



# **Bernalillo County Monthly Statement**

**Bernalillo County Bond Proceed (52469)**

Month End (M10 Y2017)

04/01/2017 - 04/30/2017

Dated: 05/03/2017

Locked Down

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Dated: 05/03/2017

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# Portfolio Overview

## Bernalillo County Bond Proceed (52469)

04/01/2017 - 04/30/2017

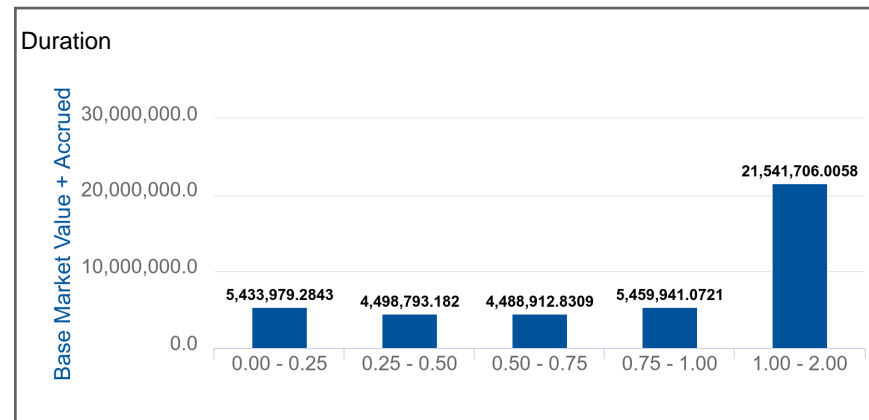
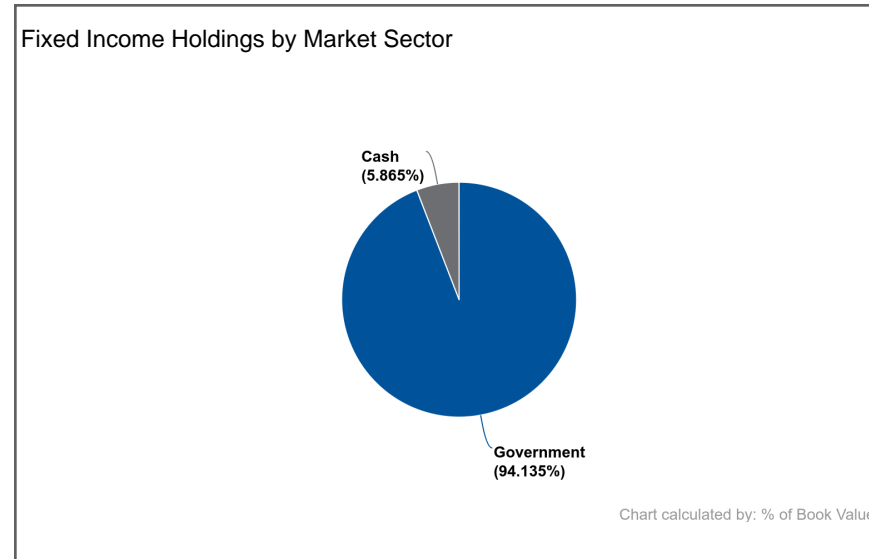
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Dated: 05/03/2017

Balance Sheet Summary	
<i>Bernalillo County Bond Proceed</i>	
Book Value	41,372,565.83
Accrued Balance	77,378.81
Net Unrealized Gain/Loss	-26,612.26
Market Value + Accrued	41,423,332.38

Net Income	
<i>Bernalillo County Bond Proceed</i>	
Current Units	41,469,409.09
Interest Income	23,771.20
Net Amortization/Accretion Income	4,056.79
Net Realized Gain/Loss	0.00
Net Income	27,827.99

Index Comparison Summary			
<i>Risk Metric</i>	<i>Portfolio</i>	<i>Index</i>	<i>Difference</i>
Duration	0.929	0.981	-0.052
Yield	1.048	1.057	-0.009
Years to Effective Maturity	0.935	0.989	-0.054
Years to Final Maturity	0.935	0.989	-0.054
Average Credit Rating	AAA	AAA	---



Index: BofA ML 1-Yr TBill.

# Bernco Holdings Summary

## Bernalillo County Bond Proceed (52469)

As of 04/30/2017

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Dated: 05/03/2017

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	1,528,668.73	CASH	04/30/2017	1,528,668.73	1,528,668.73 0.00	1,528,668.73	0.00	0.00	1,528,668.73	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF	897,740.36	MMFUND	04/30/2017	897,740.36	897,740.36 0.62	897,740.36	0.00	0.00	897,740.36	0.00
912828SS0	UNITED STATES TREASURY	0.00	US GOV	04/30/2017	0.00	0.00 ---	0.00	0.00	0.00	0.00	0.00
912828SY7	UNITED STATES TREASURY	1,500,000.00	US GOV	05/31/2017	1,500,468.75	1,500,034.89 0.597	1,499,895.00	-139.89	3,914.84	1,503,809.84	0.085
912828TB6	UNITED STATES TREASURY	1,500,000.00	US GOV	06/30/2017	1,502,285.16	1,500,317.91 0.622	1,500,000.00	-317.91	3,760.36	1,503,760.36	0.167
912828TG5	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2017	1,497,304.69	1,499,469.72 0.641	1,498,590.00	-879.72	1,864.64	1,500,454.64	0.252
912828TM2	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2017	1,499,003.91	1,499,757.12 0.674	1,498,305.00	-1,452.12	1,579.48	1,499,884.48	0.337
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,499,561.05 0.696	1,497,660.00	-1,901.05	794.06	1,498,454.06	0.419
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,500,988.96 0.617	1,498,005.00	-2,983.96	30.57	1,498,035.57	0.504
912828UA6	UNITED STATES TREASURY	1,495,000.00	US GOV	11/30/2017	1,495,233.59	1,495,104.03 0.613	1,491,262.50	-3,841.53	3,901.79	1,495,164.29	0.586
912828UE8	UNITED STATES TREASURY	1,495,000.00	US GOV	12/31/2017	1,496,167.97	1,495,624.41 0.687	1,491,965.15	-3,659.26	3,747.82	1,495,712.97	0.671
912828P20	UNITED STATES TREASURY	1,495,000.00	US GOV	01/31/2018	1,493,131.25	1,493,833.55 0.854	1,491,382.10	-2,451.45	2,787.64	1,494,169.74	0.756
912828UR9	UNITED STATES TREASURY	1,395,000.00	US GOV	02/28/2018	1,392,438.87	1,393,341.09 0.894	1,390,856.85	-2,484.24	1,762.70	1,392,619.55	0.832
912828Q45	UNITED STATES TREASURY	1,350,000.00	US GOV	03/31/2018	1,347,046.88	1,347,910.00 1.045	1,346,935.50	-974.50	1,000.51	1,347,936.01	0.917
912828Q94	UNITED STATES TREASURY	1,230,000.00	US GOV	04/30/2018	1,226,444.53	1,227,267.07 0.974	1,225,190.70	-2,076.37	25.07	1,225,215.77	1.00
912828VE7	UNITED STATES TREASURY	1,319,000.00	US GOV	05/31/2018	1,317,505.82	1,317,690.20 1.092	1,316,731.32	-958.88	5,507.91	1,322,239.23	1.085
912828R51	UNITED STATES TREASURY	1,364,000.00	US GOV	05/31/2018	1,362,135.16	1,362,433.90 0.982	1,359,894.36	-2,539.54	4,983.85	1,364,878.21	1.085
912828R93	UNITED STATES TREASURY	2,700,000.00	US GOV	06/30/2018	2,683,019.53	2,683,784.72 1.145	2,683,341.00	-443.72	5,640.54	2,688,981.54	1.167
912828XK1	UNITED STATES TREASURY	2,700,000.00	US GOV	07/15/2018	2,690,402.34	2,690,821.37 1.159	2,690,091.00	-730.37	6,917.82	2,697,008.82	1.208
912828C3	UNITED STATES TREASURY	2,700,000.00	US GOV	08/31/2018	2,683,652.34	2,684,290.16 1.192	2,683,962.00	-328.16	3,411.68	2,687,373.68	1.337
912828T42	UNITED STATES TREASURY	2,700,000.00	US GOV	09/30/2018	2,682,070.31	2,682,732.97 1.207	2,682,801.00	68.03	1,715.16	2,684,516.16	1.419
912828T83	UNITED STATES TREASURY	2,700,000.00	US GOV	10/31/2018	2,680,171.88	2,680,873.40 1.229	2,681,343.00	469.60	55.03	2,681,398.03	1.504
912828U40	UNITED STATES TREASURY	2,700,000.00	US GOV	11/30/2018	2,689,664.06	2,690,010.75 1.237	2,690,496.00	485.25	11,274.73	2,701,770.73	1.586
912828N22	UNITED STATES TREASURY	2,700,000.00	US GOV	12/15/2018	2,700,316.41	2,700,309.45 1.243	2,700,837.00	527.55	12,702.61	2,713,539.61	1.627
---	---	<b>41,469,409.09</b>	---	<b>04/06/2018</b>	<b>41,366,029.76</b>	<b>41,372,565.83 0.937</b>	<b>41,345,953.57</b>	<b>-26,612.26</b>	<b>77,378.81</b>	<b>41,423,332.38</b>	<b>0.935</b>

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

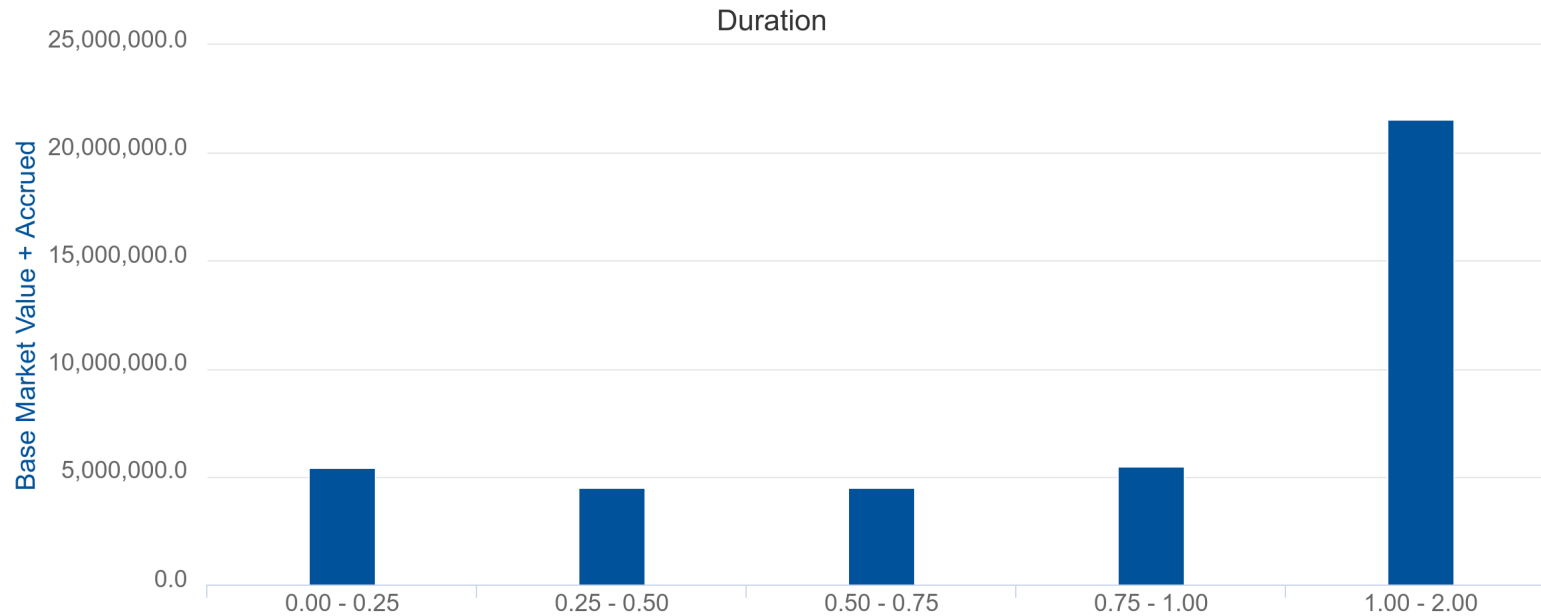
# Bernco Duration

## Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 04/30/2017

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Dated: 05/03/2017



### 0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828SY7	UNITED STATES TREASURY	1,500,000.00	05/31/2017	05/31/2017	US GOV	99.9930	0.70	0.091	AAA	1,503,809.84
912828TB6	UNITED STATES TREASURY	1,500,000.00	06/30/2017	06/30/2017	US GOV	100.0000	0.748	0.174	AAA	1,503,760.36
94975P405	WELLS FRGO GOVERNMENT CL I MMF	897,740.36	04/30/2017	04/30/2017	MMFUND	1.0000	0.62	0.00	AAA	897,740.36
CCYUSD	Receivable	1,528,668.73	04/30/2017	04/30/2017	CASH	1.0000	0.00	0.00	AAA	1,528,668.73
---	---	<b>5,426,409.09</b>	<b>05/25/2017</b>	<b>05/25/2017</b>	---	<b>55.7921</b>	<b>0.503</b>	<b>0.073</b>	<b>AAA</b>	<b>5,433,979.28</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
912828TG5	UNITED STATES TREASURY	1,500,000.00	07/31/2017	07/31/2017	US GOV	99.9060	0.862	0.259	AAA	1,500,454.64
912828TM2	UNITED STATES TREASURY	1,500,000.00	08/31/2017	08/31/2017	US GOV	99.8870	0.958	0.339	AAA	1,499,884.48
912828TS9	UNITED STATES TREASURY	1,500,000.00	09/30/2017	09/30/2017	US GOV	99.8440	0.994	0.422	AAA	1,498,454.06
---	<b>UNITED STATES TREASURY</b>	<b>4,500,000.00</b>	<b>08/31/2017</b>	<b>08/31/2017</b>	<b>US GOV</b>	<b>99.8790</b>	<b>0.938</b>	<b>0.34</b>	<b>AAA</b>	<b>4,498,793.18</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
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	99.8670	1.014	0.501	AAA	474,377.93
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	99.8670	1.014	0.501	AAA	1,023,657.64
912828UA6	UNITED STATES TREASURY	1,495,000.00	11/30/2017	11/30/2017	US GOV	99.7500	1.05	0.586	AAA	1,495,164.29
912828UE8	UNITED STATES TREASURY	1,495,000.00	12/31/2017	12/31/2017	US GOV	99.7970	1.053	0.669	AAA	1,495,712.97
---	<b>UNITED STATES TREASURY</b>	<b>4,490,000.00</b>	<b>11/30/2017</b>	<b>11/30/2017</b>	<b>US GOV</b>	<b>99.8047</b>	<b>1.039</b>	<b>0.585</b>	<b>AAA</b>	<b>4,488,912.83</b>

# Bernco Duration

# Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 04/30/2017

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Dated: 05/03/2017

## 0.75 - 1.00

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	99.7580	1.07	0.754	AAA	1,494,169.74
912828Q45	UNITED STATES TREASURY	1,350,000.00	03/31/2018	03/31/2018	US GOV	99.7730	1.123	0.916	AAA	1,347,936.01
912828Q94	UNITED STATES TREASURY	1,230,000.00	04/30/2018	04/30/2018	US GOV	99.6090	1.142	0.994	AAA	1,225,215.77
912828UR9	UNITED STATES TREASURY	1,395,000.00	02/28/2018	02/28/2018	US GOV	99.7030	1.106	0.833	AAA	1,392,619.55
---	<b>UNITED STATES TREASURY</b>	<b>5,470,000.00</b>	<b>03/14/2018</b>	<b>03/14/2018</b>	<b>US GOV</b>	<b>99.7142</b>	<b>1.108</b>	<b>0.868</b>	<b>AAA</b>	<b>5,459,941.07</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
912828C3	UNITED STATES TREASURY	2,700,000.00	08/31/2018	08/31/2018	US GOV	99.4060	1.198	1.326	AAA	2,687,373.68
912828N22	UNITED STATES TREASURY	2,700,000.00	12/15/2018	12/15/2018	US GOV	100.0310	1.231	1.603	AAA	2,713,539.61
912828R51	UNITED STATES TREASURY	1,364,000.00	05/31/2018	05/31/2018	US GOV	99.6990	1.153	1.078	AAA	1,364,878.21
912828R93	UNITED STATES TREASURY	2,700,000.00	06/30/2018	06/30/2018	US GOV	99.3830	1.155	1.163	AAA	2,688,981.54
912828T42	UNITED STATES TREASURY	2,700,000.00	09/30/2018	09/30/2018	US GOV	99.3630	1.203	1.409	AAA	2,684,516.16
912828T83	UNITED STATES TREASURY	2,700,000.00	10/31/2018	10/31/2018	US GOV	99.3090	1.215	1.485	AAA	2,681,398.03
912828U40	UNITED STATES TREASURY	2,700,000.00	11/30/2018	11/30/2018	US GOV	99.6480	1.224	1.566	AAA	2,701,770.73
912828VE7	UNITED STATES TREASURY	1,319,000.00	05/31/2018	05/31/2018	US GOV	99.8280	1.159	1.077	AAA	1,322,239.23
912828XK1	UNITED STATES TREASURY	2,700,000.00	07/15/2018	07/15/2018	US GOV	99.6330	1.18	1.202	AAA	2,697,008.82
---	<b>UNITED STATES TREASURY</b>	<b>21,583,000.00</b>	<b>09/11/2018</b>	<b>09/11/2018</b>	<b>US GOV</b>	<b>99.5677</b>	<b>1.195</b>	<b>1.354</b>	<b>AAA</b>	<b>21,541,706.01</b>

## Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	<b>41,469,409.09</b>	<b>04/06/2018</b>	<b>04/06/2018</b>	---	<b>93.9039</b>	<b>1.048</b>	<b>0.929</b>	<b>AAA</b>	<b>41,423,332.38</b>

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

# Bernco Credit Quality

Base Currency: USD As of 04/30/2017

# Bernalillo County Bond Proceed (52469)

Dated: 05/03/2017

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## Security Type

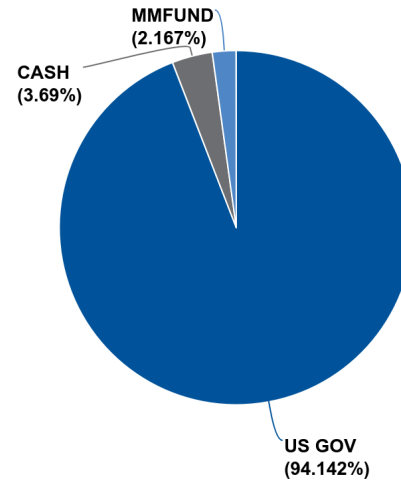


Chart calculated by: Base Market Value + Accrued

## 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	474,377.93	1.145%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,023,657.64	2.471%
912828Q94	UNITED STATES TREASURY	AAA	1,230,000.00	04/30/2018	US GOV	Government	1,225,215.77	2.958%
912828VE7	UNITED STATES TREASURY	AAA	1,319,000.00	05/31/2018	US GOV	Government	1,322,239.23	3.192%
912828Q45	UNITED STATES TREASURY	AAA	1,350,000.00	03/31/2018	US GOV	Government	1,347,936.01	3.254%
912828R51	UNITED STATES TREASURY	AAA	1,364,000.00	05/31/2018	US GOV	Government	1,364,878.21	3.295%
912828UR9	UNITED STATES TREASURY	AAA	1,395,000.00	02/28/2018	US GOV	Government	1,392,619.55	3.362%
912828P20	UNITED STATES TREASURY	AAA	1,495,000.00	01/31/2018	US GOV	Government	1,494,169.74	3.607%
912828UA6	UNITED STATES TREASURY	AAA	1,495,000.00	11/30/2017	US GOV	Government	1,495,164.29	3.609%
912828UE8	UNITED STATES TREASURY	AAA	1,495,000.00	12/31/2017	US GOV	Government	1,495,712.97	3.611%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,498,454.06	3.617%
912828TM2	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2017	US GOV	Government	1,499,884.48	3.621%
912828TG5	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2017	US GOV	Government	1,500,454.64	3.622%
912828TB6	UNITED STATES TREASURY	AAA	1,500,000.00	06/30/2017	US GOV	Government	1,503,760.36	3.630%
912828SY7	UNITED STATES TREASURY	AAA	1,500,000.00	05/31/2017	US GOV	Government	1,503,809.84	3.630%
912828TB3	UNITED STATES TREASURY	AAA	2,700,000.00	10/31/2018	US GOV	Government	2,681,398.03	6.473%
912828T42	UNITED STATES TREASURY	AAA	2,700,000.00	09/30/2018	US GOV	Government	2,684,516.16	6.481%
912828C3	UNITED STATES TREASURY	AAA	2,700,000.00	08/31/2018	US GOV	Government	2,687,373.68	6.488%
912828R93	UNITED STATES TREASURY	AAA	2,700,000.00	06/30/2018	US GOV	Government	2,688,981.54	6.491%
912828XK1	UNITED STATES TREASURY	AAA	2,700,000.00	07/15/2018	US GOV	Government	2,697,008.82	6.511%
912828U40	UNITED STATES TREASURY	AAA	2,700,000.00	11/30/2018	US GOV	Government	2,701,770.73	6.522%
912828N22	UNITED STATES TREASURY	AAA	2,700,000.00	12/15/2018	US GOV	Government	2,713,539.61	6.551%

# Bernco Credit Quality

# Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 04/30/2017

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Dated: 05/03/2017

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	<b>UNITED STATES TREASURY</b>	<b>AAA</b>	<b>39,043,000.00</b>	<b>04/27/2018</b>	<b>US GOV</b>	<b>Government</b>	<b>38,996,923.29</b>	<b>94.142%</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	1,528,668.73	04/30/2017	CASH	Cash	1,528,668.73	3.690%
<b>CCYUSD</b>	<b>Receivable</b>	<b>AAA</b>	<b>1,528,668.73</b>	<b>04/30/2017</b>	<b>CASH</b>	<b>Cash</b>	<b>1,528,668.73</b>	<b>3.690%</b>

## 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	897,740.36	04/30/2017	MMFUND	Cash	897,740.36	2.167%
<b>94975P405</b>	<b>WELLS FRGO GOVERNMENT CL I MMF</b>	<b>AAA</b>	<b>897,740.36</b>	<b>04/30/2017</b>	<b>MMFUND</b>	<b>Cash</b>	<b>897,740.36</b>	<b>2.167%</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>41,469,409.09</b>	<b>04/06/2018</b>	---	---	<b>41,423,332.38</b>	<b>100.000%</b>

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



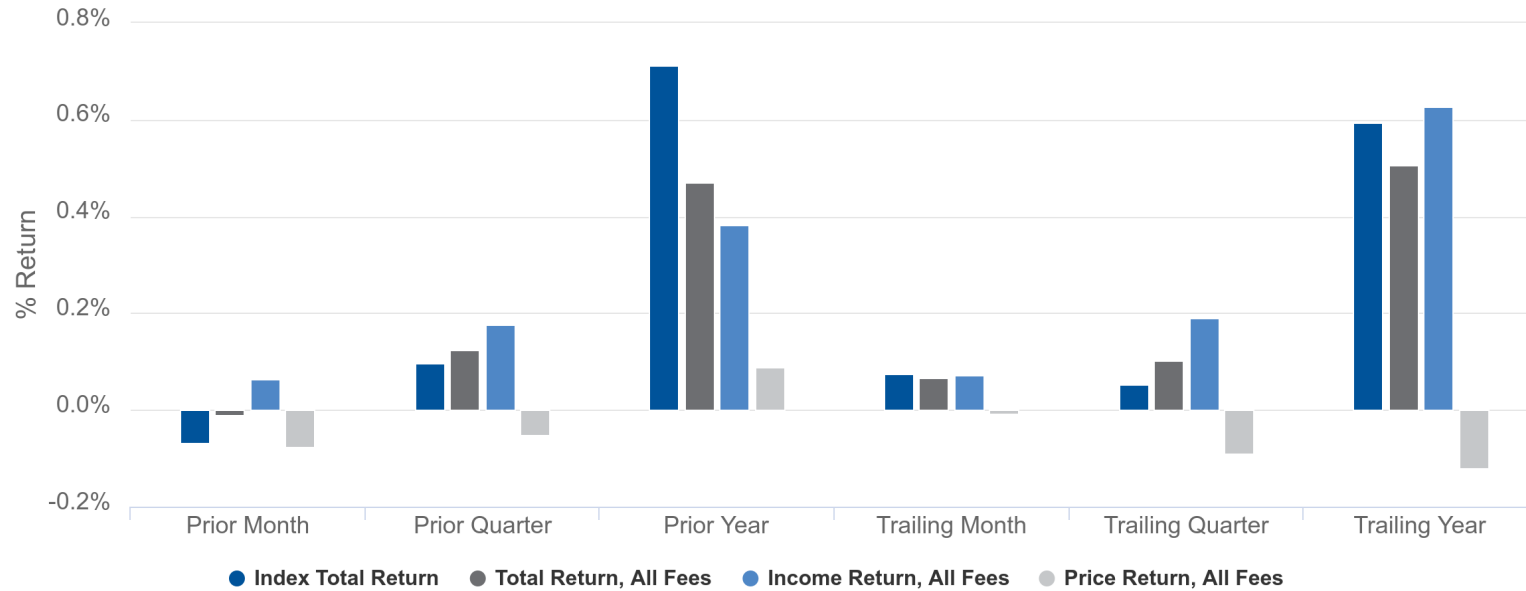
# Bernco Performance Summary

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 04/30/2017

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Dated: 05/03/2017



Period	Period Begin	Period End	Total Return, All Fees	Income Return, All Fees	Price Return, All Fees
Prior Month	03/01/2017	03/31/2017	-0.011%	0.064%	-0.075%
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	04/01/2017	04/30/2017	0.066%	0.073%	-0.006%
Trailing Quarter	02/01/2017	04/30/2017	0.102%	0.191%	-0.090%
Trailing Year	05/01/2016	04/30/2017	0.505%	0.627%	-0.122%

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 04/30/2017

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Dated: 05/03/2017

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	2,683,962.00	1.198	1.326	2,726,609.93 2,726,609.93 2,719,557.60	2,648,372.90 2,612,790.31 2,577,214.21	-1.326% -2.652% -3.977%
912828N22 UNITED STATES TREASURY	US GOV	2,700,000.00	2,700,837.00	1.231	1.603	2,754,133.65 2,754,133.65 2,744,148.16	2,657,535.00 2,614,242.15 2,570,958.45	-1.603% -3.206% -4.809%
912828P20 UNITED STATES TREASURY	US GOV	1,495,000.00	1,491,382.10	1.07	0.754	1,503,415.55 1,503,415.55 1,502,624.30	1,480,141.31 1,468,901.93 1,457,663.95	-0.754% -1.507% -2.261%
912828Q45 UNITED STATES TREASURY	US GOV	1,350,000.00	1,346,935.50	1.123	0.916	1,360,789.76 1,360,789.76 1,359,276.65	1,334,596.10 1,322,258.44 1,309,922.53	-0.916% -1.832% -2.748%
912828Q94 UNITED STATES TREASURY	US GOV	1,230,000.00	1,225,190.70	1.142	0.994	1,239,105.13 1,239,105.13 1,237,372.85	1,213,010.38 1,200,831.87 1,188,655.20	-0.994% -1.988% -2.982%
912828R51 UNITED STATES TREASURY	US GOV	1,364,000.00	1,359,894.36	1.153	1.078	1,376,801.99 1,376,801.99 1,374,553.87	1,345,237.16 1,330,582.28 1,315,929.71	-1.078% -2.155% -3.233%
912828R93 UNITED STATES TREASURY	US GOV	2,700,000.00	2,683,341.00	1.155	1.163	2,719,391.42 2,719,391.42 2,714,540.86	2,652,146.33 2,620,956.84 2,589,772.54	-1.163% -2.325% -3.487%
912828SY7 UNITED STATES TREASURY	US GOV	1,500,000.00	1,499,895.00	0.70	0.091	1,500,846.90 1,500,846.90 1,500,846.90	1,498,536.08 1,497,177.19 1,495,818.32	-0.091% -0.181% -0.272%
912828T42 UNITED STATES TREASURY	US GOV	2,700,000.00	2,682,801.00	1.203	1.409	2,728,277.27 2,728,277.27 2,720,616.14	2,644,993.08 2,607,192.39 2,569,398.92	-1.409% -2.818% -4.227%
912828T83 UNITED STATES TREASURY	US GOV	2,700,000.00	2,681,343.00	1.215	1.485	2,729,719.12 2,729,719.12 2,721,172.01	2,641,521.92 2,601,708.76 2,561,903.53	-1.485% -2.970% -4.454%
912828TB6 UNITED STATES TREASURY	US GOV	1,500,000.00	1,500,000.00	0.748	0.174	1,501,950.58 1,501,950.58 1,501,950.58	1,497,392.94 1,494,785.98 1,492,179.10	-0.174% -0.348% -0.521%
912828TG5 UNITED STATES TREASURY	US GOV	1,500,000.00	1,498,590.00	0.862	0.259	1,501,936.07 1,501,936.07 1,501,936.07	1,494,707.42 1,490,825.05 1,486,942.87	-0.259% -0.518% -0.777%
912828TM2 UNITED STATES TREASURY	US GOV	1,500,000.00	1,498,305.00	0.958	0.339	1,503,163.90 1,503,163.90 1,503,163.90	1,493,232.32 1,488,159.99 1,483,088.00	-0.339% -0.677% -1.016%
912828TS9 UNITED STATES TREASURY	US GOV	1,500,000.00	1,497,660.00	0.994	0.422	1,503,941.08 1,503,941.08 1,503,941.08	1,491,344.32 1,485,029.17 1,478,714.55	-0.422% -0.843% -1.265%
912828TW0 UNITED STATES TREASURY	US GOV	1,500,000.00	1,498,005.00	1.014	0.501	1,505,620.28 1,505,620.28 1,505,512.07	1,490,498.68 1,482,993.11 1,475,488.30	-0.501% -1.002% -1.503%
912828U40 UNITED STATES TREASURY	US GOV	2,700,000.00	2,690,496.00	1.224	1.566	2,742,078.20 2,742,078.20 2,732,637.85	2,648,362.89 2,606,238.52 2,564,122.89	-1.566% -3.132% -4.697%
912828UA6 UNITED STATES TREASURY	US GOV	1,495,000.00	1,491,262.50	1.05	0.586	1,500,443.22 1,500,443.22 1,500,002.08	1,482,523.87 1,473,786.19 1,465,049.46	-0.586% -1.172% -1.758%
912828UE8 UNITED STATES TREASURY	US GOV	1,495,000.00	1,491,965.15	1.053	0.669	1,502,467.45 1,502,467.45 1,501,941.65	1,481,989.81 1,472,015.64 1,462,042.63	-0.669% -1.337% -2.006%
912828UR9 UNITED STATES TREASURY	US GOV	1,395,000.00	1,390,856.85	1.106	0.833	1,403,675.43 1,403,675.43 1,402,446.17	1,379,269.07 1,367,682.84 1,356,098.15	-0.833% -1.666% -2.499%
912828VE7 UNITED STATES TREASURY	US GOV	1,319,000.00	1,316,731.32	1.159	1.077	1,333,167.62 1,333,167.62 1,330,913.09	1,302,551.79 1,288,374.50 1,274,199.45	-1.077% -2.154% -3.230%

# Bernco Portfolio Shock

# Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 04/30/2017

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Dated: 05/03/2017

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	1.18	1.202	2,728,236.45 2,728,236.45 2,722,424.33	2,657,763.17 2,625,440.86 2,593,124.04	-1.202% -2.403% -3.605%
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	897,740.36	897,740.36	0.62	0.00	897,740.36 897,740.36 897,740.36	897,740.36 897,740.36 897,740.36	0.000% 0.000% 0.000%
CCYUSD Receivable	CASH	1,528,668.73	1,528,668.73	0.00	0.00	1,528,668.73 1,528,668.73 1,528,668.73	1,528,668.73 1,528,668.73 1,528,668.73	0.000% 0.000% 0.000%
---	---	<b>41,469,409.09</b>	<b>41,345,953.57</b>	<b>1.048</b>	<b>0.929</b>	<b>41,792,180.09</b> <b>41,792,180.09</b> <b>41,727,987.29</b>	<b>40,962,135.64</b> <b>40,578,383.08</b> <b>40,194,695.90</b>	<b>-0.928%</b> <b>-1.856%</b> <b>-2.784%</b>

\* Weighted by: Base Market Value + Accrued.

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

# Bernco Trading Report

## Bernalillo County Bond Proceed (52469)

04/01/2017 - 04/30/2017

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Dated: 05/03/2017

\* 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
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
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
912828SS0	UNITED STATES TREASURY 04/30/2017	Maturity	04/30/2017 04/30/2017	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
912828U40	UNITED STATES TREASURY 11/30/2018	Buy	04/10/2017 04/11/2017	Morgan Stanley	99.617	2,689,664.06	0.00
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 04/30/2017	Buy	---	Direct	1.00	18,234,798.36	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 04/30/2017	Sell	04/11/2017 04/11/2017	Direct	1.00	-18,852,238.98	0.00
---	---	---	---	---	---	<b>16,691,856.25</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)

05/01/2016 - 04/30/2017

Dated: 05/03/2017

\* 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
912828D64	UNITED STATES TREASURY 08/31/2016	Maturity	08/31/2016 08/31/2016	Maturity	100.00	-1,500,000.00	0.00
912828F47	UNITED STATES TREASURY 09/30/2016	Maturity	09/30/2016 09/30/2016	Maturity	100.00	-1,500,000.00	0.00
912828F88	UNITED STATES TREASURY 10/31/2016	Maturity	10/31/2016 10/31/2016	Maturity	100.00	-1,500,000.00	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
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
912828RF9	UNITED STATES TREASURY 08/31/2016	Maturity	08/31/2016 08/31/2016	Maturity	100.00	-1,000,000.00	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
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
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
912828U40	UNITED STATES TREASURY 11/30/2018	Buy	04/10/2017 04/11/2017	Morgan Stanley	99.617	2,689,664.06	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
912828UE8	UNITED STATES TREASURY 12/31/2017	Buy	09/28/2016 09/30/2016	BANC OF AMERICA SECURITIES LLC	100.078	1,496,167.97	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
912828VE7	UNITED STATES TREASURY 05/31/2018	Buy	03/06/2017 03/07/2017	Goldman Sachs	99.887	1,317,505.82	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

# Bernco Trading Report

## Bernalillo County Bond Proceed (52469)

05/01/2016 - 04/30/2017

Dated: 05/03/2017

<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 04/30/2017	Buy	---	Direct	1.00	34,400,309.07	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 04/30/2017	Sell	---	Direct	1.00	-36,005,479.92	0.00
---	---	---	---	---	---	<b>11,363,898.06</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.

## Disclaimer

Dated: 05/03/2017

### Additional Disclosure:

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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**

<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	\$ 2,156,670	\$ 3,499,446	\$ 1,607,315	\$ 4,081	\$ 1,516,462	\$ 1,516,889	\$ 1,515,181	\$ 897,740	\$ 2,397,740
<b>Total Bond Proceeds Beginning Cash Balances</b>	<b>505,601</b>	<b>511,627</b>	<b>2,632,874</b>	<b>2,156,670</b>	<b>3,499,446</b>	<b>1,607,315</b>	<b>4,081</b>	<b>1,516,462</b>	<b>1,516,889</b>	<b>1,515,181</b>	<b>897,740</b>	<b>2,397,740</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	-	-	-	-	-	-	-	-	-	18,234,677	-	-
Bond Proceeds Portfolio Investment Income	6,026	27,607	9,480	15,502	13,590	380	31,042	16,885	14,586	121	-	-
<b>Total Bond Proceeds Inflows</b>	<b>6,026</b>	<b>27,607</b>	<b>9,480</b>	<b>15,502</b>	<b>13,590</b>	<b>380</b>	<b>31,042</b>	<b>16,885</b>	<b>14,586</b>	<b>18,234,798</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	489,516	172,726	514,575	254,133	290,356	151,800	195,273	-	1,500,000	1,500,000
<b>Total Bond Proceeds Outflows</b>	<b>-</b>	<b>409,441</b>	<b>489,516</b>	<b>172,726</b>	<b>514,575</b>	<b>254,133</b>	<b>290,356</b>	<b>151,800</b>	<b>195,273</b>	<b>-</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	-	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	-	-
<b>Net Investment Activity</b>	<b>-</b>	<b>2,503,081</b>	<b>3,832</b>	<b>1,500,000</b>	<b>(1,391,146)</b>	<b>(1,349,481)</b>	<b>1,771,695</b>	<b>135,342</b>	<b>178,979</b>	<b>(18,852,239)</b>	<b>3,000,000</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>(476,204)</b>	<b>1,342,776</b>	<b>(1,892,131)</b>	<b>(1,603,234)</b>	<b>1,512,381</b>	<b>427</b>	<b>(1,708)</b>	<b>(617,441)</b>	<b>1,500,000</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>\$ 2,156,670</b>	<b>\$ 3,499,446</b>	<b>\$ 1,607,315</b>	<b>\$ 4,081</b>	<b>\$ 1,516,462</b>	<b>\$ 1,516,889</b>	<b>\$ 1,515,181</b>	<b>\$ 897,740</b>	<b>\$ 2,397,740</b>	<b>\$ 2,397,740</b>
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Green shading = Projected  
Yellow shading = Actual  
**Disclaimer: This annual cash flow report is an estimate.**