



# **Bernalillo County Monthly Statement**

**Bernalillo County Bond Proceed (52469)**

Month End (M7 Y2017)

01/01/2017 - 01/31/2017

Dated: 02/10/2017

Locked Down

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Dated: 02/10/2017

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# Portfolio Overview

Bernalillo County Bond Proceed (52469)

01/01/2017 - 01/31/2017

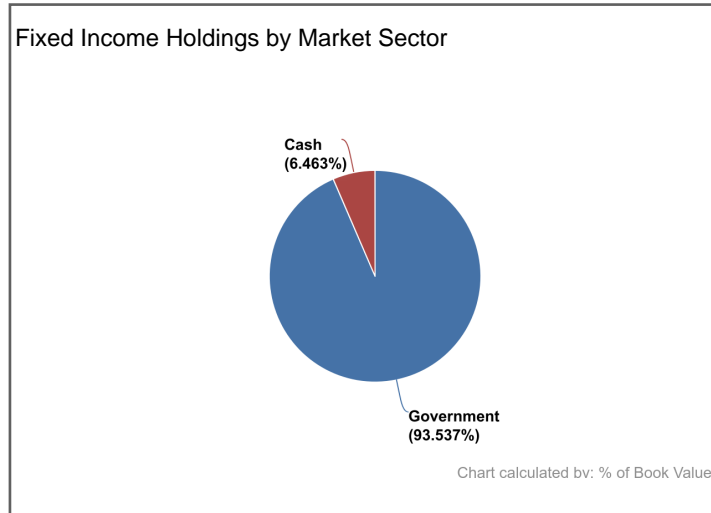
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Dated: 02/10/2017

Balance Sheet			
Book Value + Accrued			23,506,888.15
Net Unrealized Gain/Loss			-4,913.13
Market Value + Accrued			23,501,975.02

Index Comparison Summary			
Risk Metric	Portfolio	Index	Difference
Duration	0.604	0.92	-0.316
Yield	0.698	0.775	-0.077
Years to Effective Maturity	0.607	0.926	-0.319
Years to Final Maturity	0.607	0.926	-0.319
Average Credit Rating	AAA	AAA	---



### Cash and Fixed Income Summary

Risk Metric	Value
Cash	403.88
MMFund	1,516,462.90
Fixed Income	21,985,108.24
Duration	0.604
Convexity	0.008
WAL	0.608
Years to Final Maturity	0.607
Years to Effective Maturity	0.607
Yield	0.698
Book Yield	0.693
Avg Credit Rating	AAA/Aaa/AAA

# Bernco Holdings Summary

# Bernalillo County Bond Proceed (52469)

As of 01/31/2017

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Dated: 02/10/2017

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	403.88	CASH	01/31/2017	403.88	403.88 0.00	403.88	0.00	0.00	403.88	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF	1,516,462.90	MMFUND	01/31/2017	1,516,462.90	1,516,462.90 0.40	1,516,462.90	0.00	0.00	1,516,462.90	0.00
912828SJ0	UNITED STATES TREASURY	1,500,000.00	US GOV	02/28/2017	1,506,562.50	1,500,305.87 0.601	1,500,480.00	174.13	5,583.56	1,506,063.56	0.077
912828J92	UNITED STATES TREASURY	1,500,000.00	US GOV	03/31/2017	1,496,953.13	1,499,711.55 0.621	1,500,075.00	363.45	2,554.95	1,502,629.95	0.162
912828SS0	UNITED STATES TREASURY	1,500,000.00	US GOV	04/30/2017	1,505,800.78	1,500,799.58 0.655	1,501,365.00	565.42	3,371.89	1,504,736.89	0.244
912828SY7	UNITED STATES TREASURY	1,500,000.00	US GOV	05/31/2017	1,500,468.75	1,500,138.42 0.597	1,500,120.00	-18.42	1,622.60	1,501,742.60	0.329
912828TB6	UNITED STATES TREASURY	1,500,000.00	US GOV	06/30/2017	1,502,285.16	1,500,789.47 0.622	1,500,810.00	20.53	994.48	1,501,804.48	0.411
912828TG5	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2017	1,497,304.69	1,498,951.10 0.641	1,498,890.00	-61.10	20.72	1,498,910.72	0.496
912828TM2	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2017	1,499,003.91	1,499,579.23 0.674	1,499,535.00	-44.23	3,988.26	1,503,523.26	0.58
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,499,303.70 0.696	1,498,710.00	-593.70	3,193.68	1,501,903.68	0.663
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,501,476.40 0.617	1,499,760.00	-1,716.40	2,890.19	1,502,650.19	0.747
912828UA6	UNITED STATES TREASURY	1,495,000.00	US GOV	11/30/2017	1,495,233.59	1,495,147.59 0.613	1,492,667.80	-2,479.79	1,617.19	1,494,284.99	0.83
912828UE8	UNITED STATES TREASURY	1,495,000.00	US GOV	12/31/2017	1,496,167.97	1,495,854.40 0.687	1,493,430.25	-2,424.15	991.16	1,494,421.41	0.914
912828P20	UNITED STATES TREASURY	1,495,000.00	US GOV	01/31/2018	1,493,131.25	1,493,452.96 0.854	1,493,131.25	-321.71	30.97	1,493,162.22	1.00
912828UR9	UNITED STATES TREASURY	1,395,000.00	US GOV	02/28/2018	1,392,438.87	1,392,857.24 0.894	1,392,489.00	-368.24	4,450.90	1,396,939.90	1.077
912828Q45	UNITED STATES TREASURY	1,350,000.00	US GOV	03/31/2018	1,347,046.88	1,347,353.83 1.045	1,349,163.00	1,809.17	4,024.04	1,353,187.04	1.162
912828Q94	UNITED STATES TREASURY	1,230,000.00	US GOV	04/30/2018	1,226,444.53	1,226,595.48 0.974	1,226,777.40	181.92	2,369.96	1,229,147.36	1.244
---	---	<b>23,476,866.78</b>	---	<b>09/10/2017</b>	<b>23,476,866.01</b>	<b>23,469,183.61</b> <b>0.693</b>	<b>23,464,270.48</b>	<b>-4,913.13</b>	<b>37,704.54</b>	<b>23,501,975.02</b>	<b>0.607</b>

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

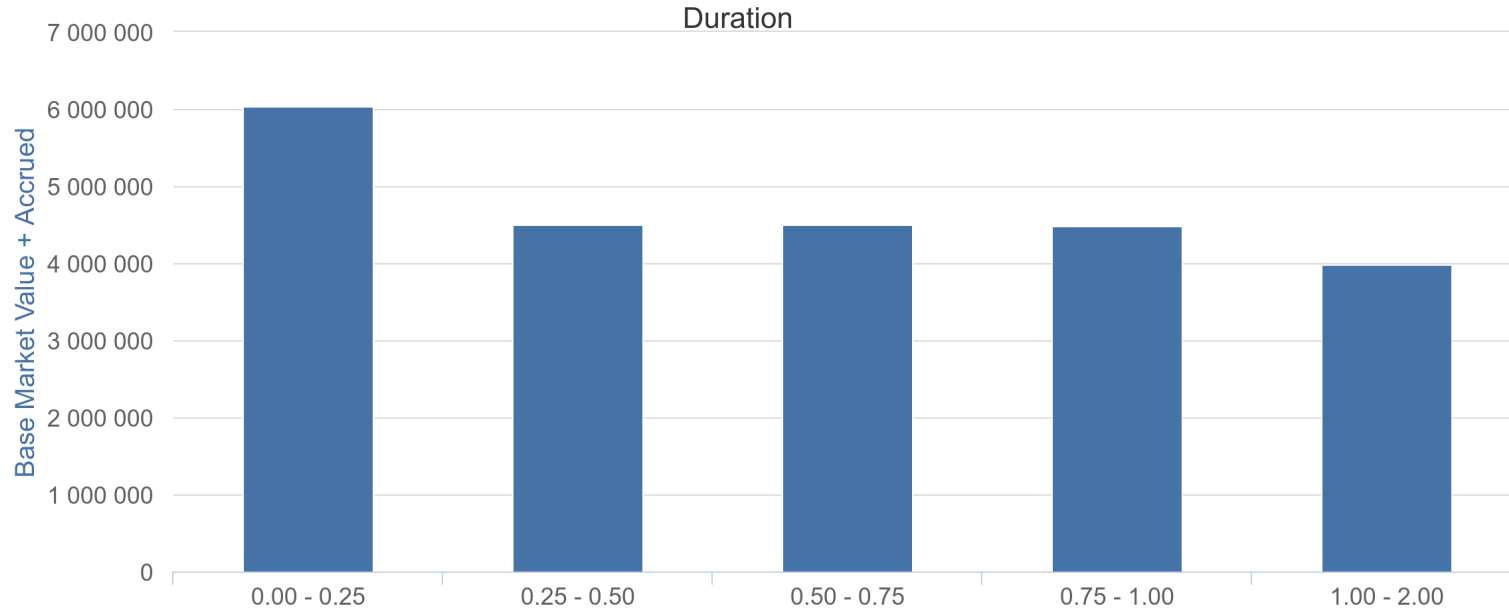
# Bernco Duration

## Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 01/31/2017

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Dated: 02/10/2017



### 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	100.0050	0.468	0.162	AAA	1,502,629.95
912828SJ0	UNITED STATES TREASURY	1,500,000.00	02/28/2017	02/28/2017	US GOV	100.0320	0.459	0.077	AAA	1,506,063.56
912828SS0	UNITED STATES TREASURY	1,500,000.00	04/30/2017	04/30/2017	US GOV	100.0910	0.503	0.246	AAA	1,504,736.89
94975P405	WELLS FRGO GOVERNMENT CL I MMF	1,516,462.90	01/31/2017	01/31/2017	MMFUND	1.0000	0.40	0.00	AAA	1,516,462.90
CCYUSD	Receivable	403.88	01/31/2017	01/31/2017	CASH	1.0000	0.00	0.00	AAA	403.88
---	---	<b>6,016,866.78</b>	<b>03/16/2017</b>	<b>03/16/2017</b>	---	<b>75.1294</b>	<b>0.458</b>	<b>0.121</b>	<b>AAA</b>	<b>6,030,297.18</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
912828SY7	UNITED STATES TREASURY	1,500,000.00	05/31/2017	05/31/2017	US GOV	100.0080	0.60	0.329	AAA	1,501,742.60
912828TB6	UNITED STATES TREASURY	1,500,000.00	06/30/2017	06/30/2017	US GOV	100.0540	0.619	0.413	AAA	1,501,804.48
912828TG5	UNITED STATES TREASURY	1,500,000.00	07/31/2017	07/31/2017	US GOV	99.9260	0.648	0.498	AAA	1,498,910.72
---	<b>UNITED STATES TREASURY</b>	<b>4,500,000.00</b>	<b>06/30/2017</b>	<b>06/30/2017</b>	<b>US GOV</b>	<b>99.9960</b>	<b>0.622</b>	<b>0.414</b>	<b>AAA</b>	<b>4,502,457.79</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
912828TM2	UNITED STATES TREASURY	1,500,000.00	08/31/2017	08/31/2017	US GOV	99.9690	0.679	0.574	AAA	1,503,523.26
912828TS9	UNITED STATES TREASURY	1,500,000.00	09/30/2017	09/30/2017	US GOV	99.9140	0.755	0.658	AAA	1,501,903.68
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	99.9840	0.771	0.741	AAA	475,839.23
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	99.9840	0.771	0.741	AAA	1,026,810.97

# Bernco Duration

# Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 01/31/2017

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Dated: 02/10/2017

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>4,500,000.00</b>	<b>09/30/2017</b>	<b>09/30/2017</b>	<b>US GOV</b>	<b>99.9557</b>	<b>0.735</b>	<b>0.658</b>	<b>AAA</b>	<b>4,508,077.13</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
912828P20	UNITED STATES TREASURY	1,495,000.00	01/31/2018	01/31/2018	US GOV	99.8750	0.876	0.994	AAA	1,493,162.22
912828UA6	UNITED STATES TREASURY	1,495,000.00	11/30/2017	11/30/2017	US GOV	99.8440	0.814	0.825	AAA	1,494,284.99
912828UE8	UNITED STATES TREASURY	1,495,000.00	12/31/2017	12/31/2017	US GOV	99.8950	0.865	0.909	AAA	1,494,421.41
---	<b>UNITED STATES TREASURY</b>	<b>4,485,000.00</b>	<b>12/31/2017</b>	<b>12/31/2017</b>	<b>US GOV</b>	<b>99.8713</b>	<b>0.852</b>	<b>0.909</b>	<b>AAA</b>	<b>4,481,868.62</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
912828Q45	UNITED STATES TREASURY	1,350,000.00	03/31/2018	03/31/2018	US GOV	99.9380	0.929	1.15	AAA	1,353,187.04
912828Q94	UNITED STATES TREASURY	1,230,000.00	04/30/2018	04/30/2018	US GOV	99.7380	0.962	1.234	AAA	1,229,147.36
912828UR9	UNITED STATES TREASURY	1,395,000.00	02/28/2018	02/28/2018	US GOV	99.8200	0.918	1.067	AAA	1,396,939.90
---	<b>UNITED STATES TREASURY</b>	<b>3,975,000.00</b>	<b>03/29/2018</b>	<b>03/29/2018</b>	<b>US GOV</b>	<b>99.8348</b>	<b>0.935</b>	<b>1.147</b>	<b>AAA</b>	<b>3,979,274.29</b>

## Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	<b>23,476,866.78</b>	<b>09/10/2017</b>	<b>09/10/2017</b>	<b>---</b>	<b>93.5568</b>	<b>0.698</b>	<b>0.604</b>	<b>AAA</b>	<b>23,501,975.02</b>

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

# Bernco Credit Quality

Base Currency: USD As of 01/31/2017

# Bernalillo County Bond Proceed (52469)

Dated: 02/10/2017

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## Security Type

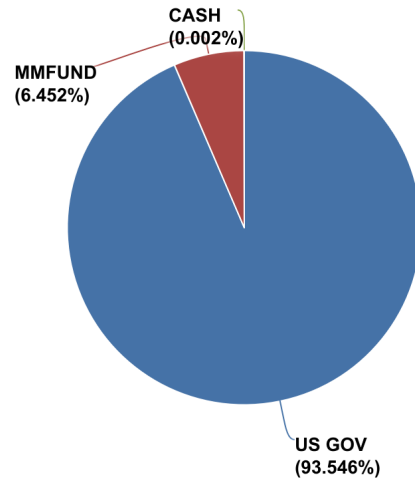


Chart calculated by: Base Market Value + Accrued

### 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	475,839.23	2.025%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,026,810.97	4.369%
912828Q94	UNITED STATES TREASURY	AAA	1,230,000.00	04/30/2018	US GOV	Government	1,229,147.36	5.230%
912828Q45	UNITED STATES TREASURY	AAA	1,350,000.00	03/31/2018	US GOV	Government	1,353,187.04	5.758%
912828UR9	UNITED STATES TREASURY	AAA	1,395,000.00	02/28/2018	US GOV	Government	1,396,939.90	5.944%
912828P20	UNITED STATES TREASURY	AAA	1,495,000.00	01/31/2018	US GOV	Government	1,493,162.22	6.353%
912828UA6	UNITED STATES TREASURY	AAA	1,495,000.00	11/30/2017	US GOV	Government	1,494,284.99	6.358%
912828UE8	UNITED STATES TREASURY	AAA	1,495,000.00	12/31/2017	US GOV	Government	1,494,421.41	6.359%
912828TG5	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2017	US GOV	Government	1,498,910.72	6.378%
912828SY7	UNITED STATES TREASURY	AAA	1,500,000.00	05/31/2017	US GOV	Government	1,501,742.60	6.390%
912828TB6	UNITED STATES TREASURY	AAA	1,500,000.00	06/30/2017	US GOV	Government	1,501,804.48	6.390%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,501,903.68	6.391%
912828J92	UNITED STATES TREASURY	AAA	1,500,000.00	03/31/2017	US GOV	Government	1,502,629.95	6.394%
912828TM2	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2017	US GOV	Government	1,503,523.26	6.397%
912828SS0	UNITED STATES TREASURY	AAA	1,500,000.00	04/30/2017	US GOV	Government	1,504,736.89	6.403%
912828SJ0	UNITED STATES TREASURY	AAA	1,500,000.00	02/28/2017	US GOV	Government	1,506,063.56	6.408%
---	UNITED STATES TREASURY	AAA	21,960,000.00	09/25/2017	US GOV	Government	21,985,108.24	93.546%

### MMFUND

# Bernco Credit Quality

# Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 01/31/2017

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Dated: 02/10/2017

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	1,516,462.90	01/31/2017	MMFUND	Cash	1,516,462.90	6.452%
<b>94975P405</b>	<b>WELLS FRGO GOVERNMENT CL I MMF</b>	<b>AAA</b>	<b>1,516,462.90</b>	<b>01/31/2017</b>	<b>MMFUND</b>	<b>Cash</b>	<b>1,516,462.90</b>	<b>6.452%</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	403.88	01/31/2017	CASH	Cash	403.88	0.002%
<b>CCYUSD</b>	<b>Receivable</b>	<b>AAA</b>	<b>403.88</b>	<b>01/31/2017</b>	<b>CASH</b>	<b>Cash</b>	<b>403.88</b>	<b>0.002%</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>23,476,866.78</b>	<b>09/10/2017</b>	---	---	<b>23,501,975.02</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 01/31/2017

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Dated: 02/10/2017



Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	12/01/2016	12/31/2016	0.075%	0.056%	0.020%
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	01/01/2017	01/31/2017	0.090%	0.058%	0.032%
Trailing Quarter	11/01/2016	01/31/2017	0.142%	0.163%	-0.021%
Trailing Year	02/01/2016	01/31/2017	0.577%	0.537%	0.040%

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 01/31/2017

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Dated: 02/10/2017

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	1,500,075.00	0.468	0.162	1,501,212.88 1,501,212.88 1,501,212.88	1,497,645.44 1,495,215.97 1,492,786.57	-0.162% -0.324% -0.486%
912828P20 UNITED STATES TREASURY	US GOV	1,495,000.00	1,493,131.25	0.876	0.994	1,506,127.91 1,506,127.91 1,506,127.91	1,478,293.93 1,463,458.83 1,448,625.94	-0.994% -1.987% -2.981%
912828Q45 UNITED STATES TREASURY	US GOV	1,350,000.00	1,349,163.00	0.929	1.15	1,363,574.00 1,363,574.00 1,363,574.00	1,333,645.94 1,318,131.44 1,302,619.50	-1.150% -2.300% -3.450%
912828Q94 UNITED STATES TREASURY	US GOV	1,230,000.00	1,226,777.40	0.962	1.234	1,241,343.71 1,241,343.71 1,241,343.71	1,211,636.44 1,196,498.11 1,181,362.40	-1.234% -2.468% -3.702%
912828SJ0 UNITED STATES TREASURY	US GOV	1,500,000.00	1,500,480.00	0.459	0.077	1,501,013.03 1,501,013.03 1,501,013.03	1,499,319.83 1,498,159.68 1,496,999.54	-0.077% -0.155% -0.232%
912828SS0 UNITED STATES TREASURY	US GOV	1,500,000.00	1,501,365.00	0.503	0.246	1,503,220.46 1,503,220.46 1,503,220.46	1,497,678.45 1,493,992.08 1,490,305.90	-0.246% -0.491% -0.737%
912828SY7 UNITED STATES TREASURY	US GOV	1,500,000.00	1,500,120.00	0.60	0.329	1,503,081.70 1,503,081.70 1,503,081.70	1,495,184.48 1,490,249.28 1,485,314.40	-0.329% -0.658% -0.987%
912828TB6 UNITED STATES TREASURY	US GOV	1,500,000.00	1,500,810.00	0.619	0.413	1,504,649.38 1,504,649.38 1,504,649.38	1,494,607.34 1,488,405.19 1,482,203.56	-0.413% -0.827% -1.240%
912828TG5 UNITED STATES TREASURY	US GOV	1,500,000.00	1,498,890.00	0.648	0.498	1,503,734.45 1,503,734.45 1,503,734.45	1,491,420.14 1,483,951.03 1,476,482.67	-0.498% -0.997% -1.495%
912828TM2 UNITED STATES TREASURY	US GOV	1,500,000.00	1,499,535.00	0.679	0.574	1,505,376.00 1,505,376.00 1,505,376.00	1,490,930.49 1,482,326.91 1,473,724.25	-0.574% -1.148% -1.721%
912828TS9 UNITED STATES TREASURY	US GOV	1,500,000.00	1,498,710.00	0.755	0.658	1,506,158.90 1,506,158.90 1,506,158.90	1,488,848.39 1,478,987.93 1,469,128.61	-0.658% -1.316% -1.974%
912828TW0 UNITED STATES TREASURY	US GOV	1,500,000.00	1,499,760.00	0.771	0.741	1,508,333.67 1,508,333.67 1,508,333.67	1,488,645.52 1,477,532.42 1,466,420.69	-0.741% -1.482% -2.223%
912828UA6 UNITED STATES TREASURY	US GOV	1,495,000.00	1,492,667.80	0.814	0.825	1,502,687.79 1,502,687.79 1,502,687.79	1,480,357.76 1,468,049.35 1,455,742.58	-0.825% -1.649% -2.474%
912828UE8 UNITED STATES TREASURY	US GOV	1,495,000.00	1,493,430.25	0.865	0.909	1,505,173.53 1,505,173.53 1,505,173.53	1,479,862.43 1,466,296.53 1,452,732.53	-0.909% -1.817% -2.725%
912828UR9 UNITED STATES TREASURY	US GOV	1,395,000.00	1,392,489.00	0.918	1.067	1,406,130.24 1,406,130.24 1,406,130.24	1,377,634.46 1,362,782.25 1,347,932.37	-1.067% -2.133% -3.200%
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	1,516,462.90	1,516,462.90	0.40	0.00	1,516,462.90 1,516,462.90 1,516,462.90	1,516,462.90 1,516,462.90 1,516,462.90	0.000% 0.000% 0.000%
CCYUSD Receivable	CASH	403.88	403.88	0.00	0.00	403.88 403.88 403.88	403.88 403.88 403.88	0.000% 0.000% 0.000%
---	---	<b>23,476,866.78</b>	<b>23,464,270.48</b>	<b>0.698</b>	<b>0.604</b>	<b>23,578,684.45</b> <b>23,578,684.45</b> <b>23,578,684.45</b>	<b>23,322,577.83</b> <b>23,180,903.76</b> <b>23,039,248.28</b>	<b>-0.604%</b> <b>-1.208%</b> <b>-1.811%</b>

\* Weighted by: Base Market Value + Accrued.

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

# Bernco Trading Report

## Bernalillo County Bond Proceed (52469)

01/01/2017 - 01/31/2017

[Return to Table of Contents](#)

Dated: 02/10/2017

\* 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	Maturity	01/15/2017 01/15/2017	Maturity	100.00	-1,500,000.00	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
94975P405	WELLS FRGO GOVERNMENT CL I MMF 01/31/2017	Buy	---	Direct	1.00	3,031,041.90	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 01/31/2017	Sell	---	Direct	1.00	-1,518,660.81	0.00
---	---	---	---	---	---	<b>1,238,825.62</b>	<b>0.00</b>
	<b>04/14/2017</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)

02/01/2016 - 01/31/2017

Dated: 02/10/2017

\* 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	Maturity	01/15/2017 01/15/2017	Maturity	100.00	-1,500,000.00	0.00
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
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
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
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	WELLS FRGO GOVERNMENT CL I MMF 01/31/2017	Buy	---	Direct	1.00	28,236,074.41	0.00

# Bernco Trading Report

## Bernalillo County Bond Proceed (52469)

02/01/2016 - 01/31/2017

Dated: 02/10/2017

<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 01/31/2017	Sell	---	Direct	1.00	-26,729,931.91	0.00
---	---	---	---	---	---	<b>2,462,020.65</b>	<b>0.00</b>
	<b>02/16/2017</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: 02/10/2017

### 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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The investment advisor providing these services is Public Trust Advisors, LLC, an investment adviser registered with the U.S. Securities and Exchange Commission (SEC) under the Investment Advisers Act of 1940, as amended. Registration with the SEC does not imply a certain level of skill or training. Public Trust is required to maintain a written disclosure brochure of our background and business experience. If you would like to receive a copy of our current disclosure brochure, privacy policy, or code of ethics please contact us at the address below.

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

**Bernalillo County Accounting Department  
FY2017 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	505,601	511,627	2,632,874	2,156,670	3,499,446	1,607,315	4,081	1,516,462	1,516,462	1,516,462	1,516,462	1,516,462
<b>Total Bond Proceeds Beginning Cash Balances</b>	<b>505,601</b>	<b>511,627</b>	<b>2,632,874</b>	<b>2,156,670</b>	<b>3,499,446</b>	<b>1,607,315</b>	<b>4,081</b>	<b>1,516,462</b>	<b>1,516,462</b>	<b>1,516,462</b>	<b>1,516,462</b>	<b>1,516,462</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	-	-	-	-	-	-	-	-	15,000,000	-	-	-
Bond Proceeds Portfolio Investment Income	6,026	27,607	9,480	15,502	13,590	380	31,042	-	-	-	-	-
<b>Total Bond Proceeds Inflows</b>	<b>6,026</b>	<b>27,607</b>	<b>9,480</b>	<b>15,502</b>	<b>13,590</b>	<b>380</b>	<b>31,042</b>	<b>-</b>	<b>15,000,000</b>	<b>-</b>	<b>-</b>	<b>-</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	-	409,441	489,516	172,726	514,575	254,133	290,356	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000
<b>Total Bond Proceeds Outflows</b>	<b>-</b>	<b>409,441</b>	<b>489,516</b>	<b>172,726</b>	<b>514,575</b>	<b>254,133</b>	<b>290,356</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)	-	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	-	15,000,000	-	-	-
<b>Net Investment Activity</b>	<b>-</b>	<b>2,503,081</b>	<b>3,832</b>	<b>1,500,000</b>	<b>(1,391,146)</b>	<b>(1,349,481)</b>	<b>1,771,695</b>	<b>1,500,000</b>	<b>(13,500,000)</b>	<b>1,500,000</b>	<b>1,500,000</b>	<b>1,500,000</b>

<b>Net Bond Proceeds Increase/(Decrease) in Cash</b>	<b>6,026</b>	<b>2,121,247</b>	<b>(476,204)</b>	<b>1,342,776</b>	<b>(1,892,131)</b>	<b>(1,603,234)</b>	<b>1,512,381</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>
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<b>Estimated Bond Proceeds Ending Cash Balance</b>	<b>\$ 511,627</b>	<b>\$ 2,632,874</b>	<b>\$ 2,156,670</b>	<b>\$ 3,499,446</b>	<b>\$ 1,607,315</b>	<b>\$ 4,081</b>	<b>\$ 1,516,462</b>	<b>\$ 1,516,462</b>	<b>\$ 1,516,462</b>	<b>\$ 1,516,462</b>	<b>\$ 1,516,462</b>	<b>\$ 1,516,462</b>
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Green shading = Projected  
 Yellow shading = Actual  
**Disclaimer: This annual cash flow report is an estimate.**