



Bernalillo County Monthly Statement

Bernalillo County Bond Proceed (52469)

Month End (M4 Y2017)

10/01/2016 - 10/31/2016

Dated: 11/14/2016

Locked Down

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Dated: 11/14/2016

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Portfolio Overview

10/01/2016 - 10/31/2016

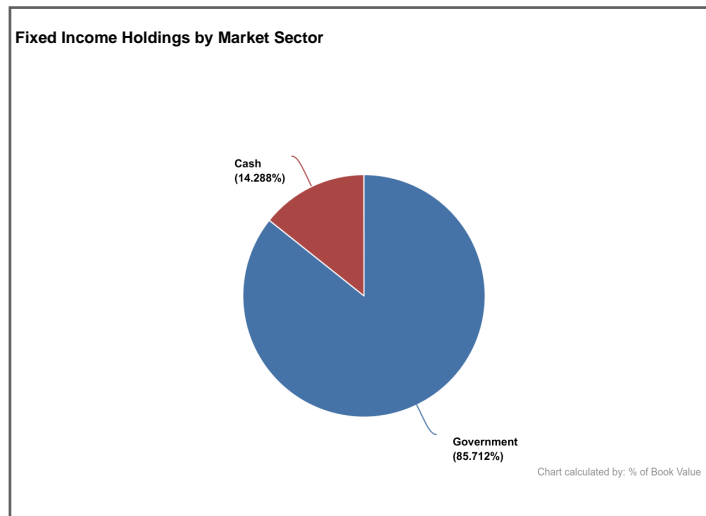
Bernalillo County Bond Proceed (52469)

Dated: 11/14/2016

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Balance Sheet			
Book Value + Accrued			24,527,166.55
Net Unrealized Gain/Loss			348.35
Market Value + Accrued			24,527,514.90

Index Comparison Summary			
Risk Metric	Portfolio	Index	Difference
Duration	0.529	0.942	-0.413
Yield	0.492	0.647	-0.155
Years to Effective Maturity	0.531	0.948	-0.417
Years to Final Maturity	0.531	0.948	-0.417
Average Credit Rating	AAA	AAA	---



Cash and Fixed Income Summary	
Risk Metric	Value
Cash	481.06
MMFund	3,499,445.58
Fixed Income	21,027,588.26
Duration	0.529
Convexity	0.007
WAL	0.531
Years to Final Maturity	0.531
Years to Effective Maturity	0.531
Yield	0.492
Book Yield	0.559
Avg Credit Rating	AAA/Aaa/AAA

Bernco Holdings Summary

Bernalillo County Bond Proceed (52469)

As of 10/31/2016

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Dated: 11/14/2016

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	1,500,811.90 0.484	1,501,440.00	628.10	3,332.20	1,504,772.20	0.208
912828G46	UNITED STATES TREASURY	1,500,000.00	US GOV	11/30/2016	1,499,648.44	1,499,979.46 0.517	1,500,375.00	395.54	3,155.74	1,503,530.74	0.082
912828H29	UNITED STATES TREASURY	1,500,000.00	US GOV	12/31/2016	1,501,640.63	1,500,186.64 0.548	1,500,885.00	698.36	3,158.97	1,504,043.97	0.167
912828J92	UNITED STATES TREASURY	1,500,000.00	US GOV	03/31/2017	1,496,953.13	1,499,254.00 0.621	1,500,495.00	1,241.00	659.34	1,501,154.34	0.413
912828SJ0	UNITED STATES TREASURY	1,500,000.00	US GOV	02/28/2017	1,506,562.50	1,501,348.08 0.601	1,502,685.00	1,336.92	2,247.93	1,504,932.93	0.329
912828SS0	UNITED STATES TREASURY	1,500,000.00	US GOV	04/30/2017	1,505,800.78	1,501,635.51 0.655	1,502,535.00	899.49	36.26	1,502,571.26	0.496
912828SY7	UNITED STATES TREASURY	1,500,000.00	US GOV	05/31/2017	1,500,468.75	1,500,245.14 0.597	1,500,300.00	54.86	3,944.67	1,504,244.67	0.58
912828TB6	UNITED STATES TREASURY	1,500,000.00	US GOV	06/30/2017	1,502,285.16	1,501,270.78 0.622	1,501,230.00	-40.78	3,790.76	1,505,020.76	0.663
912828TG5	UNITED STATES TREASURY	1,500,000.00	US GOV	07/31/2017	1,497,304.69	1,498,425.31 0.641	1,498,590.00	164.69	1,895.38	1,500,485.38	0.747
912828TM2	UNITED STATES TREASURY	1,500,000.00	US GOV	08/31/2017	1,499,003.91	1,499,393.67 0.674	1,499,295.00	-98.67	1,605.66	1,500,900.66	0.832
912828TS9	UNITED STATES TREASURY	1,500,000.00	US GOV	09/30/2017	1,498,476.56	1,499,037.49 0.696	1,498,950.00	-87.49	824.18	1,499,774.18	0.914
912828TW0	UNITED STATES TREASURY	1,500,000.00	US GOV	10/31/2017	1,502,680.66	1,501,980.35 0.617	1,500,345.00	-1,635.35	31.08	1,500,376.08	1.00
912828UA6	UNITED STATES TREASURY	1,495,000.00	US GOV	11/30/2017	1,495,233.59	1,495,192.10 0.613	1,493,131.25	-2,060.85	3,931.52	1,497,062.77	1.082
912828UE8	UNITED STATES TREASURY	1,495,000.00	US GOV	12/31/2017	1,496,167.97	1,496,087.67 0.687	1,494,940.20	-1,147.47	3,778.13	1,498,718.32	1.167
94975P405	WELLS FRGO GOVERNMENT CL I MMF	3,499,445.58	MMFUND	10/31/2016	3,499,445.58	3,499,445.58 0.24	3,499,445.58	0.00	0.00	3,499,445.58	0.00
CCYUSD	Receivable	481.06	CASH	10/31/2016	481.06	481.06 0.00	481.06	0.00	0.00	481.06	0.00
---	---	24,489,926.64	---	05/13/2017	24,505,083.11	24,494,774.74 0.559	24,495,123.09	348.35	32,391.81	24,527,514.90	0.531

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

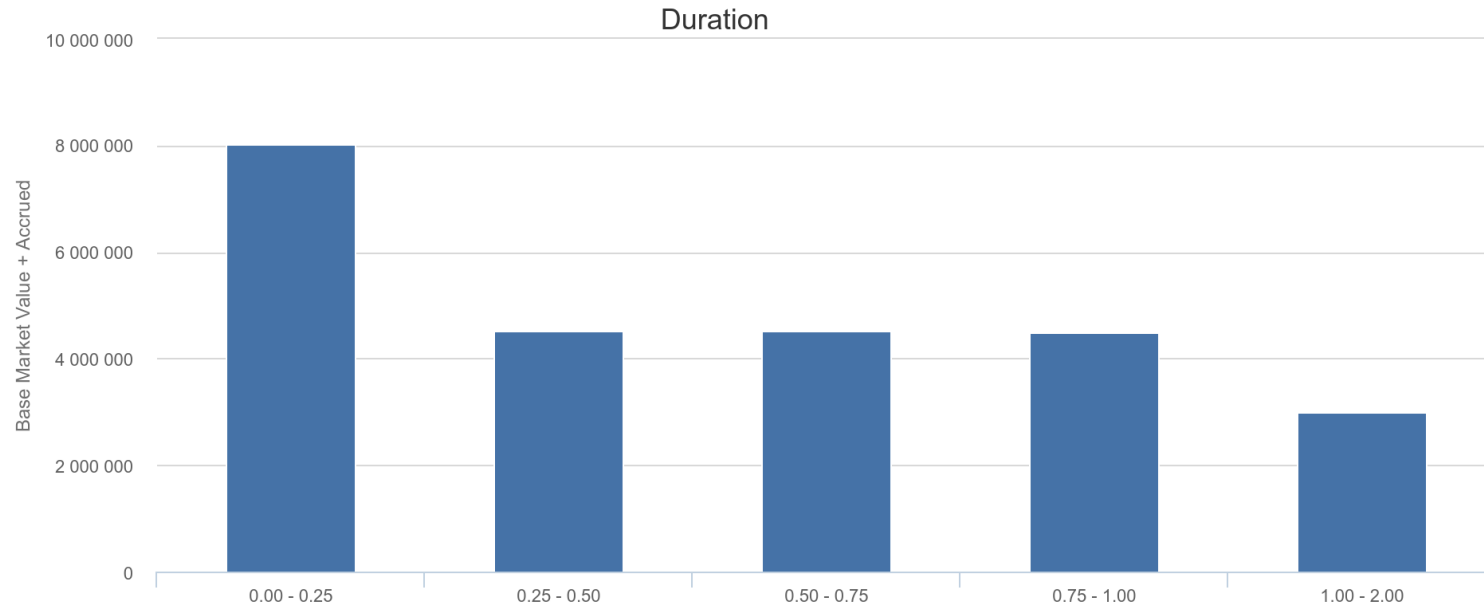
Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 10/31/2016

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Dated: 11/14/2016



0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828A91	UNITED STATES TREASURY	1,500,000.00	01/15/2017	01/15/2017	US GOV	100.0960	0.284	0.206	AAA	1,504,772.20
912828G46	UNITED STATES TREASURY	1,500,000.00	11/30/2016	11/30/2016	US GOV	100.0250	0.195	0.082	AAA	1,503,530.74
912828H29	UNITED STATES TREASURY	1,500,000.00	12/31/2016	12/31/2016	US GOV	100.0590	0.268	0.166	AAA	1,504,043.97
94975P405	WELLS FRGO GOVERNMENT CL I MMF	3,499,445.58	10/31/2016	10/31/2016	MMFUND	1.0000	0.24	0.00	AAA	3,499,445.58
CCYUSD	Receivable	481.06	10/31/2016	10/31/2016	CASH	1.0000	0.00	0.00	AAA	481.06
---	---	7,999,926.64	12/01/2016	12/01/2016	---	56.7886	0.245	0.085	AAA	8,012,273.55

0.25 - 0.50

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	100.0330	0.42	0.414	AAA	1,501,154.34
912828SJ0	UNITED STATES TREASURY	1,500,000.00	02/28/2017	02/28/2017	US GOV	100.1790	0.334	0.331	AAA	1,504,932.93
912828SS0	UNITED STATES TREASURY	1,500,000.00	04/30/2017	04/30/2017	US GOV	100.1690	0.536	0.499	AAA	1,502,571.26
---	UNITED STATES TREASURY	4,500,000.00	03/31/2017	03/31/2017	US GOV	100.1271	0.43	0.415	AAA	4,508,658.53

0.50 - 0.75

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828SY7	UNITED STATES TREASURY	1,500,000.00	05/31/2017	05/31/2017	US GOV	100.0200	0.59	0.579	AAA	1,504,244.67
912828TB6	UNITED STATES TREASURY	1,500,000.00	06/30/2017	06/30/2017	US GOV	100.0820	0.626	0.662	AAA	1,505,020.76
912828TG5	UNITED STATES TREASURY	1,500,000.00	07/31/2017	07/31/2017	US GOV	99.9060	0.626	0.746	AAA	1,500,485.38
---	UNITED STATES TREASURY	4,500,000.00	06/30/2017	06/30/2017	US GOV	100.0028	0.614	0.662	AAA	4,509,750.81

Bernco Duration

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 10/31/2016

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Dated: 11/14/2016

0.75 - 1.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828TM2	UNITED STATES TREASURY	1,500,000.00	08/31/2017	08/31/2017	US GOV	99.9530	0.682	0.827	AAA	1,500,900.66
912828TS9	UNITED STATES TREASURY	1,500,000.00	09/30/2017	09/30/2017	US GOV	99.9300	0.702	0.91	AAA	1,499,774.18
912828TW0	UNITED STATES TREASURY	475,000.00	10/31/2017	10/31/2017	US GOV	100.0230	0.727	0.995	AAA	475,119.09
912828TW0	UNITED STATES TREASURY	1,025,000.00	10/31/2017	10/31/2017	US GOV	100.0230	0.727	0.995	AAA	1,025,256.99
---	UNITED STATES TREASURY	4,500,000.00	09/30/2017	09/30/2017	US GOV	99.9687	0.703	0.911	AAA	4,501,050.92

1.00 - 2.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828UA6	UNITED STATES TREASURY	1,495,000.00	11/30/2017	11/30/2017	US GOV	99.8750	0.741	1.073	AAA	1,497,062.77
912828UE8	UNITED STATES TREASURY	1,495,000.00	12/31/2017	12/31/2017	US GOV	99.9960	0.753	1.156	AAA	1,498,718.32
---	UNITED STATES TREASURY	2,990,000.00	12/16/2017	12/16/2017	US GOV	99.9355	0.747	1.115	AAA	2,995,781.10

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	24,489,926.64	05/13/2017	05/13/2017	---	85.8946	0.492	0.529	AAA	24,527,514.90

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

Bernco Credit Quality

Base Currency: USD As of 10/31/2016

Bernalillo County Bond Proceed (52469)

Dated: 11/14/2016

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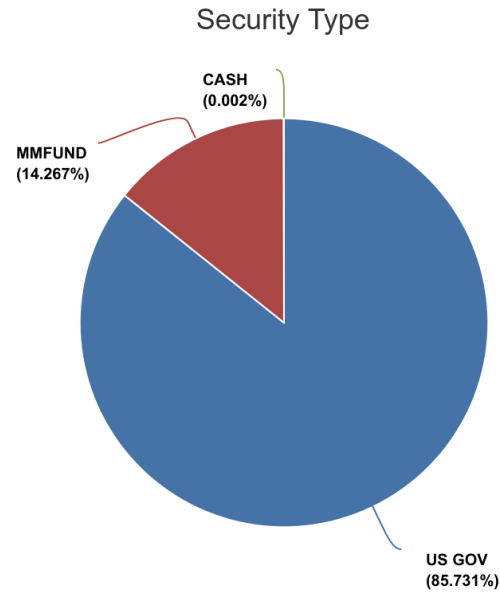


Chart calculated by: Base Market Value + Accrued

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	475,119.09	1.937%
912828TW0	UNITED STATES TREASURY	AAA	1,025,000.00	10/31/2017	US GOV	Government	1,025,256.99	4.180%
912828UA6	UNITED STATES TREASURY	AAA	1,495,000.00	11/30/2017	US GOV	Government	1,497,062.77	6.104%
912828UE8	UNITED STATES TREASURY	AAA	1,495,000.00	12/31/2017	US GOV	Government	1,498,718.32	6.110%
912828TS9	UNITED STATES TREASURY	AAA	1,500,000.00	09/30/2017	US GOV	Government	1,499,774.18	6.115%
912828TG5	UNITED STATES TREASURY	AAA	1,500,000.00	07/31/2017	US GOV	Government	1,500,485.38	6.118%
912828TM2	UNITED STATES TREASURY	AAA	1,500,000.00	08/31/2017	US GOV	Government	1,500,900.66	6.119%
912828J92	UNITED STATES TREASURY	AAA	1,500,000.00	03/31/2017	US GOV	Government	1,501,154.34	6.120%
912828SS0	UNITED STATES TREASURY	AAA	1,500,000.00	04/30/2017	US GOV	Government	1,502,571.26	6.126%
912828G46	UNITED STATES TREASURY	AAA	1,500,000.00	11/30/2016	US GOV	Government	1,503,530.74	6.130%
912828H29	UNITED STATES TREASURY	AAA	1,500,000.00	12/31/2016	US GOV	Government	1,504,043.97	6.132%
912828SY7	UNITED STATES TREASURY	AAA	1,500,000.00	05/31/2017	US GOV	Government	1,504,244.67	6.133%
912828A91	UNITED STATES TREASURY	AAA	1,500,000.00	01/15/2017	US GOV	Government	1,504,772.20	6.135%
912828SJ0	UNITED STATES TREASURY	AAA	1,500,000.00	02/28/2017	US GOV	Government	1,504,932.93	6.136%
912828TB6	UNITED STATES TREASURY	AAA	1,500,000.00	06/30/2017	US GOV	Government	1,505,020.76	6.136%
---	UNITED STATES TREASURY	AAA	20,990,000.00	06/14/2017	US GOV	Government	21,027,588.26	85.731%

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	3,499,445.58	10/31/2016	MMFUND	Cash	3,499,445.58	14.267%

Bernco Credit Quality

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 10/31/2016

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Dated: 11/14/2016

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	3,499,445.58	10/31/2016	MMFUND	Cash	3,499,445.58	14.267%

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	481.06	10/31/2016	CASH	Cash	481.06	0.002%
CCYUSD	Receivable	AAA	481.06	10/31/2016	CASH	Cash	481.06	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	24,489,926.64	05/13/2017	---	---	24,527,514.90	100.000%

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

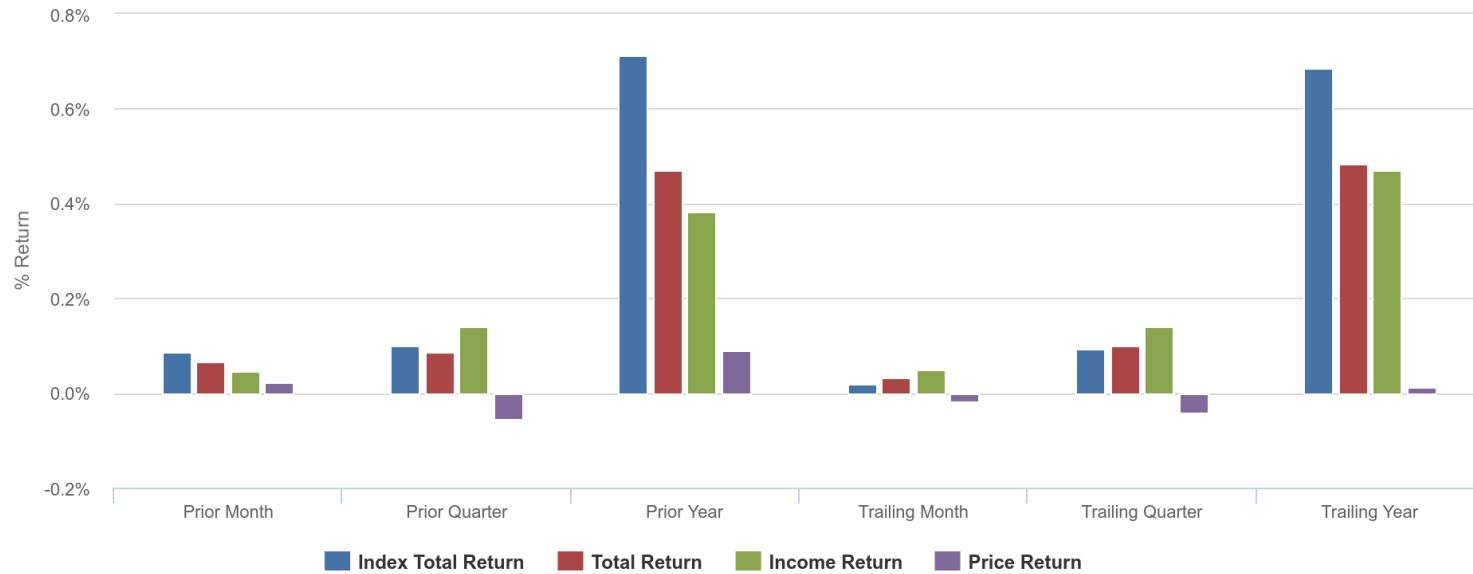
Bernco Performance Summary

Bernalillo County Bond Proceed (52469)

Base Currency: USD As of 10/31/2016

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Dated: 11/14/2016



Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	09/01/2016	09/30/2016	0.066%	0.046%	0.021%
Prior Quarter	07/01/2016	09/30/2016	0.085%	0.139%	-0.054%
Prior Year	07/01/2015	06/30/2016	0.471%	0.383%	0.088%
Trailing Month	10/01/2016	10/31/2016	0.032%	0.049%	-0.017%
Trailing Quarter	08/01/2016	10/31/2016	0.101%	0.142%	-0.041%
Trailing Year	11/01/2015	10/31/2016	0.482%	0.469%	0.013%

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 10/31/2016

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Dated: 11/14/2016

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	1,501,440.00	0.484	0.284	0.206 0.001	1,502,320.92 1,502,320.92 1,502,320.92	1,498,341.08 1,495,242.29 1,492,143.63
912828G46 UNITED STATES TREASURY	US GOV	1,500,375.00	0.517	0.195	0.082 0.00	1,500,614.22 1,500,614.22 1,500,614.22	1,499,145.39 1,497,915.80 1,496,686.23
912828H29 UNITED STATES TREASURY	US GOV	1,500,885.00	0.548	0.268	0.166 0.001	1,501,552.32 1,501,552.32 1,501,552.32	1,498,398.27 1,495,911.62 1,493,425.05
912828J92 UNITED STATES TREASURY	US GOV	1,500,495.00	0.621	0.42	0.414 0.003	1,503,105.65 1,503,105.65 1,503,105.65	1,494,281.51 1,488,068.53 1,481,856.06
912828SJ0 UNITED STATES TREASURY	US GOV	1,502,685.00	0.601	0.334	0.331 0.002	1,504,346.56 1,504,346.56 1,504,346.56	1,497,709.40 1,492,734.12 1,487,759.18
912828SS0 UNITED STATES TREASURY	US GOV	1,502,535.00	0.655	0.536	0.499 0.005	1,506,551.84 1,506,551.84 1,506,551.84	1,495,042.78 1,487,551.31 1,480,060.59
912828SY7 UNITED STATES TREASURY	US GOV	1,500,300.00	0.597	0.59	0.579 0.006	1,505,426.30 1,505,426.30 1,505,426.30	1,491,618.21 1,482,937.36 1,474,257.44
912828TB6 UNITED STATES TREASURY	US GOV	1,501,230.00	0.622	0.626	0.662 0.008	1,507,451.69 1,507,451.69 1,507,451.69	1,491,295.11 1,481,361.37 1,471,428.79
912828TG5 UNITED STATES TREASURY	US GOV	1,498,590.00	0.641	0.626	0.746 0.009	1,505,589.11 1,505,589.11 1,505,589.11	1,487,404.96 1,476,221.32 1,465,039.07
912828TM2 UNITED STATES TREASURY	US GOV	1,499,295.00	0.674	0.682	0.827 0.011	1,507,748.30 1,507,748.30 1,507,748.30	1,486,894.93 1,474,496.51 1,462,099.73
912828TS9 UNITED STATES TREASURY	US GOV	1,498,950.00	0.696	0.702	0.91 0.013	1,508,524.37 1,508,524.37 1,508,524.37	1,485,309.27 1,471,670.45 1,458,033.57
912828TW0 UNITED STATES TREASURY	US GOV	1,500,345.00	0.617	0.727	0.995 0.015	1,511,191.43 1,511,191.43 1,511,191.43	1,485,424.92 1,470,507.06 1,455,591.44
912828UA6 UNITED STATES TREASURY	US GOV	1,493,131.25	0.613	0.741	1.073 0.017	1,505,009.39 1,505,009.39 1,505,009.39	1,477,106.48 1,461,084.23 1,445,064.50
912828UE8 UNITED STATES TREASURY	US GOV	1,494,940.20	0.687	0.753	1.156 0.019	1,507,957.35 1,507,957.35 1,507,957.35	1,477,662.96 1,460,388.59 1,443,117.08
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	3,499,445.58	0.24	0.24	0.00 0.00	3,499,445.58 3,499,445.58 3,499,445.58	3,499,445.58 3,499,445.58 3,499,445.58
CCYUSD Receivable	CASH	481.06	0.00	0.00	0.00 0.00	481.06 481.06 481.06	481.06 481.06 481.06
---	---	24,495,123.09	0.559	0.492	0.529 0.007	24,577,316.08 24,577,316.08 24,577,316.08	24,365,561.90 24,236,017.20 24,106,488.99

* Weighted by: Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

10/01/2016 - 10/31/2016

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Dated: 11/14/2016

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828F88	UNITED STATES TREASURY 10/31/2016	Maturity	10/31/2016 10/31/2016	Maturity	100.00	-1,500,000.00	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 10/31/2016	Sell	10/14/2016 10/14/2016	Direct	1.00	-172,726.67	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 10/31/2016	Buy	--- ---	Direct	1.00	1,515,502.02	0.00
---	--- 10/31/2016	---	---	---	---	-157,224.65	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.

Bernco Trading Report

Bernalillo County Bond Proceed (52469)

11/01/2015 - 10/31/2016

Dated: 11/14/2016

* 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
912828D64	UNITED STATES TREASURY 08/31/2016	Maturity	08/31/2016 08/31/2016	Maturity	100.00	-1,500,000.00	0.00
912828F47	UNITED STATES TREASURY 09/30/2016	Maturity	09/30/2016 09/30/2016	Maturity	100.00	-1,500,000.00	0.00
912828F88	UNITED STATES TREASURY 10/31/2016	Maturity	10/31/2016 10/31/2016	Maturity	100.00	-1,500,000.00	0.00
912828RF9	UNITED STATES TREASURY 08/31/2016	Maturity	08/31/2016 08/31/2016	Maturity	100.00	-1,000,000.00	0.00
912828RF9	UNITED STATES TREASURY 08/31/2016	Buy	05/09/2016 05/10/2016	JEFFERIES & COMPANY, INC.	100.227	1,002,265.63	0.00
912828SY7	UNITED STATES TREASURY 05/31/2017	Buy	04/19/2016 04/20/2016	RBC Dain Rauscher (US)	100.031	1,500,468.75	0.00
912828TB6	UNITED STATES TREASURY 06/30/2017	Buy	04/19/2016 04/20/2016	Morgan Stanley	100.152	1,502,285.16	0.00
912828TG5	UNITED STATES TREASURY 07/31/2017	Buy	04/19/2016 04/20/2016	BANC OF AMERICA SECURITIES LLC	99.82	1,497,304.69	0.00
912828TM2	UNITED STATES TREASURY 08/31/2017	Buy	04/19/2016 04/20/2016	JP MORGAN SECURITIES INC.	99.934	1,499,003.91	0.00
912828TS9	UNITED STATES TREASURY 09/30/2017	Buy	04/19/2016 04/20/2016	Morgan Stanley	99.898	1,498,476.56	0.00
912828TW0	UNITED STATES TREASURY 10/31/2017	Buy	04/19/2016 04/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.059	475,278.32	0.00
912828TW0	UNITED STATES TREASURY 10/31/2017	Buy	06/29/2016 06/30/2016	CITIGROUP GLOBAL MARKETS INC.	100.234	1,027,402.34	0.00
912828UA6	UNITED STATES TREASURY 11/30/2017	Buy	08/04/2016 08/05/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.016	1,495,233.59	0.00
912828UE8	UNITED STATES TREASURY 12/31/2017	Buy	09/28/2016 09/30/2016	BANC OF AMERICA SECURITIES LLC	100.078	1,496,167.97	0.00
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	--- 10/31/2016	Buy	---	Direct	1.00	26,722,019.94	0.00
94975P405	--- 10/31/2016	Sell	---	Direct	1.00	-23,231,912.52	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.

Disclaimer

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Dated: 11/14/2016

Additional Disclosure:

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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.

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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

Bernalillo County Accounting Department
FY2017 Operating Cash Flow Forecast Report

Operating Beginning Cash Balances	July	August	September	October	November	December	January	February	March	April	May	June
Treasurer's General (101100)	\$ 685,058	\$ 144,073	\$ 59,517	\$ 183,434	\$ 145,929	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Treasurer's General Overnight Investment (101108)	3,966,103	2,857,567	2,847,938	8,421,656	1,563,731	-	-	-	-	-	-	-
Wells Fargo Savings (101150)	55,132,511	46,890,582	27,804,649	9,614,291	5,787,873	-	-	-	-	-	-	-
First National Bank Savings (101160)	25,062,743	25,067,722	25,073,387	25,078,540	20,083,463	-	-	-	-	-	-	-
Bank of the West Savings (101170)	55,312,083	55,326,137	55,340,196	40,353,189	40,363,418	-	-	-	-	-	-	-
Operating Money Market Account	10,182,682	10,206,833	10,273,848	10,104,876	10,184,306	-	-	-	-	-	-	-
NM LGIP (111140)	22	22	22	22	22	-	-	-	-	-	-	-
Lockbox Account (181105)	-	-	-	-	-	-	-	-	-	-	-	-
Total Beginning Cash Balances	150,341,202	140,492,936	121,399,557	93,756,008	78,128,742	200,180,033	304,655,046	128,865,108	113,738,468	112,706,816	147,744,169	253,496,437

Operating Inflows	July	August	September	October	November	December	January	February	March	April	May	June
Property Tax (411110-411535)	1,520,831	665,012	657,752	484,409	30,677,934	50,973,001	1,847,788	1,454,595	3,723,322	15,600,163	38,028,978	3,450,382
1% Appraisal Fee (411540)	41,542	17,985	16,688	11,962	1,157,234	1,957,863	62,757	46,207	131,904	592,310	1,471,971	96,945
Gross Receipts Tax Except Behavioral Health (412100-412200)	9,952,246	10,932,602	12,638,504	10,114,195	10,125,784	9,938,255	9,991,048	11,027,117	9,606,320	9,866,967	10,634,420	10,228,408
Behavioral Health Gross Receipts Tax (412100-412200)	1,616,016	1,780,900	1,701,810	1,639,975	1,675,004	1,890,507	1,594,765	1,511,757	1,551,872	1,912,502	1,633,176	2,008,854
Motor Vehicle Tax (413100-413200)	346,849	306,003	342,275	33,249	315,186	355,738	300,088	284,468	292,017	359,876	307,315	378,007
Gasoline Tax (415100-415200)	129,027	141,913	141,848	139,989	140,347	144,565	142,519	140,275	149,727	132,507	155,542	142,728
Departmental Revenues	5,007,863	6,891,153	4,446,694	3,435,429	3,650,083	3,894,447	3,863,835	2,998,482	3,393,533	3,482,560	3,072,982	3,619,307
Operating Portfolio Investment Income(452200-452500)	57,071	73,465	123,624	403,862	71,924	139,128	103,949	106,244	134,487	238,770	22,068	26,015
Bond Proceeds (471101-471201)	-	-	-	-	-	-	-	-	15,000,000	-	-	-
Transfers In From Bond Proceeds Portfolio	-	409,441	489,516	172,726	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000
Sub-Total: Inflows	18,671,445	21,218,474	20,558,711	16,435,796	49,313,496	70,793,504	19,406,750	19,069,145	35,483,182	33,685,655	56,826,452	21,450,646
Regional Transit (241101)	1,600,029	1,804,834	1,717,894	1,661,185	1,623,191	1,597,164	1,595,940	1,769,056	1,544,023	1,544,319	1,676,701	1,613,244
Agency Property Tax Collections (Agency fund 201030)	3,568,032	1,576,931	1,438,451	1,086,694	100,484,150	170,886,059	5,475,961	4,034,819	11,592,824	51,790,851	128,887,828	8,597,780
Total Inflows	23,839,506	24,600,239	23,715,056	19,183,675	151,420,837	243,276,726	26,478,651	24,873,020	48,620,029	87,020,826	187,390,982	31,661,669

Operating Outflows	July	August	September	October	November	December	January	February	March	April	May	June
Payroll Related (101405 & 101350 - ZT)	11,567,584	11,156,635	12,400,280	11,058,844	13,206,993	18,357,177	14,783,925	12,796,932	13,408,137	13,303,579	13,365,956	15,306,418
Warrants Cleared (101300)	11,922,263	11,717,170	10,727,492	10,720,644	13,345,894	15,891,575	14,843,287	16,413,158	15,508,901	17,862,339	14,563,136	16,508,827
Bond Principal & Interest (561101,562201,563101)	-	14,835,940	-	6,104,686	-	2,312,023	-	3,207,382	-	7,505,774	-	3,369,992
Property Tax Refunds (101102 - EB)	130,966	252,445	169,455	124,317	100,084	155,411	153,963	332,926	150,466	168,533	235,744	184,923
Transfers Out To Bond Proceeds Portfolio	-	-	-	-	-	-	-	-	15,000,000	-	-	-
Sub-Total: Outflows	23,620,813	37,962,190	23,297,227	28,008,491	26,652,971	36,716,187	29,781,175	32,750,398	44,067,504	38,840,225	28,164,836	35,369,260
Regional Transit (241101)	1,600,029	1,804,834	1,717,894	1,661,185	1,623,191	1,597,164	1,595,940	1,769,056	1,544,023	1,544,319	1,676,701	1,613,244
CYFD (241100)	7,110	5,970	7,245	6,045	6,690	4,213	5,415	4,245	5,335	6,105	6,325	7,530
Agency Property Tax Distribution (Agency fund 201030)	9,062,712	3,461,052	1,497,578	1,362,679	1,086,694	100,484,150	170,886,059	5,475,961	4,034,819	11,592,824	51,790,851	128,887,828
Total Outflows	34,290,664	43,234,046	26,519,944	31,038,400	29,369,546	138,801,714	202,268,589	39,999,660	49,651,681	51,983,473	81,638,714	165,877,862

Operating Investment Activity	July	August	September	October	November	December	January	February	March	April	May	June
Investments Called/Matured/Sold (Inflow)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000	9,915,000	5,000,000	5,000,000	5,000,000
Investments Purchased (Outflow)	5,015,485	5,016,474	29,987,870	9,988,673	5,000,000	5,000,000	5,000,000	5,000,000	9,915,000	5,000,000	5,000,000	5,000,000
Net Investment Activity	(15,485)	(16,474)	(24,987,870)	(4,988,673)	-	-	-	-	-	-	-	-
Net Operating Increase/(Decrease) in Cash	(10,466,643)	(18,650,281)	(27,792,758)	(16,843,398)	122,051,291	104,475,012	(175,789,938)	(15,126,640)	(1,031,652)	35,037,353	105,752,268	(134,216,193)
Estimated Operating Ending Cash Balance	\$ 139,874,559	\$ 121,842,655	\$ 93,606,799	\$ 76,912,610	\$ 200,180,033	\$ 304,655,046	\$ 128,865,108	\$ 113,738,468	\$ 112,706,816	\$ 147,744,169	\$ 253,496,437	\$ 119,280,244

Liquidity Needs	July	August	September	October	November	December	January	February	March	April	May	June
2017 Operating Budget	396,309,052	396,309,052	396,309,052	396,309,052	396,309,052	396,309,052	396,309,052	396,309,052	396,309,052	396,309,052	396,309,052	396,309,052
15% of Budget - Short Term Liquidity Requirement	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%	15.00%
Monthly Minimum Liquidity Requirements (<30 day maturity)	59,446,358	59,446,358	59,446,358	59,446,358	59,446,358	59,446,358	59,446,358	59,446,358	59,446,358	59,446,358	59,446,358	59,446,358
Monthly Distribution (following month 20th) (immediately available)	3,568,032	1,576,931	1,438,451	1,086,694	100,484,150	170,886,059	5,475,961	4,034,819	11,592,824	51,790,851	128,887,828	8,597,780
Total Monthly Required Liquidity	63,014,390	61,023,289	60,884,809	60,533,052	159,930,508	230,332,416	64,922,319	63,481,176	71,039,181	111,237,209	188,334,186	68,044,137
Ending Cash In Excess of Minimum Liquidity	76,860,169	60,819,366	32,721,991	16,379,558	40,249,525	74,322,629	63,942,789	50,257,291	41,667,634	36,506,959	65,162,251	51,236,107

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	505,601	511,627	2,632,874	2,156,670	3,499,446	3,499,446	3,499,446	3,499,446	3,499,446	3,499,446	3,499,446	3,499,446
Total Bond Proceeds Beginning Cash Balances	505,601	511,627	2,632,874	2,156,670	3,499,446	3,499,446	3,499,446	3,499,446	3,499,446	3,499,446	3,499,446	3,499,446

Bond Proceeds Inflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers In From Operating Portfolio	-	-	-	-	-	-	-	-	15,000,000	-	-	-
Bond Proceeds Portfolio Investment Income	6,026	27,607	9,480	15,502	-	-	-	-	-	-	-	-
Total Bond Proceeds Inflows	6,026	27,607	9,480	15,502	-	-	-	-	15,000,000	-	-	-

Bond Proceeds Outflows	July	August	September	October	November	December	January	February	March	April	May	June
Transfers Out to Operating Portfolio	-	409,441	489,516	172,726	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000
Total Bond Proceeds Outflows	-	409,441	489,516	172,726	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000

Bond Proceeds Investment Activity	July	August	September	October	November	December	January	February	March	April	May	June
Investments Called/Matured/Sold (Inflow)	-	4,000,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000
Investments Purchased (Outflow)	-	1,496,919	1,496,168	-	-	-	-	-	15,000,000	-	-	-
Net Investment Activity	-	2,503,081	3,832	1,500,000	1,500,000	1,500,000	1,500,000	1,500,000	(13,500,000)	1,500,000	1,500,000	1,500,000

Net Bond Proceeds Increase/(Decrease) in Cash	6,026	2,121,247	(476,204)	1,342,776	-	-	-	-	-	-	-	-
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Estimated Bond Proceeds Ending Cash Balance	\$ 511,627	\$ 2,632,874	\$ 2,156,670	\$ 3,499,446	\$ 3,499,446	\$ 3,499,446	\$ 3,499,446	\$ 3,499,446	\$ 3,499,446	\$ 3,499,446	\$ 3,499,446	\$ 3,499,446
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Green shading = Projected
 Yellow shading = Actual
Disclaimer: This annual cash flow report is an estimate.