



Managed Account Security Transactions and Interest

As of: **July 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
BUY									
07/01/19	07/03/19	US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	MERRILL	912828T91	AA+	2,600,000.00	(2,582,835.94)	(7,347.83)	(2,590,183.77)
07/08/19	07/11/19	GOLDMAN SACHS GROUP INC BONDS DTD 07/08/2014 3.850% 07/08/2024	SUSQ	38141EC23	BBB+	575,000.00	(601,783.50)	(184.48)	(601,967.98)
07/11/19	07/15/19	AMERICAN HONDA FINANCE DTD 06/27/2019 2.400% 06/27/2024	WELLS_FA	02665WCZ2	A	575,000.00	(572,148.00)	(690.00)	(572,838.00)
07/19/19	07/23/19	MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	WELLS_FA	61746BDQ6	BBB+	550,000.00	(581,509.50)	(4,972.92)	(586,482.42)

Transaction Type Sub-Total

4,300,000.00 (4,338,276.94) (13,195.23) (4,351,472.17)

INTEREST

07/01/19	07/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	256,619.60	0.00	684.96	684.96
07/01/19	07/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	273,566.96	0.00	811.63	811.63
07/01/19	07/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.782% 04/01/2020		3136AP3Z3	AA+	6,484.99	0.00	15.03	15.03
07/01/19	07/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019		3136AQDQ0	AA+	915.40	0.00	1.26	1.26
07/01/19	07/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
07/02/19	07/02/19	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	144.85	144.85
07/06/19	07/06/19	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
07/08/19	07/08/19	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
07/10/19	07/10/19	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



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INTEREST									
07/23/19	07/23/19	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021		459058GH0	AAA	1,100,000.00	0.00	15,125.00	15,125.00
07/23/19	07/23/19	PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024		693475AV7	A-	550,000.00	0.00	9,625.00	9,625.00
07/24/19	07/24/19	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
07/30/19	07/30/19	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

Transaction Type Sub-Total **5,772,586.95** **0.00** **81,835.36** **81,835.36**

PAYDOWNS									
07/01/19	07/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	536.71	536.71	0.00	536.71
07/01/19	07/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	9,945.22	9,945.22	0.00	9,945.22
07/01/19	07/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	MBS PMT	3136AQDQ0	AA+	915.40	915.40	0.00	915.40
07/01/19	07/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.782% 04/01/2020	MBS PMT	3136AP3Z3	AA+	16.85	16.85	0.00	16.85

Transaction Type Sub-Total **11,414.18** **11,414.18** **0.00** **11,414.18**

SELL									
07/01/19	07/03/19	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	SOCGEN	912828X47	AA+	1,250,000.00	1,253,613.28	4,076.09	1,257,689.37
07/01/19	07/03/19	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	SOCGEN	912828X47	AA+	1,150,000.00	1,153,324.22	3,750.00	1,157,074.22
07/08/19	07/11/19	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	MORGAN_S	912828R69	AA+	575,000.00	570,305.66	1,046.70	571,352.36
07/11/19	07/15/19	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	BNP_PARI	912828R69	AA+	575,000.00	570,148.44	1,148.82	571,297.26



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SELL									
07/19/19	07/23/19	MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	MERRILL	61746BEA0	BBB+	550,000.00	551,127.50	3,513.89	554,641.39
Transaction Type Sub-Total						4,100,000.00	4,098,519.10	13,535.50	4,112,054.60
Managed Account Total							(\$228,343.66)	\$82,175.63	(\$146,168.03)