



Managed Account Security Transactions & Interest

For the Month Ending **October 31, 2018**

CITY OF CONCORD OPERATING FUNDS - 15290100

| Transaction Type | | Security Description | CUSIP | Par | Principal Proceeds | Accrued Interest | Total | Realized G/L Cost | Realized G/L Amort Cost | Sale Method |
|-----------------------------------|----------|--|-----------|---------------------|-----------------------|-------------------|-----------------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| BUY | | | | | | | | | | |
| 10/02/18 | 10/03/18 | US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022 | 912828X47 | 525,000.00 | (506,583.98) | (4,172.89) | (510,756.87) | | | |
| 10/16/18 | 10/18/18 | SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020 | 86565BPC9 | 560,000.00 | (559,238.40) | 0.00 | (559,238.40) | | | |
| 10/19/18 | 10/19/18 | BNP PARIBAS NY BRANCH COMM PAPER DTD 10/19/2018 0.000% 04/17/2019 | 09659CRH3 | 1,100,000.00 | (1,085,150.00) | 0.00 | (1,085,150.00) | | | |
| Transaction Type Sub-Total | | | | 2,185,000.00 | (2,150,972.38) | (4,172.89) | (2,155,145.27) | | | |
| INTEREST | | | | | | | | | | |
| 10/01/18 | 10/01/18 | BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019 | 12189TBC7 | 275,000.00 | 0.00 | 6,462.50 | 6,462.50 | | | |
| 10/01/18 | 10/25/18 | FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019 | 3136AOSW1 | 13,251.02 | 0.00 | 20.96 | 20.96 | | | |
| 10/01/18 | 10/25/18 | FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.409% 04/01/2020 | 3136AP3Z3 | 164,526.37 | 0.00 | 330.34 | 330.34 | | | |
| 10/01/18 | 10/25/18 | FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019 | 3136AQDQ0 | 97,189.03 | 0.00 | 133.31 | 133.31 | | | |
| 10/01/18 | 10/25/18 | FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021 | 3136B1XP4 | 349,317.42 | 0.00 | 1,073.70 | 1,073.70 | | | |
| 10/01/18 | 10/25/18 | FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022 | 3137BM6P6 | 285,000.00 | 0.00 | 733.88 | 733.88 | | | |
| 10/02/18 | 10/02/18 | MONEY MARKET FUND | MONEY0002 | 0.00 | 0.00 | 344.62 | 344.62 | | | |
| 10/05/18 | 10/05/18 | BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019 | 06417GUE6 | 550,000.00 | 0.00 | 5,340.04 | 5,340.04 | | | |
| 10/17/18 | 10/17/18 | TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020 | 89236TDU6 | 475,000.00 | 0.00 | 4,631.25 | 4,631.25 | | | |
| 10/19/18 | 10/19/18 | BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021 | 06051GFW4 | 150,000.00 | 0.00 | 1,968.75 | 1,968.75 | | | |
| 10/21/18 | 10/21/18 | MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021 | 61746BEA0 | 550,000.00 | 0.00 | 6,875.00 | 6,875.00 | | | |



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|-----------------------------------|----------|--|-----------|----------------------|---------------------|-------------------|---------------------|-------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| INTEREST | | | | | | | | | | |
| 10/25/18 | 10/25/18 | GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019 | 38141GVT8 | 75,000.00 | 0.00 | 750.00 | 750.00 | | | |
| 10/25/18 | 10/25/18 | GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019 | 38141GVT8 | 475,000.00 | 0.00 | 4,750.00 | 4,750.00 | | | |
| 10/31/18 | 10/31/18 | US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021 | 912828T67 | 2,075,000.00 | 0.00 | 12,968.75 | 12,968.75 | | | |
| 10/31/18 | 10/31/18 | US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022 | 912828X47 | 2,000,000.00 | 0.00 | 18,750.00 | 18,750.00 | | | |
| 10/31/18 | 10/31/18 | US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022 | 912828X47 | 525,000.00 | 0.00 | 4,921.88 | 4,921.88 | | | |
| 10/31/18 | 10/31/18 | US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022 | 912828X47 | 1,925,000.00 | 0.00 | 18,046.88 | 18,046.88 | | | |
| 10/31/18 | 10/31/18 | US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022 | 912828X47 | 1,825,000.00 | 0.00 | 17,109.38 | 17,109.38 | | | |
| 10/31/18 | 10/31/18 | US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022 | 912828X47 | 1,200,000.00 | 0.00 | 11,250.00 | 11,250.00 | | | |
| 10/31/18 | 10/31/18 | US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022 | 912828X47 | 1,800,000.00 | 0.00 | 16,875.00 | 16,875.00 | | | |
| 10/31/18 | 10/31/18 | US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020 | 912828WC0 | 90,000.00 | 0.00 | 787.50 | 787.50 | | | |
| 10/31/18 | 10/31/18 | US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021 | 912828T67 | 1,600,000.00 | 0.00 | 10,000.00 | 10,000.00 | | | |
| 10/31/18 | 10/31/18 | US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021 | 912828T67 | 1,900,000.00 | 0.00 | 11,875.00 | 11,875.00 | | | |
| Transaction Type Sub-Total | | | | 18,399,283.84 | 0.00 | 155,998.74 | 155,998.74 | | | |
| MATURITY | | | | | | | | | | |
| 10/19/18 | 10/19/18 | BNP PARIBAS NY BRANCH COMM PAPER DTD 01/22/2018 0.000% 10/19/2018 | 09659CCK3 | 1,100,000.00 | 1,100,000.00 | 0.00 | 1,100,000.00 | 16,767.67 | 0.00 | |
| Transaction Type Sub-Total | | | | 1,100,000.00 | 1,100,000.00 | 0.00 | 1,100,000.00 | 16,767.67 | 0.00 | |



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|------------------------------------|----------|---|-----------|---------------------|---------------------|---------------------|---------------------|--------------------|-------------------------|-------------|
| Trade | Settle | | | | | | | | | |
| PAYDOWNS | | | | | | | | | | |
| 10/01/18 | 10/25/18 | FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.409% 04/01/2020 | 3136AP3Z3 | 28,312.98 | 28,312.98 | 0.00 | 28,312.98 | 10.19 | 0.00 | |
| 10/01/18 | 10/25/18 | FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019 | 3136AODO0 | 38,474.98 | 38,474.98 | 0.00 | 38,474.98 | (385.28) | 0.00 | |
| 10/01/18 | 10/25/18 | FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019 | 3136AOSW1 | 19.31 | 19.31 | 0.00 | 19.31 | (0.19) | 0.00 | |
| 10/01/18 | 10/25/18 | FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021 | 3136B1XP4 | 15,912.27 | 15,912.27 | 0.00 | 15,912.27 | (316.51) | 0.00 | |
| Transaction Type Sub-Total | | | | 82,719.54 | 82,719.54 | 0.00 | 82,719.54 | (691.79) | 0.00 | |
| SELL | | | | | | | | | | |
| 10/02/18 | 10/03/18 | CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018 | 13606A5Z7 | 300,000.00 | 299,713.85 | 1,804.00 | 301,517.85 | (52.15) | (267.43) | FIFO |
| 10/16/18 | 10/18/18 | SUMITOMO MITSUI BANK NY CD DTD 05/04/2017 2.050% 05/03/2019 | 86563YVN0 | 1,100,000.00 | 1,095,322.54 | 10,523.33 | 1,105,845.87 | (4,677.46) | (4,677.46) | FIFO |
| Transaction Type Sub-Total | | | | 1,400,000.00 | 1,395,036.39 | 12,327.33 | 1,407,363.72 | (4,729.61) | (4,944.89) | |
| Managed Account Sub-Total | | | | | 426,783.55 | 164,153.18 | 590,936.73 | 11,346.27 | (4,944.89) | |
| Total Security Transactions | | | | | \$426,783.55 | \$164,153.18 | \$590,936.73 | \$11,346.27 | (\$4,944.89) | |