



Bernalillo County Monthly Statement

Bernalillo County Bond Proceed (52469)

Month End (M1 Y2018)

07/01/2017 - 07/31/2017

Dated: 08/09/2017

Locked Down

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Dated: 08/09/2017

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Portfolio Overview

Bernalillo County Bond Proceed (52469)

07/01/2017 - 07/31/2017

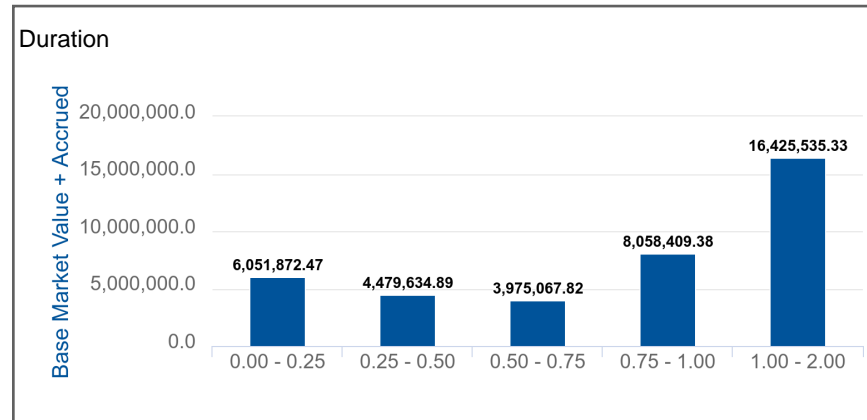
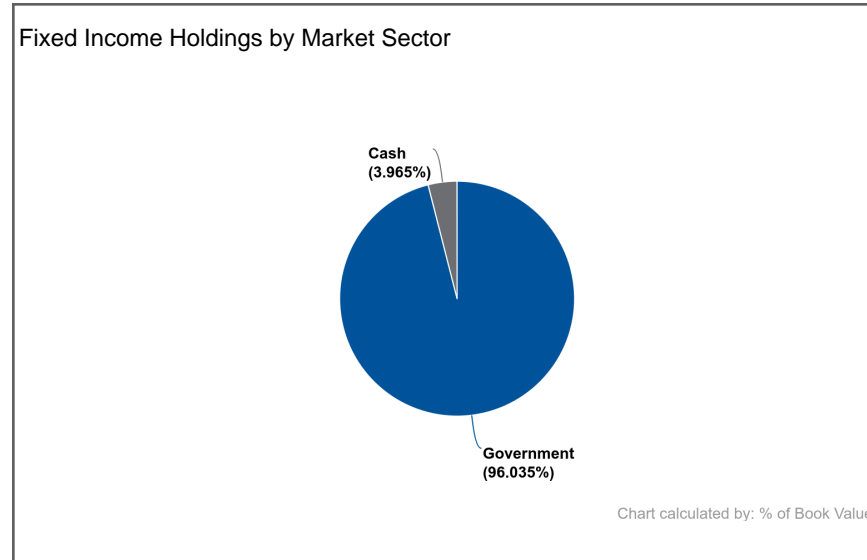
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Dated: 08/09/2017

Balance Sheet Summary	
<i>Bernalillo County Bond Proceed</i>	
Book Value	38,961,224.78
Accrued Balance	63,858.38
Net Unrealized Gain/Loss	-34,563.26
Market Value + Accrued	38,990,519.90

Net Income	
<i>Bernalillo County Bond Proceed</i>	
Current Units	39,037,760.55
Interest Income	27,815.83
Net Amortization/Accretion Income	6,299.31
Net Realized Gain/Loss	0.00
Net Income	34,115.14

Index Comparison Summary			
<i>Risk Metric</i>	<i>Portfolio</i>	<i>Index</i>	<i>Difference</i>
Duration	0.857	0.958	-0.101
Yield	1.205	1.212	-0.007
Years to Effective Maturity	0.866	0.967	-0.101
Years to Final Maturity	0.866	0.967	-0.101
Average Credit Rating	AAA	AAA	---



Index: BofA ML 1-Yr TBill.

Bernco Holdings Summary

Bernalillo County Bond Proceed (52469)

As of 07/31/2017

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Dated: 08/09/2017

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
94975P405	WELLS FRGO GOVERNMENT CL I MMF	1,544,602.15	MMFUND	07/31/2017	1,544,602.15	1,544,602.15 0.84	1,544,602.15	0.00	0.00	1,544,602.15	0.00
CCYUSD	Receivable	158.40	CASH	07/31/2017	158.40	158.40 0.00	158.40	0.00	0.00	158.40	0.00
912828TM2	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2017	1,499,003.91	1,499,940.28 0.674	1,499,580.00	-360.28	3,923.23	1,503,503.23	0.085
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,499,826.73 0.696	1,498,920.00	-906.73	3,150.61	1,502,070.61	0.167
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,500,491.78 0.617	1,498,695.00	-1,796.78	2,843.07	1,501,538.07	0.252
912828UA6	UNITED STATES TREASURY	1,495,000.00	US GOV	11/30/2017	1,495,233.59	1,495,059.08 0.613	1,492,563.15	-2,495.93	1,582.82	1,494,145.97	0.334
912828UE8	UNITED STATES TREASURY	1,495,000.00	US GOV	12/31/2017	1,496,167.97	1,495,387.73 0.687	1,492,593.05	-2,794.68	975.00	1,493,568.05	0.419
912828P20	UNITED STATES TREASURY	1,495,000.00	US GOV	01/31/2018	1,493,131.25	1,494,226.91 0.854	1,491,890.40	-2,336.51	30.47	1,491,920.87	0.504
912828UR9	UNITED STATES TREASURY	1,395,000.00	US GOV	02/28/2018	1,392,438.87	1,393,838.51 0.894	1,391,512.50	-2,326.01	4,378.33	1,395,890.83	0.58
912828Q45	UNITED STATES TREASURY	1,350,000.00	US GOV	03/31/2018	1,347,046.88	1,348,482.34 1.045	1,347,205.50	-1,276.84	3,969.77	1,351,175.27	0.665
912828Q94	UNITED STATES TREASURY	1,230,000.00	US GOV	04/30/2018	1,226,444.53	1,227,950.50 0.974	1,225,670.40	-2,280.10	2,331.32	1,228,001.72	0.747
912828R51	UNITED STATES TREASURY	1,364,000.00	US GOV	05/31/2018	1,362,135.16	1,362,797.84 0.982	1,360,058.04	-2,739.80	2,021.78	1,362,079.82	0.832
912828VE7	UNITED STATES TREASURY	1,319,000.00	US GOV	05/31/2018	1,317,505.82	1,317,995.06 1.092	1,316,322.43	-1,672.63	2,234.37	1,318,556.80	0.832
912828R93	UNITED STATES TREASURY	2,700,000.00	US GOV	06/30/2018	2,683,019.53	2,687,287.23 1.145	2,685,015.00	-2,272.23	1,467.39	2,686,482.39	0.914
912828XK1	UNITED STATES TREASURY	2,700,000.00	US GOV	07/15/2018	2,690,402.34	2,692,743.12 1.159	2,690,199.00	-2,544.12	1,091.37	2,691,290.37	0.956
9128282C3	UNITED STATES TREASURY	2,700,000.00	US GOV	08/31/2018	2,683,652.34	2,687,224.13 1.192	2,684,826.00	-2,398.13	8,474.18	2,693,300.18	1.085
912828T42	UNITED STATES TREASURY	2,700,000.00	US GOV	09/30/2018	2,682,070.31	2,685,781.21 1.207	2,683,557.00	-2,224.21	6,805.33	2,690,362.33	1.167
912828T83	UNITED STATES TREASURY	2,700,000.00	US GOV	10/31/2018	2,680,171.88	2,684,047.38 1.229	2,682,504.00	-1,543.38	5,117.53	2,687,621.53	1.252
912828U40	UNITED STATES TREASURY	2,700,000.00	US GOV	11/30/2018	2,689,664.06	2,691,593.58 1.237	2,689,767.00	-1,826.58	4,573.77	2,694,340.77	1.334
912828N22	UNITED STATES TREASURY	2,700,000.00	US GOV	12/15/2018	2,700,316.41	2,700,268.80 1.243	2,698,110.00	-2,158.80	4,334.02	2,702,444.02	1.375
912828B33	UNITED STATES TREASURY	2,000,000.00	US GOV	01/31/2019	2,006,015.63	2,005,251.94 1.322	2,005,620.00	368.06	81.52	2,005,701.52	1.504
912828W30	UNITED STATES TREASURY	950,000.00	US GOV	02/28/2019	946,103.52	946,270.07 1.377	947,292.50	1,022.43	4,472.49	951,764.99	1.58
---	---	39,037,760.55	---	06/12/2018	38,936,441.77	38,961,224.78 1.045	38,926,661.52	-34,563.26	63,858.38	38,990,519.90	0.866

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

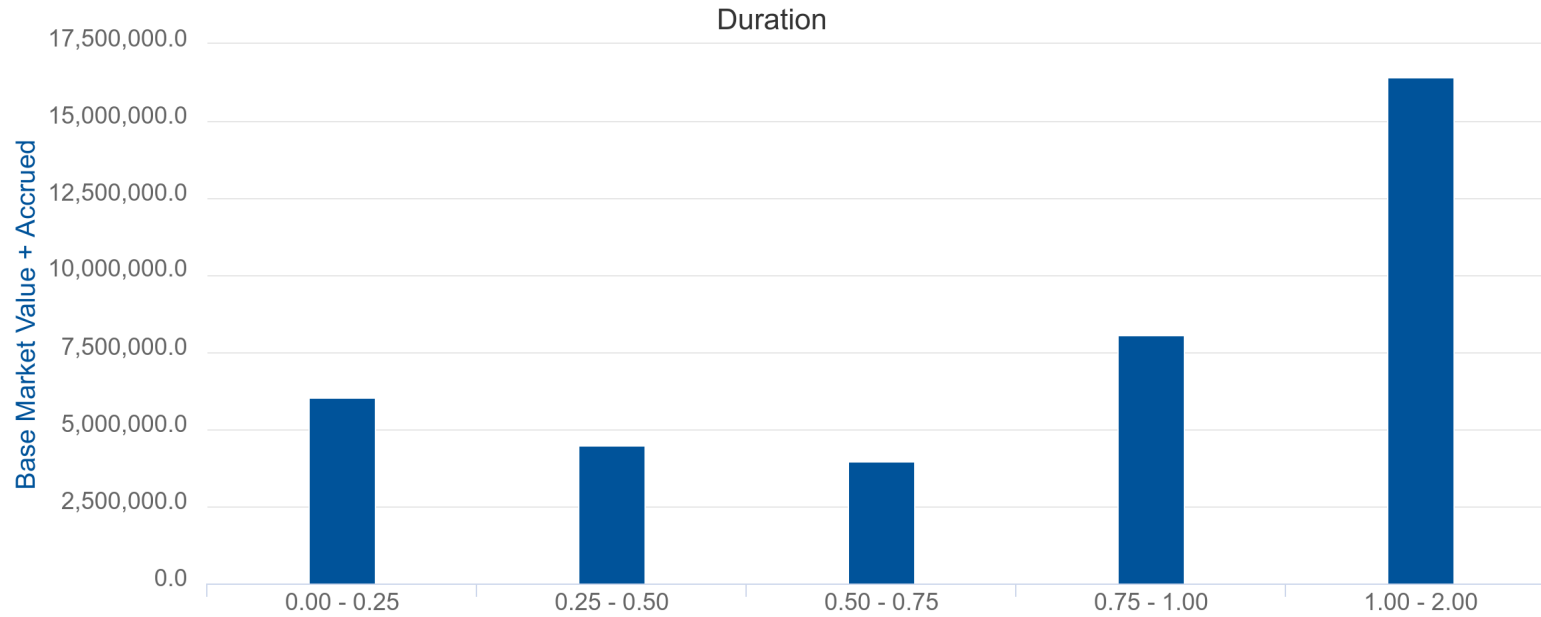
Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 07/31/2017

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Dated: 08/09/2017



0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828TM2	UNITED STATES TREASURY	1,500,000.00	08/31/2017	08/31/2017	US GOV	99.9720	0.955	0.084	AAA	1,503,503.23
912828TS9	UNITED STATES TREASURY	1,500,000.00	09/30/2017	09/30/2017	US GOV	99.9280	1.056	0.166	AAA	1,502,070.61
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	99.9130	1.097	0.249	AAA	475,487.06
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	99.9130	1.097	0.249	AAA	1,026,051.01
94975P405	WELLS FRGO GOVERNMENT CL I MMF	1,544,602.15	07/31/2017	07/31/2017	MMFUND	1.0000	0.84	0.00	AAA	1,544,602.15
CCYUSD	Receivable	158.40	07/31/2017	07/31/2017	CASH	1.0000	0.00	0.00	AAA	158.40
---	---	6,044,760.55	09/15/2017	09/15/2017	---	74.6835	0.986	0.124	AAA	6,051,872.47

0.25 - 0.50

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828P20	UNITED STATES TREASURY	1,495,000.00	01/31/2018	01/31/2018	US GOV	99.7920	1.168	0.497	AAA	1,491,920.87
912828UA6	UNITED STATES TREASURY	1,495,000.00	11/30/2017	11/30/2017	US GOV	99.8370	1.115	0.332	AAA	1,494,145.97
912828UE8	UNITED STATES TREASURY	1,495,000.00	12/31/2017	12/31/2017	US GOV	99.8390	1.138	0.414	AAA	1,493,568.05
---	UNITED STATES TREASURY	4,485,000.00	12/31/2017	12/31/2017	US GOV	99.8227	1.14	0.414	AAA	4,479,634.89

0.50 - 0.75

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828Q45	UNITED STATES TREASURY	1,350,000.00	03/31/2018	03/31/2018	US GOV	99.7930	1.187	0.661	AAA	1,351,175.27
912828Q94	UNITED STATES TREASURY	1,230,000.00	04/30/2018	04/30/2018	US GOV	99.6480	1.223	0.744	AAA	1,228,001.72
912828UR9	UNITED STATES TREASURY	1,395,000.00	02/28/2018	02/28/2018	US GOV	99.7500	1.18	0.579	AAA	1,395,890.83

Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 07/31/2017

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Dated: 08/09/2017

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	UNITED STATES TREASURY	3,975,000.00	03/29/2018	03/29/2018	US GOV	99.7331	1.196	0.658	AAA	3,975,067.82

0.75 - 1.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828R51	UNITED STATES TREASURY	1,364,000.00	05/31/2018	05/31/2018	US GOV	99.7110	1.224	0.826	AAA	1,362,079.82
912828R93	UNITED STATES TREASURY	2,700,000.00	06/30/2018	06/30/2018	US GOV	99.4450	1.236	0.909	AAA	2,686,482.39
912828VE7	UNITED STATES TREASURY	1,319,000.00	05/31/2018	05/31/2018	US GOV	99.7970	1.245	0.826	AAA	1,318,556.80
912828XK1	UNITED STATES TREASURY	2,700,000.00	07/15/2018	07/15/2018	US GOV	99.6370	1.258	0.948	AAA	2,691,290.37
---	UNITED STATES TREASURY	8,083,000.00	06/25/2018	06/25/2018	US GOV	99.6117	1.243	0.894	AAA	8,058,409.38

1.00 - 2.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828C3	UNITED STATES TREASURY	2,700,000.00	08/31/2018	08/31/2018	US GOV	99.4380	1.273	1.072	AAA	2,693,300.18
912828B33	UNITED STATES TREASURY	2,000,000.00	01/31/2019	01/31/2019	US GOV	100.2810	1.31	1.479	AAA	2,005,701.52
912828N22	UNITED STATES TREASURY	2,700,000.00	12/15/2018	12/15/2018	US GOV	99.9300	1.301	1.356	AAA	2,702,444.02
912828T42	UNITED STATES TREASURY	2,700,000.00	09/30/2018	09/30/2018	US GOV	99.3910	1.277	1.154	AAA	2,690,362.33
912828T83	UNITED STATES TREASURY	2,700,000.00	10/31/2018	10/31/2018	US GOV	99.3520	1.274	1.237	AAA	2,687,621.53
912828U40	UNITED STATES TREASURY	2,700,000.00	11/30/2018	11/30/2018	US GOV	99.6210	1.287	1.317	AAA	2,694,340.77
912828W30	UNITED STATES TREASURY	950,000.00	02/28/2019	02/28/2019	US GOV	99.7150	1.307	1.557	AAA	951,764.99
---	UNITED STATES TREASURY	16,450,000.00	11/15/2018	11/15/2018	US GOV	99.6462	1.287	1.277	AAA	16,425,535.33

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	39,037,760.55	06/12/2018	06/12/2018	---	99.7936	1.205	0.857	AAA	38,990,519.90

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

Bernco Credit Quality

Base Currency: USD As of 07/31/2017

Bernalillo County Bond Proceed (52469)

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Security Type

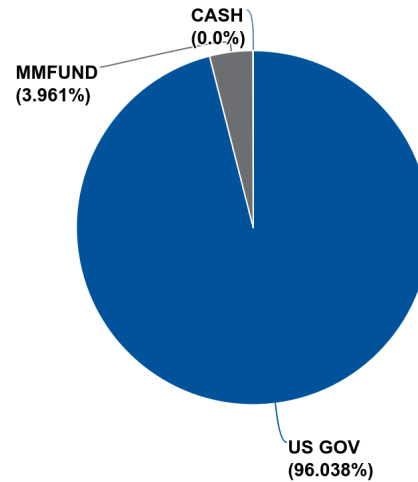


Chart calculated by: Base Market Value + Accrued

US GOV

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
912828TW0	UNITED STATES TREASURY	AAA	475,000.00	10/31/2017	US GOV	Government	475,487.06	1.219%
912828W30	UNITED STATES TREASURY	AAA	950,000.00	02/28/2019	US GOV	Government	951,764.99	2.441%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,026,051.01	2.632%
912828Q94	UNITED STATES TREASURY	AAA	1,230,000.00	04/30/2018	US GOV	Government	1,228,001.72	3.149%
912828VE7	UNITED STATES TREASURY	AAA	1,319,000.00	05/31/2018	US GOV	Government	1,318,556.80	3.382%
912828Q45	UNITED STATES TREASURY	AAA	1,350,000.00	03/31/2018	US GOV	Government	1,351,175.27	3.465%
912828R51	UNITED STATES TREASURY	AAA	1,364,000.00	05/31/2018	US GOV	Government	1,362,079.82	3.493%
912828UR9	UNITED STATES TREASURY	AAA	1,395,000.00	02/28/2018	US GOV	Government	1,395,890.83	3.580%
912828P20	UNITED STATES TREASURY	AAA	1,495,000.00	01/31/2018	US GOV	Government	1,491,920.87	3.826%
912828UE8	UNITED STATES TREASURY	AAA	1,495,000.00	12/31/2017	US GOV	Government	1,493,568.05	3.831%
912828UA6	UNITED STATES TREASURY	AAA	1,495,000.00	11/30/2017	US GOV	Government	1,494,145.97	3.832%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,502,070.61	3.852%
912828TM2	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2017	US GOV	Government	1,503,503.23	3.856%
912828B33	UNITED STATES TREASURY	AAA	2,000,000.00	01/31/2019	US GOV	Government	2,005,701.52	5.144%
912828R93	UNITED STATES TREASURY	AAA	2,700,000.00	06/30/2018	US GOV	Government	2,686,482.39	6.890%
912828T83	UNITED STATES TREASURY	AAA	2,700,000.00	10/31/2018	US GOV	Government	2,687,621.53	6.893%
912828T42	UNITED STATES TREASURY	AAA	2,700,000.00	09/30/2018	US GOV	Government	2,690,362.33	6.900%
912828XK1	UNITED STATES TREASURY	AAA	2,700,000.00	07/15/2018	US GOV	Government	2,691,290.37	6.902%
9128282C3	UNITED STATES TREASURY	AAA	2,700,000.00	08/31/2018	US GOV	Government	2,693,300.18	6.908%
912828U40	UNITED STATES TREASURY	AAA	2,700,000.00	11/30/2018	US GOV	Government	2,694,340.77	6.910%
912828N22	UNITED STATES TREASURY	AAA	2,700,000.00	12/15/2018	US GOV	Government	2,702,444.02	6.931%
---	UNITED STATES TREASURY	AAA	37,493,000.00	06/25/2018	US GOV	Government	37,445,759.35	96.038%

Bernco Credit Quality

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 07/31/2017

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Dated: 08/09/2017

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	1,544,602.15	07/31/2017	MMFUND	Cash	1,544,602.15	3.961%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	1,544,602.15	07/31/2017	MMFUND	Cash	1,544,602.15	3.961%

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	158.40	07/31/2017	CASH	Cash	158.40	0.000%
CCYUSD	Receivable	AAA	158.40	07/31/2017	CASH	Cash	158.40	0.000%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	39,037,760.55	06/12/2018	---	---	38,990,519.90	100.000%

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

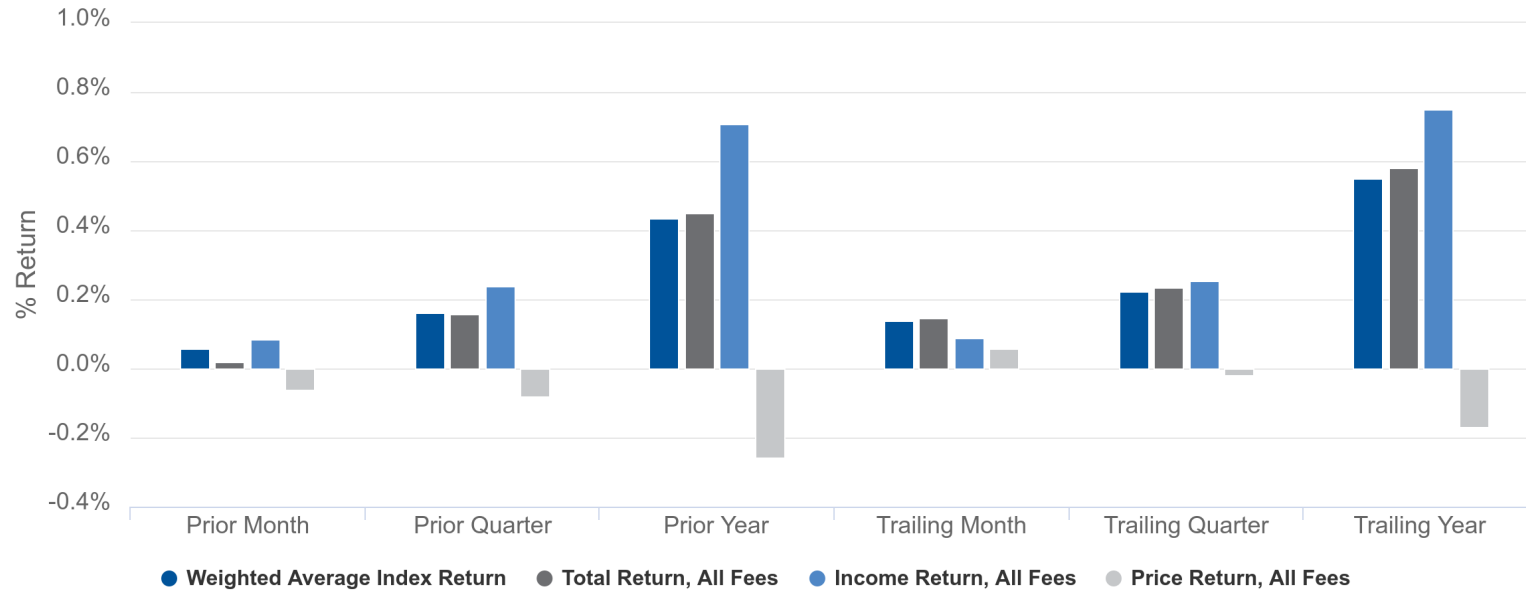
Bernco Performance Summary

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 07/31/2017

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Period	Period Begin	Period End	Total Return, All Fees	Income Return, All Fees	Price Return, All Fees
Prior Month	06/01/2017	06/30/2017	0.020%	0.083%	-0.063%
Prior Quarter	04/01/2017	06/30/2017	0.157%	0.239%	-0.082%
Prior Year	07/01/2016	06/30/2017	0.451%	0.709%	-0.258%
Trailing Month	07/01/2017	07/31/2017	0.145%	0.088%	0.058%
Trailing Quarter	05/01/2017	07/31/2017	0.236%	0.254%	-0.018%
Trailing Year	08/01/2016	07/31/2017	0.582%	0.751%	-0.170%

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.

Bernco Portfolio Shock

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 07/31/2017

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Dated: 08/09/2017

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	2,684,826.00	1.273	1.072	2,721,473.21 2,721,473.21 2,713,604.06	2,656,052.46 2,627,283.46 2,598,518.97	-1.072% -2.143% -3.215%
912828B33 UNITED STATES TREASURY	US GOV	2,000,000.00	2,005,620.00	1.31	1.479	2,044,494.83 2,044,494.83 2,035,289.84	1,975,956.04 1,946,297.96 1,916,645.75	-1.479% -2.958% -4.436%
912828N22 UNITED STATES TREASURY	US GOV	2,700,000.00	2,698,110.00	1.301	1.356	2,745,731.45 2,745,731.45 2,734,704.94	2,661,521.86 2,624,940.52 2,588,365.98	-1.356% -2.712% -4.067%
912828P20 UNITED STATES TREASURY	US GOV	1,495,000.00	1,491,890.40	1.168	0.497	1,500,556.13 1,500,556.13 1,499,306.89	1,484,474.64 1,477,059.62 1,469,645.34	-0.497% -0.994% -1.491%
912828Q45 UNITED STATES TREASURY	US GOV	1,350,000.00	1,347,205.50	1.187	0.661	1,357,771.45 1,357,771.45 1,356,105.17	1,338,306.86 1,329,409.25 1,320,512.67	-0.661% -1.321% -1.981%
912828Q94 UNITED STATES TREASURY	US GOV	1,230,000.00	1,225,670.40	1.223	0.744	1,236,813.29 1,236,813.29 1,234,784.83	1,216,557.10 1,207,444.93 1,198,333.89	-0.744% -1.487% -2.230%
912828R51 UNITED STATES TREASURY	US GOV	1,364,000.00	1,360,058.04	1.224	0.826	1,373,814.32 1,373,814.32 1,371,294.15	1,348,823.42 1,337,590.28 1,326,358.63	-0.826% -1.652% -2.478%
912828R93 UNITED STATES TREASURY	US GOV	2,700,000.00	2,685,015.00	1.236	0.909	2,715,175.75 2,715,175.75 2,709,412.29	2,660,621.14 2,636,230.71 2,611,843.71	-0.909% -1.817% -2.725%
912828T42 UNITED STATES TREASURY	US GOV	2,700,000.00	2,683,557.00	1.277	1.154	2,723,106.92 2,723,106.92 2,714,519.14	2,652,599.98 2,621,648.08 2,590,701.30	-1.154% -2.307% -3.460%
912828T83 UNITED STATES TREASURY	US GOV	2,700,000.00	2,682,504.00	1.274	1.237	2,724,764.52 2,724,764.52 2,715,676.11	2,649,337.65 2,616,177.07 2,583,022.24	-1.236% -2.473% -3.709%
912828TM2 UNITED STATES TREASURY	US GOV	1,500,000.00	1,499,580.00	0.955	0.084	1,500,785.65 1,500,785.65 1,500,785.65	1,498,317.79 1,497,055.61 1,495,793.44	-0.084% -0.168% -0.253%
912828TS9 UNITED STATES TREASURY	US GOV	1,500,000.00	1,498,920.00	1.056	0.166	1,501,552.42 1,501,552.42 1,501,413.85	1,496,426.23 1,493,932.54 1,491,438.94	-0.166% -0.333% -0.499%
912828TW0 UNITED STATES TREASURY	US GOV	1,500,000.00	1,498,695.00	1.097	0.249	1,502,793.66 1,502,793.66 1,502,431.58	1,494,958.60 1,491,222.39 1,487,486.36	-0.249% -0.499% -0.748%
912828U40 UNITED STATES TREASURY	US GOV	2,700,000.00	2,689,767.00	1.287	1.317	2,735,388.73 2,735,388.73 2,725,204.83	2,654,335.61 2,618,910.67 2,583,492.18	-1.317% -2.634% -3.951%
912828UA6 UNITED STATES TREASURY	US GOV	1,495,000.00	1,492,563.15	1.115	0.332	1,498,088.47 1,498,088.47 1,497,520.11	1,487,606.52 1,482,650.22 1,477,694.25	-0.332% -0.664% -0.996%
912828UE8 UNITED STATES TREASURY	US GOV	1,495,000.00	1,492,593.05	1.138	0.414	1,499,624.30 1,499,624.30 1,498,769.69	1,486,416.92 1,480,241.30 1,474,066.19	-0.414% -0.828% -1.241%
912828UR9 UNITED STATES TREASURY	US GOV	1,395,000.00	1,391,512.50	1.18	0.579	1,401,022.43 1,401,022.43 1,399,569.10	1,383,456.77 1,375,401.91 1,367,347.91	-0.579% -1.158% -1.737%
912828VE7 UNITED STATES TREASURY	US GOV	1,319,000.00	1,316,322.43	1.245	0.826	1,329,857.57 1,329,857.57 1,327,192.05	1,305,454.25 1,294,587.51 1,283,722.21	-0.826% -1.651% -2.477%
912828W30 UNITED STATES TREASURY	US GOV	950,000.00	947,292.50	1.307	1.557	966,579.10 966,579.10 962,046.28	932,541.77 917,794.08 903,049.44	-1.557% -3.114% -4.670%
912828XK1 UNITED STATES TREASURY	US GOV	2,700,000.00	2,690,199.00	1.258	0.948	2,722,294.05 2,722,294.05 2,715,714.02	2,664,687.67 2,639,180.03 2,613,676.08	-0.948% -1.896% -2.845%

Bernco Portfolio Shock

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 07/31/2017

[Return to Table of Contents](#)

Dated: 08/09/2017

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	1,544,602.15	1,544,602.15	0.84	0.00	1,544,602.15 1,544,602.15 1,544,602.15	1,544,602.15 1,544,602.15 1,544,602.15	0.000% 0.000% 0.000%
CCYUSD Receivable	CASH	158.40	158.40	0.00	0.00	158.40 158.40 158.40	158.40 158.40 158.40	0.000% 0.000% 0.000%
---	---	39,037,760.55	38,926,661.52	1.205	0.857	39,346,448.79 39,346,448.79 39,260,105.16	38,593,213.83 38,259,818.67 37,926,476.05	-0.857% -1.713% -2.569%

* Weighted by: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

07/01/2017 - 07/31/2017

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Dated: 08/09/2017

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828TG5	UNITED STATES TREASURY 07/31/2017	Maturity	07/31/2017 07/31/2017	Maturity	100.00	-1,500,000.00	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
94975P405	WELLS FRGO GOVERNMENT CL I MMF 07/31/2017	Buy	---	Direct	1.00	1,536,459.56	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 07/31/2017	Sell	---	Direct	1.00	-1,034,013.57	0.00
---	---	---	---	---	---	-51,450.49	0.00
	11/17/2017						

* 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

07/01/2017 - 07/31/2017

Bernalillo County Bond Proceed (52469)

Dated: 08/09/2017

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828TG5	UNITED STATES TREASURY 07/31/2017	Maturity	07/31/2017 07/31/2017	Maturity	100.00	-1,500,000.00	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
94975P405	WELLS FRGO GOVERNMENT CL I MMF 07/31/2017	Buy	---	Direct	1.00	1,536,459.56	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 07/31/2017	Sell	---	Direct	1.00	-1,034,013.57	0.00
---	---	---	---	---	---	-51,450.49	0.00
	11/17/2017						

* 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: 08/09/2017

Additional Disclosure:

The information on this website is for general purposes only and is not intended to provide specific advice or recommendations. All information presented on this website is obtained via electronic data transfer from the Custodian. While this information is reconciled on a daily basis, when available, accuracy is relied upon from the Custodian. Please review the data carefully. Should you have any questions regarding the information presented, calculation methodology, investment portfolio or security detail, or any other facet of the data, please feel free to contact us.

This data is intended to detail our investment advisory activity as well as the activity of any client accounts managed by Public Trust Advisors, LLC (Public Trust). The custodian bank maintains the control of assets and executes and settles all investment transactions. The custodian statement is the official record of security and cash holdings transactions. Public Trust recognizes that clients may use these reports to facilitate record keeping; therefore it is recommended that the client reconcile this statement with their custodian bank statement. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference. Please contact your relationship manager or call our toll free number 855-395-3954 with questions regarding your account.

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Public Trust statements present beginning and ending balances and are based on Market Value plus accrued interest on a Trade Date basis. Customized reports made available to the end user either from Public Trust or through the online reporting platform may present information and portfolio analytics using various optional methods including, but not limited to, historical cost, amortized cost, and market value. Custom reports may also differ from the information received from the custodian as a result of additional formulas and filters created based on end user preferences.

The investment advisor providing these services is Public Trust Advisors, LLC, an investment adviser registered with the U.S. Securities and Exchange Commission (SEC) under the Investment Advisers Act of 1940, as amended. Registration with the SEC does not imply a certain level of skill or training. Public Trust is required to maintain a written disclosure brochure of our background and business experience. If you would like to receive a copy of our current disclosure brochure, privacy policy, or code of ethics please contact us at the address below.

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

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

Bond Proceeds Beginning Cash Balances	July	August	September	October	November	December	January	February	March	April	May	June
Bond Proceeds Money Market Account (101820)	505,601	526,434	547,268	(931,899)	588,934	604,768	(874,399)	636,434	911,668	(926,899)	173,934	1,377,768
Total Bond Proceeds Beginning Cash Balances	505,601	526,434	547,268	(931,899)	588,934	604,768	(874,399)	636,434	911,668	(926,899)	173,934	1,377,768

Bond Proceeds Inflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers In From Operating Portfolio	-	-	-	-	-	-	-	-	-	-	-	-
Bond Proceeds from Sale (471101-471201)	-	-	-	-	-	-	-	359,400	17,610,600	-	-	-
Bond Proceeds Portfolio Investment Income	20,833	20,833	20,833	20,833	20,833	20,833	20,833	20,833	20,833	20,833	20,833	20,833
Total Bond Proceeds Inflows	20,833	20,833	20,833	20,833	20,833	20,833	20,833	380,233	17,631,433	20,833	20,833	20,833

Bond Proceeds Outflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers Out to Operating Portfolio	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	1,500,000	1,500,000
Total Bond Proceeds Outflows	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	1,500,000	1,500,000

Bond Proceeds Investment Activity	July	August	September	October	November	December	January	February	March	April	May	June
Investments Called/Matured/Sold (Inflow)	1,500,000	1,500,000	-	3,000,000	1,495,000	-	2,990,000	1,395,000	-	2,580,000	2,683,000	2,700,000
Investments Purchased (Outflow)	-	-	-	-	-	-	-	-	17,970,000	-	-	-
Net Investment Activity	1,500,000	1,500,000	-	3,000,000	1,495,000	-	2,990,000	1,395,000	(17,970,000)	2,580,000	2,683,000	2,700,000

Net Bond Proceeds Increase/(Decrease) in Cash	20,833	20,833	(1,479,167)	1,520,833	15,833	(1,479,167)	1,510,833	275,233	(1,838,567)	1,100,833	1,203,833	1,220,833
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Estimated Bond Proceeds Ending Cash Balance	\$ 526,434	\$ 547,268	\$ (931,899)	\$ 588,934	\$ 604,768	\$ (874,399)	\$ 636,434	\$ 911,668	\$ (926,899)	\$ 173,934	\$ 1,377,768	\$ 2,598,601
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Disclaimer: This annual cash flow report is an estimate.