

Report: Executive Summary  
 Account: BERNALILLO COUNTY TREASURER  
 As of: 7/31/2016



	Market Value + Accrued	% of Total	Book Yield
<b>Summary of Investment Funds:</b>			
US Treasury Securities	\$ 75,124,228.17	32.99%	0.593%
US Agency Securities	\$ 15,115,927.78	6.64%	1.039%
Cash - Wells Fargo MMF	\$ 10,206,832.85	4.48%	0.260%
<b>Summary of Negotiated Bank Deposits:*</b>			
Wells Fargo Savings	46,890,582.23		0.180%
First National Bank Santa Fe	25,067,721.50		0.238%
Bank of the West	55,326,137.39		0.305%
<b>Total Month-end Bank Balances</b>	<b>\$ 127,284,441.12</b>	<b>55.89%</b>	<b>0.246%</b>
<b>Total Investable Funds</b>	<b>\$ 227,731,429.91</b>	<b>100.00%</b>	<b>0.414%</b>
Previous Month Total Investable Funds	\$ 235,974,901.24		0.403%

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

Wells Fargo Savings	53,801,863.80
First National Bank Santa Fe	25,063,225.04
Bank of the West	55,312,082.68
<b>Total Average Bank Balances</b>	<b>\$ 134,177,171.52</b>

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

Compliance:

No compliance issues for funds managed by Public Trust Advisor

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 (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 Op Funds (40455)

07/01/2016 - 07/31/2016

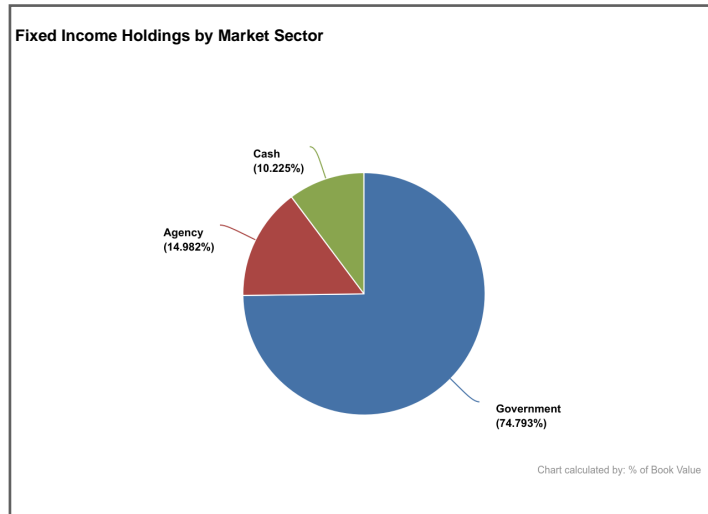
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Dated: 08/18/2016

Balance Sheet			
Book Value + Accrued			100,371,518.02
Net Unrealized Gain/Loss			115,210.38
Market Value + Accrued			100,486,728.40

Index Comparison Summary			
Risk Metric	Portfolio	Index	Difference
Duration	0.715	0.965	-0.25
Yield	0.489	0.486	0.003
Years to Effective Maturity	0.715	0.97	-0.255
Years to Final Maturity	0.715	0.97	-0.255
Average Credit Rating	AAA	AAA	---



Cash and Fixed Income Summary	
Risk Metric	Value
Cash	39,739.61
MMFund	10,206,832.85
Fixed Income	90,240,155.94
Duration	0.715
Convexity	0.011
WAL	0.716
Years to Final Maturity	0.715
Years to Effective Maturity	0.715
Yield	0.489
Book Yield	0.626
Avg Credit Rating	AAA/Aaa/AAA

# Bernco Holdings Summary

## Bernalillo County Op Funds (40455)

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
313378A43	FEDERAL HOME LOAN BANKS	5,000,000.00	AGCY BOND	03/09/2018	5,038,574.00	5,031,116.02 0.983	5,046,450.00	15,333.98	27,118.06	5,073,568.06	1.605
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,000,000.00	AGCY BOND	04/20/2017	4,982,750.00	4,990,467.56 1.017	5,006,150.00	15,682.44	10,520.83	5,016,670.83	0.72
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	AGCY BOND	12/15/2017	4,988,750.00	4,992,123.90 1.116	5,019,300.00	27,176.10	6,388.89	5,025,688.89	1.375
912828F47	UNITED STATES TREASURY	5,000,000.00	US GOV	09/30/2016	5,000,000.00	5,000,000.00 0.50	5,001,900.00	1,900.00	8,401.64	5,010,301.64	0.167
912828F88	UNITED STATES TREASURY	5,000,000.00	US GOV	10/31/2016	4,995,312.50	4,998,332.49 0.51	5,001,150.00	2,817.51	4,738.45	5,005,888.45	0.252
912828G46	UNITED STATES TREASURY	5,000,000.00	US GOV	11/30/2016	5,002,539.06	5,000,459.44 0.472	5,002,450.00	1,990.56	4,234.97	5,006,684.97	0.334
912828H37	UNITED STATES TREASURY	5,000,000.00	US GOV	01/15/2018	4,993,945.31	4,995,232.25 0.941	5,016,000.00	20,767.75	2,021.06	5,018,021.06	1.46
912828J35	UNITED STATES TREASURY	5,000,000.00	US GOV	02/28/2017	4,999,218.75	4,999,473.72 0.518	5,001,350.00	1,876.28	10,461.96	5,011,811.96	0.58
912828K25	UNITED STATES TREASURY	5,000,000.00	US GOV	04/15/2018	4,985,937.50	4,987,330.93 0.90	5,006,650.00	19,319.07	11,065.57	5,017,715.57	1.706
912828RX0	UNITED STATES TREASURY	5,000,000.00	US GOV	12/31/2016	5,035,937.50	5,007,770.81 0.498	5,010,400.00	2,629.19	3,804.35	5,014,204.35	0.419
912828SC5	UNITED STATES TREASURY	5,000,000.00	US GOV	01/31/2017	5,033,789.06	5,008,412.44 0.536	5,011,150.00	2,737.56	118.89	5,011,268.89	0.504
912828SM3	UNITED STATES TREASURY	9,915,000.00	US GOV	03/31/2017	10,004,060.16	9,942,414.43 0.582	9,947,620.35	5,205.92	33,320.90	9,980,941.25	0.665
912828SY7	UNITED STATES TREASURY	5,000,000.00	US GOV	05/31/2017	5,001,367.19	5,001,024.89 0.60	5,001,950.00	925.11	5,293.72	5,007,243.72	0.832
912828TB6	UNITED STATES TREASURY	5,000,000.00	US GOV	06/30/2017	5,008,593.75	5,006,590.81 0.605	5,007,250.00	659.19	3,260.87	5,010,510.87	0.914
912828TM2	UNITED STATES TREASURY	5,000,000.00	US GOV	08/31/2017	5,005,078.13	5,004,692.47 0.538	5,000,200.00	-4,492.47	13,077.45	5,013,277.45	1.085
912828VR8	UNITED STATES TREASURY	5,000,000.00	US GOV	08/15/2016	5,013,671.88	5,000,225.86 0.507	5,000,850.00	624.14	14,423.08	5,015,273.08	0.041
912828XP0	UNITED STATES TREASURY	5,000,000.00	US GOV	07/31/2017	5,000,976.56	5,000,941.94 0.606	5,001,000.00	58.06	84.92	5,001,084.92	1.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF	10,206,832.85	MMFUND	07/31/2016	10,206,832.85	10,206,832.85 0.26	10,206,832.85	-0.00	0.00	10,206,832.85	0.00
CCYUSD	Receivable	39,739.61	CASH	07/31/2016	39,739.61	39,739.61 0.00	39,739.61	0.00	0.00	39,739.61	0.00
---	---	<b>100,161,572.46</b>	---	<b>04/18/2017</b>	<b>100,337,073.81</b>	<b>100,213,182.43 0.626</b>	<b>100,328,392.81</b>	<b>115,210.38</b>	<b>158,335.59</b>	<b>100,486,728.40</b>	<b>0.715</b>

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

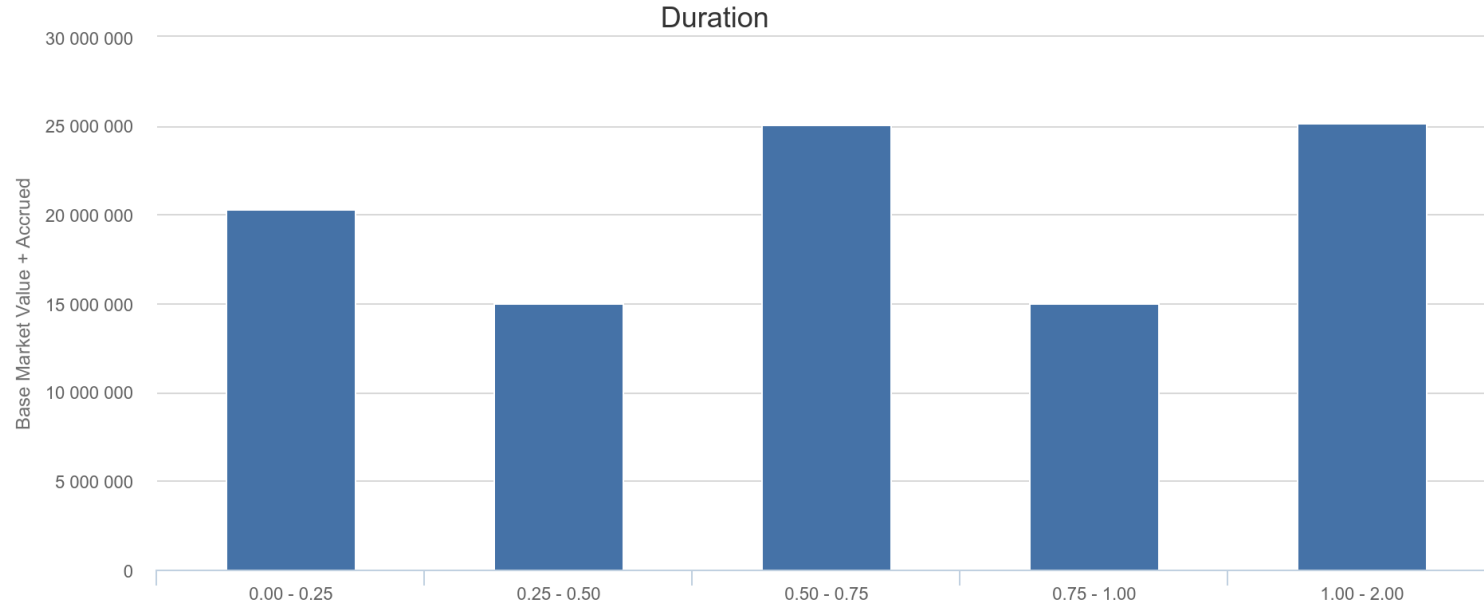
# Bernco Duration

# Bernalillo County Op Funds (40455)

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
912828F47	UNITED STATES TREASURY	5,000,000.00	09/30/2016	09/30/2016	US GOV	100.038	0.279	0.172	AAA	5,010,301.64
912828VR8	UNITED STATES TREASURY	5,000,000.00	08/15/2016	08/15/2016	US GOV	100.017	0.26	0.047	AAA	5,015,273.08
94975P405	WELLS FRGO GOVERNMENT CL I MMF	10,206,832.85	07/31/2016	07/31/2016	MMFUND	1.00	0.26	0.00	AAA	10,206,832.85
CCYUSD	Receivable	39,739.61	07/31/2016	07/31/2016	CASH	1.00	0.00	0.00	AAA	39,739.61
---	---	<b>20,246,572.46</b>	<b>08/19/2016</b>	<b>08/19/2016</b>	---	<b>49.974</b>	<b>0.264</b>	<b>0.054</b>	<b>AAA</b>	<b>20,272,147.18</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
912828F88	UNITED STATES TREASURY	5,000,000.00	10/31/2016	10/31/2016	US GOV	100.023	0.285	0.255	AAA	5,005,888.45
912828G46	UNITED STATES TREASURY	5,000,000.00	11/30/2016	11/30/2016	US GOV	100.049	0.355	0.338	AAA	5,006,684.97
912828RX0	UNITED STATES TREASURY	5,000,000.00	12/31/2016	12/31/2016	US GOV	100.208	0.38	0.421	AAA	5,014,204.35
---	<b>UNITED STATES TREASURY</b>	<b>15,000,000.00</b>	<b>11/30/2016</b>	<b>11/30/2016</b>	<b>US GOV</b>	<b>100.093</b>	<b>0.34</b>	<b>0.338</b>	<b>AAA</b>	<b>15,026,777.77</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
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,000,000.00	04/20/2017	04/20/2017	AGCY BOND	100.123	0.58	0.721	AAA	5,016,670.83
912828J35	UNITED STATES TREASURY	5,000,000.00	02/28/2017	02/28/2017	US GOV	100.027	0.454	0.587	AAA	5,011,811.96
912828SC5	UNITED STATES TREASURY	5,000,000.00	01/31/2017	01/31/2017	US GOV	100.223	0.433	0.502	AAA	5,011,268.89
912828SM3	UNITED STATES TREASURY	4,915,000.00	03/31/2017	03/31/2017	US GOV	100.329	0.509	0.668	AAA	4,947,687.97
912828SM3	UNITED STATES TREASURY	5,000,000.00	03/31/2017	03/31/2017	US GOV	100.329	0.509	0.668	AAA	5,033,253.28

# Bernco Duration

# Bernalillo County Op Funds (40455)

Base Currency: USD As of 07/31/2016

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Dated: 08/18/2016

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	24,915,000.00	03/17/2017	03/17/2017	---	100.206	0.497	0.629	AAA	25,020,692.93

## 0.75 - 1.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828SY7	UNITED STATES TREASURY	5,000,000.00	05/31/2017	05/31/2017	US GOV	100.039	0.578	0.835	AAA	5,007,243.72
912828TB6	UNITED STATES TREASURY	5,000,000.00	06/30/2017	06/30/2017	US GOV	100.145	0.592	0.917	AAA	5,010,510.87
912828XP0	UNITED STATES TREASURY	5,000,000.00	07/31/2017	07/31/2017	US GOV	100.02	0.605	0.998	AAA	5,001,084.92
---	<b>UNITED STATES TREASURY</b>	<b>15,000,000.00</b>	<b>06/30/2017</b>	<b>06/30/2017</b>	<b>US GOV</b>	<b>100.068</b>	<b>0.592</b>	<b>0.916</b>	<b>AAA</b>	<b>15,018,839.50</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
313378A43	FEDERAL HOME LOAN BANKS	5,000,000.00	03/09/2018	03/09/2018	AGCY BOND	100.929	0.793	1.585	AAA	5,073,568.06
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	12/15/2017	12/15/2017	AGCY BOND	100.386	0.718	1.365	AAA	5,025,688.89
912828H37	UNITED STATES TREASURY	5,000,000.00	01/15/2018	01/15/2018	US GOV	100.32	0.655	1.451	AAA	5,018,021.06
912828K25	UNITED STATES TREASURY	5,000,000.00	04/15/2018	04/15/2018	US GOV	100.133	0.672	1.696	AAA	5,017,715.57
912828TM2	UNITED STATES TREASURY	5,000,000.00	08/31/2017	08/31/2017	US GOV	100.004	0.621	1.082	AAA	5,013,277.45
---	---	<b>25,000,000.00</b>	<b>01/10/2018</b>	<b>01/10/2018</b>	---	<b>100.356</b>	<b>0.692</b>	<b>1.436</b>	<b>AAA</b>	<b>25,148,271.02</b>

## Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	100,161,572.46	04/18/2017	04/18/2017	---	90.072	0.489	0.715	AAA	100,486,728.40

\* 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 Op Funds (40455)

Dated: 08/18/2016

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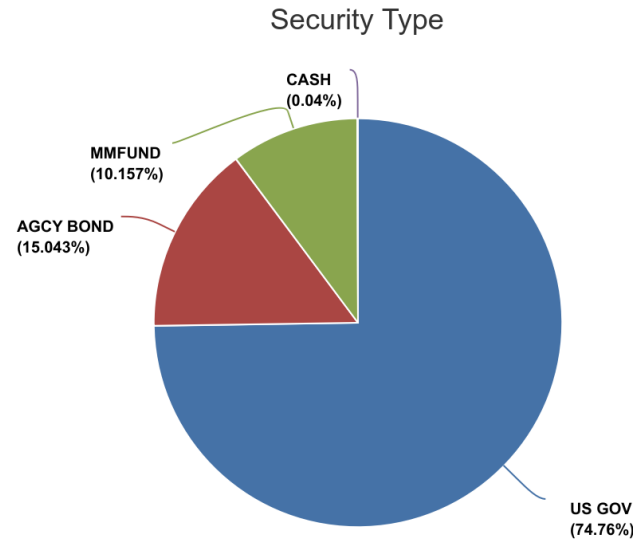


Chart calculated by: Base Market Value + Accrued

## US GOV

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
912828SM3	UNITED STATES TREASURY	AAA	4,915,000.00	03/31/2017	US GOV	Government	4,947,687.97	4.924%
912828XP0	UNITED STATES TREASURY	AAA	5,000,000.00	07/31/2017	US GOV	Government	5,001,084.92	4.977%
912828F88	UNITED STATES TREASURY	AAA	5,000,000.00	10/31/2016	US GOV	Government	5,005,888.45	4.982%
912828G46	UNITED STATES TREASURY	AAA	5,000,000.00	11/30/2016	US GOV	Government	5,006,684.97	4.982%
912828SY7	UNITED STATES TREASURY	AAA	5,000,000.00	05/31/2017	US GOV	Government	5,007,243.72	4.983%
912828F47	UNITED STATES TREASURY	AAA	5,000,000.00	09/30/2016	US GOV	Government	5,010,301.64	4.986%
912828TB6	UNITED STATES TREASURY	AAA	5,000,000.00	06/30/2017	US GOV	Government	5,010,510.87	4.986%
912828SC5	UNITED STATES TREASURY	AAA	5,000,000.00	01/31/2017	US GOV	Government	5,011,268.89	4.987%
912828J35	UNITED STATES TREASURY	AAA	5,000,000.00	02/28/2017	US GOV	Government	5,011,811.96	4.988%
912828TM2	UNITED STATES TREASURY	AAA	5,000,000.00	08/31/2017	US GOV	Government	5,013,277.45	4.989%
912828RX0	UNITED STATES TREASURY	AAA	5,000,000.00	12/31/2016	US GOV	Government	5,014,204.35	4.990%
912828VR8	UNITED STATES TREASURY	AAA	5,000,000.00	08/15/2016	US GOV	Government	5,015,273.08	4.991%
912828K25	UNITED STATES TREASURY	AAA	5,000,000.00	04/15/2018	US GOV	Government	5,017,715.57	4.993%
912828H37	UNITED STATES TREASURY	AAA	5,000,000.00	01/15/2018	US GOV	Government	5,018,021.06	4.994%
912828SM3	UNITED STATES TREASURY	AAA	5,000,000.00	03/31/2017	US GOV	Government	5,033,253.28	5.009%
---	<b>UNITED STATES TREASURY</b>	<b>AAA</b>	<b>74,915,000.00</b>	<b>04/16/2017</b>	<b>US GOV</b>	<b>Government</b>	<b>75,124,228.17</b>	<b>74.760%</b>

## AGCY BOND

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AAA	5,000,000.00	04/20/2017	AGCY BOND	Agency	5,016,670.83	4.992%



# Bernco Credit Quality

# Bernalillo County Op Funds (40455)

Base Currency: USD As of 07/31/2016

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Dated: 08/18/2016

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	5,025,688.89	5.001%
313378A43	FEDERAL HOME LOAN BANKS	AAA	5,000,000.00	03/09/2018	AGCY BOND	Agency	5,073,568.06	5.049%
---	---	<b>AAA</b>	<b>15,000,000.00</b>	<b>10/25/2017</b>	<b>AGCY BOND</b>	<b>Agency</b>	<b>15,115,927.78</b>	<b>15.043%</b>

## 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	10,206,832.85	07/31/2016	MMFUND	Cash	10,206,832.85	10.157%
<b>94975P405</b>	<b>WELLS FRGO GOVERNMENT CL I MMF</b>	<b>AAA</b>	<b>10,206,832.85</b>	<b>07/31/2016</b>	<b>MMFUND</b>	<b>Cash</b>	<b>10,206,832.85</b>	<b>10.157%</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	39,739.61	07/31/2016	CASH	Cash	39,739.61	0.040%
<b>CCYUSD</b>	<b>Receivable</b>	<b>AAA</b>	<b>39,739.61</b>	<b>07/31/2016</b>	<b>CASH</b>	<b>Cash</b>	<b>39,739.61</b>	<b>0.040%</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>100,161,572.46</b>	<b>04/18/2017</b>	---	---	<b>100,486,728.40</b>	<b>100.000%</b>

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

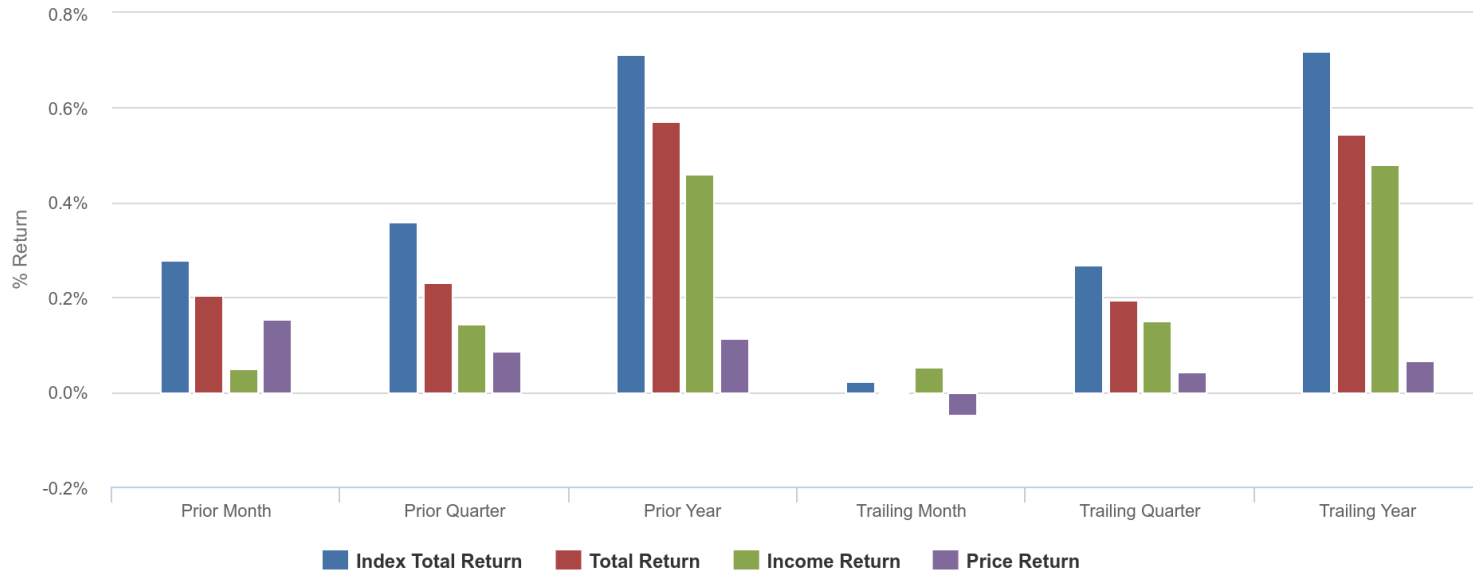
# Bernco Performance Summary

Bernalillo County Op Funds (40455)

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	0.204%	0.050%	0.154%
Prior Quarter	04/01/2016	06/30/2016	0.231%	0.145%	0.086%
Prior Year	07/01/2015	06/30/2016	0.572%	0.460%	0.111%
Trailing Month	07/01/2016	07/31/2016	0.003%	0.052%	-0.049%
Trailing Quarter	05/01/2016	07/31/2016	0.195%	0.151%	0.044%
Trailing Year	08/01/2015	07/31/2016	0.546%	0.481%	0.065%

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 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
313378A43 FEDERAL HOME LOAN BANKS	AGCY BOND	5,046,450.00	0.983	0.793	1.585 0.033	5,109,898.77 5,109,898.77 5,109,898.77	4,966,493.90 4,886,554.58 4,806,632.02
3135G0ZB2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	5,006,150.00	1.017	0.58	0.721 0.009	5,027,070.74 5,027,070.74 5,027,070.74	4,970,055.65 4,933,965.71 4,897,880.17
3137EADX4 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	5,019,300.00	1.116	0.718	1.365 0.026	5,068,500.15 5,068,500.15 5,068,500.15	4,950,770.67 4,882,254.15 4,813,750.43
912828F47 UNITED STATES TREASURY	US GOV	5,001,900.00	0.50	0.279	0.172 0.001	5,004,298.21 5,004,298.21 5,004,298.21	4,993,294.45 4,984,689.19 4,976,084.23
912828F88 UNITED STATES TREASURY	US GOV	5,001,150.00	0.51	0.285	0.255 0.001	5,004,783.45 5,004,783.45 5,004,783.45	4,988,384.93 4,975,620.51 4,962,856.75
912828G46 UNITED STATES TREASURY	US GOV	5,002,450.00	0.472	0.355	0.338 0.002	5,008,457.95 5,008,457.95 5,008,457.95	4,985,522.74 4,968,596.62 4,951,671.65
912828H37 UNITED STATES TREASURY	US GOV	5,016,000.00	0.941	0.655	1.451 0.028	5,063,641.59 5,063,641.59 5,063,641.59	4,943,240.23 4,870,494.67 4,797,763.32
912828J35 UNITED STATES TREASURY	US GOV	5,001,350.00	0.518	0.454	0.587 0.006	5,014,681.79 5,014,681.79 5,014,681.79	4,971,988.94 4,942,631.08 4,913,276.40
912828K25 UNITED STATES TREASURY	US GOV	5,006,650.00	0.90	0.672	1.696 0.037	5,063,698.08 5,063,698.08 5,063,698.08	4,921,734.15 4,836,837.01 4,751,958.57
912828RX0 UNITED STATES TREASURY	US GOV	5,010,400.00	0.498	0.38	0.421 0.004	5,018,409.10 5,018,409.10 5,018,409.10	4,989,331.03 4,968,263.84 4,947,198.41
912828SC5 UNITED STATES TREASURY	US GOV	5,011,150.00	0.536	0.433	0.502 0.005	5,022,044.78 5,022,044.78 5,022,044.78	4,985,983.55 4,960,819.62 4,935,658.22
912828SM3 UNITED STATES TREASURY	US GOV	9,947,620.35	0.582	0.509	0.668 0.008	9,981,431.19 9,981,431.19 9,981,431.19	9,881,179.08 9,814,745.58 9,748,319.84
912828SY7 UNITED STATES TREASURY	US GOV	5,001,950.00	0.60	0.578	0.835 0.011	5,026,095.48 5,026,095.48 5,026,095.48	4,960,195.16 4,918,445.88 4,876,702.18
912828TB6 UNITED STATES TREASURY	US GOV	5,007,250.00	0.605	0.592	0.917 0.013	5,034,415.60 5,034,415.60 5,034,415.60	4,961,355.96 4,915,468.43 4,869,587.39
912828TM2 UNITED STATES TREASURY	US GOV	5,000,200.00	0.538	0.621	1.082 0.017	5,033,801.38 5,033,801.38 5,033,801.38	4,946,119.81 4,892,048.18 4,837,985.12
912828VR8 UNITED STATES TREASURY	US GOV	5,000,850.00	0.507	0.26	0.047 0.00	5,001,457.68 5,001,457.68 5,001,457.68	4,998,514.73 4,996,179.49 4,993,844.26
912828XP0 UNITED STATES TREASURY	US GOV	5,001,000.00	0.606	0.605	0.998 0.015	5,031,191.80 5,031,191.80 5,031,191.80	4,951,103.32 4,901,214.13 4,851,332.43
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	10,206,832.85	0.26	0.26	0.00 0.00	10,206,832.85 10,206,832.85 10,206,832.85	10,206,832.85 10,206,832.85 10,206,832.85
CCYUSD Receivable	CASH	39,739.61	0.00	0.00	0.00 0.00	39,739.61 39,739.61 39,739.61	39,739.61 39,739.61 39,739.61
---	---	<b>100,328,392.81</b>	<b>0.626</b>	<b>0.489</b>	<b>0.715</b> <b>0.011</b>	<b>100,760,450.18</b> <b>100,760,450.18</b> <b>100,760,450.18</b>	<b>99,611,840.78</b> <b>98,895,401.13</b> <b>98,179,073.86</b>

# Base Shock Analysis

Base Currency: USD As of 07/31/2016

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Bernalillo County Op Funds (40455)

Dated: 08/18/2016

\* Weighted By: Base Market Value + Accrued.

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

# Bernco Trading Report

07/01/2016 - 07/31/2016

Bernalillo County Op Funds (40455)

Dated: 08/18/2016

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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
912828VL1	UNITED STATES TREASURY 07/15/2016	Maturity	07/15/2016 07/15/2016	Maturity	100.00	-5,000,000.00	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	WELLS FRGO GOVERNMENT CL I MMF 07/31/2016	Buy	--- ---	Direct	1.00	5,039,635.89	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 07/31/2016	Sell	07/18/2016 07/18/2016	Direct	1.00	-5,015,485.49	0.00
---	---	---	---	---	---	<b>25,126.96</b>	<b>0.00</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 Op Funds (40455)

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
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
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION 04/20/2017	Buy	12/28/2015 12/31/2015	JP MORGAN SECURITIES INC.	99.655	4,982,750.00	0.00
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP 12/15/2017	Buy	12/24/2015 12/28/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	99.775	4,988,750.00	0.00
912828A67	UNITED STATES TREASURY 12/31/2015	Maturity	12/31/2015 12/31/2015	Maturity	100.00	-5,000,000.00	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
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
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
912828SY7	UNITED STATES TREASURY 05/31/2017	Buy	04/19/2016 04/20/2016	Morgan Stanley	100.027	5,001,367.19	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
912828TM2	UNITED STATES TREASURY 08/31/2017	Buy	06/28/2016 06/29/2016	Morgan Stanley	100.102	5,005,078.13	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
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
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	--- 07/31/2016	Buy	--- ---	Direct	1.00	65,484,424.62	0.00
94975P405	--- 07/31/2016	Sell	--- ---	Direct	1.00	-65,736,067.65	0.00
---	---	---	---	---	---	<b>19,748,860.66</b>	<b>-0.00</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: 08/18/2016

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