



Managed Account Security Transactions and Interest

As of: **February 28, 2019**

CITY OF CONCORD OPERATING FUNDS - 15290100

Transaction Type

Trade	Settle	Security Description	Broker	CUSIP	S&P Rating	Par	Principal Proceeds	Accrued Interest	Total
BUY									
02/07/19	02/08/19	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	NOMURA	3135G0V34	AA+	930,000.00	(926,540.40)	0.00	(926,540.40)
02/12/19	02/15/19	PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024	CITIGRP	693475AV7	A-	550,000.00	(553,916.00)	(1,176.39)	(555,092.39)
02/22/19	03/01/19	PACCAR FINANCIAL CORP NOTE DTD 03/01/2019 2.850% 03/01/2022	MERRILL	69371RP75	A+	200,000.00	(199,824.00)	0.00	(199,824.00)
02/27/19	02/28/19	MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.980% 02/25/2022	MITSU	55379WZU3	A	550,000.00	(550,000.00)	0.00	(550,000.00)
Transaction Type Sub-Total						2,230,000.00	(2,230,280.40)	(1,176.39)	(2,231,456.79)

INTEREST

02/01/19	02/01/19	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	256.06	256.06
02/01/19	02/25/19	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
02/01/19	02/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	289,534.36	0.00	772.82	772.82
02/01/19	02/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019		3136AQDQ0	AA+	33,745.10	0.00	46.29	46.29
02/01/19	02/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.903% 04/01/2020		3136AP3Z3	AA+	55,418.84	0.00	134.07	134.07
02/01/19	02/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	294,559.28	0.00	889.64	889.64
02/04/19	02/04/19	SKANDINAVISKA ENSKILDA BANKEN NY CERT DE DTD 08/04/2017 1.840% 08/02/2019		83050FXT3	A-1	1,100,000.00	0.00	10,457.33	10,457.33
02/05/19	02/05/19	IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021		44932HAG8	A	550,000.00	0.00	7,287.50	7,287.50
02/07/19	02/07/19	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020		96121T4A3	AA-	980,000.00	0.00	10,045.00	10,045.00



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INTEREST									
02/08/19	02/08/19	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021		459058GH0	AAA	0.00	0.00	(3.06)	(3.06)
02/15/19	02/15/19	US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022		912828TJ9	AA+	1,350,000.00	0.00	10,968.75	10,968.75
02/28/19	02/28/19	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020		912828VV9	AA+	40,000.00	0.00	425.00	425.00
02/28/19	02/28/19	US TREASURY N/B NOTES DTD 08/31/2016 1.125% 08/31/2021		9128282F6	AA+	470,000.00	0.00	2,643.75	2,643.75

Transaction Type Sub-Total						5,448,257.58	0.00	44,657.03	44,657.03
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PAYDOWNS									
02/01/19	02/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.903% 04/01/2020	MBS PMT	3136AP3Z3	AA+	16,160.29	16,160.29	0.00	16,160.29
02/01/19	02/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	MBS PMT	3136AQDQ0	AA+	7,333.57	7,333.57	0.00	7,333.57
02/01/19	02/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	4,894.79	4,894.79	0.00	4,894.79
02/01/19	02/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	468.03	468.03	0.00	468.03

Transaction Type Sub-Total						28,856.68	28,856.68	0.00	28,856.68
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SELL									
02/07/19	02/08/19	US TREASURY N/B NOTES DTD 08/31/2016 1.125% 08/31/2021	CITIGRP	9128282F6	AA+	930,000.00	898,757.81	4,653.21	903,411.02
02/07/19	02/11/19	SKANDINAVISKA ENSKILDA BANKEN NY CERT DE DTD 08/04/2017 1.840% 08/02/2019	GOLDMAN	83050FXT3	A-1	1,100,000.00	1,095,688.00	506.00	1,096,194.00
02/26/19	02/28/19	MUFG BANK LTD/NY CERT DEPOS DTD 09/27/2017 2.070% 09/25/2019	GOLDMAN	06539RGM3	A-1	550,000.00	547,974.88	4,933.50	552,908.38

Transaction Type Sub-Total						2,580,000.00	2,542,420.69	10,092.71	2,552,513.40
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Managed Account Total	\$340,996.97	\$53,573.35	\$394,570.32
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Bolded items are forward settling trades.