



Managed Account Security Transactions and Interest

As of: **May 31, 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									
05/01/19	05/03/19	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	MORGAN_S	912828R69	AA+	750,000.00	(731,953.13)	(5,156.25)	(737,109.38)
Transaction Type Sub-Total						750,000.00	(731,953.13)	(5,156.25)	(737,109.38)
INTEREST									
05/01/19	05/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.822% 04/01/2020		3136AP3Z3	AA+	10,122.35	0.00	23.80	23.80
05/01/19	05/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	278,456.03	0.00	840.17	840.17
05/01/19	05/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019		3136AQDQ0	AA+	16,617.11	0.00	22.79	22.79
05/01/19	05/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	258,543.58	0.00	690.10	690.10
05/01/19	05/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
05/02/19	05/02/19	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	457.43	457.43
05/03/19	05/03/19	BANK OF NEW YORK MELLON (CALLABLE) NOTES DTD 05/02/2016 2.050% 05/03/2021		06406FAB9	A	550,000.00	0.00	5,637.50	5,637.50
05/05/19	05/05/19	AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021		0258M0EB1	A-	300,000.00	0.00	3,375.00	3,375.00
05/06/19	05/06/19	APPLE INC CORP NOTES DTD 05/06/2014 2.850% 05/06/2021		037833AR1	AA+	700,000.00	0.00	9,975.00	9,975.00
05/09/19	05/09/19	INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020		4581X0CD8	AAA	850,000.00	0.00	9,031.25	9,031.25
05/10/19	05/10/19	BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021		05531FAV5	A-	275,000.00	0.00	2,818.75	2,818.75



Managed Account Security Transactions and Interest

As of: **May 31, 2019**

CITY OF CONCORD OPERATING FUNDS - 15290100

Transaction Type									
Trade	Settle	Security Description	Broker	CUSIP	S&P Rating	Par	Principal Proceeds	Accrued Interest	Total
INTEREST									
05/10/19	05/10/19	BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021		05531FAV5	A-	275,000.00	0.00	2,818.75	2,818.75
05/11/19	05/11/19	INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022		458140BB5	A+	550,000.00	0.00	6,462.50	6,462.50
05/11/19	05/11/19	GENERAL DYNAMICS CORP DTD 05/11/2018 3.000% 05/11/2021		369550BE7	A+	550,000.00	0.00	8,250.00	8,250.00
05/15/19	05/15/19	HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021		427866BA5	A	225,000.00	0.00	3,487.50	3,487.50
05/16/19	05/16/19	SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020		87019U6D6	AA-	1,100,000.00	0.00	12,554.36	12,554.36
05/17/19	05/17/19	BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022		06051GHH5	A-	400,000.00	0.00	6,998.00	6,998.00
05/19/19	05/19/19	STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021		857477AV5	A	150,000.00	0.00	1,462.50	1,462.50
05/21/19	05/21/19	CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021		808513AW5	A	350,000.00	0.00	5,687.50	5,687.50
05/31/19	05/31/19	US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021		912828WN6	AA+	275,000.00	0.00	2,750.00	2,750.00
05/31/19	05/31/19	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023		912828R69	AA+	2,900,000.00	0.00	23,562.50	23,562.50
05/31/19	05/31/19	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023		912828R69	AA+	750,000.00	0.00	6,093.75	6,093.75
05/31/19	05/31/19	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023		912828R69	AA+	1,350,000.00	0.00	10,968.75	10,968.75
Transaction Type Sub-Total						12,398,739.07	0.00	124,701.78	124,701.78
PAYDOWNS									
05/01/19	05/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	MBS PMT	3136AQDQ0	AA+	1,348.79	1,348.79	0.00	1,348.79
05/01/19	05/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.822% 04/01/2020	MBS PMT	3136AP3Z3	AA+	2,412.75	2,412.75	0.00	2,412.75



Managed Account Security Transactions and Interest

As of: **May 31, 2019**

CITY OF CONCORD OPERATING FUNDS - 15290100

Transaction Type

Trade	Settle	Security Description	Broker	CUSIP	S&P Rating	Par	Principal Proceeds	Accrued Interest	Total
PAYDOWNS									
05/01/19	05/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	436.73	436.73	0.00	436.73
05/01/19	05/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	3,901.37	3,901.37	0.00	3,901.37
Transaction Type Sub-Total						8,099.64	8,099.64	0.00	8,099.64
Managed Account Total							(\$723,853.49)	\$119,545.53	(\$604,307.96)