



Report: Executive Summary
 Account: BERNALILLO COUNTY TREASURER
 As of: 6/30/2014

		Market Value + Accrued	Book Yield
Summary of Investment Funds:			
US Treasury Securities		\$ 75,192,962.68	0.369%
US Agency Securities		\$ -	
Brokered CDs:			
254671KS8	Discover Bank	248,389.90	0.395%
25811L2Q1	Doral Bank	248,594.04	0.543%
33764JSE6	FirstBank Puerto Rico	249,144.93	0.542%
78658ACJ5	Safra National Bank of New York	248,522.91	0.493%
Cash		10,187,666.51	0.010%
 Summary of Negotiated Bank Deposits:			
Wells Fargo Savings (avg monthly balance)		\$ 222,433,619.86	0.240%
 Total Investable Funds		 \$ 308,808,900.84	 0.265%

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

No compliance issues to report.



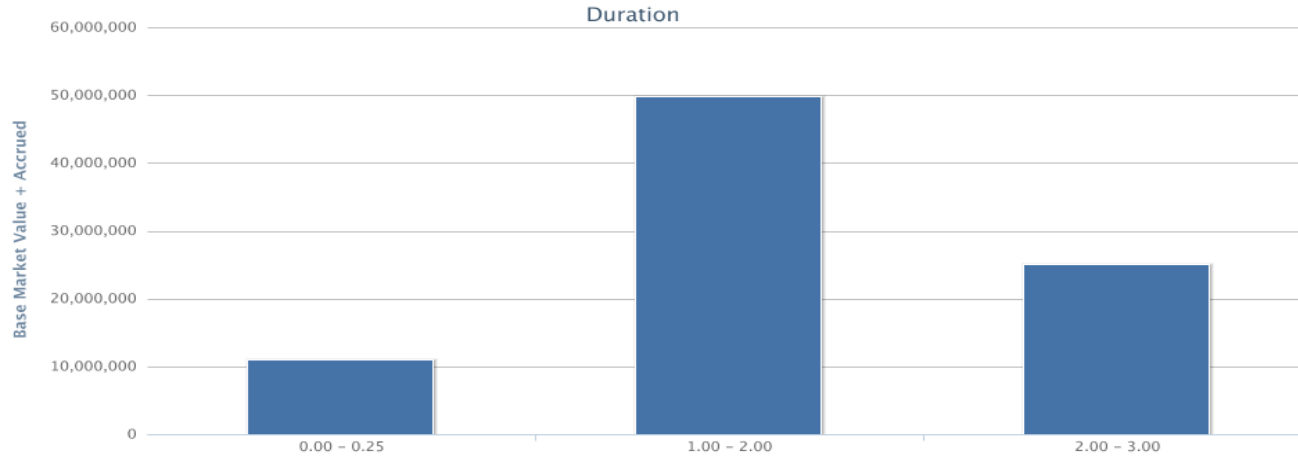
Report: Bernco Holdings Summary
 Account: BERNALILLO COUNTY TREASURER (40455)
 As of: 06/30/2014

Identifier	Description	Original Units	Current Units	Security Type	Final Maturity	Original Cost	Book Value	Book Yield	Interest/Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Price	Market Value	Market Value + Accrued	Years to Effective Maturity
254671KS8	Discover Bank	248,000.00	248,000.00	CD	09/08/2014	248,000.00	248,000.00	0.395	0.00	317.98	71.92	100.029	248,071.92	248,389.90	0.192
25811L2Q1	Doral Bank	248,000.00	248,000.00	CD	07/31/2014	248,000.00	248,000.00	0.543	0.00	564.28	29.76	100.012	248,029.76	248,594.04	0.085
33764JSE6	FirstBank Puerto Rico	249,000.00	249,000.00	CD	08/01/2014	249,000.00	249,000.00	0.542	0.00	112.56	32.37	100.013	249,032.37	249,144.93	0.088
78658ACJ5	Safra National Bank of New York	248,000.00	248,000.00	CD	07/31/2014	248,000.00	248,000.00	0.493	0.00	512.99	9.92	100.004	248,009.92	248,522.91	0.085
912828A67	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	12/31/2015	4,999,804.69	4,999,830.05	0.252	0.00	33.97	569.95	100.008	5,000,400.00	5,000,433.97	1.504
912828B41	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	01/31/2016	5,008,593.75	5,007,567.18	0.279	0.00	7,821.13	(367.18)	100.144	5,007,200.00	5,015,021.13	1.589
912828B82	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	02/29/2016	4,994,335.95	4,994,974.22	0.311	0.00	4,177.99	125.78	99.902	4,995,100.00	4,999,277.99	1.668
912828C40	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	03/31/2016	5,002,539.06	5,002,264.15	0.349	0.00	4,713.11	(1,314.15)	100.019	5,000,950.00	5,005,663.11	1.753
912828C81	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	04/30/2016	4,994,531.25	4,994,990.45	0.430	0.00	3,158.97	3,459.55	99.969	4,998,450.00	5,001,608.97	1.835
912828RJ1	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	09/30/2016	5,045,117.19	5,041,883.81	0.624	0.00	12,568.31	6,566.19	100.969	5,048,450.00	5,061,018.31	2.252
912828UC2	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	12/15/2015	4,997,460.94	4,997,734.38	0.281	0.00	546.45	3,065.62	100.016	5,000,800.00	5,001,346.45	1.460
912828US7	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	03/15/2016	5,000,195.31	5,000,177.88	0.373	0.00	5,502.72	2,572.12	100.055	5,002,750.00	5,008,252.72	1.709
912828UW8	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	04/15/2016	4,988,085.94	4,989,350.33	0.370	0.00	2,629.78	(900.33)	99.769	4,988,450.00	4,991,079.78	1.794
912828VC1	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	05/15/2016	4,984,179.69	4,985,793.49	0.402	0.00	1,596.47	156.51	99.719	4,985,950.00	4,987,546.47	1.876
912828VG2	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	06/15/2016	5,006,640.63	5,005,991.15	0.438	0.00	1,092.90	258.85	100.125	5,006,250.00	5,007,342.90	1.961
912828VL1	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	07/15/2016	5,016,992.19	5,015,379.08	0.473	0.00	14,416.44	(129.08)	100.305	5,015,250.00	5,029,666.44	2.041
912828VR8	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	08/15/2016	5,013,671.88	5,012,421.55	0.507	0.00	11,740.33	(321.55)	100.242	5,012,100.00	5,023,840.33	2.126
912828VW7	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	09/15/2016	5,039,062.50	5,035,659.51	0.549	0.00	12,839.67	690.49	100.727	5,036,350.00	5,049,189.67	2.211
912828WA4	US TREASURY N/B	5,000,000.00	5,000,000.00	US GOV	10/15/2016	5,004,492.19	5,004,112.01	0.589	0.00	6,574.45	987.99	100.102	5,005,100.00	5,011,674.45	2.293
94975P405	WFA GOVT MONEY MARKET-I	10,187,666.51	10,187,666.51	MMFUND	06/30/2014	10,187,666.51	10,187,666.51	0.010	83.62	0.00	0.00	1.000	10,187,666.51	10,187,666.51	0.000
CCYUSD	Receivable	83.62	83.62	CASH	06/30/2014	83.62	83.62	0.000	0.00	0.00	0.00	1.000	83.62	83.62	0.000
CCYUSD	Cash	0.00	0.00	CASH	06/30/2014	0.00	0.00	0.000	0.00	0.00	0.00	1.000	0.00	0.00	0.000
---	---	86,180,750.13	86,180,750.13	---	02/16/2016	86,276,453.29	86,268,879.38	0.369	83.62	90,920.50	15,564.72	88.445	86,284,444.10	86,375,364.60	1.631

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

Report:
Account:
As of:
Base Currency:

Bernco Duration
BERNALILLO COUNTY TREASURER (40455)
06/30/2014
USD



0.00 - 0.25

Account	Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Book Value + Accrued	Base Net Market Unrealized Gain/Loss	Base Accrued Balance	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	254671KS8	Discover Bank	248,000.00	09/08/2014	09/08/2014	CD	100.029	0.246	0.189	NA	248,317.98	71.92	317.98	248,389.90
BERNALILLO COUNTY TREASURER	25811L2Q1	Doral Bank	248,000.00	07/31/2014	07/31/2014	CD	100.012	0.403	0.082	D	248,564.28	29.76	564.28	248,594.04
BERNALILLO COUNTY TREASURER	33764JSE6	FirstBank Puerto Rico	249,000.00	08/01/2014	08/01/2014	CD	100.013	0.397	0.085	NA	249,112.56	32.37	112.56	249,144.93
BERNALILLO COUNTY TREASURER	78658ACJ5	Safra National Bank of New York	248,000.00	07/31/2014	07/31/2014	CD	100.004	0.450	0.082	NR	248,512.99	9.92	512.99	248,522.91
BERNALILLO COUNTY TREASURER	94975P405	WFA GOVT MONEY MARKET-I	10,187,666.51	06/30/2014	06/30/2014	MMFUND	1.000	0.010	0.000	AAA	10,187,666.51	0.00	0.00	10,187,666.51
BERNALILLO COUNTY TREASURER	CCYUSD	Receivable	83.62	06/30/2014	06/30/2014	CASH	1.000	0.000	0.000	AAA	83.62	0.00	0.00	83.62
BERNALILLO COUNTY TREASURER	CCYUSD	Cash	0.00	06/30/2014	06/30/2014	CASH	1.000	0.000	0.000	AAA	0.00	0.00	0.00	0.00
BERNALILLO COUNTY TREASURER	---	---	11,180,750.13	07/04/2014	07/04/2014	---	9.807	0.042	0.010	AA	11,182,257.95	143.97	1,507.82	11,182,401.92

1.00 - 2.00

Account	Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Book Value + Accrued	Base Net Market Unrealized Gain/Loss	Base Accrued Balance	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	912828A67	US TREASURY N/B	5,000,000.00	12/31/2015	12/31/2015	US GOV	100.008	0.245	1.496	AAA	4,999,864.02	569.95	33.97	5,000,433.97
BERNALILLO COUNTY TREASURER	912828B41	US TREASURY N/B	5,000,000.00	01/31/2016	01/31/2016	US GOV	100.144	0.284	1.578	AAA	5,015,388.32	(367.18)	7,821.13	5,015,021.13
BERNALILLO COUNTY TREASURER	912828B82	US TREASURY N/B	5,000,000.00	02/29/2016	02/29/2016	US GOV	99.902	0.309	1.662	AAA	4,999,152.21	125.78	4,177.99	4,999,277.99
BERNALILLO COUNTY TREASURER	912828C40	US TREASURY N/B	5,000,000.00	03/31/2016	03/31/2016	US GOV	100.019	0.364	1.743	AAA	5,006,977.27	(1,314.15)	4,713.11	5,005,663.11
BERNALILLO COUNTY TREASURER	912828C81	US TREASURY N/B	5,000,000.00	04/30/2016	04/30/2016	US GOV	99.969	0.392	1.825	AAA	4,998,149.42	3,459.55	3,158.97	5,001,608.97
BERNALILLO COUNTY TREASURER	912828UC2	US TREASURY N/B	5,000,000.00	12/15/2015	12/15/2015	US GOV	100.016	0.239	1.455	AAA	4,998,280.83	3,065.62	546.45	5,001,346.45
BERNALILLO COUNTY TREASURER	912828US7	US TREASURY N/B	5,000,000.00	03/15/2016	03/15/2016	US GOV	100.055	0.343	1.701	AAA	5,005,680.59	2,572.12	5,502.72	5,008,252.72
BERNALILLO COUNTY TREASURER	912828UW8	US TREASURY N/B	5,000,000.00	04/15/2016	04/15/2016	US GOV	99.769	0.379	1.785	AAA	4,991,980.11	(900.33)	2,629.78	4,991,079.78
BERNALILLO COUNTY TREASURER	912828VC1	US TREASURY N/B	5,000,000.00	05/15/2016	05/15/2016	US GOV	99.719	0.401	1.868	AAA	4,987,389.96	156.51	1,596.47	4,987,546.47
BERNALILLO COUNTY TREASURER	912828VG2	US TREASURY N/B	5,000,000.00	06/15/2016	06/15/2016	US GOV	100.125	0.436	1.947	AAA	5,007,084.05	258.85	1,092.90	5,007,342.90
BERNALILLO COUNTY TREASURER	---	US TREASURY N/B	50,000,000.00	03/17/2016	03/17/2016	US GOV	99.973	0.339	1.706	AAA	50,009,946.77	7,626.71	31,273.48	50,017,573.48

2.00 - 3.00

Account	Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Book Value + Accrued	Base Net Market Unrealized Gain/Loss	Base Accrued Balance	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	912828RJ1	US TREASURY N/B	5,000,000.00	09/30/2016	09/30/2016	US GOV	100.969	0.566	2.220	AAA	5,054,452.12	6,566.19	12,568.31	5,061,018.31
BERNALILLO COUNTY TREASURER	912828VL1	US TREASURY N/B	5,000,000.00	07/15/2016	07/15/2016	US GOV	100.305	0.475	2.021	AAA	5,029,795.51	(129.08)	14,416.44	5,029,666.44
BERNALILLO COUNTY TREASURER	912828VR8	US TREASURY N/B	5,000,000.00	08/15/2016	08/15/2016	US GOV	100.242	0.510	2.106	AAA	5,024,161.88	(321.55)	11,740.33	5,023,840.33
BERNALILLO COUNTY TREASURER	912828VW7	US TREASURY N/B	5,000,000.00	09/15/2016	09/15/2016	US GOV	100.727	0.543	2.182	AAA	5,048,499.19	690.49	12,839.67	5,049,189.67
BERNALILLO COUNTY TREASURER	912828WA4	US TREASURY N/B	5,000,000.00	10/15/2016	10/15/2016	US GOV	100.102	0.580	2.270	AAA	5,010,686.46	987.99	6,574.45	5,011,674.45
BERNALILLO COUNTY TREASURER	---	US TREASURY N/B	25,000,000.00	09/05/2016	09/05/2016	US GOV	100.470	0.535	2.160	AAA	25,167,595.16	7,794.04	58,139.20	25,175,389.20

Summary

Account	Identifier	Description	Base Current Units	Effective Maturity	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Book Value + Accrued	Base Net Market Unrealized Gain/Loss	Base Accrued Balance	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	---	---	86,180,750.13	02/16/2016	02/16/2016	---	88.445	0.358	1.619	AAA	86,359,799.88	15,564.72	90,920.50	86,375,364.60

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



Report: Bernco Credit Quality
 Account: BERNALILLO COUNTY TREASURER (40455)
 As of: 06/30/2014
 Base Current USD

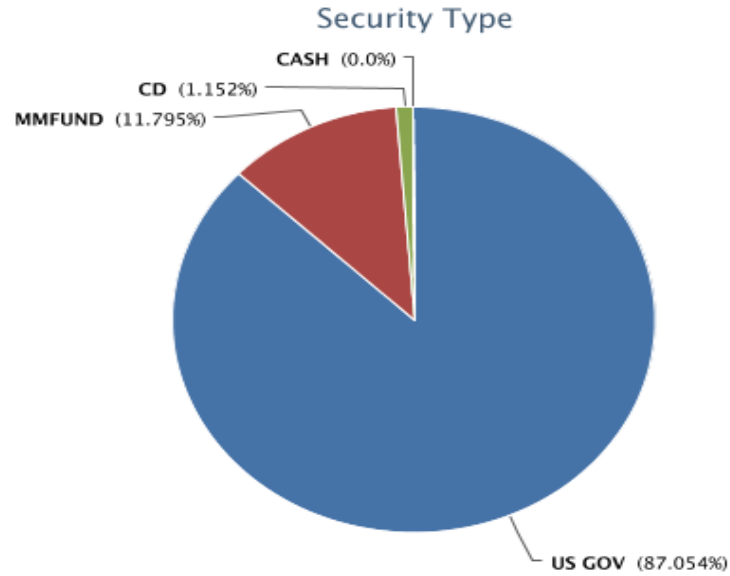


Chart calculated by: Base Market Value + Accrued

US GOV

Identifier	Description	LT Rating	Base Current Units	Effective Maturity	Final Maturity	Security Type	% of Base Market Value + Accrued	Base Market Value + Accrued
912828VC1	US TREASURY N/B	AAA	5,000,000.00	05/15/2016	05/15/2016	US GOV	5.774%	4,987,546.47
912828UW8	US TREASURY N/B	AAA	5,000,000.00	04/15/2016	04/15/2016	US GOV	5.778%	4,991,079.78
912828B82	US TREASURY N/B	AAA	5,000,000.00	02/29/2016	02/29/2016	US GOV	5.788%	4,999,277.99
912828A67	US TREASURY N/B	AAA	5,000,000.00	12/31/2015	12/31/2015	US GOV	5.789%	5,000,433.97
912828UC2	US TREASURY N/B	AAA	5,000,000.00	12/15/2015	12/15/2015	US GOV	5.790%	5,001,346.45
912828C81	US TREASURY N/B	AAA	5,000,000.00	04/30/2016	04/30/2016	US GOV	5.791%	5,001,608.97
912828C40	US TREASURY N/B	AAA	5,000,000.00	03/31/2016	03/31/2016	US GOV	5.795%	5,005,663.11
912828VG2	US TREASURY N/B	AAA	5,000,000.00	06/15/2016	06/15/2016	US GOV	5.797%	5,007,342.90
912828US7	US TREASURY N/B	AAA	5,000,000.00	03/15/2016	03/15/2016	US GOV	5.798%	5,008,252.72
912828WA4	US TREASURY N/B	AAA	5,000,000.00	10/15/2016	10/15/2016	US GOV	5.802%	5,011,674.45
912828B41	US TREASURY N/B	AAA	5,000,000.00	01/31/2016	01/31/2016	US GOV	5.806%	5,015,021.13
912828VR8	US TREASURY N/B	AAA	5,000,000.00	08/15/2016	08/15/2016	US GOV	5.816%	5,023,840.33
912828VL1	US TREASURY N/B	AAA	5,000,000.00	07/15/2016	07/15/2016	US GOV	5.823%	5,029,666.44
912828VW7	US TREASURY N/B	AAA	5,000,000.00	09/15/2016	09/15/2016	US GOV	5.846%	5,049,189.67
912828RJ1	US TREASURY N/B	AAA	5,000,000.00	09/30/2016	09/30/2016	US GOV	5.859%	5,061,018.31

---	US TREASURY N/B	AAA	75,000,000.00	05/14/2016	05/14/2016	US GOV	87.054%	75,192,962.68
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MMFUND

Identifier	Description	LT Rating	Base Current Units	Effective Maturity	Final Maturity	Security Type	% of Base Market Value + Accrued	Base Market Value + Accrued
94975P405	WFA GOVT MONEY MARK	AAA	10,187,666.51	06/30/2014	06/30/2014	MMFUND	11.795%	10,187,666.51
94975P405	WFA GOVT MONEY MARK	AAA	10,187,666.51	06/30/2014	06/30/2014	MMFUND	11.795%	10,187,666.51

CD

Identifier	Description	LT Rating	Base Current Units	Effective Maturity	Final Maturity	Security Type	% of Base Market Value + Accrued	Base Market Value + Accrued
254671KS8	Discover Bank	NA	248,000.00	09/08/2014	09/08/2014	CD	0.288%	248,389.90
78658ACJ5	Safra National Bank of New Yc	NA	248,000.00	07/31/2014	07/31/2014	CD	0.288%	248,522.91
25811L2Q1	Doral Bank	NA	248,000.00	07/31/2014	07/31/2014	CD	0.288%	248,594.04
33764JSE6	FirstBank Puerto Rico	NA	249,000.00	08/01/2014	08/01/2014	CD	0.288%	249,144.93
---	---	NA	993,000.00	08/10/2014	08/10/2014	CD	1.152%	994,651.79

CASH

Identifier	Description	LT Rating	Base Current Units	Effective Maturity	Final Maturity	Security Type	% of Base Market Value + Accrued	Base Market Value + Accrued
CCYUSD	Cash	AAA	0.00	06/30/2014	06/30/2014	CASH	0.000%	0.00
CCYUSD	Receivable	AAA	83.62	06/30/2014	06/30/2014	CASH	0.000%	83.62
CCYUSD	---	AAA	83.62	06/30/2014	06/30/2014	CASH	0.000%	83.62

Summary

Identifier	Description	LT Rating	Base Current Units	Effective Maturity	Final Maturity	Security Type	% of Base Market Value + Accrued	Base Market Value + Accrued
---	---	A	86,180,750.13	02/16/2016	02/16/2016	---	100.000%	86,375,364.60

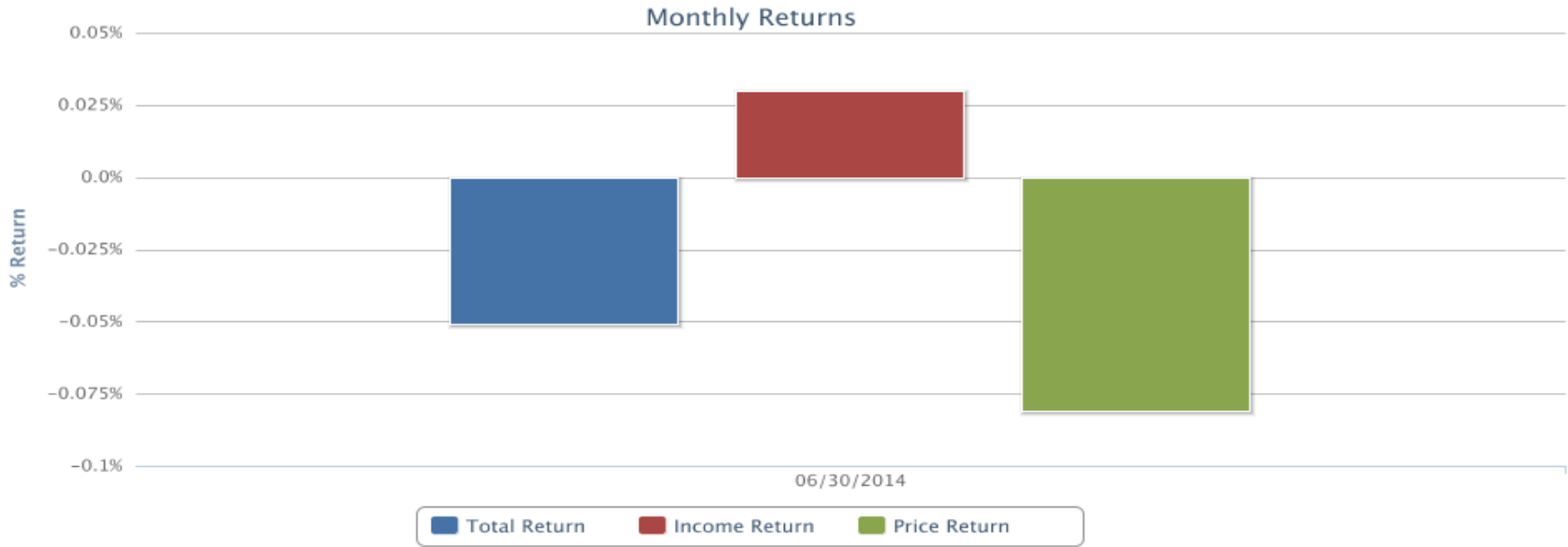
* Grouped By: Security Type

* Groups Sorted By: Base Market Value + Accrued

* Weighted By: Base Market Value + Accrued



Report: Base Returns
Account: BERNALILLO COUNTY TREASURER (40455)
Date: 06/01/2014 - 06/30/2014
Base Currency: USD



Period Begin	Period End	Total Return	Income Return	Price Return
06/01/2014	06/30/2014	-0.051%	0.030%	-0.081%
06/01/2014	06/30/2014	---	---	---

Account	Index	Index Start Date	Index End Date
BERNALILLO COUNTY TREASURER	NO BENCHMARK REQUIRED	---	---

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.

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

	Opening Balance	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates	Estimates
Treasury General (101100)	\$ 728,172	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
T Gen Overnight Invest (101108)	13,632,083	-	-	-	-	-	-	-	-	-	-	-	-
Savings (101150)	162,473,845	-	-	-	-	-	-	-	-	-	-	-	-
Money Market (101800)	10,187,667	-	-	-	-	-	-	-	-	-	-	-	-
NM LGIP	3	-	-	-	-	-	-	-	-	-	-	-	-
	\$ 187,021,769	\$ 167,143,381	\$ 146,606,440	\$ 133,275,949	\$ 119,141,448	\$ 230,592,892	\$ 333,565,715	\$ 153,532,931	\$ 145,707,886	\$ 132,452,323	\$ 179,484,589	\$ 269,665,400	
Revenues	July	August	September	October	November	December	January	February	March	April	May	June	Total
Property Tax (411110-411535)	\$ 1,572,215	\$ 906,070	\$ 726,330	\$ 747,864	\$ 30,769,766	\$ 48,223,551	\$ 1,936,584	\$ 1,385,949	\$ 2,658,451	\$ 15,299,408	\$ 38,088,318	\$ 3,224,420	\$ 145,538,926
1% Appraisal Fee (411540)	38,784	22,996	17,015	16,877	1,202,109	1,901,969	61,173	41,082	87,662	604,227	1,516,050	90,056	5,600,000
GRT (412100-412200)	9,061,409	9,659,289	10,198,358	8,978,403	8,892,651	9,111,056	8,539,288	10,113,680	8,669,433	7,640,991	9,862,504	8,880,102	109,607,164
Motor Vehicle (413100-413200)	322,827	217,700	334,178	431,890	286,278	294,002	275,920	193,428	280,943	355,871	444,335	339,069	3,776,441
Gasoline Tax (415100-415200)	156,004	147,545	174,376	145,567	139,319	146,087	131,303	126,757	143,830	137,820	139,897	141,024	1,729,528
Departmental Revenues (see below)	7,735,232	6,021,073	8,276,599	6,961,866	5,654,014	9,793,803	7,044,183	8,780,181	8,093,608	4,315,076	7,901,013	8,034,177	88,610,824
	145,878	202,824	176,325	207,974	119,742	65,850	141,960	144,173	157,394	198,349	142,939	93,502	1,796,912
Bond Proceeds (471101-471201)	-	-	-	-	-	-	-	15,000,000	-	-	-	-	15,000,000
TRAN (471000)	-	-	-	-	-	-	-	-	-	-	-	-	-
Appropriated Cash													88,825,293
Transfers In													39,640,393
Housing budget													3,950,878
Sub-Total	19,032,348	17,177,497	19,903,181	17,490,443	47,063,878	69,536,318	18,130,413	35,785,250	20,091,320	28,551,742	58,095,055	20,802,350	504,076,359
Regional Transit (241101)	1,544,905.18	1,798,084.12	1,563,672.31	1,625,152.45	1,491,247.26	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)	3,397,640.78	1,526,586.17	1,469,610.44	1,716,009.22	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	7,488,381.30	
Total Revenue	\$ 23,974,894	\$ 20,502,168	\$ 22,936,464	\$ 20,831,604	\$ 145,804,120	\$ 240,926,026	\$ 24,193,459	\$ 40,892,006	\$ 28,803,478	\$ 91,503,328	\$ 186,065,173	\$ 29,772,147	\$ 504,076,359

Expenditures													Total
Payroll Related 101405 (ZT) 51xxx (payroll related)	\$ 12,737,956	\$ 16,180,549	\$ 14,454,728	\$ 13,706,195	\$ 14,488,324	\$ 16,322,569	\$ 15,896,676	\$ 15,919,742	\$ 16,889,570	\$ 13,782,564	\$ 14,631,190	\$ 14,609,075	179,619,138
Warrant Account 101300 (5xxxx) (nonpayroll) & Travel 55xxxx	13,411,688	19,763,981	18,797,875	12,359,046	16,567,831	20,604,985	16,764,237	21,343,807	20,074,863	14,475,331	17,723,247	16,411,841	208,298,734
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
TRAN													-
Tax Refund (101102 - EB) (3 year average)	285,186	147,854	172,093	236,652	89,264	128,390	210,586	471,203	254,417	192,308	118,393	394,317	2,700,664
To fund balance	-	-	-	-	-	-	-	-	-	-	-	-	56,428,545
Carryover 598xxx	-	-	-	-	-	-	-	-	-	-	-	-	22,339
Transfer Out	-	-	-	-	-	-	-	-	-	-	-	-	14,228,757
Housing Expenditures (531360-531371), 531623	-	-	-	-	-	-	-	-	-	-	-	-	11,996,022
Sub-Total	33,924,792	36,092,385	33,424,696	31,871,343	31,145,419	39,172,023	32,871,500	42,442,520	37,218,851	35,892,727	32,591,967	34,752,475	504,076,358
Regional Transit (241101)	1,544,905.18	1,798,084.12	1,563,672.31	1,625,152.45	1,491,247.26	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)	8,879,585.64	3,397,640.78	1,526,586.17	1,469,610.44	1,716,009.22	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	\$ 44,349,282	\$ 41,288,109	\$ 36,514,954	\$ 34,966,106	\$ 34,352,676	\$ 137,953,202	\$ 204,226,242	\$ 48,717,051	\$ 42,059,041	\$ 44,471,062	\$ 95,884,361	\$ 162,554,883	\$ 504,076,358

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	(19,878,388)	(20,536,942)	(13,330,491)	(14,134,501)	111,451,444	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	\$ 167,143,381	\$ 146,606,440	\$ 133,275,949	\$ 119,141,448	\$ 230,592,892	\$ 333,565,715	\$ 153,532,931	\$ 145,707,886	\$ 132,452,323	\$ 179,484,589	\$ 269,665,400	\$ 136,882,665
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
15% of Budget	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
Monthly Distribution (following month 20th) (immediately ava	3,397,641	1,526,586	1,469,610	1,716,009	97,248,994	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	\$ 79,009,095	\$ 77,138,040	\$ 77,081,064	\$ 77,327,463	\$ 172,860,448	\$ 245,468,976	\$ 80,177,280	\$ 79,009,505	\$ 82,881,473	\$ 137,254,723	\$ 201,932,447	\$ 83,099,835
	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



Report: Bernco Portfolio Shock
 Account: BERNALILLO COUNTY TREASURER (40455)
 As of: 06/30/2014
 Base Current USD

Identifier	Description	Security Type	Base Market		Yield	Duration	% Change at -			% Change at -			% Change at -			% Change at -			% Change at -		
			Current Units	Value			Market Price	300 Basis Point Shock	200 Basis Point Shock	100 Basis Point Shock	100 Basis Point Shock	0 Basis Point Shock	% Change at 0 Basis Points	100 Basis Point Shock	100 Basis Point Shock	200 Basis Point Shock	200 Basis Point Shock	300 Basis Point Shock	300 Basis Point Shock		
254671KS8	Discover Bank	CD	248,000.00	248,071.92	100.029	0.246	0.189	248,187.33	0.047%	248,187.33	0.047%	248,187.33	0.047%	248,071.92	0.000%	247,603.19	-0.189%	247,134.48	-0.378%	246,665.78	-0.567%
25811L2Q1	Doral Bank	CD	248,000.00	248,029.76	100.012	0.403	0.082	248,111.90	0.033%	248,111.90	0.033%	248,111.90	0.033%	248,029.76	0.000%	247,825.97	-0.082%	247,622.18	-0.164%	247,418.40	-0.246%
33764JSE6	FirstBank Puerto Rico	CD	249,000.00	249,032.37	100.013	0.397	0.085	249,116.15	0.034%	249,116.15	0.034%	249,116.15	0.034%	249,032.37	0.000%	248,821.29	-0.085%	248,610.20	-0.170%	248,399.13	-0.254%
78658ACJ5	Safra National Bank of New York	CD	248,000.00	248,009.92	100.004	0.450	0.082	248,101.69	0.037%	248,101.69	0.037%	248,101.69	0.037%	248,009.92	0.000%	247,806.15	-0.082%	247,602.39	-0.164%	247,398.63	-0.246%
912828A67	US TREASURY N/B	US GOV	5,000,000.00	5,000,400.00	100.008	0.245	1.496	5,018,705.64	0.366%	5,018,705.64	0.366%	5,018,705.64	0.366%	5,000,400.00	0.000%	4,925,586.59	-1.496%	4,850,788.13	-2.992%	4,776,004.60	-4.488%
912828B41	US TREASURY N/B	US GOV	5,000,000.00	5,007,200.00	100.144	0.284	1.578	5,029,629.99	0.448%	5,029,629.99	0.448%	5,029,629.99	0.448%	5,007,200.00	0.000%	4,928,204.92	-1.578%	4,849,226.27	-3.155%	4,770,264.07	-4.732%
912828B82	US TREASURY N/B	US GOV	5,000,000.00	4,995,100.00	99.902	0.309	1.662	5,020,749.52	0.513%	5,020,749.52	0.513%	5,020,749.52	0.513%	4,995,100.00	0.000%	4,912,082.12	-1.662%	4,829,082.21	-3.324%	4,746,100.27	-4.985%
912828C40	US TREASURY N/B	US GOV	5,000,000.00	5,000,950.00	100.019	0.364	1.743	5,032,679.59	0.634%	5,032,679.59	0.634%	5,032,679.59	0.634%	5,000,950.00	0.000%	4,913,813.87	-1.742%	4,826,697.32	-3.484%	4,739,600.33	-5.226%
912828C81	US TREASURY N/B	US GOV	5,000,000.00	4,998,450.00	99.969	0.392	1.825	5,034,207.57	0.715%	5,034,207.57	0.715%	5,034,207.57	0.715%	4,998,450.00	0.000%	4,907,236.21	-1.825%	4,816,043.66	-3.649%	4,724,872.34	-5.473%
912828R11	US TREASURY N/B	US GOV	5,000,000.00	5,048,450.00	100.969	0.566	2.220	5,111,921.27	1.257%	5,111,921.27	1.257%	5,111,921.27	1.257%	5,048,450.00	0.000%	4,936,365.22	-2.220%	4,824,311.11	-4.440%	4,712,287.66	-6.659%
912828UC2	US TREASURY N/B	US GOV	5,000,000.00	5,000,800.00	100.016	0.239	1.455	5,018,195.59	0.348%	5,018,195.59	0.348%	5,018,195.59	0.348%	5,000,800.00	0.000%	4,928,025.20	-1.455%	4,855,264.64	-2.910%	4,782,518.31	-4.365%
912828US7	US TREASURY N/B	US GOV	5,000,000.00	5,002,750.00	100.055	0.343	1.701	5,031,907.01	0.583%	5,031,907.01	0.583%	5,031,907.01	0.583%	5,002,750.00	0.000%	4,917,676.62	-1.701%	4,832,621.99	-3.401%	4,747,586.11	-5.100%
912828UW8	US TREASURY N/B	US GOV	5,000,000.00	4,988,450.00	99.769	0.379	1.785	5,022,241.08	0.677%	5,022,241.08	0.677%	5,022,241.08	0.677%	4,988,450.00	0.000%	4,899,405.62	-1.785%	4,810,381.60	-3.570%	4,721,377.94	-5.354%
912828VC1	US TREASURY N/B	US GOV	5,000,000.00	4,985,950.00	99.719	0.401	1.868	5,023,249.89	0.748%	5,023,249.89	0.748%	5,023,249.89	0.748%	4,985,950.00	0.000%	4,892,847.87	-1.867%	4,799,767.79	-3.734%	4,706,709.78	-5.601%
912828VG2	US TREASURY N/B	US GOV	5,000,000.00	5,006,250.00	100.125	0.436	1.947	5,048,741.05	0.849%	5,048,741.05	0.849%	5,048,741.05	0.849%	5,006,250.00	0.000%	4,908,774.76	-1.947%	4,811,323.42	-3.894%	4,713,895.96	-5.840%
912828VL1	US TREASURY N/B	US GOV	5,000,000.00	5,015,250.00	100.305	0.475	2.021	5,063,369.00	0.959%	5,063,369.00	0.959%	5,063,369.00	0.959%	5,015,250.00	0.000%	4,913,897.30	-2.021%	4,812,570.26	-4.041%	4,711,268.88	-6.061%
912828VR8	US TREASURY N/B	US GOV	5,000,000.00	5,012,100.00	100.242	0.510	2.106	5,065,986.83	1.075%	5,065,986.83	1.075%	5,065,986.83	1.075%	5,012,100.00	0.000%	4,906,549.21	-2.106%	4,801,026.03	-4.211%	4,695,530.47	-6.316%
912828VW7	US TREASURY N/B	US GOV	5,000,000.00	5,036,350.00	100.727	0.543	2.182	5,096,066.85	1.186%	5,096,066.85	1.186%	5,096,066.85	1.186%	5,036,350.00	0.000%	4,926,485.16	-2.181%	4,816,649.93	-4.362%	4,706,844.32	-6.543%
912828WA4	US TREASURY N/B	US GOV	5,000,000.00	5,005,100.00	100.102	0.580	2.270	5,071,020.42	1.317%	5,071,020.42	1.317%	5,071,020.42	1.317%	5,005,100.00	0.000%	4,891,487.63	-2.270%	4,777,906.84	-4.539%	4,664,357.63	-6.808%
94975P405	WEA GOVT MONEY MARKET	MMFUND	10,187,666.51	10,187,666.51	1.000	0.010	0.000	10,187,666.51	0.000%	10,187,666.51	0.000%	10,187,666.51	0.000%	10,187,666.51	0.000%	10,187,666.51	0.000%	10,187,666.51	0.000%	10,187,666.51	0.000%
CCYUSD	Receivable	CASH		83.62	1.000	0.000	0.000	83.62	0.000%	83.62	0.000%	83.62	0.000%	83.62	0.000%	83.62	0.000%	83.62	0.000%	83.62	0.000%
CCYUSD	Cash	CASH		0.00	1.000	0.000	0.000	0.00	0.000%	0.00	0.000%	0.00	0.000%	0.00	0.000%	0.00	0.000%	0.00	0.000%	0.00	0.000%
---	---	---	86,180,750.13	86,284,444.10	88.445	0.358	1.619	86,869,938.50	0.679%	86,869,938.50	0.679%	86,869,938.50	0.679%	86,284,444.10	0.000%	84,888,245.04	-1.618%	83,492,380.59	-3.236%	82,096,850.73	-4.853%

* Weighted By: Base Market Value + Accrued
 *The shock analysis includes a yield floor of 0.



Report: Bernco Trading Report

Account: BERNALILLO COUNTY TREASURER (40455)

Date: 06/01/2014 - 06/30/2014

* Does not Lock Down

Transaction Type	Identifier	Description	Original Units	Coupon Rate	Trade Date	Settle Date	Final Maturity	Broker/Dealer	Price	Principal	Accrued Interest	Realized Gain/Loss
Buy	94975P405	WFA GOVT MONEY MARKET-I	25,201.80	0.010	---	---	06/30/2014	Direct	1.000	25,201.80	0.00	0.00
Buy	94975P405	WFA GOVT MONEY MARKET-I	25,201.80	0.010	---	---	06/30/2014	Direct	1.000	25,201.80	0.00	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.



Report: Bernco Trading Report
 Account: BERNALILLO COUNTY TREASURER (40455)
 Date: 02/14/2014 - 06/30/2014

* Does not Lock Down

Transaction	Type	Identifier	Description	Original Units	Coupon Rate	Trade Date	Settle Date	Final Maturity	Broker/Dealer	Price	Principal	Accrued Interest	Realized Gain/Loss
Sell		313379PB9	FEDERAL HOME LOAN BANK	(3,060,000.00)	3.240	03/05/2014	03/06/2014	06/14/2027	Piper Jaffrey Co.	92.726	(1,739,061.17)	(13,841.07)	(134,208.94)
Sell		313379PB9	FEDERAL HOME LOAN BANK	(1,940,000.00)	3.240	04/08/2014	04/09/2014	06/14/2027	RBC Dain Rauscher (US)	93.599	(1,112,922.31)	(12,306.48)	(74,714.37)
Sell		313379QE2	FEDERAL HOME LOAN BANK	(950,000.00)	3.250	04/08/2014	04/09/2014	06/18/2027	Piper Jaffrey Co.	93.760	(722,205.41)	(7,718.75)	(47,229.72)
Sell		313379QE2	FEDERAL HOME LOAN BANK	(4,050,000.00)	3.250	03/05/2014	03/06/2014	06/18/2027	Piper Jaffrey Co.	92.831	(3,048,369.32)	(23,123.31)	(231,833.93)
Sell		313380C96	FEDERAL HOME LOAN BANK	(5,000,000.00)	2.000	03/05/2014	03/06/2014	08/13/2027	Morgan Stanley	90.550	(4,527,500.00)	(6,388.89)	(468,034.93)
Sell		313380D87	FEDERAL HOME LOAN BANK	(5,000,000.00)	2.250	04/08/2014	04/09/2014	08/08/2022	BARCLAYS CAPITAL INC FIXED INC	94.740	(4,737,000.00)	(19,062.50)	(258,523.37)
Sell		313380MB0	FEDERAL HOME LOAN BANK	(3,750,000.00)	1.125	04/08/2014	04/09/2014	08/26/2022	Morgan Stanley	96.000	(3,600,000.00)	(5,039.06)	(142,105.40)
Sell		3133812F1	FEDERAL HOME LOAN BANK	(7,500,000.00)	2.125	03/03/2014	03/04/2014	10/29/2027	CITIGROUP GBL MKTS/SALOMON, NEW YORK	91.470	(6,860,250.00)	(55,338.54)	(633,588.14)
Sell		3133814T9	FEDERAL HOME LOAN BANK	(2,850,000.00)	2.500	03/05/2014	03/06/2014	10/29/2027	BARCLAYS CAPITAL INC FIXED INC	92.050	(2,623,425.00)	(25,135.42)	(222,682.60)
Sell		313381EU5	FEDERAL HOME LOAN BANK	(6,000,000.00)	3.500	03/05/2014	03/06/2014	12/14/2027	RBC Dain Rauscher (US)	95.750	(5,745,000.00)	(47,833.33)	(255,000.00)
Sell		313381KV6	FEDERAL HOME LOAN BANK	(5,000,000.00)	1.000	04/08/2014	04/09/2014	01/09/2020	BARCLAYS CAPITAL INC FIXED INC	98.920	(4,946,000.00)	(12,500.00)	(47,832.68)
Sell		313381L78	FEDERAL HOME LOAN BANK	(5,000,000.00)	1.500	03/05/2014	03/06/2014	12/28/2027	BARCLAYS CAPITAL INC FIXED INC	93.770	(4,688,500.00)	(14,166.67)	(310,581.39)
Sell		313381LK9	FEDERAL HOME LOAN BANK	(5,000,000.00)	1.250	03/13/2014	03/14/2014	12/28/2027	BARCLAYS CAPITAL INC FIXED INC	97.540	(4,877,000.00)	(13,194.44)	(120,707.12)
Sell		313381Q65	FEDERAL HOME LOAN BANK	(5,000,000.00)	1.000	03/13/2014	03/14/2014	01/30/2023	RBC Dain Rauscher (US)	98.380	(4,919,000.00)	(6,111.11)	(78,783.55)
Sell		313381US2	FEDERAL HOME LOAN BANK	(5,000,000.00)	1.500	04/08/2014	04/09/2014	01/29/2021	BARCLAYS CAPITAL INC FIXED INC	93.580	(4,679,000.00)	(27,801.05)	(270,801.05)
Sell		313381W92	FEDERAL HOME LOAN BANK	(3,000,000.00)	1.750	03/05/2014	03/06/2014	07/30/2025	Morgan Stanley	90.010	(2,700,300.00)	(5,250.00)	(268,168.39)
Sell		313381WA9	FEDERAL HOME LOAN BANK	(5,850,000.00)	1.000	03/13/2014	03/14/2014	01/30/2023	RBC Dain Rauscher (US)	99.290	(5,808,465.00)	(7,150.00)	(41,017.06)
Sell		313381WQ4	FEDERAL HOME LOAN BANK	(5,000,000.00)	1.000	03/13/2014	03/14/2014	01/30/2023	BANK OF NEW YORK	99.210	(4,960,500.00)	(6,111.11)	(39,500.00)
Sell		3133826H1	FEDERAL HOME LOAN BANK	(5,000,000.00)	1.250	03/13/2014	03/14/2014	02/21/2023	RBC Dain Rauscher (US)	96.450	(4,822,500.00)	(3,993.06)	(162,832.34)
Sell		313382TE3	FEDERAL HOME LOAN BANK	(10,000,000.00)	2.000	02/27/2014	02/28/2014	04/29/2024	Morgan Stanley	88.110	(8,811,000.00)	(66,111.11)	(1,049,197.51)
Sell		313382ZR7	FEDERAL HOME LOAN BANK	(10,000,000.00)	2.300	03/03/2014	03/04/2014	05/16/2023	Morgan Stanley	93.810	(9,381,000.00)	(69,000.00)	(581,399.47)
Sell		3133836A4	FEDERAL HOME LOAN BANK	(5,000,000.00)	1.000	04/08/2014	04/09/2014	05/22/2019	BARCLAYS CAPITAL INC FIXED INC	93.990	(4,699,500.00)	(6,527.78)	(300,500.00)
Sell		3133EA6S2	FEDERAL FARM CREDIT BANK	(5,000,000.00)	2.600	03/04/2014	03/05/2014	11/01/2024	BARCLAYS CAPITAL INC FIXED INC	92.110	(4,605,500.00)	(44,777.78)	(362,421.59)
Sell		3133EAC30	FEDERAL FARM CREDIT BANK	(5,000,000.00)	1.840	04/08/2014	04/09/2014	02/01/2021	RBC Dain Rauscher (US)	95.615	(4,780,750.00)	(17,377.78)	(214,861.94)
Sell		3133ECM50	FEDERAL FARM CREDIT BANK	(5,000,000.00)	2.350	03/13/2014	03/14/2014	04/24/2023	BANK OF NEW YORK	93.802	(4,690,100.00)	(45,694.44)	(304,381.11)
Sell		3133ECPH1	FEDERAL FARM CREDIT BANK	(4,980,000.00)	2.380	03/13/2014	03/14/2014	05/15/2023	BANK OF NEW YORK	93.914	(4,676,917.20)	(39,178.77)	(291,555.87)
Sell		3133ECCR97	FEDERAL FARM CREDIT BANK	(5,000,000.00)	2.875	03/13/2014	03/14/2014	06/05/2023	BANK OF NEW YORK	97.680	(4,884,000.00)	(39,531.25)	(108,073.40)
Sell		3134G44T2	FREDDIE MAC	(5,000,000.00)	2.050	03/05/2014	03/06/2014	05/22/2023	Morgan Stanley	91.210	(4,560,500.00)	(3,986.11)	(367,485.95)
Sell		3134G45S3	FREDDIE MAC	(5,000,000.00)	2.570	03/13/2014	03/14/2014	06/12/2023	Morgan Stanley	95.200	(4,760,000.00)	(32,838.89)	(132,583.88)
Sell		3135G0TN3	FANNIE MAE	(8,500,000.00)	2.330	03/04/2014	03/05/2014	01/23/2023	BARCLAYS CAPITAL INC FIXED INC	94.140	(8,001,900.00)	(23,105.83)	(482,903.65)
Sell		3135G0U5	FANNIE MAE	(5,000,000.00)	1.750	04/08/2014	04/09/2014	03/06/2020	RBC Dain Rauscher (US)	97.990	(4,899,500.00)	(8,020.83)	(82,909.43)
Sell		3136G05R8	FANNIE MAE	(6,000,000.00)	3.000	02/27/2014	02/28/2014	11/26/2032	JEFFERIES & COMPANY, INC.	84.031	(5,041,875.00)	(1,000.00)	(918,077.93)
Sell		3136G0KN0	FANNIE MAE	(6,000,000.00)	3.000	02/26/2014	02/27/2014	05/24/2032	BARCLAYS CAPITAL INC FIXED INC	93.050	(5,583,000.00)	(46,500.00)	(406,071.37)
Sell		3136G0L41	FANNIE MAE	(5,000,000.00)	3.000	02/27/2014	02/28/2014	10/18/2032	JEFFERIES & COMPANY, INC.	84.125	(4,206,250.00)	(54,166.67)	(734,389.08)
Sell		3136G0P14	FANNIE MAE	(10,000,000.00)	3.250	02/25/2014	02/26/2014	06/28/2032	BARCLAYS CAPITAL INC FIXED INC	86.730	(8,673,000.00)	(52,361.11)	(1,243,858.75)
Sell		3136G0QB0	FANNIE MAE	(6,610,000.00)	3.400	02/26/2014	02/27/2014	07/16/2032	BARCLAYS CAPITAL INC FIXED INC	88.780	(5,868,358.00)	(25,595.39)	(716,736.39)
Sell		3136G0QE4	FANNIE MAE	(5,000,000.00)	3.000	02/26/2014	02/27/2014	07/16/2032	CITIGROUP GBL MKTS/SALOMON, NEW YORK	90.440	(4,522,000.00)	(17,083.33)	(520,210.31)
Sell		3136G0S36	FANNIE MAE	(5,000,000.00)	2.100	03/05/2014	03/06/2014	10/30/2023	Morgan Stanley	90.560	(4,528,000.00)	(2,333.33)	(403,317.74)
Sell		3136G0TL5	FANNIE MAE	(10,000,000.00)	3.000	02/25/2014	02/26/2014	07/26/2032	BARCLAYS CAPITAL INC FIXED INC	83.780	(8,378,000.00)	0.00	(1,532,587.18)
Sell		3136G0X97	FANNIE MAE	(1,393,000.00)	2.125	03/05/2014	03/06/2014	10/30/2023	RBC Dain Rauscher (US)	91.090	(1,268,883.70)	(10,360.44)	(107,882.30)
Sell		3136G0XE6	FANNIE MAE	(5,000,000.00)	2.250	03/03/2014	03/04/2014	08/27/2027	Morgan Stanley	90.500	(4,525,000.00)	(2,187.50)	(520,711.57)
Sell		3136G14C0	FANNIE MAE	(5,000,000.00)	2.000	03/03/2014	03/04/2014	12/27/2032	Morgan Stanley	86.450	(4,322,500.00)	(18,611.11)	(625,922.02)
Sell		3136G15V7	FANNIE MAE	(5,000,000.00)	2.000	03/03/2014	03/04/2014	12/21/2027	JEFFERIES & COMPANY, INC.	89.625	(4,481,250.00)	(20,277.78)	(507,280.86)
Sell		3136G1DT3	FANNIE MAE	(5,000,000.00)	2.550	03/13/2014	03/14/2014	03/06/2023	BARCLAYS CAPITAL INC FIXED INC	95.630	(4,781,500.00)	(2,833.33)	(197,713.51)
Maturity		316777HH7	Fifth Third Bank	(249,000.00)	0.400	03/06/2014	03/06/2014	03/06/2014	Maturity	100.000	(249,000.00)	0.00	0.00
Buy		912828A67	US TREASURY N/B	5,000,000.00	0.250	04/11/2014	04/14/2014	12/31/2015	JEFFERIES & COMPANY, INC.	99.996	4,999,804.69	3,591.16	0.00
Buy		912828B41	US TREASURY N/B	5,000,000.00	0.375	04/11/2014	04/14/2014	01/31/2016	WELLS FARGO SECURITIES LLC	100.172	5,008,593.75	3,781.08	0.00
Buy		912828B82	US TREASURY N/B	5,000,000.00	0.250	04/11/2014	04/14/2014	02/29/2016	WELLS FARGO SECURITIES LLC	99.887	4,994,335.95	1,528.53	0.00
Buy		912828C40	US TREASURY N/B	5,000,000.00	0.375	04/11/2014	04/14/2014	03/31/2016	Morgan Stanley	100.051	5,002,539.06	717.21	0.00
Buy		912828C81	US TREASURY N/B	5,000,000.00	0.375	04/25/2014	04/30/2014	04/30/2016	RBC Dain Rauscher (US)	99.891	4,994,531.25	0.00	0.00
Buy		912828RJ1	US TREASURY N/B	5,000,000.00	1.000	04/25/2014	04/28/2014	09/30/2016	Morgan Stanley	100.902	5,045,117.19	3,825.14	0.00
Buy		912828UC2	US TREASURY N/B	5,000,000.00	0.250	04/25/2014	04/28/2014	12/15/2015	JEFFERIES & COMPANY, INC.	99.949	4,997,460.94	4,601.65	0.00
Buy		912828US7	US TREASURY N/B	5,000,000.00	0.375	04/25/2014	04/28/2014	03/15/2016	JEFFERIES & COMPANY, INC.	100.004	5,000,195.31	2,241.85	0.00
Buy		912828UW8	US TREASURY N/B	5,000,000.00	0.250	04/11/2014	04/14/2014	04/15/2016	JEFFERIES & COMPANY, INC.	99.762	4,988,085.94	6,215.66	0.00
Buy		912828VC1	US TREASURY N/B	5,000,000.00	0.250	04/11/2014	04/14/2014	05/15/2016	JEFFERIES & COMPANY, INC.	99.684	4,984,179.69	5,179.56	0.00
Buy		912828VG2	US TREASURY N/B	5,000,000.00	0.500	04/11/2014	04/14/2014	06/15/2016	RBC Dain Rauscher (US)	100.133	5,006,640.63	8,241.76	0.00
Buy		912828VL1	US TREASURY N/B	5,000,000.00	0.625	04/11/2014	04/14/2014	07/15/2016	DEUTSCHE BANK SECURITIES, INC.	100.340	5,016,992.19	7,683.01	0.00
Buy		912828VR8	US TREASURY N/B	5,000,000.00	0.625	04/11/2014	04/14/2014	08/15/2016	DEUTSCHE BANK SECURITIES, INC.	100.273	5,013,671.88	5,006.91	0.00
Buy		912828VW7	US TREASURY N/B	5,000,000.00	0.875	04/11/2014	04/14/2014	09/15/2016	DEUTSCHE BANK SECURITIES, INC.	100.781	5,039,062.50	3,566.58	0.00
Buy		912828WA4	US TREASURY N/B	5,000,000.00	0.625	04/11/2014	04/14/2014	10/15/2016	DEUTSCHE BANK SECURITIES, INC.	100.090	5,004,492.19	15,539.15	0.00
Sell		94975P405	WFA GOVT MONEY MARKET-I	(255,167,422.43)	0.010	---	---	06/30/2014	Direct	1.000	(255,167,422.43)	0.00	0.00
Buy		94975P405	WFA GOVT MONEY MARKET-I	254,347,806.95	0.010	---	---	06/30/2014	Direct	1.000	254,347,806.95	0.00	0.00
Initial Load		94975P405	WFA GOVT MONEY MARKET-I	11,007,281.99	0.010	02/14/2014	02/14/2014	06/30/2014					

* 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.