



Bernalillo County Monthly Statement

Bernalillo County Bond Proceed (52469)

Month End (M6 Y2017)

12/01/2016 - 12/31/2016

Dated: 01/06/2017

Locked Down

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Dated: 01/06/2017

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Portfolio Overview

Bernalillo County Bond Proceed (52469)

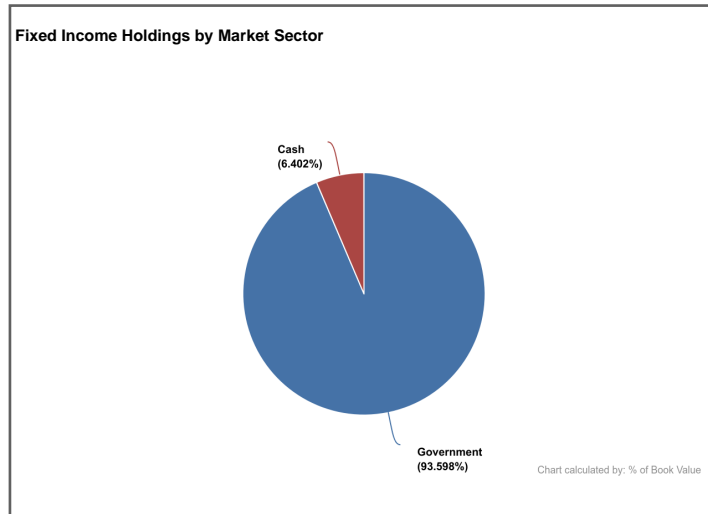
12/01/2016 - 12/31/2016

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Dated: 01/06/2017

Balance Sheet			
Book Value + Accrued			23,783,573.51
Net Unrealized Gain/Loss			-12,381.77
Market Value + Accrued			23,771,191.74

Index Comparison Summary			
Risk Metric	Portfolio	Index	Difference
Duration	0.611	0.928	-0.317
Yield	0.679	0.809	-0.13
Years to Effective Maturity	0.613	0.934	-0.321
Years to Final Maturity	0.613	0.934	-0.321
Average Credit Rating	AAA	AAA	---



Cash and Fixed Income Summary	
Risk Metric	Value
Cash	1,516,060.65
MMFund	4,081.81
Fixed Income	22,251,049.28
Duration	0.611
Convexity	0.008
WAL	0.613
Years to Final Maturity	0.613
Years to Effective Maturity	0.613
Yield	0.679
Book Yield	0.64
Avg Credit Rating	AAA/Aaa/AAA

Bernco Holdings Summary

Bernalillo County Bond Proceed (52469)

As of 12/31/2016

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Dated: 01/06/2017

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
912828A91	UNITED STATES TREASURY	1,500,000.00	US GOV	01/15/2017	1,502,929.70	1,500,151.55 0.484	1,500,210.00	58.45	5,197.01	1,505,407.01	0.041
912828H29	UNITED STATES TREASURY	0.00	US GOV	12/31/2016	0.00	0.00 ---	0.00	0.00	0.00	0.00	0.00
912828J92	UNITED STATES TREASURY	1,500,000.00	US GOV	03/31/2017	1,496,953.13	1,499,557.37 0.621	1,500,075.00	517.63	1,916.21	1,501,991.21	0.246
912828P20	UNITED STATES TREASURY	1,495,000.00	US GOV	01/31/2018	1,493,131.25	1,493,321.71 0.854	1,491,845.55	-1,476.16	4,692.19	1,496,537.74	1.085
912828Q45	UNITED STATES TREASURY	1,350,000.00	US GOV	03/31/2018	1,347,046.88	1,347,159.64 1.045	1,348,258.50	1,098.86	3,018.03	1,351,276.53	1.246
912828SJ0	UNITED STATES TREASURY	1,500,000.00	US GOV	02/28/2017	1,506,562.50	1,500,657.05 0.601	1,501,005.00	347.95	4,459.60	1,505,464.60	0.162
912828SS0	UNITED STATES TREASURY	1,500,000.00	US GOV	04/30/2017	1,505,800.78	1,501,081.25 0.655	1,501,710.00	628.75	2,247.93	1,503,957.93	0.329
912828SY7	UNITED STATES TREASURY	1,500,000.00	US GOV	05/31/2017	1,500,468.75	1,500,174.47 0.597	1,500,120.00	-54.47	824.18	1,500,944.18	0.413
912828TB6	UNITED STATES TREASURY	1,500,000.00	US GOV	06/30/2017	1,502,285.16	1,500,953.73 0.622	1,500,765.00	-188.73	31.08	1,500,796.08	0.496
912828TG5	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2017	1,497,304.69	1,498,773.86 0.641	1,498,470.00	-303.86	3,138.59	1,501,608.59	0.58
912828TM2	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2017	1,499,003.91	1,499,516.71 0.674	1,498,830.00	-686.71	3,185.43	1,502,015.43	0.665
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,499,214.00 0.696	1,497,885.00	-1,329.00	2,395.26	1,500,280.26	0.747
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,501,646.21 0.617	1,498,650.00	-2,996.21	1,926.80	1,500,576.80	0.832
912828UA6	UNITED STATES TREASURY	1,495,000.00	US GOV	11/30/2017	1,495,233.59	1,495,162.77 0.613	1,491,501.70	-3,661.07	821.43	1,492,323.13	0.914
912828UE8	UNITED STATES TREASURY	1,495,000.00	US GOV	12/31/2017	1,496,167.97	1,495,934.52 0.687	1,492,548.20	-3,386.32	30.97	1,492,579.17	1.00
912828UR9	UNITED STATES TREASURY	1,395,000.00	US GOV	02/28/2018	1,392,438.87	1,392,686.59 0.894	1,391,735.70	-950.89	3,554.94	1,395,290.64	1.162
94975P405	WELLS FRGO GOVERNMENT CL I MMF	4,081.81	MMFUND	12/31/2016	4,081.81	4,081.81 0.37	4,081.81	0.00	0.00	4,081.81	0.00
CCYUSD	Receivable	1,516,060.65	CASH	12/31/2016	1,516,060.65	1,516,060.65 0.00	1,516,060.65	0.00	0.00	1,516,060.65	0.00
---	---	23,750,142.46	---	08/12/2017	23,756,626.86	23,746,133.88 0.64	23,733,752.11	-12,381.77	37,439.63	23,771,191.74	0.613

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

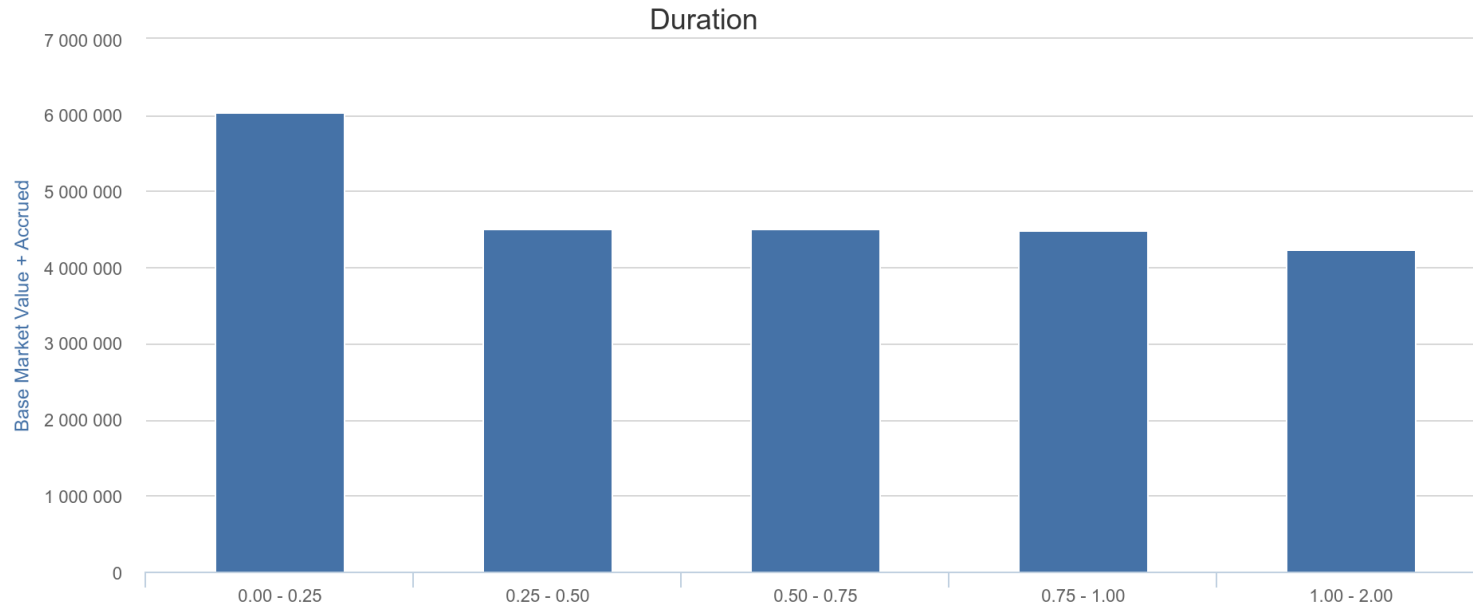
Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 12/31/2016

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Dated: 01/06/2017



0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828A91	UNITED STATES TREASURY	1,500,000.00	01/15/2017	01/15/2017	US GOV	100.0140	0.426	0.043	AAA	1,505,407.01
912828J92	UNITED STATES TREASURY	1,500,000.00	03/31/2017	03/31/2017	US GOV	100.0050	0.479	0.25	AAA	1,501,991.21
912828SJ0	UNITED STATES TREASURY	1,500,000.00	02/28/2017	02/28/2017	US GOV	100.0670	0.469	0.166	AAA	1,505,464.60
94975P405	WELLS FRGO GOVERNMENT CL I MMF	4,081.81	12/31/2016	12/31/2016	MMFUND	1.0000	0.37	0.00	AAA	4,081.81
CCYUSD	Receivable	1,516,060.65	12/31/2016	12/31/2016	CASH	1.0000	0.00	0.00	AAA	1,516,060.65
---	---	6,020,142.46	02/10/2017	02/10/2017	---	75.0763	0.343	0.114	AAA	6,033,005.28

0.25 - 0.50

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828SS0	UNITED STATES TREASURY	1,500,000.00	04/30/2017	04/30/2017	US GOV	100.1140	0.533	0.334	AAA	1,503,957.93
912828SY7	UNITED STATES TREASURY	1,500,000.00	05/31/2017	05/31/2017	US GOV	100.0080	0.605	0.417	AAA	1,500,944.18
912828TB6	UNITED STATES TREASURY	1,500,000.00	06/30/2017	06/30/2017	US GOV	100.0510	0.648	0.499	AAA	1,500,796.08
---	UNITED STATES TREASURY	4,500,000.00	05/31/2017	05/31/2017	US GOV	100.0577	0.595	0.416	AAA	4,505,698.18

0.50 - 0.75

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	99.8980	0.674	0.584	AAA	1,501,608.59
912828TM2	UNITED STATES TREASURY	1,500,000.00	08/31/2017	08/31/2017	US GOV	99.9220	0.742	0.662	AAA	1,502,015.43
912828TS9	UNITED STATES TREASURY	1,500,000.00	09/30/2017	09/30/2017	US GOV	99.8590	0.814	0.745	AAA	1,500,280.26
---	UNITED STATES TREASURY	4,500,000.00	08/31/2017	08/31/2017	US GOV	99.8930	0.743	0.664	AAA	4,503,904.28

Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 12/31/2016

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Dated: 01/06/2017

0.75 - 1.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	99.9100	0.858	0.829	AAA	475,182.65
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	99.9100	0.858	0.829	AAA	1,025,394.14
912828UA6	UNITED STATES TREASURY	1,495,000.00	11/30/2017	11/30/2017	US GOV	99.7660	0.882	0.912	AAA	1,492,323.13
912828UE8	UNITED STATES TREASURY	1,495,000.00	12/31/2017	12/31/2017	US GOV	99.8360	0.915	0.993	AAA	1,492,579.17
---	UNITED STATES TREASURY	4,490,000.00	11/30/2017	11/30/2017	US GOV	99.8375	0.885	0.911	AAA	4,485,479.10

1.00 - 2.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828P20	UNITED STATES TREASURY	1,495,000.00	01/31/2018	01/31/2018	US GOV	99.7890	0.945	1.076	AAA	1,496,537.74
912828Q45	UNITED STATES TREASURY	1,350,000.00	03/31/2018	03/31/2018	US GOV	99.8710	0.979	1.237	AAA	1,351,276.53
912828UR9	UNITED STATES TREASURY	1,395,000.00	02/28/2018	02/28/2018	US GOV	99.7660	0.952	1.155	AAA	1,395,290.64
---	UNITED STATES TREASURY	4,240,000.00	02/28/2018	02/28/2018	US GOV	99.8076	0.958	1.153	AAA	4,243,104.90

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	23,750,142.46	08/12/2017	08/12/2017	---	93.6001	0.679	0.611	AAA	23,771,191.74

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

Bernco Credit Quality

Base Currency: USD As of 12/31/2016

Bernalillo County Bond Proceed (52469)

Dated: 01/06/2017

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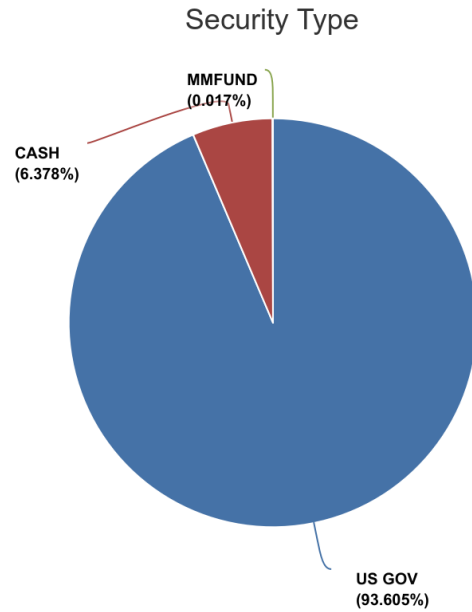


Chart calculated by: Base Market Value + Accrued

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	475,182.65	1.999%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,025,394.14	4.314%
912828Q45	UNITED STATES TREASURY	AAA	1,350,000.00	03/31/2018	US GOV	Government	1,351,276.53	5.685%
912828UR9	UNITED STATES TREASURY	AAA	1,395,000.00	02/28/2018	US GOV	Government	1,395,290.64	5.870%
912828UA6	UNITED STATES TREASURY	AAA	1,495,000.00	11/30/2017	US GOV	Government	1,492,323.13	6.278%
912828UE8	UNITED STATES TREASURY	AAA	1,495,000.00	12/31/2017	US GOV	Government	1,492,579.17	6.279%
912828P20	UNITED STATES TREASURY	AAA	1,495,000.00	01/31/2018	US GOV	Government	1,496,537.74	6.296%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,500,280.26	6.311%
912828TB6	UNITED STATES TREASURY	AAA	1,500,000.00	06/30/2017	US GOV	Government	1,500,796.08	6.314%
912828SY7	UNITED STATES TREASURY	AAA	1,500,000.00	05/31/2017	US GOV	Government	1,500,944.18	6.314%
912828TG5	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2017	US GOV	Government	1,501,608.59	6.317%
912828J92	UNITED STATES TREASURY	AAA	1,500,000.00	03/31/2017	US GOV	Government	1,501,991.21	6.319%
912828TM2	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2017	US GOV	Government	1,502,015.43	6.319%
912828SS0	UNITED STATES TREASURY	AAA	1,500,000.00	04/30/2017	US GOV	Government	1,503,957.93	6.327%
912828A91	UNITED STATES TREASURY	AAA	1,500,000.00	01/15/2017	US GOV	Government	1,505,407.01	6.333%
912828SJ0	UNITED STATES TREASURY	AAA	1,500,000.00	02/28/2017	US GOV	Government	1,505,464.60	6.333%
---	UNITED STATES TREASURY	AAA	22,230,000.00	08/27/2017	US GOV	Government	22,251,049.28	93.605%

CASH

Bernco Credit Quality

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 12/31/2016

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Dated: 01/06/2017

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	1,516,060.65	12/31/2016	CASH	Cash	1,516,060.65	6.378%
CCYUSD	Receivable	AAA	1,516,060.65	12/31/2016	CASH	Cash	1,516,060.65	6.378%

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	4,081.81	12/31/2016	MMFUND	Cash	4,081.81	0.017%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	4,081.81	12/31/2016	MMFUND	Cash	4,081.81	0.017%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	23,750,142.46	08/12/2017	---	---	23,771,191.74	100.000%

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

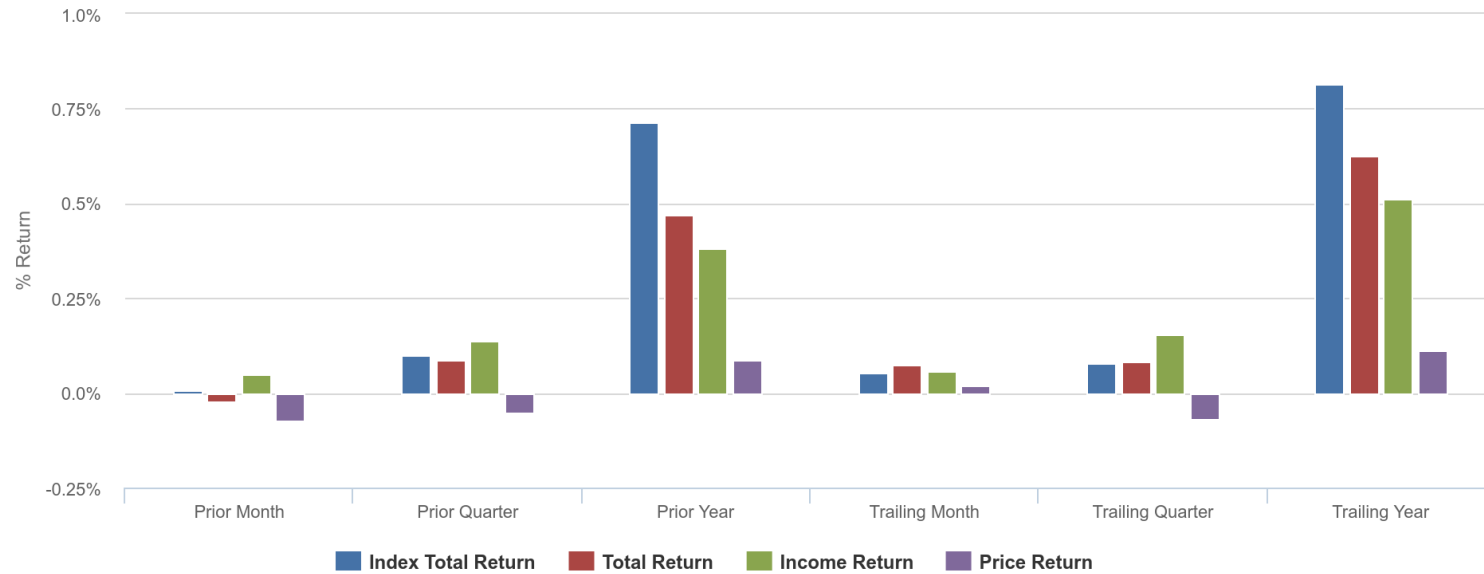
Bernco Performance Summary

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 12/31/2016

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Dated: 01/06/2017



Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	11/01/2016	11/30/2016	-0.023%	0.049%	-0.072%
Prior Quarter	07/01/2016	09/30/2016	0.085%	0.139%	-0.054%
Prior Year	07/01/2015	06/30/2016	0.471%	0.383%	0.088%
Trailing Month	12/01/2016	12/31/2016	0.075%	0.056%	0.020%
Trailing Quarter	10/01/2016	12/31/2016	0.084%	0.154%	-0.070%
Trailing Year	01/01/2016	12/31/2016	0.625%	0.513%	0.112%

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.

Base Shock Analysis

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 12/31/2016

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Dated: 01/06/2017

Identifier, Description	Security Type	Base Market Value	Book Yield	Yield	Duration, Convexity	-300 Basis Point Shock, -200 Basis Point Shock, -100 Basis Point Shock	100 Basis Point Shock, 200 Basis Point Shock, 300 Basis Point Shock
912828A91 UNITED STATES TREASURY	US GOV	1,500,210.00	0.484	0.426	0.043 0.00	1,500,488.13 1,500,488.13 1,500,488.13	1,499,557.86 1,498,905.72 1,498,253.59
912828J92 UNITED STATES TREASURY	US GOV	1,500,075.00	0.621	0.479	0.25 0.001	1,501,870.62 1,501,870.62 1,501,870.62	1,496,329.40 1,492,583.98 1,488,838.75
912828P20 UNITED STATES TREASURY	US GOV	1,491,845.55	0.854	0.945	1.076 0.017	1,507,027.15 1,507,027.15 1,507,027.15	1,475,790.64 1,459,738.26 1,443,688.42
912828Q45 UNITED STATES TREASURY	US GOV	1,348,258.50	1.045	0.979	1.237 0.022	1,364,590.89 1,364,590.89 1,364,590.89	1,331,576.42 1,314,897.24 1,298,220.96
912828SJ0 UNITED STATES TREASURY	US GOV	1,501,005.00	0.601	0.469	0.166 0.001	1,502,171.11 1,502,171.11 1,502,171.11	1,498,519.12 1,496,033.32 1,493,547.61
912828SS0 UNITED STATES TREASURY	US GOV	1,501,710.00	0.655	0.533	0.334 0.002	1,504,378.51 1,504,378.51 1,504,378.51	1,496,699.56 1,491,689.45 1,486,679.68
912828SY7 UNITED STATES TREASURY	US GOV	1,500,120.00	0.597	0.605	0.417 0.003	1,503,903.41 1,503,903.41 1,503,903.41	1,493,871.82 1,487,624.16 1,481,377.03
912828TB6 UNITED STATES TREASURY	US GOV	1,500,765.00	0.622	0.648	0.499 0.005	1,505,621.78 1,505,621.78 1,505,621.78	1,493,273.07 1,485,781.89 1,478,291.46
912828TG5 UNITED STATES TREASURY	US GOV	1,498,470.00	0.641	0.674	0.584 0.006	1,504,368.54 1,504,368.54 1,504,368.54	1,489,723.30 1,480,977.54 1,472,232.73
912828TM2 UNITED STATES TREASURY	US GOV	1,498,830.00	0.674	0.742	0.662 0.008	1,506,194.35 1,506,194.35 1,506,194.35	1,488,912.36 1,478,995.87 1,469,080.53
912828TS9 UNITED STATES TREASURY	US GOV	1,497,885.00	0.696	0.814	0.745 0.009	1,506,971.20 1,506,971.20 1,506,971.20	1,486,720.34 1,475,557.07 1,464,395.19
912828TW0 UNITED STATES TREASURY	US GOV	1,498,650.00	0.617	0.858	0.829 0.011	1,509,311.56 1,509,311.56 1,509,311.56	1,486,229.59 1,473,810.83 1,461,393.72
912828UA6 UNITED STATES TREASURY	US GOV	1,491,501.70	0.613	0.882	0.912 0.013	1,503,493.20 1,503,493.20 1,503,493.20	1,477,900.12 1,464,300.45 1,450,702.71
912828UE8 UNITED STATES TREASURY	US GOV	1,492,548.20	0.687	0.915	0.993 0.015	1,506,099.72 1,506,099.72 1,506,099.72	1,477,734.67 1,462,923.36 1,448,114.26
912828UR9 UNITED STATES TREASURY	US GOV	1,391,735.70	0.894	0.952	1.155 0.019	1,407,037.59 1,407,037.59 1,407,037.59	1,375,667.46 1,359,601.88 1,343,538.96
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	4,081.81	0.37	0.37	0.00 0.00	4,081.81 4,081.81 4,081.81	4,081.81 4,081.81 4,081.81
CCYUSD Receivable	CASH	1,516,060.65	0.00	0.00	0.00 0.00	1,516,060.65 1,516,060.65 1,516,060.65	1,516,060.65 1,516,060.65 1,516,060.65
---	---	23,733,752.11	0.64	0.679	0.611 0.008	23,853,670.22 23,853,670.22 23,853,670.22	23,588,648.17 23,443,563.48 23,298,498.03

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

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

12/01/2016 - 12/31/2016

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Dated: 01/06/2017

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828H29	UNITED STATES TREASURY 12/31/2016	Maturity	12/31/2016 12/31/2016	Maturity	100.00	-1,500,000.00	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
94975P405	WELLS FRGO GOVERNMENT CL I MMF 12/31/2016	Buy	12/01/2016 12/01/2016	Direct	1.00	379.77	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 12/31/2016	Sell	---	Direct	1.00	-1,603,613.86	0.00
---	---	---	---	---	---	-1,756,187.21	0.00
	05/18/2017						

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

* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

01/01/2016 - 12/31/2016

Dated: 01/06/2017

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828A91	UNITED STATES TREASURY 01/15/2017	Buy	04/19/2016 04/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.195	1,502,929.70	0.00
912828B41	UNITED STATES TREASURY 01/31/2016	Maturity	01/31/2016 01/31/2016	Maturity	100.00	-1,500,000.00	0.00
912828B82	UNITED STATES TREASURY 02/29/2016	Maturity	02/29/2016 02/29/2016	Maturity	100.00	-1,500,000.00	0.00
912828C40	UNITED STATES TREASURY 03/31/2016	Maturity	03/31/2016 03/31/2016	Maturity	100.00	-1,500,000.00	0.00
912828C81	UNITED STATES TREASURY 04/30/2016	Maturity	04/30/2016 04/30/2016	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
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
912828RF9	UNITED STATES TREASURY 08/31/2016	Maturity	08/31/2016 08/31/2016	Maturity	100.00	-1,000,000.00	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
912828SY7	UNITED STATES TREASURY 05/31/2017	Buy	04/19/2016 04/20/2016	RBC Dain Rauscher (US)	100.031	1,500,468.75	0.00
912828TB6	UNITED STATES TREASURY 06/30/2017	Buy	04/19/2016 04/20/2016	Morgan Stanley	100.152	1,502,285.16	0.00
912828TG5	UNITED STATES TREASURY 07/31/2017	Buy	04/19/2016 04/20/2016	BANC OF AMERICA SECURITIES LLC	99.82	1,497,304.69	0.00
912828TM2	UNITED STATES TREASURY 08/31/2017	Buy	04/19/2016 04/20/2016	JP MORGAN SECURITIES INC.	99.934	1,499,003.91	0.00
912828TS9	UNITED STATES TREASURY 09/30/2017	Buy	04/19/2016 04/20/2016	Morgan Stanley	99.898	1,498,476.56	0.00
912828TW0	UNITED STATES TREASURY 10/31/2017	Buy	04/19/2016 04/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.059	475,278.32	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
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
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
94975P405	--- 12/31/2016	Sell	---	Direct	1.00	-26,711,271.10	0.00
94975P405	--- 12/31/2016	Buy	---	Direct	1.00	25,215,352.32	0.00

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

01/01/2016 - 12/31/2016

Dated: 01/06/2017

<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>
---	--- 01/18/2017	---	---	---	---	-1,766,485.16	0.00

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

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Disclaimer

Dated: 01/06/2017

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**

Bond Proceeds Beginning Cash Balances	July	August	September	October	November	December	January	February	March	April	May	June
Bond Proceeds Money Market Account	505,601	511,627	2,632,874	2,156,670	3,499,446	1,607,315	1,607,315	3,107,315	3,107,315	3,107,315	3,107,315	3,107,315
Total Bond Proceeds Beginning Cash Balances	505,601	511,627	2,632,874	2,156,670	3,499,446	1,607,315	1,607,315	3,107,315	3,107,315	3,107,315	3,107,315	3,107,315

Bond Proceeds Inflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers In From Operating Portfolio	-	-	-	-	-	-	-	-	15,000,000	-	-	-
Bond Proceeds Portfolio Investment Income	6,026	27,607	9,480	15,502	13,590	-	-	-	-	-	-	-
Total Bond Proceeds Inflows	6,026	27,607	9,480	15,502	13,590	-	-	-	15,000,000	-	-	-

Bond Proceeds Outflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers Out to Operating Portfolio	-	409,441	489,516	172,726	514,575	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	-	409,441	489,516	172,726	514,575	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)	-	4,000,000	1,500,000	1,500,000	1,500,000	1,500,000	3,000,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000
Investments Purchased (Outflow)	-	1,496,919	1,496,168	-	2,891,146	-	-	-	15,000,000	-	-	-
Net Investment Activity	-	2,503,081	3,832	1,500,000	(1,391,146)	1,500,000	3,000,000	1,500,000	(13,500,000)	1,500,000	1,500,000	1,500,000
Net Bond Proceeds Increase/(Decrease) in Cash	6,026	2,121,247	(476,204)	1,342,776	(1,892,131)	-	1,500,000	-	-	-	-	-
Estimated Bond Proceeds Ending Cash Balance	\$ 511,627	\$ 2,632,874	\$ 2,156,670	\$ 3,499,446	\$ 1,607,315	\$ 1,607,315	\$ 3,107,315	\$ 3,107,315	\$ 3,107,315	\$ 3,107,315	\$ 3,107,315	\$ 3,107,315

Green shading = Projected
 Yellow shading = Actual
Disclaimer: This annual cash flow report is an estimate.