



Managed Account Security Transactions and Interest

As of: **July 31, 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									
07/01/20	07/06/20	US TREASURY N/B DTD 12/31/2019 1.750% 12/31/2024	WELLS_F	912828YY0	AA+	1,450,000.00	(1,544,703.13)	(413.72)	(1,545,116.85)
07/06/20	07/08/20	CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	BARCLAY	14913R2D8	A	450,000.00	(449,748.00)	0.00	(449,748.00)
07/10/20	07/14/20	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	SMBC	86565CKU2	A	560,000.00	(560,000.00)	0.00	(560,000.00)
07/10/20	07/16/20	UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	JPM_CHA	91412HGE7	AA	160,000.00	(160,000.00)	0.00	(160,000.00)
07/21/20	07/23/20	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	WELLS_F	3137EAEU9	AA+	750,000.00	(746,265.00)	0.00	(746,265.00)

Transaction Type Sub-Total **3,370,000.00** **(3,460,716.13)** **(413.72)** **(3,461,129.85)**

INTEREST

07/01/20	07/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024		3137FQ3V3	AA+	176,066.57	0.00	306.94	306.94
07/01/20	07/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	145,025.31	0.00	387.10	387.10
07/01/20	07/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	AA+	202,558.53	0.00	630.02	630.02
07/01/20	07/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
07/01/20	07/25/20	FHMS K043 A2 DTD 03/01/2015 3.062% 12/25/2024		3137BGK24	AA+	400,000.00	0.00	1,020.67	1,020.67
07/02/20	07/02/20	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	6.40	6.40
07/06/20	07/06/20	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022		24422ETL3	A	500,000.00	0.00	6,625.00	6,625.00
07/08/20	07/08/20	GOLDMAN SACHS GROUP INC BONDS DTD 07/08/2014 3.850% 07/08/2024		38141EC23	BBB+	575,000.00	0.00	11,068.75	11,068.75



Managed Account Security Transactions and Interest

As of: July 31, 2020

CITY OF CONCORD OPERATING FUNDS - 15290100

Transaction Type

Trade	Settle	Security Description	Broker	CUSIP	S&P Rating	Par	Principal Proceeds	Accrued Interest	Total
INTEREST									
07/23/20	07/23/20	PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024		693475AV7	A-	550,000.00	0.00	9,625.00	9,625.00
07/23/20	07/23/20	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021		459058GH0	AAA	300,000.00	0.00	4,125.00	4,125.00
07/24/20	07/24/20	US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022		91159HHP8	A+	550,000.00	0.00	7,218.75	7,218.75

Transaction Type Sub-Total						3,683,650.41	0.00	41,747.51	41,747.51
-----------------------------------	--	--	--	--	--	---------------------	-------------	------------------	------------------

PAYDOWNS									
07/01/20	07/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	GNMA	3136B1XP4	AA+	14,704.62	14,704.62	0.00	14,704.62
07/01/20	07/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	GNMA	3137FKK39	AA+	264.49	264.49	0.00	264.49
07/01/20	07/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	GNMA	3137FQ3V3	AA+	329.79	329.79	0.00	329.79

Transaction Type Sub-Total						15,298.90	15,298.90	0.00	15,298.90
-----------------------------------	--	--	--	--	--	------------------	------------------	-------------	------------------

SELL									
07/01/20	07/06/20	US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022	BNP_PAR	912828TJ9	AA+	1,350,000.00	1,391,449.22	8,558.04	1,400,007.26
07/06/20	07/08/20	CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	GOLDMAN	14913Q2A6	A	400,000.00	400,988.00	2,548.89	403,536.89
07/06/20	07/08/20	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	JPM_CHA	912828R69	AA+	50,000.00	52,082.03	84.36	52,166.39
07/10/20	07/14/20	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	SMBC	86565BPC9	A-1	560,000.00	564,569.60	4,693.27	569,262.87
07/10/20	07/16/20	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	JPM_CHA	912828R69	AA+	150,000.00	156,287.11	306.35	156,593.46
07/21/20	07/23/20	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	HSBC	912828XX3	AA+	750,000.00	802,705.08	937.50	803,642.58



Managed Account Security Transactions and Interest

As of: **July 31, 2020**

CITY OF CONCORD OPERATING FUNDS - 15290100

Transaction Type Sub-Total	3,260,000.00	3,368,081.04	17,128.41	3,385,209.45
Managed Account Total		(\$77,336.19)	\$58,462.20	(\$18,873.99)