

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: 9/30/2015, End Date: 12/31/2015

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	11.10	9,911.10	11.10	2,013,035.83	2,003,135.83	0.00	9,911.10	N/A
FHLB 0.375 6/24/2016	3133834R9	6/24/2016	0.00	2,000,188.57	0.00	2,000,240.00	0.00	-2,740.00	1,997,500.00	145.83
FHLB 0.33 6/30/2016	3130A5K57	6/30/2016	6,002,285.78	6,001,518.29	6,007,560.00	0.00	0.00	-7,980.00	5,999,580.00	0.00
GNMA MBS 4 9/20/2018	36202DZA2	9/20/2018	125,963.86	112,627.57	128,973.98	0.00	12,675.40	-967.48	115,331.10	365.36
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	129,652.28	121,834.46	128,139.36	0.00	7,490.49	-1,545.93	119,102.93	197.63
Sub Total/Average 01 9279 - COP General Fund			6,257,913.02	8,246,079.99	6,264,684.44	4,013,275.83	2,023,301.72	-13,233.41	8,241,425.13	708.82
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	0.05	0.05	0.05	0.14	0.14	0.00	0.05	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	103,721.82	97,467.58	102,511.49	0.00	5,992.38	-1,236.76	95,282.35	158.11
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	234,315.52	220,975.12	231,478.70	0.00	12,760.88	-2,791.53	215,926.29	358.29
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	269,527.06	254,200.21	266,843.46	0.00	14,710.48	-3,218.01	248,914.96	413.03
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	252,657.08	239,622.66	251,556.32	0.00	12,605.04	-3,111.18	235,840.09	391.34
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	352,597.14	334,356.00	349,383.75	0.00	17,507.00	-4,321.12	327,555.64	543.52
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	415,319.20	391,585.26	411,403.92	0.00	22,323.07	-5,663.98	383,416.87	784.31
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,628,137.87	1,538,206.88	1,613,177.69	0.14	85,898.99	-20,342.58	1,506,936.25	2,648.60
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.00	0.60	0.00	0.60	0.00	0.00	0.60	N/A
FNMA 0.375 12/21/2015	3135G0SB0	12/21/2015	220,135.35	0.00	220,118.80	0.00	220,000.00	-118.80	0.00	0.00
Sub Total/Average 23 9914 - COP PEG Account			220,135.35	0.60	220,118.80	0.60	220,000.00	-118.80	0.60	0.00
27 9217 - COP Water Contract										
Raymond James - CIP MM	MM9217	N/A	0.05	0.02	0.05	0.08	0.11	0.00	0.02	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	260,350.56	245,527.89	257,198.53	0.00	14,178.77	-3,101.70	239,918.06	398.10
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	381,945.33	360,118.57	378,344.67	0.00	20,529.26	-5,208.84	352,606.57	721.29
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	77,548.07	73,594.21	77,649.80	0.00	3,775.42	-1,053.53	72,820.85	148.96
Sub Total/Average 27 9217 - COP Water Contract			719,844.01	679,240.69	713,193.05	0.08	38,483.56	-9,364.07	665,345.50	1,268.35
30 5517 - COP Community Development										

Description	CUSIP/Ticker	Maturity Date	Beginning BV	Ending BV	Beginning MV	Buy Principal	Sells Quantity	Change in MV	Ending MV	Ending Market Accrued Interest
GNMA MBS 4 9/20/2019	36202EBM0	9/20/2019	87,739.79	79,621.71	89,435.86	0.00	7,679.40	-607.49	81,148.96	257.00
Sub Total/Average 30 5517 - COP Community Development			87,739.79	79,621.71	89,435.86	0.00	7,679.40	-607.49	81,148.96	257.00
43 5687 - COP 2013 Construction Fund										
Raymond James - CIP MM	MM5687	N/A	19.83	10.96	19.83	18.27	27.14	0.00	10.96	N/A
FNMA 0.5 10/22/2015-13	3135G0QB2	10/22/2015	2,235,512.02	0.00	2,235,536.40	0.00	2,235,000.00	-536.40	0.00	0.00
FNMA 0.375 12/21/2015	3135G0SB0	12/21/2015	4,002,195.85	0.00	4,002,160.00	0.00	4,000,000.00	-2,160.00	0.00	0.00
FHLB 0.34 1/25/2016	3130A2QU3	1/25/2016	10,002,868.11	10,000,612.84	10,006,900.00	0.00	0.00	-5,700.00	10,001,200.00	14,733.33
T-Bill 0 4/28/2016	912796GH6	4/28/2016	5,992,615.00	5,995,835.00	5,997,660.00	0.00	0.00	-2,700.00	5,994,960.00	0.00
Sub Total/Average 43 5687 - COP 2013 Construction Fund			22,233,210.81	15,996,458.80	22,242,276.23	18.27	6,235,027.14	-11,096.40	15,996,170.96	14,733.33
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	0.06	0.00	0.06	0.20	0.26	0.00	0.00	0.00
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	124,108.59	113,114.74	123,912.23	0.00	10,961.35	-707.25	112,243.62	141.13
FNMA MBS 3.5 10/1/2020	31417YTE7	10/1/2020	124,605.77	112,782.81	127,292.94	0.00	11,248.97	-1,610.78	114,433.19	318.58
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	375,991.59	353,319.94	371,604.14	0.00	21,722.38	-4,483.23	345,398.53	573.13
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	377,508.31	356,015.43	372,937.87	0.00	20,559.22	-4,497.46	347,881.19	577.25
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	222,116.31	209,485.52	219,904.76	0.00	12,122.84	-2,651.96	205,129.96	340.38
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	660,115.97	622,391.24	653,838.37	0.00	35,477.74	-9,001.68	609,358.94	1,246.50
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	376,108.15	356,931.96	376,601.56	0.00	18,310.77	-5,109.63	353,181.15	722.46
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			2,260,554.75	2,124,041.64	2,246,091.93	0.20	130,403.53	-28,061.99	2,087,626.58	3,919.43
Total / Average			33,407,535.60	28,663,650.31	33,388,978.00	4,013,295.12	8,740,794.34	-82,824.74	28,578,653.98	23,535.53

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Begin Date: 12/31/2015, End Date: 3/31/2016

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	9,911.10	11.12	9,911.10	4,035,327.54	4,045,227.52	0.00	11.12	N/A
FHLB 0.375 6/24/2016	3133834R9	6/24/2016	2,000,188.57	2,000,091.07	1,997,500.00	0.00	0.00	2,480.00	1,999,980.00	2,020.83
FHLB 0.33 6/30/2016	3130A5K57	6/30/2016	6,001,518.29	6,000,759.14	5,999,580.00	0.00	0.00	600.00	6,000,180.00	4,950.00
T-Bond 0.5 7/31/2016	912828WX4	7/31/2016	0.00	4,001,985.08	0.00	4,002,880.00	0.00	-1,400.00	4,001,480.00	3,296.70
GNMA MBS 4 9/20/2018	36202DZA2	9/20/2018	112,627.57	79,824.96	115,331.10	0.00	31,732.18	-1,893.47	81,705.44	259.59
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	121,834.46	114,786.75	119,102.93	0.00	6,755.47	1,687.75	114,035.21	186.37
Sub Total/Average 01 9279 - COP General Fund			8,246,079.99	12,197,458.12	8,241,425.13	8,038,207.54	4,083,715.17	1,474.28	12,197,391.77	10,713.49
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	0.05	0.09	0.05	349,971.14	349,971.10	0.00	0.09	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	97,467.58	91,829.41	95,282.35	0.00	5,404.38	1,350.19	91,228.17	149.10
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	220,975.12	207,650.74	215,926.29	0.00	12,771.77	3,043.35	206,197.87	337.01
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	254,200.21	240,291.88	248,914.96	0.00	13,354.58	3,535.31	239,095.70	390.78
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	239,622.66	224,998.80	235,840.09	0.00	14,182.23	3,319.42	224,977.28	367.70
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	334,356.00	317,794.76	327,555.64	0.00	15,898.96	4,685.32	316,342.01	517.03
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	391,585.26	367,833.44	383,416.87	0.00	22,400.52	3,750.58	364,766.93	737.65
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	0.00	283,670.39	0.00	286,773.44	2,865.70	-2,890.98	281,016.76	566.95
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,538,206.88	1,734,069.51	1,506,936.25	636,744.58	436,849.24	16,793.19	1,723,624.81	3,066.22
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.60	0.00	0.60	0.00	0.60	0.00	0.00	0.00
Sub Total/Average 23 9914 - COP PEG Account			0.60	0.00	0.60	0.00	0.60	0.00	0.00	0.00
27 9217 - COP Water Contract										
Raymond James - CIP MM	MM9217	N/A	0.02	0.04	0.02	206,815.33	206,815.31	0.00	0.04	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	245,527.89	231,448.33	239,918.06	0.00	13,484.57	3,395.43	229,828.93	375.63
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	360,118.57	338,275.38	352,606.57	0.00	20,600.48	3,449.19	335,455.28	678.37
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	73,594.21	69,330.20	72,820.85	0.00	4,084.29	770.73	69,507.29	140.45
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	0.00	175,359.88	0.00	177,278.13	1,771.53	-1,787.15	173,719.45	350.48

Description	CUSIP/Ticker	Maturity Date	Beginning BV	Ending BV	Beginning MV	Buy Principal	Sells Quantity	Change in MV	Ending MV	Ending Market Accrued Interest
Sub Total/Average 27 9217 - COP Water Contract			679,240.69	814,413.83	665,345.50	384,093.46	246,756.18	5,828.20	808,510.99	1,544.93
30 5517 - COP Community Development										
Raymond James - CIP MM	MM5517	N/A	0.00	0.00	0.00	5,500.06	5,500.06	0.00	0.00	0.00
GNMA MBS 4 9/20/2019	36202EBM0	9/20/2019	79,621.71	67,552.51	81,148.96	0.00	11,548.17	-800.32	68,800.47	218.51
Sub Total/Average 30 5517 - COP Community Development			79,621.71	67,552.51	81,148.96	5,500.06	17,048.23	-800.32	68,800.47	218.51
43 5687 - COP 2013 Construction Fund										
Raymond James - CIP MM	MM5687	N/A	10.96	0.00	10.96	19.05	30.01	0.00	0.00	0.00
FHLB 0.34 1/25/2016	3130A2QU3	1/25/2016	10,000,612.84	0.00	10,001,200.00	0.00	10,000,000.00	-1,200.00	0.00	0.00
T-Bill 0 4/28/2016	912796GH6	4/28/2016	5,995,835.00	5,999,020.00	5,994,960.00	0.00	0.00	4,260.00	5,999,220.00	0.00
FHLB 0.5 7/26/2016	3130A75J0	7/26/2016	0.00	10,003,859.99	0.00	10,003,859.99	0.00	2,740.01	10,006,600.00	9,027.78
Sub Total/Average 43 5687 - COP 2013 Construction Fund			15,996,458.80	16,002,879.99	15,996,170.96	10,003,879.04	10,000,030.01	5,800.01	16,005,820.00	9,027.78
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	0.00	0.11	0.00	797,746.90	797,746.79	0.00	0.11	N/A
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	113,114.74	101,932.16	112,243.62	0.00	11,152.05	514.32	101,605.89	127.19
FNMA MBS 3.5 10/1/2020	31417YTE7	10/1/2020	112,782.81	101,819.68	114,433.19	0.00	10,454.31	353.18	104,332.05	288.09
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	353,319.94	332,881.59	345,398.53	0.00	19,590.87	4,894.47	330,702.13	540.48
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	356,015.43	338,424.80	347,881.19	0.00	16,801.98	4,977.71	336,056.92	549.25
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	209,485.52	194,667.84	205,129.96	0.00	14,279.95	2,848.77	193,698.79	316.58
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	622,391.24	584,638.33	609,358.94	0.00	35,600.81	5,960.74	579,718.87	1,172.33
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	356,931.96	336,251.54	353,181.15	0.00	19,808.77	3,738.06	337,110.43	681.20
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	0.00	691,124.21	0.00	698,684.38	6,981.90	-7,043.47	684,659.01	1,381.29
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			2,124,041.64	2,681,740.26	2,087,626.58	1,496,431.28	932,417.43	16,243.78	2,667,884.20	5,056.41
Total / Average			28,663,650.31	33,498,114.22	28,578,653.98	20,564,855.96	15,716,816.86	45,339.14	33,472,032.24	29,627.34

City of Paris
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Group By: Portfolio Name
Portfolio / Report Group: All Portfolios
Begin Date: 3/31/2016, End Date: 6/30/2016

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	11.12	6,009,911.31	11.12	8,036,007.30	2,026,107.11	0.00	6,009,911.31	N/A
FHLB 0.375 6/24/2016	3133834R9	6/24/2016	2,000,091.07	0.00	1,999,980.00	0.00	2,000,000.00	20.00	0.00	0.00
FHLB 0.33 6/30/2016	3130A5K57	6/30/2016	6,000,759.14	0.00	6,000,180.00	0.00	6,000,000.00	-180.00	0.00	0.00
T-Bond 0.5 7/31/2016	912828WX4	7/31/2016	4,001,985.08	4,000,504.41	4,001,480.00	0.00	0.00	-440.00	4,001,040.00	8,296.70
GNMA MBS 4 9/20/2018	36202DZA2	9/20/2018	79,824.96	66,432.95	81,705.44	0.00	12,905.24	-778.15	68,022.06	209.35
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	114,786.75	106,299.39	114,035.21	0.00	8,171.85	117.18	105,980.54	166.99
Sub Total/Average 01 9279 - COP General Fund			12,197,458.12	10,183,148.06	12,197,391.77	8,036,007.30	10,047,184.20	-1,260.97	10,184,953.91	8,673.04
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	0.09	0.09	0.09	112,866.77	112,866.77	0.00	0.09	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	91,829.41	85,039.52	91,228.17	0.00	6,537.48	93.75	84,784.44	133.60
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	207,650.74	191,782.61	206,197.87	0.00	15,275.30	208.62	191,131.19	301.16
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	240,291.88	224,440.71	239,095.70	0.00	15,275.31	296.69	224,117.09	353.14
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	224,998.80	208,282.08	224,977.28	0.00	16,254.71	243.01	208,965.58	329.26
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	317,794.76	300,896.06	316,342.01	0.00	16,254.72	490.30	300,577.59	473.60
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	367,833.44	345,416.20	364,766.93	0.00	21,169.41	1,830.60	345,428.12	670.43
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	283,670.39	269,755.75	281,016.76	0.00	13,084.09	1,368.16	269,300.83	521.70
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,734,069.51	1,625,613.02	1,723,624.81	112,866.77	216,717.79	4,531.13	1,624,304.93	2,782.89
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.00	0.00	0.00	353,322.37	353,322.37	0.00	0.00	0.00
FHLMC 2 8/25/2016	3137EACW7	8/25/2016	0.00	350,989.50	0.00	352,155.70	0.00	-1,336.70	350,819.00	2,430.56
Sub Total/Average 23 9914 - COP PEG Account			0.00	350,989.50	0.00	705,478.07	353,322.37	-1,336.70	350,819.00	2,430.56
27 9217 - COP Water Contract										
Raymond James - CIP MM	MM9217	N/A	0.04	0.04	0.04	51,995.75	51,995.75	0.00	0.04	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	231,448.33	215,052.16	229,828.93	0.00	15,768.06	260.81	214,321.69	337.70
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	338,275.38	317,659.54	335,455.28	0.00	19,468.29	1,683.50	317,670.49	616.55
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	69,330.20	65,034.60	69,507.29	0.00	4,122.13	309.59	65,694.74	127.47
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	175,359.88	166,758.09	173,719.45	0.00	8,088.35	845.76	166,476.86	322.50

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 27 9217 - COP Water Contract			814,413.83	764,504.43	808,510.99	51,995.75	99,442.58	3,099.66	764,163.82	1,404.22
30 5517 - COP Community Development										
Raymond James - CIP MM	MM5517	N/A	0.00	2,856.47	0.00	8,181.87	5,325.40	0.00	2,856.47	N/A
GNMA MBS 4 9/20/2019	36202EBM0	9/20/2019	67,552.51	59,843.91	68,800.47	0.00	7,356.81	-456.99	60,986.68	187.52
Sub Total/Average 30 5517 - COP Community Development			67,552.51	62,700.38	68,800.47	8,181.87	12,682.21	-456.99	63,843.15	187.52
43 5687 - COP 2013 Construction Fund										
Raymond James - CIP MM	MM5687	N/A	0.00	0.00	0.00	9,028,025.83	9,028,025.83	0.00	0.00	0.00
T-Bill 0 4/28/2016	912796GH6	4/28/2016	5,999,020.00	0.00	5,999,220.00	0.00	6,000,000.00	780.00	0.00	0.00
FHLB 0.5 7/26/2016	3130A75J0	7/26/2016	10,003,859.99	10,003,859.99	10,006,600.00	0.00	0.00	-4,900.00	10,001,700.00	21,388.89
FHLMC 2 8/25/2016	3137EACW7	8/25/2016	0.00	3,008,142.70	0.00	3,016,140.00	0.00	-9,120.00	3,007,020.00	20,833.33
Sub Total/Average 43 5687 - COP 2013 Construction Fund			16,002,879.99	13,012,002.69	16,005,820.00	12,044,165.83	15,028,025.83	-13,240.00	13,008,720.00	42,222.22
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	0.11	0.13	0.11	180,188.17	180,188.15	0.00	0.13	N/A
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	101,932.16	91,923.47	101,605.89	0.00	9,982.28	221.16	91,844.77	110.89
FNMA MBS 3.5 10/1/2020	31417YTE7	10/1/2020	101,819.68	91,586.83	104,332.05	0.00	9,779.36	-187.28	94,365.40	250.91
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	332,881.59	308,268.24	330,702.13	0.00	23,698.36	339.83	307,343.60	484.28
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	338,424.80	319,460.48	336,056.92	0.00	18,172.69	491.14	318,375.37	501.66
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	194,667.84	175,889.74	193,698.79	0.00	18,172.69	110.03	175,636.13	276.75
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	584,638.33	549,006.79	579,718.87	0.00	33,644.23	2,909.35	548,983.99	1,065.50
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	336,251.54	315,417.88	337,110.43	0.00	19,992.34	1,501.47	318,619.57	618.23
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	691,124.21	657,223.09	684,659.01	0.00	31,877.60	3,333.31	656,114.73	1,271.05
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			2,681,740.26	2,508,776.65	2,667,884.20	180,188.17	345,507.70	8,719.01	2,511,283.69	4,579.27
Total / Average			33,498,114.22	28,507,734.73	33,472,032.24	21,138,883.76	26,102,882.68	55.14	28,508,088.50	62,279.72

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: 6/30/2016, End Date: 9/30/2016

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	6,009,911.31	190.55	6,009,911.31	14,116,133.48	20,125,854.24	0.00	190.55	N/A
T-Bond 0.5 7/31/2016	912828WX4	7/31/2016	4,000,504.41	0.00	4,001,040.00	0.00	4,000,000.00	-1,040.00	0.00	0.00
FNMA 1.25 9/28/2016	3135G0CM3	9/28/2016	0.00	0.00	0.00	3,006,543.75	3,000,000.00	-6,543.75	0.00	0.00
FHLMC 0.875 2/22/2017	3137EADT3	2/22/2017	0.00	4,008,907.97	0.00	4,012,471.16	0.00	-6,111.16	4,006,360.00	3,694.44
GNMA MBS 4 9/20/2018	36202DZA2	9/20/2018	66,432.95	50,593.16	68,022.06	0.00	15,367.54	-904.19	51,750.32	159.83
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	106,299.39	98,125.35	105,980.54	0.00	7,880.29	-825.43	97,274.81	154.30
Sub Total/Average 01 9279 - COP General Fund			10,183,148.06	4,157,817.03	10,184,953.91	21,135,148.39	27,149,102.07	-15,424.53	4,155,575.68	4,008.57
10 9241 - Water & Sewer Contingency										
Raymond James - CIP MM	MM9241	N/A	0.09	0.08	0.09	114,029.03	114,029.04	0.00	0.08	N/A
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	85,039.52	78,500.29	84,784.44	0.00	6,304.23	-660.35	77,819.86	123.44
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	191,782.61	177,111.37	191,131.19	0.00	14,134.72	-1,480.66	175,515.82	278.39
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	224,440.71	209,781.77	224,117.09	0.00	14,134.72	-1,697.77	208,284.61	330.37
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	208,282.08	191,511.05	208,965.58	0.00	16,328.42	-1,634.92	191,002.24	302.95
FNMA MBS 2 7/1/2023	31418AU22	7/1/2023	300,896.06	283,946.71	300,577.59	0.00	16,328.43	-2,238.79	282,010.37	447.30
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	345,416.20	320,205.13	345,428.12	0.00	23,913.31	-1,177.94	320,336.86	622.27
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	269,755.75	254,459.05	269,300.83	0.00	14,436.70	-1,265.98	253,598.16	492.62
Sub Total/Average 10 9241 - Water & Sewer Contingency			1,625,613.02	1,515,515.45	1,624,304.93	114,029.03	219,609.57	-10,156.41	1,508,568.00	2,597.34
23 9914 - COP PEG Account										
Raymond James - DP MM	MM9914	N/A	0.00	0.00	0.00	353,503.09	353,503.09	0.00	0.00	0.00
FHLMC 2 8/25/2016	3137EACW7	8/25/2016	350,989.50	0.00	350,819.00	0.00	350,000.00	-819.00	0.00	0.00
Sub Total/Average 23 9914 - COP PEG Account			350,989.50	0.00	350,819.00	353,503.09	703,503.09	-819.00	0.00	0.00
27 9217 - COP Water Contract										
Raymond James - CIP MM	MM9217	N/A	0.04	0.04	0.04	53,842.52	53,842.52	0.00	0.04	N/A
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	215,052.16	199,891.31	214,321.69	0.00	14,590.68	-1,640.48	198,090.53	314.20
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	317,659.54	294,474.34	317,670.49	0.00	21,991.71	-1,083.30	294,595.49	572.26
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	65,034.60	60,794.30	65,694.74	0.00	4,074.87	-224.36	61,395.51	119.26
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	166,758.09	157,301.96	166,476.86	0.00	8,924.50	-782.59	156,769.77	304.53

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 27 9217 - COP Water Contract			764,504.43	712,461.95	764,163.82	53,842.52	103,424.28	-3,730.73	710,851.34	1,310.25
30 5517 - COP Community Development										
Raymond James - CIP MM	MM5517	N/A	2,856.47	176.91	2,856.47	7,973.50	10,653.06	0.00	176.91	N/A
GNMA MBS 4 9/20/2019	36202EBM0	9/20/2019	59,843.91	51,905.64	60,986.68	0.00	7,610.83	-554.63	52,821.21	163.00
Sub Total/Average 30 5517 - COP Community Development			62,700.38	52,082.55	63,843.15	7,973.50	18,263.89	-554.63	52,998.12	163.00
43 5687 - COP 2013 Construction Fund										
Raymond James - CIP MM	MM5687	N/A	0.00	0.00	0.00	28,212,912.60	28,212,912.60	0.00	0.00	0.00
FHLB 0.5 7/26/2016	3130A75J0	7/26/2016	10,003,859.99	0.00	10,001,700.00	0.00	10,000,000.00	-1,700.00	0.00	0.00
FHLMC 2 8/25/2016	3137EACW7	8/25/2016	3,008,142.70	0.00	3,007,020.00	0.00	3,000,000.00	-7,020.00	0.00	0.00
FHLMC 0.875 2/22/2017	3137EADT3	2/22/2017	0.00	10,022,269.93	0.00	10,031,177.90	0.00	-15,277.90	10,015,900.00	9,236.11
FNMA 1.125 4/27/2017	3135G0JA2	4/27/2017	0.00	5,020,520.00	0.00	5,021,600.00	0.00	-6,000.00	5,015,600.00	23,906.25
Sub Total/Average 43 5687 - COP 2013 Construction Fund			13,012,002.69	15,042,789.93	13,008,720.00	43,265,690.50	41,212,912.60	-29,997.90	15,031,500.00	33,142.36
50 9236 - COP 1992 Water & Sewer Bond										
Raymond James - CIP MM	MM9236	N/A	0.13	0.12	0.13	186,412.27	186,412.28	0.00	0.12	N/A
FHLMC MBS 1.5 8/15/2020	3137GA2D8	8/15/2020	91,923.47	78,687.95	91,844.77	0.00	13,206.04	-174.50	78,464.23	94.94
FNMA MBS 3.5 10/1/2020	3141YTE7	10/1/2020	91,586.83	81,272.82	94,365.40	0.00	9,889.40	-1,100.03	83,375.97	223.03
FNMA MBS 2 3/1/2023	31417FQT8	3/1/2023	308,268.24	284,563.53	307,343.60	0.00	22,852.84	-2,393.77	282,096.98	447.46
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	319,460.48	301,919.14	318,375.37	0.00	16,815.76	-2,360.41	299,199.21	474.57
FNMA MBS 2 3/1/2023	31418ARF7	3/1/2023	175,889.74	158,530.88	175,636.13	0.00	16,815.76	-1,420.90	157,399.48	249.66
FNMA MBS 2.5 11/1/2023	31418AZ35	11/1/2023	549,006.79	508,934.85	548,983.99	0.00	38,005.09	-1,872.10	509,106.80	988.96
FNMA MBS 2.5 3/1/2024	31418BBA3	3/1/2024	315,417.88	294,852.43	318,619.57	0.00	19,763.11	-1,088.13	297,768.33	578.43
FNMA MBS 2.5 3/1/2026	31418BZS8	3/1/2026	657,223.09	619,954.78	656,114.73	0.00	35,173.04	-3,084.35	617,857.34	1,200.21
Sub Total/Average 50 9236 - COP 1992 Water & Sewer Bond			2,508,776.65	2,328,716.50	2,511,283.69	186,412.27	358,933.32	-13,494.19	2,325,268.46	4,257.26
Total / Average			28,507,734.73	23,809,383.41	28,508,088.50	65,116,599.30	69,765,748.82	-74,177.39	23,784,761.60	45,478.78