



**Managed Account Security Transactions and Interest**

As of: **January 31, 2019**

**CITY OF CONCORD OPERATING FUNDS - 15290100**

**Transaction Type**

Trade	Settle	Security Description	Broker	CUSIP	S&P Rating	Par	Principal Proceeds	Accrued Interest	Total
<b>BUY</b>									
01/07/19	01/10/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	MERRILL	912828N30	AA+	5,300,000.00	(5,223,605.47)	(3,111.19)	(5,226,716.66)
01/30/19	01/31/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	MORGAN_S	912828N30	AA+	3,050,000.00	(3,001,628.91)	(5,550.24)	(3,007,179.15)

**Transaction Type Sub-Total** **8,350,000.00** **(8,225,234.38)** **(8,661.43)** **(8,233,895.81)**

**INTEREST**

01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	312,420.32	0.00	986.13	986.13
01/01/19	01/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	290,000.00	0.00	774.06	774.06
01/01/19	01/25/19	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
01/01/19	01/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.729% 04/01/2020		3136AP3Z3	AA+	55,551.38	0.00	126.33	126.33
01/01/19	01/25/19	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019		3136AQSW1	AA+	5,585.05	0.00	8.83	8.83
01/01/19	01/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019		3136AQDQ0	AA+	33,811.09	0.00	46.38	46.38
01/03/19	01/03/19	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	1,440.97	1,440.97
01/06/19	01/06/19	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022		24422ETL3	A	500,000.00	0.00	6,625.00	6,625.00
01/08/19	01/08/19	GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020		36962G4J0	BBB+	950,000.00	0.00	26,125.00	26,125.00
01/10/19	01/10/19	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020		172967LF6	BBB+	500,000.00	0.00	6,125.00	6,125.00
01/14/19	01/14/19	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021		3130A8QS5	AA+	1,300,000.00	0.00	7,312.50	7,312.50
01/23/19	01/23/19	JPMORGAN CHASE & CO (CALLABLE) DTD 01/23/2015 2.250% 01/23/2020		46625HKA7	A-	700,000.00	0.00	7,875.00	7,875.00



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<b>INTEREST</b>									
01/23/19	01/23/19	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021		459058GH0	AAA	1,100,000.00	0.00	14,960.00	14,960.00
01/24/19	01/24/19	US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022		91159HHP8	A+	550,000.00	0.00	7,218.75	7,218.75
01/30/19	01/30/19	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	A-	800,000.00	0.00	8,600.00	8,600.00

<b>Transaction Type Sub-Total</b>						<b>7,382,367.84</b>	<b>0.00</b>	<b>88,957.83</b>	<b>88,957.83</b>
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<b>MATURITY</b>									
01/01/19	01/01/19	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	MATURITY	3136AQS1	AA+	5,585.05	5,585.05	0.00	5,585.05

<b>Transaction Type Sub-Total</b>						<b>5,585.05</b>	<b>5,585.05</b>	<b>0.00</b>	<b>5,585.05</b>
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<b>PAYDOWNS</b>									
01/01/19	01/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	465.64	465.64	0.00	465.64
01/01/19	01/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	MBS PMT	3136AQDQ0	AA+	65.99	65.99	0.00	65.99
01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	17,861.04	17,861.04	0.00	17,861.04
01/01/19	01/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.729% 04/01/2020	MBS PMT	3136AP3Z3	AA+	132.54	132.54	0.00	132.54

<b>Transaction Type Sub-Total</b>						<b>18,525.21</b>	<b>18,525.21</b>	<b>0.00</b>	<b>18,525.21</b>
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<b>SELL</b>									
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	HSBC	912828D72	AA+	1,650,000.00	1,628,408.20	12,033.15	1,640,441.35
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	HSBC	912828D72	AA+	2,925,000.00	2,886,723.64	21,331.49	2,908,055.13



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<b>SELL</b>									
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	HSBC	912828D72	AA+	625,000.00	616,821.29	4,558.01	621,379.30
01/30/19	01/31/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	MORGAN_S	3135G0N82	AA+	420,000.00	406,396.20	2,391.66	408,787.86
01/30/19	01/31/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	MORGAN_S	3135G0N82	AA+	130,000.00	125,789.30	740.28	126,529.58
01/30/19	01/31/19	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	WELLS_FA	3130A8QS5	AA+	1,300,000.00	1,256,255.00	690.63	1,256,945.63
01/30/19	01/31/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	MORGAN_S	912828D72	AA+	1,075,000.00	1,059,546.88	9,087.02	1,068,633.90
<b>Transaction Type Sub-Total</b>						<b>8,125,000.00</b>	<b>7,979,940.51</b>	<b>50,832.24</b>	<b>8,030,772.75</b>
<b>Managed Account Total</b>							<b>(\$221,183.61)</b>	<b>\$131,128.64</b>	<b>(\$90,054.97)</b>