

Report: Executive Summary
 Account: BERNALILLO COUNTY TREASURER
 As of: 2/29/2016



	Market Value + Accrued	% of Total	Book Yield
Summary of Investment Funds:			
US Treasury Securities	\$ 65,055,524.51	29.17%	0.478%
US Agency Securities	\$ 10,036,406.94	4.50%	1.067%
Cash - Wells Fargo MMF	\$ 15,011,145.33	6.73%	0.170%
Summary of Negotiated Bank Deposits:*			
Wells Fargo Savings	\$ 52,633,402.98		0.200%
First National Bank Santa Fe	\$ 25,041,811.38		0.255%
Bank of the West	\$ 55,256,805.16		0.292%
Total Month-end Bank Balances	\$ 132,932,019.52	59.60%	0.249%
Total Investable Funds	\$ 223,035,096.30	100.00%	0.347%
Previous Month Total Investable Funds	\$ 235,542,723.35		0.277%
<i>* Average Monthly Bank Deposit Balances (on which returns are calculated)</i>			
<i>Wells Fargo Savings</i>	<i>\$ 60,445,027.30</i>		
<i>First National Bank Santa Fe</i>	<i>\$ 25,036,678.70</i>		
<i>Bank of the West</i>	<i>\$ 54,530,106.82</i>		
Total Average Bank Balances	\$ 140,011,812.82		

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

Compliance:

No compliance issues for funds managed by Public Trust Aa

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 (M8 Y2016)

02/01/2016 - 02/29/2016

Dated: 03/07/2016

Locked Down

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Dated: 03/07/2016

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Portfolio Overview

02/01/2016 - 02/29/2016

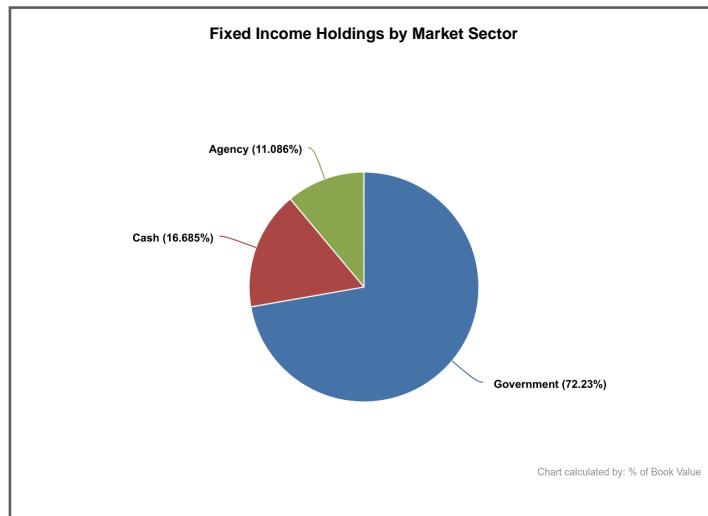
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Bernalillo County Op Funds (40455)

Dated: 03/07/2016

Balance Sheet			
Book Value + Accrued			90,105,748.90
Net Unrealized Gain/Loss			-1,194.23
Market Value + Accrued			90,104,554.67

Index Comparison Summary			
Risk Metric	Portfolio	Index	Difference
Duration	0.574	0.923	-0.349
Yield	0.499	0.602	-0.103
Years to Effective Maturity	0.579	0.929	-0.35
Years to Final Maturity	0.579	0.929	-0.35
Average Credit Rating	AAA	AAA	---



Cash and Fixed Income Summary	
Risk Metric	Value
Cash	1,477.89
MMFund	15,011,145.33
Fixed Income	75,091,931.45
Duration	0.574
Convexity	0.008
WAL	0.579
Years to Final Maturity	0.579
Years to Effective Maturity	0.579
Yield	0.499
Book Yield	0.493
Avg Credit Rating	AAA/Aaa/AAA

Bernco Holdings Summary

Bernalillo County Op Funds (40455)

As of 02/29/2016

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Dated: 03/07/2016

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
3135G0ZB2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,000,000.00	AGCY BOND	04/20/2017	4,982,750.00	4,984,946.81 1.017	5,001,200.00	16,253.19	13,645.83	5,014,845.83	1.14
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	AGCY BOND	12/15/2017	4,988,750.00	4,989,744.25 1.116	5,010,450.00	20,705.75	11,111.11	5,021,561.11	1.794
912828C40	UNITED STATES TREASURY	5,000,000.00	US GOV	03/31/2016	5,002,539.06	5,000,106.38 0.349	5,000,500.00	393.62	7,838.11	5,008,338.11	0.085
912828F47	UNITED STATES TREASURY	5,000,000.00	US GOV	09/30/2016	5,000,000.00	5,000,000.00 0.50	4,998,450.00	-1,550.00	10,450.82	5,008,900.82	0.586
912828F88	UNITED STATES TREASURY	5,000,000.00	US GOV	10/31/2016	4,995,312.50	4,995,516.36 0.51	4,992,800.00	-2,716.36	6,284.34	4,999,084.34	0.671
912828G46	UNITED STATES TREASURY	5,000,000.00	US GOV	11/30/2016	5,002,539.06	5,001,039.56 0.472	4,994,750.00	-6,289.56	6,284.15	5,001,034.15	0.753
912828RX0	UNITED STATES TREASURY	5,000,000.00	US GOV	12/31/2016	5,035,937.50	5,015,645.20 0.498	5,008,600.00	-7,045.20	7,331.73	5,015,931.73	0.838
912828SC5	UNITED STATES TREASURY	5,000,000.00	US GOV	01/31/2017	5,033,789.06	5,015,503.70 0.536	5,008,200.00	-7,303.70	3,605.77	5,011,805.77	0.923
912828SM3	UNITED STATES TREASURY	9,915,000.00	US GOV	03/31/2017	10,004,060.16	9,959,627.85 0.582	9,944,447.55	-15,180.30	41,447.95	9,985,895.50	1.085
912828UW8	UNITED STATES TREASURY	5,000,000.00	US GOV	04/15/2016	4,988,085.94	4,999,266.55 0.37	4,999,800.00	533.45	4,713.11	5,004,513.11	0.126
912828VC1	UNITED STATES TREASURY	5,000,000.00	US GOV	05/15/2016	4,984,179.69	4,998,432.18 0.402	4,999,050.00	617.82	3,674.45	5,002,724.45	0.208
912828VG2	UNITED STATES TREASURY	5,000,000.00	US GOV	06/15/2016	5,006,640.63	5,000,889.81 0.438	5,001,350.00	460.19	5,259.56	5,006,609.56	0.293
912828VL1	UNITED STATES TREASURY	5,000,000.00	US GOV	07/15/2016	5,016,992.19	5,002,828.93 0.473	5,002,850.00	21.07	3,949.18	5,006,799.18	0.375
912828VR8	UNITED STATES TREASURY	5,000,000.00	US GOV	08/15/2016	5,013,671.88	5,002,694.18 0.507	5,002,600.00	-94.18	1,287.77	5,003,887.77	0.46
94975P405	WELLS FRGO GOVERNMENT CL I MMF	15,011,145.33	MMFUND	02/29/2016	15,011,145.33	15,011,145.33 0.17	15,011,145.33	0.00	0.00	15,011,145.33	0.00
CCYUSD	Receivable	1,477.89	CASH	02/29/2016	1,477.89	1,477.89 0.00	1,477.89	0.00	0.00	1,477.89	0.00
---	---	89,927,623.22	---	09/27/2016	90,067,870.89	89,978,865.00 0.493	89,977,670.77	-1,194.23	126,883.90	90,104,554.67	0.579

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

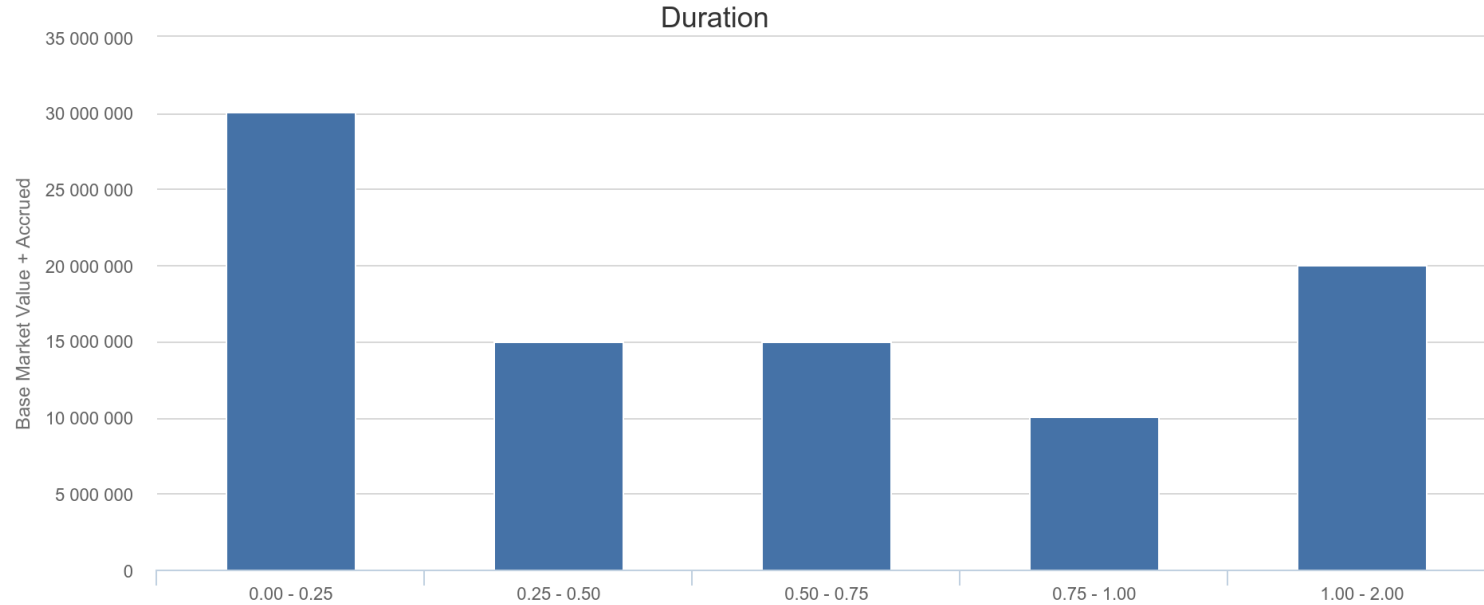
Bernco Duration

Bernalillo County Op Funds (40455)

Base Currency: USD As of 02/29/2016

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Dated: 03/07/2016



0.00 - 0.25

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828C40	UNITED STATES TREASURY	5,000,000.00	03/31/2016	03/31/2016	US GOV	100.01	0.257	0.085	AAA	5,008,338.11
912828UW8	UNITED STATES TREASURY	5,000,000.00	04/15/2016	04/15/2016	US GOV	99.996	0.282	0.126	AAA	5,004,513.11
912828VC1	UNITED STATES TREASURY	5,000,000.00	05/15/2016	05/15/2016	US GOV	99.981	0.341	0.209	AAA	5,002,724.45
94975P405	WELLS FRGO GOVERNMENT CL I MMF	15,011,145.33	02/29/2016	02/29/2016	MMFUND	1.00	0.17	0.00	AAA	15,011,145.33
CCYUSD	Receivable	1,477.89	02/29/2016	02/29/2016	CASH	1.00	0.00	0.00	AAA	1,477.89
---	---	30,012,623.22	03/25/2016	03/25/2016	---	50.503	0.231	0.07	AAA	30,028,198.90

0.25 - 0.50

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828VG2	UNITED STATES TREASURY	5,000,000.00	06/15/2016	06/15/2016	US GOV	100.027	0.407	0.292	AAA	5,006,609.56
912828VL1	UNITED STATES TREASURY	5,000,000.00	07/15/2016	07/15/2016	US GOV	100.057	0.473	0.376	AAA	5,006,799.18
912828VR8	UNITED STATES TREASURY	5,000,000.00	08/15/2016	08/15/2016	US GOV	100.052	0.512	0.46	AAA	5,003,887.77
---	UNITED STATES TREASURY	15,000,000.00	07/15/2016	07/15/2016	US GOV	100.045	0.464	0.376	AAA	15,017,296.51

0.50 - 0.75

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	99.969	0.553	0.582	AAA	5,008,900.82
912828F88	UNITED STATES TREASURY	5,000,000.00	10/31/2016	10/31/2016	US GOV	99.856	0.591	0.665	AAA	4,999,084.34
912828G46	UNITED STATES TREASURY	5,000,000.00	11/30/2016	11/30/2016	US GOV	99.895	0.64	0.748	AAA	5,001,034.15
---	UNITED STATES TREASURY	15,000,000.00	10/31/2016	10/31/2016	US GOV	99.907	0.595	0.665	AAA	15,009,019.31

Bernco Duration

Bernalillo County Op Funds (40455)

Base Currency: USD As of 02/29/2016

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Dated: 03/07/2016

0.75 - 1.00

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
912828RX0	UNITED STATES TREASURY	5,000,000.00	12/31/2016	12/31/2016	US GOV	100.172	0.668	0.83	AAA	5,015,931.73
912828SC5	UNITED STATES TREASURY	5,000,000.00	01/31/2017	01/31/2017	US GOV	100.164	0.696	0.915	AAA	5,011,805.77
---	UNITED STATES TREASURY	10,000,000.00	01/15/2017	01/15/2017	US GOV	100.168	0.682	0.873	AAA	10,027,737.50

1.00 - 2.00

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	100.024	0.729	1.132	AAA	5,014,845.83
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	5,000,000.00	12/15/2017	12/15/2017	AGCY BOND	100.209	0.882	1.772	AAA	5,021,561.11
912828SM3	UNITED STATES TREASURY	4,915,000.00	03/31/2017	03/31/2017	US GOV	100.297	0.725	1.073	AAA	4,950,143.86
912828SM3	UNITED STATES TREASURY	5,000,000.00	03/31/2017	03/31/2017	US GOV	100.297	0.725	1.073	AAA	5,035,751.64
---	---	19,915,000.00	06/09/2017	06/09/2017	---	100.207	0.765	1.263	AAA	20,022,302.45

Summary

Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
---	---	89,927,623.22	09/27/2016	09/27/2016	---	83.561	0.499	0.574	AAA	90,104,554.67

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

Bernco Credit Quality

Base Currency: USD As of 02/29/2016

Bernalillo County Op Funds (40455)

Dated: 03/07/2016

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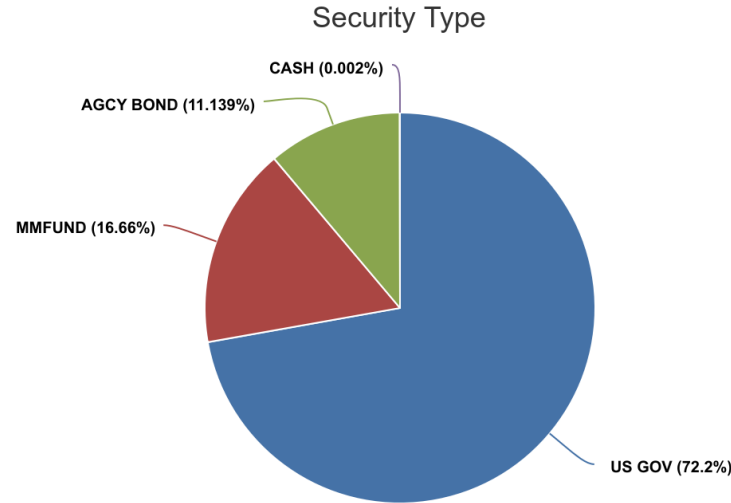


Chart calculated by: Base Market Value + Accrued

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	4,950,143.86	5.494%
912828F88	UNITED STATES TREASURY	AAA	5,000,000.00	10/31/2016	US GOV	Government	4,999,084.34	5.548%
912828G46	UNITED STATES TREASURY	AAA	5,000,000.00	11/30/2016	US GOV	Government	5,001,034.15	5.550%
912828VC1	UNITED STATES TREASURY	AAA	5,000,000.00	05/15/2016	US GOV	Government	5,002,724.45	5.552%
912828VR8	UNITED STATES TREASURY	AAA	5,000,000.00	08/15/2016	US GOV	Government	5,003,887.77	5.553%
912828UW8	UNITED STATES TREASURY	AAA	5,000,000.00	04/15/2016	US GOV	Government	5,004,513.11	5.554%
912828VG2	UNITED STATES TREASURY	AAA	5,000,000.00	06/15/2016	US GOV	Government	5,006,609.56	5.556%
912828VL1	UNITED STATES TREASURY	AAA	5,000,000.00	07/15/2016	US GOV	Government	5,006,799.18	5.557%
912828C40	UNITED STATES TREASURY	AAA	5,000,000.00	03/31/2016	US GOV	Government	5,008,338.11	5.558%
912828F47	UNITED STATES TREASURY	AAA	5,000,000.00	09/30/2016	US GOV	Government	5,008,900.82	5.559%
912828SC5	UNITED STATES TREASURY	AAA	5,000,000.00	01/31/2017	US GOV	Government	5,011,805.77	5.562%
912828RX0	UNITED STATES TREASURY	AAA	5,000,000.00	12/31/2016	US GOV	Government	5,015,931.73	5.567%
912828SM3	UNITED STATES TREASURY	AAA	5,000,000.00	03/31/2017	US GOV	Government	5,035,751.64	5.589%
---	UNITED STATES TREASURY	AAA	64,915,000.00	09/26/2016	US GOV	Government	65,055,524.51	72.200%

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	15,011,145.33	02/29/2016	MMFUND	Cash	15,011,145.33	16.660%
94975P405	WELLS FRGO GOVERNMENT CL I MMF	AAA	15,011,145.33	02/29/2016	MMFUND	Cash	15,011,145.33	16.660%

Bernco Credit Quality

Base Currency: USD As of 02/29/2016

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Bernalillo County Op Funds (40455)

Dated: 03/07/2016

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	5,014,845.83	5.566%
3137EADX4	FEDERAL HOME LOAN MORTGAGE CORP	AAA	5,000,000.00	12/15/2017	AGCY BOND	Agency	5,021,561.11	5.573%
---	---	AAA	10,000,000.00	08/18/2017	AGCY BOND	Agency	10,036,406.94	11.139%

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	1,477.89	02/29/2016	CASH	Cash	1,477.89	0.002%
CCYUSD	Receivable	AAA	1,477.89	02/29/2016	CASH	Cash	1,477.89	0.002%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	89,927,623.22	09/27/2016	---	---	90,104,554.67	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 02/29/2016

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Dated: 03/07/2016



Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	01/01/2016	01/31/2016	0.165%	0.040%	0.124%
Prior Quarter	10/01/2015	12/31/2015	-0.094%	0.095%	-0.189%
Prior Year	07/01/2014	06/30/2015	0.460%	0.377%	0.083%
Trailing Month	02/01/2016	02/29/2016	0.029%	0.039%	-0.010%
Trailing Quarter	12/01/2015	02/29/2016	0.203%	0.112%	0.091%
Trailing Year	03/01/2015	02/29/2016	0.391%	0.401%	-0.010%

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 02/29/2016

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Dated: 03/07/2016

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
3135G0ZB2 FEDERAL NATIONAL MORTGAGE ASSOCIATION	AGCY BOND	5,001,200.00	1.017	0.729	1.132 0.018	5,042,456.52 5,042,456.52 5,042,456.52	4,944,593.73 4,887,996.72 4,831,408.95
3137EADX4 FEDERAL HOME LOAN MORTGAGE CORP	AGCY BOND	5,010,450.00	1.116	0.882	1.772 0.04	5,088,765.35 5,088,765.35 5,088,765.35	4,921,694.47 4,832,959.17 4,744,244.10
912828C40 UNITED STATES TREASURY	US GOV	5,000,500.00	0.349	0.257	0.085 0.00	5,001,586.19 5,001,586.19 5,001,586.19	4,996,265.56 4,992,031.19 4,987,796.89
912828F47 UNITED STATES TREASURY	US GOV	4,998,450.00	0.50	0.553	0.582 0.006	5,014,536.20 5,014,536.20 5,014,536.20	4,969,368.43 4,940,290.01 4,911,214.73
912828F88 UNITED STATES TREASURY	US GOV	4,992,800.00	0.51	0.591	0.665 0.008	5,012,425.50 5,012,425.50 5,012,425.50	4,959,615.77 4,926,435.40 4,893,258.90
912828G46 UNITED STATES TREASURY	US GOV	4,994,750.00	0.472	0.64	0.748 0.009	5,018,659.45 5,018,659.45 5,018,659.45	4,957,405.33 4,920,065.32 4,882,729.97
912828RX0 UNITED STATES TREASURY	US GOV	5,008,600.00	0.498	0.668	0.83 0.011	5,036,375.67 5,036,375.67 5,036,375.67	4,967,020.55 4,925,446.62 4,883,878.23
912828SC5 UNITED STATES TREASURY	US GOV	5,008,200.00	0.536	0.696	0.915 0.013	5,040,086.09 5,040,086.09 5,040,086.09	4,962,379.69 4,916,565.87 4,870,758.52
912828SM3 UNITED STATES TREASURY	US GOV	9,944,447.55	0.582	0.725	1.073 0.017	10,021,786.23 10,021,786.23 10,021,786.23	9,837,714.48 9,730,998.25 9,624,298.86
912828UW8 UNITED STATES TREASURY	US GOV	4,999,800.00	0.37	0.282	0.126 0.00	5,001,568.76 5,001,568.76 5,001,568.76	4,993,518.40 4,987,236.96 4,980,955.67
912828VC1 UNITED STATES TREASURY	US GOV	4,999,050.00	0.402	0.341	0.209 0.001	5,002,604.80 5,002,604.80 5,002,604.80	4,988,620.06 4,978,190.56 4,967,761.49
912828VG2 UNITED STATES TREASURY	US GOV	5,001,350.00	0.438	0.407	0.292 0.002	5,007,295.56 5,007,295.56 5,007,295.56	4,986,746.37 4,972,143.60 4,957,541.68
912828VL1 UNITED STATES TREASURY	US GOV	5,002,850.00	0.473	0.473	0.376 0.003	5,011,739.13 5,011,739.13 5,011,739.13	4,984,054.75 4,965,260.92 4,946,468.50
912828VR8 UNITED STATES TREASURY	US GOV	5,002,600.00	0.507	0.512	0.46 0.004	5,014,392.65 5,014,392.65 5,014,392.65	4,979,566.56 4,956,535.24 4,933,506.06
94975P405 WELLS FRGO GOVERNMENT CL I MMF	MMFUND	15,011,145.33	0.17	0.17	0.00 0.00	15,011,145.33 15,011,145.33 15,011,145.33	15,011,145.33 15,011,145.33 15,011,145.33
CCYUSD Receivable	CASH	1,477.89	0.00	0.00	0.00 0.00	1,477.89 1,477.89 1,477.89	1,477.89 1,477.89 1,477.89
---	---	89,977,670.77	0.493	0.499	0.574 0.008	90,326,901.34 90,326,901.34 90,326,901.34	89,461,187.39 88,944,779.06 88,428,445.78

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

Bernalillo County Op Funds (40455)

02/01/2016 - 02/29/2016

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Dated: 03/07/2016

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
912828B82	UNITED STATES TREASURY 02/29/2016	Maturity	02/29/2016 02/29/2016	Maturity	100.00	-5,000,000.00	0.00
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
94975P405	WELLS FRGO GOVERNMENT CL I MMF 02/29/2016	Buy	---	Direct	1.00	20,054,111.54	0.00
94975P405	WELLS FRGO GOVERNMENT CL I MMF 02/29/2016	Sell	---	Direct	1.00	-15,183,099.39	0.00
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* Showing transactions with Trade Date within selected date range. * MMF transactions are collapsed.

* The Transaction Detail/Trading Activity reports provide our most up-to-date transactional details. As such, these reports are subject to change even after the other reports on the website have been locked down. While these reports can be useful tools in understanding recent activity, due to their dynamic nature we do not recommend using them for booking journal entries or reconciliation.

Disclaimer

As of 02/29/2016

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Dated: 03/07/2016

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

Bernco Trading Report

03/01/2015 - 02/29/2016

Bernalillo County Op Funds (40455)

Dated: 03/07/2016

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Realized Gain/Loss
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
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
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
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
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	--- 02/29/2016	Buy	---	Direct	1.00	60,580,631.12	0.00
94975P405	--- 02/29/2016	Sell	---	Direct	1.00	-55,618,613.29	0.00
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* Showing transactions with Trade Date within selected date range. * MMF transactions are collapsed.

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As of 02/29/2016

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**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	\$ -	\$ -	\$ -	\$ -
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	-	-	-	-	-
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	-	-	-	-
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	-	-	-	-
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	-	-	-	-
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	-	-	-	-
NM LGIP (111140)	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	160,393,887	142,239,606	137,622,041	175,147,389	280,851,354

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	1,343,212	3,660,305	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	42,246	127,372	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	11,004,187	9,387,979	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	1,501,100	1,280,630	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	292,065	285,773	338,879	293,124	420,706
Gasoline Tax (415100-415200)	139,157	122,430	144,813	137,915	134,008	136,967	130,909	136,259	148,616	135,635	150,800	144,384
Departmental Revenues	6,654,822	5,730,996	7,156,075	6,397,768	4,744,305	7,232,524	5,399,278	4,869,732	5,510,970	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	129,771	106,231	174,924	57,462	60,593
Bond Proceeds (471101-471201)	-	-	-	-	-	-	-	-	10,290,000	-	-	-
Transfers In From Bond Proceeds Portfolio	-	-	729,467	3,700,000	-	1,529,975	1,500,000	-	-	-	-	-
Sub-Total: Inflows	17,639,194	16,908,812	24,923,113	23,286,115	49,298,924	73,452,817	21,447,921	19,318,572	30,797,877	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	1,685,808	1,444,182	1,393,191	1,619,763	1,504,638
Agency Property Tax Collections (Agency fund 201030)	3,724,935	1,257,792	1,099,444	1,628,879	102,051,390	175,439,370	7,842,020	3,562,124	10,742,790	50,076,298	125,403,649	7,664,835
Total Inflows	22,956,688	19,979,188	27,777,285	26,545,430	153,140,231	250,427,504	31,006,406	24,566,504	42,984,849	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	14,288,977	15,958,808	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	15,172,177	15,674,949	12,842,287	11,658,061	14,621,608
Bond Principal & Interest (561101,562201,563101)	-	9,336,451	-	6,046,068	-	2,207,561	-	3,378,077	438,204	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	349,050	228,961	189,497	210,574	388,068
Transfers Out To Bond Proceeds Portfolio	29,960,507	-	-	-	-	-	-	-	10,290,000	-	-	-
Sub-Total: Outflows	57,690,649	34,416,876	26,417,046	29,543,702	21,328,344	30,645,901	24,260,294	33,188,281	42,590,923	34,819,754	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	1,685,808	1,444,182	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	4,675	5,185	5,460	5,988	7,125
Agency Property Tax Distribution (Agency fund 201030)	8,579,034	3,625,018	1,248,488	1,024,232	1,574,414	101,998,874	175,334,850	7,842,020	3,562,124	10,742,790	50,076,298	125,403,649
Total Outflows	67,868,962	39,861,573	29,426,757	32,205,330	24,699,215	134,183,617	201,316,394	42,720,785	47,602,414	46,961,195	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	-	10,000,000	5,000,000	5,000,000	5,000,000	5,000,000
Net Investment Activity	-	-	-	-	-	(4,981,257)	-	-	-	-	-	-

Net Operating Increase/(Decrease) in Cash	(44,912,274)	(19,882,385)	(1,649,472)	(5,659,900)	128,441,016	111,262,630	(170,309,988)	(18,154,281)	(4,617,565)	37,525,348	105,703,965	(128,229,094)
Estimated Operating Ending Cash Balance	\$ 137,724,842	\$ 117,245,543	\$ 114,235,381	\$ 107,555,878	\$ 234,840,573	\$ 341,071,500	\$ 163,762,057	\$ 142,239,606	\$ 137,622,041	\$ 175,147,389	\$ 280,851,354	\$ 152,622,260

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	1,099,444	1,628,879	102,051,390	175,439,370	7,842,020	3,562,124	10,742,790	50,076,298	125,403,649	7,664,835
Total Monthly Required Liquidity	82,439,628	79,972,485	79,814,137	80,343,572	180,766,083	254,154,063	86,556,713	82,276,817	89,457,483	128,790,991	204,118,342	86,379,529
Ending Cash In Excess of Minimum Liquidity	54,688,300	35,912,368	33,401,641	26,055,985	49,042,787	79,917,982	73,837,174	59,962,789	48,164,558	46,356,398	76,733,012	66,242,731
Ending Cash In excess of Minimum Liquidity Projection	55,816,365	31,974,425	19,775,584	2,264,512	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.