



Managed Account Security Transactions and Interest

As of: December 31, 2018

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>									
12/07/18	12/17/18	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	CSFB	3137FKK39	AA+	290,000.00	(289,999.13)	(412.83)	(290,411.96)
12/12/18	12/13/18	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	MERRILL	912828N30	AA+	2,150,000.00	(2,096,753.91)	(20,609.04)	(2,117,362.95)

**Transaction Type Sub-Total** **2,440,000.00** **(2,386,753.04)** **(21,021.87)** **(2,407,774.91)**

**INTEREST**

12/01/18	12/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.622% 04/01/2020		3136AP3Z3	AA+	63,574.09	0.00	138.91	138.91
12/01/18	12/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019		3136AQS1	AA+	10,972.27	0.00	17.36	17.36
12/01/18	12/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
12/01/18	12/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019		3136AQDQ0	AA+	37,008.34	0.00	50.76	50.76
12/01/18	12/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	319,209.92	0.00	946.99	946.99
12/04/18	12/04/18	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	426.63	426.63
12/05/18	12/05/18	BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020		06417GU22	A+	550,000.00	0.00	8,375.89	8,375.89
12/05/18	12/05/18	HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020		437076BQ4	A	245,000.00	0.00	2,205.00	2,205.00
12/07/18	12/07/18	CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019		172967KS9	BBB+	210,000.00	0.00	2,152.50	2,152.50
12/07/18	12/07/18	ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021		78012UEE1	AA-	950,000.00	0.00	15,304.50	15,304.50
12/23/18	12/23/18	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020		46625HLW8	A-	400,000.00	0.00	5,500.00	5,500.00
12/31/18	12/31/18	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	AA+	825,000.00	0.00	8,765.63	8,765.63



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<b>INTEREST</b>									
12/31/18	12/31/18	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	AA+	1,250,000.00	0.00	13,281.25	13,281.25
12/31/18	12/31/18	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	AA+	2,150,000.00	0.00	22,843.75	22,843.75
<b>Transaction Type Sub-Total</b>						<b>7,295,764.62</b>	<b>0.00</b>	<b>80,743.05</b>	<b>80,743.05</b>
<b>PAYDOWNS</b>									
12/01/18	12/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	MBS PMT	3136AQS1	AA+	5,387.22	5,387.22	0.00	5,387.22
12/01/18	12/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	6,789.60	6,789.60	0.00	6,789.60
12/01/18	12/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.622% 04/01/2020	MBS PMT	3136AP3Z3	AA+	8,022.71	8,022.71	0.00	8,022.71
12/01/18	12/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	MBS PMT	3136AQDQ0	AA+	3,197.25	3,197.25	0.00	3,197.25
<b>Transaction Type Sub-Total</b>						<b>23,396.78</b>	<b>23,396.78</b>	<b>0.00</b>	<b>23,396.78</b>
<b>SELL</b>									
12/04/18	12/06/18	CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	BAIRD	20772JZK1	A	315,000.00	314,284.95	1,399.07	315,684.02
12/04/18	12/06/18	BANK OF NOVA SCOTIA HOUSTON CD DTD 04/06/2017 1.910% 04/05/2019	MERRILL	06417GUE6	A-1	550,000.00	548,094.28	1,809.19	549,903.47
12/07/18	12/11/18	INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	HSBC	4581X0CD8	AAA	250,000.00	246,410.00	472.22	246,882.22
<b>Transaction Type Sub-Total</b>						<b>1,115,000.00</b>	<b>1,108,789.23</b>	<b>3,680.48</b>	<b>1,112,469.71</b>
<b>Managed Account Total</b>							<b>(\$1,254,567.03)</b>	<b>\$63,401.66</b>	<b>(\$1,191,165.37)</b>