



Managed Account Security Transactions and Interest

As of: **October 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									
10/02/19	10/04/19	US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	BNP_PARI	912828T91	AA+	3,600,000.00	(3,620,671.88)	(24,957.88)	(3,645,629.76)

Transaction Type Sub-Total **3,600,000.00** **(3,620,671.88)** **(24,957.88)** **(3,645,629.76)**

INTEREST

10/01/19	10/01/19	JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023		46647PBB1	A-	1,000,000.00	0.00	16,836.75	16,836.75
10/01/19	10/01/19	BURLINGTON NRTH CORP NOTE DTD 09/24/2009 4.700% 10/01/2019		12189TBC7	A+	275,000.00	0.00	6,462.50	6,462.50
10/01/19	10/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	245,874.50	0.00	656.28	656.28
10/01/19	10/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
10/01/19	10/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	261,121.11	0.00	791.52	791.52
10/02/19	10/02/19	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	115.27	115.27
10/16/19	10/16/19	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020		86565BPC9	A-1	560,000.00	0.00	9,650.20	9,650.20
10/17/19	10/17/19	TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020		89236TDU6	AA-	475,000.00	0.00	4,631.25	4,631.25
10/19/19	10/19/19	BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021		06051GFW4	A-	150,000.00	0.00	1,968.75	1,968.75
10/29/19	10/29/19	MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024		61746BDQ6	BBB+	550,000.00	0.00	10,656.25	10,656.25
10/31/19	10/31/19	US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020		912828WCO	AA+	90,000.00	0.00	787.50	787.50
10/31/19	10/31/19	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022		912828X47	AA+	275,000.00	0.00	2,578.13	2,578.13



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INTEREST									
10/31/19	10/31/19	US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023		912828T91	AA+	2,600,000.00	0.00	21,125.00	21,125.00
10/31/19	10/31/19	US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023		912828T91	AA+	3,600,000.00	0.00	29,250.00	29,250.00
Transaction Type Sub-Total						10,366,995.61	0.00	106,243.28	106,243.28
MATURITY									
10/01/19	10/01/19	BURLINGTON NRTH CORP NOTE DTD 09/24/2009 4.700% 10/01/2019	MATURITY	12189TBC7	A+	275,000.00	275,000.00	0.00	275,000.00
Transaction Type Sub-Total						275,000.00	275,000.00	0.00	275,000.00
PAYDOWNS									
10/01/19	10/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	8,810.33	8,810.33	0.00	8,810.33
10/01/19	10/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	56,748.26	56,748.26	0.00	56,748.26
Transaction Type Sub-Total						65,558.59	65,558.59	0.00	65,558.59
SELL									
10/02/19	10/04/19	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	CITIGRP	912828T67	AA+	575,000.00	571,698.24	3,066.41	574,764.65
10/02/19	10/04/19	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	JPM_CHAS	459058GH0	AAA	800,000.00	816,288.00	4,338.89	820,626.89
10/02/19	10/04/19	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	CITIGRP	912828T67	AA+	1,900,000.00	1,889,089.85	10,132.47	1,899,222.32
Transaction Type Sub-Total						3,275,000.00	3,277,076.09	17,537.77	3,294,613.86
Managed Account Total							(\$3,037.20)	\$98,823.17	\$95,785.97