



Report: Executive Summary

Account: BERNALILLO COUNTY TREASURER

As of: 2/28/2015

	Market Value	% of Total	Book Yield
Summary of Investment Funds:			
US Treasury Securities	\$ 100,156,859.25	44.97%	0.445%
US Agency Securities	\$ -		
Cash	\$ 10,049,127.50	4.51%	0.010%
Summary of Negotiated Bank Deposits:			
Wells Fargo Savings (avg monthly balance)	\$ 37,469,482.46	16.82%	0.221%
First National Bank Santa Fe (avg ledger balance)	\$ 25,009,932.87	11.23%	0.230%
Bank of the West (initial deposit - Dec 10)	\$ 50,017,426.12	22.46%	0.219%
Total Bank Balances	\$ 112,496,841.45		0.222%
Total Investable Funds	\$ 222,702,828.20	100.00%	0.313%
Previous Month Comp	\$ 359,978,016.61		0.294%

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

Compliance:

Compliance issues: deposit concentrations.

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 (M2 Y2015)
02/01/2015 - 02/28/2015

Dated: 03/05/2015

Locked Down

Table of Contents

Dated: 03/05/2015

<u>Bernco Holdings Summary (BERNALILLO COUNTY TREASURER (40455))</u>	1
<u>Bernco Duration (BERNALILLO COUNTY TREASURER (40455))</u>	2
<u>Bernco Credit Quality (BERNALILLO COUNTY TREASURER (40455))</u>	4
<u>Bernco Performance Summary (BERNALILLO COUNTY TREASURER (40455))</u>	6
<u>Base Shock Analysis (BERNALILLO COUNTY TREASURER (40455))</u>	7
<u>Bernco Trading Report (BERNALILLO COUNTY TREASURER (40455))</u>	9

Bernco Holdings Summary

BERNALILLO COUNTY TREASURER (40455)

As of 02/28/2015

[Return to Table of Contents](#)

Dated: 03/05/2015

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	4,999,905.24 0.252	0.00	2,071.82	1,644.76	100.031	5,001,550.00	5,003,621.82
912828B41	US TREASURY N/B	5,000,000.00	USD	US GOV	01/31/2016	5,004,401.85 0.279	0.00	1,502.07	1,848.15	100.125	5,006,250.00	5,007,752.07
912828B82	US TREASURY N/B	5,000,000.00	USD	US GOV	02/29/2016	4,996,988.12 0.311	6,250.00	33.97	1,061.88	99.961	4,998,050.00	4,998,083.97
912828C40	US TREASURY N/B	5,000,000.00	USD	US GOV	03/31/2016	5,001,403.34 0.349	0.00	7,829.67	2,896.66	100.086	5,004,300.00	5,012,129.67
912828C81	US TREASURY N/B	5,000,000.00	USD	US GOV	04/30/2016	4,996,807.03 0.43	0.00	6,267.27	5,142.97	100.039	5,001,950.00	5,008,217.27
912828G46	US TREASURY N/B	5,000,000.00	USD	US GOV	11/30/2016	5,002,422.32 0.472	0.00	6,250.00	-5,172.32	99.945	4,997,250.00	5,003,500.00
912828RJ1	US TREASURY N/B	5,000,000.00	USD	US GOV	09/30/2016	5,029,537.64 0.624	0.00	20,879.12	11,462.36	100.82	5,041,000.00	5,061,879.12
912828RX0	US TREASURY N/B	5,000,000.00	USD	US GOV	12/31/2016	5,034,390.38 0.498	0.00	7,251.38	-5,490.38	100.578	5,028,900.00	5,036,151.38
912828SC5	US TREASURY N/B	5,000,000.00	USD	US GOV	01/31/2017	5,032,353.91 0.536	0.00	3,504.83	-6,203.91	100.523	5,026,150.00	5,029,654.83
912828SM3	US TREASURY N/B	9,915,000.00	USD	US GOV	03/31/2017	10,000,643.63 0.582	0.00	41,403.30	-16,734.38	100.695	9,983,909.25	10,025,312.55
912828UC2	US TREASURY N/B	5,000,000.00	USD	US GOV	12/15/2015	4,998,768.03 0.281	0.00	2,609.89	2,781.97	100.031	5,001,550.00	5,004,159.89
912828US7	US TREASURY N/B	5,000,000.00	USD	US GOV	03/15/2016	5,000,108.93 0.373	0.00	8,649.86	4,191.07	100.086	5,004,300.00	5,012,949.86
912828UW8	US TREASURY N/B	5,000,000.00	USD	US GOV	04/15/2016	4,993,305.39 0.37	0.00	4,704.67	3,594.61	99.938	4,996,900.00	5,001,604.67
912828VC1	US TREASURY N/B	5,000,000.00	USD	US GOV	05/15/2016	4,990,828.35 0.402	0.00	3,660.22	2,121.65	99.859	4,992,950.00	4,996,610.22
912828VG2	US TREASURY N/B	5,000,000.00	USD	US GOV	06/15/2016	5,003,959.78 0.438	0.00	5,219.78	2,290.22	100.125	5,006,250.00	5,011,469.78
912828VL1	US TREASURY N/B	5,000,000.00	USD	US GOV	07/15/2016	5,010,393.74 0.473	0.00	3,884.67	3,256.26	100.273	5,013,650.00	5,017,534.67
912828VR8	US TREASURY N/B	5,000,000.00	USD	US GOV	08/15/2016	5,008,560.30 0.507	0.00	1,208.56	3,539.70	100.242	5,012,100.00	5,013,308.56
912828VW7	US TREASURY N/B	5,000,000.00	USD	US GOV	09/15/2016	5,024,913.94 0.549	0.00	20,183.01	4,786.06	100.594	5,029,700.00	5,049,883.01
912828WA4	US TREASURY N/B	5,000,000.00	USD	US GOV	10/15/2016	5,002,921.62 0.589	0.00	11,761.68	7,228.38	100.203	5,010,150.00	5,021,911.68
94975P405	WFA GOVT MONEY MARKET-I	10,049,127.50	USD	MMFUND	02/28/2015	10,049,127.50 0.01	77.02	0.00	-0.00	1.00	10,049,127.50	10,049,127.50
CCYUSD	Receivable	6,327.02	USD	CASH	02/28/2015	6,327.02 0.00	0.00	0.00	0.00	1.00	6,327.02	6,327.02
CCYUSD	Cash	0.00	USD	CASH	02/28/2015	0.00 0.00	0.00	0.00	0.00	1.00	0.00	0.00
---	---	109,970,454.52	USD	---	06/03/2016	110,188,068.06 0.405	6,327.02	158,875.77	24,245.71	91.202	110,212,313.77	110,371,189.54

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

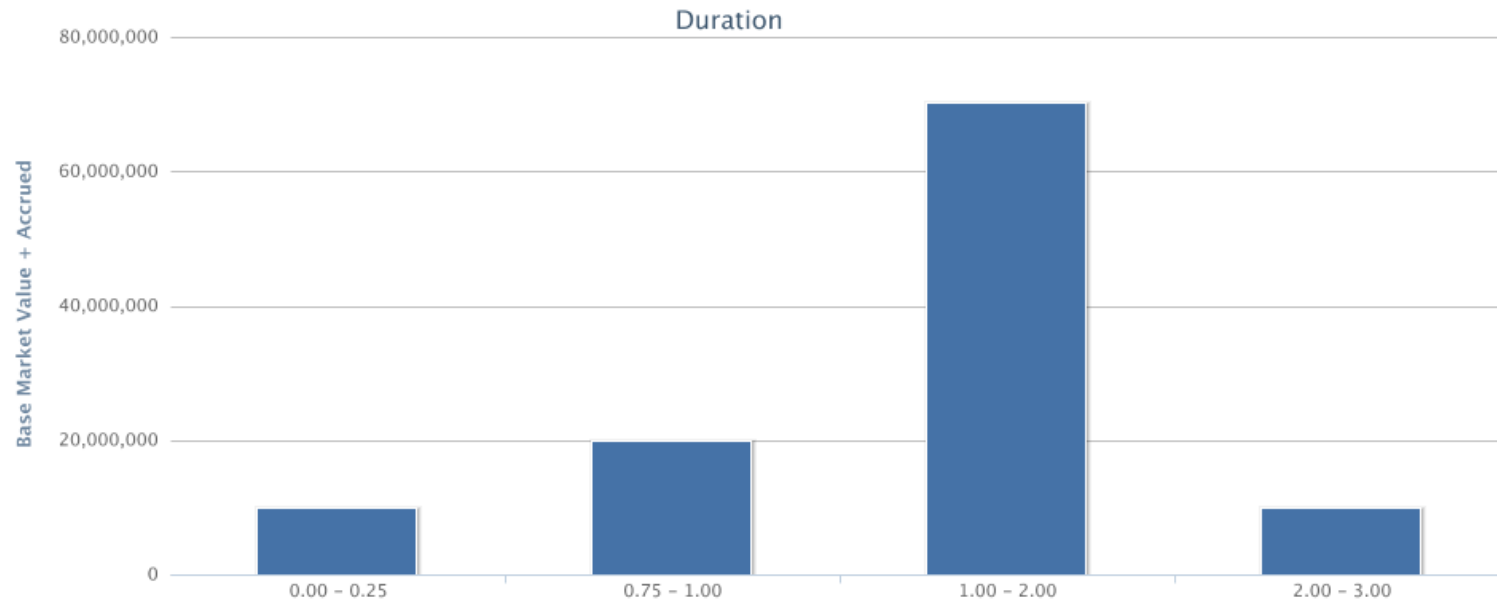
Bernco Duration

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 02/28/2015

[Return to Table of Contents](#)

Dated: 03/05/2015



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	10,049,127.50	02/28/2015	MMFUND	1.00	0.01	0.00	AAA	10,049,127.50
BERNALILLO COUNTY TREASURER	CCYUSD	Receivable	6,327.02	02/28/2015	CASH	1.00	0.00	0.00	AAA	6,327.02
BERNALILLO COUNTY TREASURER	CCYUSD	Cash	0.00	02/28/2015	CASH	1.00	0.00	0.00	AAA	0.00
BERNALILLO COUNTY TREASURER	---	---	10,055,454.52	02/28/2015	---	1.00	0.01	0.00	AAA	10,055,454.52

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	100.031	0.213	0.836	AAA	5,003,621.82
BERNALILLO COUNTY TREASURER	912828B41	US TREASURY N/B	5,000,000.00	01/31/2016	US GOV	100.125	0.239	0.921	AAA	5,007,752.07
BERNALILLO COUNTY TREASURER	912828B82	US TREASURY N/B	5,000,000.00	02/29/2016	US GOV	99.961	0.289	0.998	AAA	4,998,083.97
BERNALILLO COUNTY TREASURER	912828UC2	US TREASURY N/B	5,000,000.00	12/15/2015	US GOV	100.031	0.211	0.792	AAA	5,004,159.89
BERNALILLO COUNTY TREASURER	---	US TREASURY N/B	20,000,000.00	01/19/2016	US GOV	100.037	0.238	0.887	AAA	20,013,617.75

Bernco Duration

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 02/28/2015

[Return to Table of Contents](#)

Dated: 03/05/2015

1.00 - 2.00

Account	Identifier	Description	Base Current Units	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	912828C40	US TREASURY N/B	5,000,000.00	03/31/2016	US GOV	100.086	0.296	1.081	AAA	5,012,129.67
BERNALILLO COUNTY TREASURER	912828C81	US TREASURY N/B	5,000,000.00	04/30/2016	US GOV	100.039	0.341	1.164	AAA	5,008,217.27
BERNALILLO COUNTY TREASURER	912828G46	US TREASURY N/B	5,000,000.00	11/30/2016	US GOV	99.945	0.532	1.741	AAA	5,003,500.00
BERNALILLO COUNTY TREASURER	912828RJ1	US TREASURY N/B	5,000,000.00	09/30/2016	US GOV	100.82	0.48	1.567	AAA	5,061,879.12
BERNALILLO COUNTY TREASURER	912828RX0	US TREASURY N/B	5,000,000.00	12/31/2016	US GOV	100.578	0.558	1.819	AAA	5,036,151.38
BERNALILLO COUNTY TREASURER	912828SC5	US TREASURY N/B	5,000,000.00	01/31/2017	US GOV	100.523	0.601	1.904	AAA	5,029,654.83
BERNALILLO COUNTY TREASURER	912828US7	US TREASURY N/B	5,000,000.00	03/15/2016	US GOV	100.086	0.292	1.037	AAA	5,012,949.86
BERNALILLO COUNTY TREASURER	912828UW8	US TREASURY N/B	5,000,000.00	04/15/2016	US GOV	99.938	0.305	1.123	AAA	5,001,604.67
BERNALILLO COUNTY TREASURER	912828VC1	US TREASURY N/B	5,000,000.00	05/15/2016	US GOV	99.859	0.367	1.206	AAA	4,996,610.22
BERNALILLO COUNTY TREASURER	912828VG2	US TREASURY N/B	5,000,000.00	06/15/2016	US GOV	100.125	0.403	1.288	AAA	5,011,469.78
BERNALILLO COUNTY TREASURER	912828VL1	US TREASURY N/B	5,000,000.00	07/15/2016	US GOV	100.273	0.426	1.371	AAA	5,017,534.67
BERNALILLO COUNTY TREASURER	912828VR8	US TREASURY N/B	5,000,000.00	08/15/2016	US GOV	100.242	0.459	1.456	AAA	5,013,308.56
BERNALILLO COUNTY TREASURER	912828VW7	US TREASURY N/B	5,000,000.00	09/15/2016	US GOV	100.594	0.488	1.525	AAA	5,049,883.01
BERNALILLO COUNTY TREASURER	912828WA4	US TREASURY N/B	5,000,000.00	10/15/2016	US GOV	100.203	0.499	1.613	AAA	5,021,911.68
BERNALILLO COUNTY TREASURER	---	US TREASURY N/B	70,000,000.00	08/04/2016	US GOV	100.237	0.432	1.421	AAA	70,276,804.72

2.00 - 3.00

Account	Identifier	Description	Base Current Units	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	912828SM3	US TREASURY N/B	4,915,000.00	03/31/2017	US GOV	100.695	0.664	2.054	AAA	4,969,683.43
BERNALILLO COUNTY TREASURER	912828SM3	US TREASURY N/B	5,000,000.00	03/31/2017	US GOV	100.695	0.664	2.054	AAA	5,055,629.12
BERNALILLO COUNTY TREASURER	912828SM3	US TREASURY N/B	9,915,000.00	03/31/2017	US GOV	100.695	0.664	2.054	AAA	10,025,312.55

Summary

Account	Identifier	Description	Base Current Units	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	---	---	109,970,454.52	06/03/2016	---	91.202	0.38	1.252	AAA	110,371,189.54

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

Bernco Credit Quality

Base Currency: USD As of 02/28/2015

BERNALILLO COUNTY TREASURER (40455)

Dated: 03/05/2015

[Return to Table of Contents](#)

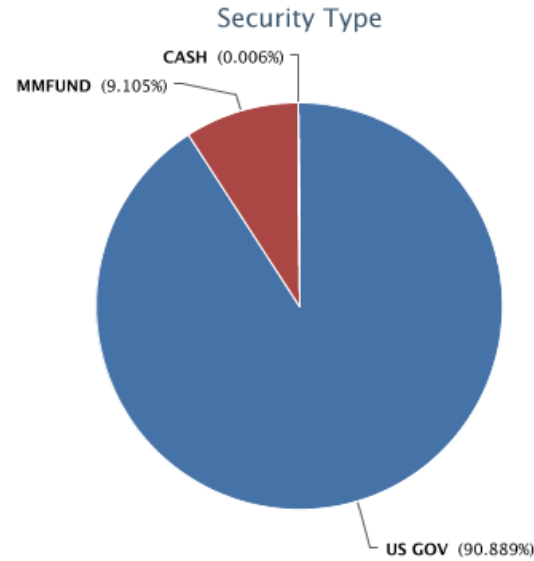


Chart calculated by: Base Market Value + Accrued

US GOV

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
912828SM3	US TREASURY N/B	AAA	4,915,000.00	03/31/2017	US GOV	Government	4,969,683.43	4.503%
912828VC1	US TREASURY N/B	AAA	5,000,000.00	05/15/2016	US GOV	Government	4,996,610.22	4.527%
912828B82	US TREASURY N/B	AAA	5,000,000.00	02/29/2016	US GOV	Government	4,998,083.97	4.528%
912828UW8	US TREASURY N/B	AAA	5,000,000.00	04/15/2016	US GOV	Government	5,001,604.67	4.532%
912828G46	US TREASURY N/B	AAA	5,000,000.00	11/30/2016	US GOV	Government	5,003,500.00	4.533%
912828A67	US TREASURY N/B	AAA	5,000,000.00	12/31/2015	US GOV	Government	5,003,621.82	4.533%
912828UC2	US TREASURY N/B	AAA	5,000,000.00	12/15/2015	US GOV	Government	5,004,159.89	4.534%
912828B41	US TREASURY N/B	AAA	5,000,000.00	01/31/2016	US GOV	Government	5,007,752.07	4.537%
912828C81	US TREASURY N/B	AAA	5,000,000.00	04/30/2016	US GOV	Government	5,008,217.27	4.538%
912828VG2	US TREASURY N/B	AAA	5,000,000.00	06/15/2016	US GOV	Government	5,011,469.78	4.541%
912828C40	US TREASURY N/B	AAA	5,000,000.00	03/31/2016	US GOV	Government	5,012,129.67	4.541%
912828US7	US TREASURY N/B	AAA	5,000,000.00	03/15/2016	US GOV	Government	5,012,949.86	4.542%
912828VR8	US TREASURY N/B	AAA	5,000,000.00	08/15/2016	US GOV	Government	5,013,308.56	4.542%
912828VL1	US TREASURY N/B	AAA	5,000,000.00	07/15/2016	US GOV	Government	5,017,534.67	4.546%
912828WA4	US TREASURY N/B	AAA	5,000,000.00	10/15/2016	US GOV	Government	5,021,911.68	4.55%
912828SC5	US TREASURY N/B	AAA	5,000,000.00	01/31/2017	US GOV	Government	5,029,654.83	4.557%
912828RX0	US TREASURY N/B	AAA	5,000,000.00	12/31/2016	US GOV	Government	5,036,151.38	4.563%
912828VW7	US TREASURY N/B	AAA	5,000,000.00	09/15/2016	US GOV	Government	5,049,883.01	4.575%
912828SM3	US TREASURY N/B	AAA	5,000,000.00	03/31/2017	US GOV	Government	5,055,629.12	4.581%
912828RJ1	US TREASURY N/B	AAA	5,000,000.00	09/30/2016	US GOV	Government	5,061,879.12	4.586%
---	US TREASURY N/B	AAA	99,915,000.00	07/20/2016	US GOV	Government	100,315,735.02	90.889%

Bernco Credit Quality

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 02/28/2015

[Return to Table of Contents](#)

Dated: 03/05/2015

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	10,049,127.50	02/28/2015	MMFUND	Cash	10,049,127.50	9.105%
94975P405	WFA GOVT MONEY MARKET-I	AAA	10,049,127.50	02/28/2015	MMFUND	Cash	10,049,127.50	9.105%

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	02/28/2015	CASH	Cash	0.00	0.00%
CCYUSD	Receivable	AAA	6,327.02	02/28/2015	CASH	Cash	6,327.02	0.006%
CCYUSD	---	AAA	6,327.02	02/28/2015	CASH	Cash	6,327.02	0.006%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	109,970,454.52	06/03/2016	---	---	110,371,189.54	100.00%

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

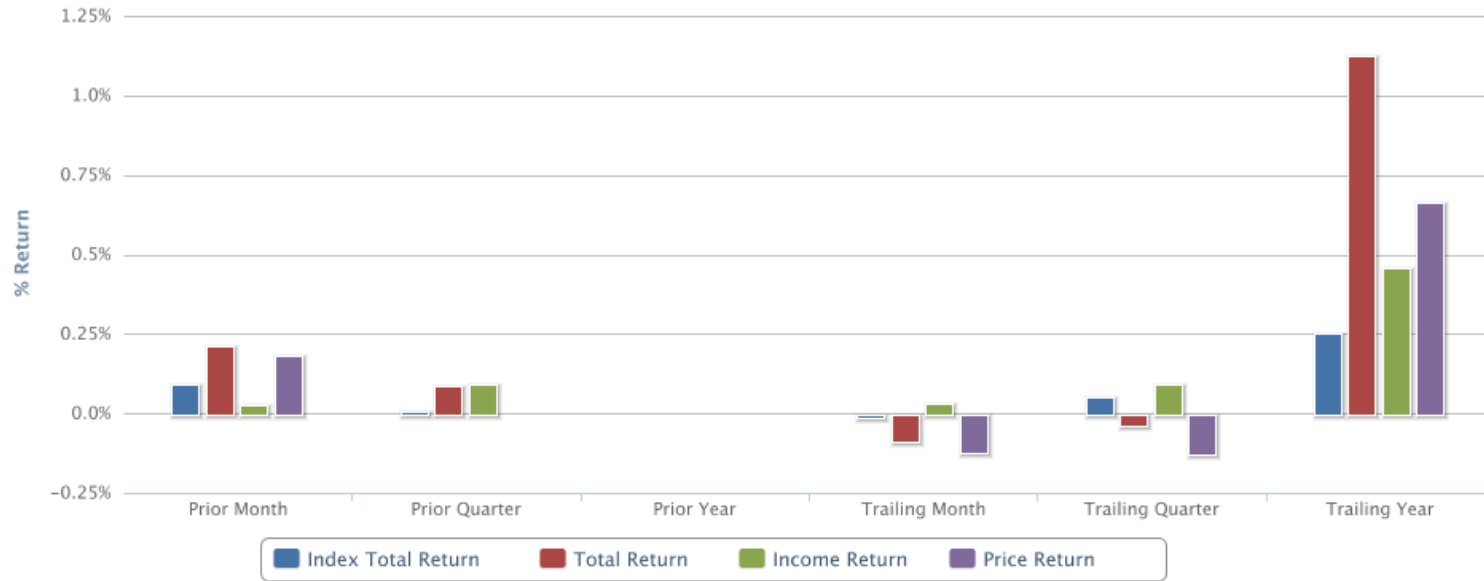
Bernco Performance Summary

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 02/28/2015

[Return to Table of Contents](#)

Dated: 03/05/2015



Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	01/01/2015	01/31/2015	0.214%	0.031%	0.184%
Prior Quarter	10/01/2014	12/31/2014	0.091%	0.092%	-0.001%
Prior Year	02/14/2014	12/31/2014	---	---	---
Trailing Month	02/01/2015	02/28/2015	-0.088%	0.031%	-0.12%
Trailing Quarter	12/01/2014	02/28/2015	-0.035%	0.093%	-0.128%
Trailing Year	03/01/2014	02/28/2015	1.125%	0.462%	0.663%

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 02/28/2015

[Return to Table of Contents](#)

Dated: 03/05/2015

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	5,001,550.00	0.252	0.213	0.836 0.011	5,010,446.54 5,010,446.54 5,010,446.54	4,959,764.68 4,917,984.95 4,876,210.79
912828B41 US TREASURY N/B	US GOV	5,006,250.00	0.279	0.239	0.921 0.013	5,017,277.94 5,017,277.94 5,017,277.94	4,960,164.96 4,914,086.47 4,868,014.53
912828B82 US TREASURY N/B	US GOV	4,998,050.00	0.311	0.289	0.998 0.015	5,012,469.04 5,012,469.04 5,012,469.04	4,948,176.53 4,898,310.54 4,848,452.01
912828C40 US TREASURY N/B	US GOV	5,004,300.00	0.349	0.296	1.081 0.017	5,020,284.86 5,020,284.86 5,020,284.86	4,950,219.60 4,896,147.75 4,842,084.46
912828C81 US TREASURY N/B	US GOV	5,001,950.00	0.43	0.341	1.164 0.019	5,021,828.68 5,021,828.68 5,021,828.68	4,943,746.33 4,885,552.34 4,827,368.05
912828G46 US TREASURY N/B	US GOV	4,997,250.00	0.472	0.532	1.741 0.039	5,043,486.80 5,043,486.80 5,043,486.80	4,910,275.14 4,823,319.81 4,736,384.00
912828RJ1 US TREASURY N/B	US GOV	5,041,000.00	0.624	0.48	1.567 0.033	5,078,913.64 5,078,913.64 5,078,913.64	4,962,035.03 4,883,086.45 4,804,154.28
912828RX0 US TREASURY N/B	US GOV	5,028,900.00	0.498	0.558	1.819 0.042	5,079,966.68 5,079,966.68 5,079,966.68	4,937,437.10 4,845,995.48 4,754,575.14
912828SC5 US TREASURY N/B	US GOV	5,026,150.00	0.536	0.601	1.904 0.046	5,083,662.26 5,083,662.26 5,083,662.26	4,930,466.55 4,834,806.16 4,739,168.83
912828SM3 US TREASURY N/B	US GOV	9,983,909.25	0.582	0.664	2.054 0.053	10,120,021.55 10,120,021.55 10,120,021.55	9,778,894.17 9,573,931.78 9,369,022.08
912828UC2 US TREASURY N/B	US GOV	5,001,550.00	0.281	0.211	0.792 0.01	5,009,908.85 5,009,908.85 5,009,908.85	4,961,915.46 4,922,286.05 4,882,661.75
912828US7 US TREASURY N/B	US GOV	5,004,300.00	0.373	0.292	1.037 0.016	5,019,466.99 5,019,466.99 5,019,466.99	4,952,403.52 4,900,515.02 4,848,634.51
912828UW8 US TREASURY N/B	US GOV	4,996,900.00	0.37	0.305	1.123 0.018	5,014,021.55 5,014,021.55 5,014,021.55	4,940,799.97 4,884,709.06 4,828,627.25
912828VC1 US TREASURY N/B	US GOV	4,992,950.00	0.402	0.367	1.206 0.021	5,015,039.59 5,015,039.59 5,015,039.59	4,932,747.20 4,872,554.67 4,812,372.41
912828VG2 US TREASURY N/B	US GOV	5,006,250.00	0.438	0.403	1.288 0.023	5,032,229.08 5,032,229.08 5,032,229.08	4,941,793.94 4,877,349.41 4,812,916.42
912828VL1 US TREASURY N/B	US GOV	5,013,650.00	0.473	0.426	1.371 0.026	5,042,938.31 5,042,938.31 5,042,938.31	4,944,925.72 4,876,214.30 4,807,515.76
912828VR8 US TREASURY N/B	US GOV	5,012,100.00	0.507	0.459	1.456 0.029	5,045,595.71 5,045,595.71 5,045,595.71	4,939,126.68 4,866,167.66 4,793,222.91
912828VW7 US TREASURY N/B	US GOV	5,029,700.00	0.549	0.488	1.525 0.031	5,067,103.56 5,067,103.56 5,067,103.56	4,953,017.63 4,876,350.85 4,799,699.66
912828WA4 US TREASURY N/B	US GOV	5,010,150.00	0.589	0.499	1.613 0.034	5,050,517.26 5,050,517.26 5,050,517.26	4,929,343.21 4,848,553.55 4,767,781.00
94975P405 WFA GOVT MONEY MARKET-I	MMFUND	10,049,127.50	0.01	0.01	0.00 0.00	10,049,127.50 10,049,127.50 10,049,127.50	10,049,127.50 10,049,127.50 10,049,127.50
CCYUSD Receivable	CASH	6,327.02	0.00	0.00	0.00 0.00	6,327.02 6,327.02 6,327.02	6,327.02 6,327.02 6,327.02

Base Shock Analysis

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 02/28/2015

[Return to Table of Contents](#)

Dated: 03/05/2015

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
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
---	---	110,212,313.77	0.405	0.38	1.252	110,840,633.40	108,832,707.95
---	---				0.025	110,840,633.40	107,453,376.81
						110,840,633.40	106,074,320.36

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

BERNALILLO COUNTY TREASURER (40455)

02/01/2015 - 02/28/2015

[Return to Table of Contents](#)

Dated: 03/05/2015

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Accrued Interest
94975P405	WFA GOVT MONEY MARKET-I 02/28/2015	Buy	---	Direct	1.00	46,984.26	0.00
94975P405	WFA GOVT MONEY MARKET-I 02/28/2015	Sell	02/02/2015 02/02/2015	Direct	1.00	-0.02	0.00
94975P405	WFA GOVT MONEY MARKET-I 02/28/2015	---	---	Direct	1.00	46,984.24	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)

03/01/2014 - 02/28/2015

Dated: 03/05/2015

* 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
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
3134G44T2	FREDDIE MAC 05/22/2023	Sell	03/05/2014 03/06/2014	Morgan Stanley	91.21	-4,560,500.00	-3,986.11

Bernco Trading Report

BERNALILLO COUNTY TREASURER (40455)

03/01/2014 - 02/28/2015

Dated: 03/05/2015

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Accrued Interest
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
3136G0S36	FANNIE MAE 10/30/2023	Sell	03/05/2014 03/06/2014	Morgan Stanley	90.56	-4,528,000.00	-2,333.33
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
912828G46	US TREASURY N/B 11/30/2016	Buy	01/28/2015 01/29/2015	RBC Dain Rauscher (US)	100.051	5,002,539.06	4,120.88
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
912828RX0	US TREASURY N/B 12/31/2016	Buy	01/29/2015 01/30/2015	JEFFERIES & COMPANY, INC.	100.719	5,035,937.50	3,625.69
912828SC5	US TREASURY N/B 01/31/2017	Buy	01/28/2015 01/29/2015	RBC Dain Rauscher (US)	100.676	5,033,789.06	21,637.23
912828SM3	US TREASURY N/B 03/31/2017	Buy	01/28/2015 01/29/2015	Morgan Stanley	100.875	5,043,750.00	16,620.88
912828SM3	US TREASURY N/B 03/31/2017	Buy	01/29/2015 01/30/2015	BANC OF AMERICA SECURITIES LLC	100.922	4,960,310.16	16,473.35
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
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

Bernco Trading Report

BERNALILLO COUNTY TREASURER (40455)

03/01/2014 - 02/28/2015

Dated: 03/05/2015

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Accrued Interest
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 02/28/2015	Sell	---	Direct	1.00	-247,539,226.24	0.00
94975P405	WFA GOVT MONEY MARKET-I 02/28/2015	Buy	---	Direct	1.00	229,043,885.72	0.00
---	---	---	---	---	---	-80,529,110.68	-551,292.75

* 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.