



**Managed Account Security Transactions and Interest**

As of: **August 31, 2021**

**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>									
08/03/21	08/05/21	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	JPM_CHA	91282CBC4	AA+	950,000.00	(941,910.16)	(348.51)	(942,258.67)
08/09/21	08/12/21	BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	GOLDMAN	05565EBU8	A	130,000.00	(129,988.30)	0.00	(129,988.30)
08/11/21	08/12/21	US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	JPM_CHA	912828XX3	AA+	930,000.00	(972,358.59)	(2,173.37)	(974,531.96)
08/12/21	08/16/21	BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 1.250% 08/12/2026	MITSU	05565EBW4	A	325,000.00	(324,902.50)	(45.14)	(324,947.64)

**Transaction Type Sub-Total**

**2,335,000.00 (2,369,159.55) (2,567.02) (2,371,726.57)**

**INTEREST**

08/01/21	08/01/21	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025		54438CYK2	AA+	250,000.00	0.00	966.25	966.25
08/01/21	08/01/21	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
08/01/21	08/01/21	BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025		06051GFS3	A-	400,000.00	0.00	7,750.00	7,750.00
08/01/21	08/01/21	MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025		60412AVJ9	AAA	180,000.00	0.00	567.00	567.00
08/01/21	08/01/21	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
08/01/21	08/01/21	SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025		798306WP7	NR	250,000.00	0.00	1,065.00	1,065.00
08/01/21	08/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	AA+	3,034.06	0.00	9.00	9.00
08/01/21	08/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022		3137BM6P6	AA+	272,319.19	0.00	701.22	701.22
08/01/21	08/25/21	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
08/01/21	08/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FQ3V3	AA+	131,032.05	0.00	228.43	228.43



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<b>INTEREST</b>									
08/01/21	08/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	23,324.25	0.00	62.26	62.26
08/03/21	08/03/21	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	23.33	23.33
08/05/21	08/05/21	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
08/06/21	08/06/21	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025		69371RQ66	A+	335,000.00	0.00	3,015.00	3,015.00
08/13/21	08/13/21	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
08/14/21	08/14/21	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022		83369XDL9	A-1	600,000.00	0.00	5,400.00	5,400.00
08/15/21	08/15/21	BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025		110122DC9	A+	106,000.00	0.00	2,053.75	2,053.75
08/24/21	08/24/21	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	AA+	1,800,000.00	0.00	2,250.00	2,250.00
08/25/21	08/25/21	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025		3135G05X7	AA+	650,000.00	0.00	1,218.75	1,218.75
08/26/21	08/26/21	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022		83050PDR7	A-1	600,000.00	0.00	5,611.00	5,611.00
08/26/21	08/26/21	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022		65558TLL7	A-1+	600,000.00	0.00	5,580.83	5,580.83
08/30/21	08/30/21	WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024		254687FK7	BBB+	600,000.00	0.00	5,250.00	5,250.00

**Transaction Type Sub-Total** **9,295,709.55** **0.00** **67,105.69** **67,105.69**

**PAYDOWNS**

08/01/21	08/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	GNMA	3136B1XP4	AA+	3,023.32	3,023.32	0.00	3,023.32
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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>									
08/01/21	08/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	GNMA	3137FQ3V3	AA+	262.87	262.87	0.00	262.87
08/01/21	08/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	GNMA	3137BM6P6	AA+	457.95	457.95	0.00	457.95
08/01/21	08/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	GNMA	3137FKK39	AA+	55.70	55.70	0.00	55.70
<b>Transaction Type Sub-Total</b>						<b>3,799.84</b>	<b>3,799.84</b>	<b>0.00</b>	<b>3,799.84</b>
<b>SELL</b>									
08/09/21	08/12/21	US TREASURY NOTES DTD 08/31/2016 1.125% 08/31/2021	HSBC	9128282F6	AA+	150,000.00	150,093.75	756.62	150,850.37
08/11/21	08/12/21	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	WELLS_F	3135G0V34	AA+	930,000.00	980,601.30	452.08	981,053.38
08/12/21	08/16/21	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	JPM_CHA	912828X47	AA+	275,000.00	278,544.92	1,513.25	280,058.17
<b>Transaction Type Sub-Total</b>						<b>1,355,000.00</b>	<b>1,409,239.97</b>	<b>2,721.95</b>	<b>1,411,961.92</b>
<b>Managed Account Total</b>							<b>(\$956,119.74)</b>	<b>\$67,260.62</b>	<b>(\$888,859.12)</b>