

City of Paris  
Date To Date  
QUARTERLY Investment Report | Texas PFIA  
Report Format: By Transaction  
Group By: Portfolio Name  
Portfolio / Report Group: All Portfolios  
Begin Date: 9/30/2021, End Date: 12/31/2021

| Description                                                   | CUSIP/Ticker | Maturity Date | Beginning BV        | Ending BV       | Beginning MV        | Buy Principal       | Sells Quantity       | Change in MV  | Ending MV       | Ending Market Accrued Interest |
|---------------------------------------------------------------|--------------|---------------|---------------------|-----------------|---------------------|---------------------|----------------------|---------------|-----------------|--------------------------------|
| <b>01   9279 - COP General Fund</b>                           |              |               |                     |                 |                     |                     |                      |               |                 |                                |
| Raymond James - CIP MM                                        | MM9279       | N/A           | 0.00                | 8.76            | 0.00                | 8,001,910.82        | 8,001,902.06         | 0.00          | 8.76            | N/A                            |
| T-Bill 0 12/16/2021                                           | 912796J67    | 12/16/2021    | 7,998,913.34        | 0.00            | 7,999,520.00        | 0.00                | 8,000,000.00         | 480.00        | 0.00            | 0.00                           |
| FNMA MBS 2 3/1/2023                                           | 31417FQT8    | 3/1/2023      | 7,388.11            | 5,504.10        | 7,571.42            | 0.00                | 1,868.58             | -85.35        | 5,617.48        | 9.13                           |
| <b>Sub Total/Average 01   9279 - COP General Fund</b>         |              |               | <b>8,006,301.45</b> | <b>5,512.86</b> | <b>8,007,091.42</b> | <b>8,001,910.82</b> | <b>16,003,770.64</b> | <b>394.65</b> | <b>5,626.24</b> | <b>9.13</b>                    |
| <b>04   U504 - COP American Rescue Fund</b>                   |              |               |                     |                 |                     |                     |                      |               |                 |                                |
| Raymond James   COP MM                                        | MMU504       | N/A           | 0.00                | 1.40            | 0.00                | 3,000,001.63        | 3,000,000.23         | 0.00          | 1.40            | N/A                            |
| T-Bill 0 11/30/2021                                           | 912796N88    | 11/30/2021    | 2,999,845.93        | 0.00            | 2,999,790.00        | 0.00                | 3,000,000.00         | 210.00        | 0.00            | 0.00                           |
| <b>Sub Total/Average 04   U504 - COP American Rescue Fund</b> |              |               | <b>2,999,845.93</b> | <b>1.40</b>     | <b>2,999,790.00</b> | <b>3,000,001.63</b> | <b>6,000,000.23</b>  | <b>210.00</b> | <b>1.40</b>     | <b>0.00</b>                    |
| <b>06   F165 - COP 2021 Tax &amp; Revenue</b>                 |              |               |                     |                 |                     |                     |                      |               |                 |                                |
| Raymond James - CIP MM                                        | MMF165       | N/A           | 2,250.00            | 11,187.50       | 2,250.00            | 35,593.75           | 26,656.25            | 0.00          | 11,187.50       | N/A                            |
| T-Note 0.125 8/31/2022                                        | 91282CAG6    | 8/31/2022     | 1,801,005.25        | 1,800,729.18    | 1,800,414.00        | 0.00                | 0.00                 | -1,962.00     | 1,798,452.00    | 758.29                         |
| T-Note 0.125 9/30/2022                                        | 91282CAN1    | 9/30/2022     | 1,800,858.65        | 1,800,642.23    | 1,800,360.00        | 0.00                | 0.00                 | -2,754.00     | 1,797,606.00    | 568.68                         |
| T-Note 0.125 10/31/2022                                       | 91282CAR2    | 10/31/2022    | 1,800,777.96        | 1,800,597.22    | 1,800,072.00        | 0.00                | 0.00                 | -3,096.00     | 1,796,976.00    | 379.14                         |
| T-Note 0.125 11/30/2022                                       | 91282CAX9    | 11/30/2022    | 1,800,731.58        | 1,800,573.58    | 1,799,712.00        | 0.00                | 0.00                 | -3,798.00     | 1,795,914.00    | 191.62                         |
| T-Note 0.125 12/31/2022                                       | 91282CBD2    | 12/31/2022    | 1,800,578.71        | 1,800,462.21    | 1,799,514.00        | 0.00                | 0.00                 | -5,076.00     | 1,794,438.00    | 0.00                           |
| T-Note 0.125 1/31/2023                                        | 91282CBG5    | 1/31/2023     | 1,800,359.47        | 1,800,291.70    | 1,799,154.00        | 0.00                | 0.00                 | -5,346.00     | 1,793,808.00    | 935.46                         |
| T-Note 0.125 2/28/2023                                        | 91282CBN0    | 2/28/2023     | 1,800,353.96        | 1,800,290.85    | 1,798,596.00        | 0.00                | 0.00                 | -5,976.00     | 1,792,620.00    | 758.29                         |
| T-Note 0.125 3/31/2023                                        | 91282CBU4    | 3/31/2023     | 1,800,186.31        | 1,800,154.98    | 1,798,308.00        | 0.00                | 0.00                 | -6,534.00     | 1,791,774.00    | 568.68                         |
| T-Note 0.125 4/30/2023                                        | 91282CBX8    | 4/30/2023     | 1,800,000.00        | 1,800,000.00    | 1,797,534.00        | 0.00                | 0.00                 | -7,092.00     | 1,790,442.00    | 379.14                         |
| T-Note 0.125 5/15/2023                                        | 912828ZP8    | 5/15/2023     | 1,799,911.20        | 1,799,925.00    | 1,797,336.00        | 0.00                | 0.00                 | -7,596.00     | 1,789,740.00    | 285.91                         |
| T-Note 0.25 6/15/2023                                         | 912828ZU7    | 6/15/2023     | 1,803,527.34        | 1,803,006.45    | 1,800,414.00        | 0.00                | 0.00                 | -8,712.00     | 1,791,702.00    | 197.80                         |
| T-Note 0.125 7/15/2023                                        | 912828ZY9    | 7/15/2023     | 1,799,318.18        | 1,799,414.24    | 1,796,202.00        | 0.00                | 0.00                 | -9,072.00     | 1,787,130.00    | 1,033.29                       |
| T-Note 0.125 8/15/2023                                        | 91282CAF8    | 8/15/2023     | 1,599,096.85        | 1,599,218.33    | 1,595,872.00        | 0.00                | 0.00                 | -8,816.00     | 1,587,056.00    | 750.00                         |
| T-Note 0.125 9/15/2023                                        | 91282CAK7    | 9/15/2023     | 1,598,750.30        | 1,598,911.10    | 1,595,056.00        | 0.00                | 0.00                 | -9,552.00     | 1,585,504.00    | 591.16                         |
| T-Note 0.125 10/15/2023                                       | 91282CAP6    | 10/15/2023    | 1,598,273.28        | 1,598,486.52    | 1,594,256.00        | 0.00                | 0.00                 | -10,064.00    | 1,584,192.00    | 423.08                         |
| T-Note 0.25 11/15/2023                                        | 91282CAW1    | 11/15/2023    | 1,602,128.07        | 1,601,875.77    | 1,597,696.00        | 0.00                | 0.00                 | -10,688.00    | 1,587,008.00    | 508.29                         |
| T-Note 0.125 12/15/2023                                       | 91282CBA8    | 12/15/2023    | 1,597,109.99        | 1,597,439.86    | 1,592,368.00        | 0.00                | 0.00                 | -10,560.00    | 1,581,808.00    | 87.91                          |
| T-Note 0.125 1/15/2024                                        | 91282CBE0    | 1/15/2024     | 1,596,201.72        | 1,596,619.21    | 1,591,312.00        | 0.00                | 0.00                 | -11,248.00    | 1,580,064.00    | 918.48                         |

| Description                                                     | CUSIP/Ticker | Maturity Date | Beginning BV         | Ending BV            | Beginning MV         | Buy Principal    | Sells Quantity   | Change in MV       | Ending MV            | Ending Market Accrued Interest |
|-----------------------------------------------------------------|--------------|---------------|----------------------|----------------------|----------------------|------------------|------------------|--------------------|----------------------|--------------------------------|
| T-Note 0.125 2/15/2024                                          | 91282CBM2    | 2/15/2024     | 1,595,983.78         | 1,596,409.46         | 1,590,752.00         | 0.00             | 0.00             | -11,376.00         | 1,579,376.00         | 750.00                         |
| T-Note 0.25 3/15/2024                                           | 91282CBR1    | 3/15/2024     | 1,599,803.47         | 1,599,823.63         | 1,594,320.00         | 0.00             | 0.00             | -13,200.00         | 1,581,120.00         | 1,182.32                       |
| T-Note 0.375 4/15/2024                                          | 91282CBV2    | 4/15/2024     | 1,153,107.67         | 1,152,799.58         | 1,148,562.50         | 0.00             | 0.00             | -9,878.50          | 1,138,684.00         | 912.26                         |
| T-Note 2 5/31/2024                                              | 912828XT2    | 5/31/2024     | 1,202,192.24         | 1,197,262.37         | 1,197,081.00         | 0.00             | 0.00             | -15,272.00         | 1,181,809.00         | 1,958.79                       |
| T-Note 1.75 6/30/2024                                           | 9128286Z8    | 6/30/2024     | 1,195,464.39         | 1,191,298.33         | 1,190,342.00         | 0.00             | 0.00             | -15,053.50         | 1,175,288.50         | 0.00                           |
| T-Note 1.75 7/31/2024                                           | 912828Y87    | 7/31/2024     | 1,196,207.02         | 1,192,099.73         | 1,191,055.00         | 0.00             | 0.00             | -15,042.00         | 1,176,013.00         | 8,367.19                       |
| <b>Sub Total/Average 06   F165 - COP 2021 Tax &amp; Revenue</b> |              |               | <b>39,144,177.39</b> | <b>39,139,519.03</b> | <b>39,068,538.50</b> | <b>35,593.75</b> | <b>26,656.25</b> | <b>-207,764.00</b> | <b>38,869,712.00</b> | <b>22,505.78</b>               |

#### 10 | 9241 - Water & Sewer Contingency

|                                                                    |           |           |                   |                   |                   |                  |                   |                  |                   |               |
|--------------------------------------------------------------------|-----------|-----------|-------------------|-------------------|-------------------|------------------|-------------------|------------------|-------------------|---------------|
| Raymond James - CIP MM                                             | MM9241    | N/A       | 0.02              | 0.01              | 0.02              | 73,509.83        | 73,509.84         | 0.00             | 0.01              | N/A           |
| FNMA MBS 2 3/1/2023                                                | 31417FQT8 | 3/1/2023  | 5,910.49          | 4,403.29          | 6,057.14          | 0.00             | 1,494.86          | -68.29           | 4,493.99          | 7.31          |
| FNMA MBS 2 3/1/2023                                                | 31418ARF7 | 3/1/2023  | 13,835.59         | 10,299.78         | 14,177.62         | 0.00             | 3,506.42          | -160.02          | 10,511.18         | 17.09         |
| FNMA MBS 2 3/1/2023                                                | 31418ARF7 | 3/1/2023  | 16,841.34         | 12,538.30         | 17,265.00         | 0.00             | 4,270.02          | -194.86          | 12,800.12         | 20.81         |
| FNMA MBS 2 7/1/2023                                                | 31418AU22 | 7/1/2023  | 15,435.39         | 11,915.10         | 15,540.93         | 0.00             | 3,495.36          | -78.73           | 11,966.84         | 19.78         |
| FNMA MBS 2 7/1/2023                                                | 31418AU22 | 7/1/2023  | 28,740.19         | 22,181.99         | 28,904.88         | 0.00             | 6,501.13          | -146.43          | 22,257.32         | 36.78         |
| FNMA MBS 2.5 11/1/2023                                             | 31418AZ35 | 11/1/2023 | 33,728.29         | 26,951.12         | 34,742.16         | 0.00             | 6,671.40          | -468.11          | 27,602.65         | 55.63         |
| FNMA MBS 2.5 3/1/2026                                              | 31418BZS8 | 3/1/2026  | 54,125.95         | 47,900.76         | 55,305.91         | 0.00             | 6,060.11          | -592.10          | 48,653.70         | 98.05         |
| FNMA MBS 2.5 8/1/2026                                              | 3138WHT85 | 8/1/2026  | 69,110.08         | 59,406.28         | 71,191.36         | 0.00             | 9,566.55          | -836.78          | 60,788.02         | 122.50        |
| FNMA MBS 2.5 9/1/2026                                              | 31418CBJ2 | 9/1/2026  | 240,250.41        | 216,063.70        | 250,413.29        | 0.00             | 24,222.31         | -2,610.38        | 223,580.60        | 450.56        |
| FNMA MBS 2.5 4/1/2027                                              | 31418CJK1 | 4/1/2027  | 52,728.55         | 47,972.27         | 54,153.06         | 0.00             | 4,661.88          | -542.97          | 48,948.21         | 98.64         |
| <b>Sub Total/Average 10   9241 - Water &amp; Sewer Contingency</b> |           |           | <b>530,706.30</b> | <b>459,632.60</b> | <b>547,751.37</b> | <b>73,509.83</b> | <b>143,959.88</b> | <b>-5,698.67</b> | <b>471,602.64</b> | <b>927.15</b> |

#### 23 | 9914 - COP PEG Account

|                                                      |           |          |                   |                   |                   |                  |                  |                  |                   |               |
|------------------------------------------------------|-----------|----------|-------------------|-------------------|-------------------|------------------|------------------|------------------|-------------------|---------------|
| Raymond James - DP MM                                | MM9914    | N/A      | 0.00              | 0.00              | 0.00              | 25,507.85        | 25,507.85        | 0.00             | 0.00              | 0.00          |
| FNMA MBS 2.5 8/1/2026                                | 3138WHT85 | 8/1/2026 | 88,059.67         | 75,695.13         | 90,711.58         | 0.00             | 12,189.64        | -1,066.23        | 77,455.71         | 156.09        |
| FNMA MBS 2.5 9/1/2027                                | 31417C3C7 | 9/1/2027 | 62,707.00         | 55,896.01         | 65,813.31         | 0.00             | 6,819.99         | -883.05          | 58,110.27         | 116.56        |
| FHLMC MBS 2.5 9/1/2028                               | 3128MFRS9 | 9/1/2028 | 62,292.01         | 57,071.20         | 65,314.42         | 0.00             | 5,220.81         | -816.61          | 59,277.00         | 118.90        |
| <b>Sub Total/Average 23   9914 - COP PEG Account</b> |           |          | <b>213,058.68</b> | <b>188,662.34</b> | <b>221,839.31</b> | <b>25,507.85</b> | <b>49,738.29</b> | <b>-2,765.89</b> | <b>194,842.98</b> | <b>391.55</b> |

#### 27 | 9217 - COP Water Contract

|                        |           |           |           |           |           |           |           |           |           |        |
|------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--------|
| Raymond James - CIP MM | MM9217    | N/A       | 0.01      | -0.01     | 0.01      | 60,487.72 | 60,487.74 | 0.00      | -0.01     | N/A    |
| FNMA MBS 2 3/1/2023    | 31418ARF7 | 3/1/2023  | 15,836.94 | 11,789.65 | 16,228.44 | 0.00      | 4,013.65  | -183.16   | 12,031.63 | 19.56  |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | 11/1/2023 | 31,017.99 | 24,785.42 | 31,950.38 | 0.00      | 6,135.30  | -430.49   | 25,384.59 | 51.16  |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3 | 3/1/2024  | 6,941.79  | 5,640.46  | 7,164.82  | 0.00      | 1,285.15  | -93.47    | 5,786.20  | 11.66  |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8 | 3/1/2026  | 33,459.68 | 29,611.37 | 34,189.10 | 0.00      | 3,746.26  | -366.02   | 30,076.82 | 60.61  |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85 | 8/1/2026  | 23,408.25 | 20,121.47 | 24,113.20 | 0.00      | 3,240.29  | -283.43   | 20,589.48 | 41.49  |
| FNMA MBS 2.5 9/1/2026  | 31418CBJ2 | 9/1/2026  | 37,140.16 | 33,401.15 | 38,711.23 | 0.00      | 3,744.51  | -403.54   | 34,563.18 | 69.65  |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1 | 4/1/2027  | 32,992.16 | 30,016.17 | 33,883.47 | 0.00      | 2,916.93  | -339.73   | 30,626.81 | 61.72  |
| FNMA MBS 2.5 9/1/2027  | 31417C3C7 | 9/1/2027  | 84,654.46 | 75,459.62 | 88,847.97 | 0.00      | 9,206.99  | -1,192.12 | 78,448.86 | 157.35 |

| Description                                                          | CUSIP/Ticker | Maturity Date | Beginning BV         | Ending BV            | Beginning MV         | Buy Principal        | Sells Quantity       | Change in MV       | Ending MV            | Ending Market Accrued Interest |
|----------------------------------------------------------------------|--------------|---------------|----------------------|----------------------|----------------------|----------------------|----------------------|--------------------|----------------------|--------------------------------|
| FHLMC MBS 2.5 9/1/2028                                               | 3128MFRS9    | 9/1/2028      | 64,516.72            | 59,109.46            | 67,647.07            | 0.00                 | 5,407.26             | -845.77            | 61,394.04            | 123.14                         |
| FNMA MBS 2 7/1/2030                                                  | 31418DQX3    | 7/1/2030      | 202,619.65           | 183,761.17           | 200,720.97           | 0.00                 | 17,904.66            | -1,458.40          | 181,357.91           | 294.41                         |
| <b>Sub Total/Average 27   9217 - COP Water Contract</b>              |              |               | <b>532,587.81</b>    | <b>473,695.93</b>    | <b>543,456.66</b>    | <b>60,487.72</b>     | <b>118,088.74</b>    | <b>-5,596.13</b>   | <b>480,259.51</b>    | <b>890.75</b>                  |
| <b>50   9236 - COP 1992 Water &amp; Sewer Bond</b>                   |              |               |                      |                      |                      |                      |                      |                    |                      |                                |
| Raymond James - CIP MM                                               | MM9236       | N/A           | 0.07                 | 0.03                 | 0.07                 | 258,642.08           | 258,642.12           | 0.00               | 0.03                 | N/A                            |
| FNMA MBS 2 3/1/2023                                                  | 31417FQT8    | 3/1/2023      | 21,425.50            | 15,961.89            | 21,957.11            | 0.00                 | 5,418.88             | -247.53            | 16,290.70            | 26.49                          |
| FNMA MBS 2 3/1/2023                                                  | 31418ARF7    | 3/1/2023      | 24,792.28            | 18,456.35            | 25,405.17            | 0.00                 | 6,283.26             | -286.74            | 18,835.17            | 30.62                          |
| FNMA MBS 2 3/1/2023                                                  | 31418ARF7    | 3/1/2023      | 11,706.91            | 8,715.75             | 12,001.40            | 0.00                 | 2,968.20             | -135.46            | 8,897.75             | 14.47                          |
| FNMA MBS 2.5 11/1/2023                                               | 31418AZ35    | 11/1/2023     | 53,605.09            | 42,833.90            | 55,215.22            | 0.00                 | 10,602.74            | -743.96            | 43,868.52            | 88.40                          |
| FNMA MBS 2.5 3/1/2024                                                | 31418BBA3    | 3/1/2024      | 33,667.72            | 27,356.24            | 34,749.42            | 0.00                 | 6,232.98             | -453.34            | 28,063.10            | 56.55                          |
| FNMA MBS 2.5 3/1/2026                                                | 31418BZS8    | 3/1/2026      | 131,870.50           | 116,703.67           | 134,745.30           | 0.00                 | 14,764.63            | -1,442.56          | 118,538.10           | 238.88                         |
| FNMA MBS 2.5 8/1/2026                                                | 3138WHT85    | 8/1/2026      | 185,036.69           | 159,055.54           | 190,609.13           | 0.00                 | 25,613.67            | -2,240.44          | 162,755.03           | 327.99                         |
| FNMA MBS 2.5 9/1/2026                                                | 31418CBJ2    | 9/1/2026      | 285,514.98           | 256,771.37           | 297,592.61           | 0.00                 | 28,785.92            | -3,102.19          | 265,704.50           | 535.45                         |
| FNMA MBS 2.5 4/1/2027                                                | 31418CJK1    | 4/1/2027      | 91,023.03            | 82,812.47            | 93,482.09            | 0.00                 | 8,047.60             | -937.30            | 84,497.19            | 170.28                         |
| FNMA MBS 2.5 9/1/2027                                                | 31417C3C7    | 9/1/2027      | 368,403.67           | 328,389.09           | 386,653.21           | 0.00                 | 40,067.46            | -5,187.93          | 341,397.83           | 684.79                         |
| FHLMC MBS 2.5 9/1/2028                                               | 3128MFRS9    | 9/1/2028      | 440,493.53           | 403,574.96           | 461,866.27           | 0.00                 | 36,918.57            | -5,774.57          | 419,173.13           | 840.78                         |
| FNMA MBS 2 7/1/2030                                                  | 31418DQX3    | 7/1/2030      | 678,953.59           | 615,761.15           | 672,591.33           | 0.00                 | 59,996.30            | -4,886.91          | 607,708.12           | 986.52                         |
| <b>Sub Total/Average 50   9236 - COP 1992 Water &amp; Sewer Bond</b> |              |               | <b>2,326,493.56</b>  | <b>2,076,392.41</b>  | <b>2,386,868.33</b>  | <b>258,642.08</b>    | <b>504,342.33</b>    | <b>-25,438.93</b>  | <b>2,115,729.17</b>  | <b>4,001.22</b>                |
| <b>Total / Average</b>                                               |              |               | <b>53,753,171.12</b> | <b>42,343,416.57</b> | <b>53,775,335.59</b> | <b>11,455,653.68</b> | <b>22,846,556.36</b> | <b>-246,658.97</b> | <b>42,137,773.94</b> | <b>28,725.58</b>               |

City of Paris  
Date To Date  
QUARTERLY Investment Report | Texas PFIA  
Report Format: By Transaction  
Group By: Portfolio Name  
Portfolio / Report Group: All Portfolios  
Begin Date: 12/31/2021, End Date: 3/31/2022

| Description                                                   | CUSIP/Ticker | Maturity Date | Beginning BV    | Ending BV            | Beginning MV    | Buy Principal        | Sells Quantity       | Change in MV     | Ending MV            | Ending Market Accrued Interest |
|---------------------------------------------------------------|--------------|---------------|-----------------|----------------------|-----------------|----------------------|----------------------|------------------|----------------------|--------------------------------|
| <b>01   9279 - COP General Fund</b>                           |              |               |                 |                      |                 |                      |                      |                  |                      |                                |
| Raymond James - CIP MM                                        | MM9279       | N/A           | 8.76            | 0.00                 | 8.76            | 11,997,891.92        | 11,997,900.68        | 0.00             | 0.00                 | 0.00                           |
| T-Note 0.125 4/30/2022                                        | 912828ZM5    | 4/30/2022     | 0.00            | 3,999,950.00         | 0.00            | 3,999,910.00         | 0.00                 | -430.00          | 3,999,480.00         | 2,085.64                       |
| T-Bill 0 5/31/2022                                            | 912796V30    | 5/31/2022     | 0.00            | 3,998,205.52         | 0.00            | 3,998,205.52         | 0.00                 | -485.52          | 3,997,720.00         | 0.00                           |
| T-Bill 0 6/28/2022                                            | 912796W39    | 6/28/2022     | 0.00            | 3,996,007.32         | 0.00            | 3,996,007.32         | 0.00                 | -1,327.32        | 3,994,680.00         | 0.00                           |
| FNMA MBS 2 3/1/2023                                           | 31417FQT8    | 3/1/2023      | 5,504.10        | 3,500.61             | 5,617.48        | 0.00                 | 1,991.32             | -223.48          | 3,402.68             | 5.81                           |
| <b>Sub Total/Average 01   9279 - COP General Fund</b>         |              |               | <b>5,512.86</b> | <b>11,997,663.45</b> | <b>5,626.24</b> | <b>23,992,014.76</b> | <b>11,999,892.00</b> | <b>-2,466.32</b> | <b>11,995,282.68</b> | <b>2,091.45</b>                |
| <b>04   U504 - COP American Rescue Fund</b>                   |              |               |                 |                      |                 |                      |                      |                  |                      |                                |
| Raymond James   COP MM                                        | MMU504       | N/A           | 1.40            | 0.00                 | 1.40            | 0.00                 | 1.40                 | 0.00             | 0.00                 | 0.00                           |
| <b>Sub Total/Average 04   U504 - COP American Rescue Fund</b> |              |               | <b>1.40</b>     | <b>0.00</b>          | <b>1.40</b>     | <b>0.00</b>          | <b>1.40</b>          | <b>0.00</b>      | <b>0.00</b>          | <b>0.00</b>                    |
| <b>06   F165 - COP 2021 Tax &amp; Revenue</b>                 |              |               |                 |                      |                 |                      |                      |                  |                      |                                |
| Raymond James - CIP MM                                        | MMF165       | N/A           | 11,187.50       | 2,250.00             | 11,187.50       | 2,019,520.05         | 2,028,457.55         | 0.00             | 2,250.00             | N/A                            |
| T-Note 0.125 8/31/2022                                        | 91282CAG6    | 8/31/2022     | 1,800,729.18    | 1,800,459.11         | 1,798,452.00    | 0.00                 | 0.00                 | -4,212.00        | 1,794,240.00         | 189.54                         |
| T-Note 0.125 8/31/2022                                        | 91282CAG6    | 8/31/2022     | 0.00            | 1,997,112.88         | 0.00            | 1,996,660.00         | 0.00                 | -3,060.00        | 1,993,600.00         | 210.60                         |
| T-Note 0.125 9/30/2022                                        | 91282CAN1    | 9/30/2022     | 1,800,642.23    | 1,800,430.50         | 1,797,606.00    | 0.00                 | 0.00                 | -5,616.00        | 1,791,990.00         | 0.00                           |
| T-Note 0.125 10/31/2022                                       | 91282CAR2    | 10/31/2022    | 1,800,597.22    | 1,800,420.41         | 1,796,976.00    | 0.00                 | 0.00                 | -7,812.00        | 1,789,164.00         | 938.54                         |
| T-Note 0.125 11/30/2022                                       | 91282CAX9    | 11/30/2022    | 1,800,573.58    | 1,800,419.02         | 1,795,914.00    | 0.00                 | 0.00                 | -9,828.00        | 1,786,086.00         | 747.94                         |
| T-Note 0.125 12/31/2022                                       | 91282CBD2    | 12/31/2022    | 1,800,462.21    | 1,800,348.24         | 1,794,438.00    | 0.00                 | 0.00                 | -11,736.00       | 1,782,702.00         | 559.39                         |
| T-Note 0.125 1/31/2023                                        | 91282CBG5    | 1/31/2023     | 1,800,291.70    | 1,800,225.41         | 1,793,808.00    | 0.00                 | 0.00                 | -14,904.00       | 1,778,904.00         | 366.71                         |
| T-Note 0.125 2/28/2023                                        | 91282CBN0    | 2/28/2023     | 1,800,290.85    | 1,800,229.12         | 1,792,620.00    | 0.00                 | 0.00                 | -16,524.00       | 1,776,096.00         | 189.54                         |
| T-Note 0.125 3/31/2023                                        | 91282CBU4    | 3/31/2023     | 1,800,154.98    | 1,800,124.32         | 1,791,774.00    | 0.00                 | 0.00                 | -19,404.00       | 1,772,370.00         | 0.00                           |
| T-Note 0.125 4/30/2023                                        | 91282CBX8    | 4/30/2023     | 1,800,000.00    | 1,800,000.00         | 1,790,442.00    | 0.00                 | 0.00                 | -22,014.00       | 1,768,428.00         | 938.54                         |
| T-Note 0.125 5/15/2023                                        | 912828ZP8    | 5/15/2023     | 1,799,925.00    | 1,799,938.50         | 1,789,740.00    | 0.00                 | 0.00                 | -23,490.00       | 1,766,250.00         | 845.30                         |
| T-Note 0.25 6/15/2023                                         | 912828ZU7    | 6/15/2023     | 1,803,006.45    | 1,802,496.88         | 1,791,702.00    | 0.00                 | 0.00                 | -26,226.00       | 1,765,476.00         | 1,310.44                       |
| T-Note 0.125 7/15/2023                                        | 912828ZY9    | 7/15/2023     | 1,799,414.24    | 1,799,508.21         | 1,787,130.00    | 0.00                 | 0.00                 | -29,520.00       | 1,757,610.00         | 466.16                         |
| T-Note 0.125 8/15/2023                                        | 91282CAF8    | 8/15/2023     | 1,599,218.33    | 1,599,337.17         | 1,587,056.00    | 0.00                 | 0.00                 | -28,432.00       | 1,558,624.00         | 243.09                         |
| T-Note 0.125 9/15/2023                                        | 91282CAK7    | 9/15/2023     | 1,598,911.10    | 1,599,068.40         | 1,585,504.00    | 0.00                 | 0.00                 | -30,320.00       | 1,555,184.00         | 86.96                          |
| T-Note 0.125 10/15/2023                                       | 91282CAP6    | 10/15/2023    | 1,598,486.52    | 1,598,695.11         | 1,584,192.00    | 0.00                 | 0.00                 | -32,752.00       | 1,551,440.00         | 917.58                         |
| T-Note 0.25 11/15/2023                                        | 91282CAW1    | 11/15/2023    | 1,601,875.77    | 1,601,628.96         | 1,587,008.00    | 0.00                 | 0.00                 | -35,760.00       | 1,551,248.00         | 1,502.76                       |

| Description                                                     | CUSIP/Ticker | Maturity Date | Beginning BV         | Ending BV            | Beginning MV         | Buy Principal       | Sells Quantity      | Change in MV       | Ending MV            | Ending Market Accrued Interest |
|-----------------------------------------------------------------|--------------|---------------|----------------------|----------------------|----------------------|---------------------|---------------------|--------------------|----------------------|--------------------------------|
| T-Note 0.125 12/15/2023                                         | 91282CBA8    | 12/15/2023    | 1,597,439.86         | 1,597,762.57         | 1,581,808.00         | 0.00                | 0.00                | -37,376.00         | 1,544,432.00         | 582.42                         |
| T-Note 0.125 1/15/2024                                          | 91282CBE0    | 1/15/2024     | 1,596,619.21         | 1,597,027.63         | 1,580,064.00         | 0.00                | 0.00                | -39,632.00         | 1,540,432.00         | 414.36                         |
| T-Note 0.125 2/15/2024                                          | 91282CBM2    | 2/15/2024     | 1,596,409.46         | 1,596,825.89         | 1,579,376.00         | 0.00                | 0.00                | -41,936.00         | 1,537,440.00         | 243.09                         |
| T-Note 0.25 3/15/2024                                           | 91282CBR1    | 3/15/2024     | 1,599,823.63         | 1,599,843.35         | 1,581,120.00         | 0.00                | 0.00                | -43,120.00         | 1,538,000.00         | 173.91                         |
| T-Note 0.375 4/15/2024                                          | 91282CBV2    | 4/15/2024     | 1,152,799.58         | 1,152,498.19         | 1,138,684.00         | 0.00                | 0.00                | -33,292.50         | 1,105,391.50         | 1,978.54                       |
| T-Note 2 5/31/2024                                              | 912828XT2    | 5/31/2024     | 1,197,262.37         | 1,192,439.68         | 1,181,809.00         | 0.00                | 0.00                | -40,790.50         | 1,141,018.50         | 7,645.60                       |
| T-Note 1.75 6/30/2024                                           | 9128286Z8    | 6/30/2024     | 1,191,298.33         | 1,187,222.84         | 1,175,288.50         | 0.00                | 0.00                | -41,101.00         | 1,134,187.50         | 5,003.45                       |
| T-Note 1.75 7/31/2024                                           | 912828Y87    | 7/31/2024     | 1,192,099.73         | 1,188,081.73         | 1,176,013.00         | 0.00                | 0.00                | -43,125.00         | 1,132,888.00         | 3,280.04                       |
| <b>Sub Total/Average 06   F165 - COP 2021 Tax &amp; Revenue</b> |              |               | <b>39,139,519.03</b> | <b>41,114,394.12</b> | <b>38,869,712.00</b> | <b>4,016,180.05</b> | <b>2,028,457.55</b> | <b>-641,983.00</b> | <b>40,215,451.50</b> | <b>28,834.50</b>               |

#### 10 | 9241 - Water & Sewer Contingency

|                                                                    |           |           |                   |                   |                   |                  |                   |                   |                   |               |
|--------------------------------------------------------------------|-----------|-----------|-------------------|-------------------|-------------------|------------------|-------------------|-------------------|-------------------|---------------|
| Raymond James - CIP MM                                             | MM9241    | N/A       | 0.01              | 0.02              | 0.01              | 62,790.35        | 62,790.34         | 0.00              | 0.02              | N/A           |
| FNMA MBS 2 3/1/2023                                                | 31417FQT8 | 3/1/2023  | 4,403.29          | 2,800.49          | 4,493.99          | 0.00             | 1,593.06          | -178.80           | 2,722.14          | 4.65          |
| FNMA MBS 2 3/1/2023                                                | 31418ARF7 | 3/1/2023  | 10,299.78         | 7,295.47          | 10,511.18         | 0.00             | 2,983.81          | -436.41           | 7,090.96          | 12.12         |
| FNMA MBS 2 3/1/2023                                                | 31418ARF7 | 3/1/2023  | 12,538.30         | 8,881.66          | 12,800.12         | 0.00             | 3,633.61          | -531.43           | 8,635.07          | 14.75         |
| FNMA MBS 2 7/1/2023                                                | 31418AU22 | 7/1/2023  | 11,915.10         | 8,794.13          | 11,966.84         | 0.00             | 3,102.34          | -77.59            | 8,786.90          | 14.61         |
| FNMA MBS 2 7/1/2023                                                | 31418AU22 | 7/1/2023  | 22,181.99         | 16,369.18         | 22,257.32         | 0.00             | 5,770.15          | -144.34           | 16,342.83         | 27.17         |
| FNMA MBS 2.5 11/1/2023                                             | 31418AZ35 | 11/1/2023 | 26,951.12         | 21,156.50         | 27,602.65         | 0.00             | 5,714.42          | -1,105.40         | 20,782.83         | 43.72         |
| FNMA MBS 2.5 3/1/2026                                              | 31418BZS8 | 3/1/2026  | 47,900.76         | 42,898.98         | 48,653.70         | 0.00             | 4,870.63          | -2,011.39         | 41,771.68         | 87.90         |
| FNMA MBS 2.5 8/1/2026                                              | 3138WHT85 | 8/1/2026  | 59,406.28         | 54,047.34         | 60,788.02         | 0.00             | 5,274.96          | -2,521.11         | 52,991.95         | 111.51        |
| FNMA MBS 2.5 9/1/2026                                              | 31418CBJ2 | 9/1/2026  | 216,063.70        | 193,363.29        | 223,580.60        | 0.00             | 22,731.94         | -9,239.53         | 191,609.13        | 403.21        |
| FNMA MBS 2.5 4/1/2027                                              | 31418CJK1 | 4/1/2027  | 47,972.27         | 43,425.67         | 48,948.21         | 0.00             | 4,461.21          | -2,027.94         | 42,459.06         | 89.35         |
| <b>Sub Total/Average 10   9241 - Water &amp; Sewer Contingency</b> |           |           | <b>459,632.60</b> | <b>399,032.73</b> | <b>471,602.64</b> | <b>62,790.35</b> | <b>122,926.47</b> | <b>-18,273.94</b> | <b>393,192.57</b> | <b>808.99</b> |

#### 23 | 9914 - COP PEG Account

|                                                      |           |           |                   |                   |                   |                     |                   |                  |                   |               |
|------------------------------------------------------|-----------|-----------|-------------------|-------------------|-------------------|---------------------|-------------------|------------------|-------------------|---------------|
| Raymond James - DP MM                                | MM9914    | N/A       | 0.00              | -128.26           | 0.00              | 515,398.24          | 515,526.50        | 0.00             | -128.26           | N/A           |
| T-Note 0.125 8/31/2022                               | 91282CAG6 | 8/31/2022 | 0.00              | 499,278.22        | 0.00              | 499,165.00          | 0.00              | -765.00          | 498,400.00        | 52.65         |
| FNMA MBS 2.5 8/1/2026                                | 3138WHT85 | 8/1/2026  | 75,695.13         | 68,866.79         | 77,455.71         | 0.00                | 6,721.33          | -3,212.39        | 67,522.00         | 142.09        |
| FNMA MBS 2.5 9/1/2027                                | 31417C3C7 | 9/1/2027  | 55,896.01         | 52,053.06         | 58,110.27         | 0.00                | 3,848.68          | -2,629.71        | 51,631.88         | 108.54        |
| FHLMC MBS 2.5 9/1/2028                               | 3128MFRS9 | 9/1/2028  | 57,071.20         | 52,563.01         | 59,277.00         | 0.00                | 4,508.19          | -2,637.35        | 52,131.47         | 109.51        |
| <b>Sub Total/Average 23   9914 - COP PEG Account</b> |           |           | <b>188,662.34</b> | <b>672,632.82</b> | <b>194,842.98</b> | <b>1,014,563.24</b> | <b>530,604.70</b> | <b>-9,244.45</b> | <b>669,557.09</b> | <b>412.79</b> |

#### 27 | 9217 - COP Water Contract

|                        |           |           |           |           |           |           |           |           |           |       |
|------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-------|
| Raymond James - CIP MM | MM9217    | N/A       | -0.01     | 0.01      | -0.01     | 47,163.01 | 47,162.99 | 0.00      | 0.01      | N/A   |
| FNMA MBS 2 3/1/2023    | 31418ARF7 | 3/1/2023  | 11,789.65 | 8,350.74  | 12,031.63 | 0.00      | 3,415.44  | -499.53   | 8,116.66  | 13.87 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | 11/1/2023 | 24,785.42 | 19,456.43 | 25,384.59 | 0.00      | 5,255.23  | -1,016.57 | 19,112.78 | 40.21 |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3 | 3/1/2024  | 5,640.46  | 4,439.82  | 5,786.20  | 0.00      | 1,187.53  | -232.30   | 4,366.37  | 9.19  |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8 | 3/1/2026  | 29,611.37 | 26,519.36 | 30,076.82 | 0.00      | 3,010.93  | -1,243.40 | 25,822.49 | 54.34 |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85 | 8/1/2026  | 20,121.47 | 18,306.35 | 20,589.48 | 0.00      | 1,786.68  | -853.92   | 17,948.88 | 37.77 |

| Description                                                            | CUSIP/Ticker | Maturity Date | Beginning BV         | Ending BV            | Beginning MV         | Buy Principal        | Sells Quantity       | Change in MV       | Ending MV            | Ending Market Accrued Interest |
|------------------------------------------------------------------------|--------------|---------------|----------------------|----------------------|----------------------|----------------------|----------------------|--------------------|----------------------|--------------------------------|
| FNMA MBS 2.5 9/1/2026                                                  | 31418CBJ2    | 9/1/2026      | 33,401.15            | 29,891.90            | 34,563.18            | 0.00                 | 3,514.12             | -1,428.33          | 29,620.73            | 62.33                          |
| FNMA MBS 2.5 4/1/2027                                                  | 31418CJK1    | 4/1/2027      | 30,016.17            | 27,171.36            | 30,626.81            | 0.00                 | 2,791.38             | -1,268.87          | 26,566.56            | 55.90                          |
| FNMA MBS 2.5 9/1/2027                                                  | 31417C3C7    | 9/1/2027      | 75,459.62            | 70,271.62            | 78,448.86            | 0.00                 | 5,195.73             | -3,550.10          | 69,703.04            | 146.53                         |
| FHLMC MBS 2.5 9/1/2028                                                 | 3128MFRS9    | 9/1/2028      | 59,109.46            | 54,440.27            | 61,394.04            | 0.00                 | 4,669.19             | -2,731.53          | 53,993.32            | 113.42                         |
| FNMA MBS 2 7/1/2030                                                    | 31418DQX3    | 7/1/2030      | 183,761.17           | 169,260.02           | 181,357.91           | 0.00                 | 13,756.52            | -8,175.96          | 159,425.44           | 271.48                         |
| <b>Sub Total/Average 27   9217 - COP Water Contract</b>                |              |               | <b>473,695.93</b>    | <b>428,107.88</b>    | <b>480,259.51</b>    | <b>47,163.01</b>     | <b>91,745.74</b>     | <b>-21,000.51</b>  | <b>414,676.28</b>    | <b>805.04</b>                  |
| <b>46   M526 - GO 2017 Bonds   Construction Fund</b>                   |              |               |                      |                      |                      |                      |                      |                    |                      |                                |
| Raymond James MM                                                       | MMM526       | N/A           | 0.00                 | 0.00                 | 0.00                 | 999,001.83           | 999,001.83           | 0.00               | 0.00                 | 0.00                           |
| T-Bill 0 6/28/2022                                                     | 912796W39    | 6/28/2022     | 0.00                 | 999,213.83           | 0.00                 | 999,001.83           | 0.00                 | -331.83            | 998,670.00           | 0.00                           |
| <b>Sub Total/Average 46   M526 - GO 2017 Bonds   Construction Fund</b> |              |               | <b>0.00</b>          | <b>999,213.83</b>    | <b>0.00</b>          | <b>1,998,003.66</b>  | <b>999,001.83</b>    | <b>-331.83</b>     | <b>998,670.00</b>    | <b>0.00</b>                    |
| <b>50   9236 - COP 1992 Water &amp; Sewer Bond</b>                     |              |               |                      |                      |                      |                      |                      |                    |                      |                                |
| Raymond James - CIP MM                                                 | MM9236       | N/A           | 0.03                 | 0.05                 | 0.03                 | 201,391.94           | 201,391.92           | 0.00               | 0.05                 | N/A                            |
| FNMA MBS 2 3/1/2023                                                    | 31417FQT8    | 3/1/2023      | 15,961.89            | 10,151.74            | 16,290.70            | 0.00                 | 5,774.85             | -648.11            | 9,867.74             | 16.86                          |
| FNMA MBS 2 3/1/2023                                                    | 31418ARF7    | 3/1/2023      | 18,456.35            | 12,362.00            | 18,835.17            | 0.00                 | 6,055.09             | -764.61            | 12,015.48            | 20.53                          |
| FNMA MBS 2 3/1/2023                                                    | 31418ARF7    | 3/1/2023      | 8,715.75             | 6,884.58             | 8,897.75             | 0.00                 | 1,817.50             | -386.82            | 6,693.43             | 11.44                          |
| FNMA MBS 2.5 11/1/2023                                                 | 31418AZ35    | 11/1/2023     | 42,833.90            | 33,624.33            | 43,868.52            | 0.00                 | 9,081.84             | -1,756.80          | 33,029.88            | 69.48                          |
| FNMA MBS 2.5 3/1/2024                                                  | 31418BBA3    | 3/1/2024      | 27,356.24            | 21,533.13            | 28,063.10            | 0.00                 | 5,759.53             | -1,126.67          | 21,176.90            | 44.55                          |
| FNMA MBS 2.5 3/1/2026                                                  | 31418BZS8    | 3/1/2026      | 116,703.67           | 104,517.56           | 118,538.10           | 0.00                 | 11,866.59            | -4,900.46          | 101,771.05           | 214.16                         |
| FNMA MBS 2.5 8/1/2026                                                  | 3138WHT85    | 8/1/2026      | 159,055.54           | 144,707.39           | 162,755.03           | 0.00                 | 14,123.29            | -6,750.06          | 141,881.68           | 298.56                         |
| FNMA MBS 2.5 9/1/2026                                                  | 31418CBJ2    | 9/1/2026      | 256,771.37           | 229,794.06           | 265,704.50           | 0.00                 | 27,014.77            | -10,980.32         | 227,709.41           | 479.17                         |
| FNMA MBS 2.5 4/1/2027                                                  | 31418CJK1    | 4/1/2027      | 82,812.47            | 74,963.86            | 84,497.19            | 0.00                 | 7,701.21             | -3,500.74          | 73,295.24            | 154.24                         |
| FNMA MBS 2.5 9/1/2027                                                  | 31417C3C7    | 9/1/2027      | 328,389.09           | 305,811.68           | 341,397.83           | 0.00                 | 22,611.06            | -15,449.50         | 303,337.27           | 637.68                         |
| FHLMC MBS 2.5 9/1/2028                                                 | 3128MFRS9    | 9/1/2028      | 403,574.96           | 371,695.65           | 419,173.13           | 0.00                 | 31,879.31            | -18,649.79         | 368,644.03           | 774.37                         |
| FNMA MBS 2 7/1/2030                                                    | 31418DQX3    | 7/1/2030      | 615,761.15           | 567,169.57           | 607,708.12           | 0.00                 | 46,096.42            | -27,396.63         | 534,215.08           | 909.69                         |
| <b>Sub Total/Average 50   9236 - COP 1992 Water &amp; Sewer Bond</b>   |              |               | <b>2,076,392.41</b>  | <b>1,883,215.60</b>  | <b>2,115,729.17</b>  | <b>201,391.94</b>    | <b>391,173.38</b>    | <b>-92,310.51</b>  | <b>1,833,637.24</b>  | <b>3,630.73</b>                |
| <b>Total / Average</b>                                                 |              |               | <b>42,343,416.57</b> | <b>57,494,260.43</b> | <b>42,137,773.94</b> | <b>31,332,107.01</b> | <b>16,163,803.07</b> | <b>-785,610.56</b> | <b>56,520,467.36</b> | <b>36,583.50</b>               |

City of Paris  
Date To Date  
QUARTERLY Investment Report | Texas PFIA  
Report Format: By Transaction  
Group By: Portfolio Name  
Portfolio / Report Group: All Portfolios  
Begin Date: 3/31/2022, End Date: 6/30/2022

| Description                                           | CUSIP/Ticker | Maturity Date | Beginning BV         | Ending BV           | Beginning MV         | Buy Principal        | Sells Quantity       | Change in MV    | Ending MV           | Ending Market Accrued Interest |
|-------------------------------------------------------|--------------|---------------|----------------------|---------------------|----------------------|----------------------|----------------------|-----------------|---------------------|--------------------------------|
| <b>01   9279 - COP General Fund</b>                   |              |               |                      |                     |                      |                      |                      |                 |                     |                                |
| Raymond James - CIP MM                                | MM9279       | N/A           | 0.00                 | 26.30               | 0.00                 | 12,003,813.95        | 12,003,787.65        | 0.00            | 26.30               | N/A                            |
| T-Note 0.125 4/30/2022                                | 912828ZM5    | 4/30/2022     | 3,999,950.00         | 0.00                | 3,999,480.00         | 0.00                 | 4,000,000.00         | 520.00          | 0.00                | 0.00                           |
| T-Bill 0 5/31/2022                                    | 912796V30    | 5/31/2022     | 3,998,205.52         | 0.00                | 3,997,720.00         | 0.00                 | 4,000,000.00         | 2,280.00        | 0.00                | 0.00                           |
| T-Bill 0 6/28/2022                                    | 912796W39    | 6/28/2022     | 3,996,007.32         | 0.00                | 3,994,680.00         | 0.00                 | 4,000,000.00         | 5,320.00        | 0.00                | 0.00                           |
| T-Note 0 9/20/2022                                    | 912796XW4    | 9/20/2022     | 0.00                 | 3,987,525.52        | 0.00                 | 3,987,525.52         | 0.00                 | -1,685.52       | 3,985,840.00        | 0.00                           |
| FNMA MBS 2 3/1/2023                                   | 31417FQT8    | 3/1/2023      | 3,500.61             | 2,223.91            | 3,402.68             | 0.00                 | 1,270.12             | 80.39           | 2,212.95            | 3.57                           |
| <b>Sub Total/Average 01   9279 - COP General Fund</b> |              |               | <b>11,997,663.45</b> | <b>3,989,775.73</b> | <b>11,995,282.68</b> | <b>15,991,339.47</b> | <b>24,005,057.77</b> | <b>6,514.87</b> | <b>3,988,079.25</b> | <b>3.57</b>                    |
| <b>06   F165 - COP 2021 Tax &amp; Revenue</b>         |              |               |                      |                     |                      |                      |                      |                 |                     |                                |
| Raymond James - CIP MM                                | MMF165       | N/A           | 2,250.00             | 11,187.53           | 2,250.00             | 35,593.78            | 26,656.25            | 0.00            | 11,187.53           | N/A                            |
| T-Note 0.125 8/31/2022                                | 91282CAG6    | 8/31/2022     | 1,800,459.11         | 1,800,186.05        | 1,794,240.00         | 0.00                 | 0.00                 | 1,458.00        | 1,795,698.00        | 745.92                         |
| T-Note 0.125 8/31/2022                                | 91282CAG6    | 8/31/2022     | 1,997,112.88         | 1,998,830.06        | 1,993,600.00         | 0.00                 | 0.00                 | 1,620.00        | 1,995,220.00        | 828.80                         |
| T-Note 0.125 9/30/2022                                | 91282CAN1    | 9/30/2022     | 1,800,430.50         | 1,800,216.43        | 1,791,990.00         | 0.00                 | 0.00                 | 522.00          | 1,792,512.00        | 559.43                         |
| T-Note 0.125 10/31/2022                               | 91282CAR2    | 10/31/2022    | 1,800,420.41         | 1,800,241.64        | 1,789,164.00         | 0.00                 | 0.00                 | -1,026.00       | 1,788,138.00        | 372.96                         |
| T-Note 0.125 11/30/2022                               | 91282CAX9    | 11/30/2022    | 1,800,419.02         | 1,800,262.75        | 1,786,086.00         | 0.00                 | 0.00                 | -2,610.00       | 1,783,476.00        | 184.43                         |
| T-Note 0.125 12/31/2022                               | 91282CBD2    | 12/31/2022    | 1,800,348.24         | 1,800,233.00        | 1,782,702.00         | 0.00                 | 0.00                 | -4,212.00       | 1,778,490.00        | 0.00                           |
| T-Note 0.125 1/31/2023                                | 91282CBG5    | 1/31/2023     | 1,800,225.41         | 1,800,158.37        | 1,778,904.00         | 0.00                 | 0.00                 | -4,284.00       | 1,774,620.00        | 932.32                         |
| T-Note 0.125 2/28/2023                                | 91282CBN0    | 2/28/2023     | 1,800,229.12         | 1,800,166.69        | 1,776,096.00         | 0.00                 | 0.00                 | -6,678.00       | 1,769,418.00        | 745.92                         |
| T-Note 0.125 3/31/2023                                | 91282CBU4    | 3/31/2023     | 1,800,124.32         | 1,800,093.33        | 1,772,370.00         | 0.00                 | 0.00                 | -7,308.00       | 1,765,062.00        | 559.43                         |
| T-Note 0.125 4/30/2023                                | 91282CBX8    | 4/30/2023     | 1,800,000.00         | 1,800,000.00        | 1,768,428.00         | 0.00                 | 0.00                 | -8,928.00       | 1,759,500.00        | 372.96                         |
| T-Note 0.125 5/15/2023                                | 912828ZP8    | 5/15/2023     | 1,799,938.50         | 1,799,952.15        | 1,766,250.00         | 0.00                 | 0.00                 | -8,856.00       | 1,757,394.00        | 281.25                         |
| T-Note 0.25 6/15/2023                                 | 912828ZU7    | 6/15/2023     | 1,802,496.88         | 1,801,981.65        | 1,765,476.00         | 0.00                 | 0.00                 | -11,250.00      | 1,754,226.00        | 184.43                         |
| T-Note 0.125 7/15/2023                                | 912828ZY9    | 7/15/2023     | 1,799,508.21         | 1,799,603.23        | 1,757,610.00         | 0.00                 | 0.00                 | -9,432.00       | 1,748,178.00        | 1,031.77                       |
| T-Note 0.125 8/15/2023                                | 91282CAF8    | 8/15/2023     | 1,599,337.17         | 1,599,457.32        | 1,558,624.00         | 0.00                 | 0.00                 | -9,120.00       | 1,549,504.00        | 745.86                         |
| T-Note 0.125 9/15/2023                                | 91282CAK7    | 9/15/2023     | 1,599,068.40         | 1,599,227.46        | 1,555,184.00         | 0.00                 | 0.00                 | -8,864.00       | 1,546,320.00        | 581.52                         |
| T-Note 0.125 10/15/2023                               | 91282CAP6    | 10/15/2023    | 1,598,695.11         | 1,598,906.03        | 1,551,440.00         | 0.00                 | 0.00                 | -8,944.00       | 1,542,496.00        | 415.30                         |
| T-Note 0.25 11/15/2023                                | 91282CAW1    | 11/15/2023    | 1,601,628.96         | 1,601,379.41        | 1,551,248.00         | 0.00                 | 0.00                 | -9,376.00       | 1,541,872.00        | 500.00                         |
| T-Note 0.125 12/15/2023                               | 91282CBA8    | 12/15/2023    | 1,597,762.57         | 1,598,088.86        | 1,544,432.00         | 0.00                 | 0.00                 | -9,184.00       | 1,535,248.00        | 81.97                          |
| T-Note 0.125 1/15/2024                                | 91282CBE0    | 1/15/2024     | 1,597,027.63         | 1,597,440.58        | 1,540,432.00         | 0.00                 | 0.00                 | -8,864.00       | 1,531,568.00        | 917.13                         |
| T-Note 0.125 2/15/2024                                | 91282CBM2    | 2/15/2024     | 1,596,825.89         | 1,597,246.94        | 1,537,440.00         | 0.00                 | 0.00                 | -8,752.00       | 1,528,688.00        | 745.86                         |

| Description                                                     | CUSIP/Ticker | Maturity Date | Beginning BV         | Ending BV            | Beginning MV         | Buy Principal    | Sells Quantity   | Change in MV       | Ending MV            | Ending Market Accrued Interest |
|-----------------------------------------------------------------|--------------|---------------|----------------------|----------------------|----------------------|------------------|------------------|--------------------|----------------------|--------------------------------|
| T-Note 0.25 3/15/2024                                           | 91282CBR1    | 3/15/2024     | 1,599,843.35         | 1,599,863.29         | 1,538,000.00         | 0.00             | 0.00             | -10,304.00         | 1,527,696.00         | 1,163.04                       |
| T-Note 0.375 4/15/2024                                          | 91282CBV2    | 4/15/2024     | 1,152,498.19         | 1,152,193.45         | 1,105,391.50         | 0.00             | 0.00             | -7,590.00          | 1,097,801.50         | 895.49                         |
| T-Note 2 5/31/2024                                              | 912828XT2    | 5/31/2024     | 1,192,439.68         | 1,187,563.41         | 1,141,018.50         | 0.00             | 0.00             | -11,822.00         | 1,129,196.50         | 1,885.25                       |
| T-Note 1.75 6/30/2024                                           | 9128286Z8    | 6/30/2024     | 1,187,222.84         | 1,183,102.06         | 1,134,187.50         | 0.00             | 0.00             | -11,764.50         | 1,122,423.00         | 0.00                           |
| T-Note 1.75 7/31/2024                                           | 912828Y87    | 7/31/2024     | 1,188,081.73         | 1,184,019.08         | 1,132,888.00         | 0.00             | 0.00             | -11,730.00         | 1,121,158.00         | 8,339.09                       |
| <b>Sub Total/Average 06   F165 - COP 2021 Tax &amp; Revenue</b> |              |               | <b>41,114,394.12</b> | <b>41,111,600.77</b> | <b>40,215,451.50</b> | <b>35,593.78</b> | <b>26,656.25</b> | <b>-177,298.50</b> | <b>40,047,090.53</b> | <b>23,070.13</b>               |

#### 10 | 9241 - Water & Sewer Contingency

|                                                                    |           |           |                   |                     |                   |                     |                     |                   |                     |                 |
|--------------------------------------------------------------------|-----------|-----------|-------------------|---------------------|-------------------|---------------------|---------------------|-------------------|---------------------|-----------------|
| Raymond James - CIP MM                                             | MM9241    | N/A       | 0.02              | 0.17                | 0.02              | 1,087,757.59        | 1,087,757.44        | 0.00              | 0.17                | N/A             |
| FNMA MBS 2 3/1/2023                                                | 31417FQT8 | 3/1/2023  | 2,800.49          | 1,779.13            | 2,722.14          | 0.00                | 1,016.09            | 64.31             | 1,770.37            | 2.86            |
| FNMA MBS 2 3/1/2023                                                | 31418ARF7 | 3/1/2023  | 7,295.47          | 3,739.15            | 7,090.96          | 0.00                | 3,540.05            | 171.67            | 3,722.59            | 6.01            |
| FNMA MBS 2 3/1/2023                                                | 31418ARF7 | 3/1/2023  | 8,881.66          | 6,744.36            | 8,635.07          | 0.00                | 2,124.27            | 205.04            | 6,715.84            | 10.84           |
| FNMA MBS 2 7/1/2023                                                | 31418AU22 | 7/1/2023  | 8,794.13          | 6,268.21            | 8,786.90          | 0.00                | 2,513.05            | -51.74            | 6,222.11            | 10.07           |
| FNMA MBS 2 7/1/2023                                                | 31418AU22 | 7/1/2023  | 16,369.18         | 11,665.64           | 16,342.83         | 0.00                | 4,674.07            | -96.21            | 11,572.55           | 18.73           |
| FNMA MBS 2.5 11/1/2023                                             | 31418AZ35 | 11/1/2023 | 21,156.50         | 15,910.42           | 20,782.83         | 0.00                | 5,183.73            | 122.82            | 15,721.91           | 31.82           |
| FNMA MBS 2.5 3/1/2026                                              | 31418BZS8 | 3/1/2026  | 42,898.98         | 37,562.74           | 41,771.68         | 0.00                | 5,209.60            | -277.57           | 36,284.51           | 74.48           |
| FNMA MBS 2.5 8/1/2026                                              | 3138WHT85 | 8/1/2026  | 54,047.34         | 49,182.62           | 52,991.95         | 0.00                | 4,790.73            | -389.89           | 47,811.34           | 98.15           |
| FNMA MBS 2.5 9/1/2026                                              | 31418CBJ2 | 9/1/2026  | 193,363.29        | 172,133.63          | 191,609.13        | 0.00                | 21,257.72           | -1,333.43         | 169,017.98          | 346.95          |
| FNMA MBS 2.5 4/1/2027                                              | 31418CJK1 | 4/1/2027  | 43,425.67         | 39,172.73           | 42,459.06         | 0.00                | 4,176.22            | -307.93           | 37,974.92           | 77.96           |
| FHLMC MBS 2.5 4/1/2032                                             | 3133LPUR6 | 4/1/2032  | 0.00              | 469,992.44          | 0.00              | 491,556.34          | 21,838.26           | -11,191.03        | 458,527.05          | 954.70          |
| FNMA MBS 2.5 4/1/2032                                              | 31418EDZ0 | 4/1/2032  | 0.00              | 481,291.23          | 0.00              | 494,782.44          | 13,549.30           | -14,585.06        | 466,648.07          | 971.65          |
| <b>Sub Total/Average 10   9241 - Water &amp; Sewer Contingency</b> |           |           | <b>399,032.73</b> | <b>1,295,442.47</b> | <b>393,192.57</b> | <b>2,074,096.37</b> | <b>1,177,630.53</b> | <b>-27,669.02</b> | <b>1,261,989.41</b> | <b>2,604.22</b> |

#### 23 | 9914 - COP PEG Account

|                                                      |           |           |                   |                   |                   |                  |                  |                |                   |               |
|------------------------------------------------------|-----------|-----------|-------------------|-------------------|-------------------|------------------|------------------|----------------|-------------------|---------------|
| Raymond James - DP MM                                | MM9914    | N/A       | -128.26           | 0.02              | -128.26           | 16,665.69        | 16,537.41        | 0.00           | 0.02              | N/A           |
| T-Note 0.125 8/31/2022                               | 91282CAG6 | 8/31/2022 | 499,278.22        | 499,707.51        | 498,400.00        | 0.00             | 0.00             | 405.00         | 498,805.00        | 207.20        |
| FNMA MBS 2.5 8/1/2026                                | 3138WHT85 | 8/1/2026  | 68,866.79         | 62,668.20         | 67,522.00         | 0.00             | 6,104.31         | -496.78        | 60,920.91         | 125.06        |
| FNMA MBS 2.5 9/1/2027                                | 31417C3C7 | 9/1/2027  | 52,053.06         | 47,184.91         | 51,631.88         | 0.00             | 4,874.46         | -199.91        | 46,557.52         | 95.11         |
| FHLMC MBS 2.5 9/1/2028                               | 3128MFRS9 | 9/1/2028  | 52,563.01         | 48,049.37         | 52,131.47         | 0.00             | 4,513.64         | -205.59        | 47,412.24         | 96.77         |
| <b>Sub Total/Average 23   9914 - COP PEG Account</b> |           |           | <b>672,632.82</b> | <b>657,610.01</b> | <b>669,557.09</b> | <b>16,665.69</b> | <b>32,029.82</b> | <b>-497.28</b> | <b>653,695.69</b> | <b>524.14</b> |

#### 27 | 9217 - COP Water Contract

|                        |           |           |           |           |           |            |            |         |           |       |
|------------------------|-----------|-----------|-----------|-----------|-----------|------------|------------|---------|-----------|-------|
| Raymond James - CIP MM | MM9217    | N/A       | 0.01      | 0.10      | 0.01      | 559,633.86 | 559,633.77 | 0.00    | 0.10      | N/A   |
| FNMA MBS 2 3/1/2023    | 31418ARF7 | 3/1/2023  | 8,350.74  | 5,411.54  | 8,116.66  | 0.00       | 2,923.52   | 194.43  | 5,387.57  | 8.70  |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | 11/1/2023 | 19,456.43 | 14,631.91 | 19,112.78 | 0.00       | 4,767.18   | 112.94  | 14,458.54 | 29.27 |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3 | 3/1/2024  | 4,439.82  | 3,605.02  | 4,366.37  | 0.00       | 825.92     | 20.83   | 3,561.28  | 7.22  |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8 | 3/1/2026  | 26,519.36 | 23,220.60 | 25,822.49 | 0.00       | 3,220.48   | -171.60 | 22,430.42 | 46.04 |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85 | 8/1/2026  | 18,306.35 | 16,658.63 | 17,948.88 | 0.00       | 1,622.66   | -132.06 | 16,194.16 | 33.24 |
| FNMA MBS 2.5 9/1/2026  | 31418CBJ2 | 9/1/2026  | 29,891.90 | 26,610.03 | 29,620.73 | 0.00       | 3,286.21   | -206.13 | 26,128.38 | 53.64 |



| Description                                                            | CUSIP/Ticker | Maturity Date | Beginning BV         | Ending BV            | Beginning MV         | Buy Principal        | Sells Quantity       | Change in MV       | Ending MV            | Ending Market Accrued Interest |
|------------------------------------------------------------------------|--------------|---------------|----------------------|----------------------|----------------------|----------------------|----------------------|--------------------|----------------------|--------------------------------|
| FNMA MBS 2.5 4/1/2027                                                  | 31418CJK1    | 4/1/2027      | 27,171.36            | 24,510.29            | 26,566.56            | 0.00                 | 2,613.07             | -192.67            | 23,760.82            | 48.78                          |
| FNMA MBS 2.5 9/1/2027                                                  | 31417C3C7    | 9/1/2027      | 70,271.62            | 63,699.62            | 69,703.04            | 0.00                 | 6,580.52             | -269.88            | 62,852.64            | 128.39                         |
| FHLMC MBS 2.5 9/1/2028                                                 | 3128MFRS9    | 9/1/2028      | 54,440.27            | 49,765.43            | 53,993.32            | 0.00                 | 4,674.84             | -212.94            | 49,105.54            | 100.22                         |
| FNMA MBS 2 7/1/2030                                                    | 31418DQX3    | 7/1/2030      | 169,260.02           | 156,903.81           | 159,425.44           | 0.00                 | 11,719.10            | -2,490.13          | 145,216.21           | 243.55                         |
| FNMA MBS 2.5 4/1/2032                                                  | 31418EDZ0    | 4/1/2032      | 0.00                 | 481,291.23           | 0.00                 | 494,782.44           | 13,549.30            | -14,585.06         | 466,648.07           | 971.65                         |
| <b>Sub Total/Average 27   9217 - COP Water Contract</b>                |              |               | <b>428,107.88</b>    | <b>866,308.21</b>    | <b>414,676.28</b>    | <b>1,054,416.30</b>  | <b>615,416.57</b>    | <b>-17,932.27</b>  | <b>835,743.73</b>    | <b>1,670.70</b>                |
| <b>46   M526 - GO 2017 Bonds   Construction Fund</b>                   |              |               |                      |                      |                      |                      |                      |                    |                      |                                |
| Raymond James MM                                                       | MMM526       | N/A           | 0.00                 | 5.47                 | 0.00                 | 1,000,005.47         | 1,000,000.00         | 0.00               | 5.47                 | N/A                            |
| T-Bill 0 6/28/2022                                                     | 912796W39    | 6/28/2022     | 999,213.83           | 0.00                 | 998,670.00           | 0.00                 | 1,000,000.00         | 1,330.00           | 0.00                 | 0.00                           |
| <b>Sub Total/Average 46   M526 - GO 2017 Bonds   Construction Fund</b> |              |               | <b>999,213.83</b>    | <b>5.47</b>          | <b>998,670.00</b>    | <b>1,000,005.47</b>  | <b>2,000,000.00</b>  | <b>1,330.00</b>    | <b>5.47</b>          | <b>0.00</b>                    |
| <b>50   9236 - COP 1992 Water &amp; Sewer Bond</b>                     |              |               |                      |                      |                      |                      |                      |                    |                      |                                |
| Raymond James - CIP MM                                                 | MM9236       | N/A           | 0.05                 | 0.43                 | 0.05                 | 2,696,040.21         | 2,696,039.83         | 0.00               | 0.43                 | N/A                            |
| FNMA MBS 2 3/1/2023                                                    | 31417FQT8    | 3/1/2023      | 10,151.74            | 6,449.34             | 9,867.74             | 0.00                 | 3,683.32             | 233.14             | 6,417.56             | 10.36                          |
| FNMA MBS 2 3/1/2023                                                    | 31418ARF7    | 3/1/2023      | 12,362.00            | 8,010.95             | 12,015.48            | 0.00                 | 4,327.84             | 287.83             | 7,975.47             | 12.87                          |
| FNMA MBS 2 3/1/2023                                                    | 31418ARF7    | 3/1/2023      | 6,884.58             | 4,461.77             | 6,693.43             | 0.00                 | 2,410.88             | 160.34             | 4,442.89             | 7.17                           |
| FNMA MBS 2.5 11/1/2023                                                 | 31418AZ35    | 11/1/2023     | 33,624.33            | 25,286.61            | 33,029.88            | 0.00                 | 8,238.42             | 195.17             | 24,986.64            | 50.58                          |
| FNMA MBS 2.5 3/1/2024                                                  | 31418BBA3    | 3/1/2024      | 21,533.13            | 17,484.41            | 21,176.90            | 0.00                 | 4,005.66             | 101.05             | 17,272.29            | 35.00                          |
| FNMA MBS 2.5 3/1/2026                                                  | 31418BZS8    | 3/1/2026      | 104,517.56           | 91,516.54            | 101,771.05           | 0.00                 | 12,692.48            | -676.28            | 88,402.29            | 181.46                         |
| FNMA MBS 2.5 8/1/2026                                                  | 3138WHT85    | 8/1/2026      | 144,707.39           | 131,682.51           | 141,881.68           | 0.00                 | 12,826.78            | -1,043.87          | 128,011.03           | 262.78                         |
| FNMA MBS 2.5 9/1/2026                                                  | 31418CBJ2    | 9/1/2026      | 229,794.06           | 204,564.62           | 227,709.41           | 0.00                 | 25,262.80            | -1,584.65          | 200,861.96           | 412.32                         |
| FNMA MBS 2.5 4/1/2027                                                  | 31418CJK1    | 4/1/2027      | 74,963.86            | 67,622.17            | 73,295.24            | 0.00                 | 7,209.24             | -531.57            | 65,554.44            | 134.58                         |
| FNMA MBS 2.5 9/1/2027                                                  | 31417C3C7    | 9/1/2027      | 305,811.68           | 277,211.28           | 303,337.27           | 0.00                 | 28,637.48            | -1,174.45          | 273,525.34           | 558.75                         |
| FHLMC MBS 2.5 9/1/2028                                                 | 3128MFRS9    | 9/1/2028      | 371,695.65           | 339,777.79           | 368,644.03           | 0.00                 | 31,917.86            | -1,453.82          | 335,272.35           | 684.27                         |
| FNMA MBS 2 7/1/2030                                                    | 31418DQX3    | 7/1/2030      | 567,169.57           | 525,765.45           | 534,215.08           | 0.00                 | 39,269.24            | -8,344.11          | 486,601.73           | 816.10                         |
| FHLMC MBS 2.5 4/1/2032                                                 | 3133LPUR6    | 4/1/2032      | 0.00                 | 939,984.89           | 0.00                 | 983,112.67           | 43,676.51            | -22,382.06         | 917,054.10           | 1,909.40                       |
| FHLMC MBS 3 5/1/2032                                                   | 3133HMH51    | 5/1/2032      | 0.00                 | 715,916.90           | 0.00                 | 715,904.69           | 0.00                 | -5,446.81          | 710,457.88           | 1,737.71                       |
| FHLMC MBS 2.5 5/1/2032                                                 | 3133LPUW5    | 5/1/2032      | 0.00                 | 728,615.90           | 0.00                 | 737,914.62           | 9,436.09             | -18,500.82         | 709,977.71           | 1,478.30                       |
| <b>Sub Total/Average 50   9236 - COP 1992 Water &amp; Sewer Bond</b>   |              |               | <b>1,883,215.60</b>  | <b>4,084,351.56</b>  | <b>1,833,637.24</b>  | <b>5,132,972.19</b>  | <b>2,929,634.43</b>  | <b>-60,160.91</b>  | <b>3,976,814.11</b>  | <b>8,291.65</b>                |
| <b>Total / Average</b>                                                 |              |               | <b>57,494,260.43</b> | <b>52,005,094.22</b> | <b>56,520,467.36</b> | <b>25,305,089.27</b> | <b>30,786,425.37</b> | <b>-275,713.11</b> | <b>50,763,418.19</b> | <b>36,164.41</b>               |

City of Paris  
Date To Date  
QUARTERLY Investment Report | Texas PFIA  
Report Format: By Transaction  
Group By: Portfolio Name  
Portfolio / Report Group: All Portfolios  
Begin Date: 6/30/2022, End Date: 9/30/2022

| Description                                           | CUSIP/Ticker | Maturity Date | Beginning BV        | Ending BV           | Beginning MV        | Buy Principal        | Sells Quantity       | Change in MV     | Ending MV           | Ending Market Accrued Interest |
|-------------------------------------------------------|--------------|---------------|---------------------|---------------------|---------------------|----------------------|----------------------|------------------|---------------------|--------------------------------|
| <b>01   9279 - COP General Fund</b>                   |              |               |                     |                     |                     |                      |                      |                  |                     |                                |
| Raymond James - CIP MM                                | MM9279       | N/A           | 26.30               | 32.88               | 26.30               | 11,930,361.86        | 11,930,355.28        | 0.00             | 32.88               | N/A                            |
| T-Note 0 9/20/2022                                    | 912796XW4    | 9/20/2022     | 3,987,525.52        | 0.00                | 3,985,840.00        | 0.00                 | 4,000,000.00         | 14,160.00        | 0.00                | 0.00                           |
| T-Bill 0 12/22/2022                                   | 912796X87    | 12/22/2022    | 0.00                | 3,956,904.22        | 0.00                | 3,956,904.22         | 0.00                 | 14,655.78        | 3,971,560.00        | 0.00                           |
| T-Bill 0 12/22/2022                                   | 912796X87    | 12/22/2022    | 0.00                | 3,972,465.00        | 0.00                | 3,972,465.00         | 0.00                 | -905.00          | 3,971,560.00        | 0.00                           |
| FNMA MBS 2 3/1/2023                                   | 31417FQT8    | 3/1/2023      | 2,223.91            | 1,269.94            | 2,212.95            | 0.00                 | 950.31               | -0.91            | 1,261.73            | 2.04                           |
| <b>Sub Total/Average 01   9279 - COP General Fund</b> |              |               | <b>3,989,775.73</b> | <b>7,930,672.04</b> | <b>3,988,079.25</b> | <b>19,859,731.08</b> | <b>15,931,305.59</b> | <b>27,909.87</b> | <b>7,944,414.61</b> | <b>2.04</b>                    |
| <b>06   F165 - COP 2021 Tax &amp; Revenue</b>         |              |               |                     |                     |                     |                      |                      |                  |                     |                                |
| Raymond James - CIP MM                                | MMF165       | N/A           | 11,187.53           | 1,802,303.26        | 11,187.53           | 5,624,121.67         | 3,833,005.94         | 0.00             | 1,802,303.26        | N/A                            |
| T-Note 0.125 8/31/2022                                | 91282CAG6    | 8/31/2022     | 1,800,186.05        | 0.00                | 1,795,698.00        | 0.00                 | 1,800,000.00         | 4,302.00         | 0.00                | 0.00                           |
| T-Note 0.125 8/31/2022                                | 91282CAG6    | 8/31/2022     | 1,998,830.06        | 0.00                | 1,995,220.00        | 0.00                 | 2,000,000.00         | 4,780.00         | 0.00                | 0.00                           |
| T-Note 0.125 9/30/2022                                | 91282CAN1    | 9/30/2022     | 1,800,216.43        | 0.00                | 1,792,512.00        | 0.00                 | 1,800,000.00         | 7,488.00         | 0.00                | 0.00                           |
| T-Note 0.125 10/31/2022                               | 91282CAR2    | 10/31/2022    | 1,800,241.64        | 1,800,060.90        | 1,788,138.00        | 0.00                 | 0.00                 | 8,244.00         | 1,796,382.00        | 935.46                         |
| T-Note 0.125 11/30/2022                               | 91282CAX9    | 11/30/2022    | 1,800,262.75        | 1,800,104.76        | 1,783,476.00        | 0.00                 | 0.00                 | 7,812.00         | 1,791,288.00        | 750.00                         |
| T-Note 0.125 12/31/2022                               | 91282CBD2    | 12/31/2022    | 1,800,233.00        | 1,800,116.50        | 1,778,490.00        | 0.00                 | 0.00                 | 6,840.00         | 1,785,330.00        | 562.50                         |
| T-Note 0.125 1/31/2023                                | 91282CBG5    | 1/31/2023     | 1,800,158.37        | 1,800,090.60        | 1,774,620.00        | 0.00                 | 0.00                 | 4,536.00         | 1,779,156.00        | 372.96                         |
| T-Note 0.125 2/28/2023                                | 91282CBN0    | 2/28/2023     | 1,800,166.69        | 1,800,103.58        | 1,769,418.00        | 0.00                 | 0.00                 | 3,654.00         | 1,773,072.00        | 186.46                         |
| T-Note 0.125 3/31/2023                                | 91282CBU4    | 3/31/2023     | 1,800,093.33        | 1,800,061.99        | 1,765,062.00        | 0.00                 | 0.00                 | 1,890.00         | 1,766,952.00        | 0.00                           |
| T-Note 0.125 4/30/2023                                | 91282CBX8    | 4/30/2023     | 1,800,000.00        | 1,800,000.00        | 1,759,500.00        | 0.00                 | 0.00                 | 216.00           | 1,759,716.00        | 935.46                         |
| T-Note 0.125 5/15/2023                                | 91282ZP8     | 5/15/2023     | 1,799,952.15        | 1,799,965.95        | 1,757,394.00        | 0.00                 | 0.00                 | -702.00          | 1,756,692.00        | 843.75                         |
| T-Note 0.25 6/15/2023                                 | 91282ZU7     | 6/15/2023     | 1,801,981.65        | 1,801,460.76        | 1,754,226.00        | 0.00                 | 0.00                 | -2,592.00        | 1,751,634.00        | 1,315.57                       |
| T-Note 0.125 7/15/2023                                | 91282ZY9     | 7/15/2023     | 1,799,603.23        | 1,799,699.29        | 1,748,178.00        | 0.00                 | 0.00                 | -4,914.00        | 1,743,264.00        | 470.79                         |
| T-Note 0.125 8/15/2023                                | 91282CAF8    | 8/15/2023     | 1,599,457.32        | 1,599,578.80        | 1,549,504.00        | 0.00                 | 0.00                 | -5,760.00        | 1,543,744.00        | 250.00                         |
| T-Note 0.125 9/15/2023                                | 91282CAK7    | 9/15/2023     | 1,599,227.46        | 1,599,388.26        | 1,546,320.00        | 0.00                 | 0.00                 | -8,128.00        | 1,538,192.00        | 82.87                          |
| T-Note 0.125 10/15/2023                               | 91282CAP6    | 10/15/2023    | 1,598,906.03        | 1,599,119.26        | 1,542,496.00        | 0.00                 | 0.00                 | -9,872.00        | 1,532,624.00        | 918.03                         |
| T-Note 0.25 11/15/2023                                | 91282CAW1    | 11/15/2023    | 1,601,379.41        | 1,601,127.11        | 1,541,872.00        | 0.00                 | 0.00                 | -12,496.00       | 1,529,376.00        | 1,500.00                       |
| T-Note 0.125 12/15/2023                               | 91282CBA8    | 12/15/2023    | 1,598,088.86        | 1,598,418.74        | 1,535,248.00        | 0.00                 | 0.00                 | -12,752.00       | 1,522,496.00        | 584.70                         |
| T-Note 0.125 1/15/2024                                | 91282CBE0    | 1/15/2024     | 1,597,440.58        | 1,597,858.08        | 1,531,568.00        | 0.00                 | 0.00                 | -15,008.00       | 1,516,560.00        | 418.48                         |
| T-Note 0.125 2/15/2024                                | 91282CBM2    | 2/15/2024     | 1,597,246.94        | 1,597,672.63        | 1,528,688.00        | 0.00                 | 0.00                 | -17,376.00       | 1,511,312.00        | 250.00                         |
| T-Note 0.25 3/15/2024                                 | 91282CBR1    | 3/15/2024     | 1,599,863.29        | 1,599,883.44        | 1,527,696.00        | 0.00                 | 0.00                 | -18,880.00       | 1,508,816.00        | 165.75                         |

| Description                                                     | CUSIP/Ticker | Maturity Date | Beginning BV         | Ending BV            | Beginning MV         | Buy Principal       | Sells Quantity      | Change in MV       | Ending MV            | Ending Market Accrued Interest |
|-----------------------------------------------------------------|--------------|---------------|----------------------|----------------------|----------------------|---------------------|---------------------|--------------------|----------------------|--------------------------------|
| T-Note 0.375 4/15/2024                                          | 91282CBV2    | 4/15/2024     | 1,152,193.45         | 1,151,885.36         | 1,097,801.50         | 0.00                | 0.00                | -15,053.50         | 1,082,748.00         | 1,979.51                       |
| T-Note 2.5 5/31/2024                                            | 912828XT2    | 5/31/2024     | 1,187,563.41         | 1,182,633.54         | 1,129,196.50         | 0.00                | 0.00                | -21,643.00         | 1,107,553.50         | 7,666.67                       |
| T-Note 1.75 6/30/2024                                           | 9128286Z8    | 6/30/2024     | 1,183,102.06         | 1,178,936.00         | 1,122,423.00         | 0.00                | 0.00                | -21,390.00         | 1,101,033.00         | 5,031.25                       |
| T-Note 1.75 7/31/2024                                           | 912828Y87    | 7/31/2024     | 1,184,019.08         | 1,179,911.79         | 1,121,158.00         | 0.00                | 0.00                | -22,057.00         | 1,099,101.00         | 3,335.94                       |
| <b>Sub Total/Average 06   F165 - COP 2021 Tax &amp; Revenue</b> |              |               | <b>41,111,600.77</b> | <b>37,290,380.60</b> | <b>40,047,090.53</b> | <b>5,624,121.67</b> | <b>9,433,005.94</b> | <b>-138,861.50</b> | <b>36,099,344.76</b> | <b>28,556.15</b>               |

#### 10 | 9241 - Water & Sewer Contingency

|                                                                    |           |           |                     |                     |                     |                  |                   |                   |                     |                 |
|--------------------------------------------------------------------|-----------|-----------|---------------------|---------------------|---------------------|------------------|-------------------|-------------------|---------------------|-----------------|
| Raymond James - CIP MM                                             | MM9241    | N/A       | 0.17                | 0.30                | 0.17                | 87,856.73        | 87,856.60         | 0.00              | 0.30                | N/A             |
| FNMA MBS 2 3/1/2023                                                | 31417FQT8 | 3/1/2023  | 1,779.13            | 1,015.96            | 1,770.37            | 0.00             | 760.25            | -0.73             | 1,009.39            | 1.63            |
| FNMA MBS 2 3/1/2023                                                | 31418ARF7 | 3/1/2023  | 3,739.15            | 0.00                | 3,722.59            | 0.00             | 3,729.45          | 6.86              | 0.00                | 0.00            |
| FNMA MBS 2 3/1/2023                                                | 31418ARF7 | 3/1/2023  | 6,744.36            | 5,513.24            | 6,715.84            | 0.00             | 1,223.20          | -14.48            | 5,478.16            | 8.87            |
| FNMA MBS 2 7/1/2023                                                | 31418AU22 | 7/1/2023  | 6,268.21            | 4,240.37            | 6,222.11            | 0.00             | 2,019.38          | -4.36             | 4,198.38            | 6.82            |
| FNMA MBS 2 7/1/2023                                                | 31418AU22 | 7/1/2023  | 11,665.64           | 7,890.36            | 11,572.55           | 0.00             | 3,755.92          | -8.12             | 7,808.52            | 12.68           |
| FNMA MBS 2.5 11/1/2023                                             | 31418AZ35 | 11/1/2023 | 15,910.42           | 11,881.96           | 15,721.91           | 0.00             | 3,985.87          | -54.00            | 11,682.04           | 23.80           |
| FNMA MBS 2.5 3/1/2026                                              | 31418BZS8 | 3/1/2026  | 37,562.74           | 32,041.06           | 36,284.51           | 0.00             | 5,402.95          | -189.46           | 30,692.09           | 63.60           |
| FNMA MBS 2.5 8/1/2026                                              | 3138WHT85 | 8/1/2026  | 49,182.62           | 43,873.99           | 47,811.34           | 0.00             | 5,235.90          | -492.80           | 42,082.64           | 87.60           |
| FNMA MBS 2.5 9/1/2026                                              | 31418CBJ2 | 9/1/2026  | 172,133.63          | 155,284.53          | 169,017.98          | 0.00             | 16,871.56         | -1,798.68         | 150,347.74          | 312.98          |
| FNMA MBS 2.5 4/1/2027                                              | 31418CJK1 | 4/1/2027  | 39,172.73           | 35,879.48           | 37,974.92           | 0.00             | 3,232.19          | -604.87           | 34,137.86           | 71.45           |
| FHLMC MBS 2.5 4/1/2032                                             | 3133LPUR6 | 4/1/2032  | 469,992.44          | 453,584.62          | 458,527.05          | 0.00             | 16,651.87         | -22,887.36        | 418,987.82          | 921.16          |
| FNMA MBS 2.5 4/1/2032                                              | 31418EDZ0 | 4/1/2032  | 481,291.23          | 464,302.60          | 466,648.07          | 0.00             | 17,059.86         | -23,260.27        | 426,327.94          | 937.29          |
| <b>Sub Total/Average 10   9241 - Water &amp; Sewer Contingency</b> |           |           | <b>1,295,442.47</b> | <b>1,215,508.47</b> | <b>1,261,989.41</b> | <b>87,856.73</b> | <b>167,785.00</b> | <b>-49,308.27</b> | <b>1,132,752.88</b> | <b>2,447.88</b> |

#### 23 | 9914 - COP PEG Account

|                                                      |           |           |                   |                   |                   |                   |                     |                  |                   |               |
|------------------------------------------------------|-----------|-----------|-------------------|-------------------|-------------------|-------------------|---------------------|------------------|-------------------|---------------|
| Raymond James - DP MM                                | MM9914    | N/A       | 0.02              | 6.91              | 0.02              | 515,693.98        | 515,687.09          | 0.00             | 6.91              | N/A           |
| T-Note 0.125 8/31/2022                               | 91282CAG6 | 8/31/2022 | 499,707.51        | 0.00              | 498,805.00        | 0.00              | 500,000.00          | 1,195.00         | 0.00              | 0.00          |
| FNMA MBS 2.5 8/1/2026                                | 3138WHT85 | 8/1/2026  | 62,668.20         | 55,903.97         | 60,920.91         | 0.00              | 6,671.55            | -627.92          | 53,621.44         | 111.62        |
| FNMA MBS 2.5 9/1/2027                                | 31417C3C7 | 9/1/2027  | 47,184.91         | 43,488.05         | 46,557.52         | 0.00              | 3,701.84            | -1,143.24        | 41,712.43         | 87.65         |
| FHLMC MBS 2.5 9/1/2028                               | 3128MFRS9 | 9/1/2028  | 48,049.37         | 44,001.92         | 47,412.24         | 0.00              | 4,047.45            | -1,337.67        | 42,027.12         | 88.61         |
| <b>Sub Total/Average 23   9914 - COP PEG Account</b> |           |           | <b>657,610.01</b> | <b>143,400.85</b> | <b>653,695.69</b> | <b>515,693.98</b> | <b>1,030,107.93</b> | <b>-1,913.83</b> | <b>137,367.90</b> | <b>287.88</b> |

#### 27 | 9217 - COP Water Contract

|                        |           |           |           |           |           |           |           |         |           |       |
|------------------------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|---------|-----------|-------|
| Raymond James - CIP MM | MM9217    | N/A       | 0.10      | 0.19      | 0.10      | 57,331.13 | 57,331.04 | 0.00    | 0.19      | N/A   |
| FNMA MBS 2 3/1/2023    | 31418ARF7 | 3/1/2023  | 5,411.54  | 2,845.90  | 5,387.57  | 0.00      | 2,556.21  | -3.93   | 2,827.43  | 4.58  |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | 11/1/2023 | 14,631.91 | 10,927.17 | 14,458.54 | 0.00      | 3,665.58  | -49.66  | 10,743.31 | 21.88 |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3 | 3/1/2024  | 3,605.02  | 2,827.69  | 3,561.28  | 0.00      | 770.18    | -16.20  | 2,774.90  | 5.67  |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8 | 3/1/2026  | 23,220.60 | 19,807.20 | 22,430.42 | 0.00      | 3,340.00  | -117.12 | 18,973.29 | 39.32 |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85 | 8/1/2026  | 16,658.63 | 14,860.54 | 16,194.16 | 0.00      | 1,773.45  | -166.91 | 14,253.80 | 29.67 |
| FNMA MBS 2.5 9/1/2026  | 31418CBJ2 | 9/1/2026  | 26,610.03 | 24,005.33 | 26,128.38 | 0.00      | 2,608.17  | -278.05 | 23,242.16 | 48.38 |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1 | 4/1/2027  | 24,510.29 | 22,449.73 | 23,760.82 | 0.00      | 2,022.35  | -378.47 | 21,360.00 | 44.71 |

| Description                                                            | CUSIP/Ticker | Maturity Date | Beginning BV         | Ending BV            | Beginning MV         | Buy Principal        | Sells Quantity       | Change in MV       | Ending MV            | Ending Market Accrued Interest |
|------------------------------------------------------------------------|--------------|---------------|----------------------|----------------------|----------------------|----------------------|----------------------|--------------------|----------------------|--------------------------------|
| FNMA MBS 2.5 9/1/2027                                                  | 31417C3C7    | 9/1/2027      | 63,699.62            | 58,708.86            | 62,852.64            | 0.00                 | 4,997.48             | -1,543.39          | 56,311.78            | 118.33                         |
| FHLMC MBS 2.5 9/1/2028                                                 | 3128MFRS9    | 9/1/2028      | 49,765.43            | 45,573.42            | 49,105.54            | 0.00                 | 4,192.01             | -1,385.45          | 43,528.09            | 91.78                          |
| FNMA MBS 2 7/1/2030                                                    | 31418DQX3    | 7/1/2030      | 156,903.81           | 147,119.72           | 145,216.21           | 0.00                 | 9,263.12             | -8,536.97          | 127,416.11           | 228.62                         |
| FNMA MBS 2.5 4/1/2032                                                  | 31418EDZ0    | 4/1/2032      | 481,291.23           | 464,302.60           | 466,648.07           | 0.00                 | 17,059.86            | -23,260.27         | 426,327.94           | 937.29                         |
| <b>Sub Total/Average 27   9217 - COP Water Contract</b>                |              |               | <b>866,308.21</b>    | <b>813,428.35</b>    | <b>835,743.73</b>    | <b>57,331.13</b>     | <b>109,579.45</b>    | <b>-35,736.42</b>  | <b>747,759.00</b>    | <b>1,570.23</b>                |
| <b>46   M526 - GO 2017 Bonds   Construction Fund</b>                   |              |               |                      |                      |                      |                      |                      |                    |                      |                                |
| Raymond James MM                                                       | MMM526       | N/A           | 5.47                 | 0.00                 | 5.47                 | 990,703.02           | 990,708.49           | 0.00               | 0.00                 | 0.00                           |
| T-Bill 0 12/22/2022                                                    | 912796X87    | 12/22/2022    | 0.00                 | 994,445.73           | 0.00                 | 989,226.06           | 0.00                 | 3,663.94           | 992,890.00           | 0.00                           |
| <b>Sub Total/Average 46   M526 - GO 2017 Bonds   Construction Fund</b> |              |               | <b>5.47</b>          | <b>994,445.73</b>    | <b>5.47</b>          | <b>1,979,929.08</b>  | <b>990,708.49</b>    | <b>3,663.94</b>    | <b>992,890.00</b>    | <b>0.00</b>                    |
| <b>50   9236 - COP 1992 Water &amp; Sewer Bond</b>                     |              |               |                      |                      |                      |                      |                      |                    |                      |                                |
| Raymond James - CIP MM                                                 | MM9236       | N/A           | 0.43                 | 1.16                 | 0.43                 | 1,713,187.63         | 1,713,186.90         | 0.00               | 1.16                 | N/A                            |
| FNMA MBS 2 3/1/2023                                                    | 31417FQT8    | 3/1/2023      | 6,449.34             | 3,682.85             | 6,417.56             | 0.00                 | 2,755.88             | -2.64              | 3,659.04             | 5.92                           |
| FNMA MBS 2 3/1/2023                                                    | 31418ARF7    | 3/1/2023      | 8,010.95             | 4,212.89             | 7,975.47             | 0.00                 | 3,784.09             | -5.81              | 4,185.56             | 6.78                           |
| FNMA MBS 2 3/1/2023                                                    | 31418ARF7    | 3/1/2023      | 4,461.77             | 2,346.61             | 4,442.89             | 0.00                 | 2,107.97             | -3.24              | 2,331.68             | 3.78                           |
| FNMA MBS 2.5 11/1/2023                                                 | 31418AZ35    | 11/1/2023     | 25,286.61            | 18,884.06            | 24,986.64            | 0.00                 | 6,334.72             | -85.81             | 18,566.11            | 37.82                          |
| FNMA MBS 2.5 3/1/2024                                                  | 31418BBA3    | 3/1/2024      | 17,484.41            | 13,714.30            | 17,272.29            | 0.00                 | 3,735.43             | -78.56             | 13,458.30            | 27.48                          |
| FNMA MBS 2.5 3/1/2026                                                  | 31418BZS8    | 3/1/2026      | 91,516.54            | 78,063.68            | 88,402.29            | 0.00                 | 13,163.57            | -461.62            | 74,777.10            | 154.95                         |
| FNMA MBS 2.5 8/1/2026                                                  | 3138WHT85    | 8/1/2026      | 131,682.51           | 117,469.07           | 128,011.03           | 0.00                 | 14,018.71            | -1,319.42          | 112,672.89           | 234.55                         |
| FNMA MBS 2.5 9/1/2026                                                  | 31418CBJ2    | 9/1/2026      | 204,564.62           | 184,541.03           | 200,861.96           | 0.00                 | 20,050.28            | -2,137.56          | 178,674.12           | 371.94                         |
| FNMA MBS 2.5 4/1/2027                                                  | 31418CJK1    | 4/1/2027      | 67,622.17            | 61,937.22            | 65,554.44            | 0.00                 | 5,579.56             | -1,044.15          | 58,930.73            | 123.34                         |
| FNMA MBS 2.5 9/1/2027                                                  | 31417C3C7    | 9/1/2027      | 277,211.28           | 255,492.29           | 273,525.34           | 0.00                 | 21,748.23            | -6,716.59          | 245,060.53           | 514.95                         |
| FHLMC MBS 2.5 9/1/2028                                                 | 3128MFRS9    | 9/1/2028      | 339,777.79           | 311,156.49           | 335,272.35           | 0.00                 | 28,621.30            | -9,459.26          | 297,191.80           | 626.63                         |
| FNMA MBS 2 7/1/2030                                                    | 31418DQX3    | 7/1/2030      | 525,765.45           | 492,980.11           | 486,601.73           | 0.00                 | 31,039.62            | -28,606.38         | 426,955.73           | 766.09                         |
| FHLMC MBS 2.5 4/1/2032                                                 | 3133LPUR6    | 4/1/2032      | 939,984.89           | 907,169.24           | 917,054.10           | 0.00                 | 33,303.74            | -45,774.70         | 837,975.65           | 1,842.33                       |
| FHLMC MBS 3 5/1/2032                                                   | 3133HMH51    | 5/1/2032      | 715,916.90           | 698,689.34           | 710,457.88           | 0.00                 | 17,381.61            | -38,580.55         | 654,495.72           | 1,695.70                       |
| FHLMC MBS 2.5 5/1/2032                                                 | 3133LPUW5    | 5/1/2032      | 728,615.90           | 691,622.24           | 709,977.71           | 0.00                 | 37,402.96            | -34,386.02         | 638,188.74           | 1,402.98                       |
| FNMA MBS 2.5 7/1/2032                                                  | 31418EFL9    | 7/1/2032      | 0.00                 | 703,408.30           | 0.00                 | 714,599.08           | 11,291.33            | -57,046.82         | 646,260.93           | 1,423.62                       |
| FHLMC MBS 3 9/1/2032                                                   | 3133LPVC8    | 9/1/2032      | 0.00                 | 680,868.69           | 0.00                 | 698,250.00           | 17,442.16            | -43,578.67         | 637,229.17           | 1,649.51                       |
| <b>Sub Total/Average 50   9236 - COP 1992 Water &amp; Sewer Bond</b>   |              |               | <b>4,084,351.56</b>  | <b>5,226,239.57</b>  | <b>3,976,814.11</b>  | <b>3,126,036.71</b>  | <b>1,982,948.06</b>  | <b>-269,287.80</b> | <b>4,850,614.96</b>  | <b>10,888.37</b>               |
| <b>Total / Average</b>                                                 |              |               | <b>52,005,094.22</b> | <b>53,614,075.61</b> | <b>50,763,418.19</b> | <b>31,250,700.38</b> | <b>29,645,440.46</b> | <b>-463,534.01</b> | <b>51,905,144.11</b> | <b>43,752.55</b>               |