

**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

10-19-18

Date

City of Paris

Transactions Summary

QUARTERLY Transaction Summary - Detail

Group By: Action

Portfolio / Report Group: All Portfolios

Begin Date: 07/01/2018, End Date: 09/30/2018

| Description                | CUSIP/Ticker | Portfolio Name                | YTM @ Cost | Trade Date | Settlement Date | Maturity Date | Face Amount/Shares   | Principal            | Price     | Interest/Dividends | Total                |
|----------------------------|--------------|-------------------------------|------------|------------|-----------------|---------------|----------------------|----------------------|-----------|--------------------|----------------------|
| <b>Buy</b>                 |              |                               |            |            |                 |               |                      |                      |           |                    |                      |
| T-Bill 0<br>10/4/2018      | 912796QB8    | GO Bds<br>2017 Const.<br>Fund | 1.569      | 7/3/2018   | 7/5/2018        | 10/4/2018     | 3,000,000.00         | 2,988,311.25         | 99.610375 | 0.00               | 2,988,311.25         |
| T-Bill 0<br>11/15/2018     | 912796QJ1    | COP<br>General<br>Fund        | 1.667      | 8/14/2018  | 8/15/2018       | 11/15/2018    | 6,000,000.00         | 5,974,890.00         | 99.5815   | 0.00               | 5,974,890.00         |
| T-Bill 0<br>12/20/2018     | 912796QP7    | GO Bds<br>2016 Const.<br>Fund | 1.764      | 9/18/2018  | 9/19/2018       | 12/20/2018    | 4,000,000.00         | 3,982,288.89         | 99.557222 | 0.00               | 3,982,288.89         |
| T-Note 1.25<br>11/15/2018  | 912828M64    | GO Bds<br>2017 Const.<br>Fund | 1.714      | 7/13/2018  | 7/16/2018       | 11/15/2018    | 5,000,000.00         | 4,992,289.69         | 99.845794 | 10,529.89          | 5,002,819.58         |
| <b>Sub Total / Average</b> |              |                               |            |            |                 |               | <b>18,000,000.00</b> | <b>17,937,779.83</b> |           | <b>10,529.89</b>   | <b>17,948,309.72</b> |

**Deposit**

|                              |        |                                   |       |           |           |     |           |           |     |      |           |
|------------------------------|--------|-----------------------------------|-------|-----------|-----------|-----|-----------|-----------|-----|------|-----------|
| Raymond<br>James - CIP<br>MM | MM9236 | COP 1992<br>Water &<br>Sewer Bond | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 6,055.51  | 6,055.51  | 100 | 0.00 | 6,055.51  |
| Raymond<br>James - CIP<br>MM | MM9236 | COP 1992<br>Water &<br>Sewer Bond | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 65,818.00 | 65,818.00 | 100 | 0.00 | 65,818.00 |
| Raymond<br>James - CIP<br>MM | MM9217 | COP Water<br>Contract             | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 1,542.27  | 1,542.27  | 100 | 0.00 | 1,542.27  |
| Raymond<br>James - CIP<br>MM | MM9217 | COP Water<br>Contract             | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 16,850.05 | 16,850.05 | 100 | 0.00 | 16,850.05 |
| Raymond<br>James - CIP<br>MM | MM9241 | Water &<br>Sewer<br>Contingency   | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 2,251.61  | 2,251.61  | 100 | 0.00 | 2,251.61  |
| Raymond<br>James - CIP<br>MM | MM9241 | Water &<br>Sewer<br>Contingency   | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 29,789.67 | 29,789.67 | 100 | 0.00 | 29,789.67 |
| Raymond<br>James - CIP<br>MM | MM5517 | COP<br>Community<br>Development   | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 19.53     | 19.53     | 100 | 0.00 | 19.53     |
| Raymond<br>James - CIP<br>MM | MM5517 | COP<br>Community<br>Development   | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 939.51    | 939.51    | 100 | 0.00 | 939.51    |
| Raymond<br>James - CIP<br>MM | MM9279 | COP<br>General<br>Fund            | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 87.66     | 87.66     | 100 | 0.00 | 87.66     |
| Raymond<br>James - CIP<br>MM | MM9279 | COP<br>General<br>Fund            | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 1,635.28  | 1,635.28  | 100 | 0.00 | 1,635.28  |
| Raymond<br>James - CIP<br>MM | MM9236 | COP 1992<br>Water &<br>Sewer Bond | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 6,168.83  | 6,168.83  | 100 | 0.00 | 6,168.83  |
| Raymond<br>James - CIP<br>MM | MM9236 | COP 1992<br>Water &<br>Sewer Bond | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 56,652.36 | 56,652.36 | 100 | 0.00 | 56,652.36 |
| Raymond<br>James - CIP<br>MM | MM9217 | COP Water<br>Contract             | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 1,575.04  | 1,575.04  | 100 | 0.00 | 1,575.04  |
| Raymond<br>James - CIP<br>MM | MM9217 | COP Water<br>Contract             | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 16,265.93 | 16,265.93 | 100 | 0.00 | 16,265.93 |
| Raymond<br>James - CIP<br>MM | MM9241 | Water &<br>Sewer<br>Contingency   | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 2,308.95  | 2,308.95  | 100 | 0.00 | 2,308.95  |
| Raymond<br>James - CIP<br>MM | MM9241 | Water &<br>Sewer<br>Contingency   | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 30,586.83 | 30,586.83 | 100 | 0.00 | 30,586.83 |

| 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 | MM5517       | COP Community Development   | 0.000      | 8/31/2018  | 8/31/2018       | N/A           | 22.62              | 22.62        | 100   | 0.00               | 22.62        |
| Raymond James - CIP MM | MM5517       | COP Community Development   | 0.000      | 8/31/2018  | 8/31/2018       | N/A           | 936.03             | 936.03       | 100   | 0.00               | 936.03       |
| Raymond James - CIP MM | MM9279       | COP General Fund            | 0.000      | 8/31/2018  | 8/31/2018       | N/A           | 401.50             | 401.50       | 100   | 0.00               | 401.50       |
| Raymond James - CIP MM | MM9279       | COP General Fund            | 0.000      | 8/31/2018  | 8/31/2018       | N/A           | 5,974,890.00       | 5,974,890.00 | 100   | 0.00               | 5,974,890.00 |
| Raymond James - CIP MM | MM9279       | COP General Fund            | 0.000      | 8/31/2018  | 8/31/2018       | N/A           | 6,002,190.21       | 6,002,190.21 | 100   | 0.00               | 6,002,190.21 |
| Raymond James - CIP MM | MM9236       | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 6,289.20           | 6,289.20     | 100   | 0.00               | 6,289.20     |
| Raymond James - CIP MM | MM9236       | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 60,633.42          | 60,633.42    | 100   | 0.00               | 60,633.42    |
| Raymond James - CIP MM | MM9217       | COP Water Contract          | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 1,606.57           | 1,606.57     | 100   | 0.00               | 1,606.57     |
| Raymond James - CIP MM | MM9217       | COP Water Contract          | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 15,896.70          | 15,896.70    | 100   | 0.00               | 15,896.70    |
| Raymond James - CIP MM | MM9241       | Water & Sewer Contingency   | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 2,364.16           | 2,364.16     | 100   | 0.00               | 2,364.16     |
| Raymond James - CIP MM | MM9241       | Water & Sewer Contingency   | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 29,995.87          | 29,995.87    | 100   | 0.00               | 29,995.87    |
| Raymond James - CIP MM | MM5517       | COP Community Development   | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 25.76              | 25.76        | 100   | 0.00               | 25.76        |
| Raymond James - CIP MM | MM5517       | COP Community Development   | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 932.55             | 932.55       | 100   | 0.00               | 932.55       |
| Raymond James - CIP MM | MM9279       | COP General Fund            | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 98.24              | 98.24        | 100   | 0.00               | 98.24        |
| Raymond James - CIP MM | MM9279       | COP General Fund            | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 2,871.97           | 2,871.97     | 100   | 0.00               | 2,871.97     |
| Raymond James - DP MM  | MM9914       | COP PEG Account             | 0.000      | 9/30/2018  | 9/30/2018       | N/A           | 884.22             | 884.22       | 100   | 0.00               | 884.22       |
| Raymond James - DP MM  | MM9914       | COP PEG Account             | 0.000      | 9/30/2018  | 9/30/2018       | N/A           | 7,531.44           | 7,531.44     | 100   | 0.00               | 7,531.44     |
| Raymond James - DP MM  | MM9914       | COP PEG Account             | 0.000      | 8/31/2018  | 8/31/2018       | N/A           | 893.40             | 893.40       | 100   | 0.00               | 893.40       |
| Raymond James - DP MM  | MM9914       | COP PEG Account             | 0.000      | 8/31/2018  | 8/31/2018       | N/A           | 4,429.76           | 4,429.76     | 100   | 0.00               | 4,429.76     |
| Raymond James - DP MM  | MM9914       | COP PEG Account             | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 902.98             | 902.98       | 100   | 0.00               | 902.98       |
| Raymond James - DP MM  | MM9914       | COP PEG Account             | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 4,591.71           | 4,591.71     | 100   | 0.00               | 4,591.71     |
| Raymond James MM       | MMW438       | GO Bds 2016 Const. Fund     | 0.000      | 9/30/2018  | 9/30/2018       | N/A           | 22,852.67          | 22,852.67    | 100   | 0.00               | 22,852.67    |
| Raymond James MM       | MMW438       | GO Bds 2016 Const. Fund     | 0.000      | 9/30/2018  | 9/30/2018       | N/A           | 3,982,288.89       | 3,982,288.89 | 100   | 0.00               | 3,982,288.89 |
| Raymond James MM       | MMW438       | GO Bds 2016 Const. Fund     | 0.000      | 9/30/2018  | 9/30/2018       | N/A           | 4,000,000.00       | 4,000,000.00 | 100   | 0.00               | 4,000,000.00 |

| Description                | CUSIP/Ticker | Portfolio Name          | YTM @ Cost | Trade Date | Settlement Date | Maturity Date | Face Amount/Shares   | Principal            | Price | Interest/Dividends | Total                |
|----------------------------|--------------|-------------------------|------------|------------|-----------------|---------------|----------------------|----------------------|-------|--------------------|----------------------|
| Raymond James MM           | MMM526       | GO Bds 2017 Const. Fund | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 0.04                 | 0.04                 | 100   | 0.00               | 0.04                 |
| Raymond James MM           | MMM526       | GO Bds 2017 Const. Fund | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 1,091.24             | 1,091.24             | 100   | 0.00               | 1,091.24             |
| Raymond James MM           | MMM526       | GO Bds 2017 Const. Fund | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 13,993,690.48        | 13,993,690.48        | 100   | 0.00               | 13,993,690.48        |
| <b>Sub Total / Average</b> |              |                         |            |            |                 |               | <b>34,356,858.66</b> | <b>34,356,858.66</b> |       | <b>0.00</b>        | <b>34,356,858.66</b> |

**Interest**

|                         |           |                             |       |           |           |           |      |      |  |           |           |
|-------------------------|-----------|-----------------------------|-------|-----------|-----------|-----------|------|------|--|-----------|-----------|
| FHLB 1.125 9/14/2018    | 3130A6AE7 | GO Bds 2016 Const. Fund     | 0.000 | 9/14/2018 | 9/14/2018 | 9/14/2018 | 0.00 | 0.00 |  | 22,500.00 | 22,500.00 |
| FHLMC MBS 1.5 8/15/2020 | 3137GA2D8 | COP 1992 Water & Sewer Bond | 0.000 | 9/1/2018  | 9/1/2018  | 8/15/2020 | 0.00 | 0.00 |  | 30.62     | 30.62     |
| FHLMC MBS 1.5 8/15/2020 | 3137GA2D8 | COP 1992 Water & Sewer Bond | 0.000 | 8/1/2018  | 8/1/2018  | 8/15/2020 | 0.00 | 0.00 |  | 32.86     | 32.86     |
| FNMA MBS 2 3/1/2023     | 31417FQT8 | Water & Sewer Contingency   | 0.000 | 9/1/2018  | 9/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 69.31     | 69.31     |
| FNMA MBS 2 3/1/2023     | 31417FQT8 | COP General Fund            | 0.000 | 9/1/2018  | 9/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 86.63     | 86.63     |
| FNMA MBS 2 3/1/2023     | 31417FQT8 | COP 1992 Water & Sewer Bond | 0.000 | 9/1/2018  | 9/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 251.24    | 251.24    |
| FNMA MBS 2 3/1/2023     | 31418ARF7 | COP Water Contract          | 0.000 | 9/1/2018  | 9/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 173.22    | 173.22    |
| FNMA MBS 2 3/1/2023     | 31418ARF7 | Water & Sewer Contingency   | 0.000 | 9/1/2018  | 9/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 335.62    | 335.62    |
| FNMA MBS 2 3/1/2023     | 31418ARF7 | COP 1992 Water & Sewer Bond | 0.000 | 9/1/2018  | 9/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 399.28    | 399.28    |
| FNMA MBS 2 3/1/2023     | 31417FQT8 | Water & Sewer Contingency   | 0.000 | 8/1/2018  | 8/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 71.32     | 71.32     |
| FNMA MBS 2 3/1/2023     | 31417FQT8 | COP General Fund            | 0.000 | 8/1/2018  | 8/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 89.15     | 89.15     |
| FNMA MBS 2 3/1/2023     | 31417FQT8 | COP 1992 Water & Sewer Bond | 0.000 | 8/1/2018  | 8/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 258.54    | 258.54    |
| FNMA MBS 2 3/1/2023     | 31418ARF7 | COP Water Contract          | 0.000 | 8/1/2018  | 8/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 178.14    | 178.14    |
| FNMA MBS 2 3/1/2023     | 31418ARF7 | Water & Sewer Contingency   | 0.000 | 8/1/2018  | 8/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 345.14    | 345.14    |
| FNMA MBS 2 3/1/2023     | 31418ARF7 | COP 1992 Water & Sewer Bond | 0.000 | 8/1/2018  | 8/1/2018  | 3/1/2023  | 0.00 | 0.00 |  | 410.61    | 410.61    |
| FNMA MBS 2 7/1/2023     | 31418AU22 | Water & Sewer Contingency   | 0.000 | 9/1/2018  | 9/1/2018  | 7/1/2023  | 0.00 | 0.00 |  | 435.41    | 435.41    |
| FNMA MBS 2 7/1/2023     | 31418AU22 | Water & Sewer Contingency   | 0.000 | 8/1/2018  | 8/1/2018  | 7/1/2023  | 0.00 | 0.00 |  | 450.38    | 450.38    |
| FNMA MBS 2.5 11/1/2023  | 31418AZ35 | COP Water Contract          | 0.000 | 9/1/2018  | 9/1/2018  | 11/1/2023 | 0.00 | 0.00 |  | 322.23    | 322.23    |
| FNMA MBS 2.5 11/1/2023  | 31418AZ35 | Water & Sewer Contingency   | 0.000 | 9/1/2018  | 9/1/2018  | 11/1/2023 | 0.00 | 0.00 |  | 350.39    | 350.39    |
| FNMA MBS 2.5 11/1/2023  | 31418AZ35 | COP 1992 Water & Sewer Bond | 0.000 | 9/1/2018  | 9/1/2018  | 11/1/2023 | 0.00 | 0.00 |  | 556.86    | 556.86    |
| FNMA MBS 2.5 11/1/2023  | 31418AZ35 | COP Water Contract          | 0.000 | 8/1/2018  | 8/1/2018  | 11/1/2023 | 0.00 | 0.00 |  | 334.23    | 334.23    |

| 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    | Water & Sewer Contingency   | 0.000      | 8/1/2018   | 8/1/2018        | 11/1/2023     | 0.00               | 0.00      |       | 363.44             | 363.44   |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35    | COP 1992 Water & Sewer Bond | 0.000      | 8/1/2018   | 8/1/2018        | 11/1/2023     | 0.00               | 0.00      |       | 577.61             | 577.61   |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP Water Contract          | 0.000      | 9/25/2018  | 9/25/2018       | 3/1/2024      | 0.00               | 0.00      |       | 69.06              | 69.06    |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP 1992 Water & Sewer Bond | 0.000      | 9/25/2018  | 9/25/2018       | 3/1/2024      | 0.00               | 0.00      |       | 334.96             | 334.96   |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP Water Contract          | 0.000      | 8/25/2018  | 8/25/2018       | 3/1/2024      | 0.00               | 0.00      |       | 70.89              | 70.89    |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP 1992 Water & Sewer Bond | 0.000      | 8/25/2018  | 8/25/2018       | 3/1/2024      | 0.00               | 0.00      |       | 343.83             | 343.83   |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP Water Contract          | 0.000      | 7/25/2018  | 7/25/2018       | 3/1/2024      | 0.00               | 0.00      |       | 73.60              | 73.60    |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP 1992 Water & Sewer Bond | 0.000      | 7/25/2018  | 7/25/2018       | 3/1/2024      | 0.00               | 0.00      |       | 356.97             | 356.97   |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | COP Water Contract          | 0.000      | 9/1/2018   | 9/1/2018        | 3/1/2026      | 0.00               | 0.00      |       | 206.77             | 206.77   |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | Water & Sewer Contingency   | 0.000      | 9/1/2018   | 9/1/2018        | 3/1/2026      | 0.00               | 0.00      |       | 334.47             | 334.47   |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | COP 1992 Water & Sewer Bond | 0.000      | 9/1/2018   | 9/1/2018        | 3/1/2026      | 0.00               | 0.00      |       | 814.90             | 814.90   |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | COP Water Contract          | 0.000      | 8/1/2018   | 8/1/2018        | 3/1/2026      | 0.00               | 0.00      |       | 210.46             | 210.46   |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | Water & Sewer Contingency   | 0.000      | 8/1/2018   | 8/1/2018        | 3/1/2026      | 0.00               | 0.00      |       | 340.45             | 340.45   |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | COP 1992 Water & Sewer Bond | 0.000      | 8/1/2018   | 8/1/2018        | 3/1/2026      | 0.00               | 0.00      |       | 829.46             | 829.46   |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | COP Water Contract          | 0.000      | 9/1/2018   | 9/1/2018        | 4/1/2027      | 0.00               | 0.00      |       | 180.68             | 180.68   |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | Water & Sewer Contingency   | 0.000      | 9/1/2018   | 9/1/2018        | 4/1/2027      | 0.00               | 0.00      |       | 288.76             | 288.76   |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | COP 1992 Water & Sewer Bond | 0.000      | 9/1/2018   | 9/1/2018        | 4/1/2027      | 0.00               | 0.00      |       | 498.47             | 498.47   |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | COP Water Contract          | 0.000      | 8/1/2018   | 8/1/2018        | 4/1/2027      | 0.00               | 0.00      |       | 184.95             | 184.95   |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | Water & Sewer Contingency   | 0.000      | 8/1/2018   | 8/1/2018        | 4/1/2027      | 0.00               | 0.00      |       | 295.60             | 295.60   |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | COP 1992 Water & Sewer Bond | 0.000      | 8/1/2018   | 8/1/2018        | 4/1/2027      | 0.00               | 0.00      |       | 510.28             | 510.28   |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP Water Contract          | 0.000      | 9/1/2018   | 9/1/2018        | 8/1/2026      | 0.00               | 0.00      |       | 148.00             | 148.00   |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | Water & Sewer Contingency   | 0.000      | 9/1/2018   | 9/1/2018        | 8/1/2026      | 0.00               | 0.00      |       | 436.94             | 436.94   |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP PEG Account             | 0.000      | 9/1/2018   | 9/1/2018        | 8/1/2026      | 0.00               | 0.00      |       | 556.75             | 556.75   |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP 1992 Water & Sewer Bond | 0.000      | 9/1/2018   | 9/1/2018        | 8/1/2026      | 0.00               | 0.00      |       | 1,169.88           | 1,169.88 |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP Water Contract          | 0.000      | 8/1/2018   | 8/1/2018        | 8/1/2026      | 0.00               | 0.00      |       | 149.60             | 149.60   |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | Water & Sewer Contingency   | 0.000      | 8/1/2018   | 8/1/2018        | 8/1/2026      | 0.00               | 0.00      |       | 441.67             | 441.67   |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP PEG Account             | 0.000      | 8/1/2018   | 8/1/2018        | 8/1/2026      | 0.00               | 0.00      |       | 562.77             | 562.77   |

| 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 8/1/2026      | 3138WHT85    | COP 1992 Water & Sewer Bond | 0.000      | 8/1/2018   | 8/1/2018        | 8/1/2026      | 0.00                 | 0.00                 |       | 1,182.53           | 1,182.53             |
| FNMA MBS 2.5 9/21/2027     | 31417C3C7    | COP Water Contract          | 0.000      | 9/1/2018   | 9/1/2018        | 9/21/2027     | 0.00                 | 0.00                 |       | 441.92             | 441.92               |
| FNMA MBS 2.5 9/21/2027     | 31417C3C7    | COP PEG Account             | 0.000      | 9/1/2018   | 9/1/2018        | 9/21/2027     | 0.00                 | 0.00                 |       | 327.35             | 327.35               |
| FNMA MBS 2.5 9/21/2027     | 31417C3C7    | COP 1992 Water & Sewer Bond | 0.000      | 9/1/2018   | 9/1/2018        | 9/21/2027     | 0.00                 | 0.00                 |       | 1,923.17           | 1,923.17             |
| FNMA MBS 2.5 9/21/2027     | 31417C3C7    | COP Water Contract          | 0.000      | 8/1/2018   | 8/1/2018        | 9/21/2027     | 0.00                 | 0.00                 |       | 446.25             | 446.25               |
| FNMA MBS 2.5 9/21/2027     | 31417C3C7    | COP PEG Account             | 0.000      | 8/1/2018   | 8/1/2018        | 9/21/2027     | 0.00                 | 0.00                 |       | 330.56             | 330.56               |
| FNMA MBS 2.5 9/21/2027     | 31417C3C7    | COP 1992 Water & Sewer Bond | 0.000      | 8/1/2018   | 8/1/2018        | 9/21/2027     | 0.00                 | 0.00                 |       | 1,942.03           | 1,942.03             |
| FNMA MBS 3.5 10/1/2020     | 31417YTE7    | COP 1992 Water & Sewer Bond | 0.000      | 9/1/2018   | 9/1/2018        | 10/1/2020     | 0.00                 | 0.00                 |       | 74.67              | 74.67                |
| FNMA MBS 3.5 10/1/2020     | 31417YTE7    | COP 1992 Water & Sewer Bond | 0.000      | 8/1/2018   | 8/1/2018        | 10/1/2020     | 0.00                 | 0.00                 |       | 79.59              | 79.59                |
| GNMA MBS 4 9/20/2018       | 36202DZA2    | COP General Fund            | 0.000      | 9/20/2018  | 9/20/2018       | 9/20/2018     | 0.00                 | 0.00                 |       | 1.62               | 1.62                 |
| GNMA MBS 4 9/20/2018       | 36202DZA2    | COP General Fund            | 0.000      | 8/1/2018   | 8/1/2018        | 9/20/2018     | 0.00                 | 0.00                 |       | 3.25               | 3.25                 |
| GNMA MBS 4 9/20/2019       | 36202EBM0    | COP Community Development   | 0.000      | 9/1/2018   | 9/1/2018        | 9/20/2019     | 0.00                 | 0.00                 |       | 19.50              | 19.50                |
| GNMA MBS 4 9/20/2019       | 36202EBM0    | COP Community Development   | 0.000      | 8/1/2018   | 8/1/2018        | 9/20/2019     | 0.00                 | 0.00                 |       | 22.62              | 22.62                |
| <b>Sub Total / Average</b> |              |                             |            |            |                 |               | <b>0.00</b>          | <b>0.00</b>          |       | <b>44,827.46</b>   | <b>44,827.46</b>     |
| <b>Matured</b>             |              |                             |            |            |                 |               |                      |                      |       |                    |                      |
| FHLB 1.125 9/14/2018       | 3130A6AE7    | GO Bds 2016 Const. Fund     | 0.000      | 9/14/2018  | 9/14/2018       | 9/14/2018     | 4,000,000.00         | 4,000,000.00         | 0     | 0.00               | 4,000,000.00         |
| GNMA MBS 4 9/20/2018       | 36202DZA2    | COP General Fund            | 0.000      | 9/20/2018  | 9/20/2018       | 9/20/2018     | 297.00               | 297.00               | 0     | 0.00               | 297.00               |
| T-Bill 0 8/9/2018          | 912796PU7    | COP General Fund            | 0.000      | 8/9/2018   | 8/9/2018        | 8/9/2018      | 6,000,000.00         | 6,000,000.00         | 0     | 0.00               | 6,000,000.00         |
| <b>Sub Total / Average</b> |              |                             |            |            |                 |               | <b>10,000,297.00</b> | <b>10,000,297.00</b> |       | <b>0.00</b>        | <b>10,000,297.00</b> |
| <b>Principal Pay Down</b>  |              |                             |            |            |                 |               |                      |                      |       |                    |                      |
| FHLMC MBS 1.5 8/15/2020    | 3137GA2D8    | COP 1992 Water & Sewer Bond | 0.000      | 9/30/2018  | 9/30/2018       | 8/15/2020     | 1,612.17             | 1,612.17             | 0     | 0.00               | 1,612.17             |
| FHLMC MBS 1.5 8/15/2020    | 3137GA2D8    | COP 1992 Water & Sewer Bond | 0.000      | 8/31/2018  | 8/31/2018       | 8/15/2020     | 1,789.76             | 1,789.76             | 0     | 0.00               | 1,789.76             |
| FHLMC MBS 1.5 8/15/2020    | 3137GA2D8    | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | 8/15/2020     | 1,522.20             | 1,522.20             | 0     | 0.00               | 1,522.20             |
| FNMA MBS 2 3/1/2023        | 31417FQT8    | Water & Sewer Contingency   | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2023      | 1,070.64             | 1,070.64             | 0     | 0.00               | 1,070.64             |
| FNMA MBS 2 3/1/2023        | 31417FQT8    | COP 1992 Water & Sewer Bond | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2023      | 3,881.08             | 3,881.08             | 0     | 0.00               | 3,881.08             |
| FNMA MBS 2 3/1/2023        | 31418ARF7    | COP Water Contract          | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2023      | 2,968.94             | 2,968.94             | 0     | 0.00               | 2,968.94             |

| 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 | 31418ARF7    | Water & Sewer Contingency   | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2023      | 2,593.73           | 2,593.73  | 0     | 0.00               | 2,593.73 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | Water & Sewer Contingency   | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2023      | 3,158.58           | 3,158.58  | 0     | 0.00               | 3,158.58 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | COP 1992 Water & Sewer Bond | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2023      | 2,195.60           | 2,195.60  | 0     | 0.00               | 2,195.60 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | COP 1992 Water & Sewer Bond | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2023      | 4,647.80           | 4,647.80  | 0     | 0.00               | 4,647.80 |
| FNMA MBS 2 3/1/2023 | 31417FQT8    | COP General Fund            | 0.000      | 9/25/2018  | 9/25/2018       | 3/1/2023      | 1,338.30           | 1,338.30  | 0     | 0.00               | 1,338.30 |
| FNMA MBS 2 3/1/2023 | 31417FQT8    | Water & Sewer Contingency   | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2023      | 1,208.69           | 1,208.69  | 0     | 0.00               | 1,208.69 |
| FNMA MBS 2 3/1/2023 | 31417FQT8    | COP General Fund            | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2023      | 1,510.87           | 1,510.87  | 0     | 0.00               | 1,510.87 |
| FNMA MBS 2 3/1/2023 | 31417FQT8    | COP 1992 Water & Sewer Bond | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2023      | 4,381.51           | 4,381.51  | 0     | 0.00               | 4,381.51 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | COP Water Contract          | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2023      | 2,949.38           | 2,949.38  | 0     | 0.00               | 2,949.38 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | Water & Sewer Contingency   | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2023      | 2,576.65           | 2,576.65  | 0     | 0.00               | 2,576.65 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | Water & Sewer Contingency   | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2023      | 3,137.78           | 3,137.78  | 0     | 0.00               | 3,137.78 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | COP 1992 Water & Sewer Bond | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2023      | 2,181.14           | 2,181.14  | 0     | 0.00               | 2,181.14 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | COP 1992 Water & Sewer Bond | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2023      | 4,617.19           | 4,617.19  | 0     | 0.00               | 4,617.19 |
| FNMA MBS 2 3/1/2023 | 31417FQT8    | Water & Sewer Contingency   | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2023      | 1,822.55           | 1,822.55  | 0     | 0.00               | 1,822.55 |
| FNMA MBS 2 3/1/2023 | 31417FQT8    | COP General Fund            | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2023      | 2,278.19           | 2,278.19  | 0     | 0.00               | 2,278.19 |
| FNMA MBS 2 3/1/2023 | 31417FQT8    | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2023      | 6,606.75           | 6,606.75  | 0     | 0.00               | 6,606.75 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | COP Water Contract          | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2023      | 3,292.45           | 3,292.45  | 0     | 0.00               | 3,292.45 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | Water & Sewer Contingency   | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2023      | 2,876.36           | 2,876.36  | 0     | 0.00               | 2,876.36 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | Water & Sewer Contingency   | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2023      | 3,502.77           | 3,502.77  | 0     | 0.00               | 3,502.77 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2023      | 2,434.84           | 2,434.84  | 0     | 0.00               | 2,434.84 |
| FNMA MBS 2 3/1/2023 | 31418ARF7    | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2023      | 5,154.26           | 5,154.26  | 0     | 0.00               | 5,154.26 |
| FNMA MBS 2 7/1/2023 | 31418AU22    | Water & Sewer Contingency   | 0.000      | 9/30/2018  | 9/30/2018       | 7/1/2023      | 3,314.17           | 3,314.17  | 0     | 0.00               | 3,314.17 |
| FNMA MBS 2 7/1/2023 | 31418AU22    | Water & Sewer Contingency   | 0.000      | 9/30/2018  | 9/30/2018       | 7/1/2023      | 5,215.77           | 5,215.77  | 0     | 0.00               | 5,215.77 |
| FNMA MBS 2 7/1/2023 | 31418AU22    | Water & Sewer Contingency   | 0.000      | 8/31/2018  | 8/31/2018       | 7/1/2023      | 3,488.10           | 3,488.10  | 0     | 0.00               | 3,488.10 |
| FNMA MBS 2 7/1/2023 | 31418AU22    | Water & Sewer Contingency   | 0.000      | 8/31/2018  | 8/31/2018       | 7/1/2023      | 5,489.48           | 5,489.48  | 0     | 0.00               | 5,489.48 |

| 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    | Water & Sewer Contingency   | 0.000      | 7/31/2018  | 7/31/2018       | 7/1/2023      | 3,251.12           | 3,251.12  | 0     | 0.00               | 3,251.12 |
| FNMA MBS 2 7/1/2023    | 31418AU22    | Water & Sewer Contingency   | 0.000      | 7/31/2018  | 7/31/2018       | 7/1/2023      | 5,116.53           | 5,116.53  | 0     | 0.00               | 5,116.53 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35    | COP Water Contract          | 0.000      | 9/30/2018  | 9/30/2018       | 11/1/2023     | 3,712.35           | 3,712.35  | 0     | 0.00               | 3,712.35 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35    | Water & Sewer Contingency   | 0.000      | 9/30/2018  | 9/30/2018       | 11/1/2023     | 4,036.73           | 4,036.73  | 0     | 0.00               | 4,036.73 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35    | COP 1992 Water & Sewer Bond | 0.000      | 9/30/2018  | 9/30/2018       | 11/1/2023     | 6,415.52           | 6,415.52  | 0     | 0.00               | 6,415.52 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35    | COP Water Contract          | 0.000      | 8/31/2018  | 8/31/2018       | 11/1/2023     | 5,762.62           | 5,762.62  | 0     | 0.00               | 5,762.62 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35    | Water & Sewer Contingency   | 0.000      | 8/31/2018  | 8/31/2018       | 11/1/2023     | 6,266.15           | 6,266.15  | 0     | 0.00               | 6,266.15 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35    | COP 1992 Water & Sewer Bond | 0.000      | 8/31/2018  | 8/31/2018       | 11/1/2023     | 9,958.71           | 9,958.71  | 0     | 0.00               | 9,958.71 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35    | COP Water Contract          | 0.000      | 7/31/2018  | 7/31/2018       | 11/1/2023     | 4,606.03           | 4,606.03  | 0     | 0.00               | 4,606.03 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35    | Water & Sewer Contingency   | 0.000      | 7/31/2018  | 7/31/2018       | 11/1/2023     | 5,008.49           | 5,008.49  | 0     | 0.00               | 5,008.49 |
| FNMA MBS 2.5 11/1/2023 | 31418AZ35    | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | 11/1/2023     | 7,959.93           | 7,959.93  | 0     | 0.00               | 7,959.93 |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP Water Contract          | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2024      | 977.70             | 977.70    | 0     | 0.00               | 977.70   |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP 1992 Water & Sewer Bond | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2024      | 4,741.84           | 4,741.84  | 0     | 0.00               | 4,741.84 |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP Water Contract          | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2024      | 877.93             | 877.93    | 0     | 0.00               | 877.93   |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP 1992 Water & Sewer Bond | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2024      | 4,257.94           | 4,257.94  | 0     | 0.00               | 4,257.94 |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP Water Contract          | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2024      | 1,300.74           | 1,300.74  | 0     | 0.00               | 1,300.74 |
| FNMA MBS 2.5 3/1/2024  | 31418BBA3    | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2024      | 6,308.56           | 6,308.56  | 0     | 0.00               | 6,308.56 |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | COP Water Contract          | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2026      | 2,401.45           | 2,401.45  | 0     | 0.00               | 2,401.45 |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | Water & Sewer Contingency   | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2026      | 3,884.70           | 3,884.70  | 0     | 0.00               | 3,884.70 |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | COP 1992 Water & Sewer Bond | 0.000      | 9/30/2018  | 9/30/2018       | 3/1/2026      | 9,464.55           | 9,464.55  | 0     | 0.00               | 9,464.55 |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | COP Water Contract          | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2026      | 1,773.89           | 1,773.89  | 0     | 0.00               | 1,773.89 |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | Water & Sewer Contingency   | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2026      | 2,869.53           | 2,869.53  | 0     | 0.00               | 2,869.53 |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | COP 1992 Water & Sewer Bond | 0.000      | 8/31/2018  | 8/31/2018       | 3/1/2026      | 6,991.22           | 6,991.22  | 0     | 0.00               | 6,991.22 |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | COP Water Contract          | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2026      | 2,330.89           | 2,330.89  | 0     | 0.00               | 2,330.89 |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | Water & Sewer Contingency   | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2026      | 3,770.56           | 3,770.56  | 0     | 0.00               | 3,770.56 |
| FNMA MBS 2.5 3/1/2026  | 31418BZS8    | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | 3/1/2026      | 9,186.46           | 9,186.46  | 0     | 0.00               | 9,186.46 |



| 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 4/1/2027  | 31418CJK1    | COP Water Contract          | 0.000      | 9/30/2018  | 9/30/2018       | 4/1/2027      | 1,752.82           | 1,752.82  | 0     | 0.00               | 1,752.82  |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | Water & Sewer Contingency   | 0.000      | 9/30/2018  | 9/30/2018       | 4/1/2027      | 2,801.39           | 2,801.39  | 0     | 0.00               | 2,801.39  |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | COP 1992 Water & Sewer Bond | 0.000      | 9/30/2018  | 9/30/2018       | 4/1/2027      | 4,835.91           | 4,835.91  | 0     | 0.00               | 4,835.91  |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | COP Water Contract          | 0.000      | 8/31/2018  | 8/31/2018       | 4/1/2027      | 2,054.21           | 2,054.21  | 0     | 0.00               | 2,054.21  |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | Water & Sewer Contingency   | 0.000      | 8/31/2018  | 8/31/2018       | 4/1/2027      | 3,283.06           | 3,283.06  | 0     | 0.00               | 3,283.06  |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | COP 1992 Water & Sewer Bond | 0.000      | 8/31/2018  | 8/31/2018       | 4/1/2027      | 5,667.41           | 5,667.41  | 0     | 0.00               | 5,667.41  |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | COP Water Contract          | 0.000      | 7/31/2018  | 7/31/2018       | 4/1/2027      | 1,430.27           | 1,430.27  | 0     | 0.00               | 1,430.27  |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | Water & Sewer Contingency   | 0.000      | 7/31/2018  | 7/31/2018       | 4/1/2027      | 2,285.87           | 2,285.87  | 0     | 0.00               | 2,285.87  |
| FNMA MBS 2.5 4/1/2027  | 31418CJK1    | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | 4/1/2027      | 3,946.01           | 3,946.01  | 0     | 0.00               | 3,946.01  |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP Water Contract          | 0.000      | 9/30/2018  | 9/30/2018       | 8/1/2026      | 1,257.96           | 1,257.96  | 0     | 0.00               | 1,257.96  |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | Water & Sewer Contingency   | 0.000      | 9/30/2018  | 9/30/2018       | 8/1/2026      | 3,713.96           | 3,713.96  | 0     | 0.00               | 3,713.96  |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP PEG Account             | 0.000      | 9/30/2018  | 9/30/2018       | 8/1/2026      | 4,732.31           | 4,732.31  | 0     | 0.00               | 4,732.31  |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP 1992 Water & Sewer Bond | 0.000      | 9/30/2018  | 9/30/2018       | 8/1/2026      | 9,943.84           | 9,943.84  | 0     | 0.00               | 9,943.84  |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP Water Contract          | 0.000      | 8/31/2018  | 8/31/2018       | 8/1/2026      | 767.99             | 767.99    | 0     | 0.00               | 767.99    |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | Water & Sewer Contingency   | 0.000      | 8/31/2018  | 8/31/2018       | 8/1/2026      | 2,267.39           | 2,267.39  | 0     | 0.00               | 2,267.39  |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP PEG Account             | 0.000      | 8/31/2018  | 8/31/2018       | 8/1/2026      | 2,889.09           | 2,889.09  | 0     | 0.00               | 2,889.09  |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP 1992 Water & Sewer Bond | 0.000      | 8/31/2018  | 8/31/2018       | 8/1/2026      | 6,070.74           | 6,070.74  | 0     | 0.00               | 6,070.74  |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP Water Contract          | 0.000      | 7/31/2018  | 7/31/2018       | 8/1/2026      | 799.90             | 799.90    | 0     | 0.00               | 799.90    |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | Water & Sewer Contingency   | 0.000      | 7/31/2018  | 7/31/2018       | 8/1/2026      | 2,361.62           | 2,361.62  | 0     | 0.00               | 2,361.62  |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP PEG Account             | 0.000      | 7/31/2018  | 7/31/2018       | 8/1/2026      | 3,009.17           | 3,009.17  | 0     | 0.00               | 3,009.17  |
| FNMA MBS 2.5 8/1/2026  | 3138WHT85    | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | 8/1/2026      | 6,323.06           | 6,323.06  | 0     | 0.00               | 6,323.06  |
| FNMA MBS 2.5 9/21/2027 | 31417C3C7    | COP Water Contract          | 0.000      | 9/30/2018  | 9/30/2018       | 9/21/2027     | 3,778.83           | 3,778.83  | 0     | 0.00               | 3,778.83  |
| FNMA MBS 2.5 9/21/2027 | 31417C3C7    | COP PEG Account             | 0.000      | 9/30/2018  | 9/30/2018       | 9/21/2027     | 2,799.13           | 2,799.13  | 0     | 0.00               | 2,799.13  |
| FNMA MBS 2.5 9/21/2027 | 31417C3C7    | COP 1992 Water & Sewer Bond | 0.000      | 9/30/2018  | 9/30/2018       | 9/21/2027     | 16,444.90          | 16,444.90 | 0     | 0.00               | 16,444.90 |
| FNMA MBS 2.5 9/21/2027 | 31417C3C7    | COP Water Contract          | 0.000      | 8/31/2018  | 8/31/2018       | 9/21/2027     | 2,079.91           | 2,079.91  | 0     | 0.00               | 2,079.91  |
| FNMA MBS 2.5 9/21/2027 | 31417C3C7    | COP PEG Account             | 0.000      | 8/31/2018  | 8/31/2018       | 9/21/2027     | 1,540.67           | 1,540.67  | 0     | 0.00               | 1,540.67  |
| FNMA MBS 2.5 9/21/2027 | 31417C3C7    | COP 1992 Water & Sewer Bond | 0.000      | 8/31/2018  | 8/31/2018       | 9/21/2027     | 9,051.45           | 9,051.45  | 0     | 0.00               | 9,051.45  |

| 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 9/21/2027     | 31417C3C7    | COP Water Contract          | 0.000      | 7/31/2018  | 7/31/2018       | 9/21/2027     | 2,136.42           | 2,136.42          | 0     | 0.00               | 2,136.42          |
| FNMA MBS 2.5 9/21/2027     | 31417C3C7    | COP PEG Account             | 0.000      | 7/31/2018  | 7/31/2018       | 9/21/2027     | 1,582.54           | 1,582.54          | 0     | 0.00               | 1,582.54          |
| FNMA MBS 2.5 9/21/2027     | 31417C3C7    | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | 9/21/2027     | 9,297.40           | 9,297.40          | 0     | 0.00               | 9,297.40          |
| FNMA MBS 3.5 10/1/2020     | 31417YTE7    | COP 1992 Water & Sewer Bond | 0.000      | 9/30/2018  | 9/30/2018       | 10/1/2020     | 1,634.79           | 1,634.79          | 0     | 0.00               | 1,634.79          |
| FNMA MBS 3.5 10/1/2020     | 31417YTE7    | COP 1992 Water & Sewer Bond | 0.000      | 8/31/2018  | 8/31/2018       | 10/1/2020     | 1,685.29           | 1,685.29          | 0     | 0.00               | 1,685.29          |
| FNMA MBS 3.5 10/1/2020     | 31417YTE7    | COP 1992 Water & Sewer Bond | 0.000      | 7/31/2018  | 7/31/2018       | 10/1/2020     | 1,893.95           | 1,893.95          | 0     | 0.00               | 1,893.95          |
| GNMA MBS 4 9/20/2018       | 36202DZA2    | COP General Fund            | 0.000      | 8/31/2018  | 8/31/2018       | 9/20/2018     | 679.34             | 679.34            | 0     | 0.00               | 679.34            |
| GNMA MBS 4 9/20/2018       | 36202DZA2    | COP General Fund            | 0.000      | 7/31/2018  | 7/31/2018       | 9/20/2018     | 593.78             | 593.78            | 0     | 0.00               | 593.78            |
| GNMA MBS 4 9/20/2019       | 36202EBM0    | COP Community Development   | 0.000      | 9/30/2018  | 9/30/2018       | 9/20/2019     | 939.51             | 939.51            | 0     | 0.00               | 939.51            |
| GNMA MBS 4 9/20/2019       | 36202EBM0    | COP Community Development   | 0.000      | 8/31/2018  | 8/31/2018       | 9/20/2019     | 936.03             | 936.03            | 0     | 0.00               | 936.03            |
| GNMA MBS 4 9/20/2019       | 36202EBM0    | COP Community Development   | 0.000      | 7/31/2018  | 7/31/2018       | 9/20/2019     | 932.55             | 932.55            | 0     | 0.00               | 932.55            |
| <b>Sub Total / Average</b> |              |                             |            |            |                 |               | <b>348,250.31</b>  | <b>348,250.31</b> |       | <b>0.00</b>        | <b>348,250.31</b> |

**Withdraw**

|                        |        |                             |       |           |           |     |              |              |   |      |              |
|------------------------|--------|-----------------------------|-------|-----------|-----------|-----|--------------|--------------|---|------|--------------|
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 71,873.53    | 71,873.53    | 0 | 0.00 | 71,873.53    |
| Raymond James - CIP MM | MM9217 | COP Water Contract          | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 18,392.42    | 18,392.42    | 0 | 0.00 | 18,392.42    |
| Raymond James - CIP MM | MM9241 | Water & Sewer Contingency   | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 32,041.52    | 32,041.52    | 0 | 0.00 | 32,041.52    |
| Raymond James - CIP MM | MM5517 | COP Community Development   | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 959.01       | 959.01       | 0 | 0.00 | 959.01       |
| Raymond James - CIP MM | MM9279 | COP General Fund            | 0.000 | 9/30/2018 | 9/30/2018 | N/A | 2,032.00     | 2,032.00     | 0 | 0.00 | 2,032.00     |
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 62,820.86    | 62,820.86    | 0 | 0.00 | 62,820.86    |
| Raymond James - CIP MM | MM9217 | COP Water Contract          | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 17,840.77    | 17,840.77    | 0 | 0.00 | 17,840.77    |
| Raymond James - CIP MM | MM9241 | Water & Sewer Contingency   | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 32,895.41    | 32,895.41    | 0 | 0.00 | 32,895.41    |
| Raymond James - CIP MM | MM5517 | COP Community Development   | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 958.68       | 958.68       | 0 | 0.00 | 958.68       |
| Raymond James - CIP MM | MM9279 | COP General Fund            | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 5,974,890.00 | 5,974,890.00 | 0 | 0.00 | 5,974,890.00 |
| Raymond James - CIP MM | MM9279 | COP General Fund            | 0.000 | 8/31/2018 | 8/31/2018 | N/A | 6,002,282.67 | 6,002,282.67 | 0 | 0.00 | 6,002,282.67 |
| Raymond James - CIP MM | MM9236 | COP 1992 Water & Sewer Bond | 0.000 | 7/31/2018 | 7/31/2018 | N/A | 66,922.77    | 66,922.77    | 0 | 0.00 | 66,922.77    |

| 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      | 7/31/2018  | 7/31/2018       | N/A           | 17,503.33            | 17,503.33            | 0     | 0.00               | 17,503.33            |
| Raymond James - CIP MM     | MM9241       | Water & Sewer Contingency     | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 32,360.12            | 32,360.12            | 0     | 0.00               | 32,360.12            |
| Raymond James - CIP MM     | MM5517       | COP Community Development     | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 958.28               | 958.28               | 0     | 0.00               | 958.28               |
| Raymond James - CIP MM     | MM9279       | COP General Fund              | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 3,143.34             | 3,143.34             | 0     | 0.00               | 3,143.34             |
| Raymond James - DP MM      | MM9914       | COP PEG Account               | 0.000      | 9/30/2018  | 9/30/2018       | N/A           | 8,415.61             | 8,415.61             | 0     | 0.00               | 8,415.61             |
| Raymond James - DP MM      | MM9914       | COP PEG Account               | 0.000      | 8/31/2018  | 8/31/2018       | N/A           | 5,323.17             | 5,323.17             | 0     | 0.00               | 5,323.17             |
| Raymond James - DP MM      | MM9914       | COP PEG Account               | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 5,494.83             | 5,494.83             | 0     | 0.00               | 5,494.83             |
| Raymond James MM           | MMW438       | GO Bds 2016 Const. Fund       | 0.000      | 9/30/2018  | 9/30/2018       | N/A           | 3,982,288.89         | 3,982,288.89         | 0     | 0.00               | 3,982,288.89         |
| Raymond James MM           | MMW438       | GO Bds 2016 Const. Fund       | 0.000      | 9/30/2018  | 9/30/2018       | N/A           | 4,022,500.00         | 4,022,500.00         | 0     | 0.00               | 4,022,500.00         |
| Raymond James MM           | MMM526       | GO Bds 2017 Const. Fund       | 0.000      | 8/31/2018  | 8/31/2018       | N/A           | 1,091.24             | 1,091.24             | 0     | 0.00               | 1,091.24             |
| Raymond James MM           | MMD950       | GO Bonds 2018 Construction Fd | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 0.89                 | 0.89                 | 0     | 0.00               | 0.89                 |
| Raymond James MM           | MMM526       | GO Bds 2017 Const. Fund       | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 7,991,130.83         | 7,991,130.83         | 0     | 0.00               | 7,991,130.83         |
| Raymond James MM           | MMM526       | GO Bds 2017 Const. Fund       | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 13,033,287.30        | 13,033,287.30        | 0     | 0.00               | 13,033,287.30        |
| Raymond James-CIP MM       | MM5281       | COP Water and Sewer Fund      | 0.000      | 7/31/2018  | 7/31/2018       | N/A           | 53.42                | 53.42                | 0     | 0.00               | 53.42                |
| <b>Sub Total / Average</b> |              |                               |            |            |                 |               | <b>41,387,460.89</b> | <b>41,387,460.89</b> |       | <b>0.00</b>        | <b>41,387,460.89</b> |