCTURED P	DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	1,850,000.00	CITIGRP		95.62	1,769,048.16	(3,699.89)	(25,072.19)	2.54	4.95
FNA 2017-M12 A2	DTD 10/30/2017 3.161% 06/01/2027	3136AX7E9	954,618.38	MORGAN_		95.16	908,443.97	15,913.11	2,020.35	2.65	3.32
FHMS K067 A2	DTD 09/28/2017 3.194% 07/01/2027	3137FAWS3	1,200,000.00	BMO		95.19	1,142,302.02	(2,572.98)	(2,773.62)	2.80	4.92
FHMS K068 A2	DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	950,000.00	WELLS_F		95.27	905,096.96	(1,188.20)	(1,573.01)	2.85	4.90
FHMS K069 A2	DTD 11/20/2017 3.187% 09/01/2027	3137FBU79	950,000.00	MERRILL		95.06	903,035.35	(1,023.24)	(1,393.05)	3.08	4.87
FNA 2017-M15 A2	DTD 12/29/2017 3.059% 09/01/2027	3136AY6X6	958,019.68	MORGAN_		94.86	908,793.14	16,674.74	2,855.28	2.69	3.22

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FHMS K743 A2 DTD 06/30/2021 1.770% 05/01/2028	3137H14B9	1,000,000.00	PNC		89.29	892,936.42	17,702.04	(5,569.18)	3.61	4.83
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	720,535.67	JPM_CHA		99.60	717,655.85	(2,861.81)	(2,865.27)	2.68	4.89
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	1,800,000.00	JPM_CHA		99.70	1,794,640.34	(23,338.06)	(19,829.34)	3.45	4.90
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	900,000.00	JPM_CHA		97.26	875,311.60	(9,430.59)	(12,283.47)	3.60	4.95
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	1,825,000.00	WELLS_F		99.11	1,808,828.82	10,826.04	6,852.15	3.59	4.89
FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	1,100,000.00	WELLS_F		98.77	1,086,429.56	(4,203.25)	(4,224.36)	3.84	4.88
FHMS K522 A2 DTD 06/01/2024 4.803% 05/01/2029	3137HDJJ0	1,850,000.00	MORGAN_		99.86	1,847,374.20	(2,620.25)	(2,620.30)	4.31	4.84
<b>Security Type Sub-Total</b>		<b>21,323,538.55</b>				<b>20,641,127.70</b>	<b>(24,696.62)</b>	<b>(160,972.27)</b>	<b>2.89</b>	<b>4.80</b>
<b>Corporate Note</b>										
BMW US CAPITAL LLC CORP NOTES DTD 04/01/2022 3.250% 04/01/2025	05565EBZ7	315,000.00	MORGAN_		98.35	309,800.61	(4,903.29)	(5,125.37)	0.75	5.51
BROWN-FORMAN CORP NOTES (CALLABLE) DTD 03/26/2018 3.500% 04/15/2025	115637AS9	425,000.00	JPM_CHA	02/15/25	98.43	418,333.03	(24,427.72)	(10,436.40)	0.62	5.55
BANK OF NY MELLON (CALLABLE) CORP NOTES DTD 04/24/2020 1.600% 04/24/2025	06406RAN7	325,000.00	BARCLAY	03/24/25	97.04	315,382.28	(18,935.47)	(11,295.80)	0.74	5.35
HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	MERRILL	05/01/25	95.95	455,784.83	(2,813.42)	(14,562.68)	0.84	5.47
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	CSFB	05/05/25	98.27	638,725.75	(44,755.75)	(20,006.09)	0.84	5.64
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 11/13/2020 0.750% 11/13/2025	110122DN5	500,000.00	MERRILL	10/13/25	94.04	470,181.00	(3,579.00)	(20,157.73)	1.29	5.32

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
CITIGROUP INC CORP NOTES (CALLABLE) DTD 01/25/2022 2.014% 01/25/2026	17327CAN3	455,000.00	CITIGRP	01/25/25	97.62	444,188.75	(10,811.25)	(10,811.25)	0.57	3.58
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	415,000.00	GOLDMAN	02/26/25	97.57	404,902.64	(10,097.36)	(10,097.36)	0.66	3.32
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 02/12/2021 0.855% 02/12/2026	38141GXS8	450,000.00	DEUTSCH	02/12/25	96.70	435,156.30	(5,497.20)	(11,242.80)	0.62	2.96
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 02/18/2022 2.630% 02/18/2026	61747YEM3	1,090,000.00	MORGAN_	02/18/25	97.78	1,065,853.23	(24,146.77)	(24,146.77)	0.63	4.04
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	JPM_CHA	03/30/25	97.79	268,909.85	(14,771.90)	(8,143.57)	0.75	4.22
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	275,000.00	CSFB	03/30/25	97.79	268,909.85	(11,625.90)	(7,420.29)	0.75	4.22
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	475,000.00	MERRILL	04/15/26	92.90	441,284.98	(11,817.52)	(24,009.64)	1.78	5.17
ASTRAZENECA FINANCE LLC (CALLABLE) CORP DTD 05/28/2021 1.200% 05/28/2026	04636NAA1	450,000.00	MKTX	04/28/26	92.85	417,832.65	(25,705.35)	(29,423.27)	1.82	5.18
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	MERRILL	06/19/25	95.93	431,687.25	(14,150.25)	(16,513.43)	0.97	3.47
MORGAN STANLEY CORP NOTES DTD 07/25/2016 3.125% 07/27/2026	61761J3R8	400,000.00	MKTX		95.82	383,274.40	(40,157.60)	(27,152.08)	2.00	5.28
UNILEVER CAPITAL CORP CORPORATE NOTES DTD 07/28/2016 2.000% 07/28/2026	904764AU1	475,000.00	JSEB		93.91	446,060.63	(22,655.12)	(25,991.92)	2.03	5.13
STATE STREET CORP NOTES (CALLABLE) DTD 08/03/2023 5.272% 08/03/2026	857477CD3	520,000.00	MORGAN_		100.00	520,024.96	24.96	24.96	1.97	5.27
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	475,000.00	MIZUHO	07/12/26	92.05	437,247.95	(15,797.55)	(27,353.97)	2.01	5.27

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
BANK OF AMERICA NA CORPORATE NOTES DTD 08/18/2023 5.526% 08/18/2026	06428CAA2	625,000.00	MORGAN_		100.63	628,913.13	3,181.88	3,394.05	2.01	5.21
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 09/09/2021 1.300% 09/09/2026	02665WDZ1	450,000.00	MKTX		92.00	413,997.30	(29,270.70)	(32,912.85)	2.16	5.21
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 10/13/2021 1.300% 10/13/2026	24422EVW6	450,000.00	MORGAN_		91.96	413,811.90	(31,391.10)	(33,936.72)	2.26	5.07
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	91.31	410,884.20	(28,945.80)	(34,336.64)	2.19	5.12
CITIGROUP INC (CALLABLE) CORP NOTES DTD 10/21/2016 3.200% 10/21/2026	172967KY6	400,000.00	MERRILL	07/21/26	95.13	380,528.40	(43,227.60)	(29,995.52)	2.00	5.47
WELLS FARGO & COMPANY CORPORATE NOTES DTD 10/25/2016 3.000% 10/23/2026	949746SH5	650,000.00	MORGAN_		94.97	617,286.80	5,753.80	(8,682.00)	2.24	5.34
AMERICAN EXPRESS CO (CALLABLE) CORPORATE DTD 11/04/2021 1.650% 11/04/2026	025816CM9	450,000.00	DEUTSCH	10/04/26	91.95	413,794.80	(35,332.20)	(35,791.65)	2.23	5.35
ILLINOIS TOOL WORKS INC CORP NOTES (CALL DTD 11/07/2016 2.650% 11/15/2026	452308AX7	475,000.00	MERRILL	08/15/26	95.02	451,330.75	13,993.50	(1,798.12)	2.08	4.90
ABBOTT LABORATORIES CORP NOTES (CALLABLE DTD 11/22/2016 3.750% 11/30/2026	002824BF6	600,000.00	MERRILL	08/30/26	97.41	584,462.40	(46,827.60)	(30,702.69)	2.10	4.90
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/13/2022 1.900% 01/13/2027	89236TJV8	500,000.00	CREDAG		92.51	462,551.50	(37,803.50)	(37,629.02)	2.47	5.08
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	180,000.00	CITIGRP	12/15/26	93.01	167,412.60	(12,281.40)	(12,431.12)	2.39	4.91
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	275,000.00	MORGAN_	12/15/26	93.01	255,769.25	(20,229.00)	(19,732.67)	2.39	4.91
COMCAST CORP CORP NOTES (CALLABLE) DTD 07/19/2016 2.350% 01/15/2027	20030NBW0	500,000.00	MORGAN_	10/15/26	93.63	468,166.50	21,136.50	(201.48)	2.22	5.05

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	KEYBANC	12/26/26	92.86	441,090.23	(20,899.52)	(27,034.91)	2.42	5.04
PROCTER & GAMBLE CO/THE CORPORATE NOTES DTD 02/01/2022 1.900% 02/01/2027	742718FV6	650,000.00	RBC		92.84	603,450.25	(46,764.25)	(46,660.88)	2.52	4.88
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	WELLS_F	02/04/26	93.06	465,312.50	4,537.50	(13,878.71)	1.58	3.88
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/04/2021 1.040% 02/04/2027	46647PBW5	500,000.00	SUSQ	02/04/26	93.06	465,312.50	19,887.50	603.84	1.58	3.88
IBM CORP CORP NOTES (CALLABLE) DTD 02/09/2022 2.200% 02/09/2027	459200KM2	475,000.00	JSEB	01/09/27	93.12	442,332.83	(27,831.67)	(30,122.59)	2.45	5.05
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 03/02/2021 1.267% 03/02/2027	89788MAD4	475,000.00	CSFB	03/02/26	92.98	441,655.48	(3,253.27)	(17,178.56)	1.66	4.07
JOHNSON & JOHNSON CORP NOTES (CALLABLE) DTD 03/03/2017 2.950% 03/03/2027	478160CE2	450,000.00	GOLDMAN	12/03/26	95.54	429,941.25	(31,371.75)	(25,862.81)	2.34	4.74
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/03/2022 2.450% 03/03/2027	808513BY0	475,000.00	MITSU	02/03/27	93.32	443,274.75	(30,043.75)	(30,825.44)	2.51	5.15
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	450,000.00	MITSU	02/01/27	93.39	420,264.00	(29,317.50)	(29,511.82)	2.50	5.22
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/07/2022 2.350% 03/08/2027	24422EWD7	450,000.00	WELLS_F		93.43	420,438.60	(27,396.90)	(28,397.82)	2.60	4.99
ROCHE HOLDINGS INC CORP NOTES (CALLABLE) DTD 03/10/2022 2.314% 03/10/2027	771196BV3	475,000.00	JPM_CHA	02/10/27	93.26	442,983.10	(25,851.40)	(28,693.89)	2.53	5.02

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

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<b>Corporate Note</b>										
BANK OF AMERICA CORP CORP NOTES (CALLABL DTD 03/11/2021 1.658% 03/11/2027	06051GJO3	475,000.00	MORGAN_	03/11/26	93.81	445,616.50	(726.75)	(13,931.18)	1.68	4.10
BMW US CAPITAL LLC (CALLABLE) CORP NOTES DTD 04/01/2022 3.450% 04/01/2027	05565ECA1	350,000.00	RBC	03/01/27	95.90	335,657.35	(15,242.15)	(14,831.32)	2.55	5.06
AMAZON.COM INC CORP NOTE (CALLABLE) DTD 04/13/2022 3.300% 04/13/2027	023135CF1	425,000.00	DEUTSCH	03/13/27	95.87	407,464.50	(19,167.50)	(18,434.06)	2.59	4.90
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.875% 04/15/2027	437076CN0	450,000.00	MORGAN_	03/15/27	94.58	425,587.95	(14,903.55)	(19,096.48)	2.61	4.98
NATIONAL RURAL UTIL CORP NOTES (CALLABLE) DTD 05/10/2024 5.100% 05/06/2027	63743HFR8	375,000.00	RBC	04/27/26	99.98	374,942.63	175.13	164.91	1.76	5.11
NORTHERN TRUST CORP NOTE (CALLABLE) DTD 05/10/2022 4.000% 05/10/2027	665859AW4	900,000.00	JPM_CHA	04/10/27	97.68	879,148.80	(29,545.20)	(25,760.35)	2.65	4.88
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 05/13/2024 5.000% 05/13/2027	69371RT22	460,000.00	WELLS_F		100.20	460,902.06	1,256.26	1,241.63	2.70	4.93
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	110,000.00	MERRILL	04/15/27	96.55	106,209.40	(3,731.20)	(3,756.41)	2.67	5.00
UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 05/20/2022 3.700% 05/15/2027	91324PEG3	165,000.00	STIFEL	04/15/27	96.55	159,314.10	(5,329.50)	(5,480.79)	2.67	5.00
GOLDMAN SACHS BANK USA CORPORATE NOTES ( DTD 05/21/2024 5.414% 05/21/2027	38151LAG5	575,000.00	GOLDMAN	05/21/26	99.79	573,797.10	(1,202.90)	(1,202.90)	1.82	5.49
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	MORGAN_		96.99	872,883.90	(19,268.10)	(22,494.31)	2.80	5.02
IBM CORP NOTES (CALLABLE) DTD 07/27/2022 4.150% 07/27/2027	459200KT7	350,000.00	TD	06/27/27	97.42	340,972.80	(15,698.20)	(13,097.70)	2.80	5.07



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
GOLDMAN SACHS GROUP INC CORP NOTES (CALL DTD 10/21/2021 1.948% 10/21/2027	38141GYM0	500,000.00	MERRILL	10/21/26	92.45	462,268.50	15,783.50	(286.51)	2.26	4.42
BP CAP MARKETS AMERICA CORPORATE NOTES ( DTD 05/17/2024 5.017% 11/17/2027	10373OBY5	995,000.00	DEUTSCH	10/17/27	99.80	993,052.79	(1,947.21)	(1,947.21)	3.07	5.08
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	155,000.00	JPM_CHA	01/15/28	99.18	153,723.73	(5,002.47)	(4,105.38)	3.26	4.85
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	450,000.00	HSBC	11/20/27	96.29	433,309.50	2,848.50	(2,391.31)	3.16	5.03
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 03/03/2023 4.900% 03/03/2028	24422EWW7	450,000.00	CITIGRP		99.99	449,943.30	1,284.30	927.58	3.36	4.90
ASTRAZENECA FINANCE LLC CORPORATE NOTES DTD 03/03/2023 4.875% 03/03/2028	04636NAF0	725,000.00	MERRILL		99.53	721,589.60	(1,945.90)	(2,335.47)	3.36	5.01
MASTERCARD INC CORP NOTES (CALLABLE) DTD 03/09/2023 4.875% 03/09/2028	57636OAW4	900,000.00	JPM_CHA	02/09/28	100.66	905,933.70	6,806.70	6,577.34	3.31	4.68
NESTLE HOLDINGS INC CORPORATE NOTES DTD 03/14/2023 5.000% 03/14/2028	641062BF0	900,000.00	JPM_CHA	02/14/28	100.25	902,278.80	2,512.80	2,451.96	3.32	4.92
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 12/16/2022 4.800% 03/15/2028	63743HFG2	475,000.00	GOLDMAN	02/15/28	99.07	470,603.88	(12,048.37)	(10,097.63)	3.33	5.07
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028	427866BH0	160,000.00	GOLDMAN	04/04/28	98.22	157,155.36	(2,758.24)	(2,778.29)	3.50	4.76
HERSHEY COMPANY CORP NOTES CALLABLE DTD 05/04/2023 4.250% 05/04/2028	427866BH0	240,000.00	MERRILL	04/04/28	98.22	235,733.04	(3,923.76)	(4,003.41)	3.50	4.76

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>										
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/13/2023 4.900% 06/13/2028	63253OAE4	450,000.00	CBA A		99.82	449,188.20	(888.30)	(873.37)	3.64	4.95
AMERICAN HONDA FINANCE CORPORATE NOTES DTD 07/07/2023 5.125% 07/07/2028	02665WEM9	625,000.00	MITSU		100.30	626,895.00	(7,067.50)	(5,341.10)	3.60	5.04
MERCEDES-BENZ FIN NA CORPORATE NOTES DTD 08/03/2023 5.100% 08/03/2028	58769JAL1	725,000.00	JPM_CHA		100.18	726,337.63	9,392.38	7,997.17	3.67	5.05
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 01/31/2024 4.600% 01/31/2029	69371RS80	550,000.00	GOLDMAN		98.79	543,362.05	(2,215.95)	(2,227.78)	4.11	4.90
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	99.48	547,163.10	(1,010.90)	(1,015.75)	4.04	4.98
ASTRAZENECA FINANCE LLC CORP NOTES (CALL) DTD 02/26/2024 4.850% 02/26/2029	04636NAL7	550,000.00	GOLDMAN	01/26/29	99.70	548,352.75	(1,768.25)	(1,767.93)	4.09	4.92
CISCO SYSTEMS INC CORPORATE NOTES (CALLA) DTD 02/26/2024 4.850% 02/26/2029	17275RBR2	1,075,000.00	DEUTSCH	01/26/29	99.92	1,074,086.25	(4,912.75)	(4,902.01)	4.09	4.87
UNITEDHEALTH GROUP INC CORP NOTES (CALLA) DTD 03/21/2024 4.700% 04/15/2029	91324PEZ1	550,000.00	MKTX	03/15/29	99.08	544,916.35	(2,713.15)	(2,719.15)	4.22	4.92
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 05/16/2024 5.050% 05/16/2029	89236TMF9	475,000.00	MERRILL		100.19	475,923.88	1,940.38	1,917.96	4.36	5.00
COMCAST CORP NOTES (CALLABLE) DTD 05/22/2024 5.100% 06/01/2029	20030NEH0	450,000.00	JSEB	05/01/29	100.47	452,130.30	19.80	47.90	4.33	4.99
HOME DEPOT INC CORPORATE NOTES (CALLABLE) DTD 06/25/2024 4.750% 06/25/2029	437076DC3	455,000.00	MORGAN_	05/25/29	99.24	451,555.65	(509.60)	(518.11)	4.43	4.92
<b>Security Type Sub-Total</b>		<b>38,215,000.00</b>				<b>36,966,506.41</b>	<b>(897,679.34)</b>	<b>(1,020,254.94)</b>	<b>2.47</b>	<b>4.88</b>

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Certificate of Deposit</b>										
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	900,000.00	WELLS_F		100.02	900,214.20	214.20	214.20	1.31	5.51

<b>Security Type Sub-Total</b>		<b>900,000.00</b>				<b>900,214.20</b>	<b>214.20</b>	<b>214.20</b>	<b>1.31</b>	<b>5.51</b>
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<b>Bank Note</b>										
PNC BANK CORP NOTES (CALLABLE) DTD 10/23/2017 3.100% 10/25/2027	69353RFG8	900,000.00	SUSQ	09/25/27	93.48	841,360.50	29,848.50	466.38	3.09	5.26
MORGAN STANLEY BANK NA BANK NOTES (CALLA) DTD 05/30/2024 5.504% 05/26/2028	61690U8B9	465,000.00	MORGAN_	05/26/27	100.71	468,282.90	3,282.90	3,282.90	2.72	5.30

<b>Security Type Sub-Total</b>		<b>1,365,000.00</b>				<b>1,309,643.40</b>	<b>33,131.40</b>	<b>3,749.28</b>	<b>2.95</b>	<b>5.27</b>
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<b>Asset-Backed Security</b>										
KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	45,882.15	JPM_CHA		99.27	45,545.64	(327.12)	(334.08)	0.13	1.28
KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	158,321.25	MITSU		98.42	155,816.15	(2,499.13)	(2,503.19)	0.28	1.72
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	52,412.44	MERRILL		98.91	51,841.07	(560.08)	(567.55)	0.18	1.20
CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	207,024.82	RBC		97.89	202,646.91	(4,343.86)	(4,364.27)	0.36	1.65
COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	166,793.09	JPM_CHA		97.61	162,798.93	(3,991.00)	(3,992.73)	0.45	1.88
KCOT 2022-2A A3 DTD 07/21/2022 4.090% 12/15/2026	50117JAC7	590,000.00	MITSU		98.76	582,705.83	(7,186.02)	(7,233.84)	0.74	4.62
COMET 2022-A2 A DTD 06/14/2022 3.490% 05/15/2027	14041NGA3	635,000.00	RBC		98.27	624,016.41	(10,882.12)	(10,924.38)	0.84	4.13
KCOT 2023-2A A3 DTD 07/26/2023 5.280% 01/18/2028	500945AC4	235,000.00	JPM_CHA		100.13	235,299.63	358.99	346.62	1.79	5.24
BAAT 2024-1A A3 DTD 05/22/2024 5.350% 11/15/2028	09709AAC6	205,000.00	MERRILL		100.27	205,560.00	593.37	592.65	1.96	5.28

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2024

CITY OF HAYWARD - 35310000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>										
KCOT 2024-2A A3 DTD 06/25/2024 5.410% 11/15/2028	50117DAC0	620,000.00	MITSU		99.96	619,733.40	(251.72)	(251.77)	3.91	5.42
HAROT 2024-2 A3 DTD 05/21/2024 5.270% 11/20/2028	437930AC4	945,000.00	CITIGRP		100.29	947,727.18	2,842.00	2,839.47	2.07	5.20
NAROT 2024-A A3 DTD 05/22/2024 5.280% 12/15/2028	65479UAD0	1,065,000.00	MIZUHO		100.29	1,068,137.60	3,237.07	3,234.97	2.05	5.21
BMWOT 2024-A A3 DTD 06/11/2024 5.180% 02/26/2029	096919AD7	780,000.00	JPM_CHA		100.42	783,238.56	3,357.04	3,355.83	4.14	5.08
BACCT 2024-A1 A DTD 06/13/2024 5.250% 05/15/2029	05522RDJ4	1,130,000.00	MERRILL		99.95	1,129,386.07	(550.54)	(551.10)	4.31	5.26
<b>Security Type Sub-Total</b>		<b>6,835,433.75</b>				<b>6,814,453.38</b>	<b>(20,203.12)</b>	<b>(20,353.37)</b>	<b>2.45</b>	<b>4.75</b>
<b>Managed Account Sub-Total</b>		<b>228,428,972.30</b>				<b>220,300,394.00</b>	<b>(4,047,584.33)</b>	<b>(5,388,966.00)</b>	<b>2.48</b>	<b>4.77</b>
<b>Joint Powers Authority</b>										
CAMP Pool		1,529,951.14			1.00	1,529,951.14	0.00	0.00	0.00	
<b>Liquid Sub-Total</b>		<b>1,529,951.14</b>				<b>1,529,951.14</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>Securities Sub-Total</b>		<b>\$229,958,923.44</b>				<b>\$221,830,345.14</b>	<b>(\$4,047,584.33)</b>	<b>(\$5,388,966.00)</b>	<b>2.48</b>	<b>4.77%</b>
<b>Accrued Interest</b>						<b>\$1,224,377.99</b>				
<b>Total Investments</b>						<b>\$223,054,723.13</b>				

**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>BUY</b>										
06/03/24	06/04/24	COMCAST CORP NOTES (CALLABLE) DTD 05/22/2024 5.100% 06/01/2029	20030NEH0	450,000.00	(452,110.50)	(765.00)	(452,875.50)			
06/04/24	06/11/24	BMWOT 2024-A A3 DTD 06/11/2024 5.180% 02/26/2029	096919AD7	780,000.00	(779,881.52)	0.00	(779,881.52)			
06/05/24	06/13/24	FHMS K522 A2 DTD 06/01/2024 4.803% 05/01/2029	3137HDJJ0	1,850,000.00	(1,849,994.45)	(2,961.85)	(1,852,956.30)			
06/06/24	06/13/24	BACCT 2024-A1 A DTD 06/13/2024 5.250% 05/15/2029	05522RDJ4	1,130,000.00	(1,129,936.61)	0.00	(1,129,936.61)			
06/17/24	06/21/24	FHMS K069 A2 DTD 11/20/2017 3.187% 09/01/2027	3137FBU79	950,000.00	(904,058.59)	(1,682.03)	(905,740.62)			
06/17/24	06/21/24	FHMS K068 A2 DTD 10/27/2017 3.244% 08/01/2027	3137FBBX3	950,000.00	(906,285.16)	(1,712.11)	(907,997.27)			
06/17/24	06/25/24	HOME DEPOT INC CORPORATE NOTES (CALLABLE) DTD 06/25/2024 4.750% 06/25/2029	437076DC3	455,000.00	(452,065.25)	0.00	(452,065.25)			
06/18/24	06/25/24	KCOT 2024-2A A3 DTD 06/25/2024 5.410% 11/15/2028	50117DAC0	620,000.00	(619,985.12)	0.00	(619,985.12)			
06/24/24	06/25/24	US TREASURY N/B NOTES DTD 05/31/2024 4.500% 05/31/2029	91282CKT7	10,000,000.00	(10,103,125.00)	(30,737.70)	(10,133,862.70)			
06/24/24	06/25/24	US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	3,850,000.00	(3,800,070.31)	(48,961.96)	(3,849,032.27)			
06/24/24	06/25/24	US TREASURY NOTES DTD 08/31/2023 4.375% 08/31/2028	91282CHX2	10,000,000.00	(10,015,625.00)	(139,096.47)	(10,154,721.47)			
06/24/24	06/25/24	US TREASURY N/B NOTES DTD 06/15/2024 4.625% 06/15/2027	91282CKV2	5,500,000.00	(5,524,921.88)	(6,950.14)	(5,531,872.02)			
06/24/24	06/25/24	US TREASURY N/B NOTES DTD 05/31/2024 4.875% 05/31/2026	91282CKS9	10,000,000.00	(10,025,781.25)	(33,299.18)	(10,059,080.43)			
06/24/24	06/27/24	FHMS K067 A2 DTD 09/28/2017 3.194% 07/01/2027	3137FAWS3	1,200,000.00	(1,144,875.00)	(2,768.13)	(1,147,643.13)			
06/25/24	06/25/24	US TREASURY NOTES DTD 01/31/2022 1.750% 01/31/2029	91282CDW8	10,000,000.00	(8,940,625.00)	(70,192.31)	(9,010,817.31)			
06/25/24	06/26/24	CISCO SYSTEMS INC CORPORATE NOTES (CALLA) DTD 02/26/2024 4.850% 02/26/2029	17275RBR2	1,075,000.00	(1,078,999.00)	(17,379.17)	(1,096,378.17)			

**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - 35310000**

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>BUY</b>											
	06/25/24	06/26/24	UNITEDHEALTH GROUP INC CORP NOTES (CALLA DTD 03/21/2024 4.700% 04/15/2029	91324PEZ1	550,000.00	(547,629.50)	(6,821.53)	(554,451.03)			
	06/25/24	06/26/24	NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/05/2024 4.850% 02/07/2029	63743HFN7	550,000.00	(548,174.00)	(10,447.71)	(558,621.71)			
	06/25/24	06/26/24	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 01/31/2024 4.600% 01/31/2029	69371RS80	550,000.00	(545,578.00)	(10,260.56)	(555,838.56)			
	06/25/24	06/26/24	ASTRAZENECA FINANCE LLC CORP NOTES (CALL DTD 02/26/2024 4.850% 02/26/2029	04636NAL7	550,000.00	(550,121.00)	(8,891.67)	(559,012.67)			
	06/25/24	06/27/24	FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	1,100,000.00	(1,090,632.81)	(3,632.20)	(1,094,265.01)			
<b>Transaction Type Sub-Total</b>					<b>62,110,000.00</b>	<b>(61,010,474.95)</b>	<b>(396,559.72)</b>	<b>(61,407,034.67)</b>			

<b>INTEREST</b>											
	06/01/24	06/01/24	HERSHEY CO CORP NOTES (CALLABLE) DTD 06/01/2020 0.900% 06/01/2025	427866BF4	475,000.00	0.00	2,137.50	2,137.50			
	06/01/24	06/25/24	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			
	06/01/24	06/25/24	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	1,226,009.82	0.00	3,419.55	3,419.55			
	06/01/24	06/25/24	FNA 2017-M15 A2 DTD 12/29/2017 3.059% 09/01/2027	3136AY6X6	959,552.34	0.00	2,445.99	2,445.99			
	06/01/24	06/25/24	FHMS K053 A2 DTD 03/29/2016 2.995% 12/01/2025	3137BN6G4	850,000.00	0.00	2,121.46	2,121.46			
	06/01/24	06/25/24	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			
	06/01/24	06/25/24	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			
	06/01/24	06/25/24	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			

**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>INTEREST</b>										
06/01/24	06/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	720,919.37	0.00	2,869.86	2,869.86			
06/01/24	06/25/24	FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	487,427.70	0.00	1,097.52	1,097.52			
06/01/24	06/25/24	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			
06/01/24	06/25/24	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			
06/01/24	06/25/24	FNA 2017-M12 A2 DTD 10/30/2017 3.161% 06/01/2027	3136AX7E9	955,532.48	0.00	2,517.19	2,517.19			
06/01/24	06/25/24	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			
06/05/24	06/05/24	TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 06/05/2018 3.700% 06/05/2025	05531FBE2	650,000.00	0.00	12,025.00	12,025.00			
06/09/24	06/09/24	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	900,000.00	0.00	17,572.50	17,572.50			
06/13/24	06/13/24	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/13/2023 4.900% 06/13/2028	63253OAE4	450,000.00	0.00	11,025.00	11,025.00			
06/15/24	06/15/24	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	183,194.08	0.00	117.55	117.55			
06/15/24	06/15/24	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			
06/15/24	06/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	63,686.22	0.00	27.60	27.60			
06/15/24	06/15/24	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			
06/15/24	06/15/24	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			
06/15/24	06/15/24	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	229,998.36	0.00	105.42	105.42			

**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>INTEREST</b>										
06/15/24	06/15/24	BAAT 2024-1A A3 DTD 05/22/2024 5.350% 11/15/2028	09709AAC6	205,000.00	0.00	700.70	700.70			
06/15/24	06/15/24	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	61,594.56	0.00	31.82	31.82			
06/15/24	06/15/24	NAROT 2024-A A3 DTD 05/22/2024 5.280% 12/15/2028	65479UAD0	1,065,000.00	0.00	3,592.60	3,592.60			
06/15/24	06/15/24	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	183,635.14	0.00	85.70	85.70			
06/18/24	06/18/24	HAROT 2024-2 A3 DTD 05/21/2024 5.270% 11/20/2028	437930AC4	945,000.00	0.00	3,735.11	3,735.11			
06/19/24	06/19/24	BANK OF AMERICA CORP NOTES (CALLABLE) DTD 06/16/2020 1.319% 06/19/2026	06051GJD2	450,000.00	0.00	2,967.75	2,967.75			
06/30/24	06/30/24	US TREASURY NOTES DTD 06/30/2021 0.875% 06/30/2026	91282CCJ8	10,000,000.00	0.00	43,750.00	43,750.00			
06/30/24	06/30/24	US TREASURY NOTES DTD 12/31/2021 1.250% 12/31/2026	91282CDQ1	1,300,000.00	0.00	8,125.00	8,125.00			
<b>Transaction Type Sub-Total</b>				<b>33,901,550.07</b>	<b>0.00</b>	<b>156,038.56</b>	<b>156,038.56</b>			
<b>MATURITY</b>										
06/01/24	06/01/24	JPMORGAN CHASE CORP NOTES (CALLED, OMD 6) DTD 06/01/2021 0.824% 06/01/2024	46647PCH7	615,000.00	615,000.00	2,533.80	617,533.80	0.00	0.00	
06/15/24	06/15/24	US TREASURY NOTES DTD 06/15/2021 0.250% 06/15/2024	91282CCG4	675,000.00	675,000.00	843.75	675,843.75	4,376.95	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,290,000.00</b>	<b>1,290,000.00</b>	<b>3,377.55</b>	<b>1,293,377.55</b>	<b>4,376.95</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
06/01/24	06/25/24	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	2,338.31	2,338.31	0.00	2,338.31	71.98	0.00	
06/01/24	06/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	383.70	383.70	0.00	383.70	0.01	0.00	



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>PAYDOWNS</b>										
06/01/24	06/25/24	FNA 2016-M3 A2 DTD 03/31/2016 2.702% 02/01/2026	3136ARTE8	734.39	734.39	0.00	734.39	24.87	0.00	
06/01/24	06/25/24	FNA 2017-M15 A2 DTD 12/29/2017 3.059% 09/01/2027	3136AY6X6	1,532.66	1,532.66	0.00	1,532.66	105.43	0.00	
06/01/24	06/25/24	FNA 2017-M12 A2 DTD 10/30/2017 3.161% 06/01/2027	3136AX7E9	914.10	914.10	0.00	914.10	59.45	0.00	
06/15/24	06/15/24	KCOT 2021-1A A3 DTD 04/14/2021 0.620% 08/15/2025	50117TAC5	15,712.41	15,712.41	0.00	15,712.41	3.22	0.00	
06/15/24	06/15/24	COPAR 2021-1 A3 DTD 10/27/2021 0.770% 09/15/2026	14044CAC6	16,400.99	16,400.99	0.00	16,400.99	0.31	0.00	
06/15/24	06/15/24	KCOT 2021-2A A3 DTD 07/28/2021 0.560% 11/17/2025	50117XAE2	25,313.89	25,313.89	0.00	25,313.89	0.95	0.00	
06/15/24	06/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	11,273.78	11,273.78	0.00	11,273.78	2.43	0.00	
06/15/24	06/15/24	CARMX 2021-3 A3 DTD 07/28/2021 0.550% 06/15/2026	14317DAC4	22,973.54	22,973.54	0.00	22,973.54	3.78	0.00	
<b>Transaction Type Sub-Total</b>				<b>97,577.77</b>	<b>97,577.77</b>	<b>0.00</b>	<b>97,577.77</b>	<b>272.43</b>	<b>0.00</b>	
<b>SELL</b>										
06/04/24	06/05/24	ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	1,465,000.00	1,429,532.35	7,374.65	1,436,907.00	(35,467.65)	(35,467.65)	FIFO
06/05/24	06/10/24	COOPERATIEVE RABOBANK UA CORPORATE NOTES DTD 01/12/2022 1.375% 01/10/2025	21688AAS1	750,000.00	731,827.50	4,296.88	736,124.38	(12,300.00)	(17,011.03)	FIFO
06/20/24	06/21/24	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	475,000.00	468,027.00	8,912.19	476,939.19	(6,521.75)	(6,819.02)	FIFO
06/24/24	06/25/24	US TREASURY NOTES DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	1,050,000.00	1,047,580.08	12,634.62	1,060,214.70	2,173.83	(2,186.67)	FIFO
06/24/24	06/25/24	US TREASURY NOTES DTD 06/30/2022 3.000% 06/30/2024	91282CEX5	1,250,000.00	1,249,414.06	18,234.89	1,267,648.95	1,318.36	(572.18)	FIFO
06/24/24	06/25/24	US TREASURY NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	1,700,000.00	1,695,285.16	2,837.23	1,698,122.39	(2,921.87)	(4,681.33)	FIFO

**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>SELL</b>										
06/24/24	06/25/24	US TREASURY NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	760,000.00	757,892.19	1,268.41	759,160.60	(2,018.75)	(2,106.15)	FIFO
06/24/24	06/25/24	US TREASURY NOTES DTD 07/15/2021 0.375% 07/15/2024	91282CCL3	750,000.00	747,919.92	1,251.72	749,171.64	(2,958.99)	(2,096.45)	FIFO
06/25/24	06/25/24	US TREASURY NOTES DTD 11/15/2021 0.750% 11/15/2024	91282CDH1	9,550,000.00	9,381,382.81	7,979.96	9,389,362.77	(143,250.00)	(165,307.42)	FIFO
06/25/24	06/26/24	US TREASURY NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,275,000.00	3,253,124.02	4,453.64	3,257,577.66	(18,293.95)	(21,709.68)	FIFO
06/25/24	06/27/24	US TREASURY NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,100,000.00	1,088,312.50	1,165.76	1,089,478.26	(7,218.75)	(11,354.94)	FIFO
<b>Transaction Type Sub-Total</b>				<b>22,125,000.00</b>	<b>21,850,297.59</b>	<b>70,409.95</b>	<b>21,920,707.54</b>	<b>(227,459.52)</b>	<b>(269,312.52)</b>	
<b>Managed Account Sub-Total</b>					<b>(37,772,599.59)</b>	<b>(166,733.66)</b>	<b>(37,939,333.25)</b>	<b>(222,810.14)</b>	<b>(269,312.52)</b>	
<b>Total Security Transactions</b>					<b>(37,772,599.59)</b>	<b>(166,733.66)</b>	<b>(37,939,333.25)</b>	<b>(222,810.14)</b>	<b>(269,312.52)</b>	



**Account Statement**

For the Month Ending **June 30, 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
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>43,915,038.38</b>
06/03/24	06/03/24	Purchase - Interest 427866BF4	1.00	2,137.50	43,917,175.88
06/03/24	06/03/24	Purchase - Principal 46647PCH7	1.00	617,533.80	44,534,709.68
06/04/24	06/04/24	Redemption - Interest 20030NEH0	1.00	(765.00)	44,533,944.68
06/04/24	06/04/24	Redemption - Principal 20030NEH0	1.00	(452,110.50)	44,081,834.18
06/05/24	06/05/24	Purchase - Interest 05531FBE2	1.00	12,025.00	44,093,859.18
06/05/24	06/05/24	Purchase - Interest 771196BT8	1.00	7,374.65	44,101,233.83
06/05/24	06/05/24	Purchase - Principal 771196BT8	1.00	1,429,532.35	45,530,766.18
06/10/24	06/10/24	Purchase - Interest 63254ABE7	1.00	17,572.50	45,548,338.68
06/10/24	06/10/24	Purchase - Principal 21688AAS1	1.00	731,827.50	46,280,166.18
06/10/24	06/10/24	Purchase - Interest 21688AAS1	1.00	4,296.88	46,284,463.06
06/11/24	06/11/24	Redemption - Principal 096919AD7	1.00	(779,881.52)	45,504,581.54
06/13/24	06/13/24	Purchase - Interest 63253QAE4	1.00	11,025.00	45,515,606.54
06/13/24	06/13/24	Redemption - Principal 05522RDJ4	1.00	(1,129,936.61)	44,385,669.93
06/13/24	06/13/24	Redemption - Interest 3137HDJJ0	1.00	(2,961.85)	44,382,708.08
06/13/24	06/13/24	Redemption - Principal 3137HDJJ0	1.00	(1,849,994.45)	42,532,713.63
06/17/24	06/17/24	Purchase - Interest 09709AAC6	1.00	700.70	42,533,414.33
06/17/24	06/17/24	Purchase - Interest 14041NGA3	1.00	1,846.79	42,535,261.12
06/17/24	06/17/24	Purchase - Interest 14044CAC6	1.00	117.55	42,535,378.67
06/17/24	06/17/24	Purchase - Interest 14314QAC8	1.00	27.60	42,535,406.27
06/17/24	06/17/24	Purchase - Interest 14317DAC4	1.00	105.42	42,535,511.69
06/17/24	06/17/24	Purchase - Interest 500945AC4	1.00	1,034.00	42,536,545.69



**Account Statement**

For the Month Ending **June 30, 2024**

**City of Hayward - Investment Portfolio Sweep - 6221-001**

<b>Trade Date</b>	<b>Settlement Date</b>	<b>Transaction Description</b>	<b>Share or Unit Price</b>	<b>Dollar Amount of Transaction</b>	<b>Total Shares Owned</b>
<b>CAMP Pool</b>					
06/17/24	06/17/24	Purchase - Interest 50117JAC7	1.00	2,010.92	42,538,556.61
06/17/24	06/17/24	Purchase - Interest 50117TAC5	1.00	31.82	42,538,588.43
06/17/24	06/17/24	Purchase - Interest 50117XAE2	1.00	85.70	42,538,674.13
06/17/24	06/17/24	Purchase - Interest 65479UAD0	1.00	3,592.60	42,542,266.73
06/17/24	06/17/24	Purchase - Principal 91282CCG4	1.00	675,843.75	43,218,110.48
06/17/24	06/17/24	Purchase - Principal 50117XAE2	1.00	25,313.89	43,243,424.37
06/17/24	06/17/24	Purchase - Principal 14044CAC6	1.00	16,400.99	43,259,825.36
06/17/24	06/17/24	Purchase - Principal 14314QAC8	1.00	11,273.78	43,271,099.14
06/17/24	06/17/24	Purchase - Principal 50117TAC5	1.00	15,712.41	43,286,811.55
06/17/24	06/17/24	Purchase - Principal 14317DAC4	1.00	22,973.54	43,309,785.09
06/18/24	06/18/24	Purchase - Interest 437930AC4	1.00	3,735.11	43,313,520.20
06/20/24	06/20/24	Purchase - Interest 06051GJD2	1.00	2,967.75	43,316,487.95
06/21/24	06/21/24	Purchase - Principal 89236TKC8	1.00	468,027.00	43,784,514.95
06/21/24	06/21/24	Purchase - Interest 89236TKC8	1.00	8,912.19	43,793,427.14
06/21/24	06/21/24	Redemption - Principal 3137FBU79	1.00	(904,058.59)	42,889,368.55
06/21/24	06/21/24	Redemption - Interest 3137FBU79	1.00	(1,682.03)	42,887,686.52
06/21/24	06/21/24	Redemption - Interest 3137FBBX3	1.00	(1,712.11)	42,885,974.41
06/21/24	06/21/24	Redemption - Principal 3137FBBX3	1.00	(906,285.16)	41,979,689.25
06/21/24	06/21/24	Transfer from 6221-002	1.00	4,559,170.94	46,538,860.19
06/24/24	06/24/24	Transfer to 6221-002	1.00	(9,112,127.30)	37,426,732.89
06/25/24	06/25/24	Purchase - Interest 3136ARTE8	1.00	1,097.52	37,427,830.41
06/25/24	06/25/24	Purchase - Interest 3136AX7E9	1.00	2,517.19	37,430,347.60



**Account Statement**

For the Month Ending **June 30, 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
<b>CAMP Pool</b>					
06/25/24	06/25/24	Purchase - Interest 3136AY6X6	1.00	2,445.99	37,432,793.59
06/25/24	06/25/24	Purchase - Interest 3136BQDE6	1.00	3,142.50	37,435,936.09
06/25/24	06/25/24	Purchase - Interest 3137BN6G4	1.00	2,121.46	37,438,057.55
06/25/24	06/25/24	Purchase - Interest 3137BNGT5	1.00	3,900.19	37,441,957.74
06/25/24	06/25/24	Purchase - Interest 3137BTUM1	1.00	3,419.55	37,445,377.29
06/25/24	06/25/24	Purchase - Interest 3137HAMH6	1.00	7,071.88	37,452,449.17
06/25/24	06/25/24	Purchase - Interest 3137BVZ82	1.00	2,858.33	37,455,307.50
06/25/24	06/25/24	Purchase - Interest 3137F1G44	1.00	4,999.63	37,460,307.13
06/25/24	06/25/24	Purchase - Interest 3137H14B9	1.00	1,475.00	37,461,782.13
06/25/24	06/25/24	Purchase - Interest 3137HACX2	1.00	7,228.50	37,469,010.63
06/25/24	06/25/24	Purchase - Interest 3137HAD45	1.00	2,869.86	37,471,880.49
06/25/24	06/25/24	Purchase - Interest 91282CDH1	1.00	7,979.96	37,479,860.45
06/25/24	06/25/24	Purchase - Principal 91282CDH1	1.00	9,381,382.81	46,861,243.26
06/25/24	06/25/24	Purchase - Principal 91282CCL3	1.00	3,201,097.27	50,062,340.53
06/25/24	06/25/24	Purchase - Interest 91282CCL3	1.00	5,357.35	50,067,697.88
06/25/24	06/25/24	Purchase - Interest 91282CEX5	1.00	18,234.89	50,085,932.77
06/25/24	06/25/24	Purchase - Principal 91282CEX5	1.00	1,249,414.06	51,335,346.83
06/25/24	06/25/24	Purchase - Interest 91282CFA4	1.00	12,634.62	51,347,981.45
06/25/24	06/25/24	Purchase - Principal 91282CFA4	1.00	1,047,580.08	52,395,561.53
06/25/24	06/25/24	Purchase - Principal 3137BTUM1	1.00	2,338.31	52,397,899.84
06/25/24	06/25/24	Purchase - Principal 3136AY6X6	1.00	1,532.66	52,399,432.50
06/25/24	06/25/24	Purchase - Principal 3136ARTE8	1.00	734.39	52,400,166.89



**Account Statement**

For the Month Ending **June 30, 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
<b>CAMP Pool</b>					
06/25/24	06/25/24	Purchase - Principal 3136AX7E9	1.00	914.10	52,401,080.99
06/25/24	06/25/24	Purchase - Principal 3137HAD45	1.00	383.70	52,401,464.69
06/25/24	06/25/24	Redemption - Interest 91282CDW8	1.00	(70,192.31)	52,331,272.38
06/25/24	06/25/24	Redemption - Principal 91282CDW8	1.00	(8,940,625.00)	43,390,647.38
06/25/24	06/25/24	Redemption - Principal 437076DC3	1.00	(452,065.25)	42,938,582.13
06/25/24	06/25/24	Redemption - Principal 50117DAC0	1.00	(619,985.12)	42,318,597.01
06/25/24	06/25/24	Redemption - Interest 91282CGP0	1.00	(48,961.96)	42,269,635.05
06/25/24	06/25/24	Redemption - Principal 91282CGP0	1.00	(3,800,070.31)	38,469,564.74
06/25/24	06/25/24	Redemption - Principal 91282CHX2	1.00	(10,015,625.00)	28,453,939.74
06/25/24	06/25/24	Redemption - Interest 91282CHX2	1.00	(139,096.47)	28,314,843.27
06/25/24	06/25/24	Redemption - Principal 91282CKS9	1.00	(10,025,781.25)	18,289,062.02
06/25/24	06/25/24	Redemption - Interest 91282CKS9	1.00	(33,299.18)	18,255,762.84
06/25/24	06/25/24	Redemption - Interest 91282CKT7	1.00	(30,737.70)	18,225,025.14
06/25/24	06/25/24	Redemption - Principal 91282CKT7	1.00	(10,103,125.00)	8,121,900.14
06/25/24	06/25/24	Redemption - Interest 91282CKV2	1.00	(6,950.14)	8,114,950.00
06/25/24	06/25/24	Redemption - Principal 91282CKV2	1.00	(5,524,921.88)	2,590,028.12
06/26/24	06/26/24	Purchase - Interest 91282CCT6	1.00	4,453.64	2,594,481.76
06/26/24	06/26/24	Purchase - Principal 91282CCT6	1.00	3,253,124.02	5,847,605.78
06/26/24	06/26/24	Redemption - Principal 91324PEZ1	1.00	(547,629.50)	5,299,976.28
06/26/24	06/26/24	Redemption - Interest 91324PEZ1	1.00	(6,821.53)	5,293,154.75
06/26/24	06/26/24	Redemption - Interest 04636NAL7	1.00	(8,891.67)	5,284,263.08
06/26/24	06/26/24	Redemption - Principal 04636NAL7	1.00	(550,121.00)	4,734,142.08



**Account Statement**

For the Month Ending **June 30, 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
<b>CAMP Pool</b>					
06/26/24	06/26/24	Redemption - Principal 17275RBR2	1.00	(1,078,999.00)	3,655,143.08
06/26/24	06/26/24	Redemption - Interest 17275RBR2	1.00	(17,379.17)	3,637,763.91
06/26/24	06/26/24	Redemption - Principal 63743HFN7	1.00	(548,174.00)	3,089,589.91
06/26/24	06/26/24	Redemption - Interest 63743HFN7	1.00	(10,447.71)	3,079,142.20
06/26/24	06/26/24	Redemption - Principal 69371RS80	1.00	(545,578.00)	2,533,564.20
06/26/24	06/26/24	Redemption - Interest 69371RS80	1.00	(10,260.56)	2,523,303.64
06/27/24	06/27/24	Purchase - Interest 91282CCX7	1.00	1,165.76	2,524,469.40
06/27/24	06/27/24	Purchase - Principal 91282CCX7	1.00	1,088,312.50	3,612,781.90
06/27/24	06/27/24	Redemption - Interest 3137FAWS3	1.00	(2,768.13)	3,610,013.77
06/27/24	06/27/24	Redemption - Principal 3137FAWS3	1.00	(1,144,875.00)	2,465,138.77
06/27/24	06/27/24	Redemption - Principal 3137HBLV4	1.00	(1,090,632.81)	1,374,505.96
06/27/24	06/27/24	Redemption - Interest 3137HBLV4	1.00	(3,632.20)	1,370,873.76
06/28/24	07/01/24	Accrual Income Div Reinvestment - Distributions	1.00	159,077.38	1,529,951.14



**Account Statement**

For the Month Ending **June 30, 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
<b>Closing Balance</b>					<b>1,529,951.14</b>
	<b>Month of June</b>	<b>Fiscal YTD January-June</b>			
<b>Opening Balance</b>	43,915,038.38	0.00	<b>Closing Balance</b>	1,529,951.14	
<b>Purchases</b>	28,134,074.73	79,401,629.29	<b>Average Monthly Balance</b>	35,763,187.27	
<b>Redemptions (Excl. Checks)</b>	(70,519,161.97)	(77,871,678.15)	<b>Monthly Distribution Yield</b>	5.43%	
<b>Check Disbursements</b>	0.00	0.00			
<b>Closing Balance</b>	<b>1,529,951.14</b>	<b>1,529,951.14</b>			
<b>Cash Dividends and Income</b>	159,077.38	337,943.47			



**Managed Account Summary Statement**

For the Month Ending **June 30, 2024**

CITY OF HAYWARD - SHORT TERM - 35310001

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$43,868,849.30</b>
Maturities/Calls	(4,870,000.00)
Principal Dispositions	(18,306,610.00)
Principal Acquisitions	22,831,912.79
Unsettled Trades	0.00
Change in Current Value	71,892.67
<b>Closing Market Value</b>	<b>\$43,596,044.76</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	4,918,700.00
Sale Proceeds	18,306,610.00
Coupon/Interest/Dividend Income	142,417.90
Principal Payments	0.00
Security Purchases	(22,898,071.76)
Net Cash Contribution	(469,656.14)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	191,117.90
Less Purchased Interest Related to Interest/Coupons	(66,158.97)
Plus Net Realized Gains/Losses	188,522.27
<b>Total Cash Basis Earnings</b>	<b>\$313,481.20</b>

**Cash Balance**

**Closing Cash Balance** **\$0.00**

**Earnings Reconciliation (Accrual Basis)**

	<b>Total</b>
Ending Amortized Value of Securities	43,628,457.46
Ending Accrued Interest	196,546.06
Plus Proceeds from Sales	18,306,610.00
Plus Proceeds of Maturities/Calls/Principal Payments	4,918,700.00
Plus Coupons/Dividends Received	103,912.50
Less Cost of New Purchases	(22,898,071.76)
Less Beginning Amortized Value of Securities	(43,907,684.71)
Less Beginning Accrued Interest	(205,200.78)
Dividends	38,505.40
<b>Total Accrual Basis Earnings</b>	<b>\$181,774.17</b>

**Portfolio Summary and Statistics**

For the Month Ending **June 30, 2024**

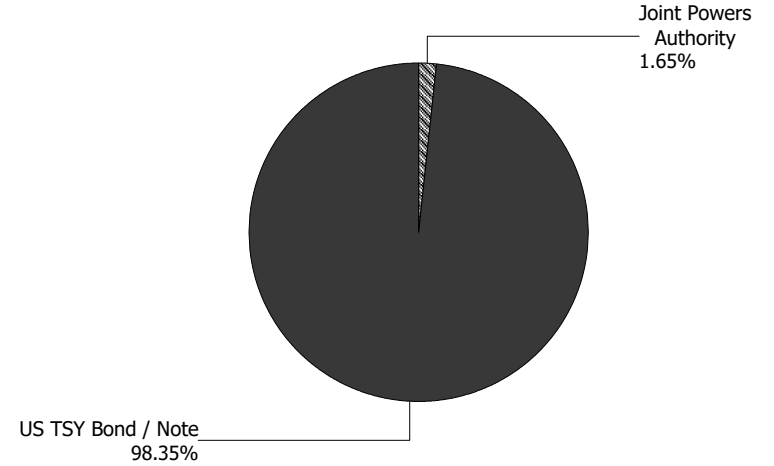
CITY OF HAYWARD - SHORT TERM - 35310001

**Account Summary**

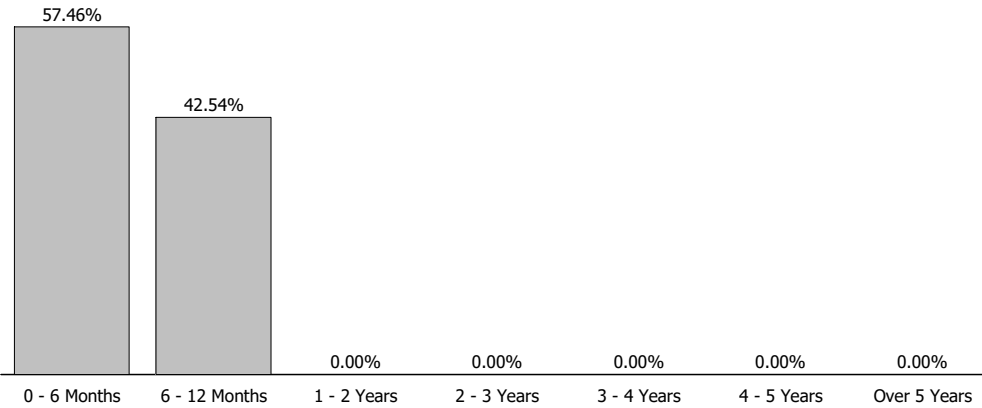
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	43,298,000.00	42,875,420.65	98.35
<b>Managed Account Sub-Total</b>	<b>43,298,000.00</b>	<b>42,875,420.65</b>	<b>98.35%</b>
Accrued Interest		196,546.06	
<b>Total Portfolio</b>	<b>43,298,000.00</b>	<b>43,071,966.71</b>	
CAMP Pool	720,624.11	720,624.11	1.65
<b>Total Investments</b>	<b>44,018,624.11</b>	<b>43,792,590.82</b>	<b>100.00%</b>

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

**Sector Allocation**



**Maturity Distribution**



**Characteristics**

Yield to Maturity at Cost	5.03%
Yield to Maturity at Market	5.29%
Weighted Average Days to Maturity	155

**Managed Account Issuer Summary**

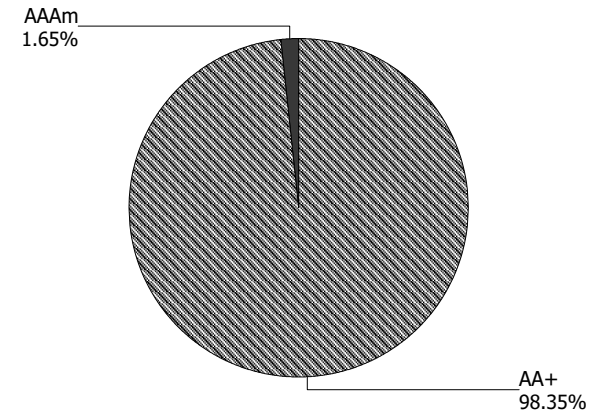
For the Month Ending **June 30, 2024**

CITY OF HAYWARD - SHORT TERM - 35310001

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
CAMP Pool	720,624.11	1.65
UNITED STATES TREASURY	42,875,420.65	98.35
<b>Total</b>	<b>\$43,596,044.76</b>	<b>100.00%</b>

**Credit Quality (S&P Ratings)**



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - SHORT TERM - 35310001**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES DTD 07/31/2022 3.000% 07/31/2024		91282CFA4	4,900,000.00	AA+	Aaa	04/27/23	05/01/23	4,808,890.63	4.54	61,384.62	4,894,019.08	4,890,047.12
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	7,141.69	5,033,477.39	5,029,165.37
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	5,607.27	5,045,627.81	5,043,254.16
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	33,744.09	4,578,865.16	4,562,263.13
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	18,371.31	4,804,897.29	4,804,184.62
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	564.74	4,865,358.99	4,864,021.88
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	16,076.92	2,737,404.39	2,737,000.00
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	15,807.69	2,735,071.62	2,734,375.00
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	14,380.43	2,732,903.68	2,732,187.36
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	13,514.06	2,738,261.54	2,737,251.70
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	9,953.24	2,741,946.40	2,741,670.31
<b>Security Type Sub-Total</b>			<b>43,298,000.00</b>					<b>42,274,887.29</b>	<b>5.03</b>	<b>196,546.06</b>	<b>42,907,833.35</b>	<b>42,875,420.65</b>
<b>Managed Account Sub-Total</b>			<b>43,298,000.00</b>					<b>42,274,887.29</b>	<b>5.03</b>	<b>196,546.06</b>	<b>42,907,833.35</b>	<b>42,875,420.65</b>
<b>Joint Powers Authority</b>												
CAMP Pool			720,624.11	AAAm	NR			720,624.11		0.00	720,624.11	720,624.11

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2024**

CITY OF HAYWARD - SHORT TERM - 35310001											
Security Type/Description			S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
Dated Date/Coupon/Maturity	CUSIP	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
<b>Liquid Sub-Total</b>		<b>720,624.11</b>					<b>720,624.11</b>		<b>0.00</b>	<b>720,624.11</b>	<b>720,624.11</b>
<b>Securities Sub-Total</b>		<b>\$44,018,624.11</b>					<b>\$42,995,511.40</b>	<b>5.03%</b>	<b>\$196,546.06</b>	<b>\$43,628,457.46</b>	<b>\$43,596,044.76</b>
<b>Accrued Interest</b>											<b>\$196,546.06</b>
<b>Total Investments</b>											<b>\$43,792,590.82</b>

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - SHORT TERM - 35310001**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 07/31/2022 3.000% 07/31/2024	91282CFA4	4,900,000.00	NOMURA		99.80	4,890,047.12	81,156.49	(3,971.96)	0.09	5.33
US TREASURY NOTES	DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	5,060,000.00	JPM_CHA		99.39	5,029,165.37	229,676.31	(4,312.02)	0.13	5.22
US TREASURY NOTES	DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	5,095,000.00	RBS		98.98	5,043,254.16	236,042.05	(2,373.65)	0.22	5.28
US TREASURY NOTES	DTD 10/31/2022 4.375% 10/31/2024	91282CFQ9	4,578,000.00	GOLDMAN		99.66	4,562,263.13	(19,849.92)	(16,602.03)	0.34	5.38
US TREASURY NOTES	DTD 11/30/2022 4.500% 11/30/2024	91282CFX4	4,820,000.00	RBS		99.67	4,804,184.62	32,572.90	(712.67)	0.42	5.28
US TREASURY NOTES	DTD 12/31/2022 4.250% 12/31/2024	91282CGD7	4,890,000.00	BMO		99.47	4,864,021.88	39,731.25	(1,337.11)	0.49	5.34
US TREASURY NOTES	DTD 01/31/2020 1.375% 01/31/2025	912828Z52	2,800,000.00	BONY		97.75	2,737,000.00	765.62	(404.39)	0.59	5.33
US TREASURY NOTES	DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	2,800,000.00	BMO		97.66	2,734,375.00	437.50	(696.62)	0.63	5.35
US TREASURY NOTES	DTD 03/15/2022 1.750% 03/15/2025	91282CED9	2,800,000.00	BONY		97.58	2,732,187.36	327.98	(716.32)	0.71	5.27
US TREASURY NOTES	DTD 04/30/2018 2.875% 04/30/2025	9128284M9	2,790,000.00	ASL		98.11	2,737,251.70	(326.82)	(1,009.84)	0.83	5.22
US TREASURY NOTES	DTD 05/31/2023 4.250% 05/31/2025	91282CHD6	2,765,000.00	WELLS_F		99.16	2,741,670.31	0.00	(276.09)	0.91	5.20
<b>Security Type Sub-Total</b>			<b>43,298,000.00</b>				<b>42,875,420.65</b>	<b>600,533.36</b>	<b>(32,412.70)</b>	<b>0.43</b>	<b>5.29</b>
<b>Managed Account Sub-Total</b>			<b>43,298,000.00</b>				<b>42,875,420.65</b>	<b>600,533.36</b>	<b>(32,412.70)</b>	<b>0.43</b>	<b>5.29</b>
<b>Joint Powers Authority</b>											
CAMP Pool			720,624.11			1.00	720,624.11	0.00	0.00	0.00	
<b>Liquid Sub-Total</b>			<b>720,624.11</b>				<b>720,624.11</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2024**

**CITY OF HAYWARD - SHORT TERM - 35310001**

<b>Securities Sub-Total</b>	<b>\$44,018,624.11</b>	<b>\$43,596,044.76</b>	<b>\$600,533.36</b>	<b>(\$32,412.70)</b>	<b>0.43</b>	<b>5.29%</b>
<b>Accrued Interest</b>		<b>\$196,546.06</b>				
<b>Total Investments</b>		<b>\$43,792,590.82</b>				

**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>BUY</b>										
06/26/24	06/27/24	US TREASURY NOTES DTD 05/31/2023 4.250% 05/31/2025	91282CHD6	2,765,000.00	(2,741,670.31)	(8,668.95)	(2,750,339.26)			
06/26/24	06/27/24	US TREASURY NOTES DTD 01/31/2020 1.375% 01/31/2025	912828Z52	2,800,000.00	(2,736,234.38)	(15,653.85)	(2,751,888.23)			
06/26/24	06/27/24	US TREASURY NOTES DTD 03/15/2022 1.750% 03/15/2025	91282CED9	2,800,000.00	(2,731,859.38)	(13,847.83)	(2,745,707.21)			
06/26/24	06/27/24	US TREASURY NOTES DTD 04/30/2018 2.875% 04/30/2025	9128284M9	2,790,000.00	(2,737,578.52)	(12,642.19)	(2,750,220.71)			
06/26/24	06/27/24	US TREASURY NOTES DTD 02/15/2022 1.500% 02/15/2025	91282CDZ1	2,800,000.00	(2,733,937.50)	(15,346.15)	(2,749,283.65)			
<b>Transaction Type Sub-Total</b>				<b>13,955,000.00</b>	<b>(13,681,280.09)</b>	<b>(66,158.97)</b>	<b>(13,747,439.06)</b>			
<b>INTEREST</b>										
06/30/24	06/30/24	US TREASURY NOTES DTD 12/31/2022 4.250% 12/31/2024	91282CGD7	4,890,000.00	0.00	103,912.50	103,912.50			
<b>Transaction Type Sub-Total</b>				<b>4,890,000.00</b>	<b>0.00</b>	<b>103,912.50</b>	<b>103,912.50</b>			
<b>MATURITY</b>										
06/30/24	06/30/24	US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	4,870,000.00	4,870,000.00	48,700.00	4,918,700.00	188,522.27	0.00	
<b>Transaction Type Sub-Total</b>				<b>4,870,000.00</b>	<b>4,870,000.00</b>	<b>48,700.00</b>	<b>4,918,700.00</b>	<b>188,522.27</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>(8,811,280.09)</b>	<b>86,453.53</b>	<b>(8,724,826.56)</b>	<b>188,522.27</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>(8,811,280.09)</b>	<b>\$86,453.53</b>	<b>(8,724,826.56)</b>	<b>\$188,522.27</b>	<b>\$0.00</b>	





Account Statement

For the Month Ending June 30, 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
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>9,876,601.41</b>
06/21/24	06/21/24	Transfer to 6221-001	1.00	(4,559,170.94)	5,317,430.47
06/24/24	06/24/24	Transfer from 6221-001	1.00	9,112,127.30	14,429,557.77
06/27/24	06/27/24	Redemption - Interest 91282CDZ1	1.00	(15,346.15)	14,414,211.62
06/27/24	06/27/24	Redemption - Principal 91282CDZ1	1.00	(2,733,937.50)	11,680,274.12
06/27/24	06/27/24	Redemption - Principal 91282CED9	1.00	(2,731,859.38)	8,948,414.74
06/27/24	06/27/24	Redemption - Interest 91282CED9	1.00	(13,847.83)	8,934,566.91
06/27/24	06/27/24	Redemption - Interest 91282CHD6	1.00	(8,668.95)	8,925,897.96
06/27/24	06/27/24	Redemption - Principal 91282CHD6	1.00	(2,741,670.31)	6,184,227.65
06/27/24	06/27/24	Redemption - Interest 9128284M9	1.00	(12,642.19)	6,171,585.46
06/27/24	06/27/24	Redemption - Principal 9128284M9	1.00	(2,737,578.52)	3,434,006.94
06/27/24	06/27/24	Redemption - Interest 912828Z52	1.00	(15,653.85)	3,418,353.09
06/27/24	06/27/24	Redemption - Principal 912828Z52	1.00	(2,736,234.38)	682,118.71
06/28/24	07/01/24	Accrual Income Div Reinvestment - Distributions	1.00	38,505.40	720,624.11



**Account Statement**

For the Month Ending **June 30, 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
<b>Closing Balance</b>					<b>720,624.11</b>
	<b>Month of June</b>	<b>Fiscal YTD January-June</b>			
<b>Opening Balance</b>	9,876,601.41	0.00	<b>Closing Balance</b>	720,624.11	
<b>Purchases</b>	9,150,632.70	19,027,234.11	<b>Average Monthly Balance</b>	8,653,899.47	
<b>Redemptions (Excl. Checks)</b>	(18,306,610.00)	(18,306,610.00)	<b>Monthly Distribution Yield</b>	5.43%	
<b>Check Disbursements</b>	0.00	0.00			
<b>Closing Balance</b>	<b>720,624.11</b>	<b>720,624.11</b>			
<b>Cash Dividends and Income</b>	38,505.40	62,450.56			