



Bernalillo County Monthly Statement

Bernalillo County Bond Proceed (52469)

Month End (M1 Y2017)

07/01/2016 - 07/31/2016

Dated: 08/18/2016

Locked Down

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Dated: 08/18/2016

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Portfolio Overview

Bernalillo County Bond Proceed (52469)

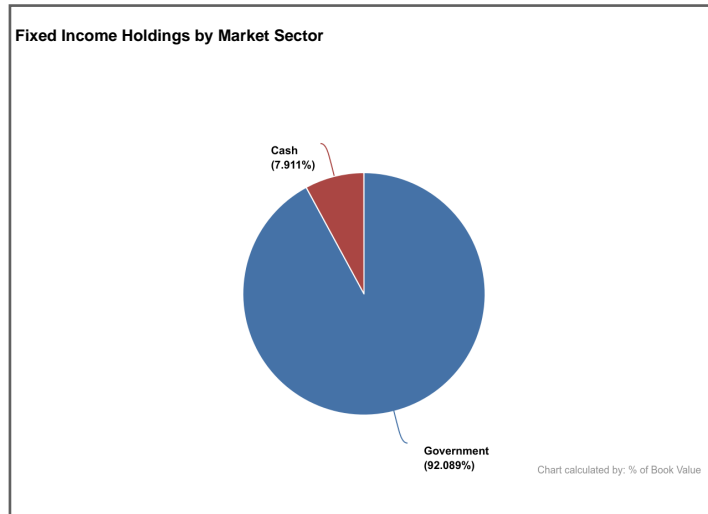
07/01/2016 - 07/31/2016

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Dated: 08/18/2016

Balance Sheet			
Book Value + Accrued			25,563,671.79
Net Unrealized Gain/Loss			10,592.14
Market Value + Accrued			25,574,263.93

Index Comparison Summary			
Risk Metric	Portfolio	Index	Difference
Duration	0.591	0.965	-0.374
Yield	0.433	0.486	-0.053
Years to Effective Maturity	0.589	0.97	-0.381
Years to Final Maturity	0.589	0.97	-0.381
Average Credit Rating	AAA	AAA	---



Cash and Fixed Income Summary	
Risk Metric	Value
Cash	1,507,606.94
MMFund	511,627.57
Fixed Income	23,555,029.42
Duration	0.591
Convexity	0.008
WAL	0.589
Years to Final Maturity	0.589
Years to Effective Maturity	0.589
Yield	0.433
Book Yield	0.522
Avg Credit Rating	AAA/Aaa/AAA

Bernco Holdings Summary

Bernalillo County Bond Proceed (52469)

As of 07/31/2016

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Dated: 08/18/2016

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	1,501,807.83 0.484	1,502,250.00	442.17	519.70	1,502,769.70	0.46
912828D64	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2016	1,501,464.84	1,500,108.16 0.411	1,500,375.00	266.84	3,138.59	1,503,513.59	0.085
912828F47	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2016	1,501,054.69	1,500,145.83 0.441	1,500,570.00	424.17	2,520.49	1,503,090.49	0.167
912828F88	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2016	1,497,890.63	1,499,589.24 0.486	1,500,345.00	755.76	1,421.54	1,501,766.54	0.252
912828G46	UNITED STATES TREASURY	1,500,000.00	US GOV	11/30/2016	1,499,648.44	1,499,914.29 0.517	1,500,735.00	820.71	1,270.49	1,502,005.49	0.334
912828H29	UNITED STATES TREASURY	1,500,000.00	US GOV	12/31/2016	1,501,640.63	1,500,472.82 0.548	1,501,575.00	1,102.18	815.22	1,502,390.22	0.419
912828J92	UNITED STATES TREASURY	1,500,000.00	US GOV	03/31/2017	1,496,953.13	1,498,799.00 0.621	1,500,015.00	1,216.00	2,520.49	1,502,535.49	0.665
912828RF9	UNITED STATES TREASURY	1,000,000.00	US GOV	08/31/2016	1,002,265.63	1,000,601.49 0.261	1,000,660.00	58.51	4,184.78	1,004,844.78	0.085
912828SJ0	UNITED STATES TREASURY	1,500,000.00	US GOV	02/28/2017	1,506,562.50	1,502,383.75 0.601	1,503,540.00	1,156.25	5,492.53	1,509,032.53	0.58
912828SS0	UNITED STATES TREASURY	1,500,000.00	US GOV	04/30/2017	1,505,800.78	1,502,455.30 0.655	1,503,810.00	1,354.70	3,316.92	1,507,126.92	0.747
912828SY7	UNITED STATES TREASURY	1,500,000.00	US GOV	05/31/2017	1,500,468.75	1,500,351.25 0.597	1,500,585.00	233.75	1,588.11	1,502,173.11	0.832
912828TB6	UNITED STATES TREASURY	1,500,000.00	US GOV	06/30/2017	1,502,285.16	1,501,748.81 0.622	1,502,175.00	426.19	978.26	1,503,153.26	0.914
912828TG5	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2017	1,497,304.69	1,497,899.63 0.641	1,498,470.00	570.37	20.38	1,498,490.38	1.00
912828TM2	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2017	1,499,003.91	1,499,208.91 0.674	1,500,060.00	851.09	3,923.23	1,503,983.23	1.085
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,498,772.50 0.696	1,499,940.00	1,167.50	3,150.61	1,503,090.61	1.167
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,502,474.04 0.617	1,502,220.00	-254.04	2,843.07	1,505,063.07	1.252
912828WX4	UNITED STATES TREASURY	0.00	US GOV	07/31/2016	0.00	0.00 ---	0.00	0.00	0.00	0.00	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF	511,627.57	MMFUND	07/31/2016	511,627.57	511,627.57 0.26	511,627.57	-0.00	0.00	511,627.57	0.00
CCYUSD	Receivable	1,507,606.94	CASH	07/31/2016	1,507,606.94	1,507,606.94 0.00	1,507,606.94	0.00	0.00	1,507,606.94	0.00
---	---	25,519,234.51	---	03/03/2017	25,535,665.21	25,525,967.37 0.522	25,536,559.51	10,592.14	37,704.42	25,574,263.93	0.589

* Weighted By: Market Value + Accrued. * Holdings Displayed By: Position.

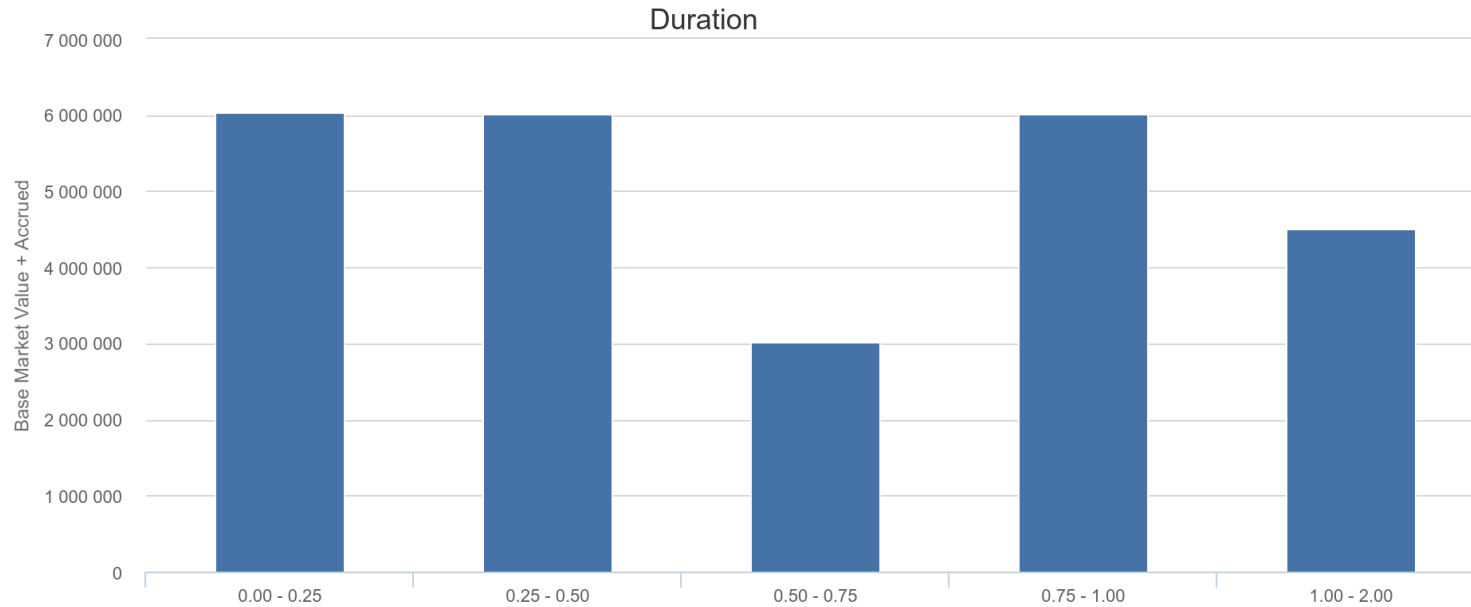
Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 07/31/2016

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Dated: 08/18/2016



0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828D64	UNITED STATES TREASURY	1,500,000.00	08/31/2016	08/31/2016	US GOV	100.025	0.221	0.09	AAA	1,503,513.59
912828F47	UNITED STATES TREASURY	1,500,000.00	09/30/2016	09/30/2016	US GOV	100.038	0.279	0.172	AAA	1,503,090.49
912828RF9	UNITED STATES TREASURY	1,000,000.00	08/31/2016	08/31/2016	US GOV	100.066	0.263	0.09	AAA	1,004,844.78
94975P405	WELLS FRGO GOVERNMENT CL I MMF	511,627.57	07/31/2016	07/31/2016	MMFUND	1.00	0.26	0.00	AAA	511,627.57
CCYUSD	Receivable	1,507,606.94	07/31/2016	07/31/2016	CASH	1.00	0.00	0.00	AAA	1,507,606.94
---	---	6,019,234.51	08/28/2016	08/28/2016	---	66.879	0.19	0.08	AAA	6,030,683.37

0.25 - 0.50

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	100.15	0.425	0.461	AAA	1,502,769.70
912828F88	UNITED STATES TREASURY	1,500,000.00	10/31/2016	10/31/2016	US GOV	100.023	0.285	0.255	AAA	1,501,766.54
912828G46	UNITED STATES TREASURY	1,500,000.00	11/30/2016	11/30/2016	US GOV	100.049	0.355	0.338	AAA	1,502,005.49
912828H29	UNITED STATES TREASURY	1,500,000.00	12/31/2016	12/31/2016	US GOV	100.105	0.375	0.421	AAA	1,502,390.22
---	UNITED STATES TREASURY	6,000,000.00	12/12/2016	12/12/2016	US GOV	100.082	0.36	0.369	AAA	6,008,931.95

0.50 - 0.75

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	100.001	0.498	0.669	AAA	1,502,535.49
912828SJ0	UNITED STATES TREASURY	1,500,000.00	02/28/2017	02/28/2017	US GOV	100.236	0.474	0.586	AAA	1,509,032.53
---	UNITED STATES TREASURY	3,000,000.00	03/15/2017	03/15/2017	US GOV	100.119	0.486	0.628	AAA	3,011,568.02

Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 07/31/2016

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Dated: 08/18/2016

0.75 - 1.00

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	100.254	0.537	0.751	AAA	1,507,126.92
912828SY7	UNITED STATES TREASURY	1,500,000.00	05/31/2017	05/31/2017	US GOV	100.039	0.578	0.835	AAA	1,502,173.11
912828TB6	UNITED STATES TREASURY	1,500,000.00	06/30/2017	06/30/2017	US GOV	100.145	0.592	0.917	AAA	1,503,153.26
912828TG5	UNITED STATES TREASURY	1,500,000.00	07/31/2017	07/31/2017	US GOV	99.898	0.602	0.999	AAA	1,498,490.38
---	UNITED STATES TREASURY	6,000,000.00	06/15/2017	06/15/2017	US GOV	100.084	0.577	0.875	AAA	6,010,943.67

1.00 - 2.00

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	100.004	0.621	1.082	AAA	1,503,983.23
912828TS9	UNITED STATES TREASURY	1,500,000.00	09/30/2017	09/30/2017	US GOV	99.996	0.628	1.164	AAA	1,503,090.61
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	100.148	0.631	1.246	AAA	1,028,459.76
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	100.148	0.631	1.246	AAA	476,603.31
---	UNITED STATES TREASURY	4,500,000.00	09/30/2017	09/30/2017	US GOV	100.049	0.627	1.164	AAA	4,512,136.92

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	25,519,234.51	03/03/2017	03/03/2017	---	92.251	0.433	0.591	AAA	25,574,263.93

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

Bernco Credit Quality

Base Currency: USD As of 07/31/2016

Bernalillo County Bond Proceed (52469)

Dated: 08/18/2016

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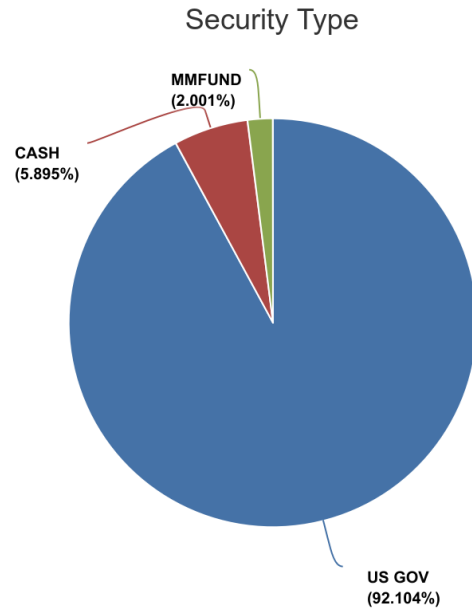


Chart calculated by: Base Market Value + Accrued

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	476,603.31	1.864%
912828RF9	UNITED STATES TREASURY	AAA	1,000,000.00	08/31/2016	US GOV	Government	1,004,844.78	3.929%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,028,459.76	4.021%
912828TG5	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2017	US GOV	Government	1,498,490.38	5.859%
912828F88	UNITED STATES TREASURY	AAA	1,500,000.00	10/31/2016	US GOV	Government	1,501,766.54	5.872%
912828G46	UNITED STATES TREASURY	AAA	1,500,000.00	11/30/2016	US GOV	Government	1,502,005.49	5.873%
912828SY7	UNITED STATES TREASURY	AAA	1,500,000.00	05/31/2017	US GOV	Government	1,502,173.11	5.874%
912828H29	UNITED STATES TREASURY	AAA	1,500,000.00	12/31/2016	US GOV	Government	1,502,390.22	5.875%
912828J92	UNITED STATES TREASURY	AAA	1,500,000.00	03/31/2017	US GOV	Government	1,502,535.49	5.875%
912828A91	UNITED STATES TREASURY	AAA	1,500,000.00	01/15/2017	US GOV	Government	1,502,769.70	5.876%
912828F47	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2016	US GOV	Government	1,503,090.49	5.877%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,503,090.61	5.877%
912828TB6	UNITED STATES TREASURY	AAA	1,500,000.00	06/30/2017	US GOV	Government	1,503,153.26	5.878%
912828D64	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2016	US GOV	Government	1,503,513.59	5.879%
912828TM2	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2017	US GOV	Government	1,503,983.23	5.881%
912828SS0	UNITED STATES TREASURY	AAA	1,500,000.00	04/30/2017	US GOV	Government	1,507,126.92	5.893%
912828SJ0	UNITED STATES TREASURY	AAA	1,500,000.00	02/28/2017	US GOV	Government	1,509,032.53	5.901%
---	UNITED STATES TREASURY	AAA	23,500,000.00	03/21/2017	US GOV	Government	23,555,029.42	92.104%

Bernco Credit Quality

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 07/31/2016

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Dated: 08/18/2016

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	1,507,606.94	07/31/2016	CASH	Cash	1,507,606.94	5.895%
CCYUSD	Receivable	AAA	1,507,606.94	07/31/2016	CASH	Cash	1,507,606.94	5.895%

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	511,627.57	07/31/2016	MMFUND	Cash	511,627.57	2.001%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	511,627.57	07/31/2016	MMFUND	Cash	511,627.57	2.001%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	25,519,234.51	03/03/2017	---	---	25,574,263.93	100.000%

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

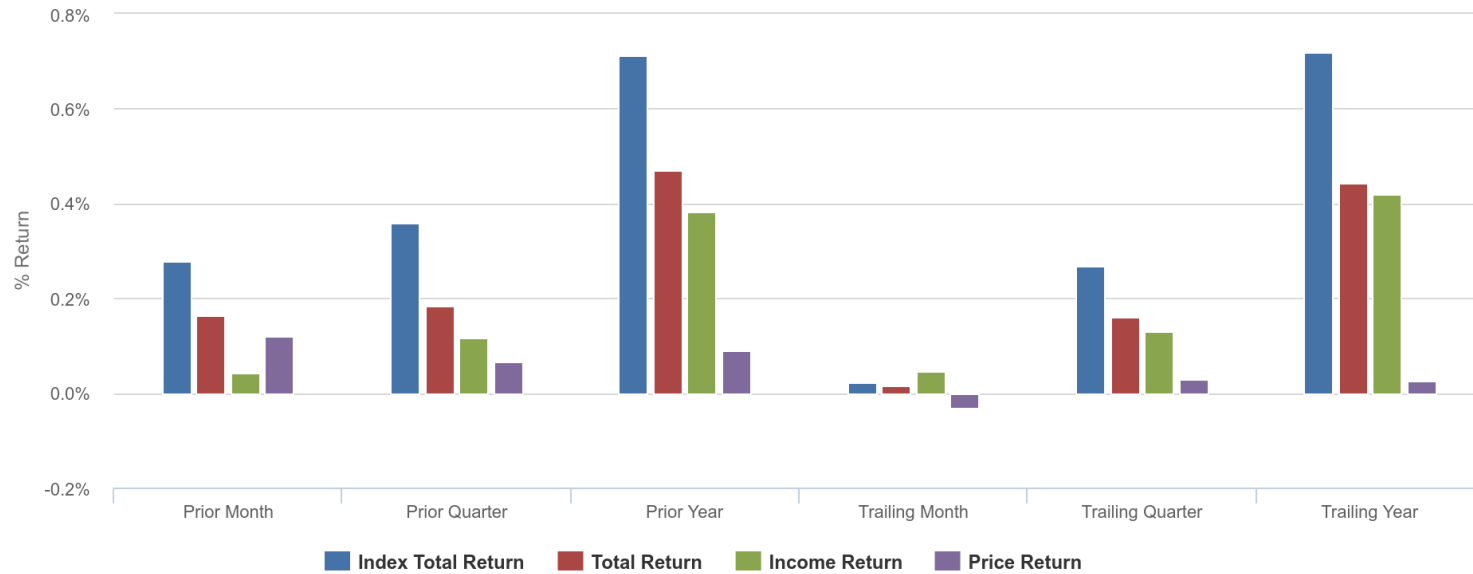
Bernco Performance Summary

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 07/31/2016

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Dated: 08/18/2016



Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	06/01/2016	06/30/2016	0.163%	0.042%	0.121%
Prior Quarter	04/01/2016	06/30/2016	0.182%	0.117%	0.066%
Prior Year	07/01/2015	06/30/2016	0.471%	0.383%	0.088%
Trailing Month	07/01/2016	07/31/2016	0.016%	0.046%	-0.030%
Trailing Quarter	05/01/2016	07/31/2016	0.160%	0.129%	0.030%
Trailing Year	08/01/2015	07/31/2016	0.445%	0.418%	0.027%

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 07/31/2016

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Dated: 08/18/2016

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	1,502,250.00	0.484	0.425	0.461 0.004	1,505,190.46 1,505,190.46 1,505,190.46	1,495,324.16 1,488,398.96 1,481,474.40
912828D64 UNITED STATES TREASURY	US GOV	1,500,375.00	0.411	0.221	0.09 0.00	1,500,671.89 1,500,671.89 1,500,671.89	1,499,029.83 1,497,684.69 1,496,339.57
912828F47 UNITED STATES TREASURY	US GOV	1,500,570.00	0.441	0.279	0.172 0.001	1,501,289.46 1,501,289.46 1,501,289.46	1,497,988.33 1,495,406.76 1,492,825.27
912828F88 UNITED STATES TREASURY	US GOV	1,500,345.00	0.486	0.285	0.255 0.001	1,501,435.04 1,501,435.04 1,501,435.04	1,496,515.48 1,492,686.15 1,488,857.02
912828G46 UNITED STATES TREASURY	US GOV	1,500,735.00	0.517	0.355	0.338 0.002	1,502,537.38 1,502,537.38 1,502,537.38	1,495,656.82 1,490,578.99 1,485,501.49
912828H29 UNITED STATES TREASURY	US GOV	1,501,575.00	0.548	0.375	0.421 0.004	1,503,943.84 1,503,943.84 1,503,943.84	1,495,260.67 1,488,946.88 1,482,633.62
912828J92 UNITED STATES TREASURY	US GOV	1,500,015.00	0.621	0.498	0.669 0.008	1,505,018.29 1,505,018.29 1,505,018.29	1,489,977.24 1,479,940.65 1,469,905.23
912828RF9 UNITED STATES TREASURY	US GOV	1,000,660.00	0.261	0.263	0.09 0.00	1,000,895.72 1,000,895.72 1,000,895.72	999,762.89 998,865.79 997,968.71
912828SJ0 UNITED STATES TREASURY	US GOV	1,503,540.00	0.601	0.474	0.586 0.006	1,507,713.82 1,507,713.82 1,507,713.82	1,494,728.05 1,485,917.05 1,477,107.01
912828SS0 UNITED STATES TREASURY	US GOV	1,503,810.00	0.655	0.537	0.751 0.009	1,509,881.80 1,509,881.80 1,509,881.80	1,492,513.46 1,481,218.33 1,469,924.62
912828SY7 UNITED STATES TREASURY	US GOV	1,500,585.00	0.597	0.578	0.835 0.011	1,507,828.64 1,507,828.64 1,507,828.64	1,488,058.55 1,475,533.77 1,463,010.66
912828TB6 UNITED STATES TREASURY	US GOV	1,502,175.00	0.622	0.592	0.917 0.013	1,510,324.68 1,510,324.68 1,510,324.68	1,488,406.79 1,474,640.53 1,460,876.22
912828TG5 UNITED STATES TREASURY	US GOV	1,498,470.00	0.641	0.602	0.999 0.015	1,507,478.38 1,507,478.38 1,507,478.38	1,483,505.18 1,468,542.61 1,453,582.28
912828TM2 UNITED STATES TREASURY	US GOV	1,500,060.00	0.674	0.621	1.082 0.017	1,510,140.41 1,510,140.41 1,510,140.41	1,483,835.94 1,467,614.45 1,451,395.54
912828TS9 UNITED STATES TREASURY	US GOV	1,499,940.00	0.696	0.628	1.164 0.019	1,510,909.05 1,510,909.05 1,510,909.05	1,482,485.05 1,465,033.01 1,447,583.88
912828TW0 UNITED STATES TREASURY	US GOV	1,502,220.00	0.617	0.631	1.246 0.022	1,514,037.02 1,514,037.02 1,514,037.02	1,483,505.32 1,464,793.92 1,446,085.78
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	511,627.57	0.26	0.26	0.00 0.00	511,627.57 511,627.57 511,627.57	511,627.57 511,627.57 511,627.57
CCYUSD Receivable	CASH	1,507,606.94	0.00	0.00	0.00 0.00	1,507,606.94 1,507,606.94 1,507,606.94	1,507,606.94 1,507,606.94 1,507,606.94
---	---	25,536,559.51	0.522	0.433	0.591 0.008	25,618,530.40 25,618,530.40 25,618,530.40	25,385,788.28 25,235,037.05 25,084,305.81

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

07/01/2016 - 07/31/2016

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Dated: 08/18/2016

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
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 07/31/2016	Buy	---	Direct	1.00	6,025.53	0.00
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* 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)

08/01/2015 - 07/31/2016

Dated: 08/18/2016

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828A26	US TREASURY N/B 11/30/2015	Maturity	11/30/2015 11/30/2015	Maturity	100.00	-1,500,000.00	0.00
912828A67	UNITED STATES TREASURY 12/31/2015	Maturity	12/31/2015 12/31/2015	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
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
912828H78	US TREASURY N/B 01/31/2017	Sell	09/21/2015 09/22/2015	Morgan Stanley	99.93	-1,498,945.31	407.21
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	US TREASURY N/B 05/31/2017	Sell	09/21/2015 09/22/2015	Morgan Stanley	99.934	-1,499,003.91	603.99
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
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	--- 07/31/2016	Buy	---	Direct	1.00	24,194,001.79	0.00
94975P405	--- 07/31/2016	Sell	---	Direct	1.00	-25,092,777.46	0.00
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