

Report: Executive Summary
 Account: BERNALILLO COUNTY TREASURER
 As of: 12/31/2016



	Market Value + Accrued	% of Total	Book Yield
Summary of Investment Funds:			
US Treasury Securities	\$ 109,471,775.12	25.66%	0.802%
US Agency Securities	\$ 35,051,656.94	8.22%	0.732%
Cash - Wells Fargo MMF	\$ 10,025,000.48	2.35%	0.370%
Cash	\$ 5,090,212.13	1.19%	0.00%
Summary of Negotiated Bank Deposits:*			
Wells Fargo Savings	\$ 206,432,006.22	48.40%	0.164%
First National Bank Santa Fe	\$ 20,091,742.07	4.71%	0.247%
Bank of the West	\$ 40,383,627.08	9.47%	0.305%
Total Month-end Bank Balances	\$ 266,907,375.37	62.57%	
Total Investable Funds	\$ 426,546,020.05	100.00%	0.466%
Previous Month Total Investable Funds	\$ 314,644,808.88		0.555%

* Average Monthly Bank Deposit Balances (on which returns are calculated):

Wells Fargo Savings	\$ 207,654,732.44
First National Bank Santa Fe	\$ 20,087,874.32
Bank of the West	\$ 40,373,343.27
Total Average Bank Balances	\$ 268,115,950.03

No primary issue securities were purchased. Please see trading reports attached.

Compliance:

No compliance issues for funds managed by Public Trust Advisors.

Collateral compliance is attached separately, as it is checked by the Accounting Department of the Treasurer's Office.

Note: Legacy term repurchase agreement information is filed with the collateral compliance report.



Bernalillo County Monthly Statement

Bernalillo County Op Funds (40455)

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

12/01/2016 - 12/31/2016

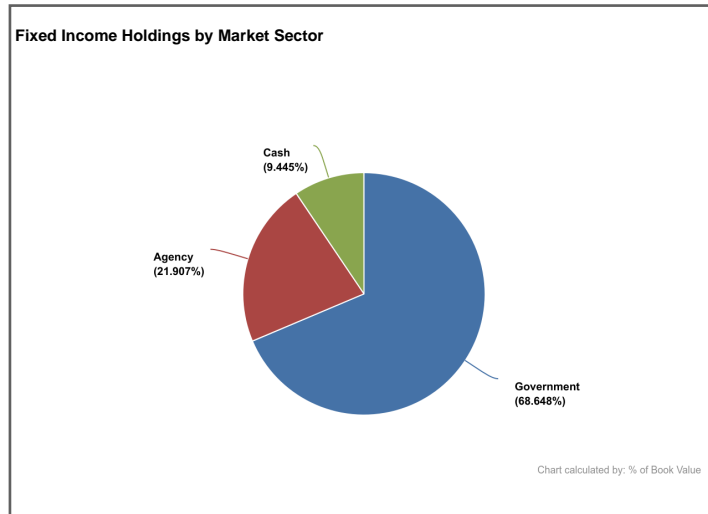
Bernalillo County Op Funds (40455)

Dated: 01/06/2017

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Balance Sheet			
Book Value + Accrued			160,075,246.73
Net Unrealized Gain/Loss			-458,477.05
Market Value + Accrued			159,616,769.68

Index Comparison Summary			
Risk Metric	Portfolio	Index	Difference
Duration	1.08	0.928	0.152
Yield	0.817	0.809	0.008
Years to Effective Maturity	1.095	0.934	0.161
Years to Final Maturity	1.095	0.934	0.161
Average Credit Rating	AAA	AAA	---



Cash and Fixed Income Summary	
Risk Metric	Value
Cash	5,068,337.13
MMFund	10,025,000.48
Fixed Income	144,523,432.07
Duration	1.08
Convexity	0.027
WAL	1.095
Years to Final Maturity	1.095
Years to Effective Maturity	1.095
Yield	0.817
Book Yield	0.734
Avg Credit Rating	AAA/Aaa/AAA

Bernco Holdings Summary

Bernalillo County Op Funds (40455)

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
313378A43	FEDERAL HOME LOAN BANKS	5,000,000.00	AGCY BOND	03/09/2018	5,038,574.00	5,023,006.33 0.983	5,017,900.00	-5,106.33	21,388.89	5,039,288.89	1.186
313385A55	FEDERAL HOME LOAN BANKS	20,000,000.00	AGCY DISC	01/17/2017	19,990,555.56	19,995,555.00 0.501	19,997,000.00	1,445.00	0.00	19,997,000.00	0.047
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,000,000.00	AGCY BOND	04/20/2017	4,982,750.00	4,996,021.46 1.017	5,001,950.00	5,928.54	7,395.83	5,009,345.83	0.301
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	AGCY BOND	12/15/2017	4,988,750.00	4,994,512.74 1.116	5,003,800.00	9,287.26	2,222.22	5,006,022.22	0.956
9128282B5	UNITED STATES TREASURY	5,025,000.00	US GOV	08/15/2019	5,005,763.67	5,007,489.44 0.885	4,947,665.25	-59,824.19	14,235.22	4,961,900.47	2.621
9128282G4	UNITED STATES TREASURY	5,000,000.00	US GOV	09/15/2019	4,984,179.69	4,985,199.43 0.986	4,934,550.00	-50,649.43	13,052.49	4,947,602.49	2.706
912828H37	UNITED STATES TREASURY	5,000,000.00	US GOV	01/15/2018	4,993,945.31	4,996,589.14 0.941	4,997,650.00	1,060.86	20,210.60	5,017,860.60	1.041
912828J35	UNITED STATES TREASURY	5,000,000.00	US GOV	02/28/2017	4,999,218.75	4,999,855.16 0.518	5,000,450.00	594.84	8,494.48	5,008,944.48	0.162
912828K25	UNITED STATES TREASURY	5,000,000.00	US GOV	04/15/2018	4,985,937.50	4,990,431.88 0.90	4,984,550.00	-5,881.88	8,035.71	4,992,585.71	1.287
912828RX0	UNITED STATES TREASURY	0.00	US GOV	12/31/2016	0.00	0.00 ---	0.00	0.00	0.00	0.00	0.00
912828S43	UNITED STATES TREASURY	5,000,000.00	US GOV	07/15/2019	4,986,328.13	4,987,560.65 0.849	4,927,350.00	-60,210.65	17,323.37	4,944,673.37	2.537
912828SC5	UNITED STATES TREASURY	5,000,000.00	US GOV	01/31/2017	5,033,789.06	5,001,379.09 0.536	5,002,000.00	620.91	18,308.42	5,020,308.42	0.085
912828SD3	UNITED STATES TREASURY	4,820,000.00	US GOV	01/31/2019	4,866,317.19	4,861,210.59 0.835	4,822,843.80	-38,366.79	25,213.32	4,848,057.12	2.085
912828SM3	UNITED STATES TREASURY	9,915,000.00	US GOV	03/31/2017	10,004,060.16	9,925,103.08 0.582	9,927,294.60	2,191.52	25,332.28	9,952,626.88	0.246
912828SN1	UNITED STATES TREASURY	4,930,000.00	US GOV	03/31/2019	5,009,727.34	5,001,417.55 0.847	4,955,241.60	-46,175.95	18,893.82	4,974,135.42	2.246
912828SY7	UNITED STATES TREASURY	5,000,000.00	US GOV	05/31/2017	5,001,367.19	5,000,509.09 0.60	5,000,400.00	-109.09	2,747.25	5,003,147.25	0.413
912828T59	UNITED STATES TREASURY	5,000,000.00	US GOV	10/15/2019	4,997,460.94	4,997,607.00 1.017	4,946,500.00	-51,107.00	10,714.29	4,957,214.29	2.789
912828T83	UNITED STATES TREASURY	5,000,000.00	US GOV	10/31/2018	4,975,195.31	4,976,763.08 1.007	4,964,050.00	-12,713.08	6,422.65	4,970,472.65	1.832
912828TB6	UNITED STATES TREASURY	5,000,000.00	US GOV	06/30/2017	5,008,593.75	5,003,594.22 0.605	5,002,550.00	-1,044.22	103.59	5,002,653.59	0.496
912828TC4	UNITED STATES TREASURY	5,000,000.00	US GOV	06/30/2019	5,018,359.38	5,016,653.45 0.865	4,960,950.00	-55,703.45	138.12	4,961,088.12	2.496
912828TM2	UNITED STATES TREASURY	5,000,000.00	US GOV	08/31/2017	5,005,078.13	5,002,868.58 0.538	4,996,100.00	-6,768.58	10,618.09	5,006,718.09	0.665
912828TW0	UNITED STATES TREASURY	5,000,000.00	US GOV	10/31/2017	5,005,468.75	5,003,765.31 0.659	4,995,500.00	-8,265.31	6,422.65	5,001,922.65	0.832
912828U32	UNITED STATES TREASURY	5,000,000.00	US GOV	11/15/2019	4,959,765.63	4,961,409.64 1.275	4,939,850.00	-21,559.64	6,491.71	4,946,341.71	2.873
912828U40	UNITED STATES TREASURY	5,000,000.00	US GOV	11/30/2018	4,985,351.56	4,985,951.77 1.149	4,984,000.00	-1,951.77	4,395.60	4,988,395.60	1.914
912828WL0	UNITED STATES TREASURY	4,925,000.00	US GOV	05/31/2019	5,007,147.46	4,999,173.03 0.868	4,947,704.25	-51,468.78	6,494.51	4,954,198.76	2.413
912828XP0	UNITED STATES TREASURY	5,000,000.00	US GOV	07/31/2017	5,000,976.56	5,000,549.85 0.606	4,997,850.00	-2,699.85	13,077.45	5,010,927.45	0.58
94975P405	WELLS FRGO GOVERNMENT CL I MMF	10,025,000.48	MMFUND	12/31/2016	10,025,000.48	10,025,000.48 0.37	10,025,000.48	0.00	0.00	10,025,000.48	0.00
CCYUSD	Receivable	5,068,337.13	CASH	12/31/2016	5,068,337.13	5,068,337.13 0.00	5,068,337.13	0.00	0.00	5,068,337.13	0.00
---	---	159,708,337.61	---	02/04/2018	159,927,998.63	159,807,514.16 0.734	159,349,037.11	-458,477.05	267,732.57	159,616,769.68	1.095

Bernco Holdings Summary

As of 12/31/2016

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Bernalillo County Op Funds (40455)

Dated: 01/06/2017

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

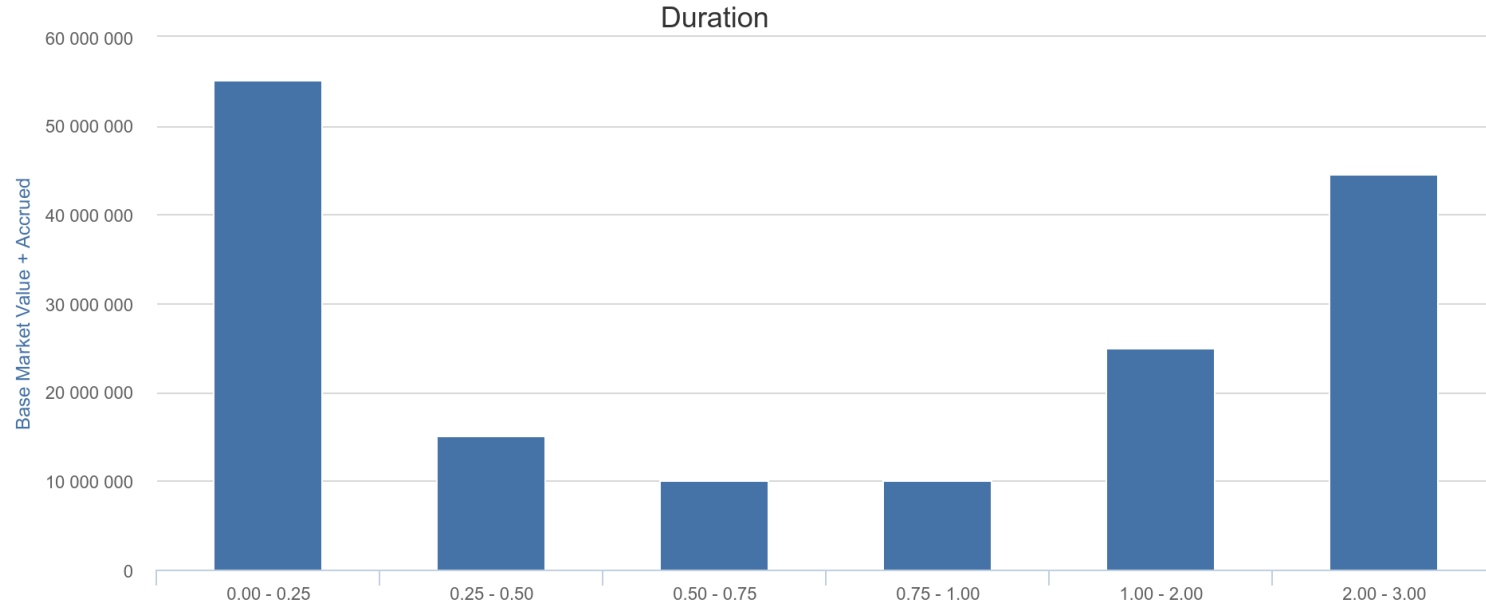
Bernco Duration

Bernalillo County Op Funds (40455)

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
313385AS5	FEDERAL HOME LOAN BANKS	20,000,000.00	01/17/2017	01/17/2017	AGCY DISC	99.9850	0.305	0.049	A-1+	19,997,000.00
912828J35	UNITED STATES TREASURY	5,000,000.00	02/28/2017	02/28/2017	US GOV	100.0090	0.445	0.166	AAA	5,008,944.48
912828SC5	UNITED STATES TREASURY	5,000,000.00	01/31/2017	01/31/2017	US GOV	100.0400	0.413	0.087	AAA	5,020,308.42
912828SM3	UNITED STATES TREASURY	4,915,000.00	03/31/2017	03/31/2017	US GOV	100.1240	0.502	0.25	AAA	4,933,652.15
912828SM3	UNITED STATES TREASURY	5,000,000.00	03/31/2017	03/31/2017	US GOV	100.1240	0.502	0.25	AAA	5,018,974.73
94975P405	WELLS FRGO GOVERNMENT CL I MMF	10,025,000.48	12/31/2016	12/31/2016	MMFUND	1.0000	0.37	0.00	AAA	10,025,000.48
CCYUSD	Receivable	5,068,337.13	12/31/2016	12/31/2016	CASH	1.0000	0.00	0.00	AAA	5,068,337.13
---	---	55,008,337.61	01/31/2017	01/31/2017	---	72.8890	0.347	0.086	AAA	55,072,217.39

0.25 - 0.50

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,000,000.00	04/20/2017	04/20/2017	AGCY BOND	100.0390	0.621	0.305	AAA	5,009,345.83
912828SY7	UNITED STATES TREASURY	5,000,000.00	05/31/2017	05/31/2017	US GOV	100.0080	0.605	0.417	AAA	5,003,147.25
912828TB6	UNITED STATES TREASURY	5,000,000.00	06/30/2017	06/30/2017	US GOV	100.0510	0.648	0.499	AAA	5,002,653.59
---	---	15,000,000.00	05/27/2017	05/27/2017	---	100.0327	0.625	0.407	AAA	15,015,146.68

0.50 - 0.75

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828TM2	UNITED STATES TREASURY	5,000,000.00	08/31/2017	08/31/2017	US GOV	99.9220	0.742	0.662	AAA	5,006,718.09
912828XP0	UNITED STATES TREASURY	5,000,000.00	07/31/2017	07/31/2017	US GOV	99.9570	0.698	0.583	AAA	5,010,927.45

Bernco Duration

Bernalillo County Op Funds (40455)

Base Currency: USD As of 12/31/2016

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Dated: 01/06/2017

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	UNITED STATES TREASURY	10,000,000.00	08/15/2017	08/15/2017	US GOV	99.9395	0.72	0.623	AAA	10,017,645.54

0.75 - 1.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	12/15/2017	12/15/2017	AGCY BOND	100.0760	0.92	0.951	AAA	5,006,022.22
912828TW0	UNITED STATES TREASURY	5,000,000.00	10/31/2017	10/31/2017	US GOV	99.9100	0.858	0.829	AAA	5,001,922.65
---	---	10,000,000.00	11/23/2017	11/23/2017	---	99.9930	0.889	0.89	AAA	10,007,944.87

1.00 - 2.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
313378A43	FEDERAL HOME LOAN BANKS	5,000,000.00	03/09/2018	03/09/2018	AGCY BOND	100.3580	1.071	1.175	AAA	5,039,288.89
912828H37	UNITED STATES TREASURY	5,000,000.00	01/15/2018	01/15/2018	US GOV	99.9530	0.92	1.032	AAA	5,017,860.60
912828K25	UNITED STATES TREASURY	5,000,000.00	04/15/2018	04/15/2018	US GOV	99.6910	0.991	1.279	AAA	4,992,585.71
912828T83	UNITED STATES TREASURY	5,000,000.00	10/31/2018	10/31/2018	US GOV	99.2810	1.147	1.813	AAA	4,970,472.65
912828U40	UNITED STATES TREASURY	5,000,000.00	11/30/2018	11/30/2018	US GOV	99.6800	1.169	1.892	AAA	4,988,395.60
---	---	25,000,000.00	06/14/2018	06/14/2018	---	99.7943	1.06	1.437	AAA	25,008,603.46

2.00 - 3.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
9128282B5	UNITED STATES TREASURY	5,025,000.00	08/15/2019	08/15/2019	US GOV	98.4610	1.348	2.582	AAA	4,961,900.47
9128282G4	UNITED STATES TREASURY	5,000,000.00	09/15/2019	09/15/2019	US GOV	98.6910	1.369	2.656	AAA	4,947,602.49
912828S43	UNITED STATES TREASURY	5,000,000.00	07/15/2019	07/15/2019	US GOV	98.5470	1.333	2.499	AAA	4,944,673.37
912828SD3	UNITED STATES TREASURY	4,820,000.00	01/31/2019	01/31/2019	US GOV	100.0590	1.221	2.044	AAA	4,848,057.12
912828SN1	UNITED STATES TREASURY	4,930,000.00	03/31/2019	03/31/2019	US GOV	100.5120	1.268	2.199	AAA	4,974,135.42
912828T59	UNITED STATES TREASURY	5,000,000.00	10/15/2019	10/15/2019	US GOV	98.9300	1.392	2.735	AAA	4,957,214.29
912828TC4	UNITED STATES TREASURY	5,000,000.00	06/30/2019	06/30/2019	US GOV	99.2190	1.318	2.449	AAA	4,961,088.12
912828U32	UNITED STATES TREASURY	5,000,000.00	11/15/2019	11/15/2019	US GOV	98.7970	1.428	2.818	AAA	4,946,341.71
912828WL0	UNITED STATES TREASURY	4,925,000.00	05/31/2019	05/31/2019	US GOV	100.4610	1.306	2.365	AAA	4,954,198.76
---	UNITED STATES TREASURY	44,700,000.00	07/13/2019	07/13/2019	US GOV	99.2963	1.332	2.484	AAA	44,495,211.74

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	159,708,337.61	02/04/2018	02/04/2018	---	90.4164	0.817	1.08	AAA	159,616,769.68

* 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 Op Funds (40455)

Dated: 01/06/2017

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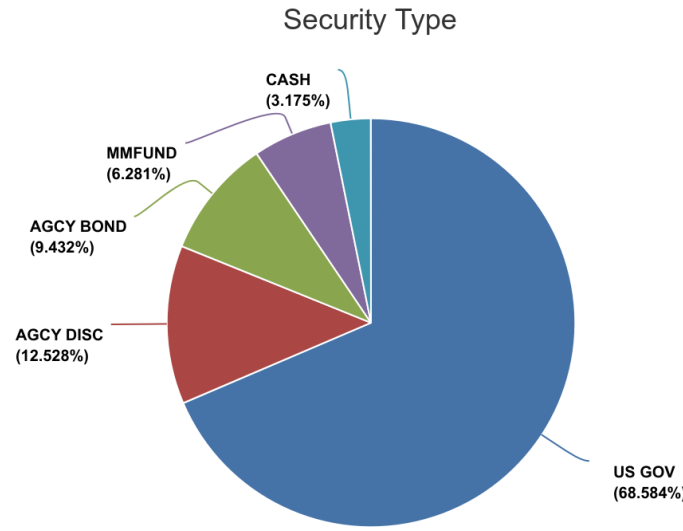


Chart calculated by: Base Market Value + Accrued

US GOV

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
912828SD3	UNITED STATES TREASURY	AAA	4,820,000.00	01/31/2019	US GOV	Government	4,848,057.12	3.037%
912828SM3	UNITED STATES TREASURY	AAA	4,915,000.00	03/31/2017	US GOV	Government	4,933,652.15	3.091%
912828S43	UNITED STATES TREASURY	AAA	5,000,000.00	07/15/2019	US GOV	Government	4,944,673.37	3.098%
912828U32	UNITED STATES TREASURY	AAA	5,000,000.00	11/15/2019	US GOV	Government	4,946,341.71	3.099%
912828G4	UNITED STATES TREASURY	AAA	5,000,000.00	09/15/2019	US GOV	Government	4,947,602.49	3.100%
912828WLO	UNITED STATES TREASURY	AAA	4,925,000.00	05/31/2019	US GOV	Government	4,954,198.76	3.104%
912828T59	UNITED STATES TREASURY	AAA	5,000,000.00	10/15/2019	US GOV	Government	4,957,214.29	3.106%
912828TC4	UNITED STATES TREASURY	AAA	5,000,000.00	06/30/2019	US GOV	Government	4,961,088.12	3.108%
912828B5	UNITED STATES TREASURY	AAA	5,025,000.00	08/15/2019	US GOV	Government	4,961,900.47	3.109%
912828T83	UNITED STATES TREASURY	AAA	5,000,000.00	10/31/2018	US GOV	Government	4,970,472.65	3.114%
912828SN1	UNITED STATES TREASURY	AAA	4,930,000.00	03/31/2019	US GOV	Government	4,974,135.42	3.116%
912828U40	UNITED STATES TREASURY	AAA	5,000,000.00	11/30/2018	US GOV	Government	4,988,395.60	3.125%
912828K25	UNITED STATES TREASURY	AAA	5,000,000.00	04/15/2018	US GOV	Government	4,992,585.71	3.128%
912828TW0	UNITED STATES TREASURY	AAA	5,000,000.00	10/31/2017	US GOV	Government	5,001,922.65	3.134%
912828TB6	UNITED STATES TREASURY	AAA	5,000,000.00	06/30/2017	US GOV	Government	5,002,653.59	3.134%
912828SY7	UNITED STATES TREASURY	AAA	5,000,000.00	05/31/2017	US GOV	Government	5,003,147.25	3.134%
912828TM2	UNITED STATES TREASURY	AAA	5,000,000.00	08/31/2017	US GOV	Government	5,006,718.09	3.137%
912828J35	UNITED STATES TREASURY	AAA	5,000,000.00	02/28/2017	US GOV	Government	5,008,944.48	3.138%
912828XP0	UNITED STATES TREASURY	AAA	5,000,000.00	07/31/2017	US GOV	Government	5,010,927.45	3.139%
912828H37	UNITED STATES TREASURY	AAA	5,000,000.00	01/15/2018	US GOV	Government	5,017,860.60	3.144%
912828SM3	UNITED STATES TREASURY	AAA	5,000,000.00	03/31/2017	US GOV	Government	5,018,974.73	3.144%
912828SC5	UNITED STATES TREASURY	AAA	5,000,000.00	01/31/2017	US GOV	Government	5,020,308.42	3.145%

Bernco Credit Quality

Base Currency: USD As of 12/31/2016

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Bernalillo County Op Funds (40455)

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
---	UNITED STATES TREASURY	AAA	109,615,000.00	06/23/2018	US GOV	Government	109,471,775.12	68.584%

AGCY DISC

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
313385AS5	FEDERAL HOME LOAN BANKS	NA	20,000,000.00	01/17/2017	AGCY DISC	Agency	19,997,000.00	12.528%
313385AS5	FEDERAL HOME LOAN BANKS	NA	20,000,000.00	01/17/2017	AGCY DISC	Agency	19,997,000.00	12.528%

AGCY BOND

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	AAA	5,000,000.00	12/15/2017	AGCY BOND	Agency	5,006,022.22	3.136%
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AAA	5,000,000.00	04/20/2017	AGCY BOND	Agency	5,009,345.83	3.138%
313378A43	FEDERAL HOME LOAN BANKS	AAA	5,000,000.00	03/09/2018	AGCY BOND	Agency	5,039,288.89	3.157%
---	---	AAA	15,000,000.00	10/25/2017	AGCY BOND	Agency	15,054,656.94	9.432%

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	10,025,000.48	12/31/2016	MMFUND	Cash	10,025,000.48	6.281%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	10,025,000.48	12/31/2016	MMFUND	Cash	10,025,000.48	6.281%

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	5,068,337.13	12/31/2016	CASH	Cash	5,068,337.13	3.175%
CCYUSD	Receivable	AAA	5,068,337.13	12/31/2016	CASH	Cash	5,068,337.13	3.175%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	BB	159,708,337.61	02/04/2018	---	---	159,616,769.68	100.000%

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

Bernco Performance Summary

Bernalillo County Op Funds (40455)

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	-0.270%	0.061%	-0.330%
Prior Quarter	07/01/2016	09/30/2016	0.081%	0.157%	-0.076%
Prior Year	07/01/2015	06/30/2016	0.572%	0.460%	0.111%
Trailing Month	12/01/2016	12/31/2016	0.050%	0.064%	-0.014%
Trailing Quarter	10/01/2016	12/31/2016	-0.236%	0.183%	-0.419%
Trailing Year	01/01/2016	12/31/2016	0.398%	0.613%	-0.215%

Account	Index	Index Start Date	Index End Date
Bernalillo County Op Funds	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: 02/14/2014.

Reported Index Return is always Total Return.

Base Shock Analysis

Bernalillo County Op Funds (40455)

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
313378A43 FEDERAL HOME LOAN BANKS	AGCY BOND	5,017,900.00	0.983	1.071	1.175 0.02	5,081,090.42 5,081,090.42 5,076,874.17	4,958,935.73 4,899,981.37 4,841,036.90
313385AS5 FEDERAL HOME LOAN BANKS	AGCY DISC	19,997,000.00	0.501	0.305	0.049 0.00	19,999,999.55 19,999,999.55 19,999,999.55	19,987,166.93 19,977,333.96 19,967,501.09
3135G0ZB2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	5,001,950.00	1.017	0.621	0.305 0.002	5,011,426.68 5,011,426.68 5,011,426.68	4,986,695.68 4,971,442.30 4,956,189.85
3137EADX4 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	5,003,800.00	1.116	0.92	0.951 0.014	5,047,607.18 5,047,607.18 5,047,607.18	4,956,193.81 4,908,594.53 4,861,002.16
9128282B5 UNITED STATES TREASURY	US GOV	4,947,665.25	0.885	1.348	2.582 0.08	5,119,914.17 5,119,914.17 5,075,440.26	4,819,929.82 4,692,233.98 4,564,577.72
9128282G4 UNITED STATES TREASURY	US GOV	4,934,550.00	0.986	1.369	2.656 0.084	5,114,035.84 5,114,035.84 5,065,643.79	4,803,497.82 4,672,487.26 4,541,518.31
912828H37 UNITED STATES TREASURY	US GOV	4,997,650.00	0.941	0.92	1.032 0.016	5,045,127.01 5,045,127.01 5,045,127.01	4,946,068.13 4,894,494.17 4,842,928.14
912828J35 UNITED STATES TREASURY	US GOV	5,000,450.00	0.518	0.445	0.166 0.001	5,004,134.79 5,004,134.79 5,004,134.79	4,992,168.21 4,983,886.69 4,975,605.44
912828K25 UNITED STATES TREASURY	US GOV	4,984,550.00	0.90	0.991	1.279 0.023	5,047,763.75 5,047,763.75 5,047,763.75	4,920,790.31 4,857,041.97 4,793,304.98
912828S43 UNITED STATES TREASURY	US GOV	4,927,350.00	0.849	1.333	2.499 0.075	5,091,481.68 5,091,481.68 5,050,485.88	4,804,251.25 4,681,189.62 4,558,165.12
912828SC5 UNITED STATES TREASURY	US GOV	5,002,000.00	0.536	0.413	0.087 0.00	5,003,797.21 5,003,797.21 5,003,797.21	4,997,652.04 4,993,304.15 4,988,956.33
912828SD3 UNITED STATES TREASURY	US GOV	4,822,843.80	0.835	1.221	2.044 0.052	4,943,220.18 4,943,220.18 4,921,417.41	4,724,295.44 4,625,772.34 4,527,274.50
912828SM3 UNITED STATES TREASURY	US GOV	9,927,294.60	0.582	0.502	0.25 0.001	9,939,740.92 9,939,740.92 9,939,740.92	9,902,508.10 9,877,722.83 9,852,938.81
912828SN1 UNITED STATES TREASURY	US GOV	4,955,241.60	0.847	1.268	2.199 0.06	5,093,469.88 5,093,469.88 5,064,233.81	4,846,279.04 4,737,346.13 4,628,442.86
912828SY7 UNITED STATES TREASURY	US GOV	5,000,400.00	0.60	0.605	0.417 0.003	5,013,011.37 5,013,011.37 5,013,011.37	4,979,572.74 4,958,747.21 4,937,923.42
912828T59 UNITED STATES TREASURY	US GOV	4,946,500.00	1.017	1.392	2.735 0.089	5,134,853.92 5,134,853.92 5,081,801.18	4,811,242.86 4,676,029.77 4,540,860.72
912828T83 UNITED STATES TREASURY	US GOV	4,964,050.00	1.007	1.147	1.813 0.042	5,067,280.76 5,067,280.76 5,054,040.10	4,874,080.74 4,784,132.33 4,694,204.77
912828TB6 UNITED STATES TREASURY	US GOV	5,002,550.00	0.605	0.648	0.499 0.005	5,018,739.27 5,018,739.27 5,018,739.27	4,977,576.90 4,952,606.30 4,927,638.20
912828TC4 UNITED STATES TREASURY	US GOV	4,960,950.00	0.865	1.318	2.449 0.073	5,121,160.98 5,121,160.98 5,082,476.35	4,839,459.77 4,718,005.67 4,596,587.69
912828TM2 UNITED STATES TREASURY	US GOV	4,996,100.00	0.538	0.742	0.662 0.008	5,020,647.83 5,020,647.83 5,020,647.83	4,963,041.19 4,929,986.22 4,896,935.09
912828TW0 UNITED STATES TREASURY	US GOV	4,995,500.00	0.659	0.858	0.829 0.011	5,031,038.53 5,031,038.53 5,031,038.53	4,954,098.63 4,912,702.76 4,871,312.39

Base Shock Analysis

Bernalillo County Op Funds (40455)

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
912828U32 UNITED STATES TREASURY	US GOV	4,939,850.00	1.275	1.428	2.818 0.094	5,138,746.88 5,138,746.88 5,079,088.65	4,800,657.83 4,661,512.12 4,522,412.90
912828U40 UNITED STATES TREASURY	US GOV	4,984,000.00	1.149	1.169	1.892 0.045	5,094,239.61 5,094,239.61 5,078,289.63	4,889,732.97 4,795,488.55 4,701,266.73
912828WL0 UNITED STATES TREASURY	US GOV	4,947,704.25	0.868	1.306	2.365 0.068	5,100,516.26 5,100,516.26 5,064,749.29	4,830,692.97 4,713,715.44 4,596,771.67
912828XP0 UNITED STATES TREASURY	US GOV	4,997,850.00	0.606	0.698	0.583 0.006	5,018,213.09 5,018,213.09 5,018,213.09	4,968,696.06 4,939,545.28 4,910,397.65
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	10,025,000.48	0.37	0.37	0.00 0.00	10,025,000.48 10,025,000.48 10,025,000.48	10,025,000.48 10,025,000.48 10,025,000.48
CCYUSD Receivable	CASH	5,068,337.13	0.00	0.00	0.00 0.00	5,068,337.13 5,068,337.13 5,068,337.13	5,068,337.13 5,068,337.13 5,068,337.13
---	---	159,349,037.11	0.734	0.817	1.08	161,394,595.40	157,628,622.59
---	---				0.027	161,394,595.40	155,908,640.56
						160,989,125.34	154,189,091.03

* 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

12/01/2016 - 12/31/2016

Bernalillo County Op Funds (40455)

Dated: 01/06/2017

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* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
313385AS5	FEDERAL HOME LOAN BANKS 01/17/2017	Buy	12/13/2016 12/14/2016	JP MORGAN SECURITIES INC.	99.953	19,990,555.56	0.00
912828RX0	UNITED STATES TREASURY 12/31/2016	Maturity	12/31/2016 12/31/2016	Maturity	100.00	-5,000,000.00	0.00
912828U40	UNITED STATES TREASURY 11/30/2018	Buy	12/01/2016 12/02/2016	RBC Dain Rauscher (US)	99.707	4,985,351.56	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 12/31/2016	Buy	---	Direct	1.00	10,027,049.30	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 12/31/2016	Sell	---	Direct	1.00	-15,067,111.33	0.00
---	---	---	---	---	---	14,935,845.09	0.00
	03/10/2017						

* 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

01/01/2016 - 12/31/2016

Bernalillo County Op Funds (40455)

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
313378A43	FEDERAL HOME LOAN BANKS 03/09/2018	Buy	03/10/2016 03/11/2016	Cantor Fitzgerald	100.771	5,038,574.00	0.00
313385AS5	FEDERAL HOME LOAN BANKS 01/17/2017	Buy	12/13/2016 12/14/2016	JP MORGAN SECURITIES INC.	99.953	19,990,555.56	0.00
9128282B5	UNITED STATES TREASURY 08/15/2019	Buy	09/23/2016 09/27/2016	Morgan Stanley	99.617	5,005,763.67	0.00
9128282G4	UNITED STATES TREASURY 09/15/2019	Buy	10/21/2016 10/25/2016	RBC Dain Rauscher (US)	99.684	4,984,179.69	0.00
912828B41	UNITED STATES TREASURY 01/31/2016	Maturity	01/31/2016 01/31/2016	Maturity	100.00	-5,000,000.00	0.00
912828B82	UNITED STATES TREASURY 02/29/2016	Maturity	02/29/2016 02/29/2016	Maturity	100.00	-5,000,000.00	0.00
912828C40	UNITED STATES TREASURY 03/31/2016	Maturity	03/31/2016 03/31/2016	Maturity	100.00	-5,000,000.00	0.00
912828F47	UNITED STATES TREASURY 09/30/2016	Buy	02/18/2016 02/19/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.00	5,000,000.00	0.00
912828F47	UNITED STATES TREASURY 09/30/2016	Maturity	09/30/2016 09/30/2016	Maturity	100.00	-5,000,000.00	0.00
912828F88	UNITED STATES TREASURY 10/31/2016	Buy	02/18/2016 02/19/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	99.906	4,995,312.50	0.00
912828F88	UNITED STATES TREASURY 10/31/2016	Maturity	10/31/2016 10/31/2016	Maturity	100.00	-5,000,000.00	0.00
912828G46	UNITED STATES TREASURY 11/30/2016	Maturity	11/30/2016 11/30/2016	Maturity	100.00	-5,000,000.00	0.00
912828H37	UNITED STATES TREASURY 01/15/2018	Buy	03/10/2016 03/11/2016	Bank of NYC	99.879	4,993,945.31	0.00
912828J35	UNITED STATES TREASURY 02/28/2017	Buy	04/19/2016 04/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	99.984	4,999,218.75	0.00
912828K25	UNITED STATES TREASURY 04/15/2018	Buy	05/23/2016 05/24/2016	BANC OF AMERICA SECURITIES LLC	99.719	4,985,937.50	0.00
912828RX0	UNITED STATES TREASURY 12/31/2016	Maturity	12/31/2016 12/31/2016	Maturity	100.00	-5,000,000.00	0.00
912828S43	UNITED STATES TREASURY 07/15/2019	Buy	09/29/2016 09/30/2016	JP MORGAN SECURITIES INC.	99.727	4,986,328.13	0.00
912828SD3	UNITED STATES TREASURY 01/31/2019	Buy	09/23/2016 09/27/2016	BANC OF AMERICA SECURITIES LLC	100.961	4,866,317.19	0.00
912828SN1	UNITED STATES TREASURY 03/31/2019	Buy	09/23/2016 09/27/2016	BANC OF AMERICA SECURITIES LLC	101.617	5,009,727.34	0.00
912828SY7	UNITED STATES TREASURY 05/31/2017	Buy	04/19/2016 04/20/2016	Morgan Stanley	100.027	5,001,367.19	0.00
912828T59	UNITED STATES TREASURY 10/15/2019	Buy	10/26/2016 10/31/2016	BANC OF AMERICA SECURITIES LLC	99.949	4,997,460.94	0.00
912828T83	UNITED STATES TREASURY 10/31/2018	Buy	11/16/2016 11/17/2016	RBC Dain Rauscher (US)	99.504	4,975,195.31	0.00
912828TB6	UNITED STATES TREASURY 06/30/2017	Buy	04/20/2016 04/21/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.172	5,008,593.75	0.00
912828TC4	UNITED STATES TREASURY 06/30/2019	Buy	09/23/2016 09/27/2016	BANC OF AMERICA SECURITIES LLC	100.367	5,018,359.38	0.00
912828TM2	UNITED STATES TREASURY 08/31/2017	Buy	06/28/2016 06/29/2016	Morgan Stanley	100.102	5,005,078.13	0.00
912828TW0	UNITED STATES TREASURY 10/31/2017	Buy	08/15/2016 08/16/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.109	5,005,468.75	0.00
912828U32	UNITED STATES TREASURY 11/15/2019	Buy	11/16/2016 11/17/2016	RBC Dain Rauscher (US)	99.195	4,959,765.63	0.00
912828U40	UNITED STATES TREASURY 11/30/2018	Buy	12/01/2016 12/02/2016	RBC Dain Rauscher (US)	99.707	4,985,351.56	0.00
912828UW8	UNITED STATES TREASURY 04/15/2016	Maturity	04/15/2016 04/15/2016	Maturity	100.00	-5,000,000.00	0.00

Bernco Trading Report

Bernalillo County Op Funds (40455)

01/01/2016 - 12/31/2016

Dated: 01/06/2017

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828VC1	UNITED STATES TREASURY 05/15/2016	Maturity	05/15/2016 05/15/2016	Maturity	100.00	-5,000,000.00	0.00
912828VG2	UNITED STATES TREASURY 06/15/2016	Maturity	06/15/2016 06/15/2016	Maturity	100.00	-5,000,000.00	0.00
912828VL1	UNITED STATES TREASURY 07/15/2016	Maturity	07/15/2016 07/15/2016	Maturity	100.00	-5,000,000.00	0.00
912828VR8	UNITED STATES TREASURY 08/15/2016	Maturity	08/15/2016 08/15/2016	Maturity	100.00	-5,000,000.00	0.00
912828WL0	UNITED STATES TREASURY 05/31/2019	Buy	09/23/2016 09/27/2016	BANC OF AMERICA SECURITIES LLC	101.668	5,007,147.46	0.00
912828XP0	UNITED STATES TREASURY 07/31/2017	Buy	07/15/2016 07/18/2016	Morgan Stanley	100.02	5,000,976.56	0.00
94975P405	---	Buy	---	Direct	1.00	120,181,290.56	0.00
	12/31/2016						
94975P405	WELLS FRGO GOVERNMENT CL I MMF 12/31/2016	Sell	---	Direct	1.00	-120,258,528.41	0.00
---	---	---	---	---	---	69,743,386.45	0.00
	04/25/2017						

* 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.

Disclaimer

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