



# **Bernalillo County Monthly Statement**

**Bernalillo County Bond Proceed (52469)**

Month End (M2 Y2017)

**08/01/2016 - 08/31/2016**

Dated: 09/12/2016

Locked Down

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Dated: 09/12/2016

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# Portfolio Overview

## Bernalillo County Bond Proceed (52469)

08/01/2016 - 08/31/2016

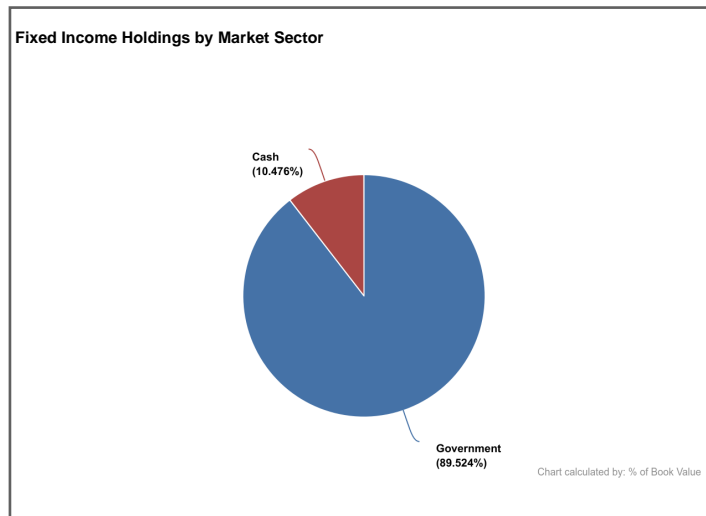
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Dated: 09/12/2016

Balance Sheet			
Book Value + Accrued			25,166,104.77
Net Unrealized Gain/Loss			-603.77
Market Value + Accrued			25,165,500.99

Index Comparison Summary			
Risk Metric	Portfolio	Index	Difference
Duration	0.59	0.956	-0.366
Yield	0.51	0.591	-0.081
Years to Effective Maturity	0.593	0.962	-0.369
Years to Final Maturity	0.593	0.962	-0.369
Average Credit Rating	AAA	AAA	---



Cash and Fixed Income Summary	
Risk Metric	Value
Cash	95.15
MMFund	2,632,874.58
Fixed Income	22,532,531.26
Duration	0.59
Convexity	0.008
WAL	0.593
Years to Final Maturity	0.593
Years to Effective Maturity	0.593
Yield	0.51
Book Yield	0.552
Avg Credit Rating	AAA/Aaa/AAA

# Bernco Holdings Summary

## Bernalillo County Bond Proceed (52469)

As of 08/31/2016

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Dated: 09/12/2016

Identifier	Description	Current Units	Security Type	Final Maturity	Original Cost	Book Value, Book Yield	Market Value	Net Unrealized Gain/Loss	Accrued Balance	Market Value + Accrued	Years to Effective Maturity
912828A91	UNITED STATES TREASURY	1,500,000.00	US GOV	01/15/2017	1,502,929.70	1,501,472.24 0.484	1,501,935.00	462.76	1,467.39	1,503,402.39	0.375
912828F47	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2016	1,501,054.69	1,500,070.48 0.441	1,500,270.00	199.52	3,155.74	1,503,425.74	0.082
912828F88	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2016	1,497,890.63	1,499,729.17 0.486	1,500,225.00	495.83	1,895.38	1,502,120.38	0.167
912828G46	UNITED STATES TREASURY	1,500,000.00	US GOV	11/30/2016	1,499,648.44	1,499,936.25 0.517	1,500,630.00	693.75	1,905.74	1,502,535.74	0.249
912828H29	UNITED STATES TREASURY	1,500,000.00	US GOV	12/31/2016	1,501,640.63	1,500,376.39 0.548	1,501,200.00	823.61	1,604.96	1,502,804.96	0.334
912828J92	UNITED STATES TREASURY	1,500,000.00	US GOV	03/31/2017	1,496,953.13	1,498,951.86 0.621	1,499,535.00	583.14	3,155.74	1,502,690.74	0.58
912828SJ0	UNITED STATES TREASURY	1,500,000.00	US GOV	02/28/2017	1,506,562.50	1,502,039.11 0.601	1,502,625.00	585.89	36.26	1,502,661.26	0.496
912828SS0	UNITED STATES TREASURY	1,500,000.00	US GOV	04/30/2017	1,505,800.78	1,502,179.13 0.655	1,502,985.00	805.87	4,422.55	1,507,407.55	0.663
912828SY7	UNITED STATES TREASURY	1,500,000.00	US GOV	05/31/2017	1,500,468.75	1,500,315.50 0.597	1,500,060.00	-255.50	2,382.17	1,502,442.17	0.747
912828TB6	UNITED STATES TREASURY	1,500,000.00	US GOV	06/30/2017	1,502,285.16	1,501,587.73 0.622	1,501,290.00	-297.73	1,925.95	1,503,215.95	0.83
912828TG5	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2017	1,497,304.69	1,498,076.76 0.641	1,497,660.00	-416.76	652.17	1,498,312.17	0.914
912828TM2	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2017	1,499,003.91	1,499,270.63 0.674	1,499,070.00	-200.63	25.90	1,499,095.90	1.00
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,498,861.57 0.696	1,498,710.00	-151.57	3,944.67	1,502,654.67	1.082
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,502,307.73 0.617	1,500,585.00	-1,722.73	3,790.76	1,504,375.76	1.167
912828UA6	UNITED STATES TREASURY	1,495,000.00	US GOV	11/30/2017	1,495,233.59	1,495,220.86 0.613	1,493,011.65	-2,209.21	2,374.23	1,495,385.88	1.249
94975P405	WELLS FRGO GOVERNMENT CL I MMF	2,632,874.58	MMFUND	08/31/2016	2,632,874.58	2,632,874.58 0.25	2,632,874.58	-0.00	0.00	2,632,874.58	0.00
CCYUSD	Receivable	95.15	CASH	08/31/2016	95.15	95.15 0.00	95.15	0.00	0.00	95.15	0.00
---	---	<b>25,127,969.73</b>	---	<b>04/04/2017</b>	<b>25,140,903.55</b>	<b>25,133,365.15</b> <b>0.552</b>	<b>25,132,761.38</b>	<b>-603.77</b>	<b>32,739.61</b>	<b>25,165,500.99</b>	<b>0.593</b>

\* Weighted By: Market Value + Accrued. \* Holdings Displayed By: Position.

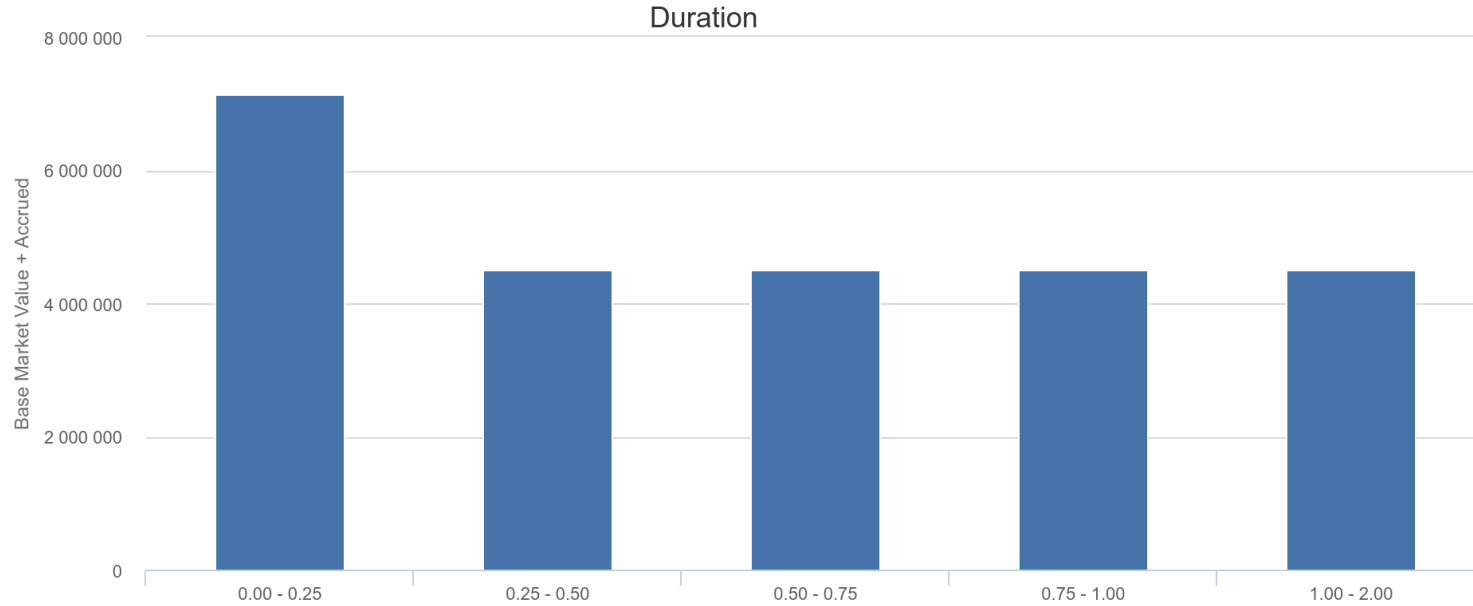
# Bernco Duration

## Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 08/31/2016

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Dated: 09/12/2016



### 0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828F47	UNITED STATES TREASURY	1,500,000.00	09/30/2016	09/30/2016	US GOV	100.018	0.28	0.082	AAA	1,503,425.74
912828F88	UNITED STATES TREASURY	1,500,000.00	10/31/2016	10/31/2016	US GOV	100.015	0.284	0.166	AAA	1,502,120.38
912828G46	UNITED STATES TREASURY	1,500,000.00	11/30/2016	11/30/2016	US GOV	100.042	0.331	0.248	AAA	1,502,535.74
94975P405	WELLS FRGO GOVERNMENT CL I MMF	2,632,874.58	08/31/2016	08/31/2016	MMFUND	1.00	0.25	0.00	AAA	2,632,874.58
CCYUSD	Receivable	95.15	08/31/2016	08/31/2016	CASH	1.00	0.00	0.00	AAA	95.15
---	---	<b>7,132,969.73</b>	<b>10/08/2016</b>	<b>10/08/2016</b>	---	<b>63.514</b>	<b>0.28</b>	<b>0.104</b>	<b>AAA</b>	<b>7,141,051.59</b>

### 0.25 - 0.50

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828A91	UNITED STATES TREASURY	1,500,000.00	01/15/2017	01/15/2017	US GOV	100.129	0.403	0.372	AAA	1,503,402.39
912828H29	UNITED STATES TREASURY	1,500,000.00	12/31/2016	12/31/2016	US GOV	100.08	0.383	0.331	AAA	1,502,804.96
912828SJ0	UNITED STATES TREASURY	1,500,000.00	02/28/2017	02/28/2017	US GOV	100.175	0.524	0.499	AAA	1,502,661.26
---	<b>UNITED STATES TREASURY</b>	<b>4,500,000.00</b>	<b>01/25/2017</b>	<b>01/25/2017</b>	<b>US GOV</b>	<b>100.128</b>	<b>0.437</b>	<b>0.40</b>	<b>AAA</b>	<b>4,508,868.61</b>

### 0.50 - 0.75

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828J92	UNITED STATES TREASURY	1,500,000.00	03/31/2017	03/31/2017	US GOV	99.969	0.553	0.579	AAA	1,502,690.74
912828SS0	UNITED STATES TREASURY	1,500,000.00	04/30/2017	04/30/2017	US GOV	100.199	0.575	0.662	AAA	1,507,407.55
912828SY7	UNITED STATES TREASURY	1,500,000.00	05/31/2017	05/31/2017	US GOV	100.004	0.619	0.745	AAA	1,502,442.17
---	<b>UNITED STATES TREASURY</b>	<b>4,500,000.00</b>	<b>04/30/2017</b>	<b>04/30/2017</b>	<b>US GOV</b>	<b>100.057</b>	<b>0.583</b>	<b>0.662</b>	<b>AAA</b>	<b>4,512,540.46</b>

# Bernco Duration

# Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 08/31/2016

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Dated: 09/12/2016

## 0.75 - 1.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828TB6	UNITED STATES TREASURY	1,500,000.00	06/30/2017	06/30/2017	US GOV	100.086	0.646	0.827	AAA	1,503,215.95
912828TG5	UNITED STATES TREASURY	1,500,000.00	07/31/2017	07/31/2017	US GOV	99.844	0.671	0.911	AAA	1,498,312.17
912828TM2	UNITED STATES TREASURY	1,500,000.00	08/31/2017	08/31/2017	US GOV	99.938	0.687	0.995	AAA	1,499,095.90
---	<b>UNITED STATES TREASURY</b>	<b>4,500,000.00</b>	<b>07/31/2017</b>	<b>07/31/2017</b>	<b>US GOV</b>	<b>99.956</b>	<b>0.668</b>	<b>0.911</b>	<b>AAA</b>	<b>4,500,624.02</b>

## 1.00 - 2.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828TS9	UNITED STATES TREASURY	1,500,000.00	09/30/2017	09/30/2017	US GOV	99.914	0.705	1.074	AAA	1,502,654.67
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	100.039	0.716	1.156	AAA	1,027,990.10
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	100.039	0.716	1.156	AAA	476,385.66
912828UA6	UNITED STATES TREASURY	1,495,000.00	11/30/2017	11/30/2017	US GOV	99.867	0.732	1.239	AAA	1,495,385.88
---	<b>UNITED STATES TREASURY</b>	<b>4,495,000.00</b>	<b>10/31/2017</b>	<b>10/31/2017</b>	<b>US GOV</b>	<b>99.94</b>	<b>0.718</b>	<b>1.156</b>	<b>AAA</b>	<b>4,502,416.31</b>

## Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	<b>25,127,969.73</b>	<b>04/04/2017</b>	<b>04/04/2017</b>	---	<b>89.661</b>	<b>0.51</b>	<b>0.59</b>	<b>AAA</b>	<b>25,165,500.99</b>

\* Grouped By: Duration. \* Groups Sorted By: Duration. \* Weighted By: Base Market Value + Accrued.

# Bernco Credit Quality

Base Currency: USD As of 08/31/2016

# Bernalillo County Bond Proceed (52469)

Dated: 09/12/2016

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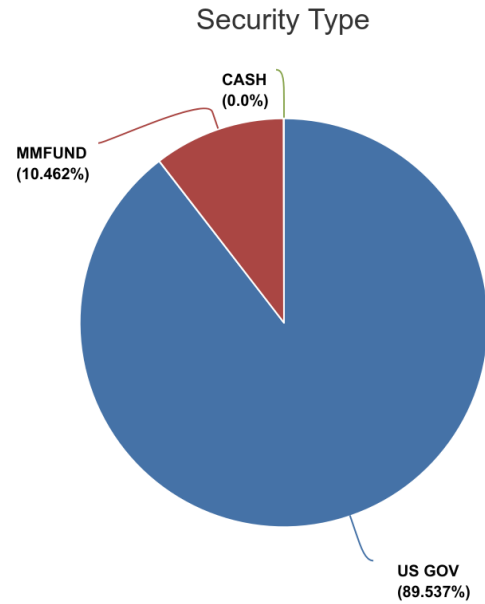


Chart calculated by: Base Market Value + Accrued

## US GOV

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
912828TW0	UNITED STATES TREASURY	AAA	475,000.00	10/31/2017	US GOV	Government	476,385.66	1.893%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,027,990.10	4.085%
912828UA6	UNITED STATES TREASURY	AAA	1,495,000.00	11/30/2017	US GOV	Government	1,495,385.88	5.942%
912828TG5	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2017	US GOV	Government	1,498,312.17	5.954%
912828TM2	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2017	US GOV	Government	1,499,095.90	5.957%
912828F88	UNITED STATES TREASURY	AAA	1,500,000.00	10/31/2016	US GOV	Government	1,502,120.38	5.969%
912828SY7	UNITED STATES TREASURY	AAA	1,500,000.00	05/31/2017	US GOV	Government	1,502,442.17	5.970%
912828G46	UNITED STATES TREASURY	AAA	1,500,000.00	11/30/2016	US GOV	Government	1,502,535.74	5.971%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,502,654.67	5.971%
912828SJ0	UNITED STATES TREASURY	AAA	1,500,000.00	02/28/2017	US GOV	Government	1,502,661.26	5.971%
912828J92	UNITED STATES TREASURY	AAA	1,500,000.00	03/31/2017	US GOV	Government	1,502,690.74	5.971%
912828H29	UNITED STATES TREASURY	AAA	1,500,000.00	12/31/2016	US GOV	Government	1,502,804.96	5.972%
912828TB6	UNITED STATES TREASURY	AAA	1,500,000.00	06/30/2017	US GOV	Government	1,503,215.95	5.973%
912828A91	UNITED STATES TREASURY	AAA	1,500,000.00	01/15/2017	US GOV	Government	1,503,402.39	5.974%
912828F47	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2016	US GOV	Government	1,503,425.74	5.974%
912828SS0	UNITED STATES TREASURY	AAA	1,500,000.00	04/30/2017	US GOV	Government	1,507,407.55	5.990%
---	<b>UNITED STATES TREASURY</b>	<b>AAA</b>	<b>22,495,000.00</b>	<b>04/30/2017</b>	<b>US GOV</b>	<b>Government</b>	<b>22,532,531.26</b>	<b>89.537%</b>

## MMFUND

# Bernco Credit Quality

# Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 08/31/2016

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Dated: 09/12/2016

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	2,632,874.58	08/31/2016	MMFUND	Cash	2,632,874.58	10.462%
<b>94975P405</b>	<b>WELLS FRGO GOVERNMENT CL I MMF</b>	<b>AAA</b>	<b>2,632,874.58</b>	<b>08/31/2016</b>	<b>MMFUND</b>	<b>Cash</b>	<b>2,632,874.58</b>	<b>10.462%</b>

## CASH

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
CCYUSD	Receivable	AAA	95.15	08/31/2016	CASH	Cash	95.15	0.000%
<b>CCYUSD</b>	<b>Receivable</b>	<b>AAA</b>	<b>95.15</b>	<b>08/31/2016</b>	<b>CASH</b>	<b>Cash</b>	<b>95.15</b>	<b>0.000%</b>

## Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	<b>AAA</b>	<b>25,127,969.73</b>	<b>04/04/2017</b>	---	---	<b>25,165,500.99</b>	<b>100.000%</b>

\* Grouped By: Security Type. \* Groups Sorted By: Base Market Value + Accrued. \* Weighted By: Base Market Value + Accrued.



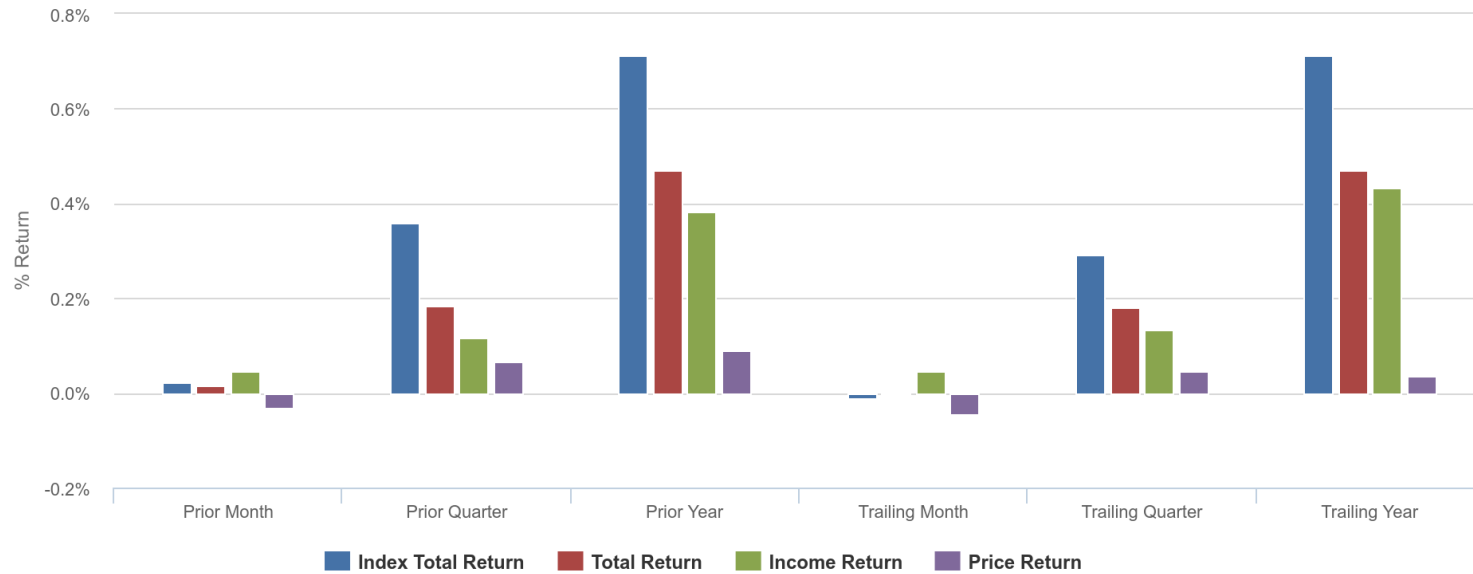
# Bernco Performance Summary

## Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 08/31/2016

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Dated: 09/12/2016



Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	07/01/2016	07/31/2016	0.016%	0.046%	-0.030%
Prior Quarter	04/01/2016	06/30/2016	0.182%	0.117%	0.066%
Prior Year	07/01/2015	06/30/2016	0.471%	0.383%	0.088%
Trailing Month	08/01/2016	08/31/2016	0.003%	0.047%	-0.044%
Trailing Quarter	06/01/2016	08/31/2016	0.181%	0.135%	0.046%
Trailing Year	09/01/2015	08/31/2016	0.470%	0.434%	0.037%

Account	Index	Index Start Date	Index End Date
Bernalillo County Bond Proceed	BofA ML 1-Yr TBill	11/30/2007	---

All Fees (includes administrative, management, and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 07/01/2015.

Reported Index Return is always Total Return.

# Base Shock Analysis

## Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 08/31/2016

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Dated: 09/12/2016

Identifier, Description	Security Type	Base Market Value	Book Yield	Yield	Duration, Convexity	-300 Basis Point Shock, -200 Basis Point Shock, -100 Basis Point Shock	100 Basis Point Shock, 200 Basis Point Shock, 300 Basis Point Shock
912828A91 UNITED STATES TREASURY	US GOV	1,501,935.00	0.484	0.403	0.372 0.003	1,504,182.69 1,504,182.69 1,504,182.69	1,496,352.13 1,490,769.68 1,485,187.64
912828F47 UNITED STATES TREASURY	US GOV	1,500,270.00	0.441	0.28	0.082 0.00	1,500,613.96 1,500,613.96 1,500,613.96	1,499,040.56 1,497,811.15 1,496,581.75
912828F88 UNITED STATES TREASURY	US GOV	1,500,225.00	0.486	0.284	0.166 0.001	1,500,931.19 1,500,931.19 1,500,931.19	1,497,739.43 1,495,253.93 1,492,768.52
912828G46 UNITED STATES TREASURY	US GOV	1,500,630.00	0.517	0.331	0.248 0.001	1,501,862.20 1,501,862.20 1,501,862.20	1,496,902.08 1,493,174.35 1,489,446.80
912828H29 UNITED STATES TREASURY	US GOV	1,501,200.00	0.548	0.383	0.331 0.002	1,503,103.62 1,503,103.62 1,503,103.62	1,496,229.67 1,491,259.67 1,486,290.00
912828J92 UNITED STATES TREASURY	US GOV	1,499,535.00	0.621	0.553	0.579 0.006	1,504,340.44 1,504,340.44 1,504,340.44	1,490,851.40 1,482,168.73 1,473,487.00
912828SJ0 UNITED STATES TREASURY	US GOV	1,502,625.00	0.601	0.524	0.499 0.005	1,506,552.31 1,506,552.31 1,506,552.31	1,495,131.88 1,487,639.52 1,480,147.90
912828SS0 UNITED STATES TREASURY	US GOV	1,502,985.00	0.655	0.575	0.662 0.008	1,508,702.40 1,508,702.40 1,508,702.40	1,493,040.56 1,483,097.28 1,473,155.16
912828SY7 UNITED STATES TREASURY	US GOV	1,500,060.00	0.597	0.619	0.745 0.009	1,506,981.03 1,506,981.03 1,506,981.03	1,488,888.71 1,477,718.80 1,466,550.29
912828TB6 UNITED STATES TREASURY	US GOV	1,501,290.00	0.622	0.646	0.827 0.011	1,509,310.30 1,509,310.30 1,509,310.30	1,488,875.40 1,476,462.45 1,464,051.14
912828TG5 UNITED STATES TREASURY	US GOV	1,497,660.00	0.641	0.671	0.911 0.013	1,506,821.22 1,506,821.22 1,506,821.22	1,484,010.47 1,470,362.87 1,456,717.19
912828TM2 UNITED STATES TREASURY	US GOV	1,499,070.00	0.674	0.687	0.995 0.015	1,509,322.64 1,509,322.64 1,509,322.64	1,484,155.03 1,469,242.29 1,454,331.78
912828TS9 UNITED STATES TREASURY	US GOV	1,498,710.00	0.696	0.705	1.074 0.017	1,510,050.98 1,510,050.98 1,510,050.98	1,482,622.43 1,466,537.39 1,450,454.88
912828TW0 UNITED STATES TREASURY	US GOV	1,500,585.00	0.617	0.716	1.156 0.019	1,513,010.07 1,513,010.07 1,513,010.07	1,483,239.29 1,465,896.46 1,448,556.50
912828UA6 UNITED STATES TREASURY	US GOV	1,493,011.65	0.613	0.732	1.239 0.022	1,506,559.55 1,506,559.55 1,506,559.55	1,474,508.50 1,456,008.57 1,437,511.87
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	2,632,874.58	0.25	0.25	0.00 0.00	2,632,874.58 2,632,874.58 2,632,874.58	2,632,874.58 2,632,874.58 2,632,874.58
CCYUSD Receivable	CASH	95.15	0.00	0.00	0.00 0.00	95.15 95.15 95.15	95.15 95.15 95.15
---	---	<b>25,132,761.38</b>	<b>0.552</b>	<b>0.51</b>	<b>0.59</b> <b>0.008</b>	<b>25,225,314.32</b> <b>25,225,314.32</b> <b>25,225,314.32</b>	<b>24,984,557.27</b> <b>24,836,372.87</b> <b>24,688,208.15</b>

\* Weighted By: Base Market Value + Accrued.

\*The shock analysis includes a yield floor of 0.

# Bernco Trading Report

## Bernalillo County Bond Proceed (52469)

08/01/2016 - 08/31/2016

[Return to Table of Contents](#)

Dated: 09/12/2016

\* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828D64	UNITED STATES TREASURY 08/31/2016	Maturity	08/31/2016 08/31/2016	Maturity	100.00	-1,500,000.00	0.00
912828RF9	UNITED STATES TREASURY 08/31/2016	Maturity	08/31/2016 08/31/2016	Maturity	100.00	-1,000,000.00	0.00
912828UA6	UNITED STATES TREASURY 11/30/2017	Buy	08/04/2016 08/05/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.016	1,495,233.59	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 08/31/2016	Sell	---	Direct	1.00	-1,906,359.93	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 08/31/2016	Buy	---	Direct	1.00	4,027,606.94	0.00
---	---	---	---	---	---	<b>1,116,480.60</b>	<b>0.00</b>

\* Showing transactions with Trade Date within selected date range. \* MMF transactions are collapsed.

\* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.

# Bernco Trading Report

## Bernalillo County Bond Proceed (52469)

09/01/2015 - 08/31/2016

Dated: 09/12/2016

\* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828A26	US TREASURY N/B 11/30/2015	Maturity	11/30/2015 11/30/2015	Maturity	100.00	-1,500,000.00	0.00
912828A67	UNITED STATES TREASURY 12/31/2015	Maturity	12/31/2015 12/31/2015	Maturity	100.00	-1,500,000.00	0.00
912828A91	UNITED STATES TREASURY 01/15/2017	Buy	04/19/2016 04/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.195	1,502,929.70	0.00
912828B41	UNITED STATES TREASURY 01/31/2016	Maturity	01/31/2016 01/31/2016	Maturity	100.00	-1,500,000.00	0.00
912828B82	UNITED STATES TREASURY 02/29/2016	Maturity	02/29/2016 02/29/2016	Maturity	100.00	-1,500,000.00	0.00
912828C40	UNITED STATES TREASURY 03/31/2016	Maturity	03/31/2016 03/31/2016	Maturity	100.00	-1,500,000.00	0.00
912828C81	UNITED STATES TREASURY 04/30/2016	Maturity	04/30/2016 04/30/2016	Maturity	100.00	-1,500,000.00	0.00
912828D64	UNITED STATES TREASURY 08/31/2016	Maturity	08/31/2016 08/31/2016	Maturity	100.00	-1,500,000.00	0.00
912828H78	US TREASURY N/B 01/31/2017	Sell	09/21/2015 09/22/2015	Morgan Stanley	99.93	-1,498,945.31	407.21
912828RF9	UNITED STATES TREASURY 08/31/2016	Maturity	08/31/2016 08/31/2016	Maturity	100.00	-1,000,000.00	0.00
912828RF9	UNITED STATES TREASURY 08/31/2016	Buy	05/09/2016 05/10/2016	JEFFERIES & COMPANY, INC.	100.227	1,002,265.63	0.00
912828SY7	US TREASURY N/B 05/31/2017	Sell	09/21/2015 09/22/2015	Morgan Stanley	99.934	-1,499,003.91	603.99
912828SY7	UNITED STATES TREASURY 05/31/2017	Buy	04/19/2016 04/20/2016	RBC Dain Rauscher (US)	100.031	1,500,468.75	0.00
912828TB6	UNITED STATES TREASURY 06/30/2017	Buy	04/19/2016 04/20/2016	Morgan Stanley	100.152	1,502,285.16	0.00
912828TG5	UNITED STATES TREASURY 07/31/2017	Buy	04/19/2016 04/20/2016	BANC OF AMERICA SECURITIES LLC	99.82	1,497,304.69	0.00
912828TM2	UNITED STATES TREASURY 08/31/2017	Buy	04/19/2016 04/20/2016	JP MORGAN SECURITIES INC.	99.934	1,499,003.91	0.00
912828TS9	UNITED STATES TREASURY 09/30/2017	Buy	04/19/2016 04/20/2016	Morgan Stanley	99.898	1,498,476.56	0.00
912828TW0	UNITED STATES TREASURY 10/31/2017	Buy	04/19/2016 04/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.059	475,278.32	0.00
912828TW0	UNITED STATES TREASURY 10/31/2017	Buy	06/29/2016 06/30/2016	CITIGROUP GLOBAL MARKETS INC.	100.234	1,027,402.34	0.00
912828UA6	UNITED STATES TREASURY 11/30/2017	Buy	08/04/2016 08/05/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.016	1,495,233.59	0.00
912828WM8	UNITED STATES TREASURY 05/31/2016	Maturity	05/31/2016 05/31/2016	Maturity	100.00	-1,500,000.00	0.00
912828WQ9	UNITED STATES TREASURY 06/30/2016	Maturity	06/30/2016 06/30/2016	Maturity	100.00	-1,500,000.00	0.00
912828WX4	UNITED STATES TREASURY 07/31/2016	Maturity	07/31/2016 07/31/2016	Maturity	100.00	-1,500,000.00	0.00
94975P405	--- 08/31/2016	Buy	---	Direct	1.00	28,205,497.67	0.00
94975P405	--- 08/31/2016	Sell	---	Direct	1.00	-26,999,137.39	0.00
---	---	---	---	---	---	<b>-4,790,940.29</b>	<b>1,011.19</b>

\* Showing transactions with Trade Date within selected date range. \* MMF transactions are collapsed.

\* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.

## Disclaimer

Dated: 09/12/2016

### Additional Disclosure:

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Public Trust Advisors  
717 17th St. Suite 1850  
Denver, CO 80202

**Bernalillo County Accounting Department  
FY2016 Bond Proceeds Cash Flow Forecast Report**

<b>Bond Proceeds Beginning Cash Balances</b>	<b>July</b>	<b>August</b>	<b>September</b>	<b>October</b>	<b>November</b>	<b>December</b>	<b>January</b>	<b>February</b>	<b>March</b>	<b>April</b>	<b>May</b>	<b>June</b>
Bond Proceeds Money Market Account	505,601	511,627	2,632,874	2,632,874	2,632,874	2,632,874	2,632,874	2,632,874	2,632,874	2,632,874	2,632,874	2,632,874
<b>Total Bond Proceeds Beginning Cash Balances</b>	<b>505,601</b>	<b>511,627</b>	<b>2,632,874</b>	<b>2,632,874</b>	<b>2,632,874</b>	<b>2,632,874</b>	<b>2,632,874</b>	<b>2,632,874</b>	<b>2,632,874</b>	<b>2,632,874</b>	<b>2,632,874</b>	<b>2,632,874</b>

<b>Bond Proceeds Inflows</b>	<b>July</b>	<b>August</b>	<b>September</b>	<b>October</b>	<b>November</b>	<b>December</b>	<b>January</b>	<b>February</b>	<b>March</b>	<b>April</b>	<b>May</b>	<b>June</b>
Transfers In From Operating Portfolio	-	-	-	-	-	-	-	-	15,000,000	-	-	-
Bond Proceeds Portfolio Investment Income	6,026	27,607	-	-	-	-	-	-	-	-	-	-
<b>Total Bond Proceeds Inflows</b>	<b>6,026</b>	<b>27,607</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>15,000,000</b>	<b>-</b>	<b>-</b>	<b>-</b>

<b>Bond Proceeds Outflows</b>	<b>July</b>	<b>August</b>	<b>September</b>	<b>October</b>	<b>November</b>	<b>December</b>	<b>January</b>	<b>February</b>	<b>March</b>	<b>April</b>	<b>May</b>	<b>June</b>
Transfers Out to Operating Portfolio	-	409,441	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000
<b>Total Bond Proceeds Outflows</b>	<b>-</b>	<b>409,441</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>

<b>Bond Proceeds Investment Activity</b>	<b>July</b>	<b>August</b>	<b>September</b>	<b>October</b>	<b>November</b>	<b>December</b>	<b>January</b>	<b>February</b>	<b>March</b>	<b>April</b>	<b>May</b>	<b>June</b>
Investments Called/Matured/Sold (Inflow)	-	4,000,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000
Investments Purchased (Outflow)	-	1,496,919	-	-	-	-	-	-	15,000,000	-	-	-
<b>Net Investment Activity</b>	<b>-</b>	<b>2,503,081</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>(13,500,000)</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>

<b>Net Bond Proceeds Increase/(Decrease) in Cash</b>	<b>6,026</b>	<b>2,121,247</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
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<b>Estimated Bond Proceeds Ending Cash Balance</b>	<b>\$ 511,627</b>	<b>\$ 2,632,874</b>	<b>\$ 2,632,874</b>	<b>\$ 2,632,874</b>	<b>\$ 2,632,874</b>	<b>\$ 2,632,874</b>	<b>\$ 2,632,874</b>	<b>\$ 2,632,874</b>	<b>\$ 2,632,874</b>	<b>\$ 2,632,874</b>	<b>\$ 2,632,874</b>	<b>\$ 2,632,874</b>
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Green shading = Projected  
 Yellow shading = Actual  
**Disclaimer: This annual cash flow report is an estimate.**