



Bernalillo County Monthly Statement

Bernalillo County Bond Proceed (52469)

Month End (M4 Y2018)

10/01/2017 - 10/31/2017

Dated: 11/06/2017

Locked Down

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Portfolio Overview

Bernalillo County Bond Proceed (52469)

10/01/2017 - 10/31/2017

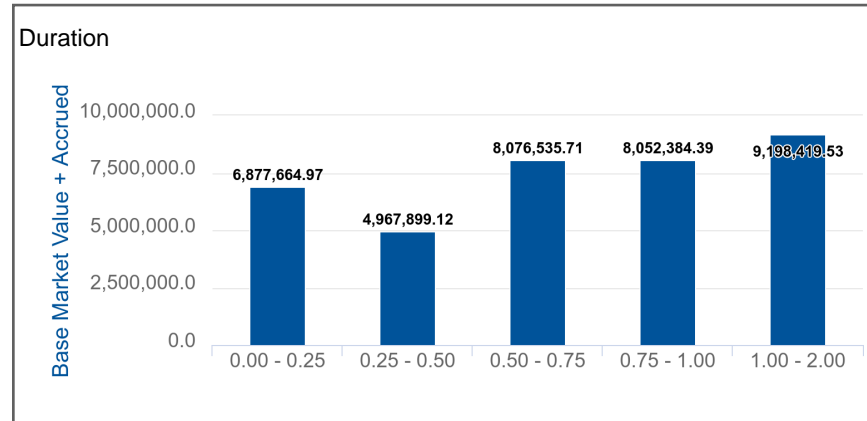
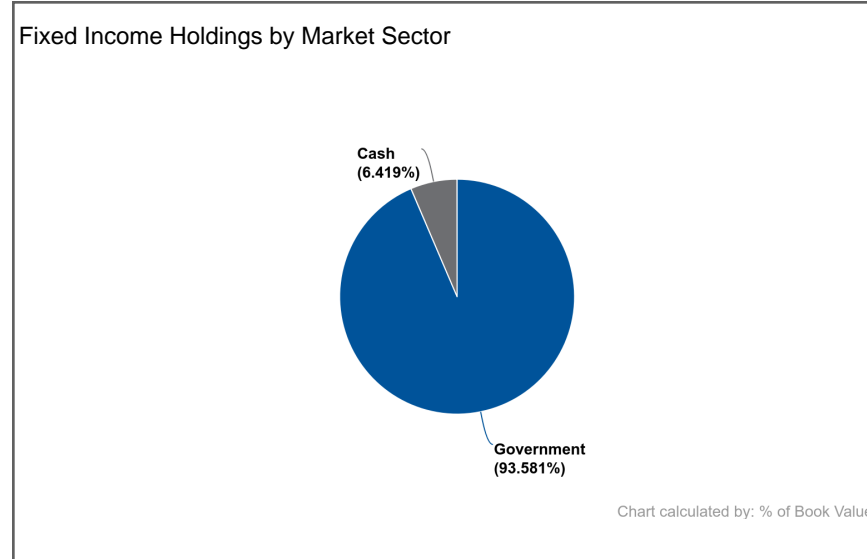
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Balance Sheet Summary	
<i>Bernalillo County Bond Proceed</i>	
Book Value	37,161,847.08
Accrued Balance	76,816.11
Net Unrealized Gain/Loss	-65,759.47
Market Value + Accrued	37,172,903.72

Net Income	
<i>Bernalillo County Bond Proceed</i>	
Current Units	37,223,410.73
Interest Income	27,438.23
Net Amortization/Accretion Income	6,521.09
Net Realized Gain/Loss	0.00
Net Income	33,959.33

Index Comparison Summary			
<i>Risk Metric</i>	<i>Portfolio</i>	<i>Index</i>	<i>Difference</i>
Duration	0.702	0.935	-0.233
Yield	1.356	1.44	-0.084
Years to Effective Maturity	0.709	0.945	-0.236
Years to Final Maturity	0.709	0.945	-0.236
Average Credit Rating	AAA	AAA	---



Index: ICE BofAML 1-Year US Treasury Bill Index.

Bernco Holdings Summary

Bernalillo County Bond Proceed (52469)

As of 10/31/2017

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Dated: 11/06/2017

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
CCYUSD	Receivable	385.73	CASH	10/31/2017	385.73	385.73 0.00	385.73	0.00	0.00	385.73	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF	2,385,025.00	MMFUND	10/31/2017	2,385,025.00	2,385,025.00 0.90	2,385,025.00	0.00	0.00	2,385,025.00	0.00
912828UA6	UNITED STATES TREASURY	1,495,000.00	US GOV	11/30/2017	1,495,233.59	1,495,014.16 0.613	1,494,416.95	-597.21	3,931.52	1,498,348.47	0.082
912828UE8	UNITED STATES TREASURY	1,495,000.00	US GOV	12/31/2017	1,496,167.97	1,495,153.05 0.687	1,493,953.50	-1,199.55	3,778.12	1,497,731.62	0.167
912828P20	UNITED STATES TREASURY	1,495,000.00	US GOV	01/31/2018	1,493,131.25	1,494,615.57 0.854	1,493,340.55	-1,275.02	2,833.59	1,496,174.14	0.252
912828UR9	UNITED STATES TREASURY	1,395,000.00	US GOV	02/28/2018	1,392,438.87	1,394,343.01 0.894	1,392,837.75	-1,505.26	1,791.92	1,394,629.67	0.329
912828Q45	UNITED STATES TREASURY	1,350,000.00	US GOV	03/31/2018	1,347,046.88	1,349,056.81 1.045	1,347,894.00	-1,162.81	1,038.46	1,348,932.46	0.413
912828UU2	UNITED STATES TREASURY	500,000.00	US GOV	03/31/2018	498,867.19	499,114.82 1.182	498,945.00	-169.82	329.67	499,274.67	0.413
912828Q94	UNITED STATES TREASURY	1,230,000.00	US GOV	04/30/2018	1,226,444.53	1,228,634.08 0.974	1,226,728.20	-1,905.88	25.48	1,226,753.68	0.496
912828UZ1	UNITED STATES TREASURY	500,000.00	US GOV	04/30/2018	498,203.13	498,538.36 1.216	498,300.00	-238.36	8.63	498,308.63	0.496
912828VE7	UNITED STATES TREASURY	1,319,000.00	US GOV	05/31/2018	1,317,505.82	1,318,298.19 1.092	1,316,533.47	-1,764.72	5,549.89	1,322,083.36	0.58
912828R51	UNITED STATES TREASURY	1,364,000.00	US GOV	05/31/2018	1,362,135.16	1,363,160.58 0.982	1,360,371.76	-2,788.82	5,021.83	1,365,393.59	0.58
912828R93	UNITED STATES TREASURY	2,700,000.00	US GOV	06/30/2018	2,683,019.53	2,690,757.23 1.145	2,686,500.00	-4,257.23	5,686.14	2,692,186.14	0.663
912828XK1	UNITED STATES TREASURY	2,700,000.00	US GOV	07/15/2018	2,690,402.34	2,694,639.45 1.159	2,689,875.00	-4,764.45	6,997.62	2,696,872.62	0.704
9128282C3	UNITED STATES TREASURY	2,700,000.00	US GOV	08/31/2018	2,683,652.34	2,690,199.12 1.192	2,684,610.00	-5,589.12	3,468.23	2,688,078.23	0.832
912828T42	UNITED STATES TREASURY	2,700,000.00	US GOV	09/30/2018	2,682,070.31	2,688,841.20 1.207	2,682,396.00	-6,445.20	1,780.22	2,684,176.22	0.914
912828T83	UNITED STATES TREASURY	2,700,000.00	US GOV	10/31/2018	2,680,171.88	2,687,222.14 1.229	2,680,074.00	-7,148.14	55.94	2,680,129.94	1.00
912828U40	UNITED STATES TREASURY	2,700,000.00	US GOV	11/30/2018	2,689,664.06	2,693,170.63 1.237	2,685,555.00	-7,615.63	11,360.66	2,696,915.66	1.082
912828N22	UNITED STATES TREASURY	2,700,000.00	US GOV	12/15/2018	2,700,316.41	2,700,219.87 1.243	2,692,197.00	-8,022.87	12,817.62	2,705,014.62	1.123
912828B33	UNITED STATES TREASURY	2,000,000.00	US GOV	01/31/2019	2,006,015.63	2,004,380.81 1.322	1,999,380.00	-5,000.81	7,581.52	2,006,961.52	1.252
912828W30	UNITED STATES TREASURY	950,000.00	US GOV	02/28/2019	946,103.52	946,863.43 1.377	945,098.00	-1,765.43	1,830.46	946,928.46	1.329
912828W97	UNITED STATES TREASURY	845,000.00	US GOV	03/31/2019	844,075.78	844,213.83 1.317	841,670.70	-2,543.13	928.57	842,599.27	1.413
---	---	37,223,410.73	---	07/17/2018	37,118,076.92	37,161,847.08 1.101	37,096,087.61	-65,759.47	76,816.11	37,172,903.72	0.709

* Weighted by: Market Value + Accrued, except Book Yield by Base Book Value + Accrued. * Holdings Displayed by: Position.

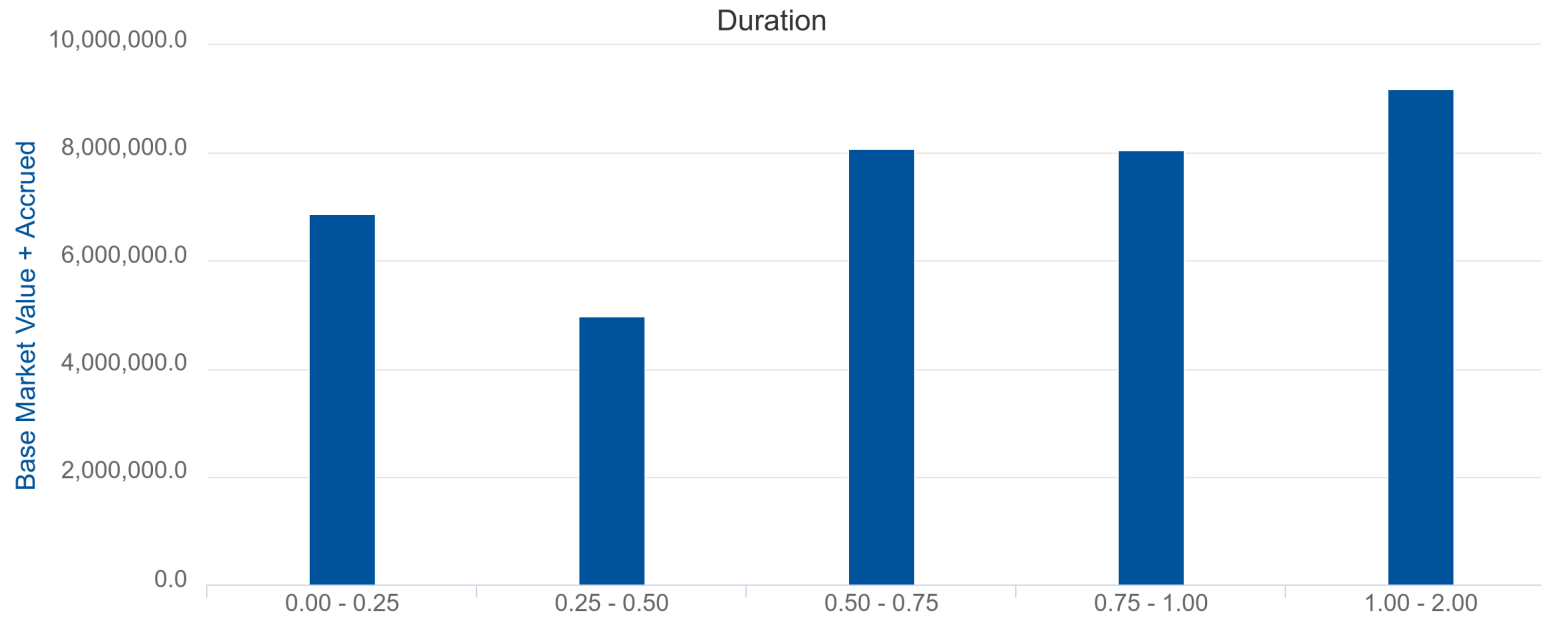
Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 10/31/2017

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0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Moody's Rating, S&P Rating	Base Market Value + Accrued
912828P20	UNITED STATES TREASURY	1,495,000.00	01/31/2018	01/31/2018	US GOV	99.8890	1.193	0.249	Aaa AA+	1,496,174.14
912828UA6	UNITED STATES TREASURY	1,495,000.00	11/30/2017	11/30/2017	US GOV	99.9610	1.098	0.082	Aaa AA+	1,498,348.47
912828UE8	UNITED STATES TREASURY	1,495,000.00	12/31/2017	12/31/2017	US GOV	99.9300	1.17	0.165	Aaa AA+	1,497,731.62
94975P405	WELLS FRGO GOVERNMENT CL I MMF	2,385,025.00	10/31/2017	10/31/2017	MMFUND	1.0000	0.90	0.00	Aaa AAAm	2,385,025.00
CCYUSD	Receivable	385.73	10/31/2017	10/31/2017	CASH	1.0000	0.00	0.00	Aaa AAA	385.73
---	---	6,870,410.73	12/10/2017	12/10/2017	---	65.6155	1.066	0.108	Aaa AA+	6,877,664.97

0.25 - 0.50

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Moody's Rating, S&P Rating	Base Market Value + Accrued
912828Q45	UNITED STATES TREASURY	1,350,000.00	03/31/2018	03/31/2018	US GOV	99.8440	1.252	0.413	Aaa AA+	1,348,932.46
912828Q94	UNITED STATES TREASURY	1,230,000.00	04/30/2018	04/30/2018	US GOV	99.7340	1.285	0.497	Aaa AA+	1,226,753.68
912828UR9	UNITED STATES TREASURY	1,395,000.00	02/28/2018	02/28/2018	US GOV	99.8450	1.218	0.33	Aaa AA+	1,394,629.67

Bernco Duration

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Dated: 11/06/2017

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Moody's Rating, S&P Rating	Base Market Value + Accrued
912828UU2	UNITED STATES TREASURY	500,000.00	03/31/2018	03/31/2018	US GOV	99.7890	1.26	0.413	Aaa AA+	499,274.67
912828UZ1	UNITED STATES TREASURY	500,000.00	04/30/2018	04/30/2018	US GOV	99.6600	1.309	0.497	Aaa AA+	498,308.63
---	UNITED STATES TREASURY	4,975,000.00	04/02/2018	04/02/2018	US GOV	99.7931	1.257	0.419	Aaa AA+	4,967,899.12

0.50 - 0.75

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Moody's Rating, S&P Rating	Base Market Value + Accrued
912828R51	UNITED STATES TREASURY	1,364,000.00	05/31/2018	05/31/2018	US GOV	99.7340	1.335	0.576	Aaa AA+	1,365,393.59
912828R93	UNITED STATES TREASURY	2,700,000.00	06/30/2018	06/30/2018	US GOV	99.5000	1.382	0.66	Aaa AA+	2,692,186.14
912828VE7	UNITED STATES TREASURY	1,319,000.00	05/31/2018	05/31/2018	US GOV	99.8130	1.323	0.576	Aaa AA+	1,322,083.36
912828XK1	UNITED STATES TREASURY	2,700,000.00	07/15/2018	07/15/2018	US GOV	99.6250	1.41	0.699	Aaa AA+	2,696,872.62
---	UNITED STATES TREASURY	8,083,000.00	06/25/2018	06/25/2018	US GOV	99.6325	1.374	0.645	Aaa AA+	8,076,535.71

0.75 - 1.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Moody's Rating, S&P Rating	Base Market Value + Accrued
912828C3	UNITED STATES TREASURY	2,700,000.00	08/31/2018	08/31/2018	US GOV	99.4300	1.442	0.824	Aaa AA+	2,688,078.23
912828T42	UNITED STATES TREASURY	2,700,000.00	09/30/2018	09/30/2018	US GOV	99.3480	1.47	0.906	Aaa AA+	2,684,176.22
912828T83	UNITED STATES TREASURY	2,700,000.00	10/31/2018	10/31/2018	US GOV	99.2620	1.496	0.991	Aaa AA+	2,680,129.94
---	UNITED STATES TREASURY	8,100,000.00	09/30/2018	09/30/2018	US GOV	99.3467	1.469	0.907	Aaa AA+	8,052,384.39

1.00 - 2.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Moody's Rating, S&P Rating	Base Market Value + Accrued
912828B33	UNITED STATES TREASURY	2,000,000.00	01/31/2019	01/31/2019	US GOV	99.9690	1.525	1.229	Aaa AA+	2,006,961.52
912828N22	UNITED STATES TREASURY	2,700,000.00	12/15/2018	12/15/2018	US GOV	99.7110	1.51	1.105	Aaa AA+	2,705,014.62
912828U40	UNITED STATES TREASURY	2,700,000.00	11/30/2018	11/30/2018	US GOV	99.4650	1.50	1.066	Aaa AA+	2,696,915.66
912828W30	UNITED STATES TREASURY	950,000.00	02/28/2019	02/28/2019	US GOV	99.4840	1.518	1.313	Aaa AA+	946,928.46
912828W97	UNITED STATES TREASURY	845,000.00	03/31/2019	03/31/2019	US GOV	99.6060	1.532	1.395	Aaa AA+	842,599.27
---	UNITED STATES TREASURY	9,195,000.00	01/07/2019	01/07/2019	US GOV	99.6622	1.513	1.169	Aaa AA+	9,198,419.53

Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 10/31/2017

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Dated: 11/06/2017

Summary

<i>Identifier</i>	<i>Description</i>	<i>Base Current Units</i>	<i>Effective Maturity</i>	<i>Final Maturity</i>	<i>Security Type</i>	<i>Market Price</i>	<i>Yield</i>	<i>Duration</i>	<i>Moody's Rating, S&P Rating</i>	<i>Base Market Value + Accrued</i>
---	---	37,223,410.73	07/17/2018	07/17/2018	---	93.3057	1.356	0.702	Aaa AA+	37,172,903.72

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

Bernco Credit Quality

Base Currency: USD As of 10/31/2017

Bernalillo County Bond Proceed (52469)

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Security Type

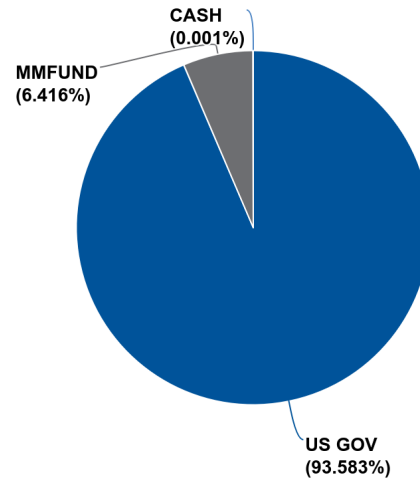


Chart calculated by: Base Market Value + Accrued

US GOV

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
912828UZ1	UNITED STATES TREASURY	AAA	500,000.00	04/30/2018	US GOV	Government	498,308.63	1.341%
912828UU2	UNITED STATES TREASURY	AAA	500,000.00	03/31/2018	US GOV	Government	499,274.67	1.343%
912828W97	UNITED STATES TREASURY	AAA	845,000.00	03/31/2019	US GOV	Government	842,599.27	2.267%
912828W30	UNITED STATES TREASURY	AAA	950,000.00	02/28/2019	US GOV	Government	946,928.46	2.547%
912828Q94	UNITED STATES TREASURY	AAA	1,230,000.00	04/30/2018	US GOV	Government	1,226,753.68	3.300%
912828VE7	UNITED STATES TREASURY	AAA	1,319,000.00	05/31/2018	US GOV	Government	1,322,083.36	3.557%
912828Q45	UNITED STATES TREASURY	AAA	1,350,000.00	03/31/2018	US GOV	Government	1,348,932.46	3.629%
912828R51	UNITED STATES TREASURY	AAA	1,364,000.00	05/31/2018	US GOV	Government	1,365,393.59	3.673%
912828UR9	UNITED STATES TREASURY	AAA	1,395,000.00	02/28/2018	US GOV	Government	1,394,629.67	3.752%
912828P20	UNITED STATES TREASURY	AAA	1,495,000.00	01/31/2018	US GOV	Government	1,496,174.14	4.025%
912828UE8	UNITED STATES TREASURY	AAA	1,495,000.00	12/31/2017	US GOV	Government	1,497,731.62	4.029%
912828UA6	UNITED STATES TREASURY	AAA	1,495,000.00	11/30/2017	US GOV	Government	1,498,348.47	4.031%
912828B33	UNITED STATES TREASURY	AAA	2,000,000.00	01/31/2019	US GOV	Government	2,006,961.52	5.399%
912828T83	UNITED STATES TREASURY	AAA	2,700,000.00	10/31/2018	US GOV	Government	2,680,129.94	7.210%
912828T42	UNITED STATES TREASURY	AAA	2,700,000.00	09/30/2018	US GOV	Government	2,684,176.22	7.221%
912828C3	UNITED STATES TREASURY	AAA	2,700,000.00	08/31/2018	US GOV	Government	2,688,078.23	7.231%
912828R93	UNITED STATES TREASURY	AAA	2,700,000.00	06/30/2018	US GOV	Government	2,692,186.14	7.242%
912828XK1	UNITED STATES TREASURY	AAA	2,700,000.00	07/15/2018	US GOV	Government	2,696,872.62	7.255%
912828U40	UNITED STATES TREASURY	AAA	2,700,000.00	11/30/2018	US GOV	Government	2,696,915.66	7.255%
912828N22	UNITED STATES TREASURY	AAA	2,700,000.00	12/15/2018	US GOV	Government	2,705,014.62	7.277%
---	UNITED STATES TREASURY	AAA	34,838,000.00	08/04/2018	US GOV	Government	34,787,492.99	93.583%

Bernco Credit Quality

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 10/31/2017

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MMFUND

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	2,385,025.00	10/31/2017	MMFUND	Cash	2,385,025.00	6.416%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	2,385,025.00	10/31/2017	MMFUND	Cash	2,385,025.00	6.416%

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	385.73	10/31/2017	CASH	Cash	385.73	0.001%
CCYUSD	Receivable	AAA	385.73	10/31/2017	CASH	Cash	385.73	0.001%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	37,223,410.73	07/17/2018	---	---	37,172,903.72	100.000%

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

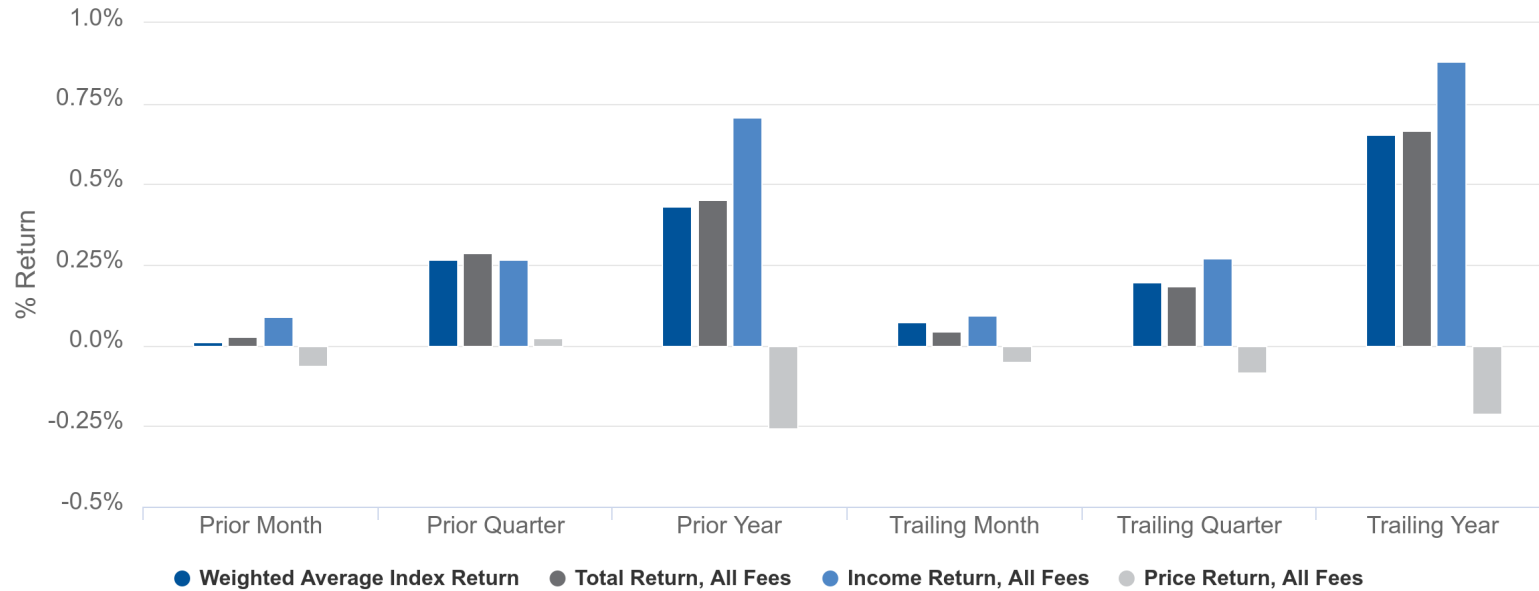
Bernco Performance Summary

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 10/31/2017

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Period	Period Begin	Period End	Total Return, All Fees	Income Return, All Fees	Price Return, All Fees
Prior Month	09/01/2017	09/30/2017	0.026%	0.088%	-0.061%
Prior Quarter	07/01/2017	09/30/2017	0.289%	0.265%	0.024%
Prior Year	07/01/2016	06/30/2017	0.451%	0.709%	-0.258%
Trailing Month	10/01/2017	10/31/2017	0.042%	0.092%	-0.050%
Trailing Quarter	08/01/2017	10/31/2017	0.186%	0.269%	-0.084%
Trailing Year	11/01/2016	10/31/2017	0.667%	0.880%	-0.213%

Account	Index	Index Start Date	Index End Date
Bernalillo County Bond Proceed	ICE BofAML 1-Year US Treasury Bill Index	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.

Bernco Portfolio Shock

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 10/31/2017

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Dated: 11/06/2017

Identifier, Description	Security Type	Current Units	Base Market Value	Yield	Duration	-300 Basis Point Shock, -200 Basis Point Shock, -100 Basis Point Shock	100 Basis Point Shock, 200 Basis Point Shock, 300 Basis Point Shock	% Change at 100 Basis Points, % Change at 200 Basis Points, % Change at 300 Basis Points
912828C3 UNITED STATES TREASURY	US GOV	2,700,000.00	2,684,610.00	1.442	0.824	2,716,493.52 2,716,493.52 2,706,724.05	2,662,498.87 2,640,390.67 2,618,285.38	-0.824% -1.647% -2.471%
912828B33 UNITED STATES TREASURY	US GOV	2,000,000.00	1,999,380.00	1.525	1.229	2,036,861.73 2,036,861.73 2,023,964.25	1,974,800.01 1,950,224.28 1,925,652.81	-1.229% -2.459% -3.688%
912828N22 UNITED STATES TREASURY	US GOV	2,700,000.00	2,692,197.00	1.51	1.105	2,737,138.48 2,737,138.48 2,721,955.92	2,662,442.87 2,632,693.52 2,602,948.95	-1.105% -2.210% -3.315%
912828P20 UNITED STATES TREASURY	US GOV	1,495,000.00	1,493,340.55	1.193	0.249	1,497,781.65 1,497,781.65 1,497,062.89	1,489,618.39 1,485,896.42 1,482,174.64	-0.249% -0.498% -0.748%
912828Q45 UNITED STATES TREASURY	US GOV	1,350,000.00	1,347,894.00	1.252	0.413	1,354,859.20 1,354,859.20 1,353,456.88	1,342,331.58 1,336,769.63 1,331,208.13	-0.413% -0.825% -1.238%
912828Q94 UNITED STATES TREASURY	US GOV	1,230,000.00	1,226,728.20	1.285	0.497	1,234,562.65 1,234,562.65 1,232,822.97	1,220,634.03 1,214,540.47 1,208,447.51	-0.497% -0.994% -1.490%
912828R51 UNITED STATES TREASURY	US GOV	1,364,000.00	1,360,371.76	1.335	0.576	1,370,832.34 1,370,832.34 1,368,207.10	1,352,537.26 1,344,703.60 1,336,870.78	-0.576% -1.152% -1.728%
912828R93 UNITED STATES TREASURY	US GOV	2,700,000.00	2,686,500.00	1.382	0.66	2,710,987.56 2,710,987.56 2,704,222.26	2,668,779.79 2,651,061.63 2,633,345.53	-0.660% -1.319% -1.979%
912828T42 UNITED STATES TREASURY	US GOV	2,700,000.00	2,682,396.00	1.47	0.906	2,718,133.78 2,718,133.78 2,706,708.25	2,658,087.16 2,633,781.73 2,609,479.72	-0.906% -1.812% -2.718%
912828T83 UNITED STATES TREASURY	US GOV	2,700,000.00	2,680,074.00	1.496	0.991	2,719,807.74 2,719,807.74 2,706,627.82	2,653,524.13 2,626,978.21 2,600,436.25	-0.991% -1.981% -2.971%
912828U40 UNITED STATES TREASURY	US GOV	2,700,000.00	2,685,555.00	1.50	1.066	2,728,524.73 2,728,524.73 2,714,198.34	2,656,916.15 2,628,281.79 2,599,651.92	-1.066% -2.133% -3.199%
912828UA6 UNITED STATES TREASURY	US GOV	1,495,000.00	1,494,416.95	1.098	0.082	1,495,761.17 1,495,761.17 1,495,640.79	1,493,193.13 1,491,969.33 1,490,745.55	-0.082% -0.164% -0.246%
912828UE8 UNITED STATES TREASURY	US GOV	1,495,000.00	1,493,953.50	1.17	0.165	1,496,845.77 1,496,845.77 1,496,425.14	1,491,481.94 1,489,010.47 1,486,539.08	-0.165% -0.331% -0.496%
912828UR9 UNITED STATES TREASURY	US GOV	1,395,000.00	1,392,837.75	1.218	0.33	1,398,438.73 1,398,438.73 1,397,436.48	1,388,239.33 1,383,641.21 1,379,043.39	-0.330% -0.660% -0.990%
912828UU2 UNITED STATES TREASURY	US GOV	500,000.00	498,945.00	1.26	0.413	501,540.53 501,540.53 501,004.12	496,886.05 494,827.27 492,768.67	-0.413% -0.825% -1.238%
912828UZ1 UNITED STATES TREASURY	US GOV	500,000.00	498,300.00	1.309	0.497	501,541.49 501,541.49 500,775.42	495,824.83 493,349.90 490,875.23	-0.497% -0.993% -1.490%
912828VE7 UNITED STATES TREASURY	US GOV	1,319,000.00	1,316,533.47	1.323	0.576	1,326,562.77 1,326,562.77 1,324,112.73	1,308,955.03 1,301,377.40 1,293,800.59	-0.576% -1.151% -1.727%
912828W30 UNITED STATES TREASURY	US GOV	950,000.00	945,098.00	1.518	1.313	963,934.14 963,934.14 957,509.46	932,688.80 920,281.84 907,877.15	-1.313% -2.626% -3.938%
912828W97 UNITED STATES TREASURY	US GOV	845,000.00	841,670.70	1.532	1.395	859,662.68 859,662.68 853,411.68	829,931.94 818,195.41 806,461.11	-1.395% -2.789% -4.183%
912828XK1 UNITED STATES TREASURY	US GOV	2,700,000.00	2,689,875.00	1.41	0.699	2,716,399.21 2,716,399.21 2,708,689.33	2,671,062.92 2,652,253.10 2,633,445.53	-0.699% -1.399% -2.098%

Bernco Portfolio Shock

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 10/31/2017

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Dated: 11/06/2017

Identifier, Description	Security Type	Current Units	Base Market Value	Yield	Duration	-300 Basis Point Shock, -200 Basis Point Shock, -100 Basis Point Shock	100 Basis Point Shock, 200 Basis Point Shock, 300 Basis Point Shock	% Change at 100 Basis Points, % Change at 200 Basis Points, % Change at 300 Basis Points
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	2,385,025.00	2,385,025.00	0.90	0.00	2,385,025.00 2,385,025.00 2,385,025.00	2,385,025.00 2,385,025.00 2,385,025.00	0.000% 0.000% 0.000%
CCYUSD Receivable	CASH	385.73	385.73	0.00	0.00	385.73 385.73 385.73	385.73 385.73 385.73	0.000% 0.000% 0.000%
---	---	37,223,410.73	37,096,087.61	1.356	0.702	37,472,080.60 37,472,080.60 37,356,366.60	36,835,844.95 36,575,638.63 36,315,468.64	-0.702% -1.403% -2.104%

* Weighted by: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

10/01/2017 - 10/31/2017

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Dated: 11/06/2017

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828TW0	UNITED STATES TREASURY 10/31/2017	Maturity	10/31/2017 10/31/2017	Maturity	100.00	-1,500,000.00	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 10/31/2017	Buy	--- ---	Direct	1.00	3,913,449.23	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 10/31/2017	Sell	10/10/2017 10/10/2017	Direct	1.00	-1,592,363.92	0.00
---	--- 10/31/2017	---	---	---	---	821,085.31	0.00

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

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Bernco Trading Report

Bernalillo County Bond Proceed (52469)

11/01/2016 - 10/31/2017

Dated: 11/06/2017

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
9128282C3	UNITED STATES TREASURY 08/31/2018	Buy	04/10/2017 04/11/2017	Morgan Stanley	99.395	2,683,652.34	0.00
912828A91	UNITED STATES TREASURY 01/15/2017	Maturity	01/15/2017 01/15/2017	Maturity	100.00	-1,500,000.00	0.00
912828B33	UNITED STATES TREASURY 01/31/2019	Buy	05/11/2017 05/12/2017	RBC Dain Rauscher (US)	100.301	2,006,015.63	0.00
912828G46	UNITED STATES TREASURY 11/30/2016	Maturity	11/30/2016 11/30/2016	Maturity	100.00	-1,500,000.00	0.00
912828H29	UNITED STATES TREASURY 12/31/2016	Maturity	12/31/2016 12/31/2016	Maturity	100.00	-1,500,000.00	0.00
912828J92	UNITED STATES TREASURY 03/31/2017	Maturity	03/31/2017 03/31/2017	Maturity	100.00	-1,500,000.00	0.00
912828N22	UNITED STATES TREASURY 12/15/2018	Buy	04/10/2017 04/11/2017	RBC Dain Rauscher (US)	100.012	2,700,316.41	0.00
912828P20	UNITED STATES TREASURY 01/31/2018	Buy	11/16/2016 11/17/2016	RBC Dain Rauscher (US)	99.875	1,493,131.25	0.00
912828Q45	UNITED STATES TREASURY 03/31/2018	Buy	12/13/2016 12/14/2016	RBC Dain Rauscher (US)	99.781	1,347,046.88	0.00
912828Q94	UNITED STATES TREASURY 04/30/2018	Buy	01/11/2017 01/12/2017	BANC OF AMERICA SECURITIES LLC	99.711	1,226,444.53	0.00
912828R51	UNITED STATES TREASURY 05/31/2018	Buy	02/14/2017 02/15/2017	WELLS FARGO SECURITIES LLC	99.863	1,362,135.16	0.00
912828R93	UNITED STATES TREASURY 06/30/2018	Buy	04/10/2017 04/11/2017	RBC Dain Rauscher (US)	99.371	2,683,019.53	0.00
912828SJ0	UNITED STATES TREASURY 02/28/2017	Maturity	02/28/2017 02/28/2017	Maturity	100.00	-1,500,000.00	0.00
912828SS0	UNITED STATES TREASURY 04/30/2017	Maturity	04/30/2017 04/30/2017	Maturity	100.00	-1,500,000.00	0.00
912828SY7	UNITED STATES TREASURY 05/31/2017	Maturity	05/31/2017 05/31/2017	Maturity	100.00	-1,500,000.00	0.00
912828T42	UNITED STATES TREASURY 09/30/2018	Buy	04/10/2017 04/11/2017	Morgan Stanley	99.336	2,682,070.31	0.00
912828T83	UNITED STATES TREASURY 10/31/2018	Buy	04/10/2017 04/11/2017	Morgan Stanley	99.266	2,680,171.88	0.00
912828TB6	UNITED STATES TREASURY 06/30/2017	Maturity	06/30/2017 06/30/2017	Maturity	100.00	-1,500,000.00	0.00
912828TG5	UNITED STATES TREASURY 07/31/2017	Maturity	07/31/2017 07/31/2017	Maturity	100.00	-1,500,000.00	0.00
912828TM2	UNITED STATES TREASURY 08/31/2017	Maturity	08/31/2017 08/31/2017	Maturity	100.00	-1,500,000.00	0.00
912828TS9	UNITED STATES TREASURY 09/30/2017	Maturity	09/30/2017 09/30/2017	Maturity	100.00	-1,500,000.00	0.00
912828TW0	UNITED STATES TREASURY 10/31/2017	Maturity	10/31/2017 10/31/2017	Maturity	100.00	-1,500,000.00	0.00
912828U40	UNITED STATES TREASURY 11/30/2018	Buy	04/10/2017 04/11/2017	Morgan Stanley	99.617	2,689,664.06	0.00
912828UR9	UNITED STATES TREASURY 02/28/2018	Buy	11/16/2016 11/17/2016	RBC Dain Rauscher (US)	99.816	1,392,438.87	0.00
912828UU2	UNITED STATES TREASURY 03/31/2018	Buy	09/19/2017 09/20/2017	WELLS FARGO SECURITIES LLC	99.773	498,867.19	0.00
912828UZ1	UNITED STATES TREASURY 04/30/2018	Buy	09/19/2017 09/20/2017	CITIGROUP GLOBAL MARKETS INC.	99.641	498,203.13	0.00
912828VE7	UNITED STATES TREASURY 05/31/2018	Buy	03/06/2017 03/07/2017	GOLDMAN	99.887	1,317,505.82	0.00
912828W30	UNITED STATES TREASURY 02/28/2019	Buy	07/05/2017 07/06/2017	RBC Dain Rauscher (US)	99.59	946,103.52	0.00
912828W97	UNITED STATES TREASURY 03/31/2019	Buy	08/03/2017 08/04/2017	BANC OF AMERICA SECURITIES LLC	99.891	844,075.78	0.00

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

11/01/2016 - 10/31/2017

Dated: 11/06/2017

<i>Identifier</i>	<i>Description, Final Maturity</i>	<i>Transaction Type</i>	<i>Trade Date, Settle Date</i>	<i>Broker/Dealer</i>	<i>Price</i>	<i>Principal</i>	<i>Realized Gain/Loss</i>
912828XK1	UNITED STATES TREASURY 07/15/2018	Buy	04/10/2017 04/11/2017	RBC Dain Rauscher (US)	99.645	2,690,402.34	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 10/31/2017	Buy	---	Direct	1.00	37,567,899.50	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 10/31/2017	Sell	---	Direct	1.00	-38,682,320.08	0.00
---	---	---	---	---	---	12,626,844.05	0.00

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

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Disclaimer

Dated: 11/06/2017

Additional Disclosure:

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