

City of Paris
Date To Date
MONTHLY Investment Report | Texas PFIA
Report Format: By Transaction
Group By: Portfolio Name
Portfolio / Report Group: All Portfolios
Begin Date: 9/30/2019, End Date: 12/31/2019

Description	CUSIP/Ticker	Maturity Date	Beginning BV	Ending BV	Beginning MV	Buy Principal	Sells Quantity	Change in MV	Ending MV	Ending Market Accrued Interest
01 9279 - COP General Fund										
Raymond James - CIP MM	MM9279	N/A	665.50	0.06	665.50	5,981,917.02	5,982,582.46	0.00	0.06	N/A
T-Bill 0 1/16/2020	912796TB5	1/16/2020	0.00	5,976,220.00	0.00	5,976,220.00	0.00	20,540.00	5,996,760.00	0.00
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	33,140.69	29,182.48	32,533.12	0.00	3,879.58	-112.25	28,541.29	48.05
Sub Total/Average 01 9279 - COP General Fund			33,806.19	6,005,402.54	33,198.62	11,958,137.02	5,986,462.04	20,427.75	6,025,301.35	48.05
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	1.98	1.94	1.98	130,843.09	130,843.13	0.00	1.94	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	26,512.57	23,346.01	26,026.52	0.00	3,103.66	-89.81	22,833.06	38.44
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	59,943.60	53,399.73	58,831.01	0.00	6,406.86	-210.05	52,214.10	87.92
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	72,923.31	64,967.26	71,642.59	0.00	7,802.11	-255.80	63,584.68	107.06
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	66,547.65	59,373.19	65,812.62	0.00	7,061.40	96.28	58,847.50	98.02
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	104,976.66	93,644.54	103,573.96	0.00	11,113.07	151.52	92,612.41	154.26
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	114,092.98	101,380.66	112,716.93	0.00	12,325.86	-76.50	100,314.57	207.14
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	125,365.91	116,664.07	123,071.51	0.00	8,350.37	-26.59	114,694.55	236.81
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	164,384.47	150,764.82	163,293.97	0.00	13,330.70	-49.63	149,913.65	309.51
FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	535,822.53	490,795.64	541,214.57	0.00	45,116.28	-178.08	495,920.21	1,023.89
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	110,164.00	101,602.68	109,058.98	0.00	8,340.94	-28.09	100,689.95	207.89
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,380,735.66	1,255,940.54	1,375,244.64	130,843.09	253,794.38	-666.75	1,251,626.62	2,470.94
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.44	0.44	0.44	31,783.35	31,783.35	0.00	0.44	N/A
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	209,457.41	192,103.31	208,067.79	0.00	16,985.91	-63.21	191,018.66	394.38
FNMA MBS 2.5 9/1/2027	31417C3C7	9/1/2027	124,201.61	118,449.06	125,800.82	0.00	5,765.03	164.69	120,200.48	247.08
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	111,507.82	105,180.52	112,806.89	0.00	6,327.30	131.39	106,610.97	219.13
Sub Total/Average 23 9914 - COP PEG Account			445,167.28	415,733.33	446,675.94	31,783.35	60,861.59	232.87	417,830.55	860.59
27 9217 - COP Water Contract										
Raymond James - CIP MM	MM9217	N/A	1.10	0.93	1.10	61,684.04	61,684.21	0.00	0.93	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	68,614.76	61,124.27	67,341.22	0.00	7,333.66	-240.43	59,767.13	100.63
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	104,924.75	93,233.96	103,659.28	0.00	11,335.38	-70.35	92,253.54	190.49

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 3/1/2024	31418BBA3	3/1/2024	22,309.01	19,979.13	22,150.79	0.00	2,276.07	-13.68	19,861.04	41.01
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	77,498.91	72,119.60	76,080.56	0.00	5,162.04	-16.44	70,902.08	146.39
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	55,678.59	51,065.48	55,309.22	0.00	4,515.24	-16.81	50,777.18	104.83
FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	82,832.48	75,871.80	83,666.03	0.00	6,974.50	-27.52	76,664.00	158.28
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	68,929.44	63,572.64	68,238.04	0.00	5,218.91	-17.58	63,001.55	130.07
FNMA MBS 2.5 9/1/2027	31417C3C7	9/1/2027	167,672.15	159,906.21	169,831.09	0.00	7,782.80	222.33	162,270.62	333.56
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	115,490.26	108,936.98	116,835.72	0.00	6,553.28	136.08	110,418.52	226.95
Sub Total/Average 27 9217 - COP Water Contract			763,951.45	705,811.00	763,113.05	61,684.04	118,836.09	-44.40	705,916.59	1,432.21
44 W438 - GO 2016 Bonds Construction Fund										
Raymond James MM	MMW438	N/A	232.95	-775.52	232.95	5,991,090.03	5,992,098.50	0.00	-775.52	N/A
T-Bill 0 12/19/2019	912796SX8	12/19/2019	2,989,583.31	0.00	2,988,630.00	0.00	3,000,000.00	11,370.00	0.00	0.00
T-Bill 0 3/26/2020	912796SH3	3/26/2020	0.00	2,991,053.05	0.00	2,991,053.05	0.00	-1,613.05	2,989,440.00	0.00
Sub Total/Average 44 W438 - GO 2016 Bonds Construction Fund			2,989,816.26	2,990,277.53	2,988,862.95	8,982,143.08	8,992,098.50	9,756.95	2,988,664.48	0.00
46 M526 - GO 2017 Bonds Construction Fund										
Raymond James MM	MMM526	N/A	186.41	24.65	186.41	3,994,060.02	3,994,221.78	0.00	24.65	N/A
T-Bill 0 12/19/2019	912796SX8	12/19/2019	1,993,055.54	0.00	1,992,420.00	0.00	2,000,000.00	7,580.00	0.00	0.00
T-Bill 0 3/26/2020	912796SH3	3/26/2020	0.00	1,994,035.37	0.00	1,994,035.37	0.00	-1,075.37	1,992,960.00	0.00
Sub Total/Average 46 M526 - GO 2017 Bonds Construction Fund			1,993,241.95	1,994,060.02	1,992,606.41	5,988,095.39	5,994,221.78	6,504.63	1,992,984.65	0.00
47 D950 - GO 2018 Bonds Construction Fund										
Raymond James MM	MMD950	N/A	93.17	12.32	93.17	1,997,035.96	1,997,116.81	0.00	12.32	N/A
T-Bill 0 12/19/2019	912796SX8	12/19/2019	996,533.72	0.00	996,210.00	0.00	1,000,000.00	3,790.00	0.00	0.00
T-Bill 0 3/26/2020	912796SH3	3/26/2020	0.00	997,023.64	0.00	997,023.64	0.00	-543.64	996,480.00	0.00
Sub Total/Average 47 D950 - GO 2018 Bonds Construction Fund			996,626.89	997,035.96	996,303.17	2,994,059.60	2,997,116.81	3,246.36	996,492.32	0.00
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	4.63	4.20	4.63	288,610.43	288,610.86	0.00	4.20	N/A
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	7,268.06	4,686.55	7,218.30	0.00	2,580.14	27.62	4,665.78	5.86
FNMA MBS 3.5 10/1/2020	31417YTE7	10/1/2020	8,481.34	5,687.19	8,706.66	0.00	2,765.36	-81.01	5,860.29	16.50
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	96,108.08	84,629.31	94,346.13	0.00	11,250.76	-325.52	82,769.86	139.36
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	107,414.71	95,688.53	105,421.02	0.00	11,480.67	-376.39	93,563.95	157.54
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	50,690.78	45,160.36	49,800.51	0.00	5,423.41	-177.82	44,199.29	74.42
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	181,334.14	161,129.36	179,139.41	0.00	19,589.30	-121.59	159,428.52	329.20
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	108,199.00	96,899.08	107,431.59	0.00	11,038.94	-66.34	96,326.32	198.90
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	305,436.90	284,236.05	299,846.91	0.00	20,344.53	-64.77	279,437.60	576.95
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	440,126.16	403,660.65	437,206.45	0.00	35,691.89	-132.83	401,381.72	828.70

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FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	636,774.61	583,264.40	643,182.53	0.00	53,616.44	-211.63	589,354.46	1,216.80
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	190,171.40	175,392.37	188,263.86	0.00	14,398.60	-48.49	173,816.77	358.86
FNMA MBS 2.5 9/1/2027	31417C3C7	9/1/2027	729,684.38	695,888.15	739,079.76	0.00	33,869.58	967.54	706,177.72	1,451.61
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	788,519.65	743,776.60	797,705.90	0.00	44,743.05	929.08	753,891.94	1,549.53
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			3,650,213.84	3,380,102.80	3,657,353.66	288,610.43	555,403.53	317.85	3,390,878.42	6,904.23
Total / Average			12,253,559.52	17,744,363.72	12,253,358.44	30,435,356.00	24,958,794.72	39,775.26	17,769,694.98	11,716.02

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Portfolio / Report Group: All Portfolios
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01 9279 - COP General Fund										
Raymond James - CIP MM	MM9279	N/A	0.06	0.02	0.06	6,005,399.58	6,005,399.62	0.00	0.02	N/A
T-Bill 0 1/16/2020	912796TB5	1/16/2020	5,976,220.00	0.00	5,996,760.00	0.00	6,000,000.00	3,240.00	0.00	0.00
T-Bill 0 6/4/2020	912796TX7	6/4/2020	0.00	5,972,186.63	0.00	5,972,186.63	0.00	27,033.37	5,999,220.00	0.00
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	29,182.48	24,198.99	28,541.29	0.00	4,901.20	983.13	24,623.21	39.89
Sub Total/Average 01 9279 - COP General Fund			6,005,402.54	5,996,385.64	6,025,301.35	11,977,586.21	12,010,300.82	31,256.50	6,023,843.23	39.89
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	1.94	0.36	1.94	118,955.56	118,957.14	0.00	0.36	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	23,346.01	19,359.22	22,833.06	0.00	3,920.96	786.51	19,698.60	31.91
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	53,399.73	46,967.33	52,214.10	0.00	6,309.57	1,734.49	47,639.02	77.40
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	64,967.26	57,145.65	63,584.68	0.00	7,683.60	2,112.21	58,013.29	94.26
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	59,373.19	52,278.75	58,847.50	0.00	6,992.12	986.28	52,841.67	86.36
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	93,644.54	82,442.28	92,612.41	0.00	11,004.03	1,552.19	83,160.56	135.92
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	101,380.66	89,519.05	100,314.57	0.00	11,522.94	2,358.39	91,150.02	183.13
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	116,664.07	106,743.78	114,694.55	0.00	9,557.50	2,821.49	107,958.55	216.90
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	150,764.82	139,479.41	149,913.65	0.00	11,044.94	3,757.31	142,626.01	286.50
FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	490,795.64	454,487.50	495,920.21	0.00	36,381.12	12,426.46	471,965.55	948.10
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	101,602.68	94,058.65	100,689.95	0.00	7,352.23	2,523.30	95,861.01	192.57
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,255,940.54	1,142,481.98	1,251,626.62	118,955.56	230,726.15	31,058.63	1,170,914.64	2,253.05
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.44	0.09	0.44	30,783.53	30,783.88	0.00	0.09	N/A
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	192,103.31	177,723.50	191,018.66	0.00	14,073.40	4,787.50	181,732.77	365.06
FNMA MBS 2.5 9/1/2027	31417C3C7	9/1/2027	118,449.06	110,388.78	120,200.48	0.00	8,075.07	2,923.78	115,049.18	230.26
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	105,180.52	99,062.64	106,610.97	0.00	6,117.88	2,645.97	103,139.06	206.38
Sub Total/Average 23 9914 - COP PEG Account			415,733.33	387,175.01	417,830.55	30,783.53	59,050.23	10,357.25	399,921.10	801.70
27 9217 - COP Water Contract										
Raymond James - CIP MM	MM9217	N/A	0.93	0.18	0.93	61,048.86	61,049.61	0.00	0.18	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	61,124.27	53,761.38	59,767.13	0.00	7,222.29	1,985.40	54,530.23	88.60

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FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	93,233.96	82,325.52	92,253.54	0.00	10,596.99	2,168.88	83,825.43	168.42
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	19,979.13	17,991.76	19,861.04	0.00	1,942.53	479.44	18,397.95	36.96
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	72,119.60	65,987.06	70,902.08	0.00	5,908.27	1,744.20	66,738.01	134.08
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	51,065.48	47,243.00	50,777.18	0.00	3,741.03	1,272.62	48,308.78	97.04
FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	75,871.80	70,258.95	76,664.00	0.00	5,624.13	1,920.99	72,960.87	146.57
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	63,572.64	58,852.35	63,001.55	0.00	4,600.28	1,578.81	59,980.09	120.49
FNMA MBS 2.5 9/1/2027	31417C3C7	9/1/2027	159,906.21	149,024.84	162,270.62	0.00	10,901.33	3,947.09	155,316.38	310.85
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	108,936.98	102,600.59	110,418.52	0.00	6,336.39	2,740.47	106,822.60	213.75
Sub Total/Average 27 9217 - COP Water Contract			705,811.00	648,045.63	705,916.59	61,048.86	117,922.85	17,837.90	666,880.52	1,316.76
44 W438 - GO 2016 Bonds Construction Fund										
Raymond James MM	MMW438	N/A	-775.52	3.21	-775.52	3,000,815.70	3,000,036.97	0.00	3.21	N/A
T-Bill 0 3/26/2020	912796SH3	3/26/2020	2,991,053.05	0.00	2,989,440.00	0.00	3,000,000.00	10,560.00	0.00	0.00
Sub Total/Average 44 W438 - GO 2016 Bonds Construction Fund			2,990,277.53	3.21	2,988,664.48	3,000,815.70	6,000,036.97	10,560.00	3.21	0.00
46 M526 - GO 2017 Bonds Construction Fund										
Raymond James MM	MMM526	N/A	24.65	2.12	24.65	2,000,002.12	2,000,024.65	0.00	2.12	N/A
T-Bill 0 3/26/2020	912796SH3	3/26/2020	1,994,035.37	0.00	1,992,960.00	0.00	2,000,000.00	7,040.00	0.00	0.00
Sub Total/Average 46 M526 - GO 2017 Bonds Construction Fund			1,994,060.02	2.12	1,992,984.65	2,000,002.12	4,000,024.65	7,040.00	2.12	0.00
47 D950 - GO 2018 Bonds Construction Fund										
Raymond James MM	MMD950	N/A	12.32	1.06	12.32	1,000,001.06	1,000,012.32	0.00	1.06	N/A
T-Bill 0 3/26/2020	912796SH3	3/26/2020	997,023.64	0.00	996,480.00	0.00	1,000,000.00	3,520.00	0.00	0.00
Sub Total/Average 47 D950 - GO 2018 Bonds Construction Fund			997,035.96	1.06	996,492.32	1,000,001.06	2,000,012.32	3,520.00	1.06	0.00
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	4.20	0.73	4.20	282,769.11	282,772.58	0.00	0.73	N/A
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	4,686.55	2,527.44	4,665.78	0.00	2,158.33	17.52	2,524.97	3.16
FNMA MBS 3.5 10/1/2020	31417YTE7	10/1/2020	5,687.19	3,292.06	5,860.29	0.00	2,377.28	-36.38	3,446.62	9.57
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	84,629.31	70,177.20	82,769.86	0.00	14,213.47	2,851.07	71,407.45	115.67
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	95,688.53	84,162.08	93,563.95	0.00	11,306.33	3,108.09	85,365.70	138.70
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	45,160.36	39,723.38	44,199.29	0.00	5,341.04	1,468.24	40,326.50	65.52
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	161,129.36	142,276.73	159,428.52	0.00	18,313.26	3,748.15	144,863.42	291.05
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	96,899.08	87,260.25	96,326.32	0.00	9,421.32	2,325.29	89,230.29	179.28
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	284,236.05	260,066.62	279,437.60	0.00	23,285.55	6,874.19	263,026.24	528.44
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	403,660.65	373,444.86	401,381.72	0.00	29,571.95	10,059.85	381,869.62	767.09
FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	583,264.40	540,115.60	589,354.46	0.00	43,235.53	14,767.69	560,886.61	1,126.72
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	175,392.37	162,369.43	173,816.77	0.00	12,691.84	4,355.84	165,480.78	332.42

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	695,888.15	648,534.01	706,177.72	0.00	47,441.01	17,177.15	675,913.86	1,352.77
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	743,776.60	700,514.37	753,891.94	0.00	43,262.23	18,710.79	729,340.51	1,459.40
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			3,380,102.80	3,114,464.76	3,390,878.42	282,769.11	545,391.72	85,427.49	3,213,683.30	6,369.79
Total / Average			17,744,363.72	11,288,559.41	17,769,694.98	18,471,962.15	24,963,465.71	197,057.77	11,475,249.18	10,781.19

City of Paris
Date To Date
MONTHLY Investment Report | Texas PFIA
Report Format: By Transaction
Group By: Portfolio Name
Portfolio / Report Group: All Portfolios
Begin Date: 3/31/2020, End Date: 6/30/2020

Description	CUSIP/Ticker	Maturity Date	Beginning BV	Ending BV	Beginning MV	Buy Principal	Sells Quantity	Change in MV	Ending MV	Ending Market Accrued Interest
01 9279 - COP General Fund										
Raymond James - CIP MM	MM9279	N/A	0.02	6.58	0.02	8,002,482.10	8,002,475.54	0.00	6.58	N/A
T-Bill 0 6/4/2020	912796TX7	6/4/2020	5,972,186.63	0.00	5,999,220.00	0.00	6,000,000.00	780.00	0.00	0.00
T-Bill 0 8/20/2020	912796XF1	8/20/2020	0.00	1,999,537.80	0.00	1,999,537.80	0.00	102.20	1,999,640.00	0.00
T-Bill 0 9/3/2020	912796XH7	9/3/2020	0.00	5,999,176.00	0.00	5,999,176.00	0.00	-676.00	5,998,500.00	0.00
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	24,198.99	21,324.45	24,623.21	0.00	2,822.85	25.87	21,826.22	34.01
Sub Total/Average 01 9279 - COP General Fund			5,996,385.64	8,020,044.83	6,023,843.23	16,001,195.90	14,005,298.39	232.07	8,019,972.80	34.01
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	0.36	0.04	0.36	110,804.75	110,805.07	0.00	0.04	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	19,359.22	17,059.58	19,698.60	0.00	2,258.29	20.69	17,461.00	27.21
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	46,967.33	41,136.18	47,639.02	0.00	5,726.61	168.49	42,080.90	65.59
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	57,145.65	50,054.47	58,013.29	0.00	6,973.72	205.18	51,244.75	79.88
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	52,278.75	46,165.35	52,841.67	0.00	6,028.53	-142.01	46,671.12	73.77
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	82,442.28	72,790.29	83,160.56	0.00	9,487.57	-223.50	73,449.49	116.10
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	89,519.05	78,824.72	91,150.02	0.00	10,404.21	448.89	81,194.71	156.08
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	106,743.78	98,624.24	107,958.55	0.00	7,819.22	743.24	100,882.57	193.92
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	139,479.41	129,199.73	142,626.01	0.00	10,064.98	972.31	133,533.33	256.68
FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	454,487.50	413,929.24	471,965.55	0.00	40,632.91	2,882.02	434,214.66	834.66
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	94,058.65	89,068.01	95,861.01	0.00	4,850.49	747.58	91,758.11	176.38
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,142,481.98	1,036,851.85	1,170,914.64	110,804.75	215,051.60	5,822.89	1,072,490.68	1,980.27
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.09	0.00	0.09	229,619.51	229,619.60	0.00	0.00	0.00
T-Bill 0 9/10/2020	912796TJ8	9/10/2020	0.00	199,978.14	0.00	199,978.14	0.00	-32.14	199,946.00	0.00
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	177,723.50	164,625.18	181,732.77	0.00	12,824.74	1,238.90	170,146.93	327.06
FNMA MBS 2.5 9/1/2027	31417C3C7	9/1/2027	110,388.78	101,958.80	115,049.18	0.00	8,444.54	1,733.65	108,338.29	205.58
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	99,062.64	93,045.82	103,139.06	0.00	6,016.82	1,652.40	98,774.64	187.38
Sub Total/Average 23 9914 - COP PEG Account			387,175.01	559,607.94	399,921.10	429,597.65	256,905.70	4,592.81	577,205.86	720.02

27 | 9217 - COP Water Contract

Description	CUSIP/Ticker	Maturity Date	Beginning BV	Ending BV	Beginning MV	Buy Principal	Sells Quantity	Change in MV	Ending MV	Ending Market Accrued Interest
Raymond James - CIP MM	MM9217	N/A	0.18	0.19	0.18	356,213.12	356,213.11	0.00	0.19	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	53,761.38	47,086.69	54,530.23	0.00	6,555.02	192.86	48,168.07	75.08
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	82,325.52	72,490.55	83,825.43	0.00	9,568.16	412.83	74,670.09	143.53
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	17,991.76	15,801.75	18,397.95	0.00	2,145.95	88.42	16,340.42	31.41
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	65,987.06	60,967.71	66,738.01	0.00	4,833.70	459.46	62,363.77	119.88
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	47,243.00	43,761.18	48,308.78	0.00	3,409.10	329.34	45,229.01	86.94
FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	70,258.95	63,989.07	72,960.87	0.00	6,281.42	445.53	67,124.98	129.03
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	58,852.35	55,729.71	59,980.09	0.00	3,034.95	467.78	57,412.91	110.36
FNMA MBS 2.5 9/1/2027	31417C3C7	9/1/2027	149,024.84	137,644.36	155,316.38	0.00	11,400.13	2,340.43	146,256.68	277.53
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	102,600.59	96,368.89	106,822.60	0.00	6,231.70	1,711.40	102,302.31	194.08
FNMA MBS 2 7/1/2030	31418DQX3	7/1/2030	0.00	298,515.30	0.00	298,537.50	0.00	-1,995.00	296,542.50	459.17
Sub Total/Average 27 9217 - COP Water Contract			648,045.63	892,355.40	666,880.52	654,750.62	409,673.24	4,453.05	916,410.93	1,627.01
30 5517 - COP Community Development										
Raymond James - CIP MM	MM5517	N/A	0.00	0.00	0.00	199,814.47	199,814.47	0.00	0.00	0.00
T-Bill 0 6/17/2021	9127963H0	6/17/2021	0.00	199,814.47	0.00	199,814.47	0.00	-146.47	199,668.00	0.00
Sub Total/Average 30 5517 - COP Community Development			0.00	199,814.47	0.00	399,628.94	199,814.47	-146.47	199,668.00	0.00
44 W438 - GO 2016 Bonds Construction Fund										
Raymond James MM	MMW438	N/A	3.21	0.00	3.21	0.00	3.21	0.00	0.00	0.00
Sub Total/Average 44 W438 - GO 2016 Bonds Construction Fund			3.21	0.00	3.21	0.00	3.21	0.00	0.00	0.00
46 M526 - GO 2017 Bonds Construction Fund										
Raymond James MM	MMM526	N/A	2.12	0.00	2.12	0.00	2.12	0.00	0.00	0.00
Sub Total/Average 46 M526 - GO 2017 Bonds Construction Fund			2.12	0.00	2.12	0.00	2.12	0.00	0.00	0.00
47 D950 - GO 2018 Bonds Construction Fund										
Raymond James MM	MMD950	N/A	1.06	0.00	1.06	0.00	1.06	0.00	0.00	0.00
Sub Total/Average 47 D950 - GO 2018 Bonds Construction Fund			1.06	0.00	1.06	0.00	1.06	0.00	0.00	0.00
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	0.73	269.15	0.73	1,269,070.69	1,268,802.27	0.00	269.15	N/A
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	2,527.44	679.35	2,524.97	0.00	1,847.74	1.63	678.86	0.82
FNMA MBS 3.5 10/1/2020	31417YTE7	10/1/2020	3,292.06	1,345.28	3,446.62	0.00	1,937.80	-98.25	1,410.57	3.79
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	70,177.20	61,841.04	71,407.45	0.00	8,186.26	74.99	63,296.18	98.62
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	84,162.08	73,713.03	85,365.70	0.00	10,261.72	301.93	75,405.91	117.54
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	39,723.38	34,794.15	40,326.50	0.00	4,847.58	142.63	35,621.55	55.53
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	142,276.73	125,279.42	144,863.42	0.00	16,535.26	713.41	129,041.58	248.05

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 3/1/2024	31418BBA3	3/1/2024	87,260.25	76,638.76	89,230.29	0.00	10,407.84	428.84	79,251.30	152.34
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	260,066.62	240,284.48	263,026.24	0.00	19,050.45	1,810.81	245,786.61	472.46
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	373,444.86	345,921.85	381,869.62	0.00	26,948.18	2,603.27	357,524.71	687.25
FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	540,115.60	491,915.92	560,886.61	0.00	48,288.39	3,425.01	516,023.23	991.92
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	162,369.43	153,754.30	165,480.78	0.00	8,373.19	1,290.53	158,398.13	304.48
FNMA MBS 2.5 9/1/2027	31417C3C7	9/1/2027	648,534.01	599,007.88	675,913.86	0.00	49,611.66	10,185.21	636,487.41	1,207.77
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	700,514.37	657,966.84	729,340.51	0.00	42,547.53	11,684.79	698,477.77	1,325.07
FNMA MBS 2 7/1/2030	31418DQX3	7/1/2030	0.00	1,000,288.11	0.00	1,000,362.50	0.00	-6,685.00	993,677.50	1,538.61
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			3,114,464.76	3,863,699.56	3,213,683.30	2,269,433.19	1,517,645.87	25,879.80	3,991,350.46	7,204.25
Total / Average			11,288,559.41	14,572,374.05	11,475,249.18	19,865,411.05	16,604,395.66	40,834.15	14,777,098.73	11,565.56

City of Paris
Date To Date
MONTHLY Investment Report | Texas PFIA
Report Format: By Transaction
Group By: Portfolio Name
Portfolio / Report Group: All Portfolios
Begin Date: 6/30/2020, End Date: 9/30/2020

Description	CUSIP/Ticker	Maturity Date	Beginning BV	Ending BV	Beginning MV	Buy Principal	Sells Quantity	Change in MV	Ending MV	Ending Market Accrued Interest
01 9279 - COP General Fund										
Raymond James - CIP MM	MM9279	N/A	6.58	10.37	6.58	8,003,667.23	8,003,663.44	0.00	10.37	N/A
T-Bill 0 8/20/2020	912796XF1	8/20/2020	1,999,537.80	0.00	1,999,640.00	0.00	2,000,000.00	360.00	0.00	0.00
T-Bill 0 9/3/2020	912796XH7	9/3/2020	5,999,176.00	0.00	5,998,500.00	0.00	6,000,000.00	1,500.00	0.00	0.00
T-Bill 0 12/24/2020	9127963L1	12/24/2020	0.00	5,999,191.66	0.00	5,999,191.66	0.00	-571.66	5,998,620.00	0.00
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	21,324.45	17,712.61	21,826.22	0.00	3,558.54	-34.60	18,233.09	28.28
Sub Total/Average 01 9279 - COP General Fund			8,020,044.83	6,016,914.64	8,019,972.80	14,002,858.89	16,007,221.98	1,253.74	6,016,863.46	28.28
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	0.04	0.05	0.04	112,994.34	112,994.33	0.00	0.05	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	17,059.58	14,170.08	17,461.00	0.00	2,846.86	-27.67	14,586.46	22.62
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	41,136.18	34,829.33	42,080.90	0.00	6,208.52	-42.59	35,829.79	55.59
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	50,054.47	42,383.44	51,244.75	0.00	7,560.55	-51.86	43,632.34	67.70
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	46,165.35	39,343.79	46,671.12	0.00	6,739.27	-182.53	39,749.32	62.91
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	72,790.29	62,024.83	73,449.49	0.00	10,606.04	-287.27	62,556.18	99.01
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	78,824.72	69,336.73	81,194.71	0.00	9,241.87	-678.21	71,274.62	137.46
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	98,624.24	87,701.59	100,882.57	0.00	10,574.17	-802.48	89,505.93	172.62
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	129,199.73	115,361.23	133,533.33	0.00	13,588.16	-1,036.21	118,908.96	229.32
FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	413,929.24	380,610.28	434,214.66	0.00	33,380.86	-2,917.71	397,916.09	767.44
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	89,068.01	82,593.44	91,758.11	0.00	6,315.98	-583.96	84,858.18	163.66
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,036,851.85	928,354.79	1,072,490.68	112,994.34	220,056.61	-6,610.49	958,817.92	1,778.33
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.00	0.44	0.00	234,805.28	234,804.84	0.00	0.44	N/A
T-Bill 0 9/10/2020	912796TJ8	9/10/2020	199,978.14	0.00	199,946.00	0.00	200,000.00	54.00	0.00	0.00
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	164,625.18	146,992.61	170,146.93	0.00	17,313.58	-1,320.32	151,513.03	292.19
FNMA MBS 2.5 9/1/2027	31417C3C7	9/1/2027	101,958.80	93,039.06	108,338.29	0.00	8,934.20	-1,038.65	98,365.44	187.58
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	93,045.82	86,654.14	98,774.64	0.00	6,391.68	-841.51	91,541.44	174.51
Sub Total/Average 23 9914 - COP PEG Account			559,607.94	326,686.25	577,205.86	234,805.28	467,444.30	-3,146.48	341,420.35	654.28

27 | 9217 - COP Water Contract

Description	CUSIP/Ticker	Maturity Date	Beginning BV	Ending BV	Beginning MV	Buy Principal	Sells Quantity	Change in MV	Ending MV	Ending Market Accrued Interest
Raymond James - CIP MM	MM9217	N/A	0.19	0.03	0.19	71,807.32	71,807.48	0.00	0.03	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	47,086.69	39,867.52	48,168.07	0.00	7,106.62	-48.75	41,012.71	63.63
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	72,490.55	63,765.03	74,670.09	0.00	8,499.18	-623.72	65,547.19	126.42
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	15,801.75	13,706.13	16,340.42	0.00	2,056.37	-145.23	14,138.82	27.27
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	60,967.71	54,215.53	62,363.77	0.00	6,536.76	-496.07	55,330.94	106.71
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	43,761.18	39,073.97	45,229.01	0.00	4,602.42	-350.99	40,275.61	77.67
FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	63,989.07	58,838.30	67,124.98	0.00	5,160.34	-451.05	61,513.59	118.64
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	55,729.71	51,678.57	57,412.91	0.00	3,951.91	-365.38	53,095.62	102.40
FNMA MBS 2.5 9/1/2027	31417C3C7	9/1/2027	137,644.36	125,602.73	146,256.68	0.00	12,061.16	-1,402.17	132,793.35	253.24
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	96,368.89	89,748.94	102,302.31	0.00	6,619.95	-871.57	94,810.79	180.74
FNMA MBS 2 7/1/2030	31418DQX3	7/1/2030	298,515.30	287,407.53	296,542.50	0.00	10,291.63	1,003.43	287,254.30	442.59
Sub Total/Average 27 9217 - COP Water Contract			892,355.40	823,904.28	916,410.93	71,807.32	138,693.82	-3,751.50	845,772.95	1,499.31
30 5517 - COP Community Development										
T-Bill 0 6/17/2021	9127963H0	6/17/2021	199,814.47	199,814.47	199,668.00	0.00	0.00	174.00	199,842.00	0.00
Sub Total/Average 30 5517 - COP Community Development			199,814.47	199,814.47	199,668.00	0.00	0.00	174.00	199,842.00	0.00
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	269.15	0.15	269.15	320,021.43	320,290.43	0.00	0.15	N/A
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	679.35	0.00	678.86	0.00	679.32	0.46	0.00	0.00
FNMA MBS 3.5 10/1/2020	31417YTE7	10/1/2020	1,345.28	22.04	1,410.57	0.00	1,320.90	-67.56	22.11	0.06
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	61,841.04	51,366.55	63,296.18	0.00	10,319.91	-100.31	52,875.95	82.00
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	73,713.03	62,411.56	75,405.91	0.00	11,125.27	-76.31	64,204.32	99.62
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	34,794.15	29,461.83	35,621.55	0.00	5,255.52	-36.06	30,329.98	47.06
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	125,279.42	110,199.48	129,041.58	0.00	14,687.96	-1,077.89	113,275.73	218.47
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	76,638.76	66,474.74	79,251.30	0.00	9,973.62	-704.37	68,573.31	132.25
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	240,284.48	213,672.98	245,786.61	0.00	25,762.49	-1,955.11	218,069.01	420.58
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	345,921.85	308,870.41	357,524.71	0.00	36,381.16	-2,774.38	318,369.17	613.98
FNMA MBS 2.5 9/1/2026	31418CBJ2	9/1/2026	491,915.92	452,319.47	516,023.23	0.00	39,670.02	-3,467.43	472,885.79	912.03
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	153,754.30	142,577.51	158,398.13	0.00	10,903.04	-1,008.06	146,487.03	282.52
FNMA MBS 2.5 9/1/2027	31417C3C7	9/1/2027	599,007.88	546,604.50	636,487.41	0.00	52,488.36	-6,102.04	577,897.01	1,102.06
FHLMC MBS 2.5 9/1/2028	3128MFRS9	9/1/2028	657,966.84	612,768.62	698,477.77	0.00	45,198.22	-5,950.71	647,328.84	1,234.05
FNMA MBS 2 7/1/2030	31418DQX3	7/1/2030	1,000,288.11	963,067.34	993,677.50	0.00	34,485.99	3,362.37	962,553.88	1,483.05
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			3,863,699.56	3,559,817.18	3,991,350.46	320,021.43	618,542.21	-19,957.40	3,672,872.28	6,627.73
Total / Average			14,572,374.05	11,855,491.61	14,777,098.73	14,742,487.26	17,451,958.92	-32,038.13	12,035,588.96	10,587.93