



**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 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									
<b>BUY</b>										
08/01/18	08/03/18	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	1,250,000.00	(1,212,402.34)	(2,454.14)	(1,214,856.48)			
08/01/18	08/03/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	1,000,000.00	(1,000,000.00)	0.00	(1,000,000.00)			
<b>Transaction Type Sub-Total</b>				<b>2,250,000.00</b>	<b>(2,212,402.34)</b>	<b>(2,454.14)</b>	<b>(2,214,856.48)</b>			
<b>INTEREST</b>										
08/01/18	08/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	19,269.22	0.00	30.48	30.48			
08/01/18	08/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	285,000.00	0.00	733.88	733.88			
08/01/18	08/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.422% 04/01/2020	3136AP3Z3	190,844.55	0.00	398.51	398.51			
08/01/18	08/25/18	FNMA SERIES M4 FA DTD 03/01/2015 2.292% 09/01/2018	3136AMTM1	4,602.20	0.00	9.09	9.09			
08/01/18	08/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	165,961.07	0.00	227.64	227.64			
08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	370,000.00	0.00	1,135.10	1,135.10			
08/02/18	08/02/18	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	1,100,000.00	0.00	10,176.22	10,176.22			
08/02/18	08/02/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	112.30	112.30			
08/05/18	08/05/18	IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	550,000.00	0.00	7,247.01	7,247.01			
08/07/18	08/07/18	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	980,000.00	0.00	10,045.00	10,045.00			
08/17/18	08/17/18	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	130,000.00	0.00	812.50	812.50			
08/17/18	08/17/18	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	420,000.00	0.00	2,625.00	2,625.00			
08/31/18	08/31/18	US TREASURY N/B NOTES DTD 08/31/2016 1.125% 08/31/2021	9128282F6	1,400,000.00	0.00	7,875.00	7,875.00			



**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 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									
<b>INTEREST</b>										
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,650,000.00	0.00	16,500.00	16,500.00			
08/31/18	08/31/18	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	40,000.00	0.00	425.00	425.00			
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	625,000.00	0.00	6,250.00	6,250.00			
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	4,000,000.00	0.00	40,000.00	40,000.00			
<b>Transaction Type Sub-Total</b>				<b>11,930,677.04</b>	<b>0.00</b>	<b>104,602.73</b>	<b>104,602.73</b>			
<b>PAYDOWNS</b>										
08/01/18	08/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	43.38	43.38	0.00	43.38	(0.43)	0.00	
08/01/18	08/25/18	FNMA SERIES 2015-M12 FA DTD 09/01/2015 2.422% 04/01/2020	3136AP3Z3	14,521.59	14,521.59	0.00	14,521.59	5.23	0.00	
08/01/18	08/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	53,008.31	53,008.31	0.00	53,008.31	(530.82)	0.00	
08/01/18	08/25/18	FNMA SERIES M4 FA DTD 03/01/2015 2.292% 09/01/2018	3136AMTM1	2,167.77	2,167.77	0.00	2,167.77	0.56	0.00	
08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	10,571.86	10,571.86	0.00	10,571.86	(210.28)	0.00	
<b>Transaction Type Sub-Total</b>				<b>80,312.91</b>	<b>80,312.91</b>	<b>0.00</b>	<b>80,312.91</b>	<b>(735.74)</b>	<b>0.00</b>	
<b>SELL</b>										
08/01/18	08/03/18	AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	1,100,000.00	1,095,413.00	11,550.00	1,106,963.00	(2,552.00)	(4,139.93)	FIFO
08/01/18	08/03/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	1,100,000.00	1,096,540.28	10,110.22	1,106,650.50	(3,459.72)	(3,459.72)	FIFO
<b>Transaction Type Sub-Total</b>				<b>2,200,000.00</b>	<b>2,191,953.28</b>	<b>21,660.22</b>	<b>2,213,613.50</b>	<b>(6,011.72)</b>	<b>(7,599.65)</b>	



**Managed Account Security Transactions & Interest**

For the Month Ending **August 31, 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									
<b>Managed Account Sub-Total</b>					<b>59,863.85</b>	<b>123,808.81</b>	<b>183,672.66</b>	<b>(6,747.46)</b>	<b>(7,599.65)</b>	
<b>Total Security Transactions</b>					<b>\$59,863.85</b>	<b>\$123,808.81</b>	<b>\$183,672.66</b>	<b>(\$6,747.46)</b>	<b>(\$7,599.65)</b>	