



**Managed Account Security Transactions and Interest**

As of: **March 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>									
02/22/19	03/01/19	PACCAR FINANCIAL CORP NOTE DTD 03/01/2019 2.850% 03/01/2022	MERRILL	69371RP75	A+	200,000.00	(199,824.00)	0.00	(199,824.00)
03/04/19	03/06/19	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	MORGAN_S	912828R69	AA+	2,900,000.00	(2,794,761.72)	(12,428.57)	(2,807,190.29)
03/15/19	03/22/19	JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	JPM_CHAS	46647PBB1	A-	1,000,000.00	(1,000,000.00)	0.00	(1,000,000.00)
<b>Transaction Type Sub-Total</b>						<b>4,100,000.00</b>	<b>(3,994,585.72)</b>	<b>(12,428.57)</b>	<b>(4,007,014.29)</b>

**INTEREST**

03/01/19	03/01/19	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	846.11	846.11
03/01/19	03/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	289,664.49	0.00	876.56	876.56
03/01/19	03/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019		3136AQDQ0	AA+	26,411.53	0.00	36.23	36.23
03/01/19	03/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	289,066.33	0.00	771.57	771.57
03/01/19	03/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.653% 04/01/2020		3136AP3Z3	AA+	39,258.55	0.00	86.79	86.79
03/01/19	03/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
03/03/19	03/03/19	AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020		0258M0EE5	A-	300,000.00	0.00	3,300.00	3,300.00
03/04/19	03/04/19	CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020		14913Q2A6	A	400,000.00	0.00	3,700.00	3,700.00
03/12/19	03/12/19	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020		45905UP32	AAA	1,400,000.00	0.00	10,934.00	10,934.00
03/12/19	03/12/19	TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020		89236TCF0	AA-	350,000.00	0.00	3,762.50	3,762.50



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<b>INTEREST</b>									
03/14/19	03/14/19	AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020		0258M0DX4	A-	250,000.00	0.00	3,250.00	3,250.00
03/15/19	03/15/19	NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021		63743HER9	A	310,000.00	0.00	4,495.00	4,495.00
03/15/19	03/15/19	NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021		63743HER9	A	240,000.00	0.00	3,480.00	3,480.00
03/15/19	03/15/19	ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021		68389XBK0	AA-	550,000.00	0.00	5,225.00	5,225.00
03/22/19	03/22/19	UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021		904764AZ0	A+	530,000.00	0.00	7,287.50	7,287.50
<b>Transaction Type Sub-Total</b>						<b>5,259,400.90</b>	<b>0.00</b>	<b>48,785.14</b>	<b>48,785.14</b>

<b>PAYDOWNS</b>									
03/01/19	03/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	MBS PMT	3136AQDQ0	AA+	4,387.46	4,387.46	0.00	4,387.46
03/01/19	03/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.653% 04/01/2020	MBS PMT	3136AP3Z3	AA+	7,664.45	7,664.45	0.00	7,664.45
03/01/19	03/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	30,114.11	30,114.11	0.00	30,114.11
03/01/19	03/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	5,773.27	5,773.27	0.00	5,773.27
<b>Transaction Type Sub-Total</b>						<b>47,939.29</b>	<b>47,939.29</b>	<b>0.00</b>	<b>47,939.29</b>

<b>SELL</b>									
03/04/19	03/06/19	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	SOCGEN	912828T67	AA+	1,600,000.00	1,547,812.50	6,961.32	1,554,773.82
03/04/19	03/06/19	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	SOCGEN	912828T67	AA+	900,000.00	870,644.53	3,915.75	874,560.28
03/15/19	03/20/19	JPMORGAN CHASE & CO (CALLABLE) DTD 01/23/2015 2.250% 01/23/2020	MERRILL	46625HKA7	A-	700,000.00	696,899.00	2,493.75	699,392.75



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<b>SELL</b>									
03/15/19	03/22/19	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	JPM_CHAS	46625HLW8	A-	400,000.00	399,676.00	2,719.44	402,395.44
<b>Transaction Type Sub-Total</b>						<b>3,600,000.00</b>	<b>3,515,032.03</b>	<b>16,090.26</b>	<b>3,531,122.29</b>
<b>Managed Account Total</b>							<b>(\$431,614.40)</b>	<b>\$52,446.83</b>	<b>(\$379,167.57)</b>