



# **Bernalillo County Monthly Statement**

**Bernalillo County Bond Proceed (52469)**

Month End (M2 Y2018)

**08/01/2017 - 08/31/2017**

Dated: 09/08/2017

Locked Down

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Dated: 09/08/2017

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# Portfolio Overview

## Bernalillo County Bond Proceed (52469)

08/01/2017 - 08/31/2017

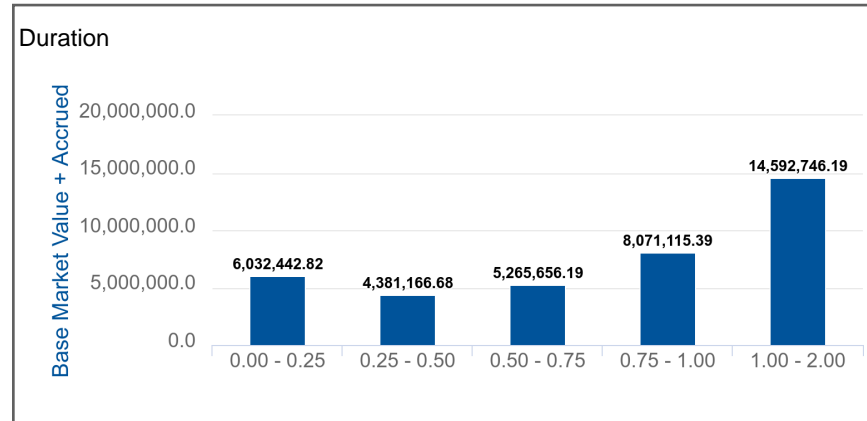
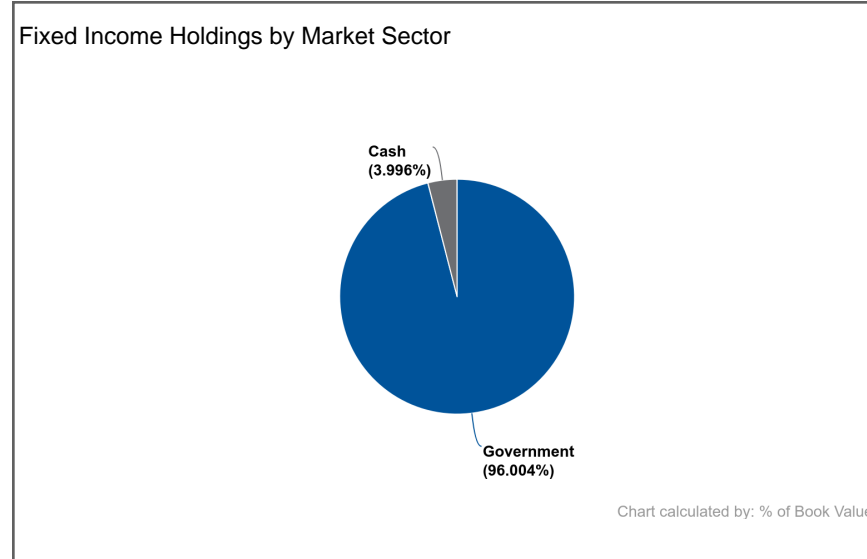
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Dated: 09/08/2017

Balance Sheet Summary	
<i>Bernalillo County Bond Proceed</i>	
Book Value	38,297,014.34
Accrued Balance	70,002.11
Net Unrealized Gain/Loss	-23,889.17
Market Value + Accrued	38,343,127.28

Net Income	
<i>Bernalillo County Bond Proceed</i>	
Current Units	38,368,282.56
Interest Income	28,042.54
Net Amortization/Accretion Income	6,191.78
Net Realized Gain/Loss	0.00
Net Income	34,234.32

Index Comparison Summary			
<i>Risk Metric</i>	<i>Portfolio</i>	<i>Index</i>	<i>Difference</i>
Duration	0.825	0.95	-0.125
Yield	1.198	1.217	-0.019
Years to Effective Maturity	0.833	0.959	-0.126
Years to Final Maturity	0.833	0.959	-0.126
Average Credit Rating	AAA	AAA	---



Index: BofA ML 1-Yr TBill.

# Bernco Holdings Summary

# Bernalillo County Bond Proceed (52469)

As of 08/31/2017

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Dated: 09/08/2017

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	1,530,134.98	MMFUND	08/31/2017	1,530,134.98	1,530,134.98 0.86	1,530,134.98	0.00	0.00	1,530,134.98	0.00
CCYUSD	Receivable	147.58	CASH	08/31/2017	147.58	147.58 0.00	147.58	0.00	0.00	147.58	0.00
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,499,916.25 0.696	1,499,505.00	-411.25	3,944.67	1,503,449.67	0.082
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,500,324.25 0.617	1,499,220.00	-1,104.25	3,790.76	1,503,010.76	0.167
912828UA6	UNITED STATES TREASURY	1,495,000.00	US GOV	11/30/2017	1,495,233.59	1,495,043.94 0.613	1,493,325.60	-1,718.34	2,374.23	1,495,699.83	0.249
912828UE8	UNITED STATES TREASURY	1,495,000.00	US GOV	12/31/2017	1,496,167.97	1,495,308.65 0.687	1,493,235.90	-2,072.75	1,919.53	1,495,155.43	0.334
912828P20	UNITED STATES TREASURY	1,495,000.00	US GOV	01/31/2018	1,493,131.25	1,494,357.87 0.854	1,492,727.60	-1,630.27	975.00	1,493,702.60	0.419
912828UR9	UNITED STATES TREASURY	1,395,000.00	US GOV	02/28/2018	1,392,438.87	1,394,006.24 0.894	1,392,279.75	-1,726.49	28.90	1,392,308.65	0.496
912828Q45	UNITED STATES TREASURY	1,350,000.00	US GOV	03/31/2018	1,347,046.88	1,348,675.19 1.045	1,347,678.00	-997.19	4,970.29	1,352,648.29	0.58
912828Q94	UNITED STATES TREASURY	1,230,000.00	US GOV	04/30/2018	1,226,444.53	1,228,180.78 0.974	1,226,248.50	-1,932.28	3,108.42	1,229,356.92	0.663
912828R51	UNITED STATES TREASURY	1,364,000.00	US GOV	05/31/2018	1,362,135.16	1,362,920.07 0.982	1,360,535.44	-2,384.63	3,032.66	1,363,568.10	0.747
912828VE7	UNITED STATES TREASURY	1,319,000.00	US GOV	05/31/2018	1,317,505.82	1,318,097.20 1.092	1,316,731.32	-1,365.88	3,351.56	1,320,082.88	0.747
912828R93	UNITED STATES TREASURY	2,700,000.00	US GOV	06/30/2018	2,683,019.53	2,688,456.47 1.145	2,686,500.00	-1,956.47	2,888.93	2,689,388.93	0.83
912828XK1	UNITED STATES TREASURY	2,700,000.00	US GOV	07/15/2018	2,690,402.34	2,693,382.10 1.159	2,691,765.00	-1,617.10	3,081.52	2,694,846.52	0.871
912828C3	UNITED STATES TREASURY	2,700,000.00	US GOV	08/31/2018	2,683,652.34	2,688,213.42 1.192	2,686,824.00	-1,389.42	55.94	2,686,879.94	1.00
912828T42	UNITED STATES TREASURY	2,700,000.00	US GOV	09/30/2018	2,682,070.31	2,686,808.34 1.207	2,685,123.00	-1,685.34	8,520.49	2,693,643.49	1.082
912828T83	UNITED STATES TREASURY	2,700,000.00	US GOV	10/31/2018	2,680,171.88	2,685,116.87 1.229	2,683,746.00	-1,370.87	6,823.37	2,690,569.37	1.167
912828U40	UNITED STATES TREASURY	2,700,000.00	US GOV	11/30/2018	2,689,664.06	2,692,124.98 1.237	2,690,820.00	-1,304.98	6,860.66	2,697,680.66	1.249
912828N22	UNITED STATES TREASURY	2,700,000.00	US GOV	12/15/2018	2,700,316.41	2,700,252.32 1.243	2,699,055.00	-1,197.32	7,192.62	2,706,247.62	1.29
912828B33	UNITED STATES TREASURY	2,000,000.00	US GOV	01/31/2019	2,006,015.63	2,004,958.41 1.322	2,005,620.00	661.59	2,608.70	2,008,228.70	1.419
912828W30	UNITED STATES TREASURY	950,000.00	US GOV	02/28/2019	946,103.52	946,468.72 1.377	947,663.00	1,194.28	29.52	947,692.52	1.496
912828W97	UNITED STATES TREASURY	845,000.00	US GOV	03/31/2019	844,075.78	844,119.72 1.317	844,239.50	119.78	4,444.33	848,683.83	1.58
---	---	<b>38,368,282.56</b>	---	<b>07/01/2018</b>	<b>38,267,035.65</b>	<b>38,297,014.34</b> <b>1.066</b>	<b>38,273,125.17</b>	<b>-23,889.17</b>	<b>70,002.11</b>	<b>38,343,127.28</b>	<b>0.833</b>

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

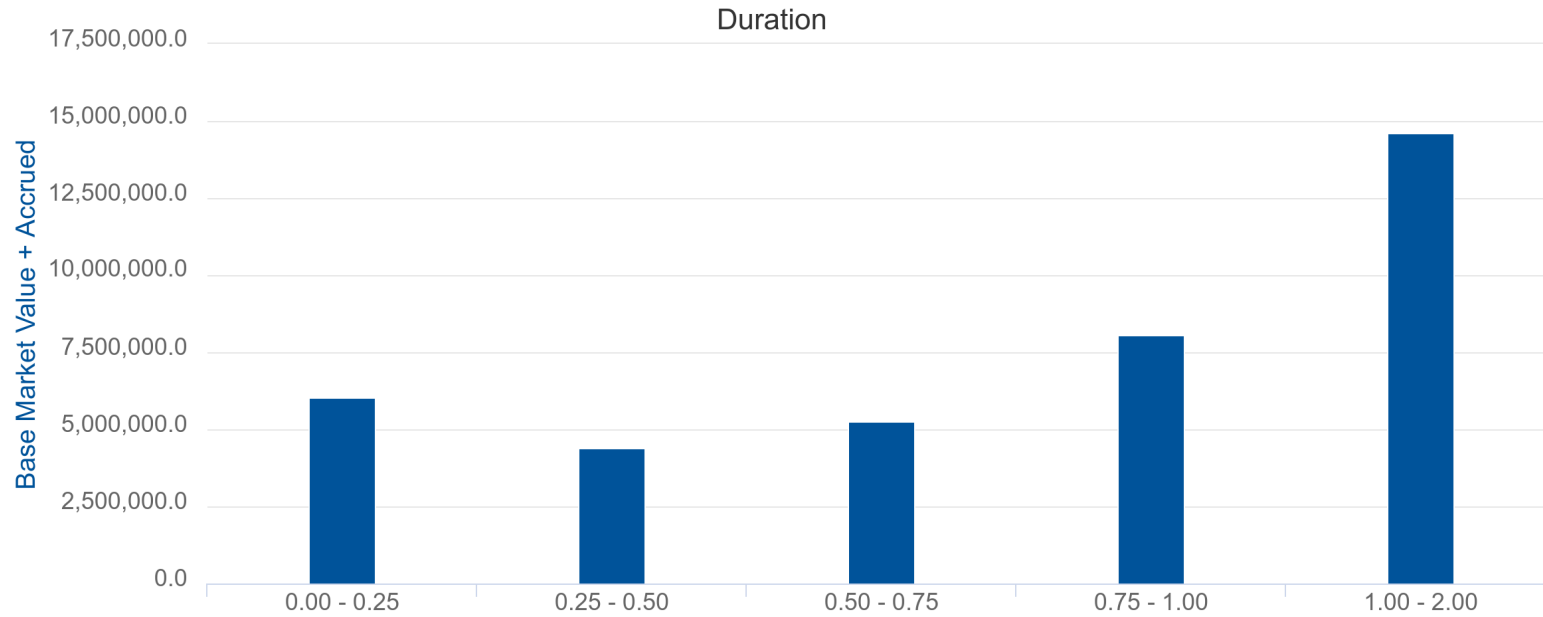
# Bernco Duration

# Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 08/31/2017

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Dated: 09/08/2017



## 0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828TS9	UNITED STATES TREASURY	1,500,000.00	09/30/2017	09/30/2017	US GOV	99.9670	1.025	0.082	AAA	1,503,449.67
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	99.9480	1.062	0.165	AAA	475,953.41
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	99.9480	1.062	0.165	AAA	1,027,057.35
912828UA6	UNITED STATES TREASURY	1,495,000.00	11/30/2017	11/30/2017	US GOV	99.8880	1.075	0.248	AAA	1,495,699.83
94975P405	WELLS FRGO GOVERNMENT CL I MMF	1,530,134.98	08/31/2017	08/31/2017	MMFUND	1.0000	0.86	0.00	AAA	1,530,134.98
CCYUSD	Receivable	147.58	08/31/2017	08/31/2017	CASH	1.0000	0.00	0.00	AAA	147.58
---	---	<b>6,025,282.56</b>	<b>10/15/2017</b>	<b>10/15/2017</b>	---	<b>74.8372</b>	<b>1.005</b>	<b>0.123</b>	<b>AAA</b>	<b>6,032,442.82</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
912828P20	UNITED STATES TREASURY	1,495,000.00	01/31/2018	01/31/2018	US GOV	99.8480	1.117	0.414	AAA	1,493,702.60
912828UE8	UNITED STATES TREASURY	1,495,000.00	12/31/2017	12/31/2017	US GOV	99.8820	1.106	0.33	AAA	1,495,155.43
912828UR9	UNITED STATES TREASURY	1,395,000.00	02/28/2018	02/28/2018	US GOV	99.8050	1.142	0.497	AAA	1,392,308.65
---	<b>UNITED STATES TREASURY</b>	<b>4,385,000.00</b>	<b>01/29/2018</b>	<b>01/29/2018</b>	<b>US GOV</b>	<b>99.8459</b>	<b>1.121</b>	<b>0.412</b>	<b>AAA</b>	<b>4,381,166.68</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
912828Q45	UNITED STATES TREASURY	1,350,000.00	03/31/2018	03/31/2018	US GOV	99.8280	1.172	0.576	AAA	1,352,648.29
912828Q94	UNITED STATES TREASURY	1,230,000.00	04/30/2018	04/30/2018	US GOV	99.6950	1.211	0.66	AAA	1,229,356.92
912828R51	UNITED STATES TREASURY	1,364,000.00	05/31/2018	05/31/2018	US GOV	99.7460	1.216	0.742	AAA	1,363,568.10
912828VE7	UNITED STATES TREASURY	1,319,000.00	05/31/2018	05/31/2018	US GOV	99.8280	1.231	0.742	AAA	1,320,082.88

# Bernco Duration

# Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 08/31/2017

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Dated: 09/08/2017

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	<b>UNITED STATES TREASURY</b>	<b>5,263,000.00</b>	<b>05/08/2018</b>	<b>05/08/2018</b>	<b>US GOV</b>	<b>99.7757</b>	<b>1.207</b>	<b>0.68</b>	<b>AAA</b>	<b>5,265,656.19</b>

## 0.75 - 1.00

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	99.5120	1.243	0.992	AAA	2,686,879.94
912828R93	UNITED STATES TREASURY	2,700,000.00	06/30/2018	06/30/2018	US GOV	99.5000	1.231	0.825	AAA	2,689,388.93
912828XK1	UNITED STATES TREASURY	2,700,000.00	07/15/2018	07/15/2018	US GOV	99.6950	1.227	0.865	AAA	2,694,846.52
---	<b>UNITED STATES TREASURY</b>	<b>8,100,000.00</b>	<b>07/26/2018</b>	<b>07/26/2018</b>	<b>US GOV</b>	<b>99.5691</b>	<b>1.234</b>	<b>0.894</b>	<b>AAA</b>	<b>8,071,115.39</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
912828B33	UNITED STATES TREASURY	2,000,000.00	01/31/2019	01/31/2019	US GOV	100.2810	1.299	1.396	AAA	2,008,228.70
912828N22	UNITED STATES TREASURY	2,700,000.00	12/15/2018	12/15/2018	US GOV	99.9650	1.277	1.272	AAA	2,706,247.62
912828T42	UNITED STATES TREASURY	2,700,000.00	09/30/2018	09/30/2018	US GOV	99.4490	1.264	1.07	AAA	2,693,643.49
912828T83	UNITED STATES TREASURY	2,700,000.00	10/31/2018	10/31/2018	US GOV	99.3980	1.272	1.153	AAA	2,690,569.37
912828U40	UNITED STATES TREASURY	2,700,000.00	11/30/2018	11/30/2018	US GOV	99.6600	1.275	1.233	AAA	2,697,680.66
912828W30	UNITED STATES TREASURY	950,000.00	02/28/2019	02/28/2019	US GOV	99.7540	1.291	1.482	AAA	947,692.52
912828W97	UNITED STATES TREASURY	845,000.00	03/31/2019	03/31/2019	US GOV	99.9100	1.307	1.553	AAA	848,683.83
---	<b>UNITED STATES TREASURY</b>	<b>14,595,000.00</b>	<b>12/07/2018</b>	<b>12/07/2018</b>	<b>US GOV</b>	<b>99.7354</b>	<b>1.279</b>	<b>1.253</b>	<b>AAA</b>	<b>14,592,746.19</b>

## Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	<b>38,368,282.56</b>	<b>07/01/2018</b>	<b>07/01/2018</b>	<b>---</b>	<b>95.8014</b>	<b>1.198</b>	<b>0.825</b>	<b>AAA</b>	<b>38,343,127.28</b>

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

# Bernco Credit Quality

Base Currency: USD As of 08/31/2017

# Bernalillo County Bond Proceed (52469)

Dated: 09/08/2017

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Security Type

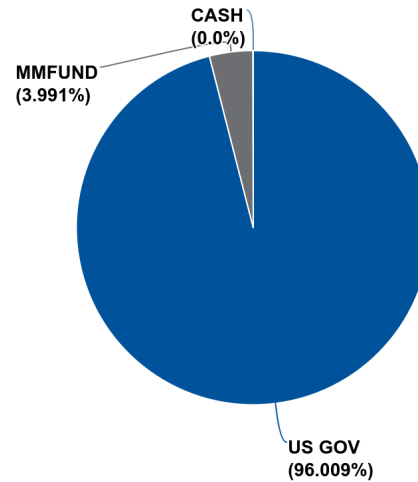


Chart calculated by: Base Market Value + Accrued

## 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	475,953.41	1.241%
912828W97	UNITED STATES TREASURY	AAA	845,000.00	03/31/2019	US GOV	Government	848,683.83	2.213%
912828W30	UNITED STATES TREASURY	AAA	950,000.00	02/28/2019	US GOV	Government	947,692.52	2.472%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,027,057.35	2.679%
912828Q94	UNITED STATES TREASURY	AAA	1,230,000.00	04/30/2018	US GOV	Government	1,229,356.92	3.206%
912828VE7	UNITED STATES TREASURY	AAA	1,319,000.00	05/31/2018	US GOV	Government	1,320,082.88	3.443%
912828Q45	UNITED STATES TREASURY	AAA	1,350,000.00	03/31/2018	US GOV	Government	1,352,648.29	3.528%
912828R51	UNITED STATES TREASURY	AAA	1,364,000.00	05/31/2018	US GOV	Government	1,363,568.10	3.556%
912828UR9	UNITED STATES TREASURY	AAA	1,395,000.00	02/28/2018	US GOV	Government	1,392,308.65	3.631%
912828P20	UNITED STATES TREASURY	AAA	1,495,000.00	01/31/2018	US GOV	Government	1,493,702.60	3.896%
912828UE8	UNITED STATES TREASURY	AAA	1,495,000.00	12/31/2017	US GOV	Government	1,495,155.43	3.899%
912828UA6	UNITED STATES TREASURY	AAA	1,495,000.00	11/30/2017	US GOV	Government	1,495,699.83	3.901%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,503,449.67	3.921%
912828B33	UNITED STATES TREASURY	AAA	2,000,000.00	01/31/2019	US GOV	Government	2,008,228.70	5.238%
9128282C3	UNITED STATES TREASURY	AAA	2,700,000.00	08/31/2018	US GOV	Government	2,686,879.94	7.007%
912828R93	UNITED STATES TREASURY	AAA	2,700,000.00	06/30/2018	US GOV	Government	2,689,388.93	7.014%
912828T83	UNITED STATES TREASURY	AAA	2,700,000.00	10/31/2018	US GOV	Government	2,690,569.37	7.017%
912828T42	UNITED STATES TREASURY	AAA	2,700,000.00	09/30/2018	US GOV	Government	2,693,643.49	7.025%
912828XK1	UNITED STATES TREASURY	AAA	2,700,000.00	07/15/2018	US GOV	Government	2,694,846.52	7.028%
912828U40	UNITED STATES TREASURY	AAA	2,700,000.00	11/30/2018	US GOV	Government	2,697,680.66	7.036%
912828N22	UNITED STATES TREASURY	AAA	2,700,000.00	12/15/2018	US GOV	Government	2,706,247.62	7.058%
---	<b>UNITED STATES TREASURY</b>	<b>AAA</b>	<b>36,838,000.00</b>	<b>07/14/2018</b>	<b>US GOV</b>	<b>Government</b>	<b>36,812,844.72</b>	<b>96.009%</b>

# Bernco Credit Quality

# Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 08/31/2017

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Dated: 09/08/2017

## 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	1,530,134.98	08/31/2017	MMFUND	Cash	1,530,134.98	3.991%
<b>94975P405</b>	<b>WELLS FRGO GOVERNMENT CL I MMF</b>	<b>AAA</b>	<b>1,530,134.98</b>	<b>08/31/2017</b>	<b>MMFUND</b>	<b>Cash</b>	<b>1,530,134.98</b>	<b>3.991%</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	147.58	08/31/2017	CASH	Cash	147.58	0.000%
<b>CCYUSD</b>	<b>Receivable</b>	<b>AAA</b>	<b>147.58</b>	<b>08/31/2017</b>	<b>CASH</b>	<b>Cash</b>	<b>147.58</b>	<b>0.000%</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>38,368,282.56</b>	<b>07/01/2018</b>	---	---	<b>38,343,127.28</b>	<b>100.000%</b>

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



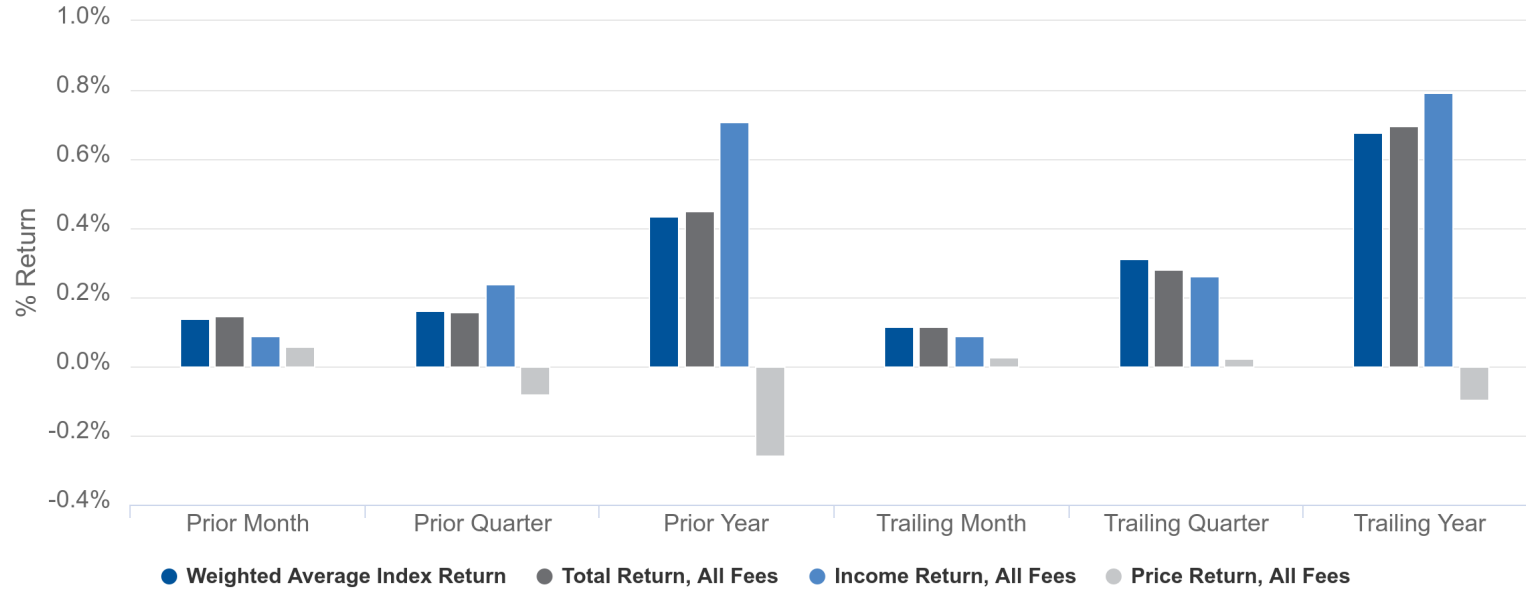
# Bernco Performance Summary

## Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 08/31/2017

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Dated: 09/08/2017



Period	Period Begin	Period End	Total Return, All Fees	Income Return, All Fees	Price Return, All Fees
Prior Month	07/01/2017	07/31/2017	0.145%	0.088%	0.058%
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	08/01/2017	08/31/2017	0.117%	0.089%	0.028%
Trailing Quarter	06/01/2017	08/31/2017	0.282%	0.260%	0.022%
Trailing Year	09/01/2016	08/31/2017	0.697%	0.794%	-0.097%

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 08/31/2017

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Dated: 09/08/2017

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	2,686,824.00	1.243	0.992	2,719,944.00 2,719,944.00 2,713,478.33	2,660,173.64 2,633,527.26 2,606,884.84	-0.992% -1.984% -2.975%
912828B33 UNITED STATES TREASURY	US GOV	2,000,000.00	2,005,620.00	1.299	1.396	2,041,977.96 2,041,977.96 2,033,612.64	1,977,632.67 1,949,650.66 1,921,673.96	-1.395% -2.791% -4.186%
912828N22 UNITED STATES TREASURY	US GOV	2,700,000.00	2,699,055.00	1.277	1.272	2,742,911.03 2,742,911.03 2,733,395.28	2,664,720.82 2,630,392.73 2,596,070.74	-1.272% -2.544% -3.816%
912828P20 UNITED STATES TREASURY	US GOV	1,495,000.00	1,492,727.60	1.117	0.414	1,499,625.63 1,499,625.63 1,498,905.35	1,486,550.36 1,480,373.62 1,474,197.40	-0.414% -0.828% -1.241%
912828Q45 UNITED STATES TREASURY	US GOV	1,350,000.00	1,347,678.00	1.172	0.576	1,356,783.75 1,356,783.75 1,355,446.54	1,339,910.30 1,332,143.43 1,324,377.39	-0.576% -1.153% -1.729%
912828Q94 UNITED STATES TREASURY	US GOV	1,230,000.00	1,226,248.50	1.211	0.66	1,236,048.33 1,236,048.33 1,234,340.90	1,218,157.04 1,210,066.52 1,201,976.93	-0.660% -1.320% -1.979%
912828R51 UNITED STATES TREASURY	US GOV	1,364,000.00	1,360,535.44	1.216	0.742	1,372,815.30 1,372,815.30 1,370,630.42	1,350,441.71 1,340,349.24 1,330,258.02	-0.742% -1.484% -2.225%
912828R93 UNITED STATES TREASURY	US GOV	2,700,000.00	2,686,500.00	1.231	0.825	2,713,781.28 2,713,781.28 2,708,661.93	2,664,341.00 2,642,184.94 2,620,031.80	-0.825% -1.650% -2.474%
912828T42 UNITED STATES TREASURY	US GOV	2,700,000.00	2,685,123.00	1.264	1.07	2,721,434.18 2,721,434.18 2,713,844.94	2,656,405.57 2,627,692.64 2,598,984.23	-1.070% -2.139% -3.208%
912828T83 UNITED STATES TREASURY	US GOV	2,700,000.00	2,683,746.00	1.272	1.153	2,723,093.05 2,723,093.05 2,714,687.05	2,652,810.07 2,621,879.25 2,590,953.55	-1.153% -2.305% -3.458%
912828TS9 UNITED STATES TREASURY	US GOV	1,500,000.00	1,499,505.00	1.025	0.082	1,500,764.10 1,500,764.10 1,500,733.08	1,498,276.94 1,497,048.90 1,495,820.88	-0.082% -0.164% -0.246%
912828TW0 UNITED STATES TREASURY	US GOV	1,500,000.00	1,499,220.00	1.062	0.165	1,501,853.60 1,501,853.60 1,501,700.80	1,496,739.29 1,494,258.65 1,491,778.11	-0.165% -0.331% -0.496%
912828U40 UNITED STATES TREASURY	US GOV	2,700,000.00	2,690,820.00	1.275	1.233	2,733,137.37 2,733,137.37 2,724,008.88	2,657,636.88 2,624,459.52 2,591,287.91	-1.233% -2.466% -3.699%
912828UA6 UNITED STATES TREASURY	US GOV	1,495,000.00	1,493,325.60	1.075	0.248	1,497,306.36 1,497,306.36 1,497,028.71	1,489,622.68 1,485,919.93 1,482,217.38	-0.248% -0.496% -0.744%
912828UE8 UNITED STATES TREASURY	US GOV	1,495,000.00	1,493,235.90	1.106	0.33	1,498,690.47 1,498,690.47 1,498,168.38	1,488,303.74 1,483,371.91 1,478,440.41	-0.330% -0.661% -0.991%
912828UR9 UNITED STATES TREASURY	US GOV	1,395,000.00	1,392,279.75	1.142	0.497	1,400,186.54 1,400,186.54 1,399,201.96	1,385,358.23 1,378,437.39 1,371,517.25	-0.497% -0.994% -1.491%
912828VE7 UNITED STATES TREASURY	US GOV	1,319,000.00	1,316,731.32	1.231	0.742	1,328,752.49 1,328,752.49 1,326,496.53	1,306,967.32 1,297,204.53 1,287,442.96	-0.742% -1.483% -2.224%
912828W30 UNITED STATES TREASURY	US GOV	950,000.00	947,663.00	1.291	1.482	965,798.88 965,798.88 961,709.20	933,619.59 919,578.96 905,541.12	-1.482% -2.964% -4.445%
912828W97 UNITED STATES TREASURY	US GOV	845,000.00	844,239.50	1.307	1.553	861,387.04 861,387.04 857,353.95	831,127.75 818,018.71 804,912.37	-1.553% -3.106% -4.658%
912828XK1 UNITED STATES TREASURY	US GOV	2,700,000.00	2,691,765.00	1.227	0.865	2,720,336.98 2,720,336.98 2,715,044.81	2,668,488.37 2,645,214.90 2,621,944.61	-0.865% -1.729% -2.594%

# Bernco Portfolio Shock

## Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 08/31/2017

[Return to Table of Contents](#)

Dated: 09/08/2017

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	1,530,134.98	1,530,134.98	0.86	0.00	1,530,134.98 1,530,134.98 1,530,134.98	1,530,134.98 1,530,134.98 1,530,134.98	0.000% 0.000% 0.000%
CCYUSD Receivable	CASH	147.58	147.58	0.00	0.00	147.58 147.58 147.58	147.58 147.58 147.58	0.000% 0.000% 0.000%
---	---	<b>38,368,282.56</b>	<b>38,273,125.17</b>	<b>1.198</b>	<b>0.825</b>	<b>38,666,910.91</b> <b>38,666,910.91</b> <b>38,588,732.23</b>	<b>37,957,566.51</b> <b>37,642,056.27</b> <b>37,326,594.43</b>	<b>-0.824%</b> <b>-1.649%</b> <b>-2.473%</b>

\* Weighted by: Base Market Value + Accrued.

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

# Bernco Trading Report

## Bernalillo County Bond Proceed (52469)

08/01/2017 - 08/31/2017

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Dated: 09/08/2017

\* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828TM2	UNITED STATES TREASURY 08/31/2017	Maturity	08/31/2017 08/31/2017	Maturity	100.00	-1,500,000.00	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
94975P405	WELLS FRGO GOVERNMENT CL I MMF 08/31/2017	Buy	---	Direct	1.00	1,597,704.25	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 08/31/2017	Sell	08/04/2017 08/04/2017	Direct	1.00	-1,612,171.42	0.00
---	---	---	---	---	---	<b>-670,391.39</b>	<b>0.00</b>
	<b>11/27/2017</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)

09/01/2016 - 08/31/2017

Dated: 09/08/2017

\* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
9128282C3	UNITED STATES TREASURY 08/31/2018	Buy	04/10/2017 04/11/2017	Morgan Stanley	99.395	2,683,652.34	0.00
912828A91	UNITED STATES TREASURY 01/15/2017	Maturity	01/15/2017 01/15/2017	Maturity	100.00	-1,500,000.00	0.00
912828B33	UNITED STATES TREASURY 01/31/2019	Buy	05/11/2017 05/12/2017	RBC Dain Rauscher (US)	100.301	2,006,015.63	0.00
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
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
912828U40	UNITED STATES TREASURY 11/30/2018	Buy	04/10/2017 04/11/2017	Morgan Stanley	99.617	2,689,664.06	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
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
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

# Bernco Trading Report

## Bernalillo County Bond Proceed (52469)

09/01/2016 - 08/31/2017

Dated: 09/08/2017

<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>
94975P405	WELLS FRGO GOVERNMENT CL I MMF 08/31/2017	Buy	---	Direct	1.00	35,183,116.26	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 08/31/2017	Sell	---	Direct	1.00	-36,285,855.86	0.00
---	---	---	---	---	---	<b>13,137,622.68</b>	<b>0.00</b>
	<b>11/07/2017</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: 09/08/2017

### 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.

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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  
FY2018 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 (101820)	1,042,156	1,544,602	1,530,135	50,968	1,571,802	1,587,635	108,468	1,619,302	1,894,535	55,968	1,156,802	2,360,635
<b>Total Bond Proceeds Beginning Cash Balances</b>	<b>1,042,156</b>	<b>1,544,602</b>	<b>1,530,135</b>	<b>50,968</b>	<b>1,571,802</b>	<b>1,587,635</b>	<b>108,468</b>	<b>1,619,302</b>	<b>1,894,535</b>	<b>55,968</b>	<b>1,156,802</b>	<b>2,360,635</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	-	72,158	-	-	-	-	-	-	-	-	-	-
Bond Proceeds from Sale (471101-471201)	-	-	-	-	-	-	-	359,400	17,610,600	-	-	-
Bond Proceeds Portfolio Investment Income	36,460	25,546	20,833	20,833	20,833	20,833	20,833	20,833	20,833	20,833	20,833	20,833
<b>Total Bond Proceeds Inflows</b>	<b>36,460</b>	<b>97,704</b>	<b>20,833</b>	<b>20,833</b>	<b>20,833</b>	<b>20,833</b>	<b>20,833</b>	<b>380,233</b>	<b>17,631,433</b>	<b>20,833</b>	<b>20,833</b>	<b>20,833</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	84,193	764,459	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
<b>Total Bond Proceeds Outflows</b>	<b>84,193</b>	<b>764,459</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</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)	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	-	-	-	-	-	-	17,970,000	-	-	-
<b>Net Investment Activity</b>	<b>550,179</b>	<b>652,288</b>	<b>-</b>	<b>3,000,000</b>	<b>1,495,000</b>	<b>-</b>	<b>2,990,000</b>	<b>1,395,000</b>	<b>(17,970,000)</b>	<b>2,580,000</b>	<b>2,683,000</b>	<b>2,700,000</b>

<b>Net Bond Proceeds Increase/(Decrease) in Cash</b>	<b>502,446</b>	<b>(14,467)</b>	<b>(1,479,167)</b>	<b>1,520,833</b>	<b>15,833</b>	<b>(1,479,167)</b>	<b>1,510,833</b>	<b>275,233</b>	<b>(1,838,567)</b>	<b>1,100,833</b>	<b>1,203,833</b>	<b>1,220,833</b>
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<b>Estimated Bond Proceeds Ending Cash Balance</b>	<b>\$ 1,544,602</b>	<b>\$ 1,530,135</b>	<b>\$ 50,968</b>	<b>\$ 1,571,802</b>	<b>\$ 1,587,635</b>	<b>\$ 108,468</b>	<b>\$ 1,619,302</b>	<b>\$ 1,894,535</b>	<b>\$ 55,968</b>	<b>\$ 1,156,802</b>	<b>\$ 2,360,635</b>	<b>\$ 3,581,468</b>
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Green shading = Projected  
Yellow shading = Actual  
**Disclaimer: This annual cash flow report is an estimate.**