



Managed Account Security Transactions and Interest

As of: August 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
<b>BUY</b>									
08/05/20	08/07/20	CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	CSFB	22549L6F7	A+	450,000.00	(450,000.00)	0.00	(450,000.00)
08/05/20	08/07/20	US TREASURY N/B DTD 12/31/2019 1.750% 12/31/2024	WELLS_F	912828YY0	AA+	400,000.00	(427,531.25)	(722.83)	(428,254.08)
08/11/20	08/25/20	MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	MORGAN_	60412AVJ9	AAA	180,000.00	(180,000.00)	0.00	(180,000.00)
08/18/20	08/20/20	BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	MERRILL	06051GFS3	A-	400,000.00	(456,744.00)	(818.06)	(457,562.06)
08/19/20	08/21/20	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	CITIGRP	3137EAEV7	AA+	1,800,000.00	(1,798,164.00)	0.00	(1,798,164.00)
08/25/20	08/27/20	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	BARCLAY	3135G05X7	AA+	650,000.00	(646,958.00)	0.00	(646,958.00)
<b>08/28/20</b>	<b>09/01/20</b>	<b>CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025</b>	<b>MKTX</b>	<b>172967JP7</b>	<b>BBB+</b>	<b>400,000.00</b>	<b>(443,980.00)</b>	<b>(4,546.67)</b>	<b>(448,526.67)</b>

Transaction Type Sub-Total

**4,280,000.00 (4,403,377.25) (6,087.56) (4,409,464.81)**

**INTEREST**

08/01/20	08/01/20	BB&T CORPORATION CORP BONDS DTD 07/29/2019 2.500% 08/01/2024		05531FBH5	A-	575,000.00	0.00	7,187.50	7,187.50
08/01/20	08/01/20	CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024		157411TK5	AA-	140,000.00	0.00	1,470.70	1,470.70
08/01/20	08/25/20	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024		3137BGK24	AA+	400,000.00	0.00	1,020.67	1,020.67
08/01/20	08/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
08/01/20	08/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	AA+	187,853.91	0.00	562.89	562.89
08/01/20	08/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FQ3V3	AA+	175,736.78	0.00	413.86	413.86
08/01/20	08/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	144,760.82	0.00	386.39	386.39



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<b>INTEREST</b>									
08/04/20	08/04/20	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	3.92	3.92
08/05/20	08/05/20	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024		3135G0V34	AA+	930,000.00	0.00	11,625.00	11,625.00
08/05/20	08/05/20	IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021		44932HAG8	A	550,000.00	0.00	7,287.50	7,287.50
08/13/20	08/13/20	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	A+	450,000.00	0.00	4,050.00	4,050.00
08/14/20	08/14/20	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022		83369XDL9	A	600,000.00	0.00	5,250.00	5,250.00
08/26/20	08/26/20	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022		65558TLL7	AA-	600,000.00	0.00	5,611.67	5,611.67
08/26/20	08/26/20	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022		83050PDR7	A+	600,000.00	0.00	5,642.00	5,642.00
08/30/20	08/30/20	WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024		254687FK7	A-	600,000.00	0.00	5,308.33	5,308.33
08/31/20	08/31/20	US TREASURY N/B NOTES DTD 08/31/2016 1.125% 08/31/2021		9128282F6	AA+	150,000.00	0.00	843.75	843.75
<b>Transaction Type Sub-Total</b>						<b>6,388,351.51</b>	<b>0.00</b>	<b>57,398.06</b>	<b>57,398.06</b>
<b>MATURITY</b>									
08/03/20	08/03/20	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	MATURITY	96121T4A3	A-1+	980,000.00	980,000.00	9,821.78	989,821.78
08/03/20	08/03/20	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	MATURITY	06370REU9	A-1	1,000,000.00	1,000,000.00	32,254.44	1,032,254.44
08/14/20	08/14/20	AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 08/14/2020	MATURITY	0258M0DX4	A-	250,000.00	250,000.00	2,708.33	252,708.33
<b>Transaction Type Sub-Total</b>						<b>2,230,000.00</b>	<b>2,230,000.00</b>	<b>44,784.55</b>	<b>2,274,784.55</b>



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<b>Trade</b>	<b>Settle</b>	<b>Security Description</b>	<b>Broker</b>	<b>CUSIP</b>	<b>S&amp;P Rating</b>	<b>Par</b>	<b>Principal Proceeds</b>	<b>Accrued Interest</b>	<b>Total</b>
<b>PAYDOWNS</b>									
08/01/20	08/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	GNMA	3136B1XP4	AA+	23,292.11	23,292.11	0.00	23,292.11
08/01/20	08/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	GNMA	3137FQ3V3	AA+	4,690.10	4,690.10	0.00	4,690.10
08/01/20	08/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	GNMA	3137FKK39	AA+	253.32	253.32	0.00	253.32
<b>Transaction Type Sub-Total</b>						<b>28,235.53</b>	<b>28,235.53</b>	<b>0.00</b>	<b>28,235.53</b>
<b>SELL</b>									
08/18/20	08/20/20	BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	TD	06051GHH5	A-	400,000.00	408,688.00	3,615.63	412,303.63
08/18/20	08/20/20	BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	MORGAN_	06051GFW4	A-	150,000.00	152,274.00	1,323.44	153,597.44
08/19/20	08/21/20	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	SOCGEN	912828R69	AA+	250,000.00	260,156.25	910.18	261,066.43
08/19/20	08/21/20	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	SOCGEN	912828R69	AA+	1,550,000.00	1,612,968.75	5,643.10	1,618,611.85
<b>08/28/20</b>	<b>09/01/20</b>	<b>UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021</b>	<b>MKTX</b>	<b>904764AZ0</b>	<b>A+</b>	<b>530,000.00</b>	<b>537,541.90</b>	<b>6,437.29</b>	<b>543,979.19</b>
<b>Transaction Type Sub-Total</b>						<b>2,880,000.00</b>	<b>2,971,628.90</b>	<b>17,929.64</b>	<b>2,989,558.54</b>
<b>Managed Account Total</b>							<b>\$826,487.18</b>	<b>\$114,024.69</b>	<b>\$940,511.87</b>

Bolded items are forward settling trades.