

Report: Executive Summary
 Account: BERNALILLO COUNTY TREASURER
 As of: 8/31/2017



	Market Value + Accrued	% of Total	Book Yield
Summary of Investment Funds:			
US Treasury Securities	\$ 124,559,164.60	51.55%	1.055%
US Agency Securities	\$ 24,806,407.38	10.27%	1.219%
Cash - Wells Fargo MMF	\$ 10,361,185.17	4.29%	0.986%
Cash/Receivable	\$ 7,417.11	0.00%	0.00%
Summary of Negotiated Bank Deposits:*			
Wells Fargo Savings	\$ 6,080,088.93	2.52%	0.173%
Bank of the West	\$ 40,511.73	0.02%	0.081%
Total Month-end Bank Balances	\$ 6,120,600.66	2.53%	
CDARS/ICS			
First National Bank Santa Fe	\$ 10,152,634.32	4.20%	0.612%
Bank of the West	\$ 65,611,029.47	27.15%	0.970%
Total Month-end CDARS/ICS Balances	\$ 75,763,663.79	31.36%	
Total Investable Funds	\$ 241,618,438.71	100.00%	1.173%
Previous Month Total Investable Funds	\$ 258,077,446.77		1.121%



Report: Executive Summary
Account: BERNALILLO COUNTY TREASURER
As of: 8/31/2017

Footnotes:

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

<i>Wells Fargo Savings</i>	\$	7,101,857.73
<i>Bank of the West</i>	\$	40,508.98
Total Average Bank Balances	\$	7,142,366.71

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

Compliance:

No compliance issues for funds managed by Public Trust Advisors.

Collateral compliance is attached separately, as it is checked by the Accounting Department of the Treasurer's Office.

*Note: Legacy term **repurchase agreements of \$11,747,530.16 (par value)** is filed with the collateral compliance report.*



Bernalillo County Monthly Statement

Bernalillo County Liq Op (40455)

Month End (M2 Y2018)

08/01/2017 - 08/31/2017

Dated: 09/08/2017

Locked Down

Table of Contents

Dated: 09/08/2017

<u>Portfolio Overview (Bernalillo County Liq Op (40455))</u>	1
<u>Bernco Holdings Summary (Bernalillo County Liq Op (40455))</u>	2
<u>Bernco Duration (Bernalillo County Liq Op (40455))</u>	4
<u>Bernco Credit Quality (Bernalillo County Liq Op (40455))</u>	6
<u>Bernco Performance Summary (Bernalillo County Liq Op (40455))</u>	8
<u>Bernco Portfolio Shock (Bernalillo County Liq Op (40455))</u>	9
<u>Bernco Trading Report (Bernalillo County Liq Op (40455))</u>	11

Portfolio Overview

Bernalillo County Liq Op (40455)

08/01/2017 - 08/31/2017

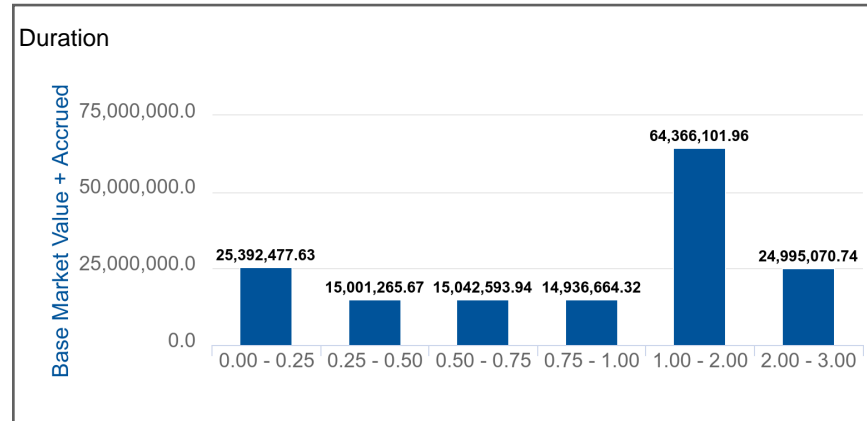
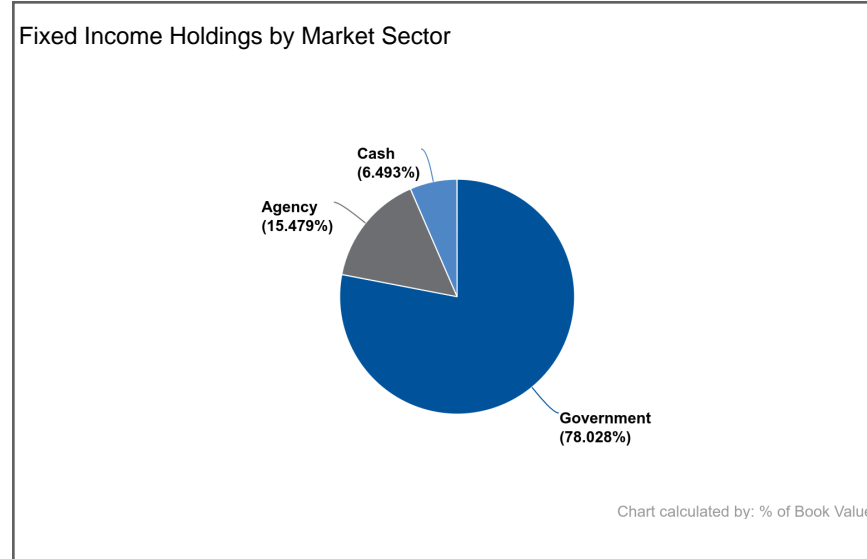
[Return to Table of Contents](#)

Dated: 09/08/2017

Balance Sheet Summary	
<i>Bernalillo County Liq Op</i>	
Book Value	159,685,283.67
Accrued Balance	380,222.28
Net Unrealized Gain/Loss	-331,331.69
Market Value + Accrued	159,734,174.26

Net Income	
<i>Bernalillo County Liq Op</i>	
Current Units	159,718,602.28
Interest Income	135,118.98
Net Amortization/Accretion Income	5,547.17
Net Realized Gain/Loss	0.00
Net Income	140,887.28

Index Comparison Summary			
<i>Risk Metric</i>	<i>Portfolio</i>	<i>Index</i>	<i>Difference</i>
Duration	1.128	0.95	0.178
Yield	1.225	1.217	0.008
Years to Effective Maturity	1.145	0.959	0.186
Years to Final Maturity	1.145	0.959	0.186
Average Credit Rating	AAA	AAA	---



Index: BofA ML 1-Yr TBill.

Bernco Holdings Summary

As of 08/31/2017

[Return to Table of Contents](#)

Bernalillo County Liq Op (40455)

Dated: 09/08/2017

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
94975P405	WELLS FRGO GOVERNMENT CL I MMF	10,361,185.17	MMFUND	08/31/2017	10,361,185.17	10,361,185.17 0.86	10,361,185.17	0.00	0.00	10,361,185.17	0.00
CCYUSD	Receivable	7,417.11	CASH	08/31/2017	7,417.11	7,417.11 0.00	7,417.11	0.00	0.00	7,417.11	0.00
912828TS9	UNITED STATES TREASURY	5,000,000.00	US GOV	09/30/2017	4,996,875.00	4,999,626.54 0.72	4,998,350.00	-1,276.54	13,148.91	5,011,498.91	0.082
912828TW0	UNITED STATES TREASURY	5,000,000.00	US GOV	10/31/2017	5,005,468.75	5,000,741.75 0.659	4,997,400.00	-3,341.75	12,635.87	5,010,035.87	0.167
912828UA6	UNITED STATES TREASURY	5,000,000.00	US GOV	11/30/2017	4,991,601.56	4,994,359.26 1.085	4,994,400.00	40.74	7,940.57	5,002,340.57	0.249
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	AGCY BOND	12/15/2017	4,988,750.00	4,998,344.29 1.116	4,999,200.00	855.71	10,555.56	5,009,755.56	0.29
912828H37	UNITED STATES TREASURY	5,000,000.00	US GOV	01/15/2018	4,993,945.31	4,998,782.50 0.941	4,995,450.00	-3,332.50	5,706.52	5,001,156.52	0.375
912828UR9	UNITED STATES TREASURY	5,000,000.00	US GOV	02/28/2018	4,988,085.94	4,990,397.47 1.138	4,990,250.00	-147.47	103.59	4,990,353.59	0.496
313378A43	FEDERAL HOME LOAN BANKS	5,000,000.00	AGCY BOND	03/09/2018	5,038,574.00	5,010,163.07 0.983	5,005,450.00	-4,713.07	32,847.22	5,038,297.22	0.52
912828K25	UNITED STATES TREASURY	5,000,000.00	US GOV	04/15/2018	4,985,937.50	4,995,371.16 0.90	4,985,950.00	-9,421.16	14,241.80	5,000,191.80	0.621
912828VE7	UNITED STATES TREASURY	5,000,000.00	US GOV	05/31/2018	4,991,015.63	4,991,958.05 1.217	4,991,400.00	-558.05	12,704.92	5,004,104.92	0.747
912828R93	UNITED STATES TREASURY	5,000,000.00	US GOV	06/30/2018	4,972,265.63	4,975,612.99 1.218	4,975,000.00	-612.99	5,349.86	4,980,349.86	0.83
912828S68	UNITED STATES TREASURY	5,000,000.00	US GOV	07/31/2018	4,975,195.31	4,977,953.51 1.237	4,977,350.00	-603.51	3,260.87	4,980,610.87	0.914
9128282C3	UNITED STATES TREASURY	5,000,000.00	US GOV	08/31/2018	4,975,976.56	4,976,042.72 1.235	4,975,600.00	-442.72	103.59	4,975,703.59	1.00
912828L40	UNITED STATES TREASURY	5,000,000.00	US GOV	09/15/2018	4,986,914.06	4,989,473.11 1.205	4,986,900.00	-2,573.11	23,097.83	5,009,997.83	1.041
912828T83	UNITED STATES TREASURY	5,000,000.00	US GOV	10/31/2018	4,975,195.31	4,985,176.01 1.007	4,969,900.00	-15,276.01	12,635.87	4,982,535.87	1.167
912828U40	UNITED STATES TREASURY	5,000,000.00	US GOV	11/30/2018	4,985,351.56	4,990,813.51 1.149	4,983,000.00	-7,813.51	12,704.92	4,995,704.92	1.249
912828U99	UNITED STATES TREASURY	4,950,000.00	US GOV	12/31/2018	4,949,226.56	4,949,453.00 1.258	4,947,673.50	-1,779.50	10,592.73	4,958,266.23	1.334
3130AAE46	FEDERAL HOME LOAN BANKS	4,750,000.00	AGCY BOND	01/16/2019	4,745,440.00	4,746,516.67 1.304	4,744,585.00	-1,931.66	7,421.88	4,752,006.88	1.378
3135G0H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,950,000.00	AGCY BOND	01/28/2019	4,954,950.00	4,953,992.02 1.317	4,953,267.00	-725.02	6,239.06	4,959,506.06	1.411
912828SD3	UNITED STATES TREASURY	4,820,000.00	US GOV	01/31/2019	4,866,317.19	4,848,054.09 0.835	4,817,156.20	-30,897.89	5,239.13	4,822,395.33	1.419
3133782M2	FEDERAL HOME LOAN BANKS	5,000,000.00	AGCY BOND	03/08/2019	5,011,600.00	5,009,137.03 1.378	5,010,800.00	1,662.97	36,041.67	5,046,841.67	1.517
912828SN1	UNITED STATES TREASURY	4,930,000.00	US GOV	03/31/2019	5,009,727.34	4,980,391.92 0.847	4,945,776.00	-34,615.92	31,115.57	4,976,891.57	1.58
912828WL0	UNITED STATES TREASURY	4,925,000.00	US GOV	05/31/2019	5,007,147.46	4,978,837.22 0.868	4,940,021.25	-38,815.97	18,771.52	4,958,792.77	1.747
912828TC4	UNITED STATES TREASURY	5,000,000.00	US GOV	06/30/2019	5,018,359.38	5,012,229.37 0.865	4,972,050.00	-40,179.37	8,559.78	4,980,609.78	1.83
912828S43	UNITED STATES TREASURY	5,000,000.00	US GOV	07/15/2019	4,986,328.13	4,990,812.84 0.849	4,947,050.00	-43,762.84	4,891.30	4,951,941.30	1.871
9128282B5	UNITED STATES TREASURY	5,025,000.00	US GOV	08/15/2019	5,005,763.67	5,011,916.55 0.885	4,968,870.75	-43,045.80	1,741.00	4,970,611.75	1.956
9128282G4	UNITED STATES TREASURY	5,000,000.00	US GOV	09/15/2019	4,984,179.69	4,988,801.89 0.986	4,954,100.00	-34,701.89	20,210.60	4,974,310.60	2.041
912828T59	UNITED STATES TREASURY	5,000,000.00	US GOV	10/15/2019	4,997,460.94	4,998,175.01 1.017	4,964,450.00	-33,725.01	18,989.07	4,983,439.07	2.123
912828U32	UNITED STATES TREASURY	5,000,000.00	US GOV	11/15/2019	4,959,765.63	4,970,246.69 1.275	4,962,100.00	-8,146.69	14,809.78	4,976,909.78	2.208

Bernco Holdings Summary

Bernalillo County Liq Op (40455)

As of 08/31/2017

[Return to Table of Contents](#)

Dated: 09/08/2017

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
912828U73	UNITED STATES TREASURY	5,000,000.00	US GOV	12/15/2019	4,983,789.06	4,987,351.82 1.488	5,002,150.00	14,798.18	14,651.64	5,016,801.64	2.29
912828G95	UNITED STATES TREASURY	5,000,000.00	US GOV	12/31/2019	5,016,992.19	5,015,949.35 1.485	5,029,700.00	13,750.65	13,909.65	5,043,609.65	2.334
---	---	159,718,602.28	---	10/23/2018	159,716,801.64	159,685,283.67 1.068	159,353,951.98	-331,331.69	380,222.28	159,734,174.26	1.145

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

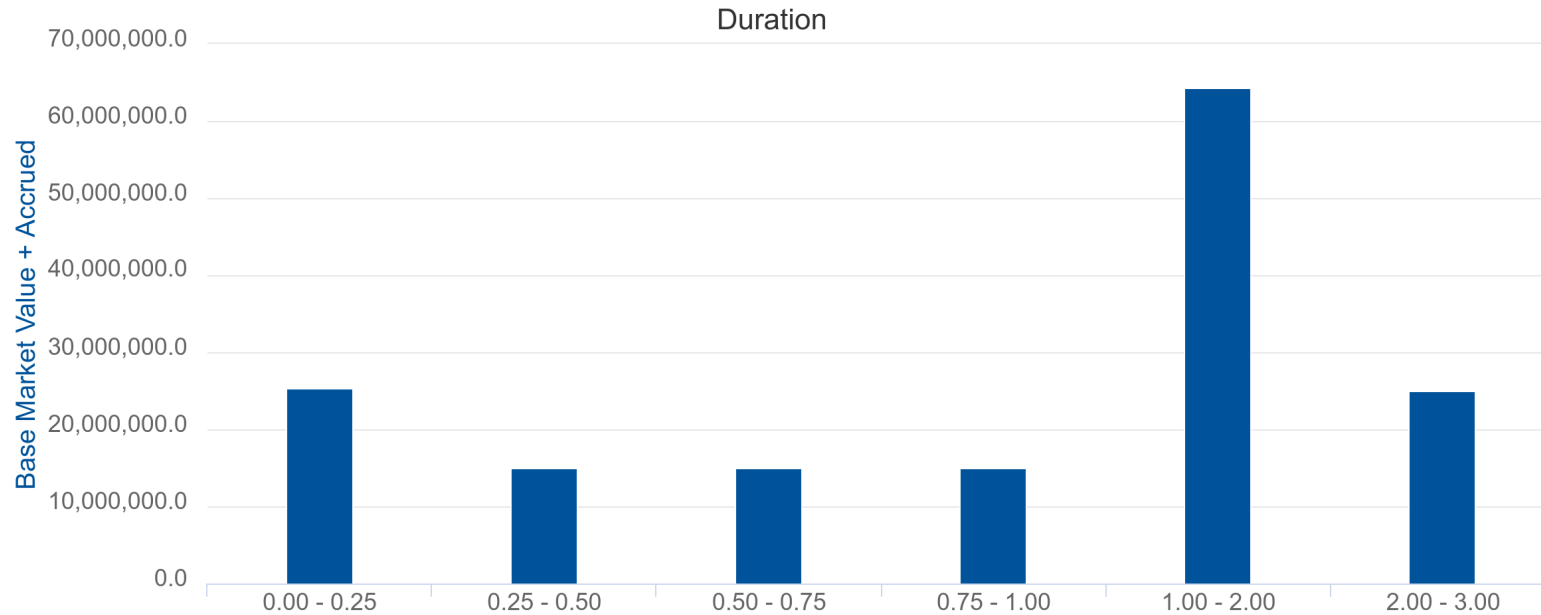
Bernco Duration

Bernalillo County Liq Op (40455)

Base Currency: USD As of 08/31/2017

[Return to Table of Contents](#)

Dated: 09/08/2017



0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828TS9	UNITED STATES TREASURY	5,000,000.00	09/30/2017	09/30/2017	US GOV	99.9670	1.025	0.082	AAA	5,011,498.91
912828TW0	UNITED STATES TREASURY	5,000,000.00	10/31/2017	10/31/2017	US GOV	99.9480	1.062	0.165	AAA	5,010,035.87
912828UA6	UNITED STATES TREASURY	5,000,000.00	11/30/2017	11/30/2017	US GOV	99.8880	1.075	0.248	AAA	5,002,340.57
94975P405	WELLS FRGO GOVERNMENT CL I MMF	10,361,185.17	08/31/2017	08/31/2017	MMFUND	1.0000	0.86	0.00	AAA	10,361,185.17
CCYUSD	Receivable	7,417.11	08/31/2017	08/31/2017	CASH	1.0000	0.00	0.00	AAA	7,417.11
---	---	25,368,602.28	10/06/2017	10/06/2017	---	59.5361	0.974	0.098	AAA	25,392,477.63

0.25 - 0.50

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	12/15/2017	12/15/2017	AGCY BOND	99.9840	1.053	0.288	AAA	5,009,755.56
912828H37	UNITED STATES TREASURY	5,000,000.00	01/15/2018	01/15/2018	US GOV	99.9090	1.119	0.371	AAA	5,001,156.52
912828UR9	UNITED STATES TREASURY	5,000,000.00	02/28/2018	02/28/2018	US GOV	99.8050	1.142	0.497	AAA	4,990,353.59
---	---	15,000,000.00	01/19/2018	01/19/2018	---	99.8994	1.105	0.385	AAA	15,001,265.67

0.50 - 0.75

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	100.1090	1.165	0.516	AAA	5,038,297.22
912828K25	UNITED STATES TREASURY	5,000,000.00	04/15/2018	04/15/2018	US GOV	99.7190	1.204	0.617	AAA	5,000,191.80
912828VE7	UNITED STATES TREASURY	5,000,000.00	05/31/2018	05/31/2018	US GOV	99.8280	1.231	0.742	AAA	5,004,104.92
---	---	15,000,000.00	04/18/2018	04/18/2018	---	99.8859	1.20	0.625	AAA	15,042,593.94

Bernco Duration

Bernalillo County Liq Op (40455)

Base Currency: USD As of 08/31/2017

[Return to Table of Contents](#)

Dated: 09/08/2017

0.75 - 1.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828C3	UNITED STATES TREASURY	5,000,000.00	08/31/2018	08/31/2018	US GOV	99.5120	1.243	0.992	AAA	4,975,703.59
912828R93	UNITED STATES TREASURY	5,000,000.00	06/30/2018	06/30/2018	US GOV	99.5000	1.231	0.825	AAA	4,980,349.86
912828S68	UNITED STATES TREASURY	5,000,000.00	07/31/2018	07/31/2018	US GOV	99.5470	1.249	0.908	AAA	4,980,610.87
---	UNITED STATES TREASURY	15,000,000.00	07/31/2018	07/31/2018	US GOV	99.5197	1.241	0.908	AAA	14,936,664.32

1.00 - 2.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
3130AAE46	FEDERAL HOME LOAN BANKS	4,750,000.00	01/16/2019	01/16/2019	AGCY BOND	99.8860	1.334	1.357	AAA	4,752,006.88
3133782M2	FEDERAL HOME LOAN BANKS	5,000,000.00	03/08/2019	03/08/2019	AGCY BOND	100.2160	1.356	1.487	AAA	5,046,841.67
3135G0H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,950,000.00	01/28/2019	01/28/2019	AGCY BOND	100.0660	1.327	1.389	AAA	4,959,506.06
912828B5	UNITED STATES TREASURY	5,025,000.00	08/15/2019	08/15/2019	US GOV	98.8830	1.33	1.932	AAA	4,970,611.75
912828L40	UNITED STATES TREASURY	5,000,000.00	09/15/2018	09/15/2018	US GOV	99.7380	1.254	1.027	AAA	5,009,997.83
912828S43	UNITED STATES TREASURY	5,000,000.00	07/15/2019	07/15/2019	US GOV	98.9410	1.324	1.849	AAA	4,951,941.30
912828SD3	UNITED STATES TREASURY	4,820,000.00	01/31/2019	01/31/2019	US GOV	99.9410	1.292	1.397	AAA	4,822,395.33
912828SN1	UNITED STATES TREASURY	4,930,000.00	03/31/2019	03/31/2019	US GOV	100.3200	1.295	1.55	AAA	4,976,891.57
912828T83	UNITED STATES TREASURY	5,000,000.00	10/31/2018	10/31/2018	US GOV	99.3980	1.272	1.153	AAA	4,982,535.87
912828TC4	UNITED STATES TREASURY	5,000,000.00	06/30/2019	06/30/2019	US GOV	99.4410	1.31	1.805	AAA	4,980,609.78
912828U40	UNITED STATES TREASURY	5,000,000.00	11/30/2018	11/30/2018	US GOV	99.6600	1.275	1.233	AAA	4,995,704.92
912828U99	UNITED STATES TREASURY	4,950,000.00	12/31/2018	12/31/2018	US GOV	99.9530	1.285	1.314	AAA	4,958,266.23
912828WL0	UNITED STATES TREASURY	4,925,000.00	05/31/2019	05/31/2019	US GOV	100.3050	1.323	1.715	AAA	4,958,792.77
---	---	64,350,000.00	03/02/2019	03/02/2019	---	99.7494	1.306	1.478	AAA	64,366,101.95

2.00 - 3.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828G4	UNITED STATES TREASURY	5,000,000.00	09/15/2019	09/15/2019	US GOV	99.0820	1.332	2.006	AAA	4,974,310.60
912828G95	UNITED STATES TREASURY	5,000,000.00	12/31/2019	12/31/2019	US GOV	100.5940	1.365	2.276	AAA	5,043,609.65
912828T59	UNITED STATES TREASURY	5,000,000.00	10/15/2019	10/15/2019	US GOV	99.2890	1.341	2.084	AAA	4,983,439.07
912828U32	UNITED STATES TREASURY	5,000,000.00	11/15/2019	11/15/2019	US GOV	99.2420	1.35	2.167	AAA	4,976,909.78
912828U73	UNITED STATES TREASURY	5,000,000.00	12/15/2019	12/15/2019	US GOV	100.0430	1.356	2.241	AAA	5,016,801.64
---	UNITED STATES TREASURY	25,000,000.00	11/12/2019	11/12/2019	US GOV	99.6531	1.349	2.155	AAA	24,995,070.74

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	159,718,602.28	10/23/2018	10/23/2018	---	93.3472	1.225	1.128	AAA	159,734,174.26

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

Bernco Credit Quality

Base Currency: USD As of 08/31/2017

Bernalillo County Liq Op (40455)

Dated: 09/08/2017

[Return to Table of Contents](#)

Security Type

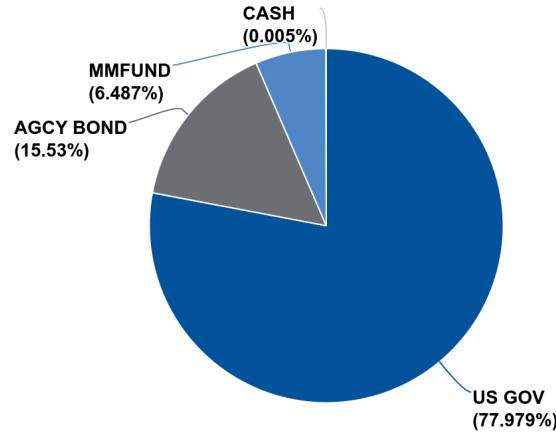


Chart calculated by: Base Market Value + Accrued

US GOV

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
912828SD3	UNITED STATES TREASURY	AAA	4,820,000.00	01/31/2019	US GOV	Government	4,822,395.33	3.019%
912828S43	UNITED STATES TREASURY	AAA	5,000,000.00	07/15/2019	US GOV	Government	4,951,941.30	3.100%
912828U99	UNITED STATES TREASURY	AAA	4,950,000.00	12/31/2018	US GOV	Government	4,958,266.23	3.104%
912828WL0	UNITED STATES TREASURY	AAA	4,925,000.00	05/31/2019	US GOV	Government	4,958,792.77	3.104%
9128282B5	UNITED STATES TREASURY	AAA	5,025,000.00	08/15/2019	US GOV	Government	4,970,611.75	3.112%
9128282G4	UNITED STATES TREASURY	AAA	5,000,000.00	09/15/2019	US GOV	Government	4,974,310.60	3.114%
9128282C3	UNITED STATES TREASURY	AAA	5,000,000.00	08/31/2018	US GOV	Government	4,975,703.59	3.115%
912828SN1	UNITED STATES TREASURY	AAA	4,930,000.00	03/31/2019	US GOV	Government	4,976,891.57	3.116%
912828U32	UNITED STATES TREASURY	AAA	5,000,000.00	11/15/2019	US GOV	Government	4,976,909.78	3.116%
912828R93	UNITED STATES TREASURY	AAA	5,000,000.00	06/30/2018	US GOV	Government	4,980,349.86	3.118%
912828TC4	UNITED STATES TREASURY	AAA	5,000,000.00	06/30/2019	US GOV	Government	4,980,609.78	3.118%
912828S68	UNITED STATES TREASURY	AAA	5,000,000.00	07/31/2018	US GOV	Government	4,980,610.87	3.118%
912828T83	UNITED STATES TREASURY	AAA	5,000,000.00	10/31/2018	US GOV	Government	4,982,535.87	3.119%
912828T59	UNITED STATES TREASURY	AAA	5,000,000.00	10/15/2019	US GOV	Government	4,983,439.07	3.120%
912828UR9	UNITED STATES TREASURY	AAA	5,000,000.00	02/28/2018	US GOV	Government	4,990,353.59	3.124%
912828U40	UNITED STATES TREASURY	AAA	5,000,000.00	11/30/2018	US GOV	Government	4,995,704.92	3.128%
912828K25	UNITED STATES TREASURY	AAA	5,000,000.00	04/15/2018	US GOV	Government	5,000,191.80	3.130%
912828H37	UNITED STATES TREASURY	AAA	5,000,000.00	01/15/2018	US GOV	Government	5,001,156.52	3.131%
912828UA6	UNITED STATES TREASURY	AAA	5,000,000.00	11/30/2017	US GOV	Government	5,002,340.57	3.132%
912828VE7	UNITED STATES TREASURY	AAA	5,000,000.00	05/31/2018	US GOV	Government	5,004,104.92	3.133%
912828L40	UNITED STATES TREASURY	AAA	5,000,000.00	09/15/2018	US GOV	Government	5,009,997.83	3.136%
912828TW0	UNITED STATES TREASURY	AAA	5,000,000.00	10/31/2017	US GOV	Government	5,010,035.87	3.136%

Bernco Credit Quality

Bernalillo County Liq Op (40455)

Base Currency: USD As of 08/31/2017

[Return to Table of Contents](#)

Dated: 09/08/2017

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
912828TS9	UNITED STATES TREASURY	AAA	5,000,000.00	09/30/2017	US GOV	Government	5,011,498.91	3.137%
912828U73	UNITED STATES TREASURY	AAA	5,000,000.00	12/15/2019	US GOV	Government	5,016,801.64	3.141%
912828G95	UNITED STATES TREASURY	AAA	5,000,000.00	12/31/2019	US GOV	Government	5,043,609.65	3.158%
---	UNITED STATES TREASURY	AAA	124,650,000.00	12/06/2018	US GOV	Government	124,559,164.60	77.979%

AGCY BOND

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
3130AAE46	FEDERAL HOME LOAN BANKS	AAA	4,750,000.00	01/16/2019	AGCY BOND	Agency	4,752,006.88	2.975%
3135G0H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AAA	4,950,000.00	01/28/2019	AGCY BOND	Agency	4,959,506.06	3.105%
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	AAA	5,000,000.00	12/15/2017	AGCY BOND	Agency	5,009,755.56	3.136%
313378A43	FEDERAL HOME LOAN BANKS	AAA	5,000,000.00	03/09/2018	AGCY BOND	Agency	5,038,297.22	3.154%
3133782M2	FEDERAL HOME LOAN BANKS	AAA	5,000,000.00	03/08/2019	AGCY BOND	Agency	5,046,841.67	3.160%
---	---	AAA	24,700,000.00	09/07/2018	AGCY BOND	Agency	24,806,407.38	15.530%

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	10,361,185.17	08/31/2017	MMFUND	Cash	10,361,185.17	6.487%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	10,361,185.17	08/31/2017	MMFUND	Cash	10,361,185.17	6.487%

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	7,417.11	08/31/2017	CASH	Cash	7,417.11	0.005%
CCYUSD	Receivable	AAA	7,417.11	08/31/2017	CASH	Cash	7,417.11	0.005%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	159,718,602.28	10/23/2018	---	---	159,734,174.26	100.000%

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

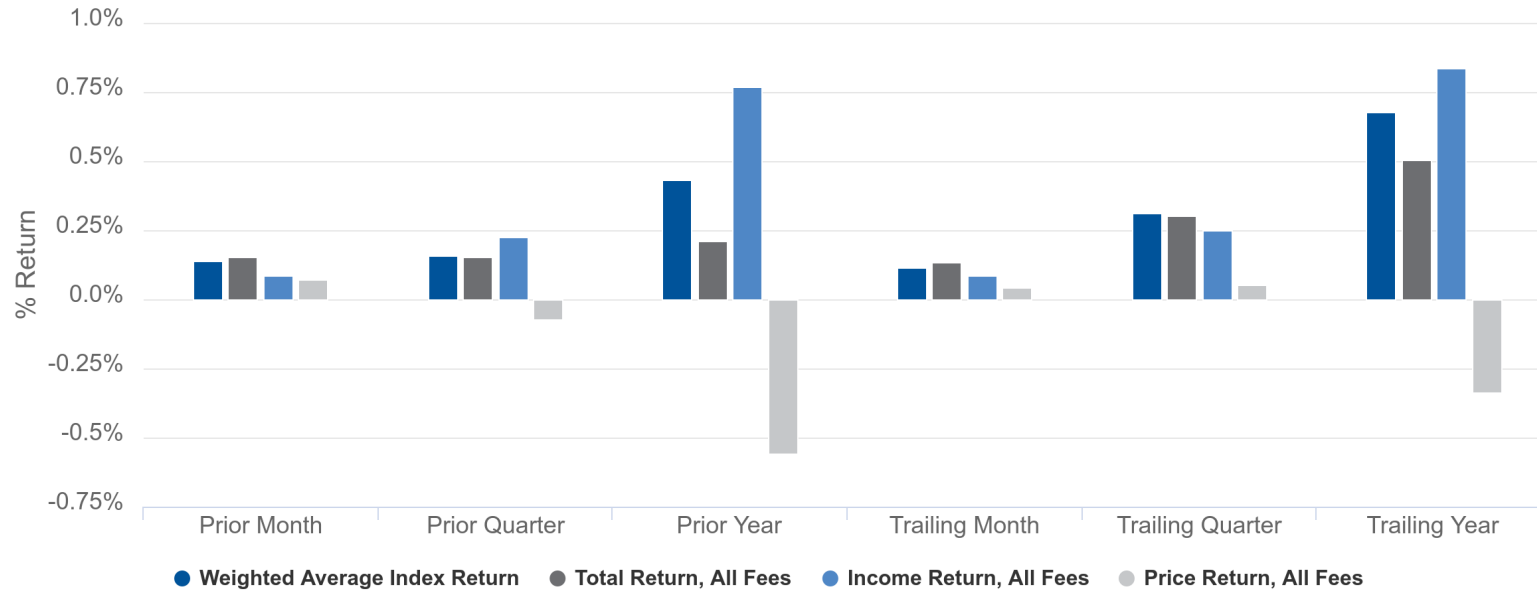
Bernco Performance Summary

Bernalillo County Liq Op (40455)

Base Currency: USD As of 08/31/2017

[Return to Table of Contents](#)

Dated: 09/08/2017



Period	Period Begin	Period End	Total Return, All Fees	Income Return, All Fees	Price Return, All Fees
Prior Month	07/01/2017	07/31/2017	0.156%	0.085%	0.070%
Prior Quarter	04/01/2017	06/30/2017	0.154%	0.224%	-0.070%
Prior Year	07/01/2016	06/30/2017	0.212%	0.769%	-0.557%
Trailing Month	08/01/2017	08/31/2017	0.133%	0.088%	0.045%
Trailing Quarter	06/01/2017	08/31/2017	0.302%	0.248%	0.055%
Trailing Year	09/01/2016	08/31/2017	0.503%	0.838%	-0.334%

Account	Index	Index Start Date	Index End Date
Bernalillo County Liq Op	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.

Bernco Portfolio Shock

Bernalillo County Liq Op (40455)

Base Currency: USD As of 08/31/2017

[Return to Table of Contents](#)

Dated: 09/08/2017

Identifier, Description	Security Type	Current Units	Base Market Value	Yield	Duration	-300 Basis Point Shock, -200 Basis Point Shock, -100 Basis Point Shock	100 Basis Point Shock, 200 Basis Point Shock, 300 Basis Point Shock	% Change at 100 Basis Points, % Change at 200 Basis Points, % Change at 300 Basis Points
3130AAE46 FEDERAL HOME LOAN BANKS	AGCY BOND	4,750,000.00	4,744,585.00	1.334	1.357	4,830,439.93 4,830,439.93 4,808,958.38	4,680,223.59 4,615,874.14 4,551,536.66	-1.357% -2.713% -4.069%
3133782M2 FEDERAL HOME LOAN BANKS	AGCY BOND	5,000,000.00	5,010,800.00	1.356	1.487	5,111,849.37 5,111,849.37 5,085,326.93	4,936,287.97 4,861,790.86 4,787,308.65	-1.487% -2.974% -4.460%
313378A43 FEDERAL HOME LOAN BANKS	AGCY BOND	5,000,000.00	5,005,450.00	1.165	0.516	5,035,526.97 5,035,526.97 5,031,269.80	4,979,632.83 4,953,818.27 4,928,006.35	-0.516% -1.032% -1.547%
3135G0H63 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	4,950,000.00	4,953,267.00	1.327	1.389	5,044,591.14 5,044,591.14 5,022,069.49	4,884,477.53 4,815,701.07 4,746,937.62	-1.389% -2.777% -4.166%
3137EADX4 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	5,000,000.00	4,999,200.00	1.053	0.288	5,014,366.63 5,014,366.63 5,013,598.73	4,984,802.10 4,970,405.02 4,956,008.77	-0.288% -0.576% -0.864%
9128282B5 UNITED STATES TREASURY	US GOV	5,025,000.00	4,968,870.75	1.33	1.932	5,096,617.82 5,096,617.82 5,064,901.60	4,872,863.29 4,776,879.22 4,680,918.53	-1.932% -3.864% -5.795%
9128282C3 UNITED STATES TREASURY	US GOV	5,000,000.00	4,975,600.00	1.243	0.992	5,036,933.33 5,036,933.33 5,024,959.87	4,926,247.49 4,876,902.32 4,827,564.52	-0.992% -1.984% -2.975%
9128282G4 UNITED STATES TREASURY	US GOV	5,000,000.00	4,954,100.00	1.332	2.006	5,086,508.41 5,086,508.41 5,053,470.35	4,854,754.67 4,755,434.35 4,656,139.06	-2.005% -4.010% -6.014%
912828G95 UNITED STATES TREASURY	US GOV	5,000,000.00	5,029,700.00	1.365	2.276	5,186,002.69 5,186,002.69 5,144,200.20	4,915,231.83 4,800,795.70 4,686,391.59	-2.276% -4.551% -6.826%
912828H37 UNITED STATES TREASURY	US GOV	5,000,000.00	4,995,450.00	1.119	0.371	5,016,178.58 5,016,178.58 5,013,970.71	4,976,930.66 4,958,412.70 4,939,896.10	-0.371% -0.741% -1.112%
912828K25 UNITED STATES TREASURY	US GOV	5,000,000.00	4,985,950.00	1.204	0.617	5,023,006.86 5,023,006.86 5,016,733.11	4,955,170.32 4,924,394.07 4,893,621.26	-0.617% -1.235% -1.852%
912828L40 UNITED STATES TREASURY	US GOV	5,000,000.00	4,986,900.00	1.254	1.027	5,051,124.44 5,051,124.44 5,038,112.21	4,935,695.62 4,884,499.07 4,833,310.36	-1.027% -2.053% -3.080%
912828R93 UNITED STATES TREASURY	US GOV	5,000,000.00	4,975,000.00	1.231	0.825	5,025,520.89 5,025,520.89 5,016,040.61	4,933,964.82 4,892,935.07 4,851,910.74	-0.825% -1.650% -2.474%
912828S43 UNITED STATES TREASURY	US GOV	5,000,000.00	4,947,050.00	1.324	1.849	5,068,199.37 5,068,199.37 5,038,521.11	4,855,600.41 4,764,172.34 4,672,765.78	-1.849% -3.697% -5.544%
912828S68 UNITED STATES TREASURY	US GOV	5,000,000.00	4,977,350.00	1.249	0.908	5,033,810.19 5,033,810.19 5,022,558.32	4,932,148.04 4,886,952.44 4,841,763.19	-0.908% -1.816% -2.724%
912828SD3 UNITED STATES TREASURY	US GOV	4,820,000.00	4,817,156.20	1.292	1.397	4,904,139.08 4,904,139.08 4,884,479.11	4,749,846.07 4,682,548.73 4,615,264.18	-1.397% -2.794% -4.191%
912828SN1 UNITED STATES TREASURY	US GOV	4,930,000.00	4,945,776.00	1.295	1.55	5,045,030.98 5,045,030.98 5,022,431.77	4,869,136.04 4,792,511.89 4,715,903.55	-1.550% -3.099% -4.648%
912828T59 UNITED STATES TREASURY	US GOV	5,000,000.00	4,964,450.00	1.341	2.084	5,103,185.89 5,103,185.89 5,067,927.73	4,860,999.15 4,757,575.18 4,654,178.10	-2.084% -4.167% -6.250%
912828T83 UNITED STATES TREASURY	US GOV	5,000,000.00	4,969,900.00	1.272	1.153	5,042,764.92 5,042,764.92 5,027,198.24	4,912,611.24 4,855,331.95 4,798,062.14	-1.153% -2.305% -3.458%
912828TC4 UNITED STATES TREASURY	US GOV	5,000,000.00	4,972,050.00	1.31	1.805	5,089,591.17 5,089,591.17 5,061,794.66	4,882,326.08 4,792,622.89 4,702,940.45	-1.805% -3.609% -5.412%

Bernco Portfolio Shock

Bernalillo County Liq Op (40455)

Base Currency: USD As of 08/31/2017

[Return to Table of Contents](#)

Dated: 09/08/2017

Identifier, Description	Security Type	Current Units	Base Market Value	Yield	Duration	-300 Basis Point Shock, -200 Basis Point Shock, -100 Basis Point Shock	100 Basis Point Shock, 200 Basis Point Shock, 300 Basis Point Shock	% Change at 100 Basis Points, % Change at 200 Basis Points, % Change at 300 Basis Points
912828TS9 UNITED STATES TREASURY	US GOV	5,000,000.00	4,998,350.00	1.025	0.082	5,002,547.01 5,002,547.01 5,002,443.60	4,994,256.47 4,990,163.00 4,986,069.60	-0.082% -0.164% -0.246%
912828TW0 UNITED STATES TREASURY	US GOV	5,000,000.00	4,997,400.00	1.062	0.165	5,006,178.68 5,006,178.68 5,005,669.32	4,989,130.95 4,980,862.18 4,972,593.68	-0.165% -0.331% -0.496%
912828U32 UNITED STATES TREASURY	US GOV	5,000,000.00	4,962,100.00	1.35	2.167	5,107,252.25 5,107,252.25 5,069,644.05	4,854,584.78 4,747,098.37 4,639,640.80	-2.167% -4.333% -6.498%
912828U40 UNITED STATES TREASURY	US GOV	5,000,000.00	4,983,000.00	1.275	1.233	5,061,365.50 5,061,365.50 5,044,460.88	4,921,549.78 4,860,110.22 4,798,681.32	-1.233% -2.466% -3.699%
912828U73 UNITED STATES TREASURY	US GOV	5,000,000.00	5,002,150.00	1.356	2.241	5,154,108.27 5,154,108.27 5,114,240.26	4,890,090.66 4,778,062.24 4,666,064.75	-2.240% -4.480% -6.719%
912828U99 UNITED STATES TREASURY	US GOV	4,950,000.00	4,947,673.50	1.285	1.314	5,031,234.45 5,031,234.45 5,012,680.85	4,882,677.96 4,817,694.22 4,752,722.29	-1.314% -2.627% -3.940%
912828UA6 UNITED STATES TREASURY	US GOV	5,000,000.00	4,994,400.00	1.075	0.248	5,007,713.59 5,007,713.59 5,006,784.98	4,982,015.64 4,969,631.89 4,957,248.75	-0.248% -0.496% -0.744%
912828UR9 UNITED STATES TREASURY	US GOV	5,000,000.00	4,990,250.00	1.142	0.497	5,018,589.76 5,018,589.76 5,015,060.79	4,965,441.67 4,940,635.82 4,915,832.42	-0.497% -0.994% -1.491%
912828VE7 UNITED STATES TREASURY	US GOV	5,000,000.00	4,991,400.00	1.231	0.742	5,036,969.24 5,036,969.24 5,028,417.47	4,954,387.12 4,917,378.83 4,880,375.13	-0.742% -1.483% -2.224%
912828WL0 UNITED STATES TREASURY	US GOV	4,925,000.00	4,940,021.25	1.323	1.715	5,052,099.29 5,052,099.29 5,024,757.71	4,855,303.66 4,770,604.93 4,685,925.06	-1.715% -3.429% -5.144%
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	10,361,185.17	10,361,185.17	0.86	0.00	10,361,185.17 10,361,185.17 10,361,185.17	10,361,185.17 10,361,185.17 10,361,185.17	0.000% 0.000% 0.000%
CCYUSD Receivable	CASH	7,417.11	7,417.11	0.00	0.00	7,417.11 7,417.11 7,417.11	7,417.11 7,417.11 7,417.11	0.000% 0.000% 0.000%
---	---	159,718,602.28	159,353,951.98	1.225	1.128	161,692,048.95 161,692,048.95 161,151,285.13	157,556,990.69 155,760,401.26 153,964,183.68	-1.128% -2.255% -3.382%

* Weighted by: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

08/01/2017 - 08/31/2017

Bernalillo County Liq Op (40455)

Dated: 09/08/2017

[Return to Table of Contents](#)

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
9128282C3	UNITED STATES TREASURY 08/31/2018	Buy	08/29/2017 08/31/2017	WELLS FARGO SECURITIES LLC	99.52	4,975,976.56	0.00
912828TM2	UNITED STATES TREASURY 08/31/2017	Maturity	08/31/2017 08/31/2017	Maturity	100.00	-5,000,000.00	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 08/31/2017	Buy	--- ---	Direct	1.00	85,506.63	0.00
---	--- 02/28/2018	---	---	---	---	61,483.19	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

09/01/2016 - 08/31/2017

Bernalillo County Liq Op (40455)

Dated: 09/08/2017

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
3130AAE46	FEDERAL HOME LOAN BANKS 01/16/2019	Buy	03/31/2017 03/31/2017	WELLS FARGO SECURITIES LLC	99.904	4,745,440.00	0.00
313313GY8	FEDERAL FARM CREDIT BANKS 06/16/2017	Buy	05/12/2017 05/12/2017	WELLS FARGO SECURITIES LLC	99.928	34,974,819.44	0.00
313313GY8	FEDERAL FARM CREDIT BANKS 06/16/2017	Maturity	06/16/2017 06/16/2017	Maturity	100.00	-35,000,000.00	0.00
313313HB7	FEDERAL FARM CREDIT BANKS 06/19/2017	Buy	06/16/2017 06/16/2017	WELLS FARGO SECURITIES LLC	99.992	34,997,141.67	0.00
313313HB7	FEDERAL FARM CREDIT BANKS 06/19/2017	Maturity	06/19/2017 06/19/2017	Maturity	100.00	-35,000,000.00	0.00
3133782M2	FEDERAL HOME LOAN BANKS 03/08/2019	Buy	03/31/2017 03/31/2017	WELLS FARGO SECURITIES LLC	100.232	5,011,600.00	0.00
313385AS5	FEDERAL HOME LOAN BANKS 01/17/2017	Buy	12/13/2016 12/14/2016	JP MORGAN SECURITIES INC.	99.953	19,990,555.56	0.00
313385AS5	FEDERAL HOME LOAN BANKS 01/17/2017	Maturity	01/17/2017 01/17/2017	Maturity	100.00	-20,000,000.00	0.00
313385GR1	FEDERAL HOME LOAN BANKS 06/09/2017	Buy	05/12/2017 05/12/2017	WELLS FARGO SECURITIES LLC	99.943	4,997,161.11	0.00
313385GR1	FEDERAL HOME LOAN BANKS 06/09/2017	Maturity	06/09/2017 06/09/2017	Maturity	100.00	-5,000,000.00	0.00
313385HB5	FEDERAL HOME LOAN BANKS 06/19/2017	Buy	05/22/2017 05/22/2017	WELLS FARGO SECURITIES LLC	99.942	19,988,333.33	0.00
313385HB5	FEDERAL HOME LOAN BANKS 06/19/2017	Buy	06/12/2017 06/12/2017	WELLS FARGO SECURITIES LLC	99.986	4,999,319.44	0.00
313385HB5	FEDERAL HOME LOAN BANKS 06/19/2017	Maturity	06/19/2017 06/19/2017	Maturity	100.00	-20,000,000.00	0.00
313385HB5	FEDERAL HOME LOAN BANKS 06/19/2017	Maturity	06/19/2017 06/19/2017	Maturity	100.00	-5,000,000.00	0.00
313385JH0	FEDERAL HOME LOAN BANKS 07/19/2017	Buy	06/20/2017 06/20/2017	WELLS FARGO SECURITIES LLC	99.919	9,991,944.44	0.00
313385JH0	FEDERAL HOME LOAN BANKS 07/19/2017	Maturity	07/19/2017 07/19/2017	Maturity	100.00	-10,000,000.00	0.00
313589HB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION 06/19/2017	Buy	05/12/2017 05/12/2017	WELLS FARGO SECURITIES LLC	99.926	84,937,194.44	0.00
313589HB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION 06/19/2017	Maturity	06/19/2017 06/19/2017	Maturity	100.00	-85,000,000.00	0.00
3135G0H63	FEDERAL NATIONAL MORTGAGE ASSOCIATION 01/28/2019	Buy	04/25/2017 04/26/2017	Morgan Stanley	100.10	4,954,950.00	0.00
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION 04/20/2017	Maturity	04/20/2017 04/20/2017	Maturity	100.00	-5,000,000.00	0.00
9128282B5	UNITED STATES TREASURY 08/15/2019	Buy	09/23/2016 09/27/2016	Morgan Stanley	99.617	5,005,763.67	0.00
9128282C3	UNITED STATES TREASURY 08/31/2018	Buy	08/29/2017 08/31/2017	WELLS FARGO SECURITIES LLC	99.52	4,975,976.56	0.00
9128282G4	UNITED STATES TREASURY 09/15/2019	Buy	10/21/2016 10/25/2016	RBC Dain Rauscher (US)	99.684	4,984,179.69	0.00
912828F47	UNITED STATES TREASURY 09/30/2016	Maturity	09/30/2016 09/30/2016	Maturity	100.00	-5,000,000.00	0.00
912828F88	UNITED STATES TREASURY 10/31/2016	Maturity	10/31/2016 10/31/2016	Maturity	100.00	-5,000,000.00	0.00
912828G46	UNITED STATES TREASURY 11/30/2016	Maturity	11/30/2016 11/30/2016	Maturity	100.00	-5,000,000.00	0.00
912828G95	UNITED STATES TREASURY 12/31/2019	Buy	07/05/2017 07/06/2017	CITIGROUP GLOBAL MARKETS INC.	100.34	5,016,992.19	0.00
912828J35	UNITED STATES TREASURY 02/28/2017	Maturity	02/28/2017 02/28/2017	Maturity	100.00	-5,000,000.00	0.00
912828L40	UNITED STATES TREASURY 09/15/2018	Buy	05/30/2017 05/31/2017	CITIGROUP GLOBAL MARKETS INC.	99.738	4,986,914.06	0.00

Bernco Trading Report

09/01/2016 - 08/31/2017

Bernalillo County Liq Op (40455)

Dated: 09/08/2017

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828R93	UNITED STATES TREASURY 06/30/2018	Buy	07/20/2017 07/21/2017	Unknown	99.445	4,972,265.63	0.00
912828RX0	UNITED STATES TREASURY 12/31/2016	Maturity	12/31/2016 12/31/2016	Maturity	100.00	-5,000,000.00	0.00
912828S43	UNITED STATES TREASURY 07/15/2019	Buy	09/29/2016 09/30/2016	JP MORGAN SECURITIES INC.	99.727	4,986,328.13	0.00
912828S68	UNITED STATES TREASURY 07/31/2018	Buy	07/20/2017 07/21/2017	Unknown	99.504	4,975,195.31	0.00
912828SC5	UNITED STATES TREASURY 01/31/2017	Maturity	01/31/2017 01/31/2017	Maturity	100.00	-5,000,000.00	0.00
912828SD3	UNITED STATES TREASURY 01/31/2019	Buy	09/23/2016 09/27/2016	BANC OF AMERICA SECURITIES LLC	100.961	4,866,317.19	0.00
912828SM3	UNITED STATES TREASURY 03/31/2017	Maturity	03/31/2017 03/31/2017	Maturity	100.00	-9,915,000.00	0.00
912828SN1	UNITED STATES TREASURY 03/31/2019	Buy	09/23/2016 09/27/2016	BANC OF AMERICA SECURITIES LLC	101.617	5,009,727.34	0.00
912828SY7	UNITED STATES TREASURY 05/31/2017	Maturity	05/31/2017 05/31/2017	Maturity	100.00	-5,000,000.00	0.00
912828T59	UNITED STATES TREASURY 10/15/2019	Buy	10/26/2016 10/31/2016	BANC OF AMERICA SECURITIES LLC	99.949	4,997,460.94	0.00
912828T83	UNITED STATES TREASURY 10/31/2018	Buy	11/16/2016 11/17/2016	RBC Dain Rauscher (US)	99.504	4,975,195.31	0.00
912828TB6	UNITED STATES TREASURY 06/30/2017	Maturity	06/30/2017 06/30/2017	Maturity	100.00	-5,000,000.00	0.00
912828TC4	UNITED STATES TREASURY 06/30/2019	Buy	09/23/2016 09/27/2016	BANC OF AMERICA SECURITIES LLC	100.367	5,018,359.38	0.00
912828TM2	UNITED STATES TREASURY 08/31/2017	Maturity	08/31/2017 08/31/2017	Maturity	100.00	-5,000,000.00	0.00
912828TS9	UNITED STATES TREASURY 09/30/2017	Buy	01/30/2017 01/31/2017	Morgan Stanley	99.938	4,996,875.00	0.00
912828U32	UNITED STATES TREASURY 11/15/2019	Buy	11/16/2016 11/17/2016	RBC Dain Rauscher (US)	99.195	4,959,765.63	0.00
912828U40	UNITED STATES TREASURY 11/30/2018	Buy	12/01/2016 12/02/2016	RBC Dain Rauscher (US)	99.707	4,985,351.56	0.00
912828U73	UNITED STATES TREASURY 12/15/2019	Buy	01/04/2017 01/05/2017	BANC OF AMERICA SECURITIES LLC	99.676	4,983,789.06	0.00
912828U99	UNITED STATES TREASURY 12/31/2018	Buy	03/01/2017 03/02/2017	Morgan Stanley	99.984	4,949,226.56	0.00
912828UA6	UNITED STATES TREASURY 11/30/2017	Buy	07/18/2017 07/19/2017	Unknown	99.832	4,991,601.56	0.00
912828UR9	UNITED STATES TREASURY 02/28/2018	Buy	07/18/2017 07/19/2017	Unknown	99.762	4,988,085.94	0.00
912828VE7	UNITED STATES TREASURY 05/31/2018	Buy	07/26/2017 07/31/2017	WELLS FARGO SECURITIES LLC	99.82	4,991,015.63	0.00
912828WL0	UNITED STATES TREASURY 05/31/2019	Buy	09/23/2016 09/27/2016	BANC OF AMERICA SECURITIES LLC	101.668	5,007,147.46	0.00
912828XP0	UNITED STATES TREASURY 07/31/2017	Maturity	07/31/2017 07/31/2017	Maturity	100.00	-5,000,000.00	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 08/31/2017	Buy	---	Direct	1.00	467,563,068.89	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 08/31/2017	Sell	---	Direct	1.00	-467,475,732.00	0.00
---	---	---	---	---	---	59,384,330.12	0.00
	09/10/2017						

* 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: 09/08/2017

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

Bernalillo County Accounting Department
FY2018 Operating & Core Cash Flow Forecast Report

Operating Beginning Cash Balances	July	August	September	October	November	December	January	February	March	April	May	June
Treasurer's General (101100)	\$ 734,765	\$ 127,679	\$ 60,396	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Treasurer's General Overnight Investment (101108)	3,036,450	5,178,744	2,166,596	-	-	-	-	-	-	-	-	-
Wells Fargo Savings (101150)	14,228,686	7,814,604	6,080,089	-	-	-	-	-	-	-	-	-
Sunflower Bank Savings (101160)	20,139,170	10,147,462	10,152,634	-	-	-	-	-	-	-	-	-
Bank of the West Savings (101170)	80,535,784	80,593,475	65,651,541	-	-	-	-	-	-	-	-	-
Operating Money Market Account (101800)	16,124,899	10,275,679	10,361,185	-	-	-	-	-	-	-	-	-
Core Money Market Account (101810)	-	-	-	-	-	-	-	-	-	-	-	-
NM LGIP (111140)	22	22	22	-	-	-	-	-	-	-	-	-
Lockbox Account (181105)	-	-	-	-	-	-	-	-	-	-	-	-
Total Beginning Cash Balances	134,799,776	114,137,665	94,472,463	86,640,451	72,107,883	200,836,015	353,442,849	177,172,512	167,058,661	160,832,164	196,495,482	307,408,114

Operating & Core Inflows	July	August	September	October	November	December	January	February	March	April	May	June
Property Tax (411110-411535)	1,643,925	667,220	609,572	615,221	31,737,830	50,701,080	1,920,927	1,582,689	2,911,142	15,500,565	38,775,095	3,444,886
1% Appraisal Fee (411540)	43,846	17,598	14,418	14,098	1,193,799	1,934,962	66,625	49,052	98,583	581,765	1,496,578	95,990
Gross Receipts Tax Except Behavioral Health (412100-412200)	12,028,789	11,913,220	16,283,187	12,358,559	13,330,200	11,622,287	11,989,927	13,343,176	11,724,978	11,653,628	13,008,696	12,219,801
Behavioral Health Gross Receipts Tax (412100-412200)	1,720,865	1,973,418	1,766,074	1,170,813	2,216,482	1,415,508	2,161,501	1,549,114	1,110,984	2,715,371	1,847,676	1,635,802
Motor Vehicle Tax (413100-413200)	361,571	365,511	325,807	215,993	408,898	261,134	398,756	285,782	204,955	500,934	340,861	301,774
Gasoline Tax (415100-415200)	137,354	131,585	153,022	151,718	145,288	146,267	155,465	140,140	129,313	151,318	151,318	143,088
Departmental Revenues	5,753,235	3,498,553	4,034,291	4,119,009	2,734,167	4,331,553	3,318,992	3,189,253	3,795,519	3,166,613	3,224,885	3,777,537
Operating & Core Investment Income(452200-452500)	189,503	105,656	80,147	340,898	29,439	71,318	76,274	47,944	102,068	380,410	71,139	71,490
Bond Proceeds (471101-471201)	-	-	-	-	-	49,800,000	-	-	-	-	-	-
Transfers In From Bond Proceeds Portfolio	84,193	764,459	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
Sub-Total: Inflows	21,963,281	19,437,220	24,766,518	20,486,309	53,296,103	121,784,110	21,572,071	21,702,475	21,588,370	36,128,598	60,416,249	23,190,367
Regional Transit (241101)	1,732,609	1,983,647	1,698,786	1,644,948	1,763,860	1,644,821	1,636,017	1,827,684	1,611,318	1,559,963	1,749,453	1,629,957
Agency Property Tax Collections (Agency fund 201030)	3,764,034	1,569,719	1,372,198	1,356,952	106,625,444	173,495,315	5,994,091	4,404,834	8,852,771	52,140,865	134,864,267	8,751,775
Total Inflows	27,459,924	22,990,586	27,837,502	23,488,209	161,685,408	296,924,246	29,202,179	27,934,993	32,052,458	89,829,426	197,029,969	33,572,099

Operating & Core Outflows	July	August	September	October	November	December	January	February	March	April	May	June
Payroll Related (101405 & 101350 - ZT)	11,508,426	12,572,099	11,548,077	11,899,701	13,308,394	15,321,298	11,227,804	11,032,383	11,969,804	11,471,579	11,050,967	14,351,834
Warrants Cleared (101300)	11,341,371	11,724,136	20,671,706	17,016,696	16,389,331	18,286,850	18,912,321	18,826,394	16,715,584	24,530,768	21,022,205	20,311,886
Bond Principal & Interest (561101,562201,563101)	-	13,020,871	-	5,970,743	-	2,310,067	-	-	3,436,507	7,539,674	-	3,384,042
Property Tax Refunds (101102 - EB)	183,919	153,738	268,316	109,755	132,543	124,742	195,899	364,301	135,743	205,519	148,081	188,626
Transfers Out To Bond Proceeds Portfolio	-	72,158	-	-	-	-	-	-	-	-	-	-
Sub-Total: Outflows	23,033,716	37,543,002	32,488,099	34,996,896	29,830,268	36,042,957	30,336,024	30,223,078	32,257,638	43,747,540	32,221,254	38,236,388
Regional Transit (241101)	1,732,609	1,983,647	1,698,786	1,644,948	1,763,860	1,644,821	1,636,017	1,827,684	1,611,318	1,559,963	1,749,453	1,629,957
CYFD (241100)	6,825	5,865	7,000	6,735	6,195	4,190	5,160	3,990	5,165	5,835	5,765	7,110
Agency Property Tax Distribution (Agency fund 201030)	8,224,106	3,683,187	1,475,629	1,372,198	1,356,952	106,625,444	173,495,315	5,994,091	4,404,834	8,852,771	52,140,865	134,864,267
Total Outflows	32,997,256	43,215,701	35,669,514	38,020,777	32,957,275	144,317,412	205,472,516	38,048,844	38,278,954	54,166,108	86,117,337	174,737,722

Operating & Core Investment Activity	July	August	September	October	November	December	January	February	March	April	May	June
Investments Called/Matured/Sold (Inflow)	15,000,000	5,000,000	-	10,000,000	-	-	10,000,000	-	-	10,000,000	-	-
Investments Purchased (Outflow)	29,982,864	4,975,977	-	10,000,000	-	-	10,000,000	-	-	10,000,000	-	-
Net Investment Activity	(14,982,864)	24,023	-	-	-	-	-	-	-	-	-	-

Net Operating & Core Increase/(Decrease) in Cash	(20,520,196)	(20,201,092)	(7,832,012)	(14,532,568)	128,728,133	152,606,833	(176,270,337)	(10,113,851)	(6,226,496)	35,663,317	110,912,632	(141,165,623)
---	---------------------	---------------------	--------------------	---------------------	--------------------	--------------------	----------------------	---------------------	--------------------	-------------------	--------------------	----------------------

Estimated Operating & Core Ending Cash Balance	\$ 114,279,580	\$ 93,936,573	\$ 86,640,451	\$ 72,107,883	\$ 200,836,015	\$ 353,442,849	\$ 177,172,512	\$ 167,058,661	\$ 160,832,164	\$ 196,495,482	\$ 307,408,114	\$ 166,242,491
---	-----------------------	----------------------	----------------------	----------------------	-----------------------	-----------------------	-----------------------	-----------------------	-----------------------	-----------------------	-----------------------	-----------------------

Liquidity Needs	July	August	September	October	November	December	January	February	March	April	May	June
2018 Operating Budget	414,494,737	414,494,737	414,494,737	414,494,737	414,494,737	414,494,737	414,494,737	414,494,737	414,494,737	414,494,737	414,494,737	414,494,737
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)	62,174,211	62,174,211	62,174,211	62,174,211	62,174,211	62,174,211	62,174,211	62,174,211	62,174,211	62,174,211	62,174,211	62,174,211
Monthly Distribution (following month 20th) (immediately available)	3,764,034	1,569,719	1,372,198	1,356,952	4,404,834	173,495,315	5,994,091	4,404,834	8,852,771	52,140,865	134,864,267	8,751,775
Total Monthly Required Liquidity	65,938,245	63,743,930	63,546,409	63,531,163	168,799,655	235,669,526	68,168,302	66,579,044	71,026,981	114,315,076	197,038,478	70,925,985
Ending Cash In Excess of Minimum Liquidity	48,341,335	30,192,643	23,094,042	8,576,720	32,036,360	117,773,323	109,004,210	100,479,616	89,805,183	82,180,406	110,369,637	95,316,506

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