



Managed Account Security Transactions and Interest

As of: October 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									
10/14/20	10/16/20	FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	WELLS_F	3137EAEY1	AA+	600,000.00	(597,762.00)	0.00	(597,762.00)
10/16/20	10/20/20	GENERAL DYNAMICS CORP DTD 05/11/2018 3.500% 05/15/2025	JPM_CHA	369550BG2	A	425,000.00	(476,467.50)	(6,404.51)	(482,872.01)
10/16/20	10/29/20	SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	KEYBANC	798306WP7	NR	250,000.00	(250,000.00)	0.00	(250,000.00)
10/22/20	10/29/20	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	MERRILL	69371RQ66	A+	335,000.00	(350,111.85)	(1,390.25)	(351,502.10)
10/30/20	11/10/20	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	MERRILL	54438CYK2	AA+	250,000.00	(250,000.00)	0.00	(250,000.00)

Transaction Type Sub-Total

1,860,000.00 (1,924,341.35) (7,794.76) (1,932,136.11)

INTEREST

10/01/20	10/01/20	JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023		46647PBB1	A-	1,000,000.00	0.00	16,035.00	16,035.00
10/01/20	10/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FQ3V3	AA+	170,750.43	0.00	297.67	297.67
10/01/20	10/25/20	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
10/01/20	10/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
10/01/20	10/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	80,007.70	0.00	213.55	213.55
10/01/20	10/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	AA+	159,721.57	0.00	475.56	475.56
10/02/20	10/02/20	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	22.18	22.18
10/14/20	10/14/20	FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025		3130AJHU6	AA+	600,000.00	0.00	1,483.33	1,483.33
10/22/20	10/22/20	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	AA+	600,000.00	0.00	1,854.17	1,854.17



Managed Account Security Transactions and Interest

As of: October 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
INTEREST									
10/24/20	10/24/20	BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024		06406RAL1	A	250,000.00	0.00	2,625.00	2,625.00
10/27/20	10/27/20	CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025		172967JP7	BBB+	400,000.00	0.00	6,600.00	6,600.00
10/29/20	10/29/20	MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024		61746BDQ6	BBB+	550,000.00	0.00	10,656.25	10,656.25
10/31/20	10/31/20	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022		912828X47	AA+	275,000.00	0.00	2,578.13	2,578.13
10/31/20	10/31/20	US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023		912828T91	AA+	6,200,000.00	0.00	50,375.00	50,375.00
Transaction Type Sub-Total						10,970,479.70	0.00	94,970.39	94,970.39

MATURITY

10/06/20	10/06/20	MUFG BANK LTD/NY COMM PAPER DTD 01/13/2020 0.000% 10/06/2020	MATURITY	62479LK61	A-1	1,200,000.00	1,200,000.00	0.00	1,200,000.00
10/31/20	10/31/20	US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	MATURITY	912828WC0	AA+	90,000.00	90,000.00	787.50	90,787.50

Transaction Type Sub-Total

1,290,000.00 1,290,000.00 787.50 1,290,787.50

PAYDOWNS

10/01/20	10/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	GNMA	3136B1XP4	AA+	8,552.11	8,552.11	0.00	8,552.11
10/01/20	10/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	GNMA	3137FKK39	AA+	141.42	141.42	0.00	141.42
10/01/20	10/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	GNMA	3137FQ3V3	AA+	337.42	337.42	0.00	337.42

Transaction Type Sub-Total

9,030.95 9,030.95 0.00 9,030.95

SELL

10/16/20	10/20/20	GENERAL DYNAMICS CORP DTD 05/11/2018 3.000% 05/11/2021	LOOP	369550BE7	A	550,000.00	558,481.00	7,287.50	565,768.50
----------	----------	---	------	-----------	---	------------	------------	----------	------------



Managed Account Security Transactions and Interest

As of: **October 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
SELL									
10/22/20	10/26/20	PACCAR FINANCIAL CORP NOTE DTD 03/01/2019 2.850% 03/01/2022	TD	69371RP75	A+	200,000.00	206,698.00	870.83	207,568.83
Transaction Type Sub-Total						750,000.00	765,179.00	8,158.33	773,337.33
Managed Account Total							\$139,868.60	\$96,121.46	\$235,990.06

Bolded items are forward settling trades.