

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: 9/30/2016, End Date: 12/31/2016

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	190.55	10,190.57	190.55	2,046,193.29	2,036,193.27	0.00	10,190.57	N/A
FHLMC 0.875 2/22/2017	3137EADT3	2/22/2017	4,008,907.97	4,003,256.02	4,006,360.00	0.00	0.00	-4,560.00	4,001,800.00	12,541.67
FHLMC 1 6/29/2017	3137EADH9	6/29/2017	0.00	2,004,836.18	0.00	2,005,239.20	0.00	-2,159.20	2,003,080.00	111.11
GNMA MBS 4 9/20/2018	36202DZA2	9/20/2018	50,593.16	37,181.04	51,750.32	0.00	13,058.42	-1,244.54	37,447.36	121.82
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	98,125.35	90,136.29	97,274.81	0.00	7,714.44	-589.58	88,970.79	146.76
Sub Total/Average 01 9279 - COP General Fund			4,157,817.03	6,145,600.10	4,155,575.68	4,051,432.49	2,056,966.13	-8,553.32	6,141,488.72	12,921.36
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	0.08	0.06	0.08	397,378.58	397,378.60	0.00	0.06	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	78,500.29	72,109.04	77,819.86	0.00	6,171.55	-471.66	71,176.64	117.41
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	177,111.37	164,549.10	175,515.82	0.00	12,102.27	-1,051.92	162,361.63	267.82
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	209,781.77	197,225.86	208,284.61	0.00	12,102.29	-1,224.84	194,957.48	321.59
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	191,511.05	177,494.06	191,002.24	0.00	13,644.64	-1,151.67	176,205.94	290.65
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	283,946.71	269,767.62	282,010.37	0.00	13,644.66	-1,632.79	266,732.92	439.98
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	320,205.13	298,248.12	320,336.86	0.00	20,828.96	-5,018.27	294,489.63	600.33
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	254,459.05	241,080.68	253,598.16	0.00	12,620.60	-4,715.98	236,261.58	483.32
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	0.00	297,832.21	0.00	297,839.39	0.00	-1,341.87	296,497.52	607.40
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,515,515.45	1,718,306.75	1,508,568.00	695,217.97	488,493.57	-16,609.00	1,698,683.40	3,128.50
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.00	0.01	0.00	380,175.78	380,175.77	0.00	0.01	N/A
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	0.00	379,495.88	0.00	379,505.02	0.00	-1,710.11	377,794.91	773.95
Sub Total/Average 23 9914 - COP PEG Account			0.00	379,495.89	0.00	759,680.80	380,175.77	-1,710.11	377,794.92	773.95
27 9217 - COP Water Contract										
Raymond James - CIP MM	MM9217	N/A	0.04	283.47	0.04	148,232.50	147,949.07	0.00	283.47	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	199,891.31	186,907.47	198,090.53	0.00	12,492.67	-1,175.10	184,422.76	304.21
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	294,474.34	274,281.73	294,595.49	0.00	19,155.21	-4,615.03	270,825.26	552.09
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	60,794.30	56,875.32	61,395.51	0.00	3,768.76	-957.45	56,669.31	115.52
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	157,301.96	149,031.69	156,769.77	0.00	7,801.83	-2,915.34	146,052.60	298.78

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 8/1/2026	3138WHT85	8/1/2026	0.00	100,878.65	0.00	100,881.08	0.00	-454.51	100,426.57	205.73
Sub Total/Average 27 9217 - COP Water Contract			712,461.95	768,258.33	710,851.34	249,113.58	191,167.54	-10,117.43	758,679.97	1,476.33
30 5517 - COP Community Development										
Raymond James - CIP MM	MM5517	N/A	176.91	176.91	176.91	9,881.47	9,881.47	0.00	176.91	N/A
GNMA MBS 4 9/20/2019	36202EBM0	9/20/2019	51,905.64	42,161.79	52,821.21	0.00	9,407.18	-1,208.07	42,205.97	137.26
Sub Total/Average 30 5517 - COP Community Development			52,082.55	42,338.70	52,998.12	9,881.47	19,288.65	-1,208.07	42,382.88	137.26
43 5687 - COP 2013 Construction Fund										
Raymond James - CIP MM	MM5687	N/A	0.00	0.00	0.00	28,125.24	28,125.24	0.00	0.00	0.00
FHLMC 0.875 2/22/2017	3137EADT3	2/22/2017	10,022,269.93	10,008,140.04	10,015,900.00	0.00	0.00	-11,400.00	10,004,500.00	31,354.17
FNMA 1.125 4/27/2017	3135G0JA2	4/27/2017	5,020,520.00	5,011,487.27	5,015,600.00	0.00	0.00	-8,050.00	5,007,550.00	10,000.00
Sub Total/Average 43 5687 - COP 2013 Construction Fund			15,042,789.93	15,019,627.31	15,031,500.00	28,125.24	28,125.24	-19,450.00	15,012,050.00	41,354.17
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	0.12	0.09	0.12	963,461.34	963,461.37	0.00	0.09	N/A
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	78,687.95	69,179.99	78,464.23	0.00	9,486.47	-247.32	68,730.44	86.35
FNMA MBS 3.5 10/1/2020	31417YTE7	10/1/2020	81,272.82	72,003.33	83,375.97	0.00	8,904.30	-1,336.57	73,135.10	204.75
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	284,563.53	261,395.26	282,096.98	0.00	22,371.87	-1,709.78	258,015.34	425.61
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	301,919.14	286,886.76	299,199.21	0.00	14,397.82	-1,728.44	283,072.95	466.94
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	158,530.88	143,673.97	157,399.48	0.00	14,397.80	-980.18	142,021.51	234.27
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	508,934.85	474,035.12	509,106.80	0.00	33,103.17	-7,975.46	468,028.17	954.10
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	294,852.43	275,845.36	297,768.33	0.00	18,278.52	-4,643.62	274,846.19	560.29
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	619,954.78	587,360.20	617,857.34	0.00	30,748.38	-11,489.85	575,619.11	1,177.54
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	0.00	797,421.73	0.00	797,440.94	0.00	-3,592.76	793,848.18	1,626.27
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			2,328,716.50	2,967,801.81	2,325,268.46	1,760,902.28	1,115,149.70	-33,703.98	2,937,317.08	5,736.12
Total / Average			23,809,383.41	27,041,428.89	23,784,761.60	7,554,353.83	4,279,366.60	-91,351.91	26,968,396.97	65,527.69

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01 9279 - COP General Fund										
Raymond James - CIP MM	MM9279	N/A	10,190.57	7.15	10,190.57	9,049,769.27	9,059,952.69	0.00	7.15	N/A
FHLMC 0.875 2/22/2017	3137EADT3	2/22/2017	4,003,256.02	0.00	4,001,800.00	0.00	4,000,000.00	-1,800.00	0.00	0.00
FHLB 1 6/21/2017	313379DD8	6/21/2017	0.00	5,003,178.94	0.00	5,003,876.75	0.00	-2,026.75	5,001,850.00	13,888.89
FHLMC 1 6/29/2017	3137EADH9	6/29/2017	2,004,836.18	2,002,418.09	2,003,080.00	0.00	0.00	-2,460.00	2,000,620.00	5,111.11
GNMA MBS 4 9/20/2018	36202DZA2	9/20/2018	37,181.04	26,358.41	37,447.36	0.00	10,573.84	-186.26	26,687.25	86.57
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	90,136.29	84,272.70	88,970.79	0.00	5,652.30	-475.64	82,842.85	137.34
Sub Total/Average 01 9279 - COP General Fund			6,145,600.10	7,116,235.29	6,141,488.72	14,053,646.02	13,076,178.83	-6,948.65	7,112,007.25	19,223.91
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	0.06	0.12	0.06	108,129.86	108,129.80	0.00	0.12	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	72,109.04	67,418.17	71,176.64	0.00	4,521.84	-380.51	66,274.29	109.87
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	164,549.10	151,552.59	162,361.63	0.00	12,553.04	-882.97	148,925.62	246.90
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	197,225.86	184,235.07	194,957.48	0.00	12,553.05	-1,046.86	181,357.57	300.67
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	177,494.06	163,425.08	176,205.94	0.00	13,716.62	-958.88	161,530.43	267.79
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	269,767.62	255,542.82	266,732.92	0.00	13,716.63	-1,414.02	251,602.26	417.12
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	298,248.12	277,304.25	294,489.63	0.00	19,908.16	-2,422.45	272,159.03	558.86
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	241,080.68	229,759.16	236,261.58	0.00	10,670.41	-1,240.98	224,350.19	461.09
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	297,832.21	286,136.38	296,497.52	0.00	11,297.30	-1,197.71	284,002.50	583.87
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,718,306.75	1,615,373.64	1,698,683.40	108,129.86	207,066.85	-9,544.38	1,590,202.01	2,946.17
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.01	0.00	0.01	16,683.36	16,683.37	0.00	0.00	0.00
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	379,495.88	364,593.10	377,794.91	0.00	14,394.95	-1,526.13	361,873.84	743.96
Sub Total/Average 23 9914 - COP PEG Account			379,495.89	364,593.10	377,794.92	16,683.36	31,078.32	-1,526.13	361,873.84	743.96
27 9217 - COP Water Contract										
Raymond James - CIP MM	MM9217	N/A	283.47	283.51	283.47	49,452.54	49,452.50	0.00	283.51	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	186,907.47	173,475.73	184,422.76	0.00	12,957.98	-996.04	170,468.74	282.61
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	274,281.73	255,020.86	270,825.26	0.00	18,308.39	-2,227.78	250,289.09	513.95
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	56,875.32	53,314.86	56,669.31	0.00	3,426.55	-459.19	52,783.57	108.39

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 3/1/2026	31418BZS8	3/1/2026	149,031.69	142,032.93	146,052.60	0.00	6,596.25	-767.16	138,689.20	285.04
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	100,878.65	96,917.15	100,426.57	0.00	3,826.51	-405.68	96,194.38	197.76
Sub Total/Average 27 9217 - COP Water Contract			768,258.33	721,045.04	758,679.97	49,452.54	94,568.18	-4,855.85	708,708.49	1,387.75
30 5517 - COP Community Development										
Raymond James - CIP MM	MM5517	N/A	176.91	0.00	176.91	6,979.51	7,156.42	0.00	0.00	0.00
GNMA MBS 4 9/20/2019	36202EBM0	9/20/2019	42,161.79	35,339.27	42,205.97	0.00	6,590.22	-52.43	35,563.32	115.29
Sub Total/Average 30 5517 - COP Community Development			42,338.70	35,339.27	42,382.88	6,979.51	13,746.64	-52.43	35,563.32	115.29
43 5687 - COP 2013 Construction Fund										
Raymond James - CIP MM	MM5687	N/A	0.00	0.00	0.00	17,065,176.90	17,065,176.90	0.00	0.00	0.00
FHLMC 0.875 2/22/2017	3137EADT3	2/22/2017	10,008,140.04	0.00	10,004,500.00	0.00	10,000,000.00	-4,500.00	0.00	0.00
FNMA 1.125 4/27/2017	3135G0JA2	4/27/2017	5,011,487.27	5,002,650.91	5,007,550.00	0.00	0.00	-6,350.00	5,001,200.00	24,062.50
FHLB 1 6/21/2017	313379DD8	6/21/2017	0.00	7,004,450.51	0.00	7,005,427.45	0.00	-2,837.45	7,002,590.00	19,444.44
Sub Total/Average 43 5687 - COP 2013 Construction Fund			15,019,627.31	12,007,101.42	15,012,050.00	24,070,604.35	27,065,176.90	-13,687.45	12,003,790.00	43,506.94
44 W438 - GO 2016 Bonds Construction Fund										
Raymond James MM	MMW438	N/A	0.00	88.16	0.00	12,059,253.65	12,059,165.49	0.00	88.16	N/A
FHLB 1 3/9/2018	3130AAXT0	3/9/2018	0.00	3,998,884.49	0.00	3,998,825.95	0.00	-1,585.95	3,997,240.00	2,444.44
FHLB 1.125 9/14/2018	3130A6AE7	9/14/2018	0.00	3,996,442.90	0.00	3,996,322.55	0.00	-4,042.55	3,992,280.00	2,125.00
Sub Total/Average 44 W438 - GO 2016 Bonds Construction Fund			0.00	7,995,415.55	0.00	20,054,402.15	12,059,165.49	-5,628.50	7,989,608.16	4,569.44
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	0.09	0.18	0.09	182,571.45	182,571.36	0.00	0.18	N/A
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	69,179.99	62,493.93	68,730.44	0.00	6,670.37	-66.66	61,993.41	78.01
FNMA MBS 3.5 10/1/2020	31417YTE7	10/1/2020	72,003.33	63,412.00	73,135.10	0.00	8,274.28	-436.36	64,424.46	180.62
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	261,395.26	244,390.86	258,015.34	0.00	16,391.66	-1,379.34	240,244.33	398.29
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	286,886.76	271,339.69	283,072.95	0.00	14,934.07	-1,502.52	266,636.36	442.05
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	143,673.97	128,297.92	142,021.51	0.00	14,934.08	-793.34	126,294.08	209.38
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	474,035.12	440,745.88	468,028.17	0.00	31,639.75	-3,849.95	432,538.47	888.18
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	275,845.36	258,577.13	274,846.19	0.00	16,618.74	-2,227.08	256,000.37	525.67
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	587,360.20	559,776.85	575,619.11	0.00	25,996.99	-3,023.48	546,598.65	1,123.38
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	797,421.73	766,107.07	793,848.18	0.00	30,247.61	-3,206.79	760,393.77	1,563.25
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			2,967,801.81	2,795,141.51	2,937,317.08	182,571.45	348,278.91	-16,485.52	2,755,124.08	5,408.83
Total / Average			27,041,428.89	32,650,244.82	26,968,396.97	58,542,469.24	52,895,260.12	-58,728.91	32,556,877.15	77,902.29

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01 9279 - COP General Fund										
Raymond James - CIP MM	MM9279	N/A	7.15	2,010,037.37	7.15	12,033,756.98	10,023,726.76	0.00	2,010,037.37	N/A
FHLB 1 6/21/2017	313379DD8	6/21/2017	5,003,178.94	0.00	5,001,850.00	0.00	5,000,000.00	-1,850.00	0.00	0.00
FHLMC 1 6/29/2017	3137EADH9	6/29/2017	2,002,418.09	0.00	2,000,620.00	0.00	2,000,000.00	-620.00	0.00	0.00
T-Bill 0 10/26/2017	912796LZ0	10/26/2017	0.00	4,985,987.50	0.00	4,985,987.50	0.00	-2,587.50	4,983,400.00	0.00
GNMA MBS 4 9/20/2018	36202DZA2	9/20/2018	26,358.41	19,947.60	26,687.25	0.00	6,267.68	-134.97	20,284.60	63.49
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	84,272.70	78,246.35	82,842.85	0.00	5,821.26	-576.25	76,445.35	123.38
Sub Total/Average 01 9279 - COP General Fund			7,116,235.29	7,094,218.82	7,112,007.25	17,019,744.48	17,035,815.70	-5,768.72	7,090,167.32	186.87
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	0.12	2,604.39	0.12	295,691.90	293,087.63	0.00	2,604.39	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	67,418.17	62,597.09	66,274.29	0.00	4,657.01	-461.00	61,156.29	98.71
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	151,552.59	140,132.97	148,925.62	0.00	11,032.35	-1,033.41	136,859.86	220.89
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	184,235.07	170,365.04	181,357.57	0.00	13,434.92	-1,258.46	166,664.19	269.00
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	163,425.08	151,455.33	161,530.43	0.00	11,668.45	-1,124.49	148,737.49	240.07
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	255,542.82	239,246.63	251,602.26	0.00	15,767.15	-1,755.89	234,079.22	377.81
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	277,304.25	257,192.15	272,159.03	0.00	19,147.86	-986.44	252,024.74	501.67
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	229,759.16	217,922.53	224,350.19	0.00	11,186.40	-581.71	212,582.08	423.19
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	286,136.38	274,343.52	284,002.50	0.00	11,403.02	-706.30	271,893.18	541.44
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	0.00	177,128.51	0.00	181,246.72	3,934.22	-2,477.35	174,835.14	348.18
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,615,373.64	1,692,988.16	1,590,202.01	476,938.62	395,319.01	-10,385.05	1,661,436.58	3,020.96
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.00	0.02	0.00	16,734.88	16,734.86	0.00	0.02	N/A
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	364,593.10	349,566.69	361,873.84	0.00	14,529.66	-899.96	346,444.22	689.90
Sub Total/Average 23 9914 - COP PEG Account			364,593.10	349,566.71	361,873.84	16,734.88	31,264.52	-899.96	346,444.24	689.90
27 9217 - COP Water Contract										
Raymond James - CIP MM	MM9217	N/A	283.51	1,629.51	283.51	151,110.24	149,764.24	0.00	1,629.51	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	173,475.73	160,404.17	170,468.74	0.00	12,628.27	-1,182.90	156,657.57	252.85
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	255,020.86	236,524.91	250,289.09	0.00	17,609.19	-907.17	231,772.73	461.35

Description	CUSIP/Ticker	Maturity Date	Beginning BV	Ending BV	Beginning MV	Buy Principal	Sells Quantity	Change in MV	Ending MV	Ending Market Accrued Interest
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	53,314.86	49,205.91	52,783.57	0.00	3,967.68	-194.82	48,621.07	96.78
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	142,032.93	134,715.74	138,689.20	0.00	6,915.23	-359.60	131,414.37	261.61
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	96,917.15	92,922.80	96,194.38	0.00	3,862.31	-239.23	92,092.84	183.39
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	0.00	110,829.00	0.00	113,405.76	2,461.64	-1,550.07	109,394.05	217.86
Sub Total/Average 27 9217 - COP Water Contract			721,045.04	786,232.04	708,708.49	264,516.00	197,208.56	-4,433.79	771,582.14	1,473.84
30 5517 - COP Community Development										
Raymond James - CIP MM	MM5517	N/A	0.00	0.00	0.00	6,812.01	6,812.01	0.00	0.00	0.00
GNMA MBS 4 9/20/2019	36202EBM0	9/20/2019	35,339.27	28,649.12	35,563.32	0.00	6,487.71	-128.72	28,946.89	90.55
Sub Total/Average 30 5517 - COP Community Development			35,339.27	28,649.12	35,563.32	6,812.01	13,299.72	-128.72	28,946.89	90.55
43 5687 - COP 2013 Construction Fund										
Raymond James - CIP MM	MM5687	N/A	0.00	63.71	0.00	21,034,414.36	21,034,350.65	0.00	63.71	N/A
FNMA 1.125 4/27/2017	3135G0JA2	4/27/2017	5,002,650.91	0.00	5,001,200.00	0.00	5,000,000.00	-1,200.00	0.00	0.00
FHLB 1 6/21/2017	313379DD8	6/21/2017	7,004,450.51	0.00	7,002,590.00	0.00	7,000,000.00	-2,590.00	0.00	0.00
FNMA 0.875 10/26/2017	3135G0PQ0	10/26/2017	0.00	2,000,496.84	0.00	2,000,720.00	0.00	-2,140.00	1,998,580.00	3,111.11
T-Bill 0 12/21/2017	312796MH9	12/21/2017	0.00	6,969,380.83	0.00	6,969,380.83	0.00	-5,080.83	6,964,300.00	0.00
Sub Total/Average 43 5687 - COP 2013 Construction Fund			12,007,101.42	8,969,941.38	12,003,790.00	30,004,515.19	33,034,350.65	-11,010.83	8,962,943.71	3,111.11
44 W438 - GO 2016 Bonds Construction Fund										
Raymond James MM	MMW438	N/A	88.16	0.00	88.16	0.00	88.16	0.00	0.00	0.00
FHLB 1 3/9/2018	3130AAXT0	3/9/2018	3,998,884.49	3,999,180.44	3,997,240.00	0.00	0.00	-3,840.00	3,993,400.00	12,333.33
FHLB 1.125 9/14/2018	3130A6AE7	9/14/2018	3,996,442.90	3,997,051.35	3,992,280.00	0.00	0.00	-4,600.00	3,987,680.00	13,250.00
Sub Total/Average 44 W438 - GO 2016 Bonds Construction Fund			7,995,415.55	7,996,231.79	7,989,608.16	0.00	88.16	-8,440.00	7,981,080.00	25,583.33
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	0.18	0.63	0.18	512,161.15	512,160.70	0.00	0.63	N/A
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	62,493.93	52,841.13	61,993.41	0.00	9,634.67	-4.77	52,353.96	63.77
FNMA MBS 3.5 10/1/2020	31417YTE7	10/1/2020	63,412.00	55,774.52	64,424.46	0.00	7,367.56	-255.27	56,801.63	153.82
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	244,390.86	226,914.45	240,244.33	0.00	16,881.65	-1,671.10	221,691.58	357.81
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	271,339.69	250,894.00	266,636.36	0.00	19,752.34	-1,850.23	245,033.80	395.49
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	128,297.92	118,639.09	126,294.08	0.00	9,355.82	-876.37	116,061.89	187.33
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	440,745.88	408,778.79	432,538.47	0.00	30,431.43	-1,567.74	400,539.31	797.29
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	258,577.13	238,648.76	256,000.37	0.00	19,243.20	-944.83	235,812.33	469.39
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	559,776.85	530,938.54	546,598.65	0.00	27,254.13	-1,417.25	517,927.27	1,031.05
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	766,107.07	734,532.66	760,393.77	0.00	30,530.66	-1,891.04	727,972.07	1,449.66
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	0.00	305,769.31	0.00	312,878.41	6,791.48	-4,276.54	301,810.39	601.06

Description	CUSIP/Ticker	Maturity Date	Beginning BV	Ending BV	Beginning MV	Buy Principal	Sells Quantity	Change in MV	Ending MV	Ending Market Accrued Interest
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			2,795,141.51	2,923,731.88	2,755,124.08	825,039.56	689,403.64	-14,755.14	2,876,004.86	5,506.67
Total / Average			32,650,244.82	29,841,559.90	32,556,877.15	48,614,300.74	51,396,749.96	-55,822.21	29,718,605.74	39,663.23

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: 6/30/2017, End Date: 9/30/2017

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	2,010,037.37	0.00	2,010,037.37	12,041.69	2,022,079.06	0.00	0.00	0.00
T-Bill 0 10/26/2017	912796LZ0	10/26/2017	4,985,987.50	4,985,987.50	4,983,400.00	0.00	0.00	13,500.00	4,996,900.00	0.00
GNMA MBS 4 9/20/2018	36202DZA2	9/20/2018	19,947.60	14,121.38	20,284.60	0.00	5,719.72	-190.48	14,374.39	45.06
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	78,246.35	72,300.37	76,445.35	0.00	5,752.68	331.93	71,024.60	114.12
Sub Total/Average 01 9279 - COP General Fund			7,094,218.82	5,072,409.25	7,090,167.32	12,041.69	2,033,551.46	13,641.45	5,082,298.99	159.18
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	2,604.39	1.15	2,604.39	121,959.06	124,562.30	0.00	1.15	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	62,597.09	57,840.31	61,156.29	0.00	4,602.14	265.55	56,819.69	91.29
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	140,132.97	128,566.07	136,859.86	0.00	11,196.25	591.78	126,255.39	202.86
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	170,365.04	156,314.07	166,664.19	0.00	13,634.51	720.65	153,750.34	247.03
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	151,455.33	140,163.16	148,737.49	0.00	11,016.03	649.18	138,370.64	222.32
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	239,246.63	221,374.86	234,079.22	0.00	17,336.78	1,021.66	217,764.10	349.88
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	257,192.15	236,849.02	252,024.74	0.00	19,416.18	-289.76	232,318.79	462.56
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	217,922.53	202,692.13	212,582.08	0.00	14,483.07	-190.10	197,908.91	394.02
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	274,343.52	259,492.51	271,893.18	0.00	14,412.60	-99.40	257,381.18	512.41
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	177,128.51	170,153.50	174,835.14	0.00	6,705.51	-20.52	168,109.11	334.68
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,692,988.16	1,573,446.78	1,661,436.58	121,959.06	237,365.37	2,649.04	1,548,679.30	2,817.05
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.02	0.02	0.02	20,461.57	20,461.57	0.00	0.02	N/A
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	349,566.69	330,643.61	346,444.22	0.00	18,364.44	-126.65	327,953.13	652.91
Sub Total/Average 23 9914 - COP PEG Account			349,566.71	330,643.63	346,444.24	20,461.57	38,826.01	-126.65	327,953.15	652.91
27 9217 - COP Water Contract										
Raymond James - CIP MM	MM9217	N/A	1,629.51	0.52	1,629.51	56,794.78	58,423.77	-0.52	0.00	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	160,404.17	147,164.03	156,657.57	0.00	12,815.87	677.39	144,519.09	232.20
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	236,524.91	217,816.50	231,772.73	0.00	17,855.95	-266.48	213,650.30	425.39
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	49,205.91	45,455.04	48,621.07	0.00	3,624.14	-54.52	44,942.42	89.48
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	134,715.74	125,300.59	131,414.37	0.00	8,953.17	-117.53	122,343.68	243.58

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 8/1/2026	3138WHT85	8/1/2026	92,922.80	87,892.62	92,092.84	0.00	4,881.69	-33.67	87,177.49	173.56
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	110,829.00	106,464.75	109,394.05	0.00	4,195.62	-12.84	105,185.59	209.41
Sub Total/Average 27 9217 - COP Water Contract			786,232.04	730,094.05	771,582.14	56,794.78	110,750.21	191.83	717,818.57	1,373.62
30 5517 - COP Community Development										
Raymond James - CIP MM	MM5517	N/A	0.00	0.00	0.00	7,155.98	7,155.98	0.00	0.00	0.00
GNMA MBS 4 9/20/2019	36202EBM0	9/20/2019	28,649.12	21,569.16	28,946.89	0.00	6,898.29	-238.58	21,810.01	68.32
Sub Total/Average 30 5517 - COP Community Development			28,649.12	21,569.16	28,946.89	7,155.98	14,054.27	-238.58	21,810.01	68.32
43 5687 - COP 2013 Construction Fund										
Raymond James - CIP MM	MM5687	N/A	63.71	0.00	63.71	0.00	63.71	0.00	0.00	0.00
FNMA 0.875 10/26/2017	3135G0PQ0	10/26/2017	2,000,496.84	2,000,109.47	1,998,580.00	0.00	0.00	1,200.00	1,999,780.00	7,486.11
T-Bill 0 12/21/2017	312796MH9	12/21/2017	6,969,380.83	6,985,570.28	6,964,300.00	0.00	0.00	20,230.00	6,984,530.00	0.00
Sub Total/Average 43 5687 - COP 2013 Construction Fund			8,969,941.38	8,985,679.75	8,962,943.71	0.00	63.71	21,430.00	8,984,310.00	7,486.11
44 W438 - GO 2016 Bonds Construction Fund										
Raymond James MM	MMW438	N/A	0.00	1.24	0.00	42,501.24	42,500.00	0.00	1.24	N/A
FHLB 1 3/9/2018	3130AAXT0	3/9/2018	3,999,180.44	3,999,479.65	3,993,400.00	0.00	0.00	3,240.00	3,996,640.00	2,333.33
FHLB 1.125 9/14/2018	3130A6AE7	9/14/2018	3,997,051.35	3,997,666.49	3,987,680.00	0.00	0.00	1,760.00	3,989,440.00	2,000.00
Sub Total/Average 44 W438 - GO 2016 Bonds Construction Fund			7,996,231.79	7,997,147.38	7,981,080.00	42,501.24	42,500.00	5,000.00	7,986,081.24	4,333.33
46 M526 - GO 2017 Bonds Construction Fund										
Raymond James MM	MMM526	N/A	0.00	1.53	0.00	8,076,698.28	8,076,696.75	0.00	1.53	N/A
T-Note 1 3/15/2018	912828J68	3/15/2018	0.00	8,029,861.08	0.00	8,036,696.75	0.00	-44,216.75	7,992,480.00	3,314.92
Sub Total/Average 46 M526 - GO 2017 Bonds Construction Fund			0.00	8,029,862.61	0.00	16,113,395.03	8,076,696.75	-44,216.75	7,992,481.53	3,314.92
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	0.63	1.52	0.63	211,201.31	211,200.42	0.00	1.52	N/A
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	52,841.13	45,806.81	52,353.96	0.00	7,021.03	51.07	45,384.00	55.29
FNMA MBS 3.5 10/1/2020	31417YTE7	10/1/2020	55,774.52	48,144.26	56,801.63	0.00	7,384.26	-281.94	49,135.43	133.00
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	226,914.45	209,671.14	221,691.58	0.00	16,682.76	962.59	205,971.40	330.94
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	250,894.00	230,184.59	245,033.80	0.00	20,045.79	1,059.53	226,047.55	363.19
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	118,639.09	108,854.28	116,061.89	0.00	9,494.80	501.86	107,068.95	172.03
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	408,778.79	376,444.65	400,539.31	0.00	30,857.86	-460.52	369,220.93	735.15
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	238,648.76	220,457.11	235,812.33	0.00	17,577.06	-264.38	217,970.90	434.00
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	530,938.54	493,831.75	517,927.27	0.00	35,286.03	-463.17	482,178.07	959.98
FNMA MBS 2.5 8/1/2026	3138WHT85	8/1/2026	734,532.66	694,770.27	727,972.07	0.00	38,588.58	-266.13	689,117.36	1,371.95
FNMA MBS 2.5 4/1/2027	31418CJK1	4/1/2027	305,769.31	293,728.66	301,810.39	0.00	11,575.43	-35.42	290,199.53	577.75

Description	CUSIP/Ticker	Maturity Date	Beginning BV	Ending BV	Beginning MV	Buy Principal	Sells Quantity	Change in MV	Ending MV	Ending Market Accrued Interest
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			2,923,731.88	2,721,895.04	2,876,004.86	211,201.31	405,714.02	803.49	2,682,295.64	5,133.28
Total / Average			29,841,559.90	35,462,747.65	29,718,605.74	16,585,510.66	10,959,521.80	-866.17	35,343,728.43	25,338.72