



Managed Account Security Transactions and Interest

As of: **January 31, 2020**

CITY OF CONCORD OPERATING FUNDS - 15290100

Transaction Type

Trade	Settle	Security Description	Broker	CUSIP	S&P Rating	Par	Principal Proceeds	Accrued Interest	Total
BUY									
01/02/20	01/07/20	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	HSBC	912828XX3	AA+	1,600,000.00	(1,623,562.50)	(615.38)	(1,624,177.88)
01/10/20	01/13/20	MUFG BANK LTD/NY COMM PAPER DTD 01/13/2020 0.000% 10/06/2020	MITSU	62479LK61	A-1	1,200,000.00	(1,183,980.00)	0.00	(1,183,980.00)
01/21/20	01/28/20	BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024	MORGAN_S	06406RAL1	A	250,000.00	(251,100.00)	(1,370.83)	(252,470.83)
Transaction Type Sub-Total						3,050,000.00	(3,058,642.50)	(1,986.21)	(3,060,628.71)

INTEREST

01/01/20	01/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
01/01/20	01/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	175,615.38	0.00	468.75	468.75
01/01/20	01/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	238,595.75	0.00	719.21	719.21
01/01/20	01/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024		3137FQ3V3	AA+	229,638.48	0.00	427.32	427.32
01/03/20	01/03/20	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	90.90	90.90
01/06/20	01/06/20	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
01/08/20	01/08/20	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
01/08/20	01/08/20	GOLDMAN SACHS GROUP INC BONDS DTD 07/08/2014 3.850% 07/08/2024		38141EC23	BBB+	575,000.00	0.00	11,068.75	11,068.75
01/23/20	01/23/20	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
01/23/20	01/23/20	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021		459058GH0	AAA	300,000.00	0.00	4,125.00	4,125.00



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INTEREST									
01/24/20	01/24/20	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
01/30/20	01/30/20	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						5,153,849.61	0.00	75,827.56	75,827.56
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MATURITY									
01/08/20	01/08/20	GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	MATURITY	36962G4J0	BBB+	950,000.00	950,000.00	0.00	950,000.00
01/13/20	01/13/20	MUFG BANK LTD/NY COMM PAPER DTD 04/18/2019 0.000% 01/13/2020	MATURITY	62479LAD7	A-1	1,100,000.00	1,100,000.00	0.00	1,100,000.00
01/30/20	01/30/20	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	MATURITY	94974BGF1	A-	800,000.00	800,000.00	0.00	800,000.00

Transaction Type Sub-Total						2,850,000.00	2,850,000.00	0.00	2,850,000.00
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PAYDOWNS									
01/01/20	01/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	3,675.24	3,675.24	0.00	3,675.24
01/01/20	01/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	287.32	287.32	0.00	287.32
01/01/20	01/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	MBS PMT	3137FQ3V3	AA+	3,486.34	3,486.34	0.00	3,486.34

Transaction Type Sub-Total						7,448.90	7,448.90	0.00	7,448.90
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SELL									
01/02/20	01/07/20	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	CITIGRP	912828N30	AA+	1,400,000.00	1,421,382.81	572.12	1,421,954.93
01/21/20	01/28/20	BANK OF NEW YORK MELLON (CALLABLE) NOTES DTD 05/02/2016 2.050% 05/03/2021	CITIGRP	06406FAB9	A	250,000.00	250,815.00	1,210.07	252,025.07

Transaction Type Sub-Total						1,650,000.00	1,672,197.81	1,782.19	1,673,980.00
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Managed Account Total	\$1,471,004.21	\$75,623.54	\$1,546,627.75
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