



Bernalillo County Monthly Statement

Bernalillo County Bond Proceed (52469)

Month End (M3 Y2018)

09/01/2017 - 09/30/2017

Dated: 10/06/2017

Locked Down

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Dated: 10/06/2017

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Portfolio Overview

Bernalillo County Bond Proceed (52469)

09/01/2017 - 09/30/2017

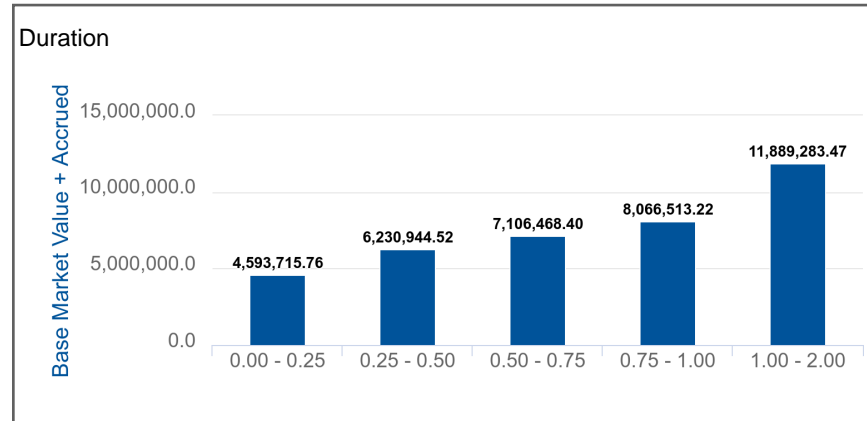
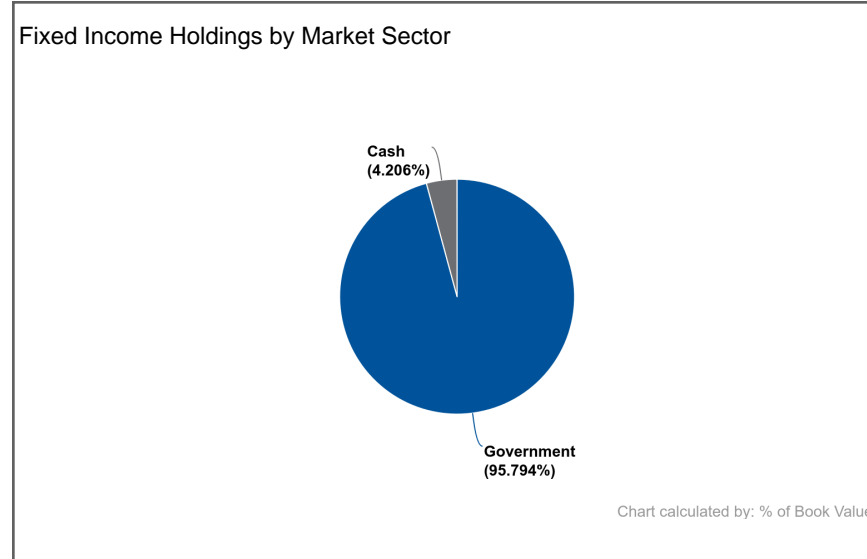
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Dated: 10/06/2017

Balance Sheet Summary	
<i>Bernalillo County Bond Proceed</i>	
Book Value	37,862,279.17
Accrued Balance	71,688.61
Net Unrealized Gain/Loss	-47,042.41
Market Value + Accrued	37,886,925.37

Net Income	
<i>Bernalillo County Bond Proceed</i>	
Current Units	37,930,363.92
Interest Income	27,123.86
Net Amortization/Accretion Income	6,113.15
Net Realized Gain/Loss	0.00
Net Income	33,237.01

Index Comparison Summary			
<i>Risk Metric</i>	<i>Portfolio</i>	<i>Index</i>	<i>Difference</i>
Duration	0.771	0.944	-0.173
Yield	1.24	1.333	-0.093
Years to Effective Maturity	0.777	0.953	-0.176
Years to Final Maturity	0.777	0.953	-0.176
Average Credit Rating	AAA	AAA	---



Index: BofA ML 1-Yr TBill.

Bernco Holdings Summary

Bernalillo County Bond Proceed (52469)

As of 09/30/2017

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Dated: 10/06/2017

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
94975P405	WELLS FRGO GOVERNMENT CL I MMF	63,939.69	MMFUND	09/30/2017	63,939.69	63,939.69 0.85	63,939.69	0.00	0.00	63,939.69	0.00
912828TS9	UNITED STATES TREASURY	0.00	US GOV	09/30/2017	0.00	0.00 ---	0.00	0.00	0.00	0.00	0.00
CCYUSD	Receivable	1,528,424.23	CASH	09/30/2017	1,528,424.23	1,528,424.23 0.00	1,528,424.23	0.00	0.00	1,528,424.23	0.00
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,500,162.12 0.617	1,499,655.00	-507.12	4,707.88	1,504,362.88	0.085
912828UA6	UNITED STATES TREASURY	1,495,000.00	US GOV	11/30/2017	1,495,233.59	1,495,029.30 0.613	1,493,848.85	-1,180.45	3,140.11	1,496,988.96	0.167
912828UE8	UNITED STATES TREASURY	1,495,000.00	US GOV	12/31/2017	1,496,167.97	1,495,232.13 0.687	1,493,534.90	-1,697.23	2,833.59	1,496,368.49	0.252
912828P20	UNITED STATES TREASURY	1,495,000.00	US GOV	01/31/2018	1,493,131.25	1,494,484.61 0.854	1,492,936.90	-1,547.71	1,889.06	1,494,825.96	0.337
912828UR9	UNITED STATES TREASURY	1,395,000.00	US GOV	02/28/2018	1,392,438.87	1,394,171.86 0.894	1,392,391.35	-1,780.51	895.96	1,393,287.31	0.413
912828UU2	UNITED STATES TREASURY	500,000.00	US GOV	03/31/2018	498,867.19	498,931.88 1.182	498,850.00	-81.88	10.30	498,860.30	0.498
912828Q45	UNITED STATES TREASURY	1,350,000.00	US GOV	03/31/2018	1,347,046.88	1,348,861.89 1.045	1,347,570.00	-1,291.89	32.45	1,347,602.45	0.498
912828UZ1	UNITED STATES TREASURY	500,000.00	US GOV	04/30/2018	498,203.13	498,290.89 1.216	498,165.00	-125.89	1,307.74	499,472.74	0.58
912828Q94	UNITED STATES TREASURY	1,230,000.00	US GOV	04/30/2018	1,226,444.53	1,228,403.64 0.974	1,226,445.30	-1,958.34	3,860.46	1,230,305.76	0.58
912828R51	UNITED STATES TREASURY	1,364,000.00	US GOV	05/31/2018	1,362,135.16	1,363,038.36 0.982	1,360,426.32	-2,612.04	4,010.94	1,364,437.26	0.665
912828VE7	UNITED STATES TREASURY	1,319,000.00	US GOV	05/31/2018	1,317,505.82	1,318,196.05 1.092	1,316,731.32	-1,464.73	4,432.70	1,321,164.02	0.665
912828R93	UNITED STATES TREASURY	2,700,000.00	US GOV	06/30/2018	2,683,019.53	2,689,587.99 1.145	2,686,824.00	-2,763.99	4,264.61	2,691,088.61	0.747
912828XK1	UNITED STATES TREASURY	2,700,000.00	US GOV	07/15/2018	2,690,402.34	2,694,000.47 1.159	2,690,820.00	-3,180.47	5,007.47	2,695,827.47	0.789
9128282C3	UNITED STATES TREASURY	2,700,000.00	US GOV	08/31/2018	2,683,652.34	2,689,189.99 1.192	2,685,231.00	-3,958.99	1,734.12	2,686,965.12	0.917
912828T42	UNITED STATES TREASURY	2,700,000.00	US GOV	09/30/2018	2,682,070.31	2,687,802.70 1.207	2,683,665.00	-4,137.70	55.63	2,683,720.63	1.00
912828T83	UNITED STATES TREASURY	2,700,000.00	US GOV	10/31/2018	2,680,171.88	2,686,151.86 1.229	2,681,640.00	-4,511.86	8,474.18	2,690,114.18	1.085
912828U40	UNITED STATES TREASURY	2,700,000.00	US GOV	11/30/2018	2,689,664.06	2,692,639.23 1.237	2,687,769.00	-4,870.23	9,073.77	2,696,842.77	1.167
912828N22	UNITED STATES TREASURY	2,700,000.00	US GOV	12/15/2018	2,700,316.41	2,700,236.36 1.243	2,695,248.00	-4,988.36	9,959.02	2,705,207.02	1.208
912828B33	UNITED STATES TREASURY	2,000,000.00	US GOV	01/31/2019	2,006,015.63	2,004,674.35 1.322	2,002,120.00	-2,554.35	5,054.35	2,007,174.35	1.337
912828W30	UNITED STATES TREASURY	950,000.00	US GOV	02/28/2019	946,103.52	946,662.84 1.377	946,181.00	-481.84	915.23	947,096.23	1.413
912828W97	UNITED STATES TREASURY	845,000.00	US GOV	03/31/2019	844,075.78	844,166.75 1.317	842,819.90	-1,346.85	29.02	842,848.92	1.498
---	---	37,930,363.92	---	07/11/2018	37,827,710.77	37,862,279.17 1.049	37,815,236.76	-47,042.41	71,688.61	37,886,925.37	0.777

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

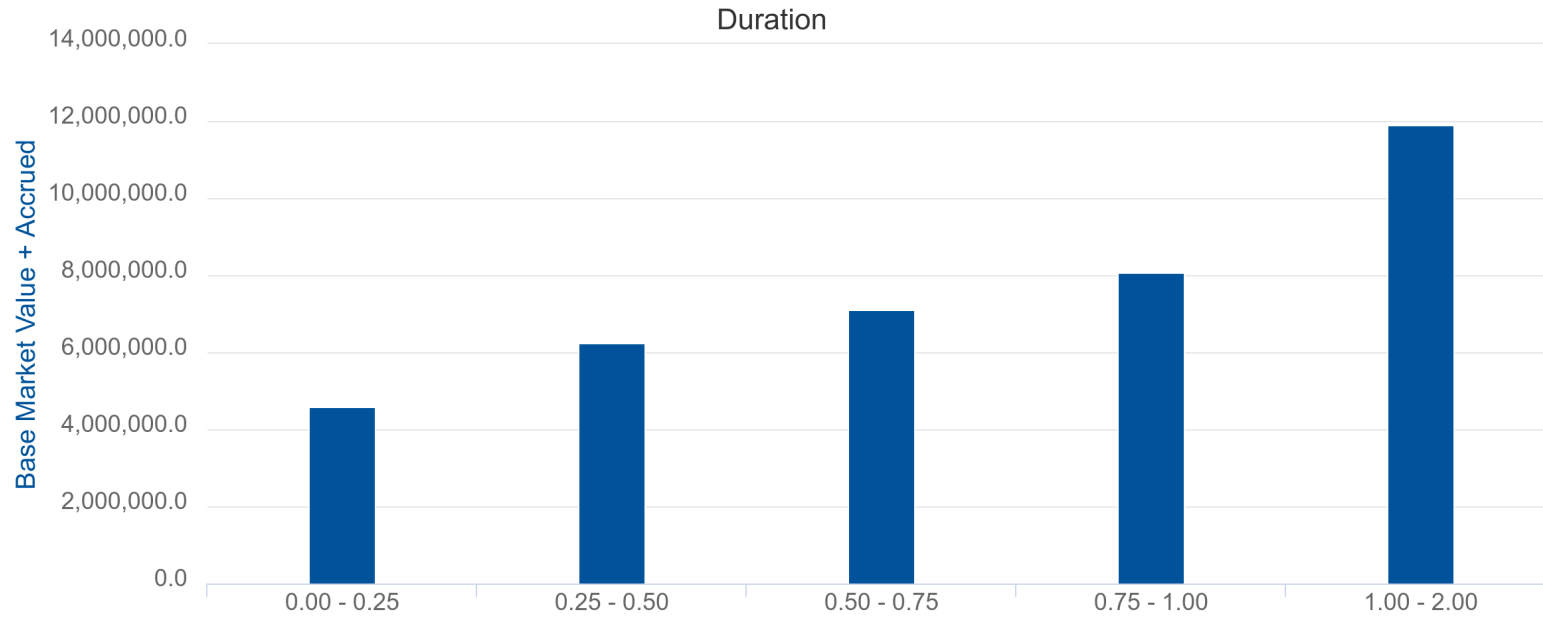
Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 09/30/2017

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Dated: 10/06/2017



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
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	99.9770	1.012	0.087	Aaa AA+	476,381.58
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	99.9770	1.012	0.087	Aaa AA+	1,027,981.30
912828UA6	UNITED STATES TREASURY	1,495,000.00	11/30/2017	11/30/2017	US GOV	99.9230	1.078	0.169	Aaa AA+	1,496,988.96
94975P405	WELLS FRGO GOVERNMENT CL I MMF	63,939.69	09/30/2017	09/30/2017	MMFUND	1.0000	0.85	0.00	Aaa AAAm	63,939.69
CCYUSD	Receivable	1,528,424.23	09/30/2017	09/30/2017	CASH	1.0000	0.00	0.00	Aaa AAA	1,528,424.23
---	---	4,587,363.92	10/30/2017	10/30/2017	---	65.6501	0.694	0.084	Aaa AA+	4,593,715.76

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
912828P20	UNITED STATES TREASURY	1,495,000.00	01/31/2018	01/31/2018	US GOV	99.8620	1.16	0.336	Aaa AA+	1,494,825.96
912828Q45	UNITED STATES TREASURY	1,350,000.00	03/31/2018	03/31/2018	US GOV	99.8200	1.235	0.497	Aaa AA+	1,347,602.45
912828UE8	UNITED STATES TREASURY	1,495,000.00	12/31/2017	12/31/2017	US GOV	99.9020	1.137	0.252	Aaa AA+	1,496,368.49

Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 09/30/2017

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Dated: 10/06/2017

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
912828UR9	UNITED STATES TREASURY	1,395,000.00	02/28/2018	02/28/2018	US GOV	99.8130	1.197	0.418	Aaa AA+	1,393,287.31
912828UU2	UNITED STATES TREASURY	500,000.00	03/31/2018	03/31/2018	US GOV	99.7700	1.21	0.498	Aaa AA+	498,860.30
---	UNITED STATES TREASURY	6,235,000.00	02/16/2018	02/16/2018	US GOV	99.8442	1.183	0.382	Aaa AA+	6,230,944.52

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
912828Q94	UNITED STATES TREASURY	1,230,000.00	04/30/2018	04/30/2018	US GOV	99.7110	1.245	0.581	Aaa AA+	1,230,305.76
912828R51	UNITED STATES TREASURY	1,364,000.00	05/31/2018	05/31/2018	US GOV	99.7380	1.269	0.663	Aaa AA+	1,364,437.26
912828R93	UNITED STATES TREASURY	2,700,000.00	06/30/2018	06/30/2018	US GOV	99.5120	1.278	0.746	Aaa AA+	2,691,088.61
912828UZ1	UNITED STATES TREASURY	500,000.00	04/30/2018	04/30/2018	US GOV	99.6330	1.254	0.582	Aaa AA+	499,472.74
912828VE7	UNITED STATES TREASURY	1,319,000.00	05/31/2018	05/31/2018	US GOV	99.8280	1.258	0.663	Aaa AA+	1,321,164.02
---	UNITED STATES TREASURY	7,113,000.00	06/04/2018	06/04/2018	US GOV	99.6571	1.265	0.675	Aaa AA+	7,106,468.40

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	99.4530	1.35	0.912	Aaa AA+	2,686,965.12
912828T42	UNITED STATES TREASURY	2,700,000.00	09/30/2018	09/30/2018	US GOV	99.3950	1.36	0.99	Aaa AA+	2,683,720.63
912828XK1	UNITED STATES TREASURY	2,700,000.00	07/15/2018	07/15/2018	US GOV	99.6600	1.307	0.786	Aaa AA+	2,695,827.47
---	UNITED STATES TREASURY	8,100,000.00	08/25/2018	08/25/2018	US GOV	99.5029	1.339	0.896	Aaa AA+	8,066,513.22

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	100.1060	1.419	1.316	Aaa AA+	2,007,174.35
912828N22	UNITED STATES TREASURY	2,700,000.00	12/15/2018	12/15/2018	US GOV	99.8240	1.397	1.193	Aaa AA+	2,705,207.02
912828T83	UNITED STATES TREASURY	2,700,000.00	10/31/2018	10/31/2018	US GOV	99.3200	1.382	1.074	Aaa AA+	2,690,114.18
912828U40	UNITED STATES TREASURY	2,700,000.00	11/30/2018	11/30/2018	US GOV	99.5470	1.392	1.154	Aaa AA+	2,696,842.77
912828W30	UNITED STATES TREASURY	950,000.00	02/28/2019	02/28/2019	US GOV	99.5980	1.412	1.402	Aaa AA+	947,096.23
912828W97	UNITED STATES TREASURY	845,000.00	03/31/2019	03/31/2019	US GOV	99.7420	1.424	1.474	Aaa AA+	842,848.92
---	UNITED STATES TREASURY	11,895,000.00	12/23/2018	12/23/2018	US GOV	99.6709	1.399	1.214	Aaa AA+	11,889,283.47

Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 09/30/2017

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Dated: 10/06/2017

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>
---	---	37,930,363.92	07/11/2018	07/11/2018	---	95.5361	1.24	0.771	Aaa AA+	37,886,925.37

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

Bernco Credit Quality

Base Currency: USD As of 09/30/2017

Bernalillo County Bond Proceed (52469)

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Security Type

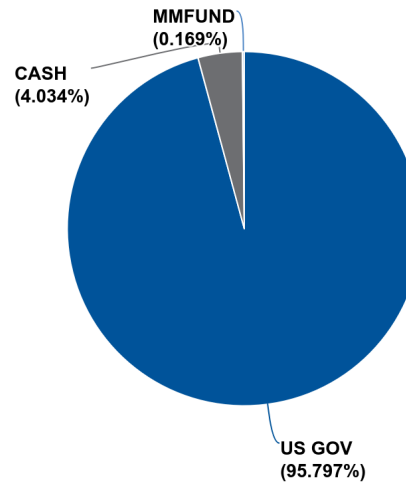


Chart calculated by: Base Market Value + Accrued

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	476,381.58	1.257%
912828UU2	UNITED STATES TREASURY	AAA	500,000.00	03/31/2018	US GOV	Government	498,860.30	1.317%
912828UZ1	UNITED STATES TREASURY	AAA	500,000.00	04/30/2018	US GOV	Government	499,472.74	1.318%
912828W97	UNITED STATES TREASURY	AAA	845,000.00	03/31/2019	US GOV	Government	842,848.92	2.225%
912828W30	UNITED STATES TREASURY	AAA	950,000.00	02/28/2019	US GOV	Government	947,096.23	2.500%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,027,981.30	2.713%
912828Q94	UNITED STATES TREASURY	AAA	1,230,000.00	04/30/2018	US GOV	Government	1,230,305.76	3.247%
912828VE7	UNITED STATES TREASURY	AAA	1,319,000.00	05/31/2018	US GOV	Government	1,321,164.02	3.487%
912828Q45	UNITED STATES TREASURY	AAA	1,350,000.00	03/31/2018	US GOV	Government	1,347,602.45	3.557%
912828R51	UNITED STATES TREASURY	AAA	1,364,000.00	05/31/2018	US GOV	Government	1,364,437.26	3.601%
912828UR9	UNITED STATES TREASURY	AAA	1,395,000.00	02/28/2018	US GOV	Government	1,393,287.31	3.677%
912828P20	UNITED STATES TREASURY	AAA	1,495,000.00	01/31/2018	US GOV	Government	1,494,825.96	3.945%
912828UE8	UNITED STATES TREASURY	AAA	1,495,000.00	12/31/2017	US GOV	Government	1,496,368.49	3.950%
912828UA6	UNITED STATES TREASURY	AAA	1,495,000.00	11/30/2017	US GOV	Government	1,496,988.96	3.951%
912828B33	UNITED STATES TREASURY	AAA	2,000,000.00	01/31/2019	US GOV	Government	2,007,174.35	5.298%
912828T42	UNITED STATES TREASURY	AAA	2,700,000.00	09/30/2018	US GOV	Government	2,683,720.63	7.084%
912828C3	UNITED STATES TREASURY	AAA	2,700,000.00	08/31/2018	US GOV	Government	2,686,965.12	7.092%
912828T83	UNITED STATES TREASURY	AAA	2,700,000.00	10/31/2018	US GOV	Government	2,690,114.18	7.100%
912828R93	UNITED STATES TREASURY	AAA	2,700,000.00	06/30/2018	US GOV	Government	2,691,088.61	7.103%
912828XK1	UNITED STATES TREASURY	AAA	2,700,000.00	07/15/2018	US GOV	Government	2,695,827.47	7.115%
912828U40	UNITED STATES TREASURY	AAA	2,700,000.00	11/30/2018	US GOV	Government	2,696,842.77	7.118%
912828N22	UNITED STATES TREASURY	AAA	2,700,000.00	12/15/2018	US GOV	Government	2,705,207.02	7.140%

Bernco Credit Quality

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 09/30/2017

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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	36,338,000.00	07/23/2018	US GOV	Government	36,294,561.45	95.797%

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	1,528,424.23	09/30/2017	CASH	Cash	1,528,424.23	4.034%
CCYUSD	Receivable	AAA	1,528,424.23	09/30/2017	CASH	Cash	1,528,424.23	4.034%

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	63,939.69	09/30/2017	MMFUND	Cash	63,939.69	0.169%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	63,939.69	09/30/2017	MMFUND	Cash	63,939.69	0.169%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	37,930,363.92	07/11/2018	---	---	37,886,925.37	100.000%

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

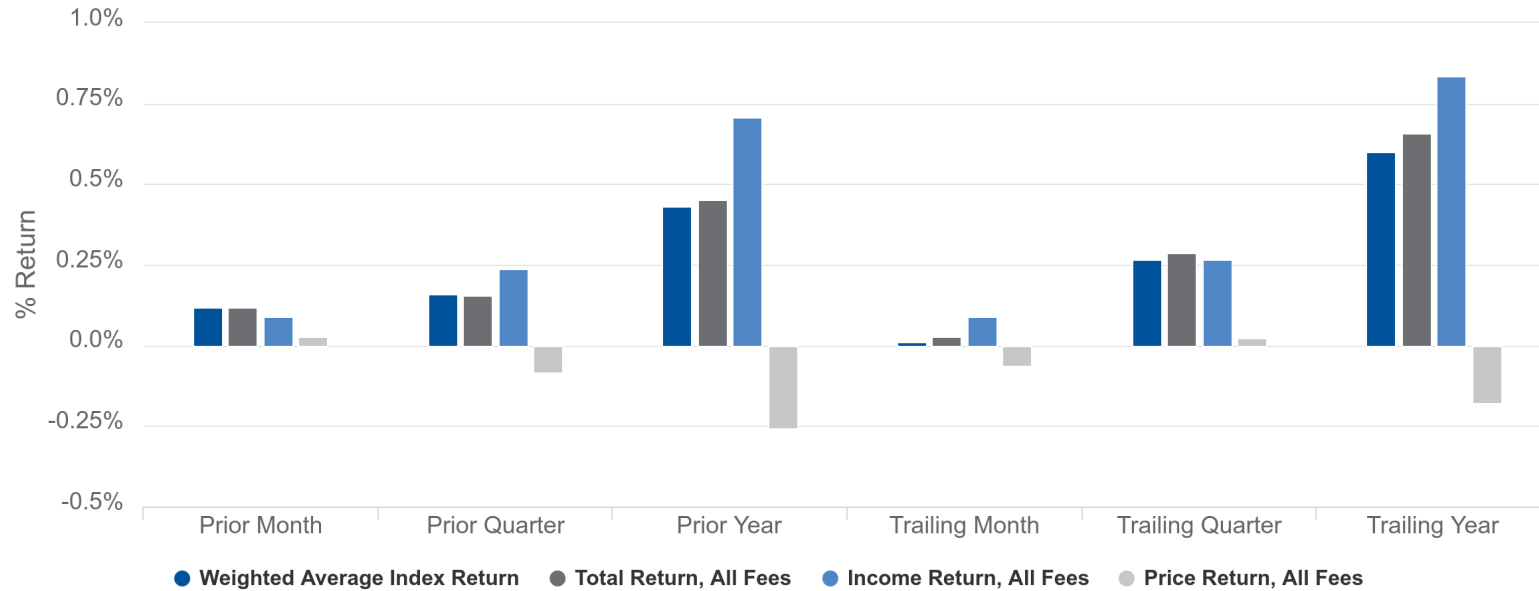
Bernco Performance Summary

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 09/30/2017

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Dated: 10/06/2017



Period	Period Begin	Period End	Total Return, All Fees	Income Return, All Fees	Price Return, All Fees
Prior Month	08/01/2017	08/31/2017	0.117%	0.089%	0.028%
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	09/01/2017	09/30/2017	0.026%	0.088%	-0.061%
Trailing Quarter	07/01/2017	09/30/2017	0.289%	0.265%	0.024%
Trailing Year	10/01/2016	09/30/2017	0.656%	0.836%	-0.180%

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 09/30/2017

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Dated: 10/06/2017

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	2,685,231.00	1.35	0.912	2,718,293.45 2,718,293.45 2,709,718.28	2,660,747.17 2,636,266.80 2,611,789.87	-0.912% -1.823% -2.735%
912828B33 UNITED STATES TREASURY	US GOV	2,000,000.00	2,002,120.00	1.419	1.316	2,039,532.52 2,039,532.52 2,028,479.97	1,975,764.82 1,949,414.44 1,923,068.86	-1.316% -2.632% -3.948%
912828N22 UNITED STATES TREASURY	US GOV	2,700,000.00	2,695,248.00	1.397	1.193	2,740,153.77 2,740,153.77 2,727,398.14	2,663,103.31 2,630,964.07 2,598,830.28	-1.193% -2.385% -3.577%
912828P20 UNITED STATES TREASURY	US GOV	1,495,000.00	1,492,936.90	1.16	0.336	1,498,748.50 1,498,748.50 1,497,948.03	1,487,926.10 1,482,915.64 1,477,905.51	-0.336% -0.671% -1.007%
912828Q45 UNITED STATES TREASURY	US GOV	1,350,000.00	1,347,570.00	1.235	0.497	1,355,851.43 1,355,851.43 1,354,274.20	1,340,866.47 1,334,163.61 1,327,461.42	-0.497% -0.995% -1.492%
912828Q94 UNITED STATES TREASURY	US GOV	1,230,000.00	1,226,445.30	1.245	0.581	1,235,327.37 1,235,327.37 1,233,577.01	1,219,314.36 1,212,184.19 1,205,054.78	-0.581% -1.163% -1.744%
912828R51 UNITED STATES TREASURY	US GOV	1,364,000.00	1,360,426.32	1.269	0.663	1,371,871.75 1,371,871.75 1,369,446.61	1,351,407.08 1,342,388.88 1,333,371.73	-0.663% -1.326% -1.989%
912828R93 UNITED STATES TREASURY	US GOV	2,700,000.00	2,686,824.00	1.278	0.746	2,712,458.67 2,712,458.67 2,706,879.29	2,666,771.21 2,646,720.91 2,626,673.11	-0.746% -1.493% -2.239%
912828T42 UNITED STATES TREASURY	US GOV	2,700,000.00	2,683,665.00	1.36	0.99	2,719,802.31 2,719,802.31 2,710,245.33	2,657,088.64 2,630,516.24 2,603,947.81	-0.990% -1.980% -2.970%
912828T83 UNITED STATES TREASURY	US GOV	2,700,000.00	2,681,640.00	1.382	1.074	2,721,452.24 2,721,452.24 2,710,440.61	2,652,843.92 2,624,052.38 2,595,265.37	-1.074% -2.147% -3.221%
912828TW0 UNITED STATES TREASURY	US GOV	1,500,000.00	1,499,655.00	1.012	0.087	1,500,973.03 1,500,973.03 1,500,957.91	1,498,352.11 1,497,049.24 1,495,746.40	-0.087% -0.174% -0.261%
912828U40 UNITED STATES TREASURY	US GOV	2,700,000.00	2,687,769.00	1.392	1.154	2,730,931.56 2,730,931.56 2,718,785.63	2,656,757.51 2,625,751.15 2,594,749.92	-1.154% -2.307% -3.461%
912828UA6 UNITED STATES TREASURY	US GOV	1,495,000.00	1,493,848.85	1.078	0.169	1,496,572.25 1,496,572.25 1,496,374.84	1,491,322.94 1,488,797.12 1,486,271.38	-0.169% -0.338% -0.507%
912828UE8 UNITED STATES TREASURY	US GOV	1,495,000.00	1,493,534.90	1.137	0.252	1,497,813.46 1,497,813.46 1,497,298.60	1,489,771.38 1,486,008.06 1,482,244.92	-0.252% -0.504% -0.756%
912828UR9 UNITED STATES TREASURY	US GOV	1,395,000.00	1,392,391.35	1.197	0.418	1,399,354.24 1,399,354.24 1,398,208.86	1,386,574.32 1,380,757.78 1,374,941.73	-0.418% -0.836% -1.253%
912828UU2 UNITED STATES TREASURY	US GOV	500,000.00	498,850.00	1.21	0.498	501,855.89 501,855.89 501,333.64	496,366.61 493,883.47 491,400.58	-0.498% -0.996% -1.493%
912828UZ1 UNITED STATES TREASURY	US GOV	500,000.00	498,165.00	1.254	0.582	501,800.22 501,800.22 501,063.21	495,267.10 492,369.52 489,472.25	-0.582% -1.163% -1.745%
912828VE7 UNITED STATES TREASURY	US GOV	1,319,000.00	1,316,731.32	1.258	0.663	1,327,712.74 1,327,712.74 1,325,458.31	1,308,005.34 1,299,280.38 1,290,556.42	-0.663% -1.325% -1.988%
912828W30 UNITED STATES TREASURY	US GOV	950,000.00	946,181.00	1.412	1.402	964,906.05 964,906.05 959,443.95	932,920.58 919,662.68 906,407.30	-1.401% -2.803% -4.204%
912828W97 UNITED STATES TREASURY	US GOV	845,000.00	842,819.90	1.424	1.474	860,510.39 860,510.39 855,241.31	830,400.96 817,984.48 805,570.46	-1.473% -2.947% -4.420%

Bernco Portfolio Shock

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 09/30/2017

[Return to Table of Contents](#)

Dated: 10/06/2017

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
912828XK1 UNITED STATES TREASURY	US GOV	2,700,000.00	2,690,820.00	1.307	0.786	2,718,463.95 2,718,463.95 2,711,975.49	2,669,667.23 2,648,517.17 2,627,369.83	-0.786% -1.572% -2.358%
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	63,939.69	63,939.69	0.85	0.00	63,939.69 63,939.69 63,939.69	63,939.69 63,939.69 63,939.69	0.000% 0.000% 0.000%
CCYUSD Receivable	CASH	1,528,424.23	1,528,424.23	0.00	0.00	1,528,424.23 1,528,424.23 1,528,424.23	1,528,424.23 1,528,424.23 1,528,424.23	0.000% 0.000% 0.000%
---	---	37,930,363.92	37,815,236.76	1.24	0.771	38,206,749.70 38,206,749.70 38,106,913.16	37,523,603.08 37,232,012.11 36,940,463.85	-0.771% -1.542% -2.313%

* Weighted by: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

09/01/2017 - 09/30/2017

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Dated: 10/06/2017

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828TS9	UNITED STATES TREASURY 09/30/2017	Maturity	09/30/2017 09/30/2017	Maturity	100.00	-1,500,000.00	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
94975P405	WELLS FRGO GOVERNMENT CL I MMF 09/30/2017	Buy	09/01/2017 09/01/2017	Direct	1.00	147.58	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 09/30/2017	Sell	---	Direct	1.00	-1,466,342.87	0.00
---	--- 11/19/2017	---	---	---	---	-1,969,124.97	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.

Bernco Trading Report

10/01/2016 - 09/30/2017

Bernalillo County Bond Proceed (52469)

Dated: 10/06/2017

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828C3	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
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
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
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

10/01/2016 - 09/30/2017

Bernalillo County Bond Proceed (52469)

Dated: 10/06/2017

<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 09/30/2017	Buy	---	Direct	1.00	35,169,952.29	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 09/30/2017	Sell	---	Direct	1.00	-37,262,682.83	0.00
---	---	---	---	---	---	11,648,534.09	0.00

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

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Disclaimer

Dated: 10/06/2017

Additional Disclosure:

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

**Bernalillo County Accounting Department
FY2018 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)	1,042,156	1,544,602	1,530,135	63,940	1,584,773	1,600,607	121,440	1,632,273	1,907,507	68,940	1,169,773	2,373,607
Total Bond Proceeds Beginning Cash Balances	1,042,156	1,544,602	1,530,135	63,940	1,584,773	1,600,607	121,440	1,632,273	1,907,507	68,940	1,169,773	2,373,607

Bond Proceeds Inflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers In From Operating Portfolio	-	72,158	-	-	-	-	-	-	-	-	-	-
Bond Proceeds from Sale (471101-471201)	-	-	-	-	-	-	-	359,400	17,610,600	-	-	-
Bond Proceeds Portfolio Investment Income	36,460	25,546	148	20,833	20,833	20,833	20,833	20,833	20,833	20,833	20,833	20,833
Total Bond Proceeds Inflows	36,460	97,704	148	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	84,193	764,459	466,286	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	84,193	764,459	466,286	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)	949,821	847,712	1,000,057	-	-	-	-	-	17,970,000	-	-	-
Net Investment Activity	550,179	652,288	(1,000,057)	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	502,446	(14,467)	(1,466,195)	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	\$ 1,544,602	\$ 1,530,135	\$ 63,940	\$ 1,584,773	\$ 1,600,607	\$ 121,440	\$ 1,632,273	\$ 1,907,507	\$ 68,940	\$ 1,169,773	\$ 2,373,607	\$ 3,594,440
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Green shading = Projected
 Yellow shading = Actual
Disclaimer: This annual cash flow report is an estimate.