



Managed Account Security Transactions and Interest

As of: February 29, 2020

CITY OF CONCORD OPERATING FUNDS - 15290100

Transaction Type									
Trade	Settle	Security Description	Broker	CUSIP	S&P Rating	Par	Principal Proceeds	Accrued Interest	Total
BUY									
02/03/20	02/07/20	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	HSBC	912828XX3	AA+	425,000.00	(436,538.09)	(887.36)	(437,425.45)
02/14/20	02/19/20	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	MERRILL	83369XDL9	A	600,000.00	(600,000.00)	0.00	(600,000.00)
Transaction Type Sub-Total						1,025,000.00	(1,036,538.09)	(887.36)	(1,037,425.45)
INTEREST									
02/01/20	02/01/20	CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024		157411TK5	AA-	140,000.00	0.00	457.55	457.55
02/01/20	02/01/20	BB&T CORPORATION CORP BONDS DTD 07/29/2019 2.500% 08/01/2024		05531FBH5	A-	575,000.00	0.00	7,267.36	7,267.36
02/01/20	02/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	234,920.51	0.00	698.34	698.34
02/01/20	02/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
02/01/20	02/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024		3137FQ3V3	AA+	226,152.14	0.00	797.98	797.98
02/01/20	02/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	175,328.06	0.00	467.98	467.98
02/03/20	02/03/20	AMER EXP CREDIT NT (CALLED OMD 03/03/20) DTD 03/03/2017 2.200% 02/03/2020		0258M0EE5	A-	300,000.00	0.00	2,713.33	2,713.33
02/04/20	02/04/20	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	1,055.25	1,055.25
02/05/20	02/05/20	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024		3135G0V34	AA+	930,000.00	0.00	11,625.00	11,625.00
02/05/20	02/05/20	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
02/07/20	02/07/20	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020		96121T4A3	A-1+	980,000.00	0.00	10,045.00	10,045.00
02/07/20	02/07/20	CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020		22549LFR1	A-1	550,000.00	0.00	29,737.12	29,737.12



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INTEREST									
02/15/20	02/15/20	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
02/26/20	02/26/20	MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.980% 02/25/2022		55379WZU3	A	550,000.00	0.00	16,526.58	16,526.58
02/26/20	02/26/20	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022		65558TLL7	AA-	600,000.00	0.00	5,580.83	5,580.83
02/26/20	02/26/20	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022		83050PDR7	A+	600,000.00	0.00	5,456.00	5,456.00
02/28/20	02/28/20	WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024		254687FK7	A	600,000.00	0.00	5,016.67	5,016.67
02/29/20	02/29/20	US TREASURY N/B NOTES DTD 08/31/2016 1.125% 08/31/2021		9128282F6	AA+	320,000.00	0.00	1,800.00	1,800.00
02/29/20	02/29/20	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020		912828VV9	AA+	40,000.00	0.00	425.00	425.00

Transaction Type Sub-Total **9,006,400.71** **0.00** **118,660.12** **118,660.12**

MATURITY

02/03/20	02/03/20	AMER EXP CREDIT NT (CALLED OMD 03/03/20) DTD 03/03/2017 2.200% 02/03/2020	MATURITY	0258M0EE5	A-	300,000.00	300,000.00	0.00	300,000.00
02/07/20	02/07/20	CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	MATURITY	22549LFR1	A-1	550,000.00	550,000.00	0.00	550,000.00

Transaction Type Sub-Total **850,000.00** **850,000.00** **0.00** **850,000.00**

PAYDOWNS

02/01/20	02/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	288.79	288.79	0.00	288.79
02/01/20	02/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	MBS PMT	3137FQ3V3	AA+	44,971.57	44,971.57	0.00	44,971.57
02/01/20	02/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	1,979.61	1,979.61	0.00	1,979.61

Transaction Type Sub-Total **47,239.97** **47,239.97** **0.00** **47,239.97**



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Managed Account Total	(\$139,298.12)	\$117,772.76	(\$21,525.36)
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