



Bernalillo County Monthly Statement

Bernalillo County Bond Proceed (52469)

Month End (M12 Y2016)

06/01/2016 - 06/30/2016

Dated: 07/08/2016

Locked Down

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Dated: 07/08/2016

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Portfolio Overview

Bernalillo County Bond Proceed (52469)

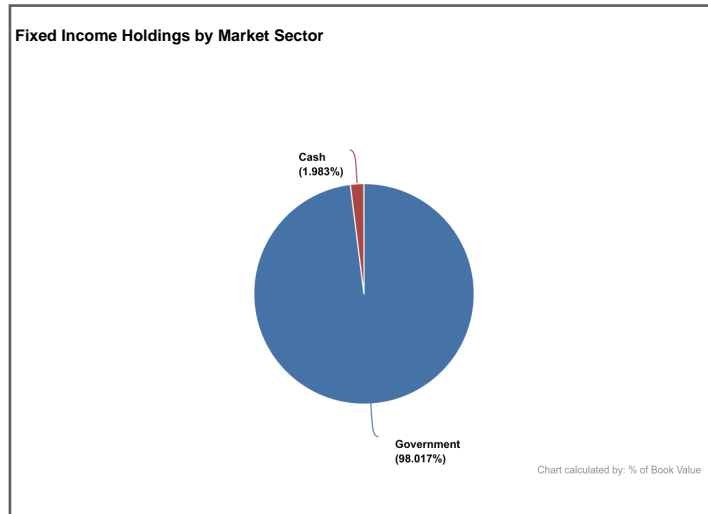
06/01/2016 - 06/30/2016

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Dated: 07/08/2016

Balance Sheet			
Book Value + Accrued			25,551,988.50
Net Unrealized Gain/Loss			18,286.43
Market Value + Accrued			25,570,274.93

Index Comparison Summary			
Risk Metric	Portfolio	Index	Difference
Duration	0.669	0.973	-0.304
Yield	0.439	0.44	-0.001
Years to Effective Maturity	0.672	0.978	-0.306
Years to Final Maturity	0.672	0.978	-0.306
Average Credit Rating	AAA	AAA	---



Cash and Fixed Income Summary	
Risk Metric	Value
Cash	400.53
MMFund	505,602.04
Fixed Income	25,064,272.36
Duration	0.669
Convexity	0.009
WAL	0.673
Years to Final Maturity	0.672
Years to Effective Maturity	0.672
Yield	0.439
Book Yield	0.542
Avg Credit Rating	AAA/Aaa/AAA

Bernco Holdings Summary

Bernalillo County Bond Proceed (52469)

As of 06/30/2016

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Dated: 07/08/2016

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	1,502,144.53 0.484	1,502,490.00	345.47	5,192.31	1,507,682.31	0.545
912828D64	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2016	1,501,464.84	1,500,219.92 0.411	1,500,495.00	275.08	2,506.79	1,503,001.79	0.17
912828F47	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2016	1,501,054.69	1,500,221.17 0.441	1,500,555.00	333.83	1,885.25	1,502,440.25	0.252
912828F88	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2016	1,497,890.63	1,499,449.31 0.486	1,500,105.00	655.69	947.69	1,501,052.69	0.337
912828G46	UNITED STATES TREASURY	1,500,000.00	US GOV	11/30/2016	1,499,648.44	1,499,892.33 0.517	1,500,810.00	917.67	635.25	1,501,445.25	0.419
912828H29	UNITED STATES TREASURY	1,500,000.00	US GOV	12/31/2016	1,501,640.63	1,500,569.25 0.548	1,501,470.00	900.75	25.48	1,501,495.48	0.504
912828J92	UNITED STATES TREASURY	1,500,000.00	US GOV	03/31/2017	1,496,953.13	1,498,646.14 0.621	1,500,135.00	1,488.86	1,885.25	1,502,020.25	0.75
912828RF9	UNITED STATES TREASURY	1,000,000.00	US GOV	08/31/2016	1,002,265.63	1,001,223.04 0.261	1,001,160.00	-63.04	3,342.39	1,004,502.39	0.17
912828SJ0	UNITED STATES TREASURY	1,500,000.00	US GOV	02/28/2017	1,506,562.50	1,502,728.17 0.601	1,503,870.00	1,141.83	4,386.89	1,508,256.89	0.665
912828SS0	UNITED STATES TREASURY	1,500,000.00	US GOV	04/30/2017	1,505,800.78	1,502,731.48 0.655	1,504,560.00	1,828.52	2,211.28	1,506,771.28	0.832
912828SY7	UNITED STATES TREASURY	1,500,000.00	US GOV	05/31/2017	1,500,468.75	1,500,387.01 0.597	1,501,350.00	962.99	794.06	1,502,144.06	0.917
912828TB6	UNITED STATES TREASURY	1,500,000.00	US GOV	06/30/2017	1,502,285.16	1,501,909.88 0.622	1,503,465.00	1,555.12	30.57	1,503,495.57	1.00
912828TG5	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2017	1,497,304.69	1,497,720.62 0.641	1,499,535.00	1,814.38	3,131.87	1,502,666.87	1.085
912828TM2	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2017	1,499,003.91	1,499,147.21 0.674	1,501,350.00	2,202.79	3,133.49	1,504,483.49	1.17
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,498,683.43 0.696	1,501,410.00	2,726.57	2,356.56	1,503,766.56	1.252
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,502,640.36 0.617	1,503,630.00	989.64	1,895.38	1,505,525.38	1.337
912828WX4	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2016	1,502,226.56	1,500,179.72 0.354	1,500,390.00	210.28	3,131.87	1,503,521.87	0.085
94975P405	WELLS FRGO GOVERNMENT CL I MMF	505,602.04	MMFUND	06/30/2016	505,602.04	505,602.04 0.25	505,602.04	-0.00	0.00	505,602.04	0.00
CCYUSD	Receivable	400.53	CASH	06/30/2016	400.53	400.53 0.00	400.53	0.00	0.00	400.53	0.00
---	---	25,506,002.57	---	03/03/2017	25,524,659.83	25,514,496.14 0.542	25,532,782.57	18,286.43	37,492.36	25,570,274.93	0.672

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

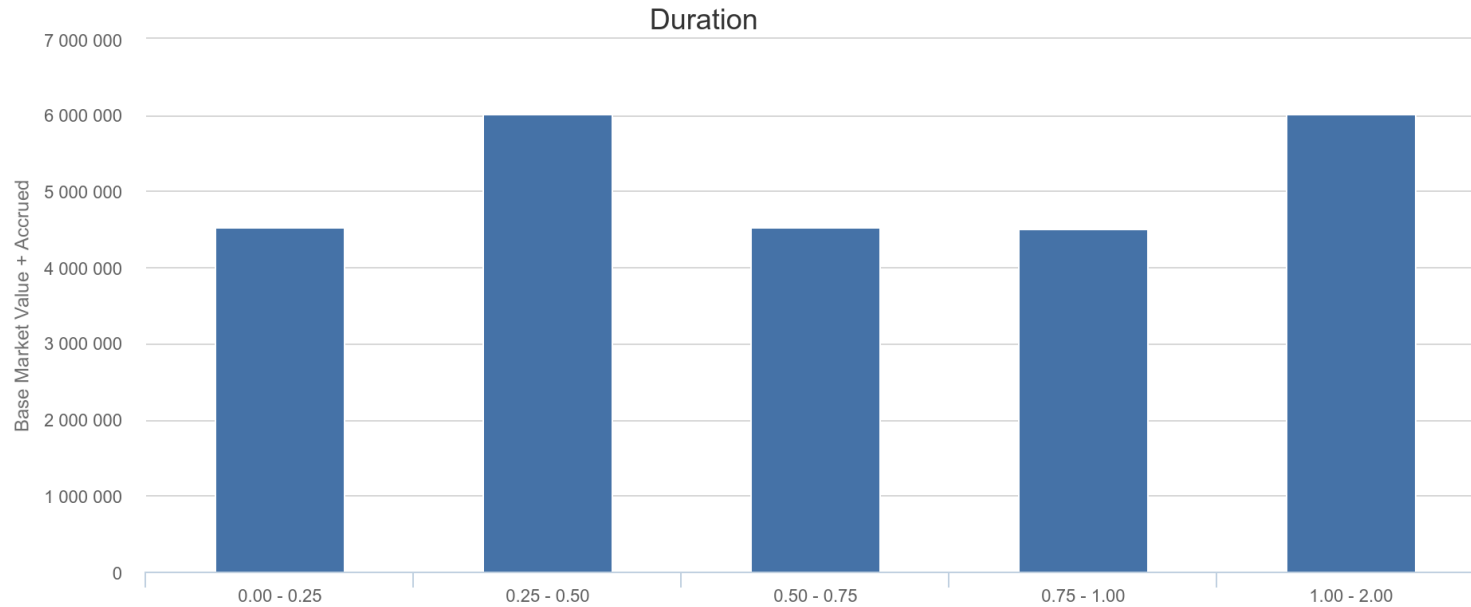
Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 06/30/2016

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Dated: 07/08/2016



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	100.033	0.304	0.168	AAA	1,503,001.79
912828RF9	UNITED STATES TREASURY	1,000,000.00	08/31/2016	08/31/2016	US GOV	100.116	0.31	0.168	AAA	1,004,502.39
912828WX4	UNITED STATES TREASURY	1,500,000.00	07/31/2016	07/31/2016	US GOV	100.026	0.194	0.085	AAA	1,503,521.87
94975P405	WELLS FRGO GOVERNMENT CL I MMF	505,602.04	06/30/2016	06/30/2016	MMFUND	1.00	0.25	0.00	AAA	505,602.04
CCYUSD	Receivable	400.53	06/30/2016	06/30/2016	CASH	1.00	0.00	0.00	AAA	400.53
---	---	4,506,002.57	08/14/2016	08/14/2016	---	88.955	0.263	0.122	AAA	4,517,028.62

0.25 - 0.50

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828F47	UNITED STATES TREASURY	1,500,000.00	09/30/2016	09/30/2016	US GOV	100.037	0.352	0.251	AAA	1,502,440.25
912828F88	UNITED STATES TREASURY	1,500,000.00	10/31/2016	10/31/2016	US GOV	100.007	0.354	0.334	AAA	1,501,052.69
912828G46	UNITED STATES TREASURY	1,500,000.00	11/30/2016	11/30/2016	US GOV	100.054	0.37	0.417	AAA	1,501,445.25
912828H29	UNITED STATES TREASURY	1,500,000.00	12/31/2016	12/31/2016	US GOV	100.098	0.429	0.499	AAA	1,501,495.48
---	UNITED STATES TREASURY	6,000,000.00	11/15/2016	11/15/2016	US GOV	100.049	0.376	0.375	AAA	6,006,433.66

0.50 - 0.75

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	100.166	0.443	0.538	AAA	1,507,682.31
912828J92	UNITED STATES TREASURY	1,500,000.00	03/31/2017	03/31/2017	US GOV	100.009	0.488	0.748	AAA	1,502,020.25
912828SJ0	UNITED STATES TREASURY	1,500,000.00	02/28/2017	02/28/2017	US GOV	100.258	0.488	0.665	AAA	1,508,256.89

Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 06/30/2016

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Dated: 07/08/2016

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	UNITED STATES TREASURY	4,500,000.00	02/24/2017	02/24/2017	US GOV	100.145	0.473	0.65	AAA	4,517,959.44

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	100.304	0.509	0.83	AAA	1,506,771.28
912828SY7	UNITED STATES TREASURY	1,500,000.00	05/31/2017	05/31/2017	US GOV	100.09	0.527	0.914	AAA	1,502,144.06
912828TB6	UNITED STATES TREASURY	1,500,000.00	06/30/2017	06/30/2017	US GOV	100.231	0.518	0.996	AAA	1,503,495.57
---	UNITED STATES TREASURY	4,500,000.00	05/31/2017	05/31/2017	US GOV	100.208	0.518	0.913	AAA	4,512,410.91

1.00 - 2.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828TG5	UNITED STATES TREASURY	1,500,000.00	07/31/2017	07/31/2017	US GOV	99.969	0.529	1.079	AAA	1,502,666.87
912828TM2	UNITED STATES TREASURY	1,500,000.00	08/31/2017	08/31/2017	US GOV	100.09	0.548	1.161	AAA	1,504,483.49
912828TS9	UNITED STATES TREASURY	1,500,000.00	09/30/2017	09/30/2017	US GOV	100.094	0.549	1.243	AAA	1,503,766.56
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	100.242	0.568	1.325	AAA	1,028,775.68
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	100.242	0.568	1.325	AAA	476,749.70
---	UNITED STATES TREASURY	6,000,000.00	09/15/2017	09/15/2017	US GOV	100.099	0.548	1.202	AAA	6,016,442.30

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	25,506,002.57	03/03/2017	03/03/2017	---	98.146	0.439	0.669	AAA	25,570,274.93

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

Bernco Credit Quality

Base Currency: USD As of 06/30/2016

Bernalillo County Bond Proceed (52469)

Dated: 07/08/2016

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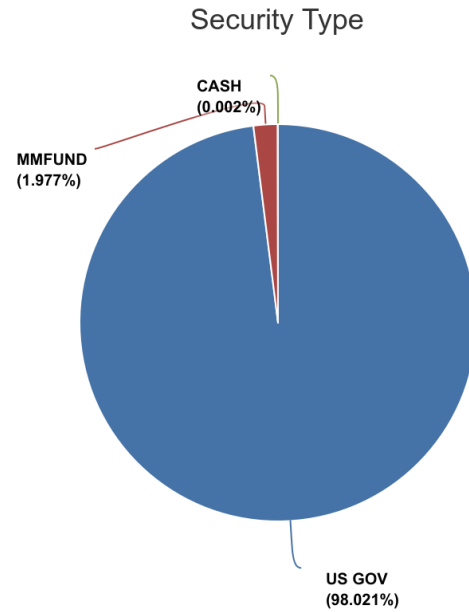


Chart calculated by: Base Market Value + Accrued

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	476,749.70	1.864%
912828RF9	UNITED STATES TREASURY	AAA	1,000,000.00	08/31/2016	US GOV	Government	1,004,502.39	3.928%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,028,775.68	4.023%
912828F88	UNITED STATES TREASURY	AAA	1,500,000.00	10/31/2016	US GOV	Government	1,501,052.69	5.870%
912828G46	UNITED STATES TREASURY	AAA	1,500,000.00	11/30/2016	US GOV	Government	1,501,445.25	5.872%
912828H29	UNITED STATES TREASURY	AAA	1,500,000.00	12/31/2016	US GOV	Government	1,501,495.48	5.872%
912828J92	UNITED STATES TREASURY	AAA	1,500,000.00	03/31/2017	US GOV	Government	1,502,020.25	5.874%
912828SY7	UNITED STATES TREASURY	AAA	1,500,000.00	05/31/2017	US GOV	Government	1,502,144.06	5.875%
912828F47	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2016	US GOV	Government	1,502,440.25	5.876%
912828TG5	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2017	US GOV	Government	1,502,666.87	5.877%
912828D64	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2016	US GOV	Government	1,503,001.79	5.878%
912828TB6	UNITED STATES TREASURY	AAA	1,500,000.00	06/30/2017	US GOV	Government	1,503,495.57	5.880%
912828WX4	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2016	US GOV	Government	1,503,521.87	5.880%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,503,766.56	5.881%
912828TM2	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2017	US GOV	Government	1,504,483.49	5.884%
912828SS0	UNITED STATES TREASURY	AAA	1,500,000.00	04/30/2017	US GOV	Government	1,506,771.28	5.893%
912828A91	UNITED STATES TREASURY	AAA	1,500,000.00	01/15/2017	US GOV	Government	1,507,682.31	5.896%
912828SJ0	UNITED STATES TREASURY	AAA	1,500,000.00	02/28/2017	US GOV	Government	1,508,256.89	5.898%
---	UNITED STATES TREASURY	AAA	25,000,000.00	03/07/2017	US GOV	Government	25,064,272.36	98.021%

Bernco Credit Quality

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 06/30/2016

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Dated: 07/08/2016

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	505,602.04	06/30/2016	MMFUND	Cash	505,602.04	1.977%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	505,602.04	06/30/2016	MMFUND	Cash	505,602.04	1.977%

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	400.53	06/30/2016	CASH	Cash	400.53	0.002%
CCYUSD	Receivable	AAA	400.53	06/30/2016	CASH	Cash	400.53	0.002%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	25,506,002.57	03/03/2017	---	---	25,570,274.93	100.000%

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

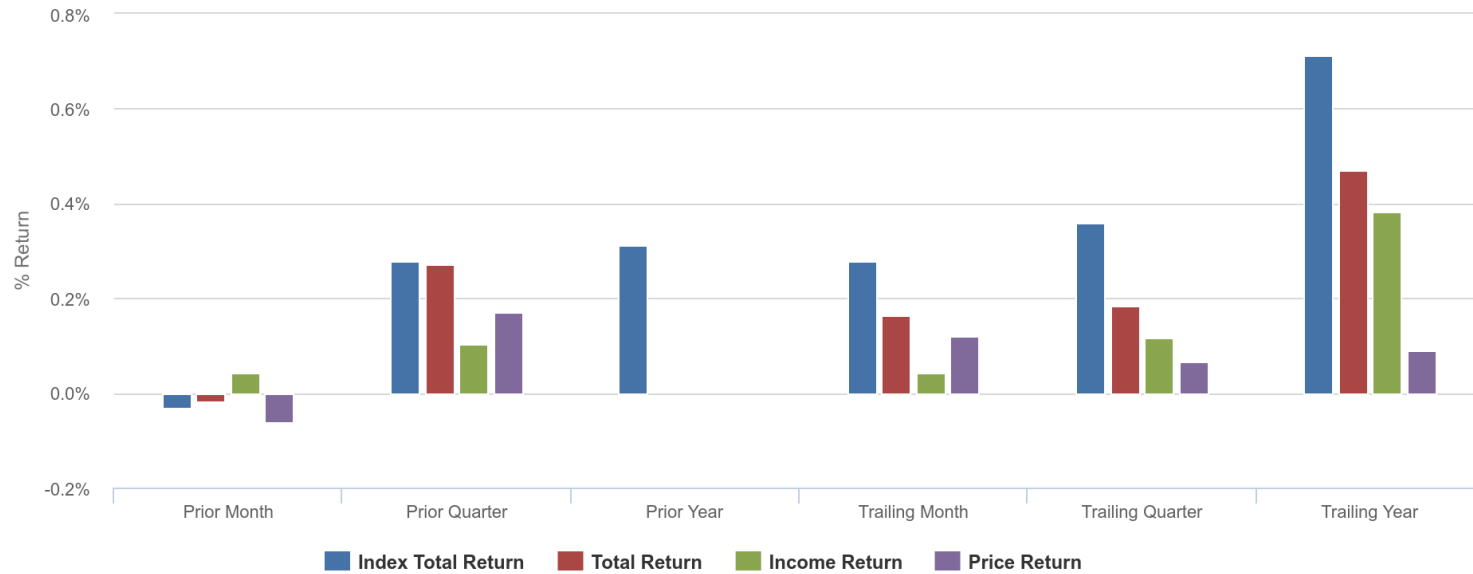
Bernco Performance Summary

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 06/30/2016

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Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	05/01/2016	05/31/2016	-0.018%	0.042%	-0.061%
Prior Quarter	01/01/2016	03/31/2016	0.272%	0.103%	0.170%
Prior Year	07/01/2014	06/30/2015	---	---	---
Trailing Month	06/01/2016	06/30/2016	0.163%	0.042%	0.121%
Trailing Quarter	04/01/2016	06/30/2016	0.182%	0.117%	0.066%
Trailing Year	07/01/2015	06/30/2016	0.471%	0.383%	0.088%

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 06/30/2016

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Dated: 07/08/2016

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	1,502,490.00	0.484	0.443	0.538 0.006	1,506,068.12 1,506,068.12 1,506,068.12	1,494,404.73 1,486,320.29 1,478,236.70
912828D64 UNITED STATES TREASURY	US GOV	1,500,495.00	0.411	0.304	0.168 0.001	1,501,261.93 1,501,261.93 1,501,261.93	1,497,968.33 1,495,441.74 1,492,915.24
912828F47 UNITED STATES TREASURY	US GOV	1,500,555.00	0.441	0.352	0.251 0.001	1,501,882.43 1,501,882.43 1,501,882.43	1,496,786.54 1,493,018.28 1,489,250.20
912828F88 UNITED STATES TREASURY	US GOV	1,500,105.00	0.486	0.354	0.334 0.002	1,501,876.92 1,501,876.92 1,501,876.92	1,495,097.15 1,490,089.64 1,485,082.46
912828G46 UNITED STATES TREASURY	US GOV	1,500,810.00	0.517	0.37	0.417 0.003	1,503,130.74 1,503,130.74 1,503,130.74	1,494,546.08 1,488,282.69 1,482,019.82
912828H29 UNITED STATES TREASURY	US GOV	1,501,470.00	0.548	0.429	0.499 0.005	1,504,680.69 1,504,680.69 1,504,680.69	1,493,979.08 1,486,488.90 1,478,999.47
912828J92 UNITED STATES TREASURY	US GOV	1,500,135.00	0.621	0.488	0.748 0.009	1,505,611.86 1,505,611.86 1,505,611.86	1,488,910.28 1,477,686.96 1,466,465.05
912828RF9 UNITED STATES TREASURY	US GOV	1,001,160.00	0.261	0.31	0.168 0.001	1,001,682.78 1,001,682.78 1,001,682.78	999,474.17 997,788.40 996,102.69
912828SJ0 UNITED STATES TREASURY	US GOV	1,503,870.00	0.601	0.488	0.665 0.008	1,508,745.88 1,508,745.88 1,508,745.88	1,493,874.61 1,483,880.38 1,473,887.32
912828SS0 UNITED STATES TREASURY	US GOV	1,504,560.00	0.655	0.509	0.83 0.011	1,510,918.78 1,510,918.78 1,510,918.78	1,492,073.70 1,479,589.07 1,467,106.10
912828SY7 UNITED STATES TREASURY	US GOV	1,501,350.00	0.597	0.527	0.914 0.013	1,508,576.13 1,508,576.13 1,508,576.13	1,487,627.59 1,473,907.12 1,460,188.58
912828TB6 UNITED STATES TREASURY	US GOV	1,503,465.00	0.622	0.518	0.996 0.015	1,511,220.16 1,511,220.16 1,511,220.16	1,488,498.30 1,473,533.83 1,458,571.60
912828TG5 UNITED STATES TREASURY	US GOV	1,499,535.00	0.641	0.529	1.079 0.017	1,508,085.44 1,508,085.44 1,508,085.44	1,483,362.66 1,467,192.88 1,451,025.65
912828TM2 UNITED STATES TREASURY	US GOV	1,501,350.00	0.674	0.548	1.161 0.019	1,510,891.48 1,510,891.48 1,510,891.48	1,483,926.24 1,466,505.39 1,449,087.42
912828TS9 UNITED STATES TREASURY	US GOV	1,501,410.00	0.696	0.549	1.243 0.022	1,511,666.68 1,511,666.68 1,511,666.68	1,482,744.82 1,464,082.89 1,445,424.22
912828TW0 UNITED STATES TREASURY	US GOV	1,503,630.00	0.617	0.568	1.325 0.024	1,514,937.80 1,514,937.80 1,514,937.80	1,483,710.37 1,463,794.37 1,443,882.02
912828WX4 UNITED STATES TREASURY	US GOV	1,500,390.00	0.354	0.194	0.085 0.00	1,500,638.18 1,500,638.18 1,500,638.18	1,499,112.42 1,497,834.86 1,496,557.32
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	505,602.04	0.25	0.25	0.00 0.00	505,602.04 505,602.04 505,602.04	505,602.04 505,602.04 505,602.04
CCYUSD Receivable	CASH	400.53	0.00	0.00	0.00 0.00	400.53 400.53 400.53	400.53 400.53 400.53
---	---	25,532,782.57	0.542	0.439	0.669 0.009	25,617,878.55 25,617,878.55 25,617,878.55	25,362,099.64 25,191,440.25 25,020,804.42

Base Shock Analysis

Base Currency: USD As of 06/30/2016

Bernalillo County Bond Proceed (52469)

Dated: 07/08/2016

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* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

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Dated: 07/08/2016

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
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
912828WQ9	UNITED STATES TREASURY 06/30/2016	Maturity	06/30/2016 06/30/2016	Maturity	100.00	-1,500,000.00	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 06/30/2016	Buy	06/01/2016 06/01/2016	Direct	1.00	329.25	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 06/30/2016	Sell	--- ---	Direct	1.00	-2,500,523.92	0.00
---	---	---	---	---	---	-2,972,792.33	0.00

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Bernco Trading Report

Bernalillo County Bond Proceed (52469)

07/01/2015 - 06/30/2016

Dated: 07/08/2016

* 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
912828A26	US TREASURY N/B 11/30/2015	Buy	07/22/2015 07/23/2015	Morgan Stanley	100.055	1,500,820.31	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
912828A67	US TREASURY N/B 12/31/2015	Buy	07/22/2015 07/23/2015	Morgan Stanley	100.055	1,500,820.31	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
912828B41	US TREASURY N/B 01/31/2016	Buy	07/22/2015 07/23/2015	CITIGROUP GLOBAL MARKETS INC.	100.117	1,501,757.81	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
912828B82	US TREASURY N/B 02/29/2016	Buy	07/22/2015 07/23/2015	CITIGROUP GLOBAL MARKETS INC.	100.039	1,500,585.94	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
912828C40	US TREASURY N/B 03/31/2016	Buy	07/22/2015 07/23/2015	Morgan Stanley	100.113	1,501,699.22	0.00
912828C81	US TREASURY N/B 04/30/2016	Buy	07/22/2015 07/23/2015	Morgan Stanley	100.109	1,501,640.63	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	US TREASURY N/B 08/31/2016	Buy	07/22/2015 07/23/2015	CITIGROUP GLOBAL MARKETS INC.	100.098	1,501,464.84	0.00
912828F47	US TREASURY N/B 09/30/2016	Buy	07/22/2015 07/23/2015	Morgan Stanley	100.07	1,501,054.69	0.00
912828F88	US TREASURY N/B 10/31/2016	Buy	07/22/2015 07/23/2015	BANC OF AMERICA SECURITIES LLC	99.859	1,497,890.63	0.00
912828G46	US TREASURY N/B 11/30/2016	Buy	07/22/2015 07/23/2015	BANC OF AMERICA SECURITIES LLC	99.977	1,499,648.44	0.00
912828H29	US TREASURY N/B 12/31/2016	Buy	07/22/2015 07/23/2015	BANC OF AMERICA SECURITIES LLC	100.109	1,501,640.63	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
912828H78	US TREASURY N/B 01/31/2017	Buy	07/22/2015 07/23/2015	BANC OF AMERICA SECURITIES LLC	99.891	1,498,359.38	0.00
912828J92	US TREASURY N/B 03/31/2017	Buy	07/22/2015 07/23/2015	BANC OF AMERICA SECURITIES LLC	99.797	1,496,953.13	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
912828SJ0	US TREASURY N/B 02/28/2017	Buy	07/22/2015 07/23/2015	BANC OF AMERICA SECURITIES LLC	100.438	1,506,562.50	0.00
912828SS0	US TREASURY N/B 04/30/2017	Buy	07/22/2015 07/23/2015	RBC Dain Rauscher (US)	100.387	1,505,800.78	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	US TREASURY N/B 05/31/2017	Buy	07/22/2015 07/23/2015	CITIGROUP GLOBAL MARKETS INC.	99.883	1,498,242.19	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

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

07/01/2015 - 06/30/2016

Dated: 07/08/2016

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
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
912828WM8	US TREASURY N/B 05/31/2016	Buy	07/22/2015 07/23/2015	CITIGROUP GLOBAL MARKETS INC.	100.09	1,501,347.66	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
912828WQ9	US TREASURY N/B 06/30/2016	Buy	07/22/2015 07/23/2015	CITIGROUP GLOBAL MARKETS INC.	100.168	1,502,519.53	0.00
912828WX4	US TREASURY N/B 07/31/2016	Buy	07/22/2015 07/23/2015	Morgan Stanley	100.148	1,502,226.56	0.00
912828XJ4	US TREASURY N/B 06/30/2017	Sell	07/28/2015 07/29/2015	BANC OF AMERICA SECURITIES LLC	99.918	-1,398,851.56	749.57
912828XJ4	US TREASURY N/B 06/30/2017	Buy	07/22/2015 07/23/2015	BANC OF AMERICA SECURITIES LLC	99.863	1,398,085.94	0.00
94975P405	--- 06/30/2016	Buy	---	Direct	1.00	25,594,079.86	0.00
94975P405	--- 06/30/2016	Sell	---	Direct	1.00	-55,048,984.78	0.00
94975P405	WFA GOVT MONEY MARKET-I 06/30/2016	Initial Load	07/07/2015 07/07/2015	Unknown	1.00	29,960,506.96	0.00
---	---	---	---	---	---	25,533,337.44	1,760.77

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Disclaimer

Dated: 07/08/2016

Additional Disclosure:

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

**Bernalillo County Accounting Department
FY2016 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	\$ -	\$ 1,410,403	\$ 1,426,514	\$ 3,699,008	\$ 9,338	\$ 1,529,975	\$ 1,510,313	\$ 10,320	\$ 1,943,991	\$ 1,956,696	\$ 2,502,911	\$ 3,005,797
Total Bond Proceeds Beginning Cash Balances	-	1,410,403	1,426,514	3,699,008	9,338	1,529,975	1,510,313	10,320	1,943,991	1,956,696	2,502,911	3,005,797

Bond Proceeds Inflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers In From Operating Portfolio	29,960,507	-	-	-	-	-	-	-	-	10,572,719	-	-
Bond Proceeds Portfolio Investment Income	7,252	16,111	12	10,330	20,637	10,313	7	18,773	10,388	155	26,252	8,437
Total Bond Proceeds Inflows	29,967,759	16,111	12	10,330	20,637	10,313	7	18,773	10,388	10,572,874	26,252	8,437

Bond Proceeds Outflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers Out to Operating Portfolio	-	-	729,467	3,700,000	-	1,529,975	1,500,000	1,085,102	1,497,684	535,734	1,519,171	-
Total Bond Proceeds Outflows	-	-	729,467	3,700,000	-	1,529,975	1,500,000	1,085,102	1,497,684	535,734	1,519,171	-

Bond Proceeds Investment Activity	July	August	September	October	November	December	January	February	March	April	May	June
Investments Called/Matured/Sold (Inflow)	1,398,851	-	3,001,949	-	1,500,000	1,500,000	-	3,000,000	1,500,000	-	3,000,000	1,500,000
Investments Purchased (Outflow)	29,956,207	-	-	-	-	-	-	-	-	9,490,925	1,004,195	-
Net Investment Activity	(28,557,356)	-	3,001,949	-	1,500,000	1,500,000	-	3,000,000	1,500,000	(9,490,925)	1,995,805	1,500,000

Net Bond Proceeds Increase/(Decrease) in Cash	1,410,403	16,111	2,272,494	(3,689,670)	1,520,637	(19,662)	(1,499,993)	1,933,671	12,704	546,215	502,886	1,508,437
Estimated Bond Proceeds Ending Cash Balance	\$ 1,410,403	\$ 1,426,514	\$ 3,699,008	\$ 9,338	\$ 1,529,975	\$ 1,510,313	\$ 10,320	\$ 1,943,991	\$ 1,956,695	\$ 2,502,911	\$ 3,005,797	\$ 4,514,234

Green shading = Projected
 Yellow shading = Actual
 Disclaimer: This annual cash flow report is an estimate.

**Bernalillo County Accounting Department
FY2016 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	\$ -	\$ 1,410,403	\$ 1,426,514	\$ 3,699,008	\$ 9,338	\$ 1,529,975	\$ 1,510,313	\$ 10,320	\$ 1,943,991	\$ 1,956,696	\$ 2,502,911	\$ 3,005,797
Total Bond Proceeds Beginning Cash Balances	-	1,410,403	1,426,514	3,699,008	9,338	1,529,975	1,510,313	10,320	1,943,991	1,956,696	2,502,911	3,005,797

Bond Proceeds Inflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers In From Operating Portfolio	29,960,507	-	-	-	-	-	-	-	-	10,572,719	-	-
Bond Proceeds Portfolio Investment Income	7,252	16,111	12	10,330	20,637	10,313	7	18,773	10,388	155	26,252	8,437
Total Bond Proceeds Inflows	29,967,759	16,111	12	10,330	20,637	10,313	7	18,773	10,388	10,572,874	26,252	8,437

Bond Proceeds Outflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers Out to Operating Portfolio	-	-	729,467	3,700,000	-	1,529,975	1,500,000	1,085,102	1,497,684	535,734	1,519,171	-
Total Bond Proceeds Outflows	-	-	729,467	3,700,000	-	1,529,975	1,500,000	1,085,102	1,497,684	535,734	1,519,171	-

Bond Proceeds Investment Activity	July	August	September	October	November	December	January	February	March	April	May	June
Investments Called/Matured/Sold (Inflow)	1,398,851	-	3,001,949	-	1,500,000	1,500,000	-	3,000,000	1,500,000	-	3,000,000	1,500,000
Investments Purchased (Outflow)	29,956,207	-	-	-	-	-	-	-	-	9,490,925	1,004,195	-
Net Investment Activity	(28,557,356)	-	3,001,949	-	1,500,000	1,500,000	-	3,000,000	1,500,000	(9,490,925)	1,995,805	1,500,000

Net Bond Proceeds Increase/(Decrease) in Cash	1,410,403	16,111	2,272,494	(3,689,670)	1,520,637	(19,662)	(1,499,993)	1,933,671	12,704	546,215	502,886	1,508,437
Estimated Bond Proceeds Ending Cash Balance	\$ 1,410,403	\$ 1,426,514	\$ 3,699,008	\$ 9,338	\$ 1,529,975	\$ 1,510,313	\$ 10,320	\$ 1,943,991	\$ 1,956,695	\$ 2,502,911	\$ 3,005,797	\$ 4,514,234

Green shading = Projected
 Yellow shading = Actual
 Disclaimer: This annual cash flow report is an estimate.