



Managed Account Security Transactions and Interest

As of: **September 30, 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									
08/28/20	09/01/20	CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	MKTX	172967JP7	BBB+	400,000.00	(443,980.00)	(4,546.67)	(448,526.67)
09/02/20	09/04/20	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	NOMURA	3137EAEW5	AA+	770,000.00	(770,140.61)	0.00	(770,140.61)
09/02/20	09/04/20	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	WELLS_F	3137EAEW5	AA+	1,030,000.00	(1,029,660.10)	0.00	(1,029,660.10)
09/03/20	09/16/20	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	MERRILL	341271AD6	AA	115,000.00	(115,813.05)	0.00	(115,813.05)
09/03/20	09/16/20	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	MERRILL	341271AD6	AA	160,000.00	(161,060.80)	0.00	(161,060.80)
09/03/20	09/16/20	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	MERRILL	341271AD6	AA	300,000.00	(300,000.00)	0.00	(300,000.00)
09/10/20	09/11/20	FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	WELLS_F	3130AK5E2	AA+	275,000.00	(274,175.00)	0.00	(274,175.00)
09/23/20	09/25/20	FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	CITIGRP	3137EAEX3	AA+	650,000.00	(648,043.50)	0.00	(648,043.50)
09/24/20	09/28/20	ABBOTT LABORATORIES CORPORATE NOTES (CAL) DTD 03/22/2017 3.875% 09/15/2025	US_BANC	002824BM1	A-	400,000.00	(458,392.00)	(559.72)	(458,951.72)
09/29/20	09/30/20	BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025	WELLS_F	110122DC9	A+	225,000.00	(257,103.00)	(1,089.84)	(258,192.84)
Transaction Type Sub-Total						4,325,000.00	(4,458,368.06)	(6,196.23)	(4,464,564.29)

INTEREST

09/01/20	09/01/20	PACCAR FINANCIAL CORP NOTE DTD 03/01/2019 2.850% 03/01/2022		69371RP75	A+	200,000.00	0.00	2,850.00	2,850.00
09/01/20	09/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	144,507.50	0.00	385.71	385.71
09/01/20	09/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	AA+	164,561.80	0.00	489.66	489.66



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INTEREST									
09/01/20	09/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
09/01/20	09/25/20	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
09/01/20	09/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FQ3V3	AA+	171,046.68	0.00	298.19	298.19
09/02/20	09/02/20	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	25.73	25.73
09/12/20	09/12/20	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020		45905UP32	AAA	0.00	0.00	10,927.00	10,927.00
09/15/20	09/15/20	ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021		68389XBK0	A	550,000.00	0.00	5,225.00	5,225.00
09/15/20	09/15/20	NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021		63743HER9	A	550,000.00	0.00	7,975.00	7,975.00

Transaction Type Sub-Total						2,465,115.98	0.00	29,930.84	29,930.84
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MATURITY

09/12/20	09/12/20	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	MATURITY	45905UP32	AAA	1,400,000.00	1,400,000.00	0.00	1,400,000.00
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Transaction Type Sub-Total						1,400,000.00	1,400,000.00	0.00	1,400,000.00
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PAYDOWNS

09/01/20	09/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	GNMA	3136B1XP4	AA+	4,840.23	4,840.23	0.00	4,840.23
09/01/20	09/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	GNMA	3137FKK39	AA+	64,499.80	64,499.80	0.00	64,499.80
09/01/20	09/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	GNMA	3137FQ3V3	AA+	296.25	296.25	0.00	296.25

Transaction Type Sub-Total						69,636.28	69,636.28	0.00	69,636.28
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SELL									
08/28/20	09/01/20	UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	MKTX	904764AZ0	A+	530,000.00	537,541.90	6,437.29	543,979.19
09/02/20	09/04/20	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	SOCGEN	912828R69	AA+	700,000.00	728,328.13	2,983.61	731,311.74
09/02/20	09/04/20	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	SOCGEN	912828R69	AA+	1,100,000.00	1,144,515.62	4,688.52	1,149,204.14
09/29/20	09/30/20	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	HSBC	912828XX3	AA+	225,000.00	240,319.34	1,125.00	241,444.34
Transaction Type Sub-Total						2,555,000.00	2,650,704.99	15,234.42	2,665,939.41
Managed Account Total							(\$338,026.79)	\$38,969.03	(\$299,057.76)