



Managed Account Security Transactions and Interest

As of: November 30, 2019

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>									
11/01/19	11/06/19	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	MORGAN_S	912828XX3	AA+	2,750,000.00	(2,805,644.53)	(19,279.89)	(2,824,924.42)
11/06/19	12/05/19	CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	RBC	157411TK5	AA-	140,000.00	(140,000.00)	0.00	(140,000.00)
11/20/19	11/26/19	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	JPM_CHAS	3137FQ3V3	AA+	230,000.00	(229,994.48)	(334.14)	(230,328.62)
<b>Transaction Type Sub-Total</b>						<b>3,120,000.00</b>	<b>(3,175,639.01)</b>	<b>(19,614.03)</b>	<b>(3,195,253.04)</b>

INTEREST

11/01/19	11/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	252,310.78	0.00	762.46	762.46
11/01/19	11/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
11/01/19	11/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	189,126.24	0.00	504.81	504.81
11/03/19	11/03/19	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
11/04/19	11/04/19	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	164.23	164.23
11/05/19	11/05/19	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
11/06/19	11/06/19	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
11/09/19	11/09/19	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
11/11/19	11/11/19	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
11/11/19	11/11/19	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



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<b>INTEREST</b>									
11/15/19	11/15/19	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
11/17/19	11/17/19	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
11/18/19	11/18/19	SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020		87019U6D6	A-1+	1,100,000.00	0.00	12,901.17	12,901.17
11/19/19	11/19/19	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
11/21/19	11/21/19	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
11/30/19	11/30/19	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
11/30/19	11/30/19	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023		912828R69	AA+	1,750,000.00	0.00	14,218.75	14,218.75
11/30/19	11/30/19	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023		912828R69	AA+	4,800,000.00	0.00	39,000.00	39,000.00
11/30/19	11/30/19	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
11/30/19	11/30/19	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
<b>Transaction Type Sub-Total</b>						<b>15,376,437.02</b>	<b>0.00</b>	<b>148,464.55</b>	<b>148,464.55</b>
<b>PAYDOWNS</b>									
11/01/19	11/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	304.06	304.06	0.00	304.06
11/01/19	11/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	5,486.98	5,486.98	0.00	5,486.98
<b>Transaction Type Sub-Total</b>						<b>5,791.04</b>	<b>5,791.04</b>	<b>0.00</b>	<b>5,791.04</b>



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<b>Trade</b>	<b>Settle</b>	<b>Security Description</b>	<b>Broker</b>	<b>CUSIP</b>	<b>S&amp;P Rating</b>	<b>Par</b>	<b>Principal Proceeds</b>	<b>Accrued Interest</b>	<b>Total</b>
<b>SELL</b>									
11/01/19	11/06/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	SOCGEN	912828N30	AA+	525,000.00	534,638.67	3,910.75	538,549.42
11/01/19	11/06/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	SOCGEN	912828N30	AA+	1,250,000.00	1,272,949.22	9,311.31	1,282,260.53
11/01/19	11/06/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	SOCGEN	912828N30	AA+	825,000.00	840,146.49	6,145.47	846,291.96
11/20/19	11/26/19	US TREASURY N/B NOTES DTD 08/31/2016 1.125% 08/31/2021	SOCGEN	9128282F6	AA+	150,000.00	148,769.53	403.33	149,172.86
<b>Transaction Type Sub-Total</b>						<b>2,750,000.00</b>	<b>2,796,503.91</b>	<b>19,770.86</b>	<b>2,816,274.77</b>
<b>Managed Account Total</b>							<b>(\$373,344.06)</b>	<b>\$148,621.38</b>	<b>(\$224,722.68)</b>

Bolded items are forward settling trades.