



Report: Executive Summary

Account: BERNALILLO COUNTY TREASURER

As of: 12/31/2014

	Market Value + Accruals	% of Total	Book Yield
Summary of Investment Funds:			
US Treasury Securities	\$ 75,062,400.00	18%	0.415%
US Agency Securities	\$ -		
Cash	\$ 10,125,235.21	2%	0.010%
Summary of Negotiated Bank Deposits:			
Wells Fargo Savings (avg monthly balance)	\$ 248,862,448.09	61%	
First National Bank Santa Fe (avg available balance)	\$ 25,002,237.08	6%	
Bank of the West (initial deposit - Dec 10)	\$ 50,000,000.00	12%	
Total Bank Balances	\$ 323,864,685.17		0.200%
Total Investable Funds	\$ 409,052,320.38	100%	0.266%
Previous Month Comp	\$ 249,757,706.51		0.247%

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

Compliance:

No compliance issues to report.

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 TREASURER (40455)
Month End (M12 Y2014)
12/01/2014 - 12/31/2014

Dated: 01/08/2015

Locked Down

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Dated: 01/08/2015

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Bernco Holdings Summary

BERNALILLO COUNTY TREASURER (40455)

As of 12/31/2014

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Dated: 01/08/2015

Identifier	Description	Current Units	Currency	Security Type	Final Maturity	Book Value, Book Yield	Interest/ Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Price	Market Value	Market Value + Accrued
912828A67	US TREASURY N/B	5,000,000.00	USD	US GOV	12/31/2015	4,999,886.74 0.252	0.00	34.53	-686.74	99.984	4,999,200.00	4,999,234.53
912828B41	US TREASURY N/B	5,000,000.00	USD	US GOV	01/31/2016	5,005,174.16 0.279	0.00	7,846.47	-2,824.16	100.047	5,002,350.00	5,010,196.47
912828B82	US TREASURY N/B	5,000,000.00	USD	US GOV	02/29/2016	4,996,497.16 0.311	0.00	4,247.24	-2,747.16	99.875	4,993,750.00	4,997,997.24
912828C40	US TREASURY N/B	5,000,000.00	USD	US GOV	03/31/2016	5,001,612.98 0.349	0.00	4,790.52	-2,412.98	99.984	4,999,200.00	5,003,990.52
912828C81	US TREASURY N/B	5,000,000.00	USD	US GOV	04/30/2016	4,996,361.85 0.43	0.00	3,211.33	2,838.15	99.984	4,999,200.00	5,002,411.33
912828R1	US TREASURY N/B	5,000,000.00	USD	US GOV	09/30/2016	5,032,545.37 0.624	0.00	12,774.73	4,154.63	100.734	5,036,700.00	5,049,474.73
912828UC2	US TREASURY N/B	5,000,000.00	USD	US GOV	12/15/2015	4,998,515.88 0.281	0.00	583.79	1,884.12	100.008	5,000,400.00	5,000,983.79
912828US7	US TREASURY N/B	5,000,000.00	USD	US GOV	03/15/2016	5,000,125.97 0.373	0.00	5,593.92	274.03	100.008	5,000,400.00	5,005,993.92
912828UW8	US TREASURY N/B	5,000,000.00	USD	US GOV	04/15/2016	4,992,342.04 0.37	0.00	2,678.57	-142.04	99.844	4,992,200.00	4,994,878.57
912828VC1	US TREASURY N/B	5,000,000.00	USD	US GOV	05/15/2016	4,989,593.17 0.402	0.00	1,622.93	-143.17	99.789	4,989,450.00	4,991,072.93
912828VG2	US TREASURY N/B	5,000,000.00	USD	US GOV	06/15/2016	5,004,455.60 0.438	0.00	1,167.58	-555.60	100.078	5,003,900.00	5,005,067.58
912828VL1	US TREASURY N/B	5,000,000.00	USD	US GOV	07/15/2016	5,011,616.53 0.473	0.00	14,436.14	-1,866.53	100.195	5,009,750.00	5,024,186.14
912828VR8	US TREASURY N/B	5,000,000.00	USD	US GOV	08/15/2016	5,009,498.91 0.507	0.00	11,803.67	-1,298.91	100.164	5,008,200.00	5,020,003.67
912828VW7	US TREASURY N/B	5,000,000.00	USD	US GOV	09/15/2016	5,027,538.85 0.549	0.00	13,052.49	-1,388.85	100.523	5,026,150.00	5,039,202.49
912828WA4	US TREASURY N/B	5,000,000.00	USD	US GOV	10/15/2016	5,003,211.70 0.589	0.00	6,696.43	-1,661.70	100.031	5,001,550.00	5,008,246.43
94975P405	WFA GOVT MONEY MARKET-I	10,125,235.21	USD	MMFUND	12/31/2014	10,125,235.21 0.01	86.84	0.00	0.00	1.00	10,125,235.21	10,125,235.21
CCYUSD	Receivable	86.84	USD	CASH	12/31/2014	86.84 0.00	0.00	0.00	0.00	1.00	86.84	86.84
CCYUSD	Cash	0.00	USD	CASH	12/31/2014	0.00 0.00	0.00	0.00	0.00	1.00	0.00	0.00
---	---	85,125,322.05	USD	---	03/15/2016	85,194,298.95 0.367	86.84	90,540.33	-6,576.90	88.319	85,187,722.05	85,278,262.38

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

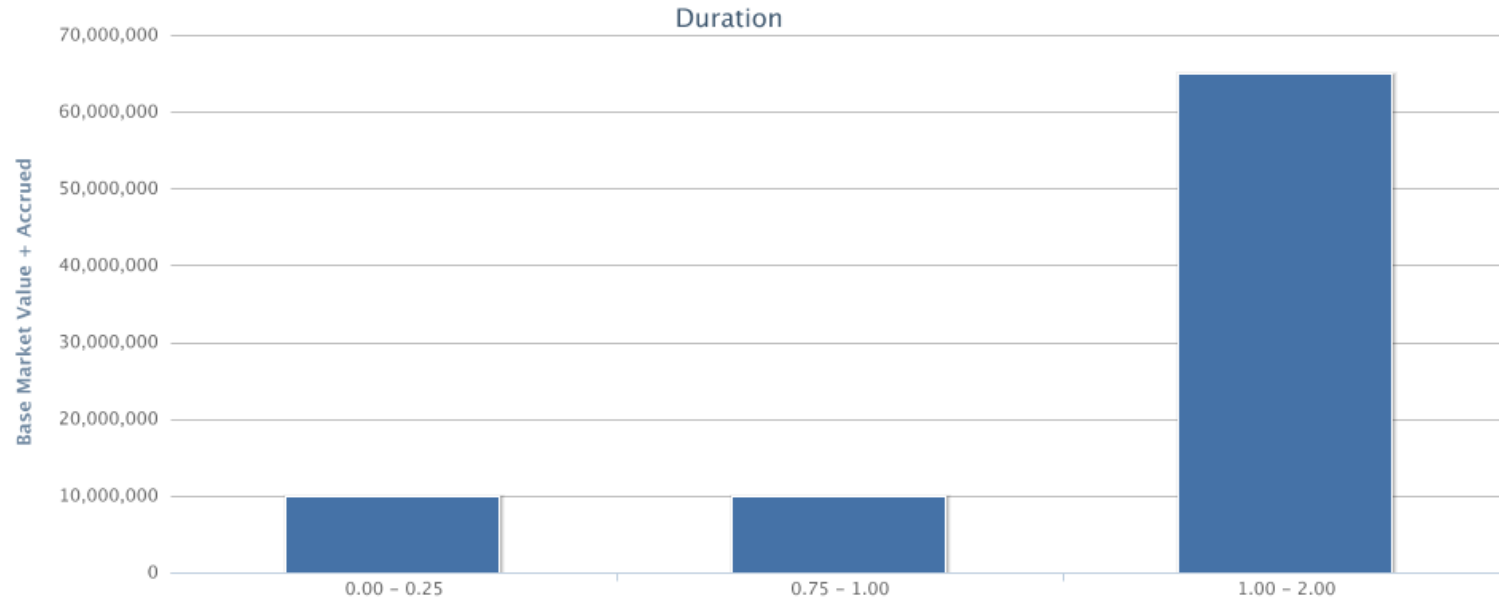
Bernco Duration

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 12/31/2014

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Dated: 01/08/2015



0.00 - 0.25

Account	Identifier	Description	Base Current Units	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	94975P405	WFA GOVT MONEY MARKET-I	10,125,235.21	12/31/2014	MMFUND	1.00	0.01	0.00	AAA	10,125,235.21
BERNALILLO COUNTY TREASURER	CCYUSD	Receivable	86.84	12/31/2014	CASH	1.00	0.00	0.00	AAA	86.84
BERNALILLO COUNTY TREASURER	CCYUSD	Cash	0.00	12/31/2014	CASH	1.00	0.00	0.00	AAA	0.00
BERNALILLO COUNTY TREASURER	---	---	10,125,322.05	12/31/2014	---	1.00	0.01	0.00	AAA	10,125,322.05

0.75 - 1.00

Account	Identifier	Description	Base Current Units	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	912828A67	US TREASURY N/B	5,000,000.00	12/31/2015	US GOV	99.984	0.266	0.995	AAA	4,999,234.53
BERNALILLO COUNTY TREASURER	912828UC2	US TREASURY N/B	5,000,000.00	12/15/2015	US GOV	100.008	0.242	0.952	AAA	5,000,983.79
BERNALILLO COUNTY TREASURER	---	US TREASURY N/B	10,000,000.00	12/23/2015	US GOV	99.996	0.254	0.973	AAA	10,000,218.32

1.00 - 2.00

Bernco Duration

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 12/31/2014

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Dated: 01/08/2015

Account	Identifier	Description	Base Current Units	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	912828B41	US TREASURY N/B	5,000,000.00	01/31/2016	US GOV	100.047	0.331	1.077	AAA	5,010,196.47
BERNALILLO COUNTY TREASURER	912828B82	US TREASURY N/B	5,000,000.00	02/29/2016	US GOV	99.875	0.358	1.156	AAA	4,997,997.24
BERNALILLO COUNTY TREASURER	912828C40	US TREASURY N/B	5,000,000.00	03/31/2016	US GOV	99.984	0.388	1.239	AAA	5,003,990.52
BERNALILLO COUNTY TREASURER	912828C81	US TREASURY N/B	5,000,000.00	04/30/2016	US GOV	99.984	0.387	1.323	AAA	5,002,411.33
BERNALILLO COUNTY TREASURER	912828RJ1	US TREASURY N/B	5,000,000.00	09/30/2016	US GOV	100.734	0.576	1.725	AAA	5,049,474.73
BERNALILLO COUNTY TREASURER	912828US7	US TREASURY N/B	5,000,000.00	03/15/2016	US GOV	100.008	0.368	1.197	AAA	5,005,993.92
BERNALILLO COUNTY TREASURER	912828UW8	US TREASURY N/B	5,000,000.00	04/15/2016	US GOV	99.844	0.372	1.281	AAA	4,994,878.57
BERNALILLO COUNTY TREASURER	912828VC1	US TREASURY N/B	5,000,000.00	05/15/2016	US GOV	99.789	0.405	1.366	AAA	4,991,072.93
BERNALILLO COUNTY TREASURER	912828VG2	US TREASURY N/B	5,000,000.00	06/15/2016	US GOV	100.078	0.446	1.446	AAA	5,005,067.58
BERNALILLO COUNTY TREASURER	912828VL1	US TREASURY N/B	5,000,000.00	07/15/2016	US GOV	100.195	0.498	1.525	AAA	5,024,186.14
BERNALILLO COUNTY TREASURER	912828VR8	US TREASURY N/B	5,000,000.00	08/15/2016	US GOV	100.164	0.523	1.609	AAA	5,020,003.67
BERNALILLO COUNTY TREASURER	912828VW7	US TREASURY N/B	5,000,000.00	09/15/2016	US GOV	100.523	0.566	1.684	AAA	5,039,202.49
BERNALILLO COUNTY TREASURER	912828WA4	US TREASURY N/B	5,000,000.00	10/15/2016	US GOV	100.031	0.607	1.771	AAA	5,008,246.43
BERNALILLO COUNTY TREASURER	---	US TREASURY N/B	65,000,000.00	06/05/2016	US GOV	100.097	0.448	1.416	AAA	65,152,722.01

Summary

Account	Identifier	Description	Base Current Units	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	---	---	85,125,322.05	03/15/2016	---	88.319	0.373	1.196	AAA	85,278,262.38

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

Bernco Credit Quality

Base Currency: USD As of 12/31/2014

BERNALILLO COUNTY TREASURER (40455)

Dated: 01/08/2015

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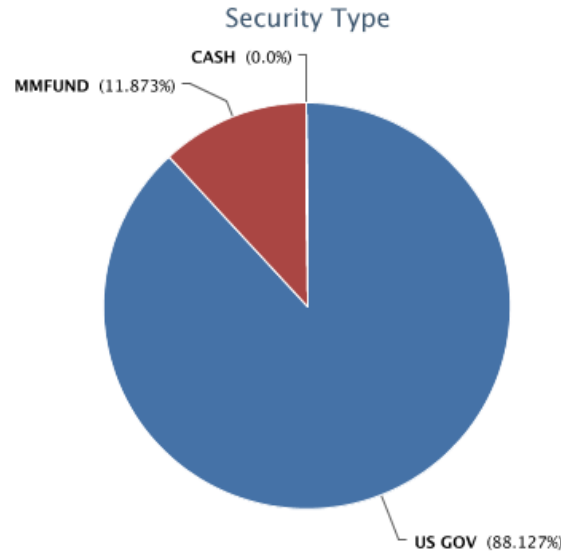


Chart calculated by: Base Market Value + Accrued

US GOV

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
912828VC1	US TREASURY N/B	AAA	5,000,000.00	05/15/2016	US GOV	Government	4,991,072.93	5.853%
912828UW8	US TREASURY N/B	AAA	5,000,000.00	04/15/2016	US GOV	Government	4,994,878.57	5.857%
912828B82	US TREASURY N/B	AAA	5,000,000.00	02/29/2016	US GOV	Government	4,997,997.24	5.861%
912828A67	US TREASURY N/B	AAA	5,000,000.00	12/31/2015	US GOV	Government	4,999,234.53	5.862%
912828UC2	US TREASURY N/B	AAA	5,000,000.00	12/15/2015	US GOV	Government	5,000,983.79	5.864%
912828C81	US TREASURY N/B	AAA	5,000,000.00	04/30/2016	US GOV	Government	5,002,411.33	5.866%
912828C40	US TREASURY N/B	AAA	5,000,000.00	03/31/2016	US GOV	Government	5,003,990.52	5.868%
912828VG2	US TREASURY N/B	AAA	5,000,000.00	06/15/2016	US GOV	Government	5,005,067.58	5.869%
912828US7	US TREASURY N/B	AAA	5,000,000.00	03/15/2016	US GOV	Government	5,005,993.92	5.87%
912828WA4	US TREASURY N/B	AAA	5,000,000.00	10/15/2016	US GOV	Government	5,008,246.43	5.873%
912828B41	US TREASURY N/B	AAA	5,000,000.00	01/31/2016	US GOV	Government	5,010,196.47	5.875%
912828VR8	US TREASURY N/B	AAA	5,000,000.00	08/15/2016	US GOV	Government	5,020,003.67	5.887%
912828VL1	US TREASURY N/B	AAA	5,000,000.00	07/15/2016	US GOV	Government	5,024,186.14	5.892%
912828VW7	US TREASURY N/B	AAA	5,000,000.00	09/15/2016	US GOV	Government	5,039,202.49	5.909%
912828RJ1	US TREASURY N/B	AAA	5,000,000.00	09/30/2016	US GOV	Government	5,049,474.73	5.921%
---	US TREASURY N/B	AAA	75,000,000.00	05/14/2016	US GOV	Government	75,152,940.33	88.127%

MMFUND

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
94975P405	WFA GOVT MONEY MARKET-I	AAA	10,125,235.21	12/31/2014	MMFUND	Cash	10,125,235.21	11.873%

Bernco Credit Quality

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 12/31/2014

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Dated: 01/08/2015

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
94975P405	WFA GOVT MONEY MARKET-I	AAA	10,125,235.21	12/31/2014	MMFUND	Cash	10,125,235.21	11.873%

CASH

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
CCYUSD	Cash	AAA	0.00	12/31/2014	CASH	Cash	0.00	0.00%
CCYUSD	Receivable	AAA	86.84	12/31/2014	CASH	Cash	86.84	0.00%
CCYUSD	---	AAA	86.84	12/31/2014	CASH	Cash	86.84	0.00%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	85,125,322.05	03/15/2016	---	---	85,278,262.38	100.00%

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

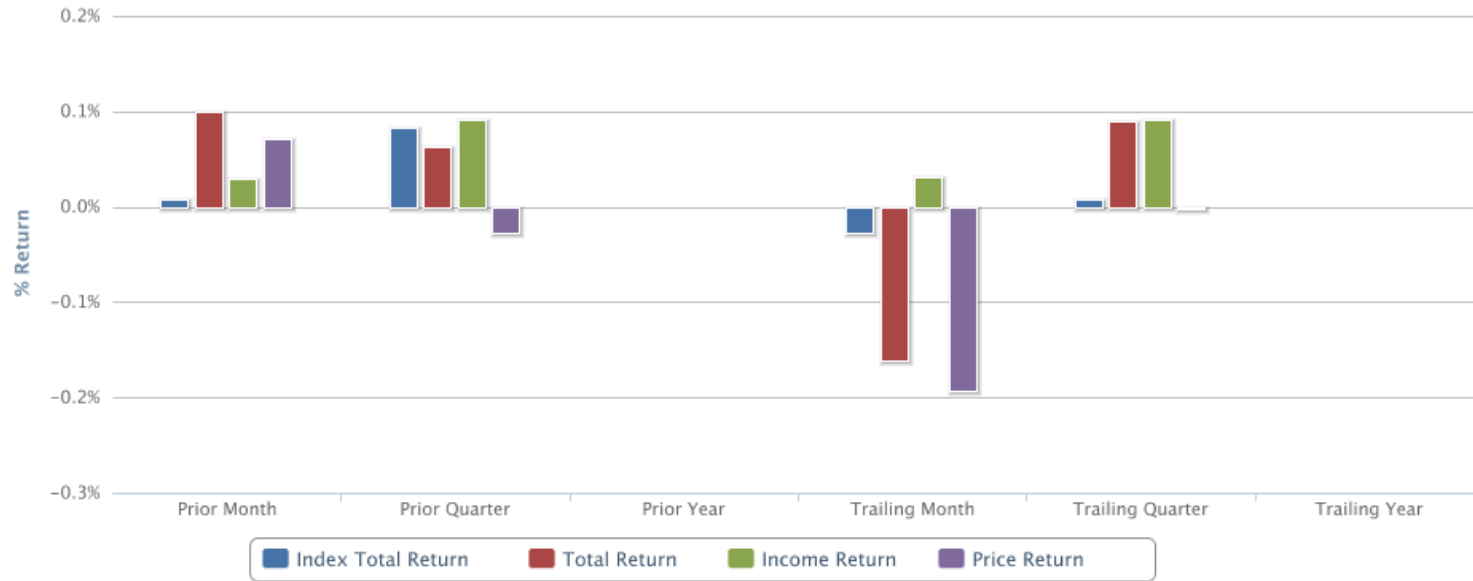
Bernco Performance Summary

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 12/31/2014

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Dated: 01/08/2015



Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	11/01/2014	11/30/2014	0.101%	0.03%	0.071%
Prior Quarter	07/01/2014	09/30/2014	0.064%	0.092%	-0.027%
Prior Year	02/14/2014	01/07/2015	---	---	---
Trailing Month	12/01/2014	12/31/2014	-0.161%	0.031%	-0.192%
Trailing Quarter	10/01/2014	12/31/2014	0.091%	0.092%	-0.001%
Trailing Year	02/14/2014	12/31/2014	---	---	---

Account	Index	Index Start Date	Index End Date
BERNALILLO COUNTY TREASURER	BofA ML 1-Yr TBill	---	---

All Fees (includes administrative, management, and trading). Returns are actual and have not been annualized. Note that data will not exist prior to the performance inception date of: 02/14/2014. No Tax Adjustment.

Base Shock Analysis

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 12/31/2014

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Dated: 01/08/2015

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
912828A67 US TREASURY N/B	US GOV	4,999,200.00	0.252	0.266	0.995 0.015	5,012,439.26 5,012,439.26 5,012,439.26	4,949,447.22 4,899,701.88 4,849,963.98
912828B41 US TREASURY N/B	US GOV	5,002,350.00	0.279	0.331	1.077 0.017	5,020,204.12 5,020,204.12 5,020,204.12	4,948,482.30 4,894,623.11 4,840,772.42
912828B82 US TREASURY N/B	US GOV	4,993,750.00	0.311	0.358	1.156 0.019	5,014,424.27 5,014,424.27 5,014,424.27	4,936,013.17 4,878,285.91 4,820,568.22
912828C40 US TREASURY N/B	US GOV	4,999,200.00	0.349	0.388	1.239 0.022	5,023,230.85 5,023,230.85 5,023,230.85	4,937,250.49 4,875,311.76 4,813,383.81
912828C81 US TREASURY N/B	US GOV	4,999,200.00	0.43	0.387	1.323 0.024	5,024,807.40 5,024,807.40 5,024,807.40	4,933,048.50 4,866,909.06 4,800,781.70
912828R1 US TREASURY N/B	US GOV	5,036,700.00	0.624	0.576	1.725 0.039	5,086,776.69 5,086,776.69 5,086,776.69	4,949,840.18 4,862,999.76 4,776,178.74
912828UC2 US TREASURY N/B	US GOV	5,000,400.00	0.281	0.242	0.952 0.014	5,011,894.88 5,011,894.88 5,011,894.88	4,952,823.49 4,905,253.89 4,857,691.19
912828US7 US TREASURY N/B	US GOV	5,000,400.00	0.373	0.368	1.197 0.02	5,022,437.96 5,022,437.96 5,022,437.96	4,940,567.86 4,880,745.88 4,820,934.06
912828UW8 US TREASURY N/B	US GOV	4,992,200.00	0.37	0.372	1.281 0.023	5,015,980.45 5,015,980.45 5,015,980.45	4,928,232.71 4,864,276.82 4,800,332.33
912828VC1 US TREASURY N/B	US GOV	4,989,450.00	0.402	0.405	1.366 0.025	5,017,014.76 5,017,014.76 5,017,014.76	4,921,323.95 4,853,210.62 4,785,110.00
912828VG2 US TREASURY N/B	US GOV	5,003,900.00	0.438	0.446	1.446 0.028	5,036,185.52 5,036,185.52 5,036,185.52	4,931,533.89 4,859,181.88 4,786,843.96
912828VL1 US TREASURY N/B	US GOV	5,009,750.00	0.473	0.498	1.525 0.031	5,047,762.85 5,047,762.85 5,047,762.85	4,933,362.22 4,856,989.95 4,780,633.20
912828VR8 US TREASURY N/B	US GOV	5,008,200.00	0.507	0.523	1.609 0.034	5,050,364.45 5,050,364.45 5,050,364.45	4,927,638.71 4,847,094.45 4,766,567.22
912828VW7 US TREASURY N/B	US GOV	5,026,150.00	0.549	0.566	1.684 0.037	5,074,027.16 5,074,027.16 5,074,027.16	4,941,523.36 4,856,915.28 4,772,325.73
912828WA4 US TREASURY N/B	US GOV	5,001,550.00	0.589	0.607	1.771 0.04	5,055,360.76 5,055,360.76 5,055,360.76	4,912,982.09 4,824,434.34 4,735,906.74
94975P405 WFA GOVT MONEY MARKET-I	MMFUND	10,125,235.21	0.01	0.01	0.00 0.00	10,125,235.21 10,125,235.21 10,125,235.21	10,125,235.21 10,125,235.21 10,125,235.21
CCYUSD Receivable	CASH	86.84	0.00	0.00	0.00 0.00	86.84 86.84 86.84	86.84 86.84 86.84
CCYUSD Cash	CASH	0.00	0.00	0.00	0.00 0.00	0.00 0.00 0.00	0.00 0.00 0.00
---	---	85,187,722.05	0.367	0.373	1.196 0.023	85,638,233.45 85,638,233.45 85,638,233.45	84,169,392.20 83,151,256.63 82,133,315.33

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

12/01/2014 - 12/31/2014

BERNALILLO COUNTY TREASURER (40455)

Dated: 01/08/2015

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* Does not Lock Down.

<i>Identifier</i>	<i>Description, Final Maturity</i>	<i>Transaction Type</i>	<i>Trade Date, Settle Date</i>	<i>Broker/Dealer</i>	<i>Price</i>	<i>Principal</i>	<i>Accrued Interest</i>
94975P405	WFA GOVT MONEY MARKET-I 12/31/2014	Buy	---	Direct	1.00	25,091.45	0.00
94975P405	WFA GOVT MONEY MARKET-I 12/31/2014	Buy	---	Direct	1.00	25,091.45	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 TREASURER (40455)

02/14/2014 - 12/31/2014

Dated: 01/08/2015

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Accrued Interest
254671KS8	Discover Bank 09/08/2014	Maturity	09/08/2014 09/08/2014	Maturity	100.00	-248,000.00	0.00
25811L2Q1	Doral Bank 07/31/2014	Maturity	07/31/2014 07/31/2014	Maturity	100.00	-248,000.00	0.00
313379PB9	FEDERAL HOME LOAN BANK 06/14/2027	Sell	03/05/2014 03/06/2014	Piper Jaffrey Co.	92.726	-1,739,061.17	-13,841.07
313379PB9	FEDERAL HOME LOAN BANK 06/14/2027	Sell	04/08/2014 04/09/2014	RBC Dain Rauscher (US)	93.599	-1,112,922.31	-12,306.48
313379QE2	FEDERAL HOME LOAN BANK 06/18/2027	Sell	04/08/2014 04/09/2014	Piper Jaffrey Co.	93.76	-722,205.41	-7,718.75
313379QE2	FEDERAL HOME LOAN BANK 06/18/2027	Sell	03/05/2014 03/06/2014	Piper Jaffrey Co.	92.831	-3,048,369.32	-23,123.31
313380C96	FEDERAL HOME LOAN BANK 08/13/2027	Sell	03/05/2014 03/06/2014	Morgan Stanley	90.55	-4,527,500.00	-6,388.89
313380D87	FEDERAL HOME LOAN BANK 08/08/2022	Sell	04/08/2014 04/09/2014	BARCLAYS CAPITAL INC FIXED INC	94.74	-4,737,000.00	-19,062.50
313380MB0	FEDERAL HOME LOAN BANK 08/26/2022	Sell	04/08/2014 04/09/2014	Morgan Stanley	96.00	-3,600,000.00	-5,039.06
3133812F1	FEDERAL HOME LOAN BANK 10/29/2027	Sell	03/03/2014 03/04/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	91.47	-6,860,250.00	-55,338.54
3133814T9	FEDERAL HOME LOAN BANK 10/29/2027	Sell	03/05/2014 03/06/2014	BARCLAYS CAPITAL INC FIXED INC	92.05	-2,623,425.00	-25,135.42
313381EU5	FEDERAL HOME LOAN BANK 12/14/2027	Sell	03/05/2014 03/06/2014	RBC Dain Rauscher (US)	95.75	-5,745,000.00	-47,833.33
313381KV6	FEDERAL HOME LOAN BANK 01/09/2020	Sell	04/08/2014 04/09/2014	BARCLAYS CAPITAL INC FIXED INC	98.92	-4,946,000.00	-12,500.00
313381L78	FEDERAL HOME LOAN BANK 12/28/2027	Sell	03/05/2014 03/06/2014	BARCLAYS CAPITAL INC FIXED INC	93.77	-4,688,500.00	-14,166.67
313381LK9	FEDERAL HOME LOAN BANK 12/28/2027	Sell	03/13/2014 03/14/2014	BARCLAYS CAPITAL INC FIXED INC	97.54	-4,877,000.00	-13,194.44
313381Q65	FEDERAL HOME LOAN BANK 01/30/2023	Sell	03/13/2014 03/14/2014	RBC Dain Rauscher (US)	98.38	-4,919,000.00	-6,111.11
313381US2	FEDERAL HOME LOAN BANK 01/29/2021	Sell	04/08/2014 04/09/2014	BARCLAYS CAPITAL INC FIXED INC	93.58	-4,679,000.00	-14,583.33
313381W92	FEDERAL HOME LOAN BANK 07/30/2025	Sell	03/05/2014 03/06/2014	Morgan Stanley	90.01	-2,700,300.00	-5,250.00
313381WA9	FEDERAL HOME LOAN BANK 01/30/2023	Sell	03/13/2014 03/14/2014	RBC Dain Rauscher (US)	99.29	-5,808,465.00	-7,150.00
313381WQ4	FEDERAL HOME LOAN BANK 01/30/2023	Sell	03/13/2014 03/14/2014	BANK OF NEW YORK	99.21	-4,960,500.00	-6,111.11
3133826H1	FEDERAL HOME LOAN BANK 02/21/2023	Sell	03/13/2014 03/14/2014	RBC Dain Rauscher (US)	96.45	-4,822,500.00	-3,993.06
313382TE3	FEDERAL HOME LOAN BANK 04/29/2024	Sell	02/27/2014 02/28/2014	Morgan Stanley	88.11	-8,811,000.00	-66,111.11
313382ZR7	FEDERAL HOME LOAN BANK 05/16/2023	Sell	03/03/2014 03/04/2014	Morgan Stanley	93.81	-9,381,000.00	-69,000.00
3133836A4	FEDERAL HOME LOAN BANK 05/22/2019	Sell	04/08/2014 04/09/2014	BARCLAYS CAPITAL INC FIXED INC	93.99	-4,699,500.00	-6,527.78
3133EA6S2	FEDERAL FARM CREDIT BANK 11/01/2024	Sell	03/04/2014 03/05/2014	BARCLAYS CAPITAL INC FIXED INC	92.11	-4,605,500.00	-44,777.78
3133EAC30	FEDERAL FARM CREDIT BANK 02/01/2021	Sell	04/08/2014 04/09/2014	RBC Dain Rauscher (US)	95.615	-4,780,750.00	-17,377.78
3133ECM50	FEDERAL FARM CREDIT BANK 04/24/2023	Sell	03/13/2014 03/14/2014	BANK OF NEW YORK	93.802	-4,690,100.00	-45,694.44
3133ECPH1	FEDERAL FARM CREDIT BANK 05/15/2023	Sell	03/13/2014 03/14/2014	BANK OF NEW YORK	93.914	-4,676,917.20	-39,178.77
3133ECR97	FEDERAL FARM CREDIT BANK 06/05/2023	Sell	03/13/2014 03/14/2014	BANK OF NEW YORK	97.68	-4,884,000.00	-39,531.25

Bernco Trading Report

BERNALILLO COUNTY TREASURER (40455)

02/14/2014 - 12/31/2014

Dated: 01/08/2015

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Accrued Interest
3134G44T2	FREDDIE MAC 05/22/2023	Sell	03/05/2014 03/06/2014	Morgan Stanley	91.21	-4,560,500.00	-3,986.11
3134G45S3	FREDDIE MAC 06/12/2023	Sell	03/13/2014 03/14/2014	Morgan Stanley	95.20	-4,760,000.00	-32,838.89
3135G0TN3	FANNIE MAE 01/23/2023	Sell	03/04/2014 03/05/2014	BARCLAYS CAPITAL INC FIXED INC	94.14	-8,001,900.00	-23,105.83
3135G0UU5	FANNIE MAE 03/06/2020	Sell	04/08/2014 04/09/2014	RBC Dain Rauscher (US)	97.99	-4,899,500.00	-8,020.83
3136G05R8	FANNIE MAE 11/26/2032	Sell	02/27/2014 02/28/2014	JEFFERIES & COMPANY, INC.	84.031	-5,041,875.00	-1,000.00
3136G0KN0	FANNIE MAE 05/24/2032	Sell	02/26/2014 02/27/2014	BARCLAYS CAPITAL INC FIXED INC	93.05	-5,583,000.00	-46,500.00
3136G0L41	FANNIE MAE 10/18/2032	Sell	02/27/2014 02/28/2014	JEFFERIES & COMPANY, INC.	84.125	-4,206,250.00	-54,166.67
3136G0PJ4	FANNIE MAE 06/28/2032	Sell	02/25/2014 02/26/2014	BARCLAYS CAPITAL INC FIXED INC	86.73	-8,673,000.00	-52,361.11
3136G0QB0	FANNIE MAE 07/16/2032	Sell	02/26/2014 02/27/2014	BARCLAYS CAPITAL INC FIXED INC	88.78	-5,868,358.00	-25,595.39
3136G0QE4	FANNIE MAE 07/16/2032	Sell	02/26/2014 02/27/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	90.44	-4,522,000.00	-17,083.33
3136G0S36	FANNIE MAE 10/30/2023	Sell	03/05/2014 03/06/2014	Morgan Stanley	90.56	-4,528,000.00	-2,333.33
3136G0TL5	FANNIE MAE 07/26/2032	Sell	02/25/2014 02/26/2014	BARCLAYS CAPITAL INC FIXED INC	83.78	-8,378,000.00	0.00
3136G0X97	FANNIE MAE 10/30/2023	Sell	03/05/2014 03/06/2014	RBC Dain Rauscher (US)	91.09	-1,268,883.70	-10,360.44
3136G0XE6	FANNIE MAE 08/27/2027	Sell	03/03/2014 03/04/2014	Morgan Stanley	90.50	-4,525,000.00	-2,187.50
3136G14C0	FANNIE MAE 12/27/2032	Sell	03/03/2014 03/04/2014	Morgan Stanley	86.45	-4,322,500.00	-18,611.11
3136G15V7	FANNIE MAE 12/21/2027	Sell	03/03/2014 03/04/2014	JEFFERIES & COMPANY, INC.	89.625	-4,481,250.00	-20,277.78
3136G1DT3	FANNIE MAE 03/06/2023	Sell	03/13/2014 03/14/2014	BARCLAYS CAPITAL INC FIXED INC	95.63	-4,781,500.00	-2,833.33
316777HH7	Fifth Third Bank 03/06/2014	Maturity	03/06/2014 03/06/2014	Maturity	100.00	-249,000.00	0.00
33764JSE6	First Federal Savings Bank of Puerto Rico 08/01/2014	Maturity	08/01/2014 08/01/2014	Maturity	100.00	-249,000.00	0.00
78658ACJ5	Safra National Bank of New York 07/31/2014	Maturity	07/31/2014 07/31/2014	Maturity	100.00	-248,000.00	0.00
912828A67	US TREASURY N/B 12/31/2015	Buy	04/11/2014 04/14/2014	JEFFERIES & COMPANY, INC.	99.996	4,999,804.69	3,591.16
912828B41	US TREASURY N/B 01/31/2016	Buy	04/11/2014 04/14/2014	WELLS FARGO SECURITIES LLC	100.172	5,008,593.75	3,781.08
912828B82	US TREASURY N/B 02/29/2016	Buy	04/11/2014 04/14/2014	WELLS FARGO SECURITIES LLC	99.887	4,994,335.95	1,528.53
912828C40	US TREASURY N/B 03/31/2016	Buy	04/11/2014 04/14/2014	Morgan Stanley	100.051	5,002,539.06	717.21
912828C81	US TREASURY N/B 04/30/2016	Buy	04/25/2014 04/30/2014	RBC Dain Rauscher (US)	99.891	4,994,531.25	0.00
912828RJ1	US TREASURY N/B 09/30/2016	Buy	04/25/2014 04/28/2014	Morgan Stanley	100.902	5,045,117.19	3,825.14
912828UC2	US TREASURY N/B 12/15/2015	Buy	04/25/2014 04/28/2014	JEFFERIES & COMPANY, INC.	99.949	4,997,460.94	4,601.65
912828US7	US TREASURY N/B 03/15/2016	Buy	04/25/2014 04/28/2014	JEFFERIES & COMPANY, INC.	100.004	5,000,195.31	2,241.85
912828UW8	US TREASURY N/B 04/15/2016	Buy	04/11/2014 04/14/2014	JEFFERIES & COMPANY, INC.	99.762	4,988,085.94	6,215.66
912828VC1	US TREASURY N/B 05/15/2016	Buy	04/11/2014 04/14/2014	JEFFERIES & COMPANY, INC.	99.684	4,984,179.69	5,179.56

Bernco Trading Report

BERNALILLO COUNTY TREASURER (40455)

02/14/2014 - 12/31/2014

Dated: 01/08/2015

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Accrued Interest
912828VG2	US TREASURY N/B 06/15/2016	Buy	04/11/2014 04/14/2014	RBC Dain Rauscher (US)	100.133	5,006,640.63	8,241.76
912828VL1	US TREASURY N/B 07/15/2016	Buy	04/11/2014 04/14/2014	DEUTSCHE BANK SECURITIES, INC.	100.34	5,016,992.19	7,683.01
912828VR8	US TREASURY N/B 08/15/2016	Buy	04/11/2014 04/14/2014	DEUTSCHE BANK SECURITIES, INC.	100.273	5,013,671.88	5,006.91
912828VW7	US TREASURY N/B 09/15/2016	Buy	04/11/2014 04/14/2014	DEUTSCHE BANK SECURITIES, INC.	100.781	5,039,062.50	3,566.58
912828WA4	US TREASURY N/B 10/15/2016	Buy	04/11/2014 04/14/2014	DEUTSCHE BANK SECURITIES, INC.	100.09	5,004,492.19	15,539.15
94975P405	WFA GOVT MONEY MARKET-I 12/31/2014	Buy	---	Direct	1.00	255,518,375.65	0.00
94975P405	WFA GOVT MONEY MARKET-I 12/31/2014	Sell	---	Direct	1.00	-256,400,422.43	0.00
94975P405	WFA GOVT MONEY MARKET-I 12/31/2014	Initial Load	02/14/2014 02/14/2014	Unknown	1.00	11,007,281.99	0.00
CD1003135	GUADALUPE CREDIT UNION DTD 2/26/13 0.60 2/26/14 02/26/2014	Maturity	02/26/2014 02/26/2014	Maturity	100.00	-249,000.00	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.

BERNALILLO COUNTY ESTIMATED CASH FLOW FORECAST
Cash Projection - to FY 2015 Budget

	ACTUAL	ACTUAL	ACTUAL	ACTUAL	ACTUAL	ACTUAL									
	Opening Balance	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates
Treasury General (101100)	\$ 728,172	\$ 114,770	\$ 99,468	\$ 260,456	\$ 36,325	\$ 2,493,344	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
T Gen Overnight Invest (101108)	13,632,083	2,389,897	2,540,848	12,403,621	3,485,974	13,659,162	-	-	-	-	-	-	-	-	-
Wells Fargo Savings (101150)	162,473,845	152,484,943	137,511,478	117,534,776	87,556,049	113,814,316	-	-	-	-	-	-	-	-	-
Investment Savings-Rio Grande (101150)	-	-	-	-	25,000,000	25,000,000	-	-	-	-	-	-	-	-	-
Investment Savings-Bank of the West (101150)	-	-	-	-	-	50,000,000	-	-	-	-	-	-	-	-	-
Money Market (101800)	10,187,667	10,710,154	10,974,982	11,295,456	11,326,798	11,333,144	-	-	-	-	-	-	-	-	-
NM LGIP	3	3	3	3	3	3	-	-	-	-	-	-	-	-	-
	\$ 187,021,769	\$ 165,699,767	\$ 151,126,780	\$ 141,494,312	\$ 127,405,148	\$ 216,299,969	\$ 319,272,792	\$ 139,240,009	\$ 131,414,963	\$ 118,159,400	\$ 165,191,666	\$ 255,372,478			

Revenues	July	August	September	October	November	December	January	February	March	April	May	June	Total	Budget	Difference
Property Tax (411110-411535)	\$ 1,524,866	\$ 682,224	\$ 687,020	\$ 582,263	\$ 30,048,990	\$ 48,223,551	\$ 1,936,584	\$ 1,385,949	\$ 2,658,451	\$ 15,299,408	\$ 38,088,318	\$ 3,224,420	\$ 144,342,044	\$ 145,538,926	\$ (1,196,883)
1% Appraisal Fee (411540)	38,798	16,261	17,209	14,614	1,232,756	1,901,969	61,173	41,082	87,662	604,227	1,516,050	90,056	5,621,856	5,600,000	21,856
GRT (412100-412200)	8,643,471	9,071,493	12,488,629	9,813,188	8,539,288	9,111,056	8,539,288	10,113,680	8,669,433	7,640,991	9,862,504	8,880,102	111,695,660	109,607,164	2,088,496
Motor Vehicle (413100-413200)	322,010	352,542	315,053	323,404	314,377	294,002	275,920	193,428	280,943	355,871	444,335	339,069	3,810,953	3,776,441	34,512
Gasoline Tax (415100-415200)	140,362	129,951	135,344	140,505	127,125	146,087	131,303	126,757	143,830	137,820	139,897	141,024	1,640,005	1,729,528	(89,523)
Departmental Revenues (see below)	4,711,538	4,853,086	6,227,733	4,688,207	9,675,556	9,793,803	7,044,183	8,780,181	8,093,608	4,315,076	7,901,013	8,034,177	84,118,160	88,610,824	(4,492,664)
	44,980	37,674	82,824	402,024	32,985	65,850	141,960	144,173	157,394	198,349	142,939	93,502	1,544,657	1,796,912	(252,256)
Bond Proceeds (471101-471201)	-	-	-	-	-	-	-	15,000,000	-	-	-	-	15,000,000	15,000,000	-
TRAN (471000)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Appropriated Cash	-	-	-	-	-	-	-	-	-	-	-	-	88,825,293	88,825,293	-
Transfers In	-	-	-	-	-	-	-	-	-	-	-	-	39,640,393	39,640,393	-
Housing budget	-	-	-	-	-	-	-	-	-	-	-	-	3,950,878	3,950,878	-
Sub-Total	15,426,025	15,143,232	19,953,811	15,964,204	50,293,614	69,536,318	18,130,413	35,785,250	20,091,320	28,551,742	58,095,055	20,802,350	500,189,897	504,076,359	(3,886,462)
Regional Transit (241101)	1,513,494.86	1,594,598.50	1,623,736.36	1,643,221.78	1,588,408.27	1,532,185.19	1,497,220.13	1,708,705.13	1,442,139.22	1,308,316.29	1,649,125.62	1,481,415.76			
Property Tax Distribution (agency fund 201030)	3,375,000.35	1,427,036.49	1,512,952.79	1,355,282.63	102,969,271.64	169,857,522.39	4,565,825.85	3,398,050.70	7,270,018.77	61,643,269.28	126,320,992.78	7,488,381.30			
Total Revenue	\$ 20,314,520	\$ 18,164,866	\$ 23,090,500	\$ 18,962,709	\$ 154,851,294	\$ 240,926,026	\$ 24,193,459	\$ 40,892,006	\$ 28,803,478	\$ 91,503,328	\$ 186,065,173	\$ 29,772,147	\$ 500,189,897	\$ 504,076,359	\$ (3,886,462)

Expenditures	July	August	September	October	November	December	January	February	March	April	May	June	Total	Budget	Difference
Payroll Related 101405 (ZT) 51xxx (payroll related)	\$ 15,505,341	\$ 11,228,610	\$ 11,163,915	\$ 12,174,188	\$ 12,174,188	\$ 16,322,569	\$ 15,896,676	\$ 15,919,742	\$ 16,889,570	\$ 13,782,564	\$ 14,631,190	\$ 14,609,075	170,297,627	179,619,138	(9,321,511)
Warrant Account 101300 (5xxxx) (nonpayroll) & Travel 55xxxx	18,452,272	9,789,436	16,854,328	13,554,692	12,172,040	20,604,985	16,764,237	21,343,807	20,074,863	14,475,331	17,723,247	16,411,841	198,221,082	208,298,734	(10,077,652)
Bond Principal & Intererst (561101,562201,563101)	7,489,962	-	-	5,569,449	-	2,116,079	-	4,707,768	-	7,442,524	119,137	3,337,242	30,782,160	30,782,160	-
TRAN	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Tax Refund (101102 - EB) (3 year average)	310,157	48,206	470,146	32,096	199,041	128,390	210,586	471,203	254,417	192,308	118,393	394,317	2,829,259	2,700,664	128,595
To fund balance	-	-	-	-	-	-	-	-	-	-	-	-	56,428,545	56,428,545	-
Carryover 598xxx	-	-	-	-	-	-	-	-	-	-	-	-	22,339	22,339	-
Transfer Out	-	-	-	-	-	-	-	-	-	-	-	-	14,228,757	14,228,757	-
Housing Expenditures (531360-531371), 531623	-	-	-	-	-	-	-	-	-	-	-	-	11,996,022	11,996,022	-
Sub-Total	41,757,731	21,066,252	28,488,390	31,330,424	24,545,269	39,172,023	32,871,500	42,442,520	37,218,851	35,892,727	32,591,967	34,752,475	484,805,790	504,076,358	(19,270,568)
Regional Transit (241101)	1,513,494.86	1,594,598.50	1,623,736.36	1,643,221.78	1,588,408.27	1,532,185.19	1,497,220.13	1,708,705.13	1,442,139.22	1,308,316.29	1,649,125.62	1,481,415.76			
Property Tax Distribution (agency fund 201030)	7,870,190.74	3,375,000.35	1,427,036.49	1,512,952.79	1,355,282.63	97,248,994.24	169,857,522.39	4,565,825.85	3,398,050.70	7,270,018.77	61,643,269.28	126,320,992.78			
Total Expenditures	\$ 51,141,417	\$ 26,035,851	\$ 31,539,163	\$ 34,486,599	\$ 27,488,960	\$ 137,953,202	\$ 204,226,242	\$ 48,717,051	\$ 42,059,041	\$ 44,471,062	\$ 95,884,361	\$ 162,554,883	\$ 484,805,790	\$ 504,076,358	\$ (19,270,568)

Investment Activity															
Investments maturing	496,000	249,000	248,000	-	-	-	-	-	-	-	-	-	-	-	-
Investments Called	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Investments Sold	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Investments (purchased)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Net Investment Activity	\$ 496,000	\$ 249,000	\$ 248,000	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Monthly Cash Need	(30,330,897)	(7,621,984)	(8,200,662)	(15,523,890)	127,362,334	102,972,824	(180,032,784)	(7,825,045)	(13,255,563)	47,032,265	90,180,812	(132,782,736)			
Estimated Ending Cash Balance	\$ 156,690,873	\$ 158,077,783	\$ 142,926,118	\$ 125,970,422	\$ 254,767,483	\$ 319,272,792	\$ 139,240,009	\$ 131,414,963	\$ 118,159,400	\$ 165,191,666	\$ 255,372,478	\$ 122,589,742			

Liquidity NEEDS															
2015 Budget	504,076,359	504,076,359	504,076,359	504,076,359	504,076,359	504,076,359	504,076,359	504,076,359	504,076,359	504,076,359	504,076,359	504,076,359	504,076,359	504,076,359	504,076,359
15% of Budget	15%	15%	15%	15%	15%	15%	15%	15%	15%	15%	15%	15%	15%	15%	15%
Monthly Minimum Liquidity Requirements (<30 day maturity)	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454
Monthly Distribution (following month 20th) (immediately avail)	3,375,000	1,427,036	1,512,953	1,355,283	102,969,272	169,857,522	4,565,826	3,398,051	7,270,019	61,643,269	126,320,993	7,488,381			
Total Monthly Required Cash	\$ 78,986,454	\$ 77,038,490	\$ 77,124,407	\$ 76,966,737	\$ 178,580,726	\$ 245,468,976	\$ 80,177,280	\$ 79,009,505	\$ 82,881,473	\$ 137,254,723	\$ 201,932,447	\$ 83,099,835			
Actual	77,704,419	81,039,292	65,801,711	49,003,685	76,186,757	73,803,816	59,062,729	52,405,459	35,277,928	27,936,943	53,440,031	39,489,907			
Projection	88,134,287	69,468,400	56,194,885	41,813,985	57,732,443	88,096,739	73,355,652	66,698,382	49,570,851	42,229,865	67,732,954	53,782,829			

Disclaimer: this is only an estimated annual cash forecast.