



Bernalillo County Monthly Statement

Bernalillo County Bond Proceed (52469)

Month End (M11 Y2016)

05/01/2016 - 05/31/2016

Dated: 06/13/2016

Locked Down

Table of Contents

Dated: 06/13/2016

<u>Portfolio Overview (Bernalillo County Bond Proceed (52469))</u>	1
<u>Bernco Holdings Summary (Bernalillo County Bond Proceed (52469))</u>	2
<u>Bernco Duration (Bernalillo County Bond Proceed (52469))</u>	3
<u>Bernco Credit Quality (Bernalillo County Bond Proceed (52469))</u>	5
<u>Bernco Performance Summary (Bernalillo County Bond Proceed (52469))</u>	7
<u>Base Shock Analysis (Bernalillo County Bond Proceed (52469))</u>	8
<u>Bernco Trading Report (Bernalillo County Bond Proceed (52469))</u>	10

Portfolio Overview

Bernalillo County Bond Proceed (52469)

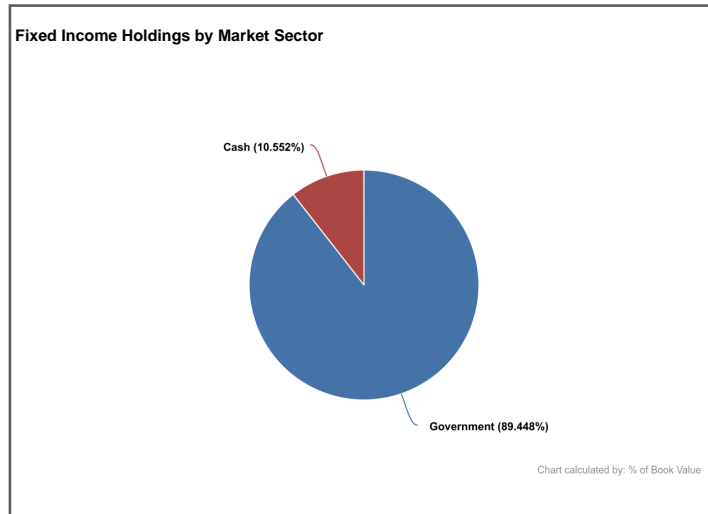
05/01/2016 - 05/31/2016

[Return to Table of Contents](#)

Dated: 06/13/2016

Balance Sheet			
Book Value + Accrued			28,526,340.87
Net Unrealized Gain/Loss			-15,495.94
Market Value + Accrued			28,510,844.93

Index Comparison Summary			
Risk Metric	Portfolio	Index	Difference
Duration	0.623	0.977	-0.354
Yield	0.549	0.665	-0.116
Years to Effective Maturity	0.627	0.984	-0.357
Years to Final Maturity	0.627	0.984	-0.357
Average Credit Rating	AAA	AAA	---



Cash and Fixed Income Summary	
Risk Metric	Value
Cash	329.25
MMFund	3,005,796.71
Fixed Income	25,504,718.97
Duration	0.623
Convexity	0.009
WAL	0.628
Years to Final Maturity	0.627
Years to Effective Maturity	0.627
Yield	0.549
Book Yield	0.497
Avg Credit Rating	AAA/Aaa/AAA

Bernco Holdings Summary

Bernalillo County Bond Proceed (52469)

As of 05/31/2016

[Return to Table of Contents](#)

Dated: 06/13/2016

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	1,502,471.68 0.484	1,501,350.00	-1,121.68	4,265.11	1,505,615.11	0.627
912828D64	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2016	1,501,464.84	1,500,328.07 0.411	1,500,450.00	121.93	1,895.38	1,502,345.38	0.252
912828F47	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2016	1,501,054.69	1,500,294.09 0.441	1,500,195.00	-99.09	1,270.49	1,501,465.49	0.334
912828F88	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2016	1,497,890.63	1,499,313.90 0.486	1,499,145.00	-168.90	489.13	1,499,634.13	0.419
912828G46	UNITED STATES TREASURY	1,500,000.00	US GOV	11/30/2016	1,499,648.44	1,499,871.08 0.517	1,499,730.00	-141.08	20.49	1,499,750.49	0.501
912828H29	UNITED STATES TREASURY	1,500,000.00	US GOV	12/31/2016	1,501,640.63	1,500,663.32 0.548	1,500,315.00	-348.32	3,940.59	1,504,255.59	0.586
912828J92	UNITED STATES TREASURY	1,500,000.00	US GOV	03/31/2017	1,496,953.13	1,498,498.22 0.621	1,497,690.00	-808.22	1,270.49	1,498,960.49	0.832
912828RF9	UNITED STATES TREASURY	1,000,000.00	US GOV	08/31/2016	1,002,265.63	1,001,824.53 0.261	1,001,530.00	-294.53	2,527.17	1,004,057.17	0.252
912828SJ0	UNITED STATES TREASURY	1,500,000.00	US GOV	02/28/2017	1,506,562.50	1,503,061.48 0.601	1,502,115.00	-946.48	3,316.92	1,505,431.92	0.747
912828SS0	UNITED STATES TREASURY	1,500,000.00	US GOV	04/30/2017	1,505,800.78	1,502,998.74 0.655	1,502,205.00	-793.74	1,141.30	1,503,346.30	0.914
912828SY7	UNITED STATES TREASURY	1,500,000.00	US GOV	05/31/2017	1,500,468.75	1,500,421.61 0.597	1,498,305.00	-2,116.61	25.61	1,498,330.61	1.00
912828TB6	UNITED STATES TREASURY	1,500,000.00	US GOV	06/30/2017	1,502,285.16	1,502,066.24 0.622	1,499,880.00	-2,186.24	4,728.71	1,504,608.71	1.082
912828TG5	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2017	1,497,304.69	1,497,547.31 0.641	1,495,140.00	-2,407.31	2,513.74	1,497,653.74	1.167
912828TM2	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2017	1,499,003.91	1,499,087.50 0.674	1,497,240.00	-1,847.50	2,369.23	1,499,609.23	1.252
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,498,597.24 0.696	1,496,655.00	-1,942.24	1,588.11	1,498,243.11	1.334
912828TW0	UNITED STATES TREASURY	475,000.00	US GOV	10/31/2017	475,278.32	475,257.70 0.711	474,610.50	-647.20	309.78	474,920.28	1.419
912828WQ9	UNITED STATES TREASURY	1,500,000.00	US GOV	06/30/2016	1,502,519.53	1,500,214.29 0.32	1,500,330.00	115.71	3,152.47	1,503,482.47	0.082
912828WX4	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2016	1,502,226.56	1,500,359.43 0.354	1,500,495.00	135.57	2,513.74	1,503,008.74	0.167
94975P405	WELLS FRGO GOVERNMENT CL I MMF	3,005,796.71	MMFUND	05/31/2016	3,005,796.71	3,005,796.71 0.18	3,005,796.71	-0.00	0.00	3,005,796.71	0.00
CCYUSD	Receivable	329.25	CASH	05/31/2016	329.25	329.25 0.00	329.25	0.00	0.00	329.25	0.00
---	---	28,481,125.96	---	01/15/2017	28,499,900.41	28,489,002.40 0.497	28,473,506.46	-15,495.94	37,338.47	28,510,844.93	0.627

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

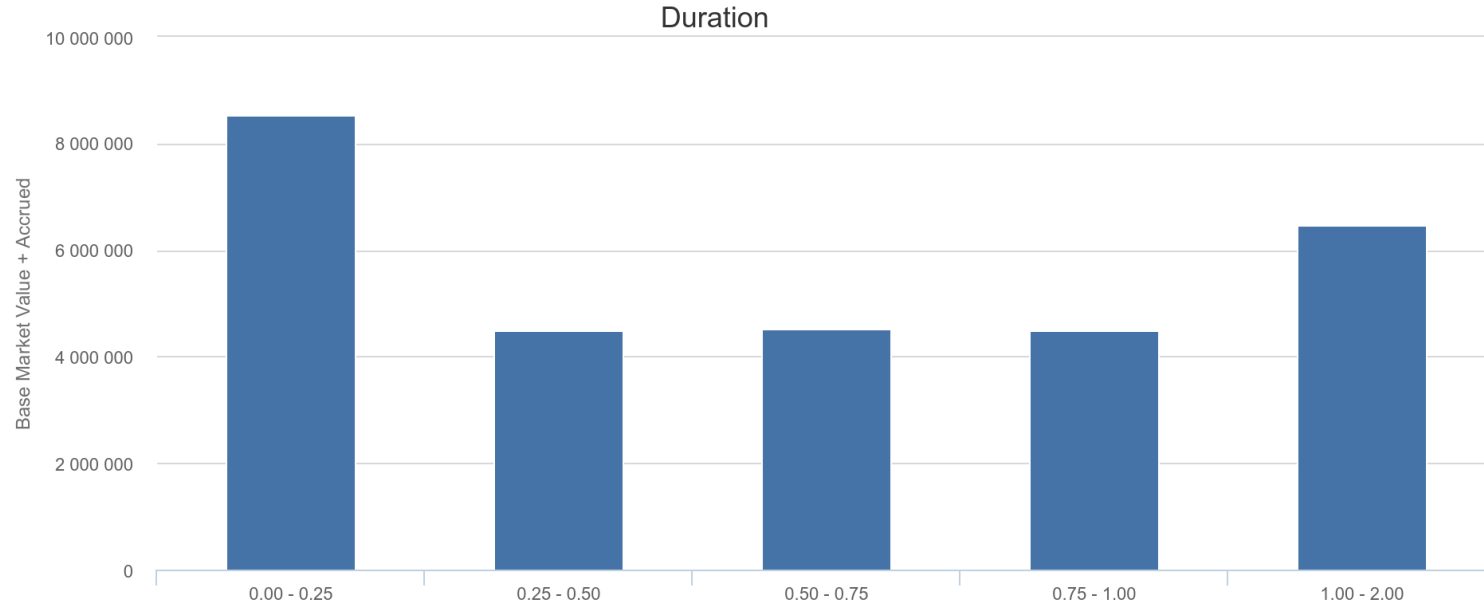
Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 05/31/2016

[Return to Table of Contents](#)

Dated: 06/13/2016



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	100.03	0.379	0.25	AAA	1,502,345.38
912828RF9	UNITED STATES TREASURY	1,000,000.00	08/31/2016	08/31/2016	US GOV	100.153	0.386	0.25	AAA	1,004,057.17
912828WQ9	UNITED STATES TREASURY	1,500,000.00	06/30/2016	06/30/2016	US GOV	100.022	0.233	0.082	AAA	1,503,482.47
912828WX4	UNITED STATES TREASURY	1,500,000.00	07/31/2016	07/31/2016	US GOV	100.033	0.302	0.167	AAA	1,503,008.74
94975P405	WELLS FRGO GOVERNMENT CL I MMF	3,005,796.71	05/31/2016	05/31/2016	MMFUND	1.00	0.18	0.00	AAA	3,005,796.71
CCYUSD	Receivable	329.25	05/31/2016	05/31/2016	CASH	1.00	0.00	0.00	AAA	329.25
---	---	8,506,125.96	07/13/2016	07/13/2016	---	65.099	0.27	0.118	AAA	8,519,019.72

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	100.013	0.461	0.333	AAA	1,501,465.49
912828F88	UNITED STATES TREASURY	1,500,000.00	10/31/2016	10/31/2016	US GOV	99.943	0.512	0.415	AAA	1,499,634.13
912828G46	UNITED STATES TREASURY	1,500,000.00	11/30/2016	11/30/2016	US GOV	99.982	0.536	0.499	AAA	1,499,750.49
---	UNITED STATES TREASURY	4,500,000.00	10/31/2016	10/31/2016	US GOV	99.979	0.503	0.415	AAA	4,500,850.11

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	100.09	0.605	0.62	AAA	1,505,615.11
912828H29	UNITED STATES TREASURY	1,500,000.00	12/31/2016	12/31/2016	US GOV	100.021	0.589	0.579	AAA	1,504,255.59
912828SJO	UNITED STATES TREASURY	1,500,000.00	02/28/2017	02/28/2017	US GOV	100.141	0.686	0.745	AAA	1,505,431.92

Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 05/31/2016

[Return to Table of Contents](#)

Dated: 06/13/2016

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	01/25/2017	01/25/2017	US GOV	100.084	0.627	0.648	AAA	4,515,302.62

0.75 - 1.00

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	99.846	0.686	0.829	AAA	1,498,960.49
912828SS0	UNITED STATES TREASURY	1,500,000.00	04/30/2017	04/30/2017	US GOV	100.147	0.714	0.91	AAA	1,503,346.30
912828SY7	UNITED STATES TREASURY	1,500,000.00	05/31/2017	05/31/2017	US GOV	99.887	0.739	0.995	AAA	1,498,330.61
---	UNITED STATES TREASURY	4,500,000.00	04/30/2017	04/30/2017	US GOV	99.96	0.713	0.911	AAA	4,500,637.41

1.00 - 2.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828TB6	UNITED STATES TREASURY	1,500,000.00	06/30/2017	06/30/2017	US GOV	99.992	0.757	1.073	AAA	1,504,608.71
912828TG5	UNITED STATES TREASURY	1,500,000.00	07/31/2017	07/31/2017	US GOV	99.676	0.779	1.159	AAA	1,497,653.74
912828TM2	UNITED STATES TREASURY	1,500,000.00	08/31/2017	08/31/2017	US GOV	99.816	0.773	1.241	AAA	1,499,609.23
912828TS9	UNITED STATES TREASURY	1,500,000.00	09/30/2017	09/30/2017	US GOV	99.777	0.793	1.323	AAA	1,498,243.11
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	99.918	0.808	1.404	AAA	474,920.28
---	UNITED STATES TREASURY	6,475,000.00	08/21/2017	08/21/2017	US GOV	99.823	0.778	1.214	AAA	6,475,035.07

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	28,481,125.96	01/15/2017	01/15/2017	---	89.535	0.549	0.623	AAA	28,510,844.93

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

Bernco Credit Quality

Base Currency: USD As of 05/31/2016

Bernalillo County Bond Proceed (52469)

Dated: 06/13/2016

[Return to Table of Contents](#)

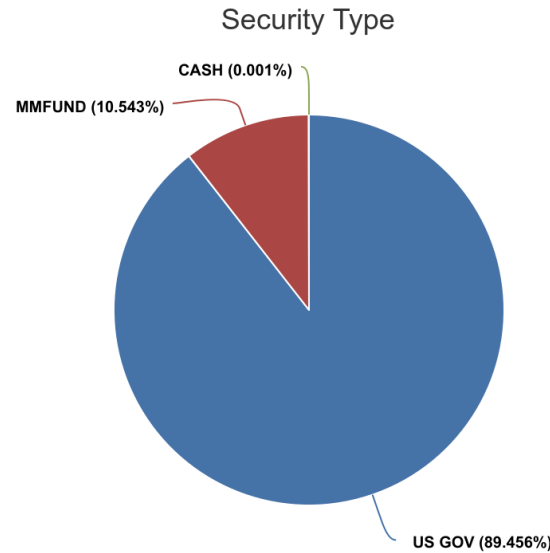


Chart calculated by: Base Market Value + Accrued

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	474,920.28	1.666%
912828RF9	UNITED STATES TREASURY	AAA	1,000,000.00	08/31/2016	US GOV	Government	1,004,057.17	3.522%
912828TG5	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2017	US GOV	Government	1,497,653.74	5.253%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,498,243.11	5.255%
912828SY7	UNITED STATES TREASURY	AAA	1,500,000.00	05/31/2017	US GOV	Government	1,498,330.61	5.255%
912828J92	UNITED STATES TREASURY	AAA	1,500,000.00	03/31/2017	US GOV	Government	1,498,960.49	5.258%
912828TM2	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2017	US GOV	Government	1,499,609.23	5.260%
912828F88	UNITED STATES TREASURY	AAA	1,500,000.00	10/31/2016	US GOV	Government	1,499,634.13	5.260%
912828G46	UNITED STATES TREASURY	AAA	1,500,000.00	11/30/2016	US GOV	Government	1,499,750.49	5.260%
912828F47	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2016	US GOV	Government	1,501,465.49	5.266%
912828D64	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2016	US GOV	Government	1,502,345.38	5.269%
912828WX4	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2016	US GOV	Government	1,503,008.74	5.272%
912828SS0	UNITED STATES TREASURY	AAA	1,500,000.00	04/30/2017	US GOV	Government	1,503,346.30	5.273%
912828WQ9	UNITED STATES TREASURY	AAA	1,500,000.00	06/30/2016	US GOV	Government	1,503,482.47	5.273%
912828H29	UNITED STATES TREASURY	AAA	1,500,000.00	12/31/2016	US GOV	Government	1,504,255.59	5.276%
912828TB6	UNITED STATES TREASURY	AAA	1,500,000.00	06/30/2017	US GOV	Government	1,504,608.71	5.277%
912828SJ0	UNITED STATES TREASURY	AAA	1,500,000.00	02/28/2017	US GOV	Government	1,505,431.92	5.280%
912828A91	UNITED STATES TREASURY	AAA	1,500,000.00	01/15/2017	US GOV	Government	1,505,615.11	5.281%
---	UNITED STATES TREASURY	AAA	25,475,000.00	02/11/2017	US GOV	Government	25,504,718.97	89.456%

Bernco Credit Quality

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 05/31/2016

[Return to Table of Contents](#)

Dated: 06/13/2016

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	3,005,796.71	05/31/2016	MMFUND	Cash	3,005,796.71	10.543%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	3,005,796.71	05/31/2016	MMFUND	Cash	3,005,796.71	10.543%

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	329.25	05/31/2016	CASH	Cash	329.25	0.001%
CCYUSD	Receivable	AAA	329.25	05/31/2016	CASH	Cash	329.25	0.001%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	28,481,125.96	01/15/2017	---	---	28,510,844.93	100.000%

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

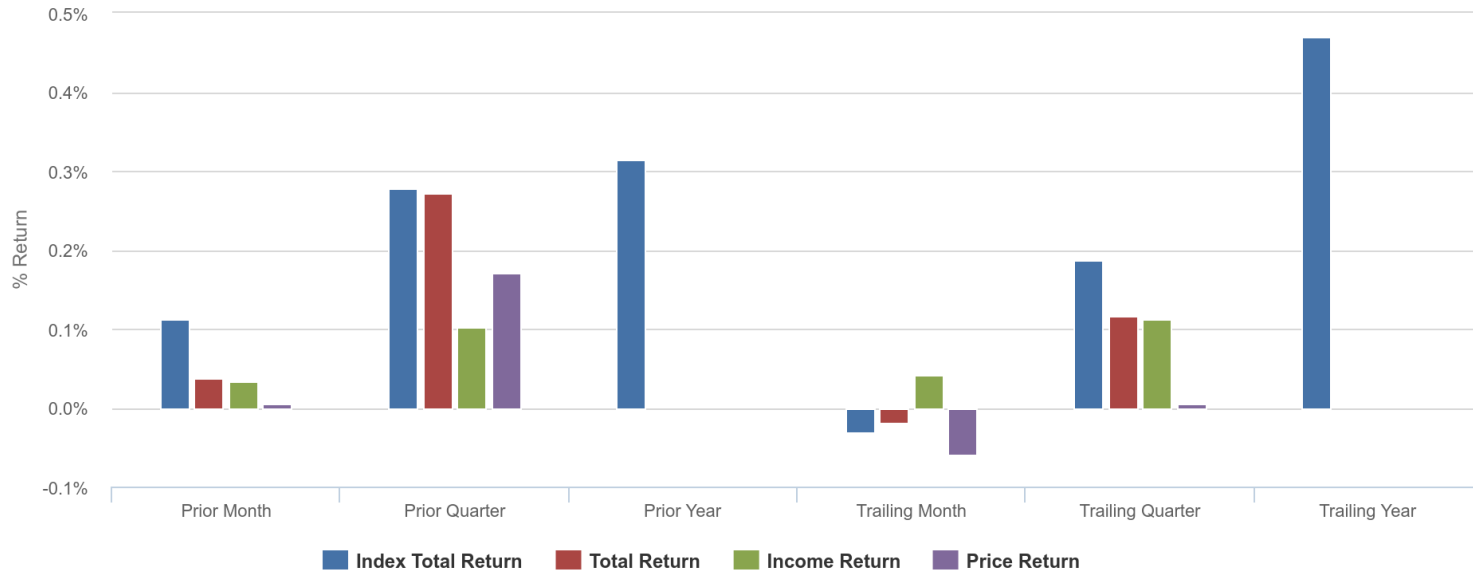
Bernco Performance Summary

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 05/31/2016

[Return to Table of Contents](#)

Dated: 06/13/2016



Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	04/01/2016	04/30/2016	0.038%	0.033%	0.005%
Prior Quarter	01/01/2016	03/31/2016	0.272%	0.103%	0.170%
Prior Year	07/01/2014	06/30/2015	---	---	---
Trailing Month	05/01/2016	05/31/2016	-0.018%	0.042%	-0.061%
Trailing Quarter	03/01/2016	05/31/2016	0.116%	0.111%	0.005%
Trailing Year	06/01/2015	05/31/2016	---	---	---

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 05/31/2016

[Return to Table of Contents](#)

Dated: 06/13/2016

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	1,501,350.00	0.484	0.605	0.62 0.007	1,506,980.92 1,506,980.92 1,506,980.92	1,492,043.89 1,482,738.81 1,473,434.78
912828D64 UNITED STATES TREASURY	US GOV	1,500,450.00	0.411	0.379	0.25 0.001	1,501,871.89 1,501,871.89 1,501,871.89	1,496,702.52 1,492,955.23 1,489,208.13
912828F47 UNITED STATES TREASURY	US GOV	1,500,195.00	0.441	0.461	0.333 0.002	1,502,494.59 1,502,494.59 1,502,494.59	1,495,202.18 1,490,209.70 1,485,217.54
912828F88 UNITED STATES TREASURY	US GOV	1,499,145.00	0.486	0.512	0.415 0.003	1,502,330.93 1,502,330.93 1,502,330.93	1,492,925.65 1,486,706.81 1,480,488.48
912828G46 UNITED STATES TREASURY	US GOV	1,499,730.00	0.517	0.536	0.499 0.005	1,503,739.36 1,503,739.36 1,503,739.36	1,492,251.77 1,484,774.28 1,477,297.55
912828H29 UNITED STATES TREASURY	US GOV	1,500,315.00	0.548	0.589	0.579 0.006	1,505,430.64 1,505,430.64 1,505,430.64	1,491,626.31 1,482,938.56 1,474,251.75
912828J92 UNITED STATES TREASURY	US GOV	1,497,690.00	0.621	0.686	0.829 0.011	1,506,204.32 1,506,204.32 1,506,204.32	1,485,271.34 1,472,854.32 1,460,438.96
912828RF9 UNITED STATES TREASURY	US GOV	1,001,530.00	0.261	0.386	0.25 0.001	1,002,496.66 1,002,496.66 1,002,496.66	999,028.65 996,527.43 994,026.34
912828SJ0 UNITED STATES TREASURY	US GOV	1,502,115.00	0.601	0.686	0.745 0.009	1,509,794.31 1,509,794.31 1,509,794.31	1,490,920.91 1,479,728.22 1,468,536.93
912828SS0 UNITED STATES TREASURY	US GOV	1,502,205.00	0.655	0.714	0.91 0.013	1,511,963.33 1,511,963.33 1,511,963.33	1,488,530.84 1,474,858.61 1,461,188.30
912828SY7 UNITED STATES TREASURY	US GOV	1,498,305.00	0.597	0.739	0.995 0.015	1,509,314.58 1,509,314.58 1,509,314.58	1,483,401.46 1,468,500.15 1,453,601.06
912828TB6 UNITED STATES TREASURY	US GOV	1,499,880.00	0.622	0.757	1.073 0.017	1,512,066.46 1,512,066.46 1,512,066.46	1,483,791.19 1,467,704.90 1,451,621.16
912828TG5 UNITED STATES TREASURY	US GOV	1,495,140.00	0.641	0.779	1.159 0.019	1,508,647.23 1,508,647.23 1,508,647.23	1,477,807.99 1,460,478.86 1,443,152.60
912828TM2 UNITED STATES TREASURY	US GOV	1,497,240.00	0.674	0.773	1.241 0.022	1,511,599.86 1,511,599.86 1,511,599.86	1,478,667.89 1,460,099.01 1,441,533.37
912828TS9 UNITED STATES TREASURY	US GOV	1,496,655.00	0.696	0.793	1.323 0.024	1,512,370.19 1,512,370.19 1,512,370.19	1,476,849.94 1,457,048.49 1,437,250.66
912828TW0 UNITED STATES TREASURY	US GOV	474,610.50	0.711	0.808	1.404 0.027	479,998.86 479,998.86 479,998.86	467,945.30 461,281.37 454,618.72
912828WQ9 UNITED STATES TREASURY	US GOV	1,500,330.00	0.32	0.233	0.082 0.00	1,500,617.48 1,500,617.48 1,500,617.48	1,499,093.71 1,497,857.44 1,496,621.20
912828WX4 UNITED STATES TREASURY	US GOV	1,500,495.00	0.354	0.302	0.167 0.001	1,501,255.22 1,501,255.22 1,501,255.22	1,497,981.75 1,495,468.58 1,492,955.50
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	3,005,796.71	0.18	0.18	0.00 0.00	3,005,796.71 3,005,796.71 3,005,796.71	3,005,796.71 3,005,796.71 3,005,796.71
CCYUSD Receivable	CASH	329.25	0.00	0.00	0.00 0.00	329.25 329.25 329.25	329.25 329.25 329.25
---	---	28,473,506.46	0.497	0.549	0.623 0.009	28,595,302.78 28,595,302.78 28,595,302.78	28,296,169.25 28,118,856.75 27,941,568.98

Base Shock Analysis

Base Currency: USD As of 05/31/2016

Bernalillo County Bond Proceed (52469)

Dated: 06/13/2016

[Return to Table of Contents](#)

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

05/01/2016 - 05/31/2016

[Return to Table of Contents](#)

Dated: 06/13/2016

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
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
912828WM8	UNITED STATES TREASURY 05/31/2016	Maturity	05/31/2016 05/31/2016	Maturity	100.00	-1,500,000.00	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 05/31/2016	Buy	--- ---	Direct	1.00	3,026,251.87	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 05/31/2016	Sell	05/10/2016 05/10/2016	Direct	1.00	-2,523,366.37	0.00
---	---	---	---	---	---	5,151.13	0.00

* 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

[Return to Table of Contents](#)

Dated: 06/13/2016

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.

This data is intended to detail our investment advisory activity as well as the activity of any client accounts managed by Public Trust Advisors, LLC (Public Trust). The custodian bank maintains the control of assets and executes and settles all investment transactions. The custodian statement is the official record of security and cash holdings transactions. Public Trust recognizes that clients may use these reports to facilitate record keeping; therefore it is recommended that the client reconcile this statement with their custodian bank statement. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference. Please contact your relationship manager or call our toll free number 855-395-3954 with questions regarding your account.

Public Trust does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Pricing sources from our reporting platform are provided by Clearwater Analytics®. Clearwater utilizes a hierarchical pricing model with multiple options for pricing sources. These options include custodial pricing, S&P Capital IQ and other sources. Since multiple pricing hierarchies are offered through Clearwater Analytics, and client preferences regarding pricing sources may differ, it is important to verify the specific pricing hierarchy for each portfolio. Securities with short maturities and infrequent secondary market trades are typically priced via mathematical calculations. The securities in this investment portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by Public Trust, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency, unless otherwise specifically stated. Investing involves risk, including the possible loss of principal.

Past performance is not an indicator of future performance or results.

Public Trust statements present beginning and ending balances and are based on Market Value plus accrued interest on a Trade Date basis. Customized reports made available to the end user either from Public Trust or through the online reporting platform may present information and portfolio analytics using various optional methods including, but not limited to, historical cost, amortized cost, and market value. Custom reports may also differ from the information received from the custodian as a result of additional formulas and filters created based on end user preferences.

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