



Bernalillo County Monthly Statement

Bernalillo County Bond Proceed (52469)

Month End (M8 Y2017)

02/01/2017 - 02/28/2017

Dated: 03/05/2017

Locked Down

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Dated: 03/05/2017

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Portfolio Overview

Bernalillo County Bond Proceed (52469)

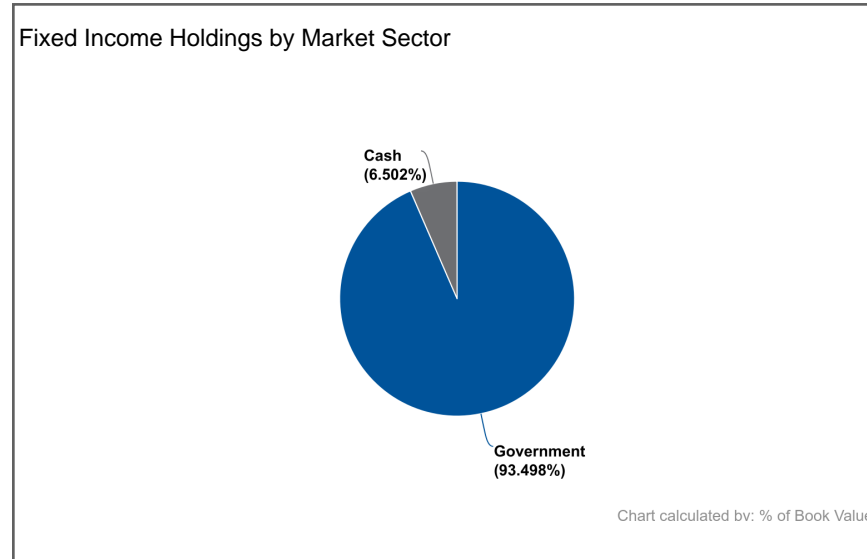
02/01/2017 - 02/28/2017

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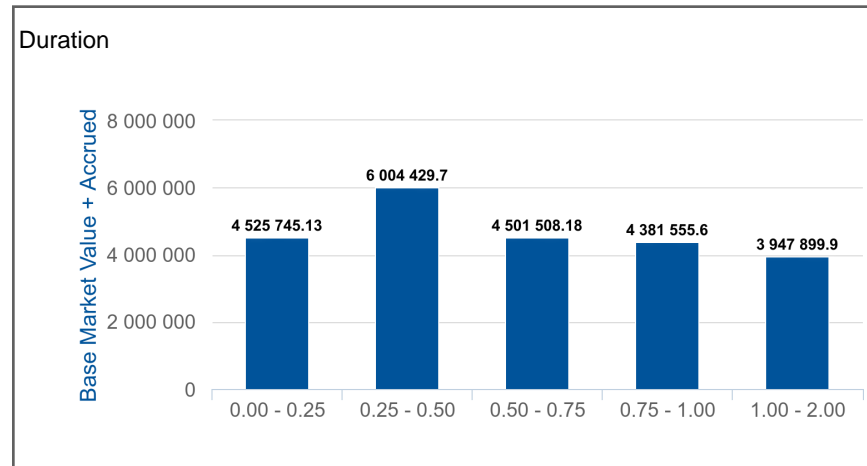
Dated: 03/05/2017

Balance Sheet Summary	
<i>Bernalillo County Bond Proceed</i>	
Book Value	23,331,758.68
Accrued Balance	36,149.81
Net Unrealized Gain/Loss	-6,769.99
Market Value + Accrued	23,361,138.50

Net Income	
<i>Bernalillo County Bond Proceed</i>	
Current Units	23,341,131.18
Interest Income	12,644.36
Net Amortization/Accretion Income	175.51
Net Realized Gain/Loss	0.00
Net Income	12,819.87



Index Comparison Summary			
<i>Risk Metric</i>	<i>Portfolio</i>	<i>Index</i>	<i>Difference</i>
Duration	0.608	0.919	-0.311
Yield	0.73	0.80	-0.07
Years to Effective Maturity	0.612	0.926	-0.314
Years to Final Maturity	0.612	0.926	-0.314
Average Credit Rating	AAA	AAA	---



Bernco Holdings Summary

Bernalillo County Bond Proceed (52469)

As of 02/28/2017

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Dated: 03/05/2017

Identifier	Description	Current Units	Security Type	Final Maturity	Original Cost	Book Value, Book Yield	Market Value	Net Unrealized Gain/Loss	Accrued Balance	Market Value + Accrued	Years to Effective Maturity
CCYUSD	Receivable	242.55	CASH	02/28/2017	242.55	242.55 0.00	242.55	0.00	0.00	242.55	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF	1,516,888.63	MMFUND	02/28/2017	1,516,888.63	1,516,888.63 0.42	1,516,888.63	0.00	0.00	1,516,888.63	0.00
912828J92	UNITED STATES TREASURY	1,500,000.00	US GOV	03/31/2017	1,496,953.13	1,499,850.80 0.621	1,500,120.00	269.20	3,131.87	1,503,251.87	0.085
912828SS0	UNITED STATES TREASURY	1,500,000.00	US GOV	04/30/2017	1,505,800.78	1,500,545.17 0.655	1,500,975.00	429.83	4,387.09	1,505,362.09	0.167
912828SY7	UNITED STATES TREASURY	1,500,000.00	US GOV	05/31/2017	1,500,468.75	1,500,105.85 0.597	1,500,420.00	314.15	2,343.75	1,502,763.75	0.252
912828TB6	UNITED STATES TREASURY	1,500,000.00	US GOV	06/30/2017	1,502,285.16	1,500,641.12 0.622	1,500,930.00	288.88	1,864.64	1,502,794.64	0.334
912828TG5	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2017	1,497,304.69	1,499,114.26 0.641	1,498,950.00	-164.26	600.83	1,499,550.83	0.419
912828TM2	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2017	1,499,003.91	1,499,635.68 0.674	1,499,295.00	-340.68	25.48	1,499,320.48	0.504
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,499,384.72 0.696	1,498,950.00	-434.72	3,914.84	1,502,864.84	0.586
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,501,323.03 0.617	1,499,655.00	-1,668.03	3,760.36	1,503,415.36	0.671
912828UA6	UNITED STATES TREASURY	1,495,000.00	US GOV	11/30/2017	1,495,233.59	1,495,133.89 0.613	1,492,892.05	-2,241.84	2,335.94	1,495,227.99	0.753
912828UE8	UNITED STATES TREASURY	1,495,000.00	US GOV	12/31/2017	1,496,167.97	1,495,782.05 0.687	1,493,594.70	-2,187.35	1,858.43	1,495,453.13	0.838
912828P20	UNITED STATES TREASURY	1,495,000.00	US GOV	01/31/2018	1,493,131.25	1,493,572.69 0.854	1,492,951.85	-620.84	898.24	1,493,850.09	0.923
912828UR9	UNITED STATES TREASURY	1,395,000.00	US GOV	02/28/2018	1,392,438.87	1,393,011.28 0.894	1,392,223.95	-787.33	28.43	1,392,252.38	1.00
912828Q45	UNITED STATES TREASURY	1,350,000.00	US GOV	03/31/2018	1,347,046.88	1,347,529.23 1.045	1,348,582.50	1,053.27	4,932.69	1,353,515.19	1.085
912828Q94	UNITED STATES TREASURY	1,230,000.00	US GOV	04/30/2018	1,226,444.53	1,226,806.80 0.974	1,226,445.30	-361.50	3,083.49	1,229,528.79	1.167
912828R51	UNITED STATES TREASURY	1,364,000.00	US GOV	05/31/2018	1,362,135.16	1,362,190.92 0.982	1,361,872.16	-318.76	2,983.75	1,364,855.91	1.252
---	---	23,341,131.18	---	10/09/2017	23,332,703.07	23,331,758.68 0.717	23,324,988.69	-6,769.99	36,149.81	23,361,138.50	0.612

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

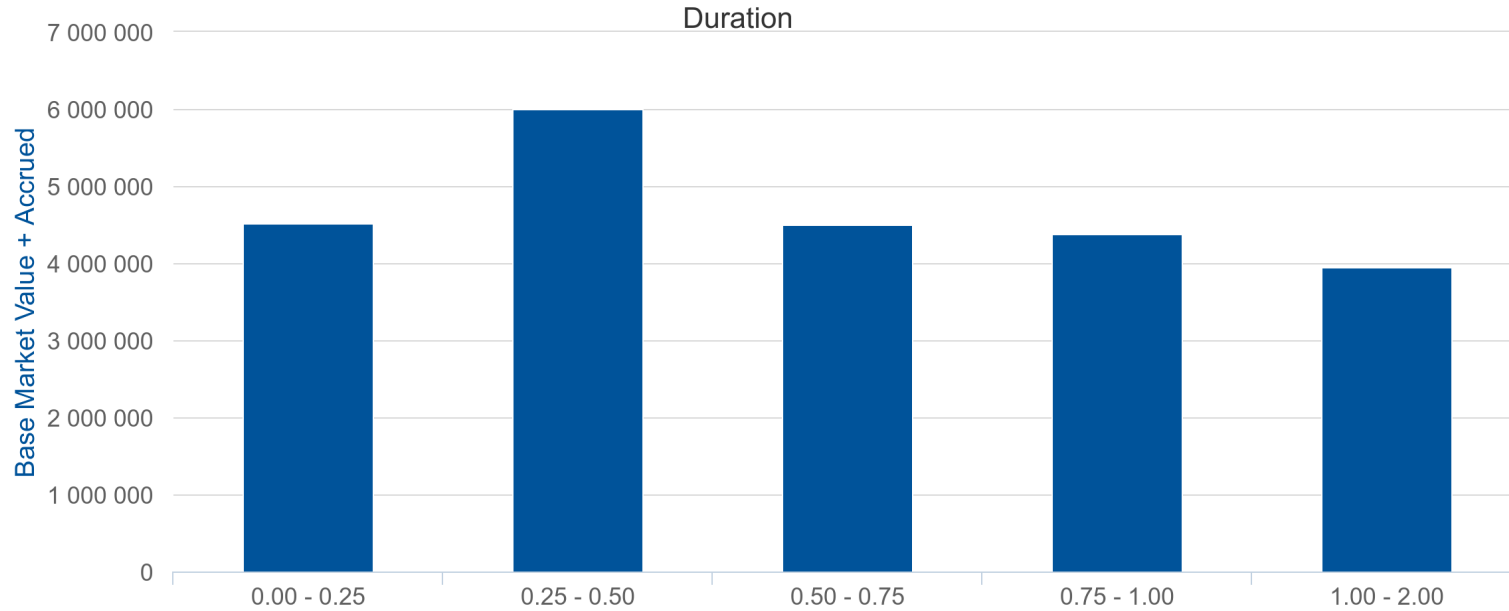
Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 02/28/2017

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Dated: 03/05/2017



0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828J92	UNITED STATES TREASURY	1,500,000.00	03/31/2017	03/31/2017	US GOV	100.0080	0.405	0.085	AAA	1,503,251.87
912828SS0	UNITED STATES TREASURY	1,500,000.00	04/30/2017	04/30/2017	US GOV	100.0650	0.488	0.168	AAA	1,505,362.09
94975P405	WELLS FRGO GOVERNMENT CL I MMF	1,516,888.63	02/28/2017	02/28/2017	MMFUND	1.0000	0.42	0.00	AAA	1,516,888.63
CCYUSD	Receivable	242.55	02/28/2017	02/28/2017	CASH	1.0000	0.00	0.00	AAA	242.55
---	---	4,517,131.18	03/31/2017	03/31/2017	---	66.8373	0.438	0.084	AAA	4,525,745.13

0.25 - 0.50

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828SY7	UNITED STATES TREASURY	1,500,000.00	05/31/2017	05/31/2017	US GOV	100.0280	0.513	0.252	AAA	1,502,763.75
912828TB6	UNITED STATES TREASURY	1,500,000.00	06/30/2017	06/30/2017	US GOV	100.0620	0.565	0.336	AAA	1,502,794.64
912828TG5	UNITED STATES TREASURY	1,500,000.00	07/31/2017	07/31/2017	US GOV	99.9300	0.666	0.421	AAA	1,499,550.83
912828TM2	UNITED STATES TREASURY	1,500,000.00	08/31/2017	08/31/2017	US GOV	99.9530	0.719	0.498	AAA	1,499,320.48
---	UNITED STATES TREASURY	6,000,000.00	07/16/2017	07/16/2017	US GOV	99.9933	0.616	0.377	AAA	6,004,429.70

0.50 - 0.75

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	99.9300	0.745	0.581	AAA	1,502,864.84
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	99.9770	0.784	0.664	AAA	476,081.53
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	99.9770	0.784	0.664	AAA	1,027,333.83
912828UA6	UNITED STATES TREASURY	1,495,000.00	11/30/2017	11/30/2017	US GOV	99.8590	0.813	0.748	AAA	1,495,227.99

Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 02/28/2017

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Dated: 03/05/2017

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	UNITED STATES TREASURY	4,495,000.00	10/31/2017	10/31/2017	US GOV	99.9221	0.781	0.664	AAA	4,501,508.18

0.75 - 1.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828P20	UNITED STATES TREASURY	1,495,000.00	01/31/2018	01/31/2018	US GOV	99.8630	0.899	0.917	AAA	1,493,850.09
912828UE8	UNITED STATES TREASURY	1,495,000.00	12/31/2017	12/31/2017	US GOV	99.9060	0.863	0.832	AAA	1,495,453.13
912828UR9	UNITED STATES TREASURY	1,395,000.00	02/28/2018	02/28/2018	US GOV	99.8010	0.95	0.993	AAA	1,392,252.38
---	UNITED STATES TREASURY	4,385,000.00	01/29/2018	01/29/2018	US GOV	99.8580	0.903	0.912	AAA	4,381,555.60

1.00 - 2.00

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	99.8950	0.972	1.073	AAA	1,353,515.19
912828Q94	UNITED STATES TREASURY	1,230,000.00	04/30/2018	04/30/2018	US GOV	99.7110	0.999	1.157	AAA	1,229,528.79
912828R51	UNITED STATES TREASURY	1,364,000.00	05/31/2018	05/31/2018	US GOV	99.8440	1.00	1.24	AAA	1,364,855.91
---	UNITED STATES TREASURY	3,944,000.00	04/30/2018	04/30/2018	US GOV	99.8201	0.99	1.157	AAA	3,947,899.90

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	23,341,131.18	10/09/2017	10/09/2017	---	93.5016	0.73	0.608	AAA	23,361,138.50

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

Bernco Credit Quality

Base Currency: USD As of 02/28/2017

Bernalillo County Bond Proceed (52469)

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Security Type

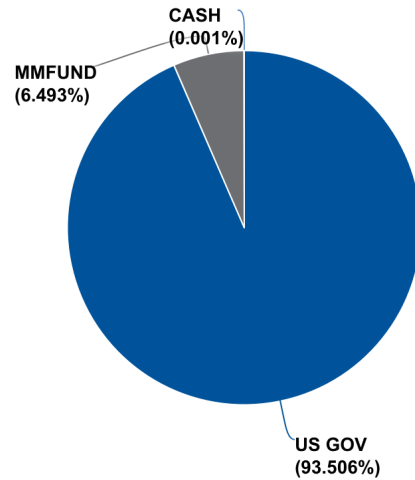


Chart calculated by: Base Market Value + Accrued

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	476,081.53	2.038%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,027,333.83	4.398%
912828Q94	UNITED STATES TREASURY	AAA	1,230,000.00	04/30/2018	US GOV	Government	1,229,528.79	5.263%
912828Q45	UNITED STATES TREASURY	AAA	1,350,000.00	03/31/2018	US GOV	Government	1,353,515.19	5.794%
912828R51	UNITED STATES TREASURY	AAA	1,364,000.00	05/31/2018	US GOV	Government	1,364,855.91	5.842%
912828UR9	UNITED STATES TREASURY	AAA	1,395,000.00	02/28/2018	US GOV	Government	1,392,252.38	5.960%
912828P20	UNITED STATES TREASURY	AAA	1,495,000.00	01/31/2018	US GOV	Government	1,493,850.09	6.395%
912828UA6	UNITED STATES TREASURY	AAA	1,495,000.00	11/30/2017	US GOV	Government	1,495,227.99	6.400%
912828UE8	UNITED STATES TREASURY	AAA	1,495,000.00	12/31/2017	US GOV	Government	1,495,453.13	6.401%
912828TM2	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2017	US GOV	Government	1,499,320.48	6.418%
912828TG5	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2017	US GOV	Government	1,499,550.83	6.419%
912828SY7	UNITED STATES TREASURY	AAA	1,500,000.00	05/31/2017	US GOV	Government	1,502,763.75	6.433%
912828TB6	UNITED STATES TREASURY	AAA	1,500,000.00	06/30/2017	US GOV	Government	1,502,794.64	6.433%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,502,864.84	6.433%
912828J92	UNITED STATES TREASURY	AAA	1,500,000.00	03/31/2017	US GOV	Government	1,503,251.87	6.435%
912828SS0	UNITED STATES TREASURY	AAA	1,500,000.00	04/30/2017	US GOV	Government	1,505,362.09	6.444%
---	UNITED STATES TREASURY	AAA	21,824,000.00	10/25/2017	US GOV	Government	21,844,007.32	93.506%

MMFUND

Bernco Credit Quality

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 02/28/2017

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Dated: 03/05/2017

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	1,516,888.63	02/28/2017	MMFUND	Cash	1,516,888.63	6.493%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	1,516,888.63	02/28/2017	MMFUND	Cash	1,516,888.63	6.493%

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	242.55	02/28/2017	CASH	Cash	242.55	0.001%
CCYUSD	Receivable	AAA	242.55	02/28/2017	CASH	Cash	242.55	0.001%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	23,341,131.18	10/09/2017	---	---	23,361,138.50	100.000%

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

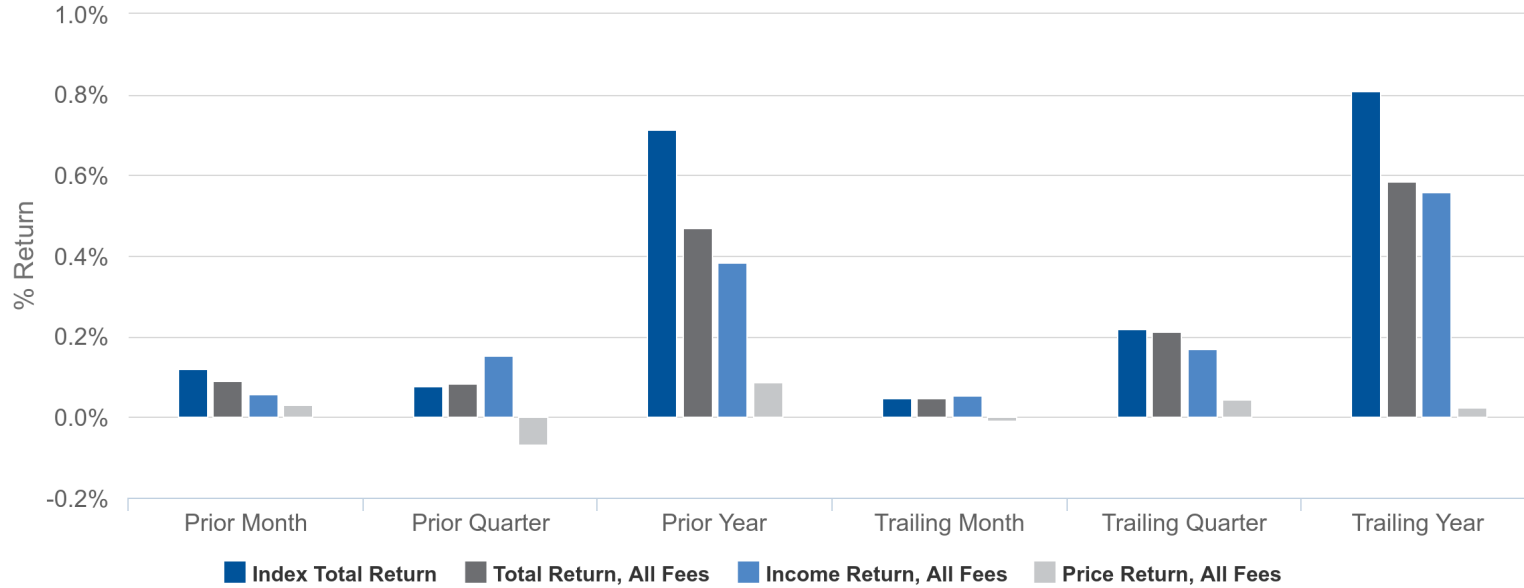
Bernco Performance Summary

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 02/28/2017

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Dated: 03/05/2017



Period	Period Begin	Period End	Total Return, All Fees	Income Return, All Fees	Price Return, All Fees
Prior Month	01/01/2017	01/31/2017	0.090%	0.058%	0.032%
Prior Quarter	10/01/2016	12/31/2016	0.084%	0.154%	-0.070%
Prior Year	07/01/2015	06/30/2016	0.471%	0.383%	0.088%
Trailing Month	02/01/2017	02/28/2017	0.047%	0.055%	-0.008%
Trailing Quarter	12/01/2016	02/28/2017	0.212%	0.169%	0.043%
Trailing Year	03/01/2016	02/28/2017	0.585%	0.559%	0.025%

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 02/28/2017

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Dated: 03/05/2017

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
912828J92 UNITED STATES TREASURY	US GOV	1,500,000.00	1,500,120.00	0.405	0.085	1,500,637.49 1,500,637.49 1,500,637.49	1,498,842.88 1,497,565.78 1,496,288.70	-0.085% -0.170% -0.255%
912828P20 UNITED STATES TREASURY	US GOV	1,495,000.00	1,492,951.85	0.899	0.917	1,505,260.04 1,505,260.04 1,505,260.04	1,479,267.52 1,465,585.12 1,451,904.66	-0.917% -1.833% -2.749%
912828Q45 UNITED STATES TREASURY	US GOV	1,350,000.00	1,348,582.50	0.972	1.073	1,362,659.47 1,362,659.47 1,362,659.47	1,334,107.73 1,319,635.25 1,305,165.05	-1.073% -2.146% -3.219%
912828Q94 UNITED STATES TREASURY	US GOV	1,230,000.00	1,226,445.30	0.999	1.157	1,240,626.66 1,240,626.66 1,240,626.66	1,212,255.05 1,198,067.15 1,183,881.60	-1.157% -2.314% -3.470%
912828R51 UNITED STATES TREASURY	US GOV	1,364,000.00	1,361,872.16	1.00	1.24	1,378,767.78 1,378,767.78 1,378,761.03	1,344,986.23 1,328,103.25 1,311,223.20	-1.240% -2.480% -3.719%
912828SS0 UNITED STATES TREASURY	US GOV	1,500,000.00	1,500,975.00	0.488	0.168	1,502,207.09 1,502,207.09 1,502,207.09	1,498,447.85 1,495,920.79 1,493,393.81	-0.168% -0.337% -0.505%
912828SY7 UNITED STATES TREASURY	US GOV	1,500,000.00	1,500,420.00	0.513	0.252	1,502,364.00 1,502,364.00 1,502,364.00	1,496,632.74 1,492,845.67 1,489,058.79	-0.252% -0.505% -0.757%
912828TB6 UNITED STATES TREASURY	US GOV	1,500,000.00	1,500,930.00	0.565	0.336	1,503,782.57 1,503,782.57 1,503,782.57	1,495,881.40 1,490,833.14 1,485,785.22	-0.336% -0.673% -1.009%
912828TG5 UNITED STATES TREASURY	US GOV	1,500,000.00	1,498,950.00	0.666	0.421	1,503,156.54 1,503,156.54 1,503,156.54	1,492,632.70 1,486,315.94 1,479,999.71	-0.421% -0.843% -1.264%
912828TM2 UNITED STATES TREASURY	US GOV	1,500,000.00	1,499,295.00	0.719	0.498	1,504,668.37 1,504,668.37 1,504,668.37	1,491,825.76 1,484,357.27 1,476,889.52	-0.498% -0.996% -1.494%
912828TS9 UNITED STATES TREASURY	US GOV	1,500,000.00	1,498,950.00	0.745	0.581	1,505,443.02 1,505,443.02 1,505,443.02	1,490,234.97 1,481,520.88 1,472,807.73	-0.581% -1.163% -1.744%
912828TW0 UNITED STATES TREASURY	US GOV	1,500,000.00	1,499,655.00	0.784	0.664	1,507,465.77 1,507,465.77 1,507,465.77	1,489,697.33 1,479,740.82 1,469,785.47	-0.664% -1.328% -1.992%
912828UA6 UNITED STATES TREASURY	US GOV	1,495,000.00	1,492,892.05	0.813	0.748	1,501,973.56 1,501,973.56 1,501,973.56	1,481,723.72 1,470,556.79 1,459,391.25	-0.748% -1.496% -2.244%
912828UE8 UNITED STATES TREASURY	US GOV	1,495,000.00	1,493,594.70	0.863	0.832	1,504,310.65 1,504,310.65 1,504,310.65	1,481,175.38 1,468,757.72 1,456,341.71	-0.832% -1.663% -2.494%
912828UR9 UNITED STATES TREASURY	US GOV	1,395,000.00	1,392,223.95	0.95	0.993	1,405,369.64 1,405,369.64 1,405,369.64	1,378,394.50 1,364,567.11 1,350,741.78	-0.993% -1.987% -2.980%
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	1,516,888.63	1,516,888.63	0.42	0.00	1,516,888.63 1,516,888.63 1,516,888.63	1,516,888.63 1,516,888.63 1,516,888.63	0.000% 0.000% 0.000%
CCYUSD Receivable	CASH	242.55	242.55	0.00	0.00	242.55 242.55 242.55	242.55 242.55 242.55	0.000% 0.000% 0.000%
---	---	23,341,131.18	23,324,988.69	0.73	0.608	23,445,823.83 23,445,823.83 23,445,817.08	23,183,236.95 23,041,503.85 22,899,789.38	-0.608% -1.215% -1.823%

* Weighted by: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

02/01/2017 - 02/28/2017

[Return to Table of Contents](#)

Dated: 03/05/2017

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
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
912828SJ0	UNITED STATES TREASURY 02/28/2017	Maturity	02/28/2017 02/28/2017	Maturity	100.00	-1,500,000.00	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 02/28/2017	Buy	---	Direct	1.00	1,516,885.13	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 02/28/2017	Sell	---	Direct	1.00	-1,516,459.40	0.00
---	---	---	---	---	---	-137,439.11	0.00
	06/14/2017						

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

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Bernco Trading Report

Bernalillo County Bond Proceed (52469)

03/01/2016 - 02/28/2017

Dated: 03/07/2017

* 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
912828A91	UNITED STATES TREASURY 01/15/2017	Maturity	01/15/2017 01/15/2017	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
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
912828RF9	UNITED STATES TREASURY 08/31/2016	Buy	05/09/2016 05/10/2016	JEFFERIES & COMPANY, INC.	100.227	1,002,265.63	0.00
912828RF9	UNITED STATES TREASURY 08/31/2016	Maturity	08/31/2016 08/31/2016	Maturity	100.00	-1,000,000.00	0.00
912828SJ0	UNITED STATES TREASURY 02/28/2017	Maturity	02/28/2017 02/28/2017	Maturity	100.00	-1,500,000.00	0.00
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

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

03/01/2016 - 02/28/2017

Dated: 03/07/2017

<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 02/28/2017	Buy	---	Direct	1.00	26,746,373.66	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 02/28/2017	Sell	---	Direct	1.00	-27,161,289.59	0.00
---	---	---	---	---	---	1,903,097.38	0.00

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

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Disclaimer

Dated: 03/07/2017

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	\$ 4,081	\$ 1,516,462	\$ 1,516,889	\$ 1,516,889	\$ 1,516,889	\$ 1,516,889
Total Bond Proceeds Beginning Cash Balances	505,601	511,627	2,632,874	2,156,670	3,499,446	1,607,315	4,081	1,516,462	1,516,889	1,516,889	1,516,889	1,516,889

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	380	31,042	16,885	-	-	-	-
Total Bond Proceeds Inflows	6,026	27,607	9,480	15,502	13,590	380	31,042	16,885	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	254,133	290,356	151,800	1,500,000	1,500,000	1,500,000	1,500,000
Total Bond Proceeds Outflows	-	409,441	489,516	172,726	514,575	254,133	290,356	151,800	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	-	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	1,349,481	1,228,305	1,364,658	15,000,000	-	-	-
Net Investment Activity	-	2,503,081	3,832	1,500,000	(1,391,146)	(1,349,481)	1,771,695	135,342	(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)	(1,603,234)	1,512,381	427	-	-	-	-
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Estimated Bond Proceeds Ending Cash Balance	\$ 511,627	\$ 2,632,874	\$ 2,156,670	\$ 3,499,446	\$ 1,607,315	\$ 4,081	\$ 1,516,462	\$ 1,516,889	\$ 1,516,889	\$ 1,516,889	\$ 1,516,889	\$ 1,516,889
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Green shading = Projected
 Yellow shading = Actual
Disclaimer: This annual cash flow report is an estimate.