

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.

A handwritten signature in black ink, appearing to read "W. E. Anderson", is written over a horizontal line.

W. E. Anderson, Finance Director

7-15-16

Date

Tracker Report

City of Paris
QUARTERLY Transaction Summary - Detail
 Group By: Action
 Portfolio / Report Group: All Portfolios
 Begin Date: 4/1/2016, End Date: 6/30/2016

| Description | CUSIP/Ticker | Portfolio Name | YTM @ Cost | Trade Date | Settlement Date | Maturity Date | Face Amount/Shares | Principal | Price | Interest/Dividends | Total |
|--------------------------------|--------------|-----------------------------------|------------|------------|-----------------|---------------|---------------------|---------------------|------------|--------------------|---------------------|
| BUY | | | | | | | | | | | |
| FHLMC 2 8/25/2016 | 3137EACW7 | COP 2013 Construction Fund | 0.221 | 5/6/2016 | 5/6/2016 | 8/25/2016 | 3,000,000.00 | 3,016,140.00 | 100.538 | 11,833.33 | 3,027,973.33 |
| FHLMC 2 8/25/2016 | 3137EACW7 | COP PEG Account | 0.151 | 4/25/2016 | 4/25/2016 | 8/25/2016 | 350,000.00 | 352,155.70 | 100.615914 | 1,166.67 | 353,322.37 |
| Sub Total / Average | | | | | | | 3,350,000.00 | 3,368,295.70 | | 13,000.00 | 3,381,295.70 |
| DEPOSIT | | | | | | | | | | | |
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 6/30/2016 | 6/30/2016 | | 4,854.31 | 4,854.31 | 100 | 0.00 | 4,854.31 |
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 6/30/2016 | 6/30/2016 | | 60,061.61 | 60,061.61 | 100 | 0.00 | 60,061.61 |
| Raymond James - CIP MM | MM9217 | COP Water Contract | 0.000 | 6/30/2016 | 6/30/2016 | | 1,486.02 | 1,486.02 | 100 | 0.00 | 1,486.02 |
| Raymond James - CIP MM | MM9217 | COP Water Contract | 0.000 | 6/30/2016 | 6/30/2016 | | 17,029.98 | 17,029.98 | 100 | 0.00 | 17,029.98 |
| Raymond James - CIP MM | MM9241 | COP Water & Sewer | 0.000 | 6/30/2016 | 6/30/2016 | | 2,944.49 | 2,944.49 | 100 | 0.00 | 2,944.49 |
| Raymond James - CIP MM | MM9241 | COP Water & Sewer | 0.000 | 6/30/2016 | 6/30/2016 | | 35,942.82 | 35,942.82 | 100 | 0.00 | 35,942.82 |
| Raymond James - CIP MM | MM5517 | COP Community Development | 0.000 | 6/30/2016 | 6/30/2016 | | 193.99 | 193.99 | 100 | 0.00 | 193.99 |
| Raymond James - CIP MM | MM5517 | COP Community Development | 0.000 | 6/30/2016 | 6/30/2016 | | 202.19 | 202.19 | 100 | 0.00 | 202.19 |
| Raymond James - CIP MM | MM5517 | COP Community Development | 0.000 | 6/30/2016 | 6/30/2016 | | 2,460.29 | 2,460.29 | 100 | 0.00 | 2,460.29 |
| Raymond James - CIP MM | MM9279 | COP General Fund | 0.000 | 6/30/2016 | 6/30/2016 | | 14,062.65 | 14,062.65 | 100 | 0.00 | 14,062.65 |
| Raymond James - CIP MM | MM9279 | COP General Fund | 0.000 | 6/30/2016 | 6/30/2016 | | 8,006,564.68 | 8,006,564.68 | 100 | 0.00 | 8,006,564.68 |
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 5/31/2016 | 5/31/2016 | | 4,957.81 | 4,957.81 | 100 | 0.00 | 4,957.81 |
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 5/31/2016 | 5/31/2016 | | 53,197.18 | 53,197.18 | 100 | 0.00 | 53,197.18 |
| Raymond James - CIP MM | MM9217 | COP Water Contract | 0.000 | 5/31/2016 | 5/31/2016 | | 1,517.94 | 1,517.94 | 100 | 0.00 | 1,517.94 |
| Raymond James - CIP MM | MM9217 | COP Water Contract | 0.000 | 5/31/2016 | 5/31/2016 | | 16,447.96 | 16,447.96 | 100 | 0.00 | 16,447.96 |
| Raymond James - CIP MM | MM5687 | COP 2013 Construction Fund | 0.000 | 5/31/2016 | 5/31/2016 | | 28.41 | 28.41 | 100 | 0.00 | 28.41 |
| Raymond James - CIP MM | MM5687 | COP 2013 Construction Fund | 0.000 | 5/31/2016 | 5/31/2016 | | 3,027,973.33 | 3,027,973.33 | 100 | 0.00 | 3,027,973.33 |

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 | MM9241 | COP Water & Sewer | 0.000 | 5/31/2016 | 5/31/2016 | | 3,004.98 | 3,004.98 | 100 | 0.00 | 3,004.98 |
| Raymond James - CIP MM | MM9241 | COP Water & Sewer | 0.000 | 5/31/2016 | 5/31/2016 | | 33,484.13 | 33,484.13 | 100 | 0.00 | 33,484.13 |
| Raymond James - CIP MM | MM5517 | COP Community Development | 0.000 | 5/31/2016 | 5/31/2016 | | 210.37 | 210.37 | 100 | 0.00 | 210.37 |
| Raymond James - CIP MM | MM5517 | COP Community Development | 0.000 | 5/31/2016 | 5/31/2016 | | 2,454.29 | 2,454.29 | 100 | 0.00 | 2,454.29 |
| Raymond James - CIP MM | MM9279 | COP General Fund | 0.000 | 5/31/2016 | 5/31/2016 | | 421.60 | 421.60 | 100 | 0.00 | 421.60 |
| Raymond James - CIP MM | MM9279 | COP General Fund | 0.000 | 5/31/2016 | 5/31/2016 | | 5,322.46 | 5,322.46 | 100 | 0.00 | 5,322.46 |
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 4/30/2016 | 4/30/2016 | | 5,056.50 | 5,056.50 | 100 | 0.00 | 5,056.50 |
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 4/30/2016 | 4/30/2016 | | 52,060.76 | 52,060.76 | 100 | 0.00 | 52,060.76 |
| Raymond James - CIP MM | MM9217 | COP Water Contract | 0.000 | 4/30/2016 | 4/30/2016 | | 1,544.96 | 1,544.96 | 100 | 0.00 | 1,544.96 |
| Raymond James - CIP MM | MM9217 | COP Water Contract | 0.000 | 4/30/2016 | 4/30/2016 | | 13,968.89 | 13,968.89 | 100 | 0.00 | 13,968.89 |
| Raymond James - CIP MM | MM5687 | COP 2013 Construction Fund | 0.000 | 4/30/2016 | 4/30/2016 | | 24.09 | 24.09 | 100 | 0.00 | 24.09 |
| Raymond James - CIP MM | MM5687 | COP 2013 Construction Fund | 0.000 | 4/30/2016 | 4/30/2016 | | 6,000,000.00 | 6,000,000.00 | 100 | 0.00 | 6,000,000.00 |
| Raymond James - CIP MM | MM9241 | COP Water & Sewer | 0.000 | 4/30/2016 | 4/30/2016 | | 3,066.28 | 3,066.28 | 100 | 0.00 | 3,066.28 |
| Raymond James - CIP MM | MM9241 | COP Water & Sewer | 0.000 | 4/30/2016 | 4/30/2016 | | 34,424.07 | 34,424.07 | 100 | 0.00 | 34,424.07 |
| Raymond James - CIP MM | MM5517 | COP Community Development | 0.000 | 4/30/2016 | 4/30/2016 | | 218.51 | 218.51 | 100 | 0.00 | 218.51 |
| Raymond James - CIP MM | MM5517 | COP Community Development | 0.000 | 4/30/2016 | 4/30/2016 | | 2,442.23 | 2,442.23 | 100 | 0.00 | 2,442.23 |
| Raymond James - CIP MM | MM9279 | COP General Fund | 0.000 | 4/30/2016 | 4/30/2016 | | 445.96 | 445.96 | 100 | 0.00 | 445.96 |
| Raymond James - CIP MM | MM9279 | COP General Fund | 0.000 | 4/30/2016 | 4/30/2016 | | 9,189.95 | 9,189.95 | 100 | 0.00 | 9,189.95 |
| Raymond James - DP MM | MM9914 | COP PEG Account | 0.000 | 4/30/2016 | 4/30/2016 | | 353,322.37 | 353,322.37 | 100 | 0.00 | 353,322.37 |
| Sub Total / Average | | | | | | | 17,770,588.06 | 17,770,588.06 | | 0.00 | 17,770,588.06 |
| INTEREST | | | | | | | | | | | |
| FHLB 0.33 6/30/2016 | 3130A5K57 | COP General Fund | 0.000 | 6/30/2016 | 6/30/2016 | 6/30/2016 | 0.00 | 0.00 | | 9,900.00 | 9,900.00 |
| FHLB 0.375 6/24/2016 | 3133834R9 | COP General Fund | 0.000 | 6/24/2016 | 6/24/2016 | 6/24/2016 | 0.00 | 0.00 | | 3,750.00 | 3,750.00 |

Tracker Report

| Description | CUSIP/Ticker | Portfolio Name | YTM @ Cost | Trade Date | Settlement Date | Maturity Date | Face Amount/Shares | Principal | Price | Interest/Dividends | Total |
|------------------------|--------------|-----------------------------|------------|------------|-----------------|---------------|--------------------|-----------|----------|--------------------|----------|
| FHLMC MBS 1.5 | 3137GA2D8 | COP 1992 Water & Sewer Bond | 0.000 | 6/1/2016 | 6/1/2016 | 8/15/2020 | 0.00 | 0.00 | 118.26 | 0.00 | 118.26 |
| FHLMC MBS 1.5 | 3137GA2D8 | COP 1992 Water & Sewer Bond | 0.000 | 6/1/2016 | 6/1/2016 | 8/15/2020 | 0.00 | 0.00 | 122.55 | 0.00 | 122.55 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP Water & Sewer | 0.000 | 6/1/2016 | 6/1/2016 | 3/1/2023 | 0.00 | 0.00 | 141.97 | 0.00 | 141.97 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP Water & Sewer | 0.000 | 6/1/2016 | 6/1/2016 | 3/1/2023 | 0.00 | 0.00 | 177.47 | 0.00 | 177.47 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP 1992 Water & Sewer Bond | 0.000 | 6/1/2016 | 6/1/2016 | 3/1/2023 | 0.00 | 0.00 | 514.66 | 0.00 | 514.66 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water Contract | 0.000 | 6/1/2016 | 6/1/2016 | 3/1/2023 | 0.00 | 0.00 | 357.93 | 0.00 | 357.93 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water & Sewer | 0.000 | 6/1/2016 | 6/1/2016 | 3/1/2023 | 0.00 | 0.00 | 693.50 | 0.00 | 693.50 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP 1992 Water & Sewer Bond | 0.000 | 6/1/2016 | 6/1/2016 | 3/1/2023 | 0.00 | 0.00 | 825.04 | 0.00 | 825.04 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP Water & Sewer | 0.000 | 5/1/2016 | 5/1/2016 | 3/1/2023 | 0.00 | 0.00 | 144.07 | 0.00 | 144.07 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP General Fund | 0.000 | 5/1/2016 | 5/1/2016 | 3/1/2023 | 0.00 | 0.00 | 180.09 | 0.00 | 180.09 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP 1992 Water & Sewer Bond | 0.000 | 5/1/2016 | 5/1/2016 | 3/1/2023 | 0.00 | 0.00 | 522.27 | 0.00 | 522.27 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water Contract | 0.000 | 5/1/2016 | 5/1/2016 | 3/1/2023 | 0.00 | 0.00 | 367.30 | 0.00 | 367.30 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water & Sewer | 0.000 | 5/1/2016 | 5/1/2016 | 3/1/2023 | 0.00 | 0.00 | 711.64 | 0.00 | 711.64 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP 1992 Water & Sewer Bond | 0.000 | 5/1/2016 | 5/1/2016 | 3/1/2023 | 0.00 | 0.00 | 846.62 | 0.00 | 846.62 |
| FNMA MBS 2 7/1/2023 | 31418AU22 | COP Water & Sewer | 0.000 | 6/1/2016 | 6/1/2016 | 7/1/2023 | 0.00 | 0.00 | 847.35 | 0.00 | 847.35 |
| FNMA MBS 2 7/1/2023 | 31418AU22 | COP Water & Sewer | 0.000 | 5/1/2016 | 5/1/2016 | 7/1/2023 | 0.00 | 0.00 | 864.11 | 0.00 | 864.11 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP Water Contract | 0.000 | 6/1/2016 | 6/1/2016 | 11/1/2023 | 0.00 | 0.00 | 651.06 | 0.00 | 651.06 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP Water & Sewer | 0.000 | 6/1/2016 | 6/1/2016 | 11/1/2023 | 0.00 | 0.00 | 707.94 | 0.00 | 707.94 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP 1992 Water & Sewer Bond | 0.000 | 6/1/2016 | 6/1/2016 | 11/1/2023 | 0.00 | 0.00 | 1,125.13 | 0.00 | 1,125.13 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP Water Contract | 0.000 | 5/1/2016 | 5/1/2016 | 11/1/2023 | 0.00 | 0.00 | 665.47 | 0.00 | 665.47 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP Water & Sewer | 0.000 | 5/1/2016 | 5/1/2016 | 11/1/2023 | 0.00 | 0.00 | 723.62 | 0.00 | 723.62 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP 1992 Water & Sewer Bond | 0.000 | 5/1/2016 | 5/1/2016 | 11/1/2023 | 0.00 | 0.00 | 1,150.04 | 0.00 | 1,150.04 |
| FNMA MBS 2.5 3/1/2024 | 31418BA3 | COP Water Contract | 0.000 | 6/25/2016 | 6/25/2016 | 3/1/2024 | 0.00 | 0.00 | 134.74 | 0.00 | 134.74 |
| FNMA MBS 2.5 3/1/2024 | 31418BA3 | COP 1992 Water & Sewer Bond | 0.000 | 6/25/2016 | 6/25/2016 | 3/1/2024 | 0.00 | 0.00 | 653.51 | 0.00 | 653.51 |
| FNMA MBS 2.5 3/1/2024 | 31418BA3 | COP Water Contract | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2024 | 0.00 | 0.00 | 138.05 | 0.00 | 138.05 |

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 3/1/2024 | 31418BA3 | COP 1992 Water & Sewer Bond | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2024 | 0.00 | 0.00 | 669.53 | 0.00 | 669.53 |
| FNMA MBS 2.5 3/1/2024 | 31418BA3 | COP Water Contract | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2024 | 0.00 | 0.00 | 140.45 | 0.00 | 140.45 |
| FNMA MBS 2.5 3/1/2024 | 31418BA3 | COP 1992 Water & Sewer Bond | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2024 | 0.00 | 0.00 | 681.20 | 0.00 | 681.20 |
| FNMA MBS 2.5 3/1/2026 | 31418BS8 | COP Water Contract | 0.000 | 6/1/2016 | 6/1/2016 | 3/1/2026 | 0.00 | 0.00 | 342.25 | 0.00 | 342.25 |
| FNMA MBS 2.5 3/1/2026 | 31418BS8 | COP Water & Sewer | 0.000 | 6/1/2016 | 6/1/2016 | 3/1/2026 | 0.00 | 0.00 | 553.64 | 0.00 | 553.64 |
| FNMA MBS 2.5 3/1/2026 | 31418BS8 | COP 1992 Water & Sewer Bond | 0.000 | 6/1/2016 | 6/1/2016 | 3/1/2026 | 0.00 | 0.00 | 1,348.86 | 0.00 | 1,348.86 |
| FNMA MBS 2.5 3/1/2026 | 31418BS8 | COP Water Contract | 0.000 | 5/1/2016 | 5/1/2016 | 3/1/2026 | 0.00 | 0.00 | 347.09 | 0.00 | 347.09 |
| FNMA MBS 2.5 3/1/2026 | 31418BS8 | COP Water & Sewer | 0.000 | 5/1/2016 | 5/1/2016 | 3/1/2026 | 0.00 | 0.00 | 561.47 | 0.00 | 561.47 |
| FNMA MBS 2.5 3/1/2026 | 31418BS8 | COP 1992 Water & Sewer Bond | 0.000 | 5/1/2016 | 5/1/2016 | 3/1/2026 | 0.00 | 0.00 | 1,367.93 | 0.00 | 1,367.93 |
| FNMA MBS 3.5 10/1/2020 | 31417TE7 | COP 1992 Water & Sewer Bond | 0.000 | 6/1/2016 | 6/1/2016 | 10/1/2020 | 0.00 | 0.00 | 268.72 | 0.00 | 268.72 |
| FNMA MBS 3.5 10/1/2020 | 31417TE7 | COP General Fund | 0.000 | 5/1/2016 | 5/1/2016 | 10/1/2020 | 0.00 | 0.00 | 278.77 | 0.00 | 278.77 |
| GNMA MBS 4 9/20/2018 | 36202DA2 | COP General Fund | 0.000 | 6/1/2016 | 6/1/2016 | 9/20/2018 | 0.00 | 0.00 | 229.02 | 0.00 | 229.02 |
| GNMA MBS 4 9/20/2018 | 36202DA2 | COP General Fund | 0.000 | 5/1/2016 | 5/1/2016 | 9/20/2018 | 0.00 | 0.00 | 241.51 | 0.00 | 241.51 |
| GNMA MBS 4 9/20/2019 | 36202EBM0 | COP Community Development | 0.000 | 6/1/2016 | 6/1/2016 | 9/20/2019 | 0.00 | 0.00 | 202.19 | 0.00 | 202.19 |
| GNMA MBS 4 9/20/2019 | 36202EBM0 | COP Community Development | 0.000 | 5/1/2016 | 5/1/2016 | 9/20/2019 | 0.00 | 0.00 | 210.37 | 0.00 | 210.37 |
| MATURED | | | | | | | | | | | |
| Sub Total / Average | | | | | | | | 0.00 | 34,477.39 | | 34,477.39 |
| FHLB 0.33 6/30/2016 | 3130A5K57 | COP General Fund | 0.000 | 6/30/2016 | 6/30/2016 | 6/30/2016 | 6,000,000.00 | 6,000,000.00 | 0.00 | 0.00 | 6,000,000.00 |
| FHLB 0.375 6/24/2016 | 3133834R9 | COP General Fund | 0.000 | 6/24/2016 | 6/24/2016 | 6/24/2016 | 2,000,000.00 | 2,000,000.00 | 0.00 | 0.00 | 2,000,000.00 |
| PRINCIPAL PAY DOWN | | | | | | | | | | | |
| Sub Total / Average | | | | | | | 8,000,000.00 | 8,000,000.00 | 0.00 | 0.00 | 8,000,000.00 |
| FHLMC MBS 1.5 8/15/2020 | 3137GA2D8 | COP 1992 Water & Sewer Bond | 0.000 | 6/15/2016 | 6/15/2016 | 8/15/2020 | 2,837.47 | 2,837.47 | 0.00 | 0.00 | 2,837.47 |
| FHLMC MBS 1.5 8/15/2020 | 3137GA2D8 | COP 1992 Water & Sewer Bond | 0.000 | 5/16/2016 | 5/16/2016 | 8/15/2020 | 3,429.78 | 3,429.78 | 0.00 | 0.00 | 3,429.78 |
| FHLMC MBS 1.5 8/15/2020 | 3137GA2D8 | COP 1992 Water & Sewer Bond | 0.000 | 4/15/2016 | 4/15/2016 | 8/15/2020 | 3,715.03 | 3,715.03 | 0.00 | 0.00 | 3,715.03 |
| FHLMC MBS 1.5 8/15/2020 | 31417FQT8 | COP Water & Sewer | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2023 | 2,264.12 | 2,264.12 | 0.00 | 0.00 | 2,264.12 |

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 3/1/2023 | 31417FQT8 | COP General Fund | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2023 | 2,830.16 | 2,830.16 | 0 | 0.00 | 2,830.16 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP 1992 Water & Sewer Bond | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2023 | 8,207.45 | 8,207.45 | 0 | 0.00 | 8,207.45 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water Contract | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2023 | 5,151.15 | 5,151.15 | 0 | 0.00 | 5,151.15 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water & Sewer | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2023 | 4,990.17 | 4,990.17 | 0 | 0.00 | 4,990.17 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water & Sewer | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2023 | 4,990.18 | 4,990.18 | 0 | 0.00 | 4,990.18 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP 1992 Water & Sewer Bond | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2023 | 5,936.70 | 5,936.70 | 0 | 0.00 | 5,936.70 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP 1992 Water & Sewer Bond | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2023 | 5,936.70 | 5,936.70 | 0 | 0.00 | 5,936.70 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP Water & Sewer | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2023 | 1,259.75 | 1,259.75 | 0 | 0.00 | 1,259.75 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP General Fund | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2023 | 1,574.68 | 1,574.68 | 0 | 0.00 | 1,574.68 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP 1992 Water & Sewer Bond | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2023 | 4,566.58 | 4,566.58 | 0 | 0.00 | 4,566.58 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water Contract | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2023 | 5,619.10 | 5,619.10 | 0 | 0.00 | 5,619.10 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water & Sewer | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2023 | 5,443.50 | 5,443.50 | 0 | 0.00 | 5,443.50 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water & Sewer | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2023 | 5,443.50 | 5,443.50 | 0 | 0.00 | 5,443.50 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP 1992 Water & Sewer Bond | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2023 | 6,476.01 | 6,476.01 | 0 | 0.00 | 6,476.01 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP 1992 Water & Sewer Bond | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2023 | 6,476.01 | 6,476.01 | 0 | 0.00 | 6,476.01 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP Water & Sewer | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2023 | 3,013.61 | 3,013.61 | 0 | 0.00 | 3,013.61 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP General Fund | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2023 | 3,767.01 | 3,767.01 | 0 | 0.00 | 3,767.01 |
| FNMA MBS 2 3/1/2023 | 31417FQT8 | COP 1992 Water & Sewer Bond | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2023 | 10,924.33 | 10,924.33 | 0 | 0.00 | 10,924.33 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water Contract | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2023 | 4,997.81 | 4,997.81 | 0 | 0.00 | 4,997.81 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water & Sewer | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2023 | 4,841.63 | 4,841.63 | 0 | 0.00 | 4,841.63 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP Water & Sewer | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2023 | 4,841.63 | 4,841.63 | 0 | 0.00 | 4,841.63 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP 1992 Water & Sewer Bond | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2023 | 5,759.98 | 5,759.98 | 0 | 0.00 | 5,759.98 |
| FNMA MBS 2 3/1/2023 | 31418ARF7 | COP 1992 Water & Sewer Bond | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2023 | 5,759.98 | 5,759.98 | 0 | 0.00 | 5,759.98 |
| FNMA MBS 2 7/1/2023 | 31418AU22 | COP Water & Sewer | 0.000 | 6/27/2016 | 6/27/2016 | 7/1/2023 | 5,044.57 | 5,044.57 | 0 | 0.00 | 5,044.57 |
| FNMA MBS 2 7/1/2023 | 31418AU22 | COP Water & Sewer | 0.000 | 6/27/2016 | 6/27/2016 | 7/1/2023 | 5,044.58 | 5,044.58 | 0 | 0.00 | 5,044.58 |
| FNMA MBS 2 7/1/2023 | 31418AU22 | COP Water & Sewer | 0.000 | 5/25/2016 | 5/25/2016 | 7/1/2023 | 5,027.28 | 5,027.28 | 0 | 0.00 | 5,027.28 |

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 7/1/2023 | 31418AU22 | COP Water & Sewer | 0.000 | 5/25/2016 | 5/25/2016 | 7/1/2023 | 5,027.28 | 5,027.28 | 0 | 0.00 | 5,027.28 |
| FNMA MBS 2 7/1/2023 | 31418AU22 | COP Water & Sewer | 0.000 | 4/25/2016 | 4/25/2016 | 7/1/2023 | 6,182.86 | 6,182.86 | 0 | 0.00 | 6,182.86 |
| FNMA MBS 2 7/1/2023 | 31418AU22 | COP Water & Sewer | 0.000 | 4/25/2016 | 4/25/2016 | 7/1/2023 | 6,182.86 | 6,182.86 | 0 | 0.00 | 6,182.86 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP Water Contract | 0.000 | 6/27/2016 | 6/27/2016 | 11/1/2023 | 6,357.28 | 6,357.28 | 0 | 0.00 | 6,357.28 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP Water & Sewer | 0.000 | 6/27/2016 | 6/27/2016 | 11/1/2023 | 6,912.77 | 6,912.77 | 0 | 0.00 | 6,912.77 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP 1992 Water & Sewer Bond | 0.000 | 6/27/2016 | 6/27/2016 | 11/1/2023 | 10,986.37 | 10,986.37 | 0 | 0.00 | 10,986.37 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP Water Contract | 0.000 | 5/25/2016 | 5/25/2016 | 11/1/2023 | 6,921.06 | 6,921.06 | 0 | 0.00 | 6,921.06 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP Water & Sewer | 0.000 | 5/25/2016 | 5/25/2016 | 11/1/2023 | 7,525.82 | 7,525.82 | 0 | 0.00 | 7,525.82 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP 1992 Water & Sewer Bond | 0.000 | 5/25/2016 | 5/25/2016 | 11/1/2023 | 11,960.67 | 11,960.67 | 0 | 0.00 | 11,960.67 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP Water Contract | 0.000 | 4/25/2016 | 4/25/2016 | 11/1/2023 | 6,189.95 | 6,189.95 | 0 | 0.00 | 6,189.95 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP Water & Sewer | 0.000 | 4/25/2016 | 4/25/2016 | 11/1/2023 | 6,730.82 | 6,730.82 | 0 | 0.00 | 6,730.82 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35 | COP 1992 Water & Sewer Bond | 0.000 | 4/25/2016 | 4/25/2016 | 11/1/2023 | 10,697.19 | 10,697.19 | 0 | 0.00 | 10,697.19 |
| FNMA MBS 2.5 3/1/2024 | 31418BBA3 | COP Water Contract | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2024 | 1,381.94 | 1,381.94 | 0 | 0.00 | 1,381.94 |
| FNMA MBS 2.5 3/1/2024 | 31418BBA3 | COP 1992 Water & Sewer Bond | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2024 | 6,702.42 | 6,702.42 | 0 | 0.00 | 6,702.42 |
| FNMA MBS 2.5 3/1/2024 | 31418BBA3 | COP Water Contract | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2024 | 1,585.29 | 1,585.29 | 0 | 0.00 | 1,585.29 |
| FNMA MBS 2.5 3/1/2024 | 31418BBA3 | COP 1992 Water & Sewer Bond | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2024 | 7,688.65 | 7,688.65 | 0 | 0.00 | 7,688.65 |
| FNMA MBS 2.5 3/1/2024 | 31418BBA3 | COP Water Contract | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2024 | 1,154.90 | 1,154.90 | 0 | 0.00 | 1,154.90 |
| FNMA MBS 2.5 3/1/2024 | 31418BBA3 | COP 1992 Water & Sewer Bond | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2024 | 5,601.27 | 5,601.27 | 0 | 0.00 | 5,601.27 |
| FNMA MBS 2.5 3/1/2026 | 31418BZS8 | COP Water Contract | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2026 | 4,139.61 | 4,139.61 | 0 | 0.00 | 4,139.61 |
| FNMA MBS 2.5 3/1/2026 | 31418BZS8 | COP Water & Sewer | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2026 | 6,696.43 | 6,696.43 | 0 | 0.00 | 6,696.43 |
| FNMA MBS 2.5 3/1/2026 | 31418BZS8 | COP 1992 Water & Sewer Bond | 0.000 | 6/27/2016 | 6/27/2016 | 3/1/2026 | 16,314.94 | 16,314.94 | 0 | 0.00 | 16,314.94 |
| FNMA MBS 2.5 3/1/2026 | 31418BZS8 | COP Water Contract | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2026 | 2,322.51 | 2,322.51 | 0 | 0.00 | 2,322.51 |
| FNMA MBS 2.5 3/1/2026 | 31418BZS8 | COP Water & Sewer | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2026 | 3,757.00 | 3,757.00 | 0 | 0.00 | 3,757.00 |
| FNMA MBS 2.5 3/1/2026 | 31418BZS8 | COP 1992 Water & Sewer Bond | 0.000 | 5/25/2016 | 5/25/2016 | 3/1/2026 | 9,153.41 | 9,153.41 | 0 | 0.00 | 9,153.41 |
| FNMA MBS 2.5 3/1/2026 | 31418BZS8 | COP Water Contract | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2026 | 1,626.23 | 1,626.23 | 0 | 0.00 | 1,626.23 |

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 3/1/2026 | 31418BZS8 | COP Water & Sewer | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2026 | 2,630.66 | 2,630.66 | 0 | 0.00 | 2,630.66 |
| FNMA MBS 2.5 3/1/2026 | 31418BZS8 | COP 1992 Water & Sewer Bond | 0.000 | 4/25/2016 | 4/25/2016 | 3/1/2026 | 6,409.25 | 6,409.25 | 0 | 0.00 | 6,409.25 |
| FNMA MBS 3.5 10/1/2020 | 31417YTE7 | COP 1992 Water & Sewer Bond | 0.000 | 6/27/2016 | 6/27/2016 | 10/1/2020 | 3,139.56 | 3,139.56 | 0 | 0.00 | 3,139.56 |
| FNMA MBS 3.5 10/1/2020 | 31417YTE7 | COP 1992 Water & Sewer Bond | 0.000 | 5/25/2016 | 5/25/2016 | 10/1/2020 | 3,446.07 | 3,446.07 | 0 | 0.00 | 3,446.07 |
| FNMA MBS 3.5 10/1/2020 | 31417YTE7 | COP 1992 Water & Sewer Bond | 0.000 | 4/25/2016 | 4/25/2016 | 10/1/2020 | 3,193.73 | 3,193.73 | 0 | 0.00 | 3,193.73 |
| GNMA MBS 4 9/20/2018 | 36202DZA2 | COP General Fund | 0.000 | 6/20/2016 | 6/20/2016 | 9/20/2018 | 3,734.52 | 3,734.52 | 0 | 0.00 | 3,734.52 |
| GNMA MBS 4 9/20/2018 | 36202DZA2 | COP General Fund | 0.000 | 5/20/2016 | 5/20/2016 | 9/20/2018 | 3,747.78 | 3,747.78 | 0 | 0.00 | 3,747.78 |
| GNMA MBS 4 9/20/2018 | 36202DZA2 | COP General Fund | 0.000 | 4/20/2016 | 4/20/2016 | 9/20/2018 | 5,422.94 | 5,422.94 | 0 | 0.00 | 5,422.94 |
| GNMA MBS 4 9/20/2019 | 36202EBM0 | COP Community Development | 0.000 | 6/20/2016 | 6/20/2016 | 9/20/2019 | 2,460.29 | 2,460.29 | 0 | 0.00 | 2,460.29 |
| GNMA MBS 4 9/20/2019 | 36202EBM0 | COP Community Development | 0.000 | 5/20/2016 | 5/20/2016 | 9/20/2019 | 2,454.29 | 2,454.29 | 0 | 0.00 | 2,454.29 |
| GNMA MBS 4 9/20/2019 | 36202EBM0 | COP Community Development | 0.000 | 4/20/2016 | 4/20/2016 | 9/20/2019 | 2,442.23 | 2,442.23 | 0 | 0.00 | 2,442.23 |
| Sub Total / Average | | | | | | | 345,051.30 | 345,051.30 | | 0.00 | 345,051.30 |
| SELL | | | | | | | | | | | |
| T-Bill 0 4/28/2016 | 912796GH6 | COP 2013 Construction Fund | 0.000 | 4/27/2016 | 4/27/2016 | 4/28/2016 | 6,000,000.00 | 6,000,000.00 | 0 | 0.00 | 6,000,000.00 |
| Sub Total / Average | | | | | | | 6,000,000.00 | 6,000,000.00 | | 0.00 | 6,000,000.00 |
| WITHDRAW | | | | | | | | | | | |
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 6/30/2016 | 6/30/2016 | | 64,915.89 | 64,915.89 | 0 | 0.00 | 64,915.89 |
| Raymond James - CIP MM | MM9217 | COP Water Contract | 0.000 | 6/30/2016 | 6/30/2016 | | 18,515.99 | 18,515.99 | 0 | 0.00 | 18,515.99 |
| Raymond James - CIP MM | MM5687 | COP 2013 Construction Fund | 0.000 | 6/30/2016 | 6/30/2016 | | 28.41 | 28.41 | 0 | 0.00 | 28.41 |
| Raymond James - CIP MM | MM9241 | COP Water & Sewer | 0.000 | 6/30/2016 | 6/30/2016 | | 38,887.29 | 38,887.29 | 0 | 0.00 | 38,887.29 |
| Raymond James - CIP MM | MM9279 | COP General Fund | 0.000 | 6/30/2016 | 6/30/2016 | | 2,010,721.17 | 2,010,721.17 | 0 | 0.00 | 2,010,721.17 |
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 5/31/2016 | 5/31/2016 | | 58,154.99 | 58,154.99 | 0 | 0.00 | 58,154.99 |
| Raymond James - CIP MM | MM9217 | COP Water Contract | 0.000 | 5/31/2016 | 5/31/2016 | | 17,965.90 | 17,965.90 | 0 | 0.00 | 17,965.90 |

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 | 5/31/2016 | 5/31/2016 | | 3,027,973.33 | 3,027,973.33 | 0 | 0.00 | 3,027,973.33 |
| Raymond James - CIP MM | MM5687 | COP 2013 Construction Fund | 0.000 | 5/31/2016 | 5/31/2016 | | 6,000,024.09 | 6,000,024.09 | 0 | 0.00 | 6,000,024.09 |
| Raymond James - CIP MM | MM9241 | COP Water & Sewer | 0.000 | 5/31/2016 | 5/31/2016 | | 36,489.12 | 36,489.12 | 0 | 0.00 | 36,489.12 |
| Raymond James - CIP MM | MM5517 | COP Community Development | 0.000 | 5/31/2016 | 5/31/2016 | | 2,664.66 | 2,664.66 | 0 | 0.00 | 2,664.66 |
| Raymond James - CIP MM | MM9279 | COP General Fund | 0.000 | 5/31/2016 | 5/31/2016 | | 5,744.06 | 5,744.06 | 0 | 0.00 | 5,744.06 |
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 4/30/2016 | 4/30/2016 | | 57,117.27 | 57,117.27 | 0 | 0.00 | 57,117.27 |
| Raymond James - CIP MM | MM9217 | COP Water Contract | 0.000 | 4/30/2016 | 4/30/2016 | | 15,513.86 | 15,513.86 | 0 | 0.00 | 15,513.86 |
| Raymond James - CIP MM | MM9241 | COP Water & Sewer | 0.000 | 4/30/2016 | 4/30/2016 | | 37,490.36 | 37,490.36 | 0 | 0.00 | 37,490.36 |
| Raymond James - CIP MM | MM5517 | COP Community Development | 0.000 | 4/30/2016 | 4/30/2016 | | 2,660.74 | 2,660.74 | 0 | 0.00 | 2,660.74 |
| Raymond James - CIP MM | MM9279 | COP General Fund | 0.000 | 4/30/2016 | 4/30/2016 | | 9,641.88 | 9,641.88 | 0 | 0.00 | 9,641.88 |
| Raymond James - DP MM | MM9914 | COP PEG Account | 0.000 | 4/30/2016 | 4/30/2016 | | 353,322.37 | 353,322.37 | 0 | 0.00 | 353,322.37 |
| Raymond James - CIP MM | MM5281 | COP Water and Sewer Fund | 0.000 | 4/25/2016 | 4/25/2016 | | 5.95 | 5.95 | 0 | 0.00 | 5.95 |
| Sub Total / Average | | | | | | | 11,757,837.33 | 11,757,837.33 | | 0.00 | 11,757,837.33 |