



Managed Account Security Transactions and Interest

As of: **June 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
BUY									
06/03/19	06/07/19	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	MORGAN_S	912828R69	AA+	4,800,000.00	(4,762,312.50)	(1,491.80)	(4,763,804.30)
Transaction Type Sub-Total						4,800,000.00	(4,762,312.50)	(1,491.80)	(4,763,804.30)

INTEREST

06/01/19	06/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.914% 04/01/2020		3136AP3Z3	AA+	7,709.60	0.00	18.72	18.72
06/01/19	06/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	274,554.66	0.00	815.62	815.62
06/01/19	06/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	258,106.85	0.00	688.93	688.93
06/01/19	06/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
06/01/19	06/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019		3136AQDQ0	AA+	15,268.32	0.00	20.94	20.94
06/04/19	06/04/19	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	248.97	248.97
06/05/19	06/05/19	BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020		06417GU22	A-1	550,000.00	0.00	8,470.00	8,470.00
06/05/19	06/05/19	HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020		437076BQ4	A	245,000.00	0.00	2,205.00	2,205.00
06/07/19	06/07/19	CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019		172967KS9	BBB+	210,000.00	0.00	2,152.50	2,152.50
06/07/19	06/07/19	ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021		78012UEE1	AA-	950,000.00	0.00	15,390.00	15,390.00
06/30/19	06/30/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	AA+	3,050,000.00	0.00	32,406.25	32,406.25
06/30/19	06/30/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	AA+	825,000.00	0.00	8,765.63	8,765.63



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INTEREST									
06/30/19	06/30/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	AA+	1,250,000.00	0.00	13,281.25	13,281.25
06/30/19	06/30/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	AA+	5,300,000.00	0.00	56,312.50	56,312.50
06/30/19	06/30/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	AA+	2,150,000.00	0.00	22,843.75	22,843.75
Transaction Type Sub-Total						15,370,639.43	0.00	164,353.94	164,353.94

MATURITY									
06/07/19	06/07/19	CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	MATURITY	172967KS9	BBB+	210,000.00	210,000.00	0.00	210,000.00
Transaction Type Sub-Total						210,000.00	210,000.00	0.00	210,000.00

PAYDOWNS									
06/01/19	06/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	MBS PMT	3136AQDQ0	AA+	14,352.92	14,352.92	0.00	14,352.92
06/01/19	06/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.914% 04/01/2020	MBS PMT	3136AP3Z3	AA+	1,224.61	1,224.61	0.00	1,224.61
06/01/19	06/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	987.70	987.70	0.00	987.70
06/01/19	06/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	1,487.25	1,487.25	0.00	1,487.25
Transaction Type Sub-Total						18,052.48	18,052.48	0.00	18,052.48

SELL									
06/03/19	06/07/19	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	CITIGRP	912828X47	AA+	575,000.00	576,302.73	1,113.29	577,416.02
06/03/19	06/07/19	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	CITIGRP	912828X47	AA+	100,000.00	100,226.56	193.61	100,420.17
06/03/19	06/07/19	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	CITIGRP	912828X47	AA+	1,800,000.00	1,804,078.13	3,485.05	1,807,563.18



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SELL									
06/03/19	06/07/19	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	CITIGRP	912828X47	AA+	1,925,000.00	1,929,361.33	3,727.07	1,933,088.40
Transaction Type Sub-Total						4,400,000.00	4,409,968.75	8,519.02	4,418,487.77
Managed Account Total							(\$124,291.27)	\$171,381.16	\$47,089.89