



Bernalillo County Monthly Statement

Bernalillo County Bond Proceed (52469)

Month End (M11 Y2017)

05/01/2017 - 05/31/2017

Dated: 06/07/2017

Locked Down

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Dated: 06/07/2017

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Portfolio Overview

Bernalillo County Bond Proceed (52469)

05/01/2017 - 05/31/2017

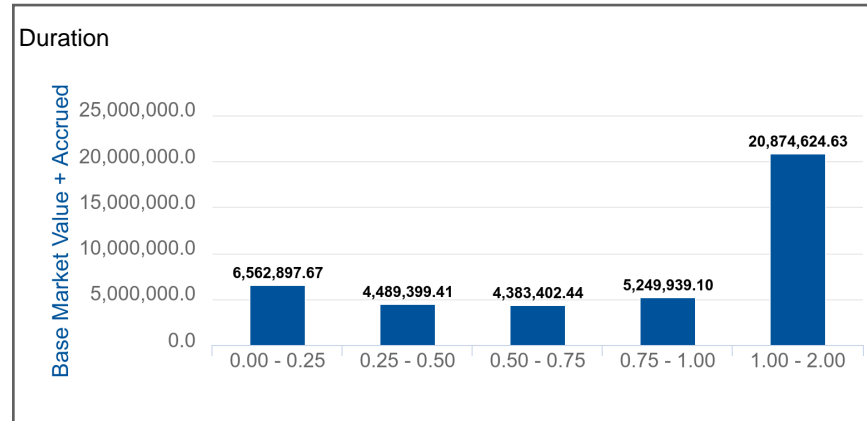
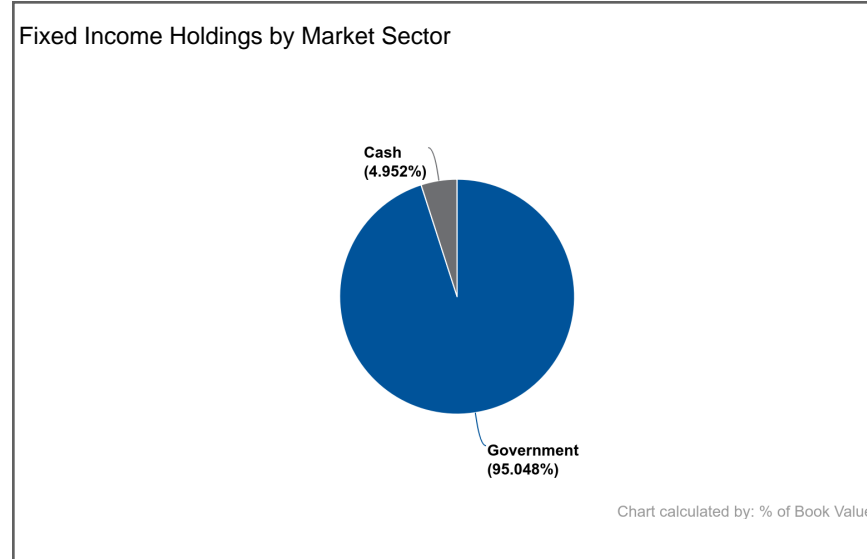
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Dated: 06/07/2017

Balance Sheet Summary	
<i>Bernalillo County Bond Proceed</i>	
Book Value	41,513,919.28
Accrued Balance	78,177.16
Net Unrealized Gain/Loss	-31,833.20
Market Value + Accrued	41,560,263.24

Net Income	
<i>Bernalillo County Bond Proceed</i>	
Current Units	41,598,667.78
Interest Income	28,527.29
Net Amortization/Accretion Income	6,079.13
Net Realized Gain/Loss	0.00
Net Income	34,606.42

Index Comparison Summary			
<i>Risk Metric</i>	<i>Portfolio</i>	<i>Index</i>	<i>Difference</i>
Duration	0.922	0.972	-0.05
Yield	1.136	1.155	-0.019
Years to Effective Maturity	0.933	0.981	-0.048
Years to Final Maturity	0.933	0.981	-0.048
Average Credit Rating	AAA	AAA	---



Index: BofA ML 1-Yr TBill.

Bernco Holdings Summary

Bernalillo County Bond Proceed (52469)

As of 05/31/2017

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Dated: 06/07/2017

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	677.22	CASH	05/31/2017	677.22	677.22 0.00	677.22	0.00	0.00	677.22	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF	2,054,990.56	MMFUND	05/31/2017	2,054,990.56	2,054,990.56 0.63	2,054,990.56	0.00	0.00	2,054,990.56	0.00
912828TB6	UNITED STATES TREASURY	1,500,000.00	US GOV	06/30/2017	1,502,285.16	1,500,153.66 0.622	1,499,985.00	-168.66	4,723.76	1,504,708.76	0.082
912828TG5	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2017	1,497,304.69	1,499,650.37 0.641	1,499,175.00	-475.37	2,506.91	1,501,681.91	0.167
912828TM2	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2017	1,499,003.91	1,499,818.84 0.674	1,498,470.00	-1,348.84	2,369.23	1,500,839.23	0.252
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,499,650.58 0.696	1,497,660.00	-1,990.58	1,588.11	1,499,248.11	0.334
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,500,821.43 0.617	1,497,885.00	-2,936.43	978.26	1,498,863.26	0.419
912828UA6	UNITED STATES TREASURY	1,495,000.00	US GOV	11/30/2017	1,495,233.59	1,495,088.86 0.613	1,491,262.50	-3,826.36	25.53	1,491,288.03	0.501
912828UE8	UNITED STATES TREASURY	1,495,000.00	US GOV	12/31/2017	1,496,167.97	1,495,544.30 0.687	1,491,142.90	-4,401.40	4,708.01	1,495,850.91	0.586
912828P20	UNITED STATES TREASURY	1,495,000.00	US GOV	01/31/2018	1,493,131.25	1,493,966.11 0.854	1,490,679.45	-3,286.66	3,747.82	1,494,427.27	0.671
912828UR9	UNITED STATES TREASURY	1,395,000.00	US GOV	02/28/2018	1,392,438.87	1,393,508.70 0.894	1,390,480.20	-3,028.50	2,644.06	1,393,124.26	0.747
912828Q45	UNITED STATES TREASURY	1,350,000.00	US GOV	03/31/2018	1,347,046.88	1,348,102.86 1.045	1,346,314.50	-1,788.36	2,001.02	1,348,315.52	0.832
912828Q94	UNITED STATES TREASURY	1,230,000.00	US GOV	04/30/2018	1,226,444.53	1,227,497.36 0.974	1,224,957.00	-2,540.36	802.17	1,225,759.17	0.914
912828VE7	UNITED STATES TREASURY	1,319,000.00	US GOV	05/31/2018	1,317,505.82	1,317,794.07 1.092	1,316,269.67	-1,524.40	36.04	1,316,305.71	1.00
912828R51	UNITED STATES TREASURY	1,364,000.00	US GOV	05/31/2018	1,362,135.16	1,362,557.33 0.982	1,359,526.08	-3,031.25	32.61	1,359,558.69	1.00
912828R93	UNITED STATES TREASURY	2,700,000.00	US GOV	06/30/2018	2,683,019.53	2,684,970.75 1.145	2,683,449.00	-1,521.75	7,085.64	2,690,534.64	1.082
912828XK1	UNITED STATES TREASURY	2,700,000.00	US GOV	07/15/2018	2,690,402.34	2,691,470.86 1.159	2,690,091.00	-1,379.86	8,940.95	2,699,031.95	1.123
912828C3	UNITED STATES TREASURY	2,700,000.00	US GOV	08/31/2018	2,683,652.34	2,685,278.78 1.192	2,684,178.00	-1,100.78	5,117.53	2,689,295.53	1.252
912828T42	UNITED STATES TREASURY	2,700,000.00	US GOV	09/30/2018	2,682,070.31	2,683,760.10 1.207	2,683,665.00	-95.10	3,430.33	2,687,095.33	1.334
912828T83	UNITED STATES TREASURY	2,700,000.00	US GOV	10/31/2018	2,680,171.88	2,681,942.89 1.229	2,681,964.00	21.11	1,760.87	2,683,724.87	1.419
912828U40	UNITED STATES TREASURY	2,700,000.00	US GOV	11/30/2018	2,689,664.06	2,690,547.92 1.237	2,690,712.00	164.08	73.77	2,690,785.77	1.501
912828N22	UNITED STATES TREASURY	2,700,000.00	US GOV	12/15/2018	2,700,316.41	2,700,298.67 1.243	2,700,432.00	133.33	15,576.92	2,716,008.92	1.542
912828B33	UNITED STATES TREASURY	2,000,000.00	US GOV	01/31/2019	2,006,015.63	2,005,827.08 1.322	2,008,120.00	2,292.92	10,027.62	2,018,147.62	1.671
---	---	41,598,667.78	---	05/07/2018	41,500,835.33	41,513,919.28 0.995	41,482,086.08	-31,833.20	78,177.16	41,560,263.24	0.933

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

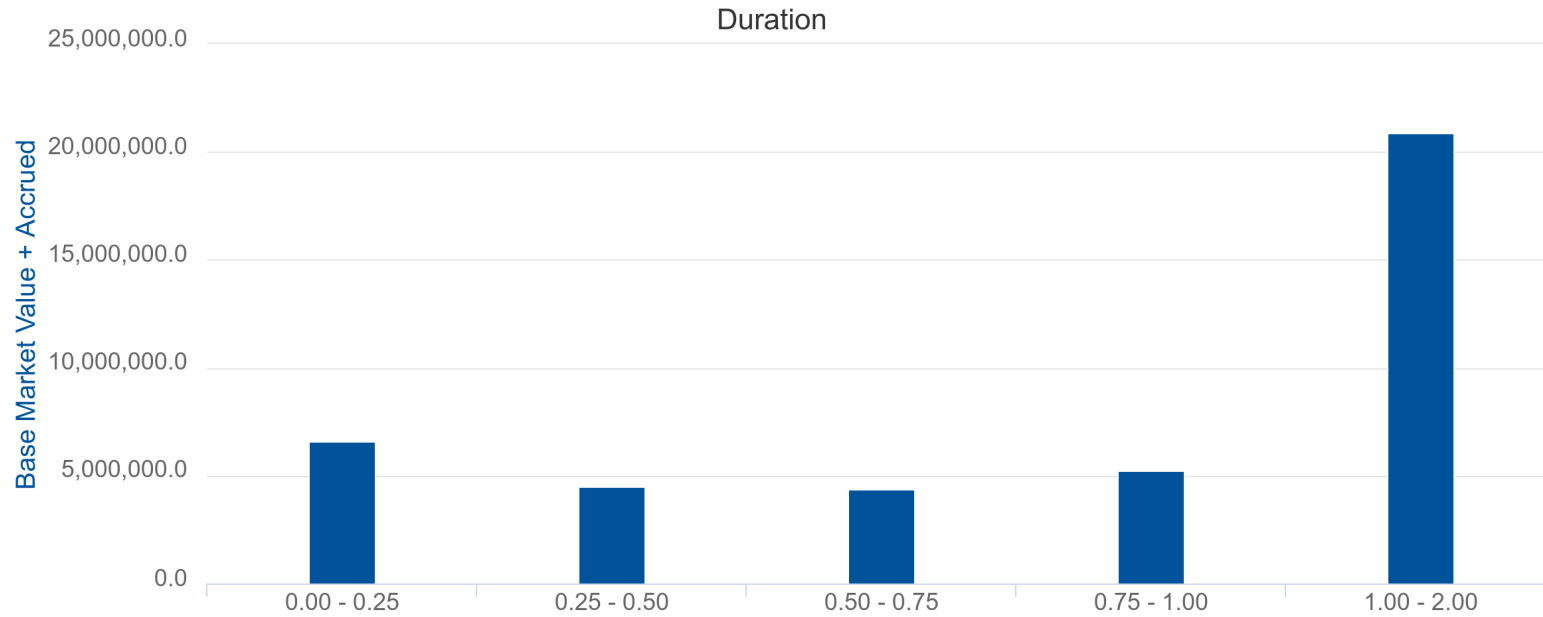
Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 05/31/2017

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Dated: 06/07/2017



0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828TB6	UNITED STATES TREASURY	1,500,000.00	06/30/2017	06/30/2017	US GOV	99.9990	0.76	0.083	AAA	1,504,708.76
912828TG5	UNITED STATES TREASURY	1,500,000.00	07/31/2017	07/31/2017	US GOV	99.9450	0.825	0.168	AAA	1,501,681.91
912828TM2	UNITED STATES TREASURY	1,500,000.00	08/31/2017	08/31/2017	US GOV	99.8980	1.032	0.249	AAA	1,500,839.23
94975P405	WELLS FRGO GOVERNMENT CL I MMF	2,054,990.56	05/31/2017	05/31/2017	MMFUND	1.0000	0.63	0.00	AAA	2,054,990.56
CCYUSD	Receivable	677.22	05/31/2017	05/31/2017	CASH	1.0000	0.00	0.00	AAA	677.22
---	---	6,555,667.78	07/12/2017	07/12/2017	---	68.9545	0.796	0.115	AAA	6,562,897.67

0.25 - 0.50

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	99.8440	1.094	0.332	AAA	1,499,248.11
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	99.8590	1.09	0.414	AAA	474,640.03
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	99.8590	1.09	0.414	AAA	1,024,223.23
912828UA6	UNITED STATES TREASURY	1,495,000.00	11/30/2017	11/30/2017	US GOV	99.7500	1.128	0.497	AAA	1,491,288.03
---	UNITED STATES TREASURY	4,495,000.00	10/31/2017	10/31/2017	US GOV	99.8178	1.104	0.414	AAA	4,489,399.41

0.50 - 0.75

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	99.7110	1.185	0.663	AAA	1,494,427.27
912828UE8	UNITED STATES TREASURY	1,495,000.00	12/31/2017	12/31/2017	US GOV	99.7420	1.195	0.578	AAA	1,495,850.91
912828UR9	UNITED STATES TREASURY	1,395,000.00	02/28/2018	02/28/2018	US GOV	99.6760	1.185	0.744	AAA	1,393,124.26

Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 05/31/2017

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Dated: 06/07/2017

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	UNITED STATES TREASURY	4,385,000.00	01/29/2018	01/29/2018	US GOV	99.7105	1.188	0.659	AAA	4,383,402.44

0.75 - 1.00

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	99.7270	1.205	0.826	AAA	1,348,315.52
912828Q94	UNITED STATES TREASURY	1,230,000.00	04/30/2018	04/30/2018	US GOV	99.5900	1.201	0.908	AAA	1,225,759.17
912828R51	UNITED STATES TREASURY	1,364,000.00	05/31/2018	05/31/2018	US GOV	99.6720	1.206	0.992	AAA	1,359,558.69
912828VE7	UNITED STATES TREASURY	1,319,000.00	05/31/2018	05/31/2018	US GOV	99.7930	1.209	0.992	AAA	1,316,305.71
---	UNITED STATES TREASURY	5,263,000.00	05/08/2018	05/08/2018	US GOV	99.6973	1.205	0.93	AAA	5,249,939.10

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	99.4140	1.224	1.237	AAA	2,689,295.53
912828B33	UNITED STATES TREASURY	2,000,000.00	01/31/2019	01/31/2019	US GOV	100.4060	1.253	1.636	AAA	2,018,147.62
912828N22	UNITED STATES TREASURY	2,700,000.00	12/15/2018	12/15/2018	US GOV	100.0160	1.239	1.513	AAA	2,716,008.92
912828R93	UNITED STATES TREASURY	2,700,000.00	06/30/2018	06/30/2018	US GOV	99.3870	1.196	1.072	AAA	2,690,534.64
912828T42	UNITED STATES TREASURY	2,700,000.00	09/30/2018	09/30/2018	US GOV	99.3950	1.209	1.32	AAA	2,687,095.33
912828T83	UNITED STATES TREASURY	2,700,000.00	10/31/2018	10/31/2018	US GOV	99.3320	1.227	1.402	AAA	2,683,724.87
912828U40	UNITED STATES TREASURY	2,700,000.00	11/30/2018	11/30/2018	US GOV	99.6560	1.232	1.483	AAA	2,690,785.77
912828XK1	UNITED STATES TREASURY	2,700,000.00	07/15/2018	07/15/2018	US GOV	99.6330	1.204	1.111	AAA	2,699,031.95
---	UNITED STATES TREASURY	20,900,000.00	10/08/2018	10/08/2018	US GOV	99.6313	1.222	1.337	AAA	20,874,624.63

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	41,598,667.78	05/07/2018	05/07/2018	---	94.8239	1.136	0.922	AAA	41,560,263.24

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

Bernco Credit Quality

Base Currency: USD As of 05/31/2017

Bernalillo County Bond Proceed (52469)

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Security Type

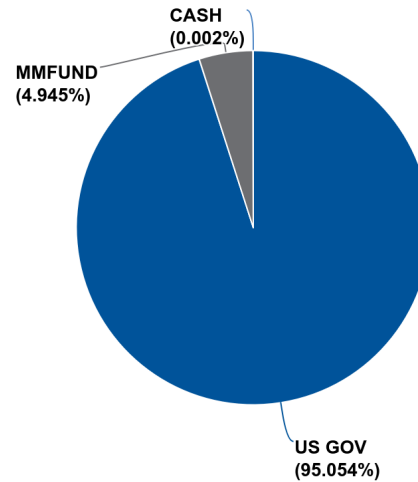


Chart calculated by: Base Market Value + Accrued

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	474,640.03	1.142%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,024,223.23	2.464%
912828Q94	UNITED STATES TREASURY	AAA	1,230,000.00	04/30/2018	US GOV	Government	1,225,759.17	2.949%
912828VE7	UNITED STATES TREASURY	AAA	1,319,000.00	05/31/2018	US GOV	Government	1,316,305.71	3.167%
912828Q45	UNITED STATES TREASURY	AAA	1,350,000.00	03/31/2018	US GOV	Government	1,348,315.52	3.244%
912828R51	UNITED STATES TREASURY	AAA	1,364,000.00	05/31/2018	US GOV	Government	1,359,558.69	3.271%
912828UR9	UNITED STATES TREASURY	AAA	1,395,000.00	02/28/2018	US GOV	Government	1,393,124.26	3.352%
912828UA6	UNITED STATES TREASURY	AAA	1,495,000.00	11/30/2017	US GOV	Government	1,491,288.03	3.588%
912828P20	UNITED STATES TREASURY	AAA	1,495,000.00	01/31/2018	US GOV	Government	1,494,427.27	3.596%
912828UE8	UNITED STATES TREASURY	AAA	1,495,000.00	12/31/2017	US GOV	Government	1,495,850.91	3.599%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,499,248.11	3.607%
912828TM2	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2017	US GOV	Government	1,500,839.23	3.611%
912828TG5	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2017	US GOV	Government	1,501,681.91	3.613%
912828TB6	UNITED STATES TREASURY	AAA	1,500,000.00	06/30/2017	US GOV	Government	1,504,708.76	3.621%
912828B33	UNITED STATES TREASURY	AAA	2,000,000.00	01/31/2019	US GOV	Government	2,018,147.62	4.856%
912828T83	UNITED STATES TREASURY	AAA	2,700,000.00	10/31/2018	US GOV	Government	2,683,724.87	6.457%
912828T42	UNITED STATES TREASURY	AAA	2,700,000.00	09/30/2018	US GOV	Government	2,687,095.33	6.466%
9128282C3	UNITED STATES TREASURY	AAA	2,700,000.00	08/31/2018	US GOV	Government	2,689,295.53	6.471%
912828R93	UNITED STATES TREASURY	AAA	2,700,000.00	06/30/2018	US GOV	Government	2,690,534.64	6.474%
912828U40	UNITED STATES TREASURY	AAA	2,700,000.00	11/30/2018	US GOV	Government	2,690,785.77	6.474%
912828XK1	UNITED STATES TREASURY	AAA	2,700,000.00	07/15/2018	US GOV	Government	2,699,031.95	6.494%
912828N22	UNITED STATES TREASURY	AAA	2,700,000.00	12/15/2018	US GOV	Government	2,716,008.92	6.535%

Bernco Credit Quality

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 05/31/2017

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Dated: 06/07/2017

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	UNITED STATES TREASURY	AAA	39,543,000.00	05/24/2018	US GOV	Government	39,504,595.46	95.054%

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	2,054,990.56	05/31/2017	MMFUND	Cash	2,054,990.56	4.945%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	2,054,990.56	05/31/2017	MMFUND	Cash	2,054,990.56	4.945%

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	677.22	05/31/2017	CASH	Cash	677.22	0.002%
CCYUSD	Receivable	AAA	677.22	05/31/2017	CASH	Cash	677.22	0.002%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	41,598,667.78	05/07/2018	---	---	41,560,263.24	100.000%

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

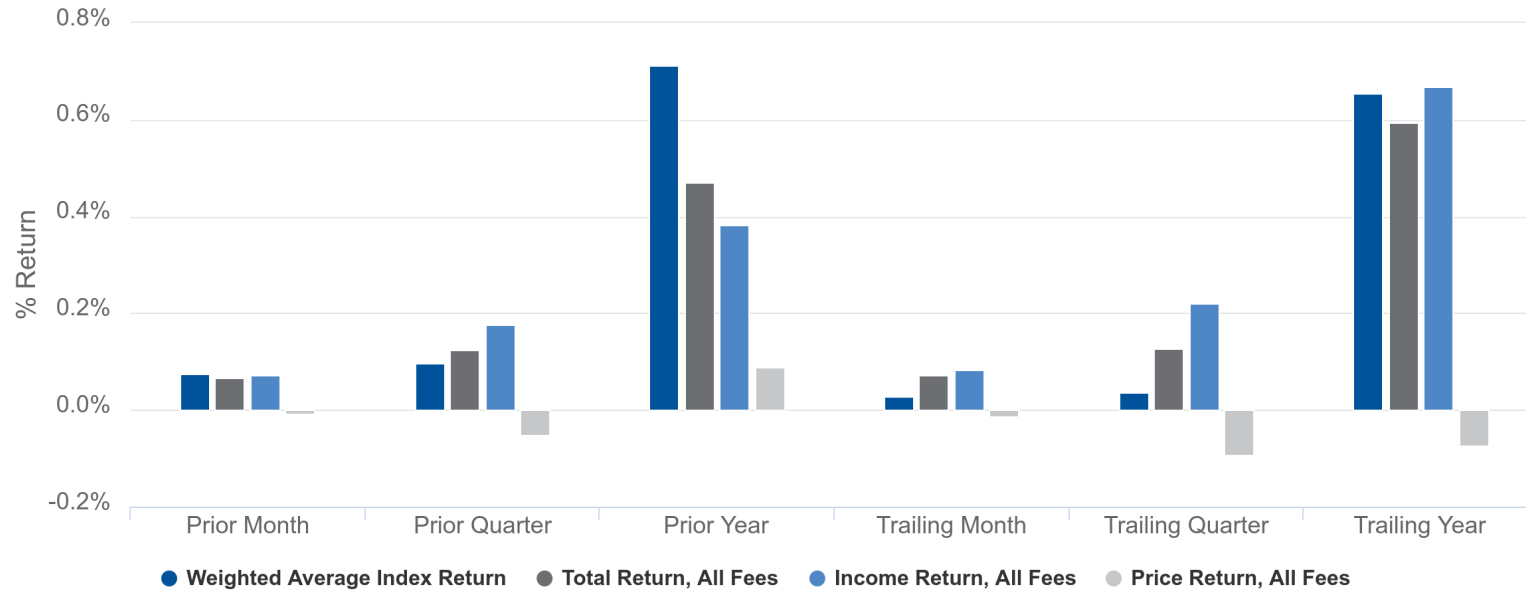
Bernco Performance Summary

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 05/31/2017

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Dated: 06/07/2017



Period	Period Begin	Period End	Total Return, All Fees	Income Return, All Fees	Price Return, All Fees
Prior Month	04/01/2017	04/30/2017	0.066%	0.073%	-0.006%
Prior Quarter	01/01/2017	03/31/2017	0.125%	0.177%	-0.052%
Prior Year	07/01/2015	06/30/2016	0.471%	0.383%	0.088%
Trailing Month	05/01/2017	05/31/2017	0.071%	0.083%	-0.013%
Trailing Quarter	03/01/2017	05/31/2017	0.126%	0.220%	-0.094%
Trailing Year	06/01/2016	05/31/2017	0.595%	0.669%	-0.074%

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 05/31/2017

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Dated: 06/07/2017

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	2,684,178.00	1.224	1.237	2,724,803.61 2,724,803.61 2,717,379.18	2,650,982.59 2,617,792.94 2,584,609.06	-1.237% -2.473% -3.709%
912828B33 UNITED STATES TREASURY	US GOV	2,000,000.00	2,008,120.00	1.253	1.636	2,049,293.84 2,049,293.84 2,040,978.35	1,975,268.71 1,942,424.48 1,909,587.30	-1.636% -3.271% -4.907%
912828N22 UNITED STATES TREASURY	US GOV	2,700,000.00	2,700,432.00	1.239	1.513	2,751,086.08 2,751,086.08 2,741,301.15	2,659,571.12 2,618,718.52 2,577,874.19	-1.513% -3.026% -4.538%
912828P20 UNITED STATES TREASURY	US GOV	1,495,000.00	1,490,679.45	1.185	0.663	1,502,386.01 1,502,386.01 1,500,558.90	1,480,801.14 1,470,923.98 1,461,047.97	-0.663% -1.325% -1.988%
912828Q45 UNITED STATES TREASURY	US GOV	1,350,000.00	1,346,314.50	1.205	0.826	1,359,717.34 1,359,717.34 1,357,438.15	1,335,192.33 1,324,071.63 1,312,952.40	-0.826% -1.652% -2.478%
912828Q94 UNITED STATES TREASURY	US GOV	1,230,000.00	1,224,957.00	1.201	0.908	1,238,326.66 1,238,326.66 1,236,085.68	1,213,829.88 1,202,704.33 1,191,580.34	-0.908% -1.817% -2.725%
912828R51 UNITED STATES TREASURY	US GOV	1,364,000.00	1,359,526.08	1.206	0.992	1,375,789.19 1,375,789.19 1,373,011.38	1,346,042.79 1,332,561.51 1,319,082.24	-0.992% -1.983% -2.975%
912828R93 UNITED STATES TREASURY	US GOV	2,700,000.00	2,683,449.00	1.196	1.072	2,717,859.30 2,717,859.30 2,712,211.71	2,654,690.81 2,625,937.14 2,597,187.99	-1.072% -2.143% -3.215%
912828T42 UNITED STATES TREASURY	US GOV	2,700,000.00	2,683,665.00	1.209	1.32	2,726,475.01 2,726,475.01 2,719,085.62	2,648,250.83 2,612,843.10 2,577,441.82	-1.320% -2.639% -3.958%
912828T83 UNITED STATES TREASURY	US GOV	2,700,000.00	2,681,964.00	1.227	1.402	2,728,101.17 2,728,101.17 2,719,556.41	2,644,378.74 2,606,800.62 2,569,229.65	-1.401% -2.803% -4.203%
912828TB6 UNITED STATES TREASURY	US GOV	1,500,000.00	1,499,985.00	0.76	0.083	1,500,928.78 1,500,928.78 1,500,928.78	1,498,742.71 1,497,500.44 1,496,258.19	-0.083% -0.166% -0.248%
912828TG5 UNITED STATES TREASURY	US GOV	1,500,000.00	1,499,175.00	0.825	0.168	1,501,257.49 1,501,257.49 1,501,257.49	1,496,652.32 1,494,129.72 1,491,607.21	-0.168% -0.337% -0.505%
912828TM2 UNITED STATES TREASURY	US GOV	1,500,000.00	1,498,470.00	1.032	0.249	1,502,327.84 1,502,327.84 1,502,206.62	1,494,733.56 1,490,997.31 1,487,261.25	-0.249% -0.499% -0.748%
912828TS9 UNITED STATES TREASURY	US GOV	1,500,000.00	1,497,660.00	1.094	0.332	1,503,099.67 1,503,099.67 1,502,634.23	1,492,686.10 1,487,712.52 1,482,739.28	-0.332% -0.664% -0.996%
912828TW0 UNITED STATES TREASURY	US GOV	1,500,000.00	1,497,885.00	1.09	0.414	1,504,642.70 1,504,642.70 1,504,084.78	1,491,685.73 1,485,486.98 1,479,288.73	-0.414% -0.828% -1.242%
912828U40 UNITED STATES TREASURY	US GOV	2,700,000.00	2,690,712.00	1.232	1.483	2,739,898.55 2,739,898.55 2,730,629.89	2,650,802.03 2,610,899.99 2,571,005.86	-1.483% -2.966% -4.449%
912828UA6 UNITED STATES TREASURY	US GOV	1,495,000.00	1,491,262.50	1.128	0.497	1,499,625.19 1,499,625.19 1,498,677.37	1,483,848.37 1,476,434.97 1,469,022.31	-0.497% -0.994% -1.491%
912828UE8 UNITED STATES TREASURY	US GOV	1,495,000.00	1,491,142.90	1.195	0.578	1,501,437.01 1,501,437.01 1,499,755.45	1,482,531.28 1,473,920.58 1,465,310.81	-0.578% -1.155% -1.732%
912828UR9 UNITED STATES TREASURY	US GOV	1,395,000.00	1,390,480.20	1.185	0.744	1,402,733.78 1,402,733.78 1,400,822.15	1,380,139.53 1,369,800.15 1,359,462.05	-0.744% -1.487% -2.231%
912828VE7 UNITED STATES TREASURY	US GOV	1,319,000.00	1,316,269.67	1.209	0.992	1,332,048.21 1,332,048.21 1,329,321.68	1,303,219.61 1,290,171.49 1,277,125.32	-0.991% -1.983% -2.974%

Bernco Portfolio Shock

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 05/31/2017

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Dated: 06/07/2017

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
912828XK1 UNITED STATES TREASURY	US GOV	2,700,000.00	2,690,091.00	1.204	1.111	2,726,092.74 2,726,092.74 2,719,982.38	2,660,204.44 2,630,322.71 2,600,445.79	-1.111% -2.222% -3.332%
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	2,054,990.56	2,054,990.56	0.63	0.00	2,054,990.56 2,054,990.56 2,054,990.56	2,054,990.56 2,054,990.56 2,054,990.56	0.000% 0.000% 0.000%
CCYUSD Receivable	CASH	677.22	677.22	0.00	0.00	677.22 677.22 677.22	677.22 677.22 677.22	0.000% 0.000% 0.000%
---	---	41,598,667.78	41,482,086.08	1.136	0.922	41,943,597.94 41,943,597.94 41,863,575.13	41,099,922.40 40,717,822.89 40,335,787.57	-0.921% -1.842% -2.763%

* Weighted by: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

05/01/2017 - 05/31/2017

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Dated: 06/07/2017

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
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
912828SY7	UNITED STATES TREASURY 05/31/2017	Maturity	05/31/2017 05/31/2017	Maturity	100.00	-1,500,000.00	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 05/31/2017	Buy	--- ---	Direct	1.00	3,171,636.00	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 05/31/2017	Sell	05/12/2017 05/12/2017	Direct	1.00	-2,014,385.80	0.00
---	--- 10/19/2017	---	---	---	---	1,663,265.83	0.00

* 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

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Dated: 06/07/2017

Additional Disclosure:

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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.

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

**Bernalillo County Accounting Department
FY2017 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	\$ 505,601	\$ 511,627	\$ 2,632,874	\$ 2,156,670	\$ 3,499,446	\$ 1,607,315	\$ 4,081	\$ 1,516,462	\$ 1,516,889	\$ 1,515,181	\$ 897,740	\$ 2,054,990
Total Bond Proceeds Beginning Cash Balances	505,601	511,627	2,632,874	2,156,670	3,499,446	1,607,315	4,081	1,516,462	1,516,889	1,515,181	897,740	2,054,990

Bond Proceeds Inflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers In From Operating Portfolio	-	-	-	-	-	-	-	-	-	18,234,677	107,545	-
Bond Proceeds Portfolio Investment Income	6,026	27,607	9,480	15,502	13,590	380	31,042	16,885	14,586	121	64,091	-
Total Bond Proceeds Inflows	6,026	27,607	9,480	15,502	13,590	380	31,042	16,885	14,586	18,234,798	171,636	-

Bond Proceeds Outflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers Out to Operating Portfolio	-	409,441	489,516	172,726	514,575	254,133	290,356	151,800	195,273	-	-	1,500,000
Total Bond Proceeds Outflows	-	409,441	489,516	172,726	514,575	254,133	290,356	151,800	195,273	-	-	1,500,000

Bond Proceeds Investment Activity	July	August	September	October	November	December	January	February	March	April	May	June
Investments Called/Matured/Sold (Inflow)	-	4,000,000	1,500,000	1,500,000	1,500,000	-	3,000,000	1,500,000	1,500,000	-	3,000,000	1,500,000
Investments Purchased (Outflow)	-	1,496,919	1,496,168	-	2,891,146	1,349,481	1,228,305	1,364,658	1,321,021	18,852,239	2,014,386	-
Net Investment Activity	-	2,503,081	3,832	1,500,000	(1,391,146)	(1,349,481)	1,771,695	135,342	178,979	(18,852,239)	985,614	1,500,000

Net Bond Proceeds Increase/(Decrease) in Cash	6,026	2,121,247	(476,204)	1,342,776	(1,892,131)	(1,603,234)	1,512,381	427	(1,708)	(617,441)	1,157,250	-
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Estimated Bond Proceeds Ending Cash Balance	\$ 511,627	\$ 2,632,874	\$ 2,156,670	\$ 3,499,446	\$ 1,607,315	\$ 4,081	\$ 1,516,462	\$ 1,516,889	\$ 1,515,181	\$ 897,740	\$ 2,054,990	\$ 2,054,990
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Green shading = Projected
Yellow shading = Actual
Disclaimer: This annual cash flow report is an estimate.