

Report: Executive Summary
 Account: BERNALILLO COUNTY TREASURER
 As of: 4/30/2016



	Market Value + Accrued	% of Total	Book Yield
Summary of Investment Funds:			
US Treasury Securities	\$ 75,121,003.67	29.04%	0.544%
US Agency Securities	\$ 15,097,070.83	5.84%	1.039%
Cash - Wells Fargo MMF	\$ 10,061,814.69	3.89%	0.170%
Summary of Negotiated Bank Deposits:*			
Wells Fargo Savings	\$ 78,083,484.61		0.202%
First National Bank Santa Fe	\$ 25,052,103.59		0.238%
Bank of the West	\$ 55,284,437.01		0.295%
Total Month-end Bank Balances	\$ 158,420,025.21	61.24%	0.240%
Total Investable Funds	\$ 258,699,914.40	100.00%	0.373%
Previous Month Total Investable Funds	\$ 227,683,262.39		0.381%
<i>* Average Monthly Bank Deposit Balances (on which returns are calculated):</i>			
<i>Wells Fargo Savings</i>	<i>\$ 43,622,740.19</i>		
<i>First National Bank Santa Fe</i>	<i>\$ 25,039,916.10</i>		
<i>Bank of the West</i>	<i>\$ 55,270,845.82</i>		
Total Average Bank Balances	\$ 123,933,502.11		

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 agreement information is filed with the collateral compliance report.



Bernalillo County Monthly Statement

Bernalillo County Op Funds (40455)

Month End (M10 Y2016)

04/01/2016 - 04/30/2016

Dated: 05/05/2016

Locked Down

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Dated: 05/05/2016

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Portfolio Overview

04/01/2016 - 04/30/2016

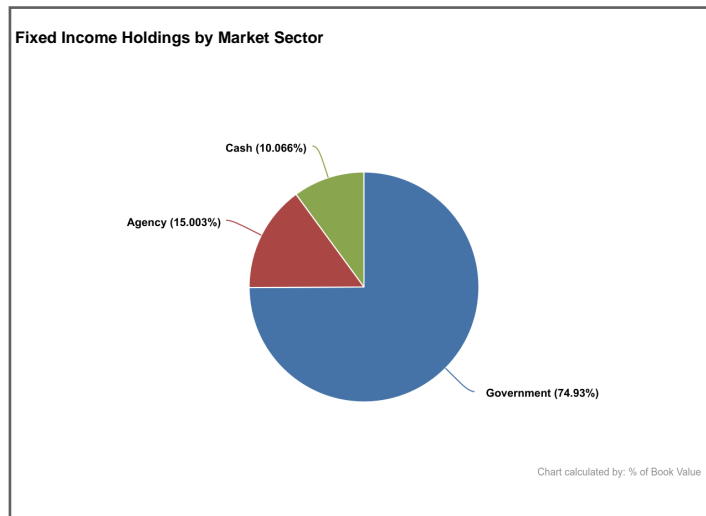
Bernalillo County Op Funds (40455)

Dated: 05/05/2016

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Balance Sheet			
Book Value + Accrued			100,219,865.58
Net Unrealized Gain/Loss			71,436.20
Market Value + Accrued			100,291,301.77

Index Comparison Summary			
Risk Metric	Portfolio	Index	Difference
Duration	0.731	0.986	-0.255
Yield	0.497	0.549	-0.052
Years to Effective Maturity	0.735	0.992	-0.257
Years to Final Maturity	0.735	0.992	-0.257
Average Credit Rating	AAA	AAA	---



Cash and Fixed Income Summary	
Risk Metric	Value
Cash	11,412.58
MMFund	10,061,814.69
Fixed Income	90,218,074.50
Duration	0.731
Convexity	0.012
WAL	0.735
Years to Final Maturity	0.735
Years to Effective Maturity	0.735
Yield	0.497
Book Yield	0.581
Avg Credit Rating	AAA/Aaa/AAA

Bernco Holdings Summary

Bernalillo County Op Funds (40455)

As of 04/30/2016

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Dated: 05/05/2016

Identifier	Description	Current Units	Security Type	Final Maturity	Original Cost	Book Value, Book Yield	Market Value	Net Unrealized Gain/Loss	Accrued Balance	Market Value + Accrued	Years to Effective Maturity
313378A43	FEDERAL HOME LOAN BANKS	5,000,000.00	AGCY BOND	03/09/2018	5,038,574.00	5,035,914.16 0.983	5,048,300.00	12,385.84	9,930.56	5,058,230.56	1.857
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,000,000.00	AGCY BOND	04/20/2017	4,982,750.00	4,987,144.77 1.017	5,003,400.00	16,255.23	1,145.83	5,004,545.83	0.972
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	AGCY BOND	12/15/2017	4,988,750.00	4,990,691.89 1.116	5,014,850.00	24,158.11	19,444.44	5,034,294.44	1.627
912828F47	UNITED STATES TREASURY	5,000,000.00	US GOV	09/30/2016	5,000,000.00	5,000,000.00 0.50	5,002,050.00	2,050.00	2,117.49	5,004,167.49	0.419
912828F88	UNITED STATES TREASURY	5,000,000.00	US GOV	10/31/2016	4,995,312.50	4,996,646.66 0.51	4,998,850.00	2,203.34	50.95	4,998,900.95	0.504
912828G46	UNITED STATES TREASURY	5,000,000.00	US GOV	11/30/2016	5,002,539.06	5,000,808.49 0.472	5,000,600.00	-208.49	10,450.82	5,011,050.82	0.586
912828H37	UNITED STATES TREASURY	5,000,000.00	US GOV	01/15/2018	4,993,945.31	4,994,405.19 0.941	5,011,150.00	16,744.81	12,860.58	5,024,010.58	1.712
912828J35	UNITED STATES TREASURY	5,000,000.00	US GOV	02/28/2017	4,999,218.75	4,999,245.98 0.518	4,997,650.00	-1,595.98	4,211.96	5,001,861.96	0.832
912828RX0	UNITED STATES TREASURY	5,000,000.00	US GOV	12/31/2016	5,035,937.50	5,012,500.21 0.498	5,011,550.00	-950.21	14,663.46	5,026,213.46	0.671
912828SC5	UNITED STATES TREASURY	5,000,000.00	US GOV	01/31/2017	5,033,789.06	5,012,676.32 0.536	5,012,100.00	-576.32	10,937.50	5,023,037.50	0.756
912828SM3	UNITED STATES TREASURY	9,915,000.00	US GOV	03/31/2017	10,004,060.16	9,952,770.87 0.582	9,952,974.45	203.58	8,397.95	9,961,372.40	0.917
912828SY7	UNITED STATES TREASURY	5,000,000.00	US GOV	05/31/2017	5,001,367.19	5,001,331.33 0.60	4,999,200.00	-2,131.33	13,063.52	5,012,263.52	1.085
912828TB6	UNITED STATES TREASURY	5,000,000.00	US GOV	06/30/2017	5,008,593.75	5,008,397.14 0.605	5,005,650.00	-2,747.14	12,568.68	5,018,218.68	1.167
912828VC1	UNITED STATES TREASURY	5,000,000.00	US GOV	05/15/2016	4,984,179.69	4,999,707.34 0.402	5,000,150.00	442.66	5,769.23	5,005,919.23	0.041
912828VG2	UNITED STATES TREASURY	5,000,000.00	US GOV	06/15/2016	5,006,640.63	5,000,377.75 0.438	5,001,600.00	1,222.25	9,426.23	5,011,026.23	0.126
912828VL1	UNITED STATES TREASURY	5,000,000.00	US GOV	07/15/2016	5,016,992.19	5,001,560.07 0.473	5,003,200.00	1,639.93	9,186.13	5,012,386.13	0.208
912828VR8	UNITED STATES TREASURY	5,000,000.00	US GOV	08/15/2016	5,013,671.88	5,001,710.08 0.507	5,004,050.00	2,339.92	6,524.73	5,010,574.73	0.293
94975P405	WELLS FRGO GOVERNMENT CL I MMF	10,061,814.69	MMFUND	04/30/2016	10,061,814.69	10,061,814.69 0.17	10,061,814.69	-0.00	0.00	10,061,814.69	0.00
CCYUSD	Receivable	11,412.58	CASH	04/30/2016	11,412.58	11,412.58 0.00	11,412.58	0.00	0.00	11,412.58	0.00
---	---	99,988,227.27	---	01/23/2017	100,179,548.94	100,069,115.52 0.581	100,140,551.72	71,436.20	150,750.05	100,291,301.77	0.735

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

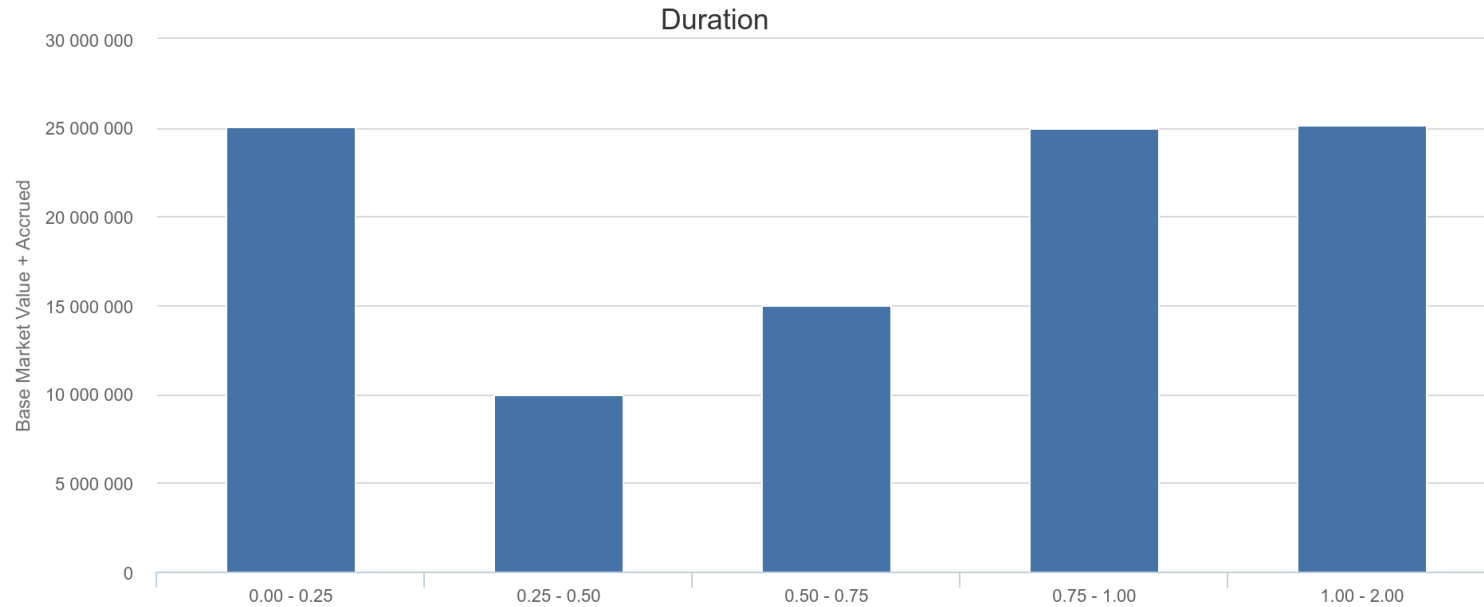
Bernco Duration

Bernalillo County Op Funds (40455)

Base Currency: USD As of 04/30/2016

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Dated: 05/05/2016



0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828VC1	UNITED STATES TREASURY	5,000,000.00	05/15/2016	05/15/2016	US GOV	100.003	0.182	0.044	AAA	5,005,919.23
912828VG2	UNITED STATES TREASURY	5,000,000.00	06/15/2016	06/15/2016	US GOV	100.032	0.25	0.128	AAA	5,011,026.23
912828VL1	UNITED STATES TREASURY	5,000,000.00	07/15/2016	07/15/2016	US GOV	100.064	0.322	0.211	AAA	5,012,386.13
94975P405	WELLS FRGO GOVERNMENT CL I MMF	10,061,814.69	04/30/2016	04/30/2016	MMFUND	1.00	0.17	0.00	AAA	10,061,814.69
CCYUSD	Receivable	11,412.58	04/30/2016	04/30/2016	CASH	1.00	0.00	0.00	AAA	11,412.58
---	---	25,073,227.27	05/27/2016	05/27/2016	---	60.293	0.219	0.077	AAA	25,102,558.86

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	5,000,000.00	09/30/2016	09/30/2016	US GOV	100.041	0.402	0.42	AAA	5,004,167.49
912828VR8	UNITED STATES TREASURY	5,000,000.00	08/15/2016	08/15/2016	US GOV	100.081	0.351	0.296	AAA	5,010,574.73
---	UNITED STATES TREASURY	10,000,000.00	09/07/2016	09/07/2016	US GOV	100.061	0.377	0.358	AAA	10,014,742.21

0.50 - 0.75

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828F88	UNITED STATES TREASURY	5,000,000.00	10/31/2016	10/31/2016	US GOV	99.977	0.421	0.501	AAA	4,998,900.95
912828G46	UNITED STATES TREASURY	5,000,000.00	11/30/2016	11/30/2016	US GOV	100.012	0.479	0.585	AAA	5,011,050.82
912828RX0	UNITED STATES TREASURY	5,000,000.00	12/31/2016	12/31/2016	US GOV	100.231	0.529	0.666	AAA	5,026,213.46
---	UNITED STATES TREASURY	15,000,000.00	11/30/2016	11/30/2016	US GOV	100.074	0.477	0.584	AAA	15,036,165.23

Bernco Duration

Bernalillo County Op Funds (40455)

Base Currency: USD As of 04/30/2016

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Dated: 05/05/2016

0.75 - 1.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,000,000.00	04/20/2017	04/20/2017	AGCY BOND	100.068	0.68	0.97	AAA	5,004,545.83
912828J35	UNITED STATES TREASURY	5,000,000.00	02/28/2017	02/28/2017	US GOV	99.953	0.556	0.833	AAA	5,001,861.96
912828SC5	UNITED STATES TREASURY	5,000,000.00	01/31/2017	01/31/2017	US GOV	100.242	0.553	0.751	AAA	5,023,037.50
912828SM3	UNITED STATES TREASURY	4,915,000.00	03/31/2017	03/31/2017	US GOV	100.383	0.582	0.916	AAA	4,937,987.43
912828SM3	UNITED STATES TREASURY	5,000,000.00	03/31/2017	03/31/2017	US GOV	100.383	0.582	0.916	AAA	5,023,384.97
---	---	24,915,000.00	03/17/2017	03/17/2017	---	100.206	0.591	0.877	AAA	24,990,817.69

1.00 - 2.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
313378A43	FEDERAL HOME LOAN BANKS	5,000,000.00	03/09/2018	03/09/2018	AGCY BOND	100.966	0.851	1.833	AAA	5,058,230.56
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	12/15/2017	12/15/2017	AGCY BOND	100.297	0.816	1.606	AAA	5,034,294.44
912828H37	UNITED STATES TREASURY	5,000,000.00	01/15/2018	01/15/2018	US GOV	100.223	0.744	1.692	AAA	5,024,010.58
912828SY7	UNITED STATES TREASURY	5,000,000.00	05/31/2017	05/31/2017	US GOV	99.984	0.64	1.079	AAA	5,012,263.52
912828TB6	UNITED STATES TREASURY	5,000,000.00	06/30/2017	06/30/2017	US GOV	100.113	0.653	1.161	AAA	5,018,218.68
---	---	25,000,000.00	10/26/2017	10/26/2017	---	100.318	0.741	1.475	AAA	25,147,017.78

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	99,988,227.27	01/23/2017	01/23/2017	---	90.209	0.497	0.731	AAA	100,291,301.77

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

Bernco Credit Quality

Base Currency: USD As of 04/30/2016

Bernalillo County Op Funds (40455)

Dated: 05/05/2016

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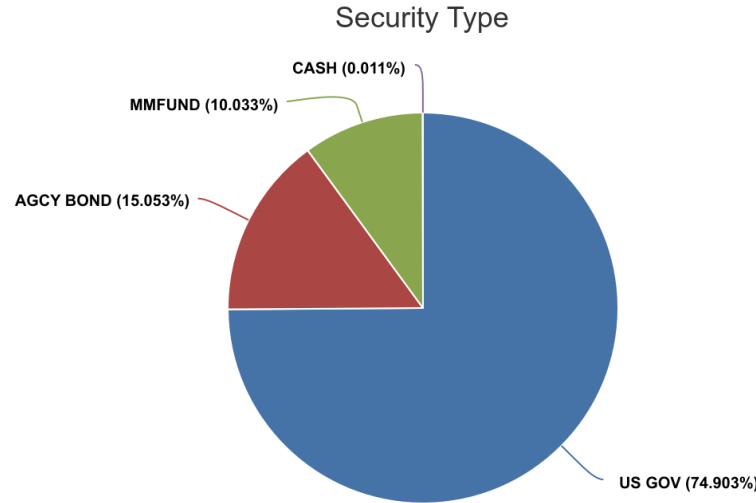


Chart calculated by: Base Market Value + Accrued

US GOV

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
912828SM3	UNITED STATES TREASURY	AAA	4,915,000.00	03/31/2017	US GOV	Government	4,937,987.43	4.924%
912828F88	UNITED STATES TREASURY	AAA	5,000,000.00	10/31/2016	US GOV	Government	4,998,900.95	4.984%
912828J35	UNITED STATES TREASURY	AAA	5,000,000.00	02/28/2017	US GOV	Government	5,001,861.96	4.987%
912828F47	UNITED STATES TREASURY	AAA	5,000,000.00	09/30/2016	US GOV	Government	5,004,167.49	4.990%
912828VC1	UNITED STATES TREASURY	AAA	5,000,000.00	05/15/2016	US GOV	Government	5,005,919.23	4.991%
912828VR8	UNITED STATES TREASURY	AAA	5,000,000.00	08/15/2016	US GOV	Government	5,010,574.73	4.996%
912828VG2	UNITED STATES TREASURY	AAA	5,000,000.00	06/15/2016	US GOV	Government	5,011,026.23	4.996%
912828G46	UNITED STATES TREASURY	AAA	5,000,000.00	11/30/2016	US GOV	Government	5,011,050.82	4.996%
912828SY7	UNITED STATES TREASURY	AAA	5,000,000.00	05/31/2017	US GOV	Government	5,012,263.52	4.998%
912828VL1	UNITED STATES TREASURY	AAA	5,000,000.00	07/15/2016	US GOV	Government	5,012,386.13	4.998%
912828TB6	UNITED STATES TREASURY	AAA	5,000,000.00	06/30/2017	US GOV	Government	5,018,218.68	5.004%
912828SC5	UNITED STATES TREASURY	AAA	5,000,000.00	01/31/2017	US GOV	Government	5,023,037.50	5.008%
912828SM3	UNITED STATES TREASURY	AAA	5,000,000.00	03/31/2017	US GOV	Government	5,023,384.97	5.009%
912828H37	UNITED STATES TREASURY	AAA	5,000,000.00	01/15/2018	US GOV	Government	5,024,010.58	5.009%
912828RX0	UNITED STATES TREASURY	AAA	5,000,000.00	12/31/2016	US GOV	Government	5,026,213.46	5.012%
---	UNITED STATES TREASURY	AAA	74,915,000.00	01/04/2017	US GOV	Government	75,121,003.67	74.903%

AGCY BOND

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	AAA	5,000,000.00	04/20/2017	AGCY BOND	Agency	5,004,545.83	4.990%

Bernco Credit Quality

Bernalillo County Op Funds (40455)

Base Currency: USD As of 04/30/2016

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Dated: 05/05/2016

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	AAA	5,000,000.00	12/15/2017	AGCY BOND	Agency	5,034,294.44	5.020%
313378A43	FEDERAL HOME LOAN BANKS	AAA	5,000,000.00	03/09/2018	AGCY BOND	Agency	5,058,230.56	5.044%
---	---	AAA	15,000,000.00	10/25/2017	AGCY BOND	Agency	15,097,070.83	15.053%

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	10,061,814.69	04/30/2016	MMFUND	Cash	10,061,814.69	10.033%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	10,061,814.69	04/30/2016	MMFUND	Cash	10,061,814.69	10.033%

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	11,412.58	04/30/2016	CASH	Cash	11,412.58	0.011%
CCYUSD	Receivable	AAA	11,412.58	04/30/2016	CASH	Cash	11,412.58	0.011%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	99,988,227.27	01/23/2017	---	---	100,291,301.77	100.000%

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

Bernco Performance Summary

Bernalillo County Op Funds (40455)

Base Currency: USD As of 04/30/2016

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Dated: 05/05/2016



Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	03/01/2016	03/31/2016	0.128%	0.045%	0.083%
Prior Quarter	01/01/2016	03/31/2016	0.322%	0.125%	0.197%
Prior Year	07/01/2014	06/30/2015	0.460%	0.377%	0.083%
Trailing Month	04/01/2016	04/30/2016	0.039%	0.046%	-0.006%
Trailing Quarter	02/01/2016	04/30/2016	0.197%	0.131%	0.066%
Trailing Year	05/01/2015	04/30/2016	0.423%	0.424%	-0.001%

Account	Index	Index Start Date	Index End Date
Bernalillo County Op Funds	BofA ML 1-Yr TBill	11/30/2007	---

All Fees (includes administrative, management, and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 02/14/2014.

Reported Index Return is always Total Return.

Base Shock Analysis

Bernalillo County Op Funds (40455)

Base Currency: USD As of 04/30/2016

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Dated: 05/05/2016

Identifier, Description	Security Type	Base Market Value	Book Yield	Yield	Duration, Convexity	-300 Basis Point Shock, -200 Basis Point Shock, -100 Basis Point Shock	100 Basis Point Shock, 200 Basis Point Shock, 300 Basis Point Shock
313378A43 FEDERAL HOME LOAN BANKS	AGCY BOND	5,048,300.00	0.983	0.851	1.833 0.043	5,127,018.02 5,127,018.02 5,127,018.02	4,955,773.18 4,863,268.04 4,770,784.59
3135G0ZB2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	5,003,400.00	1.017	0.68	0.97 0.014	5,036,392.44 5,036,392.44 5,036,392.44	4,954,878.80 4,906,364.73 4,857,857.78
3137EADX4 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	5,014,850.00	1.116	0.816	1.606 0.034	5,080,570.24 5,080,570.24 5,080,570.24	4,934,309.12 4,853,785.27 4,773,278.46
912828F47 UNITED STATES TREASURY	US GOV	5,002,050.00	0.50	0.402	0.42 0.004	5,010,501.61 5,010,501.61 5,010,501.61	4,981,039.57 4,960,030.90 4,939,023.99
912828F88 UNITED STATES TREASURY	US GOV	4,998,850.00	0.51	0.421	0.501 0.005	5,009,384.81 5,009,384.81 5,009,384.81	4,973,819.13 4,948,790.77 4,923,764.91
912828G46 UNITED STATES TREASURY	US GOV	5,000,600.00	0.472	0.479	0.585 0.006	5,014,620.62 5,014,620.62 5,014,620.62	4,971,358.92 4,942,121.02 4,912,886.29
912828H37 UNITED STATES TREASURY	US GOV	5,011,150.00	0.941	0.744	1.692 0.037	5,074,205.91 5,074,205.91 5,074,205.91	4,926,358.78 4,841,586.22 4,756,832.30
912828J35 UNITED STATES TREASURY	US GOV	4,997,650.00	0.518	0.556	0.833 0.011	5,020,819.63 5,020,819.63 5,020,819.63	4,956,002.79 4,914,361.14 4,872,725.04
912828RX0 UNITED STATES TREASURY	US GOV	5,011,550.00	0.498	0.529	0.666 0.008	5,029,221.75 5,029,221.75 5,029,221.75	4,978,155.36 4,944,764.62 4,911,377.77
912828SC5 UNITED STATES TREASURY	US GOV	5,012,100.00	0.536	0.553	0.751 0.009	5,032,936.61 5,032,936.61 5,032,936.61	4,974,449.38 4,936,803.48 4,899,162.28
912828SM3 UNITED STATES TREASURY	US GOV	9,952,974.45	0.582	0.582	0.916 0.013	10,006,034.54 10,006,034.54 10,006,034.54	9,861,849.76 9,770,737.96 9,679,639.07
912828SY7 UNITED STATES TREASURY	US GOV	4,999,200.00	0.60	0.64	1.079 0.017	5,033,719.15 5,033,719.15 5,033,719.15	4,945,247.36 4,891,303.26 4,837,367.68
912828TB6 UNITED STATES TREASURY	US GOV	5,005,650.00	0.605	0.653	1.161 0.019	5,043,588.29 5,043,588.29 5,043,588.29	4,947,541.85 4,889,443.36 4,831,354.55
912828VC1 UNITED STATES TREASURY	US GOV	5,000,150.00	0.402	0.182	0.044 0.00	5,000,548.96 5,000,548.96 5,000,548.96	4,997,952.32 4,995,754.65 4,993,557.01
912828VG2 UNITED STATES TREASURY	US GOV	5,001,600.00	0.438	0.25	0.128 0.00	5,003,206.89 5,003,206.89 5,003,206.89	4,995,179.33 4,988,758.82 4,982,338.47
912828VL1 UNITED STATES TREASURY	US GOV	5,003,200.00	0.473	0.322	0.211 0.001	5,006,602.15 5,006,602.15 5,006,602.15	4,992,623.73 4,982,047.90 4,971,472.52
912828VR8 UNITED STATES TREASURY	US GOV	5,004,050.00	0.507	0.351	0.296 0.002	5,009,259.98 5,009,259.98 5,009,259.98	4,989,218.72 4,974,388.31 4,959,558.79
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	10,061,814.69	0.17	0.17	0.00 0.00	10,061,814.69 10,061,814.69 10,061,814.69	10,061,814.69 10,061,814.69 10,061,814.69
CCYUSD Receivable	CASH	11,412.58	0.00	0.00	0.00 0.00	11,412.58 11,412.58 11,412.58	11,412.58 11,412.58 11,412.58
---	---	100,140,551.72	0.581	0.497	0.731 0.012	100,611,858.87 100,611,858.87 100,611,858.87	99,408,985.37 98,677,537.72 97,946,208.78

Base Shock Analysis

Base Currency: USD As of 04/30/2016

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Bernalillo County Op Funds (40455)

Dated: 05/05/2016

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Op Funds (40455)

04/01/2016 - 04/30/2016

[Return to Table of Contents](#)

Dated: 05/05/2016

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828J35	UNITED STATES TREASURY 02/28/2017	Buy	04/19/2016 04/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	99.984	4,999,218.75	0.00
912828SY7	UNITED STATES TREASURY 05/31/2017	Buy	04/19/2016 04/20/2016	Morgan Stanley	100.027	5,001,367.19	0.00
912828TB6	UNITED STATES TREASURY 06/30/2017	Buy	04/20/2016 04/21/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.172	5,008,593.75	0.00
912828UW8	UNITED STATES TREASURY 04/15/2016	Maturity	04/15/2016 04/15/2016	Maturity	100.00	-5,000,000.00	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 04/30/2016	Buy	---	Direct	1.00	10,007,921.85	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 04/30/2016	Sell	---	Direct	1.00	-15,017,557.14	0.00
---	---	---	---	---	---	4,999,544.40	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

05/01/2015 - 04/30/2016

Bernalillo County Op Funds (40455)

Dated: 05/05/2016

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
313378A43	FEDERAL HOME LOAN BANKS 03/09/2018	Buy	03/10/2016 03/11/2016	Cantor Fitzgerald	100.771	5,038,574.00	0.00
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION 04/20/2017	Buy	12/28/2015 12/31/2015	JP MORGAN SECURITIES INC.	99.655	4,982,750.00	0.00
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP 12/15/2017	Buy	12/24/2015 12/28/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK	99.775	4,988,750.00	0.00
912828A67	UNITED STATES TREASURY 12/31/2015	Maturity	12/31/2015 12/31/2015	Maturity	100.00	-5,000,000.00	0.00
912828B41	UNITED STATES TREASURY 01/31/2016	Maturity	01/31/2016 01/31/2016	Maturity	100.00	-5,000,000.00	0.00
912828B82	UNITED STATES TREASURY 02/29/2016	Maturity	02/29/2016 02/29/2016	Maturity	100.00	-5,000,000.00	0.00
912828C40	UNITED STATES TREASURY 03/31/2016	Maturity	03/31/2016 03/31/2016	Maturity	100.00	-5,000,000.00	0.00
912828C81	US TREASURY N/B 04/30/2016	Sell	06/17/2015 06/18/2015	RBC Dain Rauscher (US)	100.035	-5,001,757.81	4,133.58
912828F47	UNITED STATES TREASURY 09/30/2016	Buy	02/18/2016 02/19/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.00	5,000,000.00	0.00
912828F88	UNITED STATES TREASURY 10/31/2016	Buy	02/18/2016 02/19/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	99.906	4,995,312.50	0.00
912828H37	UNITED STATES TREASURY 01/15/2018	Buy	03/10/2016 03/11/2016	Bank of NYC	99.879	4,993,945.31	0.00
912828J35	UNITED STATES TREASURY 02/28/2017	Buy	04/19/2016 04/20/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	99.984	4,999,218.75	0.00
912828RJ1	US TREASURY N/B 09/30/2016	Sell	06/17/2015 06/18/2015	Morgan Stanley	100.629	-5,031,445.31	7,454.80
912828SY7	UNITED STATES TREASURY 05/31/2017	Buy	04/19/2016 04/20/2016	Morgan Stanley	100.027	5,001,367.19	0.00
912828TB6	UNITED STATES TREASURY 06/30/2017	Buy	04/20/2016 04/21/2016	CITIGROUP GBL MKTS/SALOMON, NEW YORK	100.172	5,008,593.75	0.00
912828UC2	US TREASURY N/B 12/15/2015	Sell	06/17/2015 06/18/2015	BANC OF AMERICA SECURITIES LLC	100.059	-5,002,929.69	3,695.86
912828US7	US TREASURY N/B 03/15/2016	Sell	06/17/2015 06/18/2015	BANC OF AMERICA SECURITIES LLC	100.094	-5,004,687.50	4,609.67
912828UW8	UNITED STATES TREASURY 04/15/2016	Maturity	04/15/2016 04/15/2016	Maturity	100.00	-5,000,000.00	0.00
912828VW7	US TREASURY N/B 09/15/2016	Sell	06/17/2015 06/18/2015	BANC OF AMERICA SECURITIES LLC	100.457	-5,022,851.56	2,729.55
912828WA4	US TREASURY N/B 10/15/2016	Sell	06/17/2015 06/18/2015	RBC Dain Rauscher (US)	100.109	-5,005,468.75	3,082.26
94975P405	--- 04/30/2016	Buy	---	Direct	1.00	80,535,627.05	0.00
94975P405	--- 04/30/2016	Sell	---	Direct	1.00	-80,675,802.45	0.00
---	---	---	---	---	---	-10,200,804.52	25,705.71

* Showing transactions with Trade Date within selected date range. * MMF transactions are collapsed.

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Disclaimer

Dated: 05/05/2016

Additional Disclosure:

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Public Trust Advisors
999 18th Street, Suite 1230
Denver, CO 80202

Bernalillo County Accounting Department
FY2016 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)	\$ 599,401	\$ 126,437	\$ 97,943	\$ 94,302	\$ 79,177	\$ 833,252	\$ 1,146,555	\$ (113,416)	\$ 648,356	\$ 751,326	\$ -	\$ -
Treasurer's General Overnight Investment (101108)	9,691,258	7,543,678	2,285,545	8,813,168	2,287,499	2,914,798	1,227,674	-	2,303,368	8,864,789	-	-
Wells Fargo Savings (101150)	56,974,219	43,983,815	27,989,891	18,722,789	18,425,688	130,935,391	246,507,290	75,038,215	52,633,403	52,113,136	-	-
First National Bank Savings (101160)	25,000,000	25,005,308	25,010,618	25,015,757	25,020,897	25,026,210	25,031,523	25,036,495	25,041,811	25,047,128	-	-
Bank of the West Savings (101170)	50,000,299	50,010,192	50,020,386	50,030,253	50,040,451	50,050,322	50,060,524	50,071,179	55,256,805	55,270,846	-	-
Operating Money Market Account	40,371,917	10,458,476	10,480,448	10,539,487	10,545,823	10,064,662	10,102,238	10,140,134	15,011,145	15,071,450	-	-
NM LGIP (111140)	22	22	22	22	22	22	22	22	22	22	-	-
Lockbox Account (181105)	-	-	-	-	-	9,984,213	(3,781)	(5,574)	-	-	-	-
Total Beginning Cash Balances	182,637,116	137,127,928	115,884,853	113,215,778	106,399,557	229,808,870	334,072,045	160,167,055	150,894,910	157,118,697	187,320,332	293,024,297

Operating Inflows	July	August	September	October	November	December	January	February	March	April	May	June
Property Tax (411110-411535)	1,590,771	542,014	448,764	743,484	30,157,685	50,958,996	1,925,661	1,597,112	2,655,072	15,382,250	38,037,189	3,261,868
1% Appraisal Fee (411540)	43,492	14,997	12,202	18,502	1,225,377	2,099,118	72,868	54,570	95,703	594,001	1,487,537	90,977
Gross Receipts Tax (412100-412200) Except Behavioral Health	9,061,486	10,148,242	14,318,554	10,010,973	10,937,577	9,345,965	10,371,181	10,823,518	10,057,938	8,831,102	10,401,602	9,713,816
Behavioral Health Gross Receipts Tax (412100-412200)	124	36,591	1,672,176	1,601,138	1,739,488	1,504,861	1,676,171	1,849,981	1,516,985	1,204,666	1,418,901	1,325,078
Motor Vehicle Tax (413100-413200)	82,680	282,152	352,450	312,776	324,248	548,875	309,316	278,896	335,435	338,879	293,124	420,706
Gasoline Tax (415100-415200)	139,157	122,430	144,813	137,915	134,008	136,967	130,909	130,558	127,759	135,635	150,800	144,384
Departmental Revenues	5,062,263	3,918,412	5,401,347	4,767,332	2,954,388	5,697,207	3,682,813	3,642,768	3,935,211	6,355,597	6,317,769	8,021,963
Operating Portfolio Investment Income (452200-452500)	66,662	31,390	88,612	363,559	36,236	95,536	62,537	78,467	81,073	174,924	57,462	60,593
Bond Proceeds (471101-471201)	-	-	-	-	-	-	-	205,800	10,214,255	-	-	-
Transfers In From Bond Proceeds Portfolio	-	-	729,467	3,700,000	-	1,529,975	1,500,000	1,085,102	1,497,684	-	-	-
Sub-Total: Inflows	16,046,635	15,096,228	23,168,385	21,655,679	47,509,007	71,917,500	19,731,456	19,746,772	30,517,115	33,017,054	58,164,384	23,039,385
Regional Transit (241101)	1,592,559	1,812,584	1,754,728	1,630,436	1,789,917	1,535,317	1,716,465	1,776,166	1,696,343	1,393,191	1,619,763	1,504,638
Agency Property Tax Collections (Agency fund 201030)	3,724,935	1,257,792	1,165,191	1,628,879	102,051,390	175,461,233	6,116,585	4,612,156	8,066,503	50,076,298	125,403,649	7,664,835
Total Inflows	21,364,129	18,166,604	26,088,304	24,914,994	151,350,314	248,914,050	27,564,506	26,135,094	40,279,961	84,486,543	185,187,796	32,208,859

Operating Outflows	July	August	September	October	November	December	January	February	March	April	May	June
Payroll Related 101405 & 101350 (ZT) 51xxx (payroll related)	15,684,413	11,028,933	11,220,022	12,612,151	11,521,293	17,313,139	11,381,296	11,171,167	12,651,439	14,310,984	15,913,147	15,143,018
Warrants Cleared 101300 (5xxxx) (nonpayroll) & Travel 55xxxx	11,878,629	13,696,218	14,921,198	10,712,630	9,708,140	10,999,412	12,722,047	12,798,383	9,507,012	12,842,287	11,658,061	14,621,608
Bond Principal & Interest (561101,562201,563101)	-	9,336,451	-	6,046,068	-	2,207,561	-	3,438,961	-	7,476,986	-	3,369,848
Property Tax Refunds (101102 - EB) (3 year average)	167,100	355,274	275,826	172,853	98,911	125,789	156,951	398,154	141,434	189,497	210,574	388,068
Transfers Out To Bond Proceeds Portfolio	29,960,507	-	-	-	-	-	-	-	-	10,000,000	-	-
Sub-Total: Outflows	57,690,649	34,416,876	26,417,046	29,543,702	21,328,344	30,645,901	24,260,294	27,806,665	22,299,885	44,819,754	27,781,782	33,522,541
Regional Transit (241101)	1,592,559	1,812,584	1,754,728	1,630,436	1,789,917	1,535,317	1,716,465	1,776,166	1,696,343	1,393,191	1,619,763	1,504,638
CYFD (241100)	6,720	7,095	6,495	6,960	6,540	3,525	4,785	3,495	5,010	5,460	5,988	7,125
Agency Property Tax Distribution (Agency fund 201030)	8,579,104	3,639,487	1,249,165	1,023,560	1,574,414	102,002,333	175,362,154	6,037,161	4,557,210	8,066,503	50,076,298	125,403,649
Total Outflows	67,869,032	39,876,042	29,427,434	32,204,658	24,699,215	134,187,076	201,343,698	35,623,487	28,558,448	54,284,908	79,483,831	160,437,953

Operating Investment Activity	July	August	September	October	November	December	January	February	March	April	May	June
Investments Maturing (Inflow)	-	-	-	-	-	5,000,000	-	10,000,000	5,000,000	5,000,000	5,000,000	5,000,000
Investments Called (Inflow)	-	-	-	-	-	-	-	-	-	-	-	-
Investments Sold (Inflow)	-	-	-	-	-	-	-	-	-	-	-	-
Investments Purchased (Outflow)	-	-	-	-	-	9,981,257	-	9,995,313	10,032,519	5,000,000	5,000,000	5,000,000
Net Investment Activity	-	-	-	-	-	(4,981,257)	-	4,687	(5,032,519)	-	-	-

Net Operating Increase/(Decrease) in Cash	(46,504,903)	(21,709,438)	(3,339,130)	(7,289,664)	126,651,099	109,745,717	(173,779,192)	(9,483,706)	6,688,994	30,201,635	105,703,965	(128,229,094)
Estimated Operating Ending Cash Balance	\$ 136,132,213	\$ 115,418,490	\$ 112,545,723	\$ 105,926,114	\$ 233,050,656	\$ 339,554,587	\$ 160,292,853	\$ 150,683,349	\$ 157,583,904	\$ 187,320,332	\$ 293,024,297	\$ 164,795,202

Liquidity Needs	July	August	September	October	November	December	January	February	March	April	May	June
2016 Budget	524,764,623	524,764,623	524,764,623	524,764,623	524,764,623	524,764,623	524,764,623	524,764,623	524,764,623	524,764,623	524,764,623	524,764,623
15% of Budget	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)	78,714,693	78,714,693	78,714,693	78,714,693	78,714,693	78,714,693	78,714,693	78,714,693	78,714,693	78,714,693	78,714,693	78,714,693
Following Month Property Tax Distribution (immediately available)	3,724,935	1,257,792	1,165,191	1,628,879	102,051,390	175,461,233	6,116,585	4,612,156	8,066,503	50,076,298	125,403,649	7,664,835
Total Monthly Required Liquidity	82,439,628	79,972,485	79,879,884	80,343,572	180,766,083	254,175,926	84,831,278	83,326,849	86,781,196	128,790,991	204,118,342	86,379,529
Ending Cash In Excess of Minimum Liquidity	54,688,300	35,912,368	33,335,894	26,055,985	49,042,787	79,896,119	75,335,777	67,568,061	70,337,501	58,529,341	88,905,954	78,415,674
Ending Cash In excess of Minimum Liquidity Projection	55,816,365	31,974,425	19,775,584	2,264,517	25,378,885	63,470,354	54,826,133	43,672,552	34,543,862	30,849,637	59,570,006	46,911,193

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