

COMPLIANCE STATEMENT

The investment portfolio presented in these reports conforms in all respects to the investment policies of the City of Paris, all relevant provisions of the Public Funds Investment Act, and is being managed under the investment strategy developed and approved by the governing board of the City of Paris.



W. E. Anderson, Finance Director

1-14-16

Date

Tracker Report

City of Paris
QUARTERLY Transaction Summary - Detail
 Group By: Action
 Portfolio / Report Group: All Portfolios
 Begin Date: 10/1/2015, End Date: 12/31/2015

Description	CUSIP/Ticker	Portfolio Name	YTM @ Cost	Trade Date	Settlement Date	Maturity Date	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
BUY											
FHLB 0.375 6/24/2016	3133834R9	COP General Fund	0.355	11/13/2015	11/13/2015	6/24/2016	2,000,000.00	2,000,240.00	100.012	2,895.83	2,003,135.83
Sub Total / Average							2,000,000.00	2,000,240.00		2,895.83	2,003,135.83
DEPOSIT											
Raymond James - CIP MM	MM9236	COP 1992 Water & Sewer Bond	0.000	12/31/2015	12/31/2015		0.05	0.05	100	0.00	0.05
Raymond James - CIP MM	MM9217	COP Water Contract	0.000	12/31/2015	12/31/2015		0.02	0.02	100	0.00	0.02
Raymond James - CIP MM	MM5687	COP 2013 Construction Fund	0.000	12/31/2015	12/31/2015		5.26	5.26	100	0.00	5.26
Raymond James - CIP MM	MM5687	COP 2013 Construction Fund	0.000	12/31/2015	12/31/2015		5.70	5.70	100	0.00	5.70
Raymond James - CIP MM	MM9241	COP Water & Sewer	0.000	12/31/2015	12/31/2015		0.05	0.05	100	0.00	0.05
Raymond James - CIP MM	MM9279	COP General Fund	0.000	12/28/2015	12/28/2015		9,900.00	9,900.00	100	0.00	9,900.00
Raymond James - CIP MM	MM9236	COP 1992 Water & Sewer Bond	0.000	11/30/2015	11/30/2015		0.08	0.08	100	0.00	0.08
Raymond James - CIP MM	MM9217	COP Water Contract	0.000	11/30/2015	11/30/2015		0.06	0.06	100	0.00	0.06
Raymond James - CIP MM	MM9241	COP Water & Sewer	0.000	11/30/2015	11/30/2015		0.06	0.06	100	0.00	0.06
Raymond James - CIP MM	MM9279	COP General Fund	0.000	11/13/2015	11/13/2015		2,003,135.83	2,003,135.83	100	0.00	2,003,135.83
Raymond James - CIP MM	MM5687	COP 2013 Construction Fund	0.000	10/31/2015	10/31/2015		7.31	7.31	100	0.00	7.31
Raymond James - CIP MM	MM9236	COP 1992 Water & Sewer Bond	0.000	10/30/2015	10/30/2015		0.07	0.07	100	0.00	0.07
Raymond James - CIP MM	MM9241	COP Water & Sewer	0.000	10/30/2015	10/30/2015		0.03	0.03	100	0.00	0.03
Raymond James - DP MM	MM9914	COP PEG Account	0.000	12/31/2015	12/31/2015		0.60	0.60	100	0.00	0.60
Sub Total / Average							2,013,055.12	2,013,055.12		0.00	2,013,055.12
INTEREST											
FHLB 0.33 6/30/2016	3130A5K57	COP General Fund	0.000	12/31/2015	12/31/2015	6/30/2016	0.00	0.00		9,900.00	9,900.00

Tracker Report

Description	CUSIP/Ticker	Portfolio Name	YTM @ Cost	Trade Date	Settlement Date	Maturity Date	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
FHLB 0.375	6/24/2016	COP 3133834R9	0.000	12/24/2015	12/24/2015	6/24/2016	0.00	0.00	0.00	3,750.00	3,750.00
FHLMC MBS 1.5	8/15/2020	COP 3137GA2D8	0.000	12/1/2015	12/1/2015	8/15/2020	0.00	0.00	0.00	144.75	144.75
FHLMC MBS 1.5	8/15/2020	COP 3137GA2D8	0.000	11/1/2015	11/1/2015	8/15/2020	0.00	0.00	0.00	148.68	148.68
FHLMC MBS 1.5	12/21/2015	COP PEG Account	0.000	12/21/2015	12/21/2015	12/21/2015	0.00	0.00	0.00	412.50	412.50
FHLMC MBS 1.5	12/21/2015	COP 2013 Construction Fund	0.000	12/21/2015	12/21/2015	12/21/2015	0.00	0.00	0.00	7,500.00	7,500.00
FHLMC MBS 1.5	10/22/2015	COP 2013 Construction Fund	0.000	10/22/2015	10/22/2015	10/22/2015	0.00	0.00	0.00	5,587.50	5,587.50
FHLMC MBS 1.5	2/31/2023	COP 31417FQ18	0.000	12/1/2015	12/1/2015	3/1/2023	0.00	0.00	0.00	160.38	160.38
FHLMC MBS 1.5	2/31/2023	COP 31417FQ18	0.000	12/1/2015	12/1/2015	3/1/2023	0.00	0.00	0.00	200.47	200.47
FHLMC MBS 1.5	2/31/2023	COP 31417FQ18	0.000	12/1/2015	12/1/2015	3/1/2023	0.00	0.00	0.00	581.36	581.36
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	12/1/2015	12/1/2015	3/1/2023	0.00	0.00	0.00	405.67	405.67
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	12/1/2015	12/1/2015	3/1/2023	0.00	0.00	0.00	785.99	785.99
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	12/1/2015	12/1/2015	3/1/2023	0.00	0.00	0.00	935.07	935.07
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	11/1/2015	11/1/2015	3/1/2023	0.00	0.00	0.00	164.10	164.10
FHLMC MBS 1.5	2/31/2023	COP 31417FQ18	0.000	11/1/2015	11/1/2015	3/1/2023	0.00	0.00	0.00	205.13	205.13
FHLMC MBS 1.5	2/31/2023	COP 31417FQ18	0.000	11/1/2015	11/1/2015	3/1/2023	0.00	0.00	0.00	594.87	594.87
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	11/1/2015	11/1/2015	3/1/2023	0.00	0.00	0.00	412.98	412.98
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	11/1/2015	11/1/2015	3/1/2023	0.00	0.00	0.00	800.16	800.16
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	11/1/2015	11/1/2015	3/1/2023	0.00	0.00	0.00	951.93	951.93
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	12/1/2015	12/1/2015	7/1/2023	0.00	0.00	0.00	950.85	950.85
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	11/1/2015	11/1/2015	7/1/2023	0.00	0.00	0.00	967.71	967.71
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	12/1/2015	12/1/2015	11/1/2023	0.00	0.00	0.00	733.04	733.04
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	12/1/2015	12/1/2015	11/1/2023	0.00	0.00	0.00	797.10	797.10
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	12/1/2015	12/1/2015	11/1/2023	0.00	0.00	0.00	1,266.82	1,266.82
FHLMC MBS 1.5	2/31/2023	COP 31418ARF7	0.000	11/1/2015	11/1/2015	11/1/2023	0.00	0.00	0.00	747.44	747.44

Tracker Report

Description	CUSIP/Ticker	Portfolio Name	YTM @ Cost	Trade Date	Settlement Date	Maturity Date	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
FNMA MBS 2.5 11/1/2023	31418AZ35	COP Water & Sewer	0.000	11/1/2015	11/1/2015	11/1/2023	0.00	0.00		812.75	812.75
FNMA MBS 2.5 11/1/2023	31418AZ35	COP 1992 Water & Sewer Bond	0.000	11/1/2015	11/1/2015	11/1/2023	0.00	0.00		1,291.69	1,291.69
FNMA MBS 2.5 3/1/2024	31418BBA3	COP Water Contract	0.000	12/25/2015	12/25/2015	3/1/2024	0.00	0.00		151.21	151.21
FNMA MBS 2.5 3/1/2024	31418BBA3	COP 1992 Water & Sewer Bond	0.000	12/25/2015	12/25/2015	3/1/2024	0.00	0.00		733.36	733.36
FNMA MBS 2.5 3/1/2024	31418BBA3	COP Water Contract	0.000	11/25/2015	11/25/2015	3/1/2024	0.00	0.00		153.42	153.42
FNMA MBS 2.5 3/1/2024	31418BBA3	COP 1992 Water & Sewer Bond	0.000	11/25/2015	11/25/2015	3/1/2024	0.00	0.00		744.10	744.10
FNMA MBS 2.5 3/1/2024	31418BBA3	COP Water Contract	0.000	10/25/2015	10/25/2015	3/1/2024	0.00	0.00		156.83	156.83
FNMA MBS 2.5 3/1/2024	31418BBA3	COP 1992 Water & Sewer Bond	0.000	10/25/2015	10/25/2015	3/1/2024	0.00	0.00		760.61	760.61
FNMA MBS 3.5 10/1/2020	31417YTE7	COP 1992 Water & Sewer Bond	0.000	12/1/2015	12/1/2015	10/1/2020	0.00	0.00		329.12	329.12
FNMA MBS 3.5 10/1/2020	31417YTE7	COP 1992 Water & Sewer Bond	0.000	11/1/2015	11/1/2015	10/1/2020	0.00	0.00		340.18	340.18
GNMA MBS 4 9/20/2018	36202DZA2	COP General Fund	0.000	12/1/2015	12/1/2015	9/20/2018	0.00	0.00		379.57	379.57
GNMA MBS 4 9/20/2018	36202DZA2	COP General Fund	0.000	11/1/2015	11/1/2015	9/20/2018	0.00	0.00		393.70	393.70
GNMA MBS 4 9/20/2019	36202EBM0	COP Community Development	0.000	12/1/2015	12/1/2015	9/20/2019	0.00	0.00		265.57	265.57
GNMA MBS 4 9/20/2019	36202EBM0	COP Community Development	0.000	11/1/2015	11/1/2015	9/20/2019	0.00	0.00		274.10	274.10
Raymond James - CIP MM	MM9236	COP 1992 Water & Sewer Bond	0.000	12/31/2015	12/31/2015		0.00	0.00		0.05	0.05
Raymond James - CIP MM	MM9217	COP Water Contract	0.000	12/31/2015	12/31/2015		0.00	0.00		0.02	0.02
Raymond James - CIP MM	MM5687	COP 2013 Construction Fund	0.000	12/31/2015	12/31/2015		0.00	0.00		5.70	5.70
Raymond James - CIP MM	MM5687	COP 2013 Construction Fund	0.000	12/31/2015	12/31/2015		0.00	0.00		5.26	5.26
Raymond James - CIP MM	MM9241	COP Water & Sewer	0.000	12/31/2015	12/31/2015		0.00	0.00		0.05	0.05
Raymond James - CIP MM	MM9236	COP 1992 Water & Sewer Bond	0.000	11/30/2015	11/30/2015		0.00	0.00		0.08	0.08
Raymond James - CIP MM	MM9217	COP Water Contract	0.000	11/30/2015	11/30/2015		0.00	0.00		0.06	0.06
Raymond James - CIP MM	MM9241	COP Water & Sewer	0.000	11/30/2015	11/30/2015		0.00	0.00		0.06	0.06

Tracker Report

Description	CUSIP/Ticker	Portfolio Name	YTM @ Cost	Trade Date	Settlement Date	Maturity Date	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Raymond James - CIP MM	MM5687	COP 2013 Construction Fund	0.000	10/31/2015	10/31/2015		0.00	0.00		7.31	7.31
Raymond James - CIP MM	MM9236	COP 1992 Water & Sewer Bond	0.000	10/30/2015	10/30/2015		0.00	0.00		0.07	0.07
Raymond James - CIP MM	MM9241	COP Water & Sewer	0.000	10/30/2015	10/30/2015		0.00	0.00		0.03	0.03
Raymond James - DP MM	MM9914	COP PEG Account	0.000	12/31/2015	12/31/2015		0.00	0.00		0.60	0.60
Sub Total / Average							0.00	0.00		45,910.00	45,910.00
MATURED											
FNMA 0.375 12/21/2015	3135G0SB0	COP PEG Account	0.000	12/21/2015	12/21/2015	12/21/2015	220,000.00	220,000.00	0	0.00	220,000.00
FNMA 0.375 12/21/2015	3135G0SB0	COP 2013 Construction Fund	0.000	12/21/2015	12/21/2015	12/21/2015	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
FNMA 0.5 10/22/2015-13	3135G0QB2	COP 2013 Construction Fund	0.000	10/22/2015	10/22/2015	10/22/2015	2,235,000.00	2,235,000.00	0	0.00	2,235,000.00
Sub Total / Average							6,455,000.00	6,455,000.00		0.00	6,455,000.00
PRINCIPAL PAY DOWN											
FHLMC MBS 1.5 8/15/2020	3137GA2D8	COP 1992 Water & Sewer Bond	0.000	12/15/2015	12/15/2015	8/15/2020	2,891.89	2,891.89	0	0.00	2,891.89
FHLMC MBS 1.5 8/15/2020	3137GA2D8	COP 1992 Water & Sewer Bond	0.000	11/16/2015	11/16/2015	8/15/2020	3,145.84	3,145.84	0	0.00	3,145.84
FHLMC MBS 1.5 8/15/2020	3137GA2D8	COP 1992 Water & Sewer Bond	0.000	10/15/2015	10/15/2015	8/15/2020	4,923.62	4,923.62	0	0.00	4,923.62
FNMA MBS 2 3/1/2023	31417FQT8	COP Water & Sewer	0.000	12/28/2015	12/28/2015	3/1/2023	1,362.75	1,362.75	0	0.00	1,362.75
FNMA MBS 2 3/1/2023	31417FQT8	COP General Fund	0.000	12/28/2015	12/28/2015	3/1/2023	1,703.44	1,703.44	0	0.00	1,703.44
FNMA MBS 2 3/1/2023	31417FQT8	COP 1992 Water & Sewer Bond	0.000	12/28/2015	12/28/2015	3/1/2023	4,939.96	4,939.96	0	0.00	4,939.96
FNMA MBS 2 3/1/2023	31418ARF7	COP Water Contract	0.000	12/28/2015	12/28/2015	3/1/2023	4,540.89	4,540.89	0	0.00	4,540.89
FNMA MBS 2 3/1/2023	31418ARF7	COP Water & Sewer	0.000	12/28/2015	12/28/2015	3/1/2023	4,086.80	4,086.80	0	0.00	4,086.80
FNMA MBS 2 3/1/2023	31418ARF7	COP Water & Sewer	0.000	12/28/2015	12/28/2015	3/1/2023	4,711.18	4,711.18	0	0.00	4,711.18
FNMA MBS 2 3/1/2023	31418ARF7	COP 1992 Water & Sewer Bond	0.000	12/28/2015	12/28/2015	3/1/2023	3,882.46	3,882.46	0	0.00	3,882.46
FNMA MBS 2 3/1/2023	31418ARF7	COP 1992 Water & Sewer Bond	0.000	12/28/2015	12/28/2015	3/1/2023	6,584.30	6,584.30	0	0.00	6,584.30
FNMA MBS 2 3/1/2023	31417FQT8	COP Water & Sewer	0.000	11/25/2015	11/25/2015	3/1/2023	2,235.79	2,235.79	0	0.00	2,235.79
FNMA MBS 2 3/1/2023	31417FQT8	COP General Fund	0.000	11/25/2015	11/25/2015	3/1/2023	2,794.74	2,794.74	0	0.00	2,794.74

Tracker Report

Description	CUSIP/Ticker	Portfolio Name	YTM @ Cost	Trade Date	Settlement Date	Maturity Date	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
FNMA MBS 2.5 11/1/2023	31418AZ35	COP 1992 Water & Sewer Bond	0.000	11/25/2015	11/25/2015	11/1/2023	11,940.15	11,940.15	0	0.00	11,940.15
FNMA MBS 2.5 11/1/2023	31418AZ35	COP Water Contract	0.000	10/26/2015	10/26/2015	11/1/2023	7,976.77	7,976.77	0	0.00	7,976.77
FNMA MBS 2.5 11/1/2023	31418AZ35	COP Water & Sewer	0.000	10/26/2015	10/26/2015	11/1/2023	8,673.77	8,673.77	0	0.00	8,673.77
FNMA MBS 2.5 11/1/2023	31418AZ35	COP 1992 Water & Sewer Bond	0.000	10/26/2015	10/26/2015	11/1/2023	13,785.09	13,785.09	0	0.00	13,785.09
FNMA MBS 2.5 3/1/2024	31418BBA3	COP Water Contract	0.000	12/28/2015	12/28/2015	3/1/2024	1,078.04	1,078.04	0	0.00	1,078.04
FNMA MBS 2.5 3/1/2024	31418BBA3	COP 1992 Water & Sewer Bond	0.000	12/28/2015	12/28/2015	3/1/2024	5,228.47	5,228.47	0	0.00	5,228.47
FNMA MBS 2.5 3/1/2024	31418BBA3	COP Water Contract	0.000	11/25/2015	11/25/2015	3/1/2024	1,062.87	1,062.87	0	0.00	1,062.87
FNMA MBS 2.5 3/1/2024	31418BBA3	COP 1992 Water & Sewer Bond	0.000	11/25/2015	11/25/2015	3/1/2024	5,154.94	5,154.94	0	0.00	5,154.94
FNMA MBS 2.5 3/1/2024	31418BBA3	COP Water Contract	0.000	10/26/2015	10/26/2015	3/1/2024	1,634.51	1,634.51	0	0.00	1,634.51
FNMA MBS 2.5 3/1/2024	31418BBA3	COP 1992 Water & Sewer Bond	0.000	10/26/2015	10/26/2015	3/1/2024	7,927.36	7,927.36	0	0.00	7,927.36
FNMA MBS 3.5 10/1/2020	31417YTE7	COP 1992 Water & Sewer Bond	0.000	12/28/2015	12/28/2015	10/1/2020	3,615.04	3,615.04	0	0.00	3,615.04
FNMA MBS 3.5 10/1/2020	31417YTE7	COP 1992 Water & Sewer Bond	0.000	11/25/2015	11/25/2015	10/1/2020	3,792.13	3,792.13	0	0.00	3,792.13
FNMA MBS 3.5 10/1/2020	31417YTE7	COP 1992 Water & Sewer Bond	0.000	10/26/2015	10/26/2015	10/1/2020	3,841.80	3,841.80	0	0.00	3,841.80
GNMA MBS 4 9/20/2018	36202DZA2	COP General Fund	0.000	12/21/2015	12/21/2015	9/20/2018	4,262.92	4,262.92	0	0.00	4,262.92
GNMA MBS 4 9/20/2018	36202DZA2	COP General Fund	0.000	11/20/2015	11/20/2015	9/20/2018	4,237.92	4,237.92	0	0.00	4,237.92
GNMA MBS 4 9/20/2018	36202DZA2	COP General Fund	0.000	10/20/2015	10/20/2015	9/20/2018	4,174.56	4,174.56	0	0.00	4,174.56
GNMA MBS 4 9/20/2019	36202EBM0	COP Community Development	0.000	12/21/2015	12/21/2015	9/20/2019	2,569.48	2,569.48	0	0.00	2,569.48
GNMA MBS 4 9/20/2019	36202EBM0	COP Community Development	0.000	11/20/2015	11/20/2015	9/20/2019	2,559.67	2,559.67	0	0.00	2,559.67
GNMA MBS 4 9/20/2019	36202EBM0	COP Community Development	0.000	10/20/2015	10/20/2015	9/20/2019	2,550.25	2,550.25	0	0.00	2,550.25
Sub Total / Average							282,630.86	282,630.86		0.00	282,630.86
WITHDRAW											
Raymond James - CIP MM	MM9236	COP 1992 Water & Sewer Bond	0.000	12/2/2015	12/2/2015		0.07	0.07	0	0.00	0.07
Raymond James - CIP MM	MM9236	COP 1992 Water & Sewer Bond	0.000	12/2/2015	12/2/2015		0.08	0.08	0	0.00	0.08

Tracker Report

Description	CUSIP/Ticker	Portfolio Name	YTM @ Cost	Trade Date	Settlement Date	Maturity Date	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Raymond James - CIP MM	MM9217	COP Water Contract	0.000	12/2/2015	12/2/2015		0.06	0.06	0	0.00	0.06
Raymond James - CIP MM	MM5687	COP 2013 Construction Fund	0.000	12/2/2015	12/2/2015		7.31	7.31	0	0.00	7.31
Raymond James - CIP MM	MM9241	COP Water & Sewer	0.000	12/2/2015	12/2/2015		0.03	0.03	0	0.00	0.03
Raymond James - CIP MM	MM9241	COP Water & Sewer	0.000	12/2/2015	12/2/2015		0.06	0.06	0	0.00	0.06
Raymond James - CIP MM	MM9279	COP General Fund	0.000	11/13/2015	11/13/2015		2,003,135.83	2,003,135.83	0	0.00	2,003,135.83
Raymond James - CIP MM	MM5687	COP 2013 Construction Fund	0.000	10/31/2015	10/31/2015		19.83	19.83	0	0.00	19.83
Raymond James - CIP MM	MM9236	COP 1992 Water & Sewer Bond	0.000	10/6/2015	10/6/2015		0.11	0.11	0	0.00	0.11
Raymond James - CIP MM	MM9217	COP Water Contract	0.000	10/6/2015	10/6/2015		0.05	0.05	0	0.00	0.05
Raymond James - CIP MM	MM9241	COP Water & Sewer	0.000	10/6/2015	10/6/2015		0.05	0.05	0	0.00	0.05
Sub Total / Average							2,003,163.48	2,003,163.48		0.00	2,003,163.48