



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2018**

CITY OF CONCORD OPERATING FUNDS - 15290100

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	07/03/18	07/06/18	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	2,000,000.00	(1,940,937.50)	(6,827.45)	(1,947,764.95)			
	07/18/18	07/25/18	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	1,100,000.00	(1,097,426.00)	0.00	(1,097,426.00)			

Transaction Type Sub-Total **3,100,000.00** **(3,038,363.50)** **(6,827.45)** **(3,045,190.95)**

INTEREST											
	07/01/18	07/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.425% 04/01/2020	3136AP3Z3	199,608.88	0.00	380.55	380.55			
	07/01/18	07/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	285,000.00	0.00	733.88	733.88			
	07/01/18	07/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	47,496.56	0.00	75.13	75.13			
	07/01/18	07/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	370,000.00	0.00	1,097.67	1,097.67			
	07/01/18	07/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	168,231.03	0.00	246.10	246.10			
	07/01/18	07/25/18	FNMA SERIES M4 FA DTD 03/01/2015 2.295% 09/01/2018	3136AMTM1	15,526.85	0.00	27.92	27.92			
	07/03/18	07/03/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	62.20	62.20			
	07/06/18	07/06/18	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	500,000.00	0.00	6,625.00	6,625.00			
	07/08/18	07/08/18	GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	950,000.00	0.00	26,125.00	26,125.00			
	07/10/18	07/10/18	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	500,000.00	0.00	6,125.00	6,125.00			
	07/10/18	07/10/18	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,100,000.00	0.00	10,452.75	10,452.75			
	07/14/18	07/14/18	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	1,300,000.00	0.00	7,312.50	7,312.50			



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Trade	Settle									
INTEREST										
07/23/18	07/23/18	JPMORGAN CHASE & CO (CALLABLE) DTD 01/23/2015 2.250% 01/23/2020	46625HKA7	700,000.00	0.00	7,875.00	7,875.00			
07/24/18	07/24/18	US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	550,000.00	0.00	7,218.75	7,218.75			
07/30/18	07/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	800,000.00	0.00	8,600.00	8,600.00			
Transaction Type Sub-Total				7,485,863.32	0.00	82,957.45	82,957.45			
MATURITY										
07/06/18	07/06/18	MUFG BANK LTD/NY COMM PAPER DTD 10/11/2017 0.000% 07/06/2018	06538CG62	1,100,000.00	1,100,000.00	0.00	1,100,000.00	13,102.22	0.00	
Transaction Type Sub-Total				1,100,000.00	1,100,000.00	0.00	1,100,000.00	13,102.22	0.00	
PAYDOWNS										
07/01/18	07/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	2,269.96	2,269.96	0.00	2,269.96	(22.73)	0.00	
07/01/18	07/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.425% 04/01/2020	3136AP3Z3	8,764.33	8,764.33	0.00	8,764.33	3.16	0.00	
07/01/18	07/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	28,227.34	28,227.34	0.00	28,227.34	(282.27)	0.00	
07/01/18	07/25/18	FNMA SERIES M4 FA DTD 03/01/2015 2.295% 09/01/2018	3136AMTM1	10,924.65	10,924.65	0.00	10,924.65	2.80	0.00	
Transaction Type Sub-Total				50,186.28	50,186.28	0.00	50,186.28	(299.04)	0.00	
SELL										
07/03/18	07/06/18	INTER-AMERICAN DEVEL BK NOTE DTD 04/12/2017 1.625% 05/12/2020	4581XOCX4	850,000.00	834,258.00	2,071.88	836,329.88	(13,727.50)	(14,518.50)	FIFO
07/18/18	07/25/18	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	1,100,000.00	1,060,597.66	2,272.88	1,062,870.54	(10,828.12)	(19,789.48)	FIFO
Transaction Type Sub-Total				1,950,000.00	1,894,855.66	4,344.76	1,899,200.42	(24,555.62)	(34,307.98)	



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Trade	Settle									
Managed Account Sub-Total					6,678.44	80,474.76	87,153.20	(11,752.44)	(34,307.98)	
Total Security Transactions					\$6,678.44	\$80,474.76	\$87,153.20	(\$11,752.44)	(\$34,307.98)	