



Managed Account Security Transactions and Interest

As of: August 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									
08/01/19	08/05/19	BB&T CORPORATION CORP BONDS DTD 07/29/2019 2.500% 08/01/2024	GOLDMAN	05531FBH5	A-	575,000.00	(575,954.50)	(239.58)	(576,194.08)
08/27/19	08/29/19	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	MERRILL	65558TLL7	AA-	600,000.00	(600,000.00)	0.00	(600,000.00)
08/29/19	09/03/19	SKANDINAVISKA ENSKILDA BANKEN AB CERT DE DTD 09/03/2019 1.860% 08/26/2022	BARCLAYS	83050PDR7	A+	600,000.00	(600,000.00)	0.00	(600,000.00)

Transaction Type Sub-Total						1,775,000.00	(1,775,954.50)	(239.58)	(1,776,194.08)
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INTEREST									
08/01/19	08/01/19	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	101.14	101.14
08/01/19	08/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	273,030.25	0.00	816.85	816.85
08/01/19	08/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	246,674.38	0.00	658.42	658.42
08/01/19	08/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
08/01/19	08/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.812% 04/01/2020		3136AP3Z3	AA+	6,468.14	0.00	15.16	15.16
08/05/19	08/05/19	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024		3135G0V34	AA+	930,000.00	0.00	11,431.25	11,431.25
08/05/19	08/05/19	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020		06370REU9	A-1	1,000,000.00	0.00	32,520.28	32,520.28
08/05/19	08/05/19	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
08/07/19	08/07/19	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
08/15/19	08/15/19	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



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INTEREST									
08/31/19	08/31/19	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020		912828VV9	AA+	40,000.00	0.00	425.00	425.00
08/31/19	08/31/19	US TREASURY N/B NOTES DTD 08/31/2016 1.125% 08/31/2021		9128282F6	AA+	470,000.00	0.00	2,643.75	2,643.75
Transaction Type Sub-Total						6,131,172.77	0.00	77,646.98	77,646.98
PAYDOWNS									
08/01/19	08/25/19	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.812% 04/01/2020	MBS PMT	3136AP3Z3	AA+	6,468.14	6,468.14	0.00	6,468.14
08/01/19	08/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	1,918.40	1,918.40	0.00	1,918.40
08/01/19	08/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	398.93	398.93	0.00	398.93
Transaction Type Sub-Total						8,785.47	8,785.47	0.00	8,785.47
SELL									
08/01/19	08/05/19	BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	US_BANCO	05531FAV5	A-	275,000.00	273,795.50	1,331.07	275,126.57
08/01/19	08/05/19	BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	US_BANCO	05531FAV5	A-	275,000.00	273,795.50	1,331.08	275,126.58
08/27/19	08/29/19	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	CITIGRP	912828X47	AA+	500,000.00	505,371.09	3,082.54	508,453.63
08/29/19	09/03/19	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	GOLDMAN	912828X47	AA+	250,000.00	252,666.02	1,604.96	254,270.98
08/29/19	09/03/19	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	GOLDMAN	912828X47	AA+	350,000.00	353,732.42	2,246.94	355,979.36
Transaction Type Sub-Total						1,650,000.00	1,659,360.53	9,596.59	1,668,957.12
Managed Account Total							(\$107,808.50)	\$87,003.99	(\$20,804.51)

Bolded items are forward settling trades.