



Managed Account Security Transactions and Interest

As of: **December 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									
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)
12/02/19	12/05/19	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	SOCGEN	912828XX3	AA+	3,600,000.00	(3,654,000.00)	(30,913.04)	(3,684,913.04)
12/04/19	12/06/19	DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022	GOLDMAN	23341VZT1	AA-	600,000.00	(600,000.00)	0.00	(600,000.00)
Transaction Type Sub-Total						4,340,000.00	(4,394,000.00)	(30,913.04)	(4,424,913.04)

INTEREST

12/01/19	12/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023		3137FKK39	AA+	188,822.18	0.00	504.00	504.00
12/01/19	12/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022		3137BM6P6	AA+	285,000.00	0.00	733.88	733.88
12/01/19	12/25/19	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024		3137FQ3V3	AA+	230,000.00	0.00	400.97	400.97
12/01/19	12/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	AA+	246,823.80	0.00	743.18	743.18
12/03/19	12/03/19	MONEY MARKET FUND		MONEY0002	NR	0.00	0.00	127.59	127.59
12/05/19	12/05/19	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
12/05/19	12/05/19	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
12/07/19	12/07/19	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
12/27/19	12/27/19	AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024		02665WCZ2	A	575,000.00	0.00	6,900.00	6,900.00
12/31/19	12/31/19	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024		912828XX3	AA+	2,750,000.00	0.00	27,500.00	27,500.00
12/31/19	12/31/19	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



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INTEREST									
12/31/19	12/31/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	AA+	3,275,000.00	0.00	34,796.88	34,796.88
12/31/19	12/31/19	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024		912828XX3	AA+	3,600,000.00	0.00	36,000.00	36,000.00
Transaction Type Sub-Total						15,945,645.98	0.00	166,177.75	166,177.75
PAYDOWNS									
12/01/19	12/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	MBS PMT	3136B1XP4	AA+	8,228.05	8,228.05	0.00	8,228.05
12/01/19	12/25/19	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	MBS PMT	3137FQ3V3	AA+	361.52	361.52	0.00	361.52
12/01/19	12/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	MBS PMT	3137FKK39	AA+	13,206.80	13,206.80	0.00	13,206.80
Transaction Type Sub-Total						21,796.37	21,796.37	0.00	21,796.37
SELL									
12/02/19	12/05/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	CITIGRP	912828N30	AA+	2,025,000.00	2,055,375.00	18,475.37	2,073,850.37
12/02/19	12/05/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	CITIGRP	912828N30	AA+	1,625,000.00	1,649,375.00	14,825.92	1,664,200.92
12/04/19	12/06/19	US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	CITIGRP	912828WN6	AA+	100,000.00	100,519.53	32.79	100,552.32
12/04/19	12/06/19	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	GOLDMAN	172967LF6	BBB+	500,000.00	500,010.00	4,968.06	504,978.06
Transaction Type Sub-Total						4,250,000.00	4,305,279.53	38,302.14	4,343,581.67
Managed Account Total							(\$66,924.10)	\$173,566.85	\$106,642.75