



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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											
	09/05/18	09/07/18	US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022	912828TJ9	1,350,000.00	(1,293,363.28)	(1,371.09)	(1,294,734.37)			
Transaction Type Sub-Total					1,350,000.00	(1,293,363.28)	(1,371.09)	(1,294,734.37)			

INTEREST											
	09/01/18	09/25/18	FNMA SERIES M4 FA DTD 03/01/2015 2.368% 09/01/2018	3136AMTM1	2,434.43	0.00	4.80	4.80			
	09/01/18	09/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	112,952.76	0.00	154.93	154.93			
	09/01/18	09/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	285,000.00	0.00	733.88	733.88			
	09/01/18	09/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.502% 04/01/2020	3136AP3Z3	176,322.96	0.00	367.70	367.70			
	09/01/18	09/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	19,225.84	0.00	30.41	30.41			
	09/01/18	09/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	359,428.14	0.00	1,085.47	1,085.47			
	09/03/18	09/03/18	AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	300,000.00	0.00	3,300.00	3,300.00			
	09/04/18	09/04/18	CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	400,000.00	0.00	3,700.00	3,700.00			
	09/05/18	09/05/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	248.39	248.39			
	09/12/18	09/12/18	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	1,400,000.00	0.00	10,927.00	10,927.00			
	09/12/18	09/12/18	TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	350,000.00	0.00	3,762.50	3,762.50			
	09/14/18	09/14/18	AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	250,000.00	0.00	3,250.00	3,250.00			
	09/15/18	09/15/18	CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	315,000.00	0.00	3,109.05	3,109.05			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2018**

CITY OF CONCORD OPERATING FUNDS - 15290100

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/15/18	09/15/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	310,000.00	0.00	4,969.47	4,969.47			
09/15/18	09/15/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	240,000.00	0.00	3,847.33	3,847.33			
09/15/18	09/15/18	ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	550,000.00	0.00	5,225.00	5,225.00			
09/22/18	09/22/18	UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	530,000.00	0.00	7,287.50	7,287.50			
09/25/18	09/25/18	MUFG BANK LTD/NY CERT DEPOS DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	550,000.00	0.00	11,479.88	11,479.88			
Transaction Type Sub-Total				6,150,364.13	0.00	63,483.31	63,483.31			
MATURITY										
09/01/18	09/01/18	FNMA SERIES M4 FA DTD 03/01/2015 2.368% 09/01/2018	3136AMTM1	2,434.43	2,434.43	0.00	2,434.43	0.62	0.00	
Transaction Type Sub-Total				2,434.43	2,434.43	0.00	2,434.43	0.62	0.00	
PAYDOWNS										
09/01/18	09/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	10,110.72	10,110.72	0.00	10,110.72	(201.11)	0.00	
09/01/18	09/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	15,763.73	15,763.73	0.00	15,763.73	(157.86)	0.00	
09/01/18	09/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.502% 04/01/2020	3136AP3Z3	11,796.59	11,796.59	0.00	11,796.59	4.25	0.00	
09/01/18	09/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	5,974.82	5,974.82	0.00	5,974.82	(59.75)	0.00	
Transaction Type Sub-Total				43,645.86	43,645.86	0.00	43,645.86	(414.47)	0.00	
SELL										
09/05/18	09/06/18	SVENSKA HANDELSBANKEN NY CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	1,100,000.00	1,098,216.12	3,349.50	1,101,565.62	(1,783.88)	(1,783.88)	FIFO
Transaction Type Sub-Total				1,100,000.00	1,098,216.12	3,349.50	1,101,565.62	(1,783.88)	(1,783.88)	



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2018**

CITY OF CONCORD OPERATING FUNDS - 15290100

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
Managed Account Sub-Total					(149,066.87)	65,461.72	(83,605.15)	(2,197.73)	(1,783.88)	
Total Security Transactions					(\$149,066.87)	\$65,461.72	(\$83,605.15)	(\$2,197.73)	(\$1,783.88)	