



Report: Executive Summary

Account: BERNALILLO COUNTY TREASURER

As of: 3/31/2015

	Market Value	% of Total	Book Yield
Summary of Investment Funds:			
US Treasury Securities	\$ 100,298,515.45	46.55%	0.445%
US Agency Securities	\$ -		
Cash	\$ 10,170,654.52	4.72%	0.010%
Summary of Negotiated Bank Deposits:			
Wells Fargo Savings (avg monthly balance)	\$ 29,937,224.27	13.90%	0.245%
First National Bank Santa Fe (avg ledger balance)	\$ 25,010,109.69	11.61%	0.263%
Bank of the West - as of March 12, 2015	\$ 50,026,566.29	23.22%	0.234%
Total Bank Balances	\$ 104,973,900.25		0.244%
Total Investable Funds	\$ 215,443,070.22	100.00%	0.327%
Previous Month Comp	\$ 222,702,828.20		0.313%

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 (M3 Y2015)
03/01/2015 - 03/31/2015

Dated: 04/08/2015

Locked Down

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Dated: 04/08/2015

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Bernco Holdings Summary

BERNALILLO COUNTY TREASURER (40455)

As of 03/31/2015

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Dated: 04/08/2015

Identifier	Description	Current Units	Currency	Security Type	Final Maturity	Book Value, Book Yield	Interest/ Dividend Due	Accrued Balance	Net Unrealized Gain/Loss	Market Price	Market Value	Market Value + Accrued
912828A67	US TREASURY N/B	5,000,000.00	USD	US GOV	12/31/2015	4,999,914.96 0.252	0.00	3,142.27	885.04	100.016	5,000,800.00	5,003,942.27
912828B41	US TREASURY N/B	5,000,000.00	USD	US GOV	01/31/2016	5,003,992.38 0.279	0.00	3,107.73	2,257.62	100.125	5,006,250.00	5,009,357.73
912828B82	US TREASURY N/B	5,000,000.00	USD	US GOV	02/29/2016	4,997,242.33 0.311	0.00	1,086.96	2,357.67	99.992	4,999,600.00	5,000,686.96
912828C40	US TREASURY N/B	5,000,000.00	USD	US GOV	03/31/2016	5,001,293.21 0.349	0.00	51.23	3,406.79	100.094	5,004,700.00	5,004,751.23
912828C81	US TREASURY N/B	5,000,000.00	USD	US GOV	04/30/2016	4,997,040.94 0.43	0.00	7,872.93	5,709.06	100.055	5,002,750.00	5,010,622.93
912828G46	US TREASURY N/B	5,000,000.00	USD	US GOV	11/30/2016	5,002,305.59 0.472	0.00	8,379.12	44.41	100.047	5,002,350.00	5,010,729.12
912828RJ1	US TREASURY N/B	5,000,000.00	USD	US GOV	09/30/2016	5,027,957.43 0.624	0.00	136.61	14,992.57	100.859	5,042,950.00	5,043,086.61
912828RX0	US TREASURY N/B	5,000,000.00	USD	US GOV	12/31/2016	5,032,791.69 0.498	0.00	10,997.93	1,208.31	100.68	5,034,000.00	5,044,997.93
912828SC5	US TREASURY N/B	5,000,000.00	USD	US GOV	01/31/2017	5,030,916.81 0.536	0.00	7,251.38	1,883.19	100.656	5,032,800.00	5,040,051.38
912828SM3	US TREASURY N/B	9,915,000.00	USD	US GOV	03/31/2017	9,997,170.18 0.582	0.00	270.90	719.22	100.836	9,997,889.40	9,998,160.30
912828UC2	US TREASURY N/B	5,000,000.00	USD	US GOV	12/15/2015	4,998,900.52 0.281	0.00	3,674.45	2,249.48	100.023	5,001,150.00	5,004,824.45
912828US7	US TREASURY N/B	5,000,000.00	USD	US GOV	03/15/2016	5,000,100.04 0.373	0.00	866.17	4,999.96	100.102	5,005,100.00	5,005,966.17
912828UW8	US TREASURY N/B	5,000,000.00	USD	US GOV	04/15/2016	4,993,811.55 0.37	0.00	5,769.23	3,438.45	99.945	4,997,250.00	5,003,019.23
912828VC1	US TREASURY N/B	5,000,000.00	USD	US GOV	05/15/2016	4,991,477.35 0.402	0.00	4,730.66	4,222.65	99.914	4,995,700.00	5,000,430.66
912828VG2	US TREASURY N/B	5,000,000.00	USD	US GOV	06/15/2016	5,003,699.27 0.438	0.00	7,348.90	4,500.73	100.164	5,008,200.00	5,015,548.90
912828VL1	US TREASURY N/B	5,000,000.00	USD	US GOV	07/15/2016	5,009,748.41 0.473	0.00	6,560.77	5,501.59	100.305	5,015,250.00	5,021,810.77
912828VR8	US TREASURY N/B	5,000,000.00	USD	US GOV	08/15/2016	5,008,059.96 0.507	0.00	3,884.67	6,790.04	100.297	5,014,850.00	5,018,734.67
912828VW7	US TREASURY N/B	5,000,000.00	USD	US GOV	09/15/2016	5,023,545.03 0.549	0.00	2,021.06	8,504.97	100.641	5,032,050.00	5,034,071.06
912828WA4	US TREASURY N/B	5,000,000.00	USD	US GOV	10/15/2016	5,002,769.20 0.589	0.00	14,423.08	10,530.80	100.266	5,013,300.00	5,027,723.08
94975P405	WFA GOVT MONEY MARKET-I	10,170,654.52	USD	MMFUND	03/31/2015	10,170,654.52 0.01	85.57	0.00	-0.00	1.00	10,170,654.52	10,170,654.52
CCYUSD	Receivable	85.57	USD	CASH	03/31/2015	85.57 0.00	0.00	0.00	0.00	1.00	85.57	85.57
CCYUSD	Cash	0.00	USD	CASH	03/31/2015	0.00 0.00	0.00	0.00	0.00	1.00	0.00	0.00
---	---	110,085,740.09	USD	---	06/06/2016	110,293,476.93 0.405	85.57	91,576.05	84,202.56	91.151	110,377,679.49	110,469,255.54

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

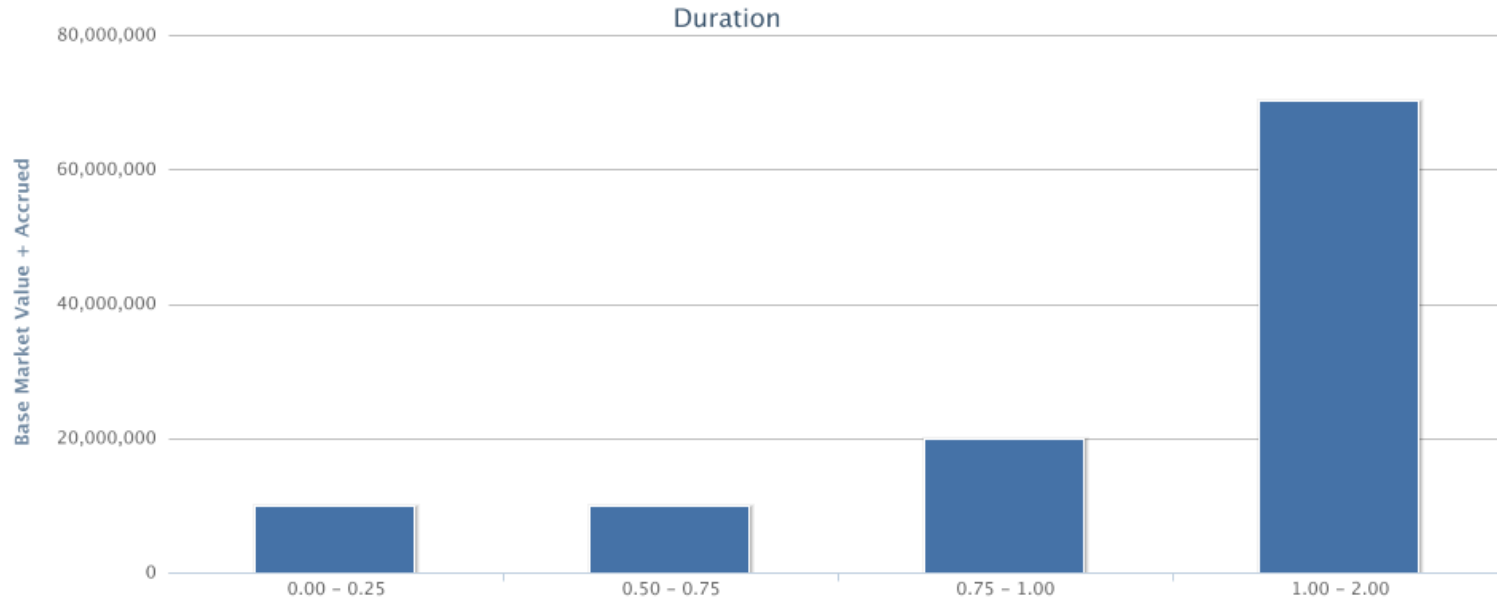
Bernco Duration

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 03/31/2015

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Dated: 04/08/2015



0.00 - 0.25

Account	Identifier	Description	Base Current Units	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	94975P405	WFA GOVT MONEY MARKET-I	10,170,654.52	03/31/2015	MMFUND	1.00	0.01	0.00	AAA	10,170,654.52
BERNALILLO COUNTY TREASURER	CCYUSD	Receivable	85.57	03/31/2015	CASH	1.00	0.00	0.00	AAA	85.57
BERNALILLO COUNTY TREASURER	CCYUSD	Cash	0.00	03/31/2015	CASH	1.00	0.00	0.00	AAA	0.00
BERNALILLO COUNTY TREASURER	---	---	10,170,740.09	03/31/2015	---	1.00	0.01	0.00	AAA	10,170,740.09

0.50 - 0.75

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	100.016	0.229	0.75	AAA	5,003,942.27
BERNALILLO COUNTY TREASURER	912828UC2	US TREASURY N/B	5,000,000.00	12/15/2015	US GOV	100.023	0.217	0.707	AAA	5,004,824.45
BERNALILLO COUNTY TREASURER	---	US TREASURY N/B	10,000,000.00	12/23/2015	US GOV	100.02	0.223	0.729	AAA	10,008,766.72

0.75 - 1.00

Bernco Duration

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 03/31/2015

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Dated: 04/08/2015

Account	Identifier	Description	Base Current Units	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	912828B41	US TREASURY N/B	5,000,000.00	01/31/2016	US GOV	100.125	0.225	0.835	AAA	5,009,357.73
BERNALILLO COUNTY TREASURER	912828B82	US TREASURY N/B	5,000,000.00	02/29/2016	US GOV	99.992	0.259	0.914	AAA	5,000,686.96
BERNALILLO COUNTY TREASURER	912828C40	US TREASURY N/B	5,000,000.00	03/31/2016	US GOV	100.094	0.281	0.998	AAA	5,004,751.23
BERNALILLO COUNTY TREASURER	912828US7	US TREASURY N/B	5,000,000.00	03/15/2016	US GOV	100.102	0.268	0.954	AAA	5,005,966.17
BERNALILLO COUNTY TREASURER	---	US TREASURY N/B	20,000,000.00	03/04/2016	US GOV	100.078	0.258	0.925	AAA	20,020,762.09

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	912828C81	US TREASURY N/B	5,000,000.00	04/30/2016	US GOV	100.055	0.324	1.078	AAA	5,010,622.93
BERNALILLO COUNTY TREASURER	912828G46	US TREASURY N/B	5,000,000.00	11/30/2016	US GOV	100.047	0.472	1.656	AAA	5,010,729.12
BERNALILLO COUNTY TREASURER	912828RJ1	US TREASURY N/B	5,000,000.00	09/30/2016	US GOV	100.859	0.425	1.489	AAA	5,043,086.61
BERNALILLO COUNTY TREASURER	912828RX0	US TREASURY N/B	5,000,000.00	12/31/2016	US GOV	100.68	0.485	1.734	AAA	5,044,997.93
BERNALILLO COUNTY TREASURER	912828SC5	US TREASURY N/B	5,000,000.00	01/31/2017	US GOV	100.656	0.516	1.819	AAA	5,040,051.38
BERNALILLO COUNTY TREASURER	912828SM3	US TREASURY N/B	4,915,000.00	03/31/2017	US GOV	100.836	0.579	1.979	AAA	4,956,223.69
BERNALILLO COUNTY TREASURER	912828SM3	US TREASURY N/B	5,000,000.00	03/31/2017	US GOV	100.836	0.579	1.979	AAA	5,041,936.61
BERNALILLO COUNTY TREASURER	912828UW8	US TREASURY N/B	5,000,000.00	04/15/2016	US GOV	99.945	0.303	1.038	AAA	5,003,019.23
BERNALILLO COUNTY TREASURER	912828VC1	US TREASURY N/B	5,000,000.00	05/15/2016	US GOV	99.914	0.327	1.121	AAA	5,000,430.66
BERNALILLO COUNTY TREASURER	912828VG2	US TREASURY N/B	5,000,000.00	06/15/2016	US GOV	100.164	0.364	1.203	AAA	5,015,548.90
BERNALILLO COUNTY TREASURER	912828VL1	US TREASURY N/B	5,000,000.00	07/15/2016	US GOV	100.305	0.388	1.286	AAA	5,021,810.77
BERNALILLO COUNTY TREASURER	912828VR8	US TREASURY N/B	5,000,000.00	08/15/2016	US GOV	100.297	0.409	1.371	AAA	5,018,734.67
BERNALILLO COUNTY TREASURER	912828VW7	US TREASURY N/B	5,000,000.00	09/15/2016	US GOV	100.641	0.433	1.447	AAA	5,034,071.06
BERNALILLO COUNTY TREASURER	912828WA4	US TREASURY N/B	5,000,000.00	10/15/2016	US GOV	100.266	0.452	1.528	AAA	5,027,723.08
BERNALILLO COUNTY TREASURER	---	US TREASURY N/B	69,915,000.00	09/27/2016	US GOV	100.393	0.432	1.481	AAA	70,268,986.65

Summary

Account	Identifier	Description	Base Current Units	Final Maturity	Security Type	Market Price	Yield	Duration	Rating	Base Market Value + Accrued
BERNALILLO COUNTY TREASURER	---	---	110,085,740.09	06/06/2016	---	91.151	0.343	1.176	AAA	110,469,255.54

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

Bernco Credit Quality

Base Currency: USD As of 03/31/2015

BERNALILLO COUNTY TREASURER (40455)

Dated: 04/08/2015

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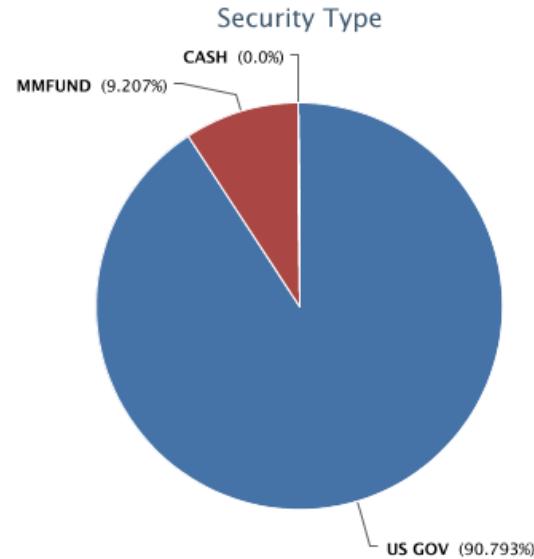


Chart calculated by: Base Market Value + Accrued

US GOV

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
912828SM3	US TREASURY N/B	AAA	4,915,000.00	03/31/2017	US GOV	Government	4,956,223.69	4.487%
912828VC1	US TREASURY N/B	AAA	5,000,000.00	05/15/2016	US GOV	Government	5,000,430.66	4.527%
912828B82	US TREASURY N/B	AAA	5,000,000.00	02/29/2016	US GOV	Government	5,000,686.96	4.527%
912828UW8	US TREASURY N/B	AAA	5,000,000.00	04/15/2016	US GOV	Government	5,003,019.23	4.529%
912828A67	US TREASURY N/B	AAA	5,000,000.00	12/31/2015	US GOV	Government	5,003,942.27	4.53%
912828C40	US TREASURY N/B	AAA	5,000,000.00	03/31/2016	US GOV	Government	5,004,751.23	4.53%
912828UC2	US TREASURY N/B	AAA	5,000,000.00	12/15/2015	US GOV	Government	5,004,824.45	4.531%
912828US7	US TREASURY N/B	AAA	5,000,000.00	03/15/2016	US GOV	Government	5,005,966.17	4.532%
912828B41	US TREASURY N/B	AAA	5,000,000.00	01/31/2016	US GOV	Government	5,009,357.73	4.535%
912828C81	US TREASURY N/B	AAA	5,000,000.00	04/30/2016	US GOV	Government	5,010,622.93	4.536%
912828G46	US TREASURY N/B	AAA	5,000,000.00	11/30/2016	US GOV	Government	5,010,729.12	4.536%
912828VG2	US TREASURY N/B	AAA	5,000,000.00	06/15/2016	US GOV	Government	5,015,548.90	4.54%
912828VR8	US TREASURY N/B	AAA	5,000,000.00	08/15/2016	US GOV	Government	5,018,734.67	4.543%
912828VL1	US TREASURY N/B	AAA	5,000,000.00	07/15/2016	US GOV	Government	5,021,810.77	4.546%
912828WA4	US TREASURY N/B	AAA	5,000,000.00	10/15/2016	US GOV	Government	5,027,723.08	4.551%
912828VW7	US TREASURY N/B	AAA	5,000,000.00	09/15/2016	US GOV	Government	5,034,071.06	4.557%
912828SC5	US TREASURY N/B	AAA	5,000,000.00	01/31/2017	US GOV	Government	5,040,051.38	4.562%
912828SM3	US TREASURY N/B	AAA	5,000,000.00	03/31/2017	US GOV	Government	5,041,936.61	4.564%
912828RJ1	US TREASURY N/B	AAA	5,000,000.00	09/30/2016	US GOV	Government	5,043,086.61	4.565%
912828RX0	US TREASURY N/B	AAA	5,000,000.00	12/31/2016	US GOV	Government	5,044,997.93	4.567%
---	US TREASURY N/B	AAA	99,915,000.00	07/20/2016	US GOV	Government	100,298,515.45	90.793%

Bernco Credit Quality

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 03/31/2015

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Dated: 04/08/2015

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	10,170,654.52	03/31/2015	MMFUND	Cash	10,170,654.52	9.207%
94975P405	WFA GOVT MONEY MARKET-I	AAA	10,170,654.52	03/31/2015	MMFUND	Cash	10,170,654.52	9.207%

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	03/31/2015	CASH	Cash	0.00	0.00%
CCYUSD	Receivable	AAA	85.57	03/31/2015	CASH	Cash	85.57	0.00%
CCYUSD	---	AAA	85.57	03/31/2015	CASH	Cash	85.57	0.00%

Summary

Identifier	Description	LT Rating	Base Current Units	Final Maturity	Security Type	Market Sector	Base Market Value + Accrued	% of Base Market Value + Accrued
---	---	AAA	110,085,740.09	06/06/2016	---	---	110,469,255.54	100.00%

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

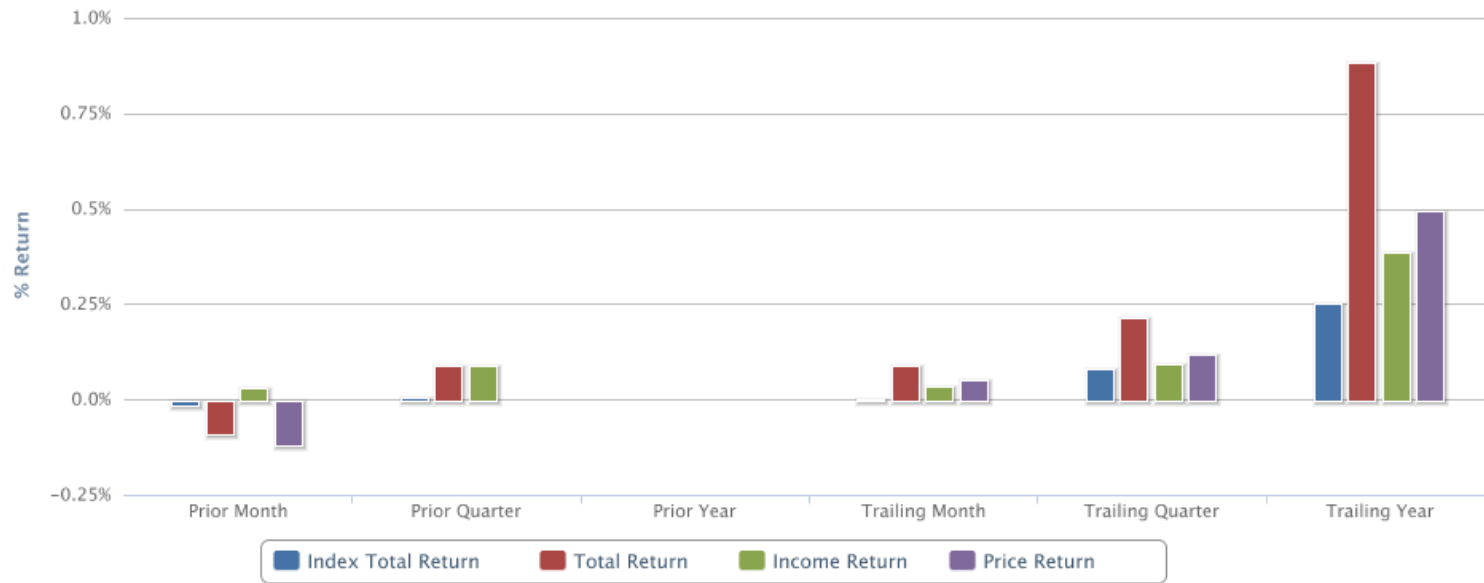
Bernco Performance Summary

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 03/31/2015

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Dated: 04/08/2015



Period	Period Begin	Period End	Total Return	Income Return	Price Return
Prior Month	02/01/2015	02/28/2015	-0.088%	0.031%	-0.12%
Prior Quarter	10/01/2014	12/31/2014	0.091%	0.092%	-0.001%
Prior Year	02/14/2014	12/31/2014	---	---	---
Trailing Month	03/01/2015	03/31/2015	0.089%	0.035%	0.054%
Trailing Quarter	01/01/2015	03/31/2015	0.215%	0.097%	0.118%
Trailing Year	04/01/2014	03/31/2015	0.884%	0.386%	0.498%

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 03/31/2015

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Dated: 04/08/2015

Identifier, Description	Security Type	Base Market Value	Book Yield	Yield	Duration, Convexity	-300 Basis Point Shock, -200 Basis Point Shock, -100 Basis Point Shock	100 Basis Point Shock, 200 Basis Point Shock, 300 Basis Point Shock
912828A67 US TREASURY N/B	US GOV	5,000,800.00	0.252	0.229	0.75 0.009	5,009,374.78 5,009,374.78 5,009,374.78	4,963,301.36 4,925,807.40 4,888,318.13
912828B41 US TREASURY N/B	US GOV	5,006,250.00	0.279	0.225	0.835 0.011	5,015,674.24 5,015,674.24 5,015,674.24	4,964,443.58 4,922,642.74 4,880,847.49
912828B82 US TREASURY N/B	US GOV	4,999,600.00	0.311	0.259	0.914 0.013	5,011,423.08 5,011,423.08 5,011,423.08	4,953,909.17 4,908,224.80 4,862,546.90
912828C40 US TREASURY N/B	US GOV	5,004,700.00	0.349	0.281	0.998 0.015	5,018,720.76 5,018,720.76 5,018,720.76	4,954,773.65 4,904,854.78 4,854,943.38
912828C81 US TREASURY N/B	US GOV	5,002,750.00	0.43	0.324	1.078 0.017	5,020,232.07 5,020,232.07 5,020,232.07	4,948,808.53 4,894,875.59 4,840,951.17
912828G46 US TREASURY N/B	US GOV	5,002,350.00	0.472	0.472	1.656 0.036	5,041,426.42 5,041,426.42 5,041,426.42	4,919,509.51 4,836,686.91 4,753,882.21
912828RJ1 US TREASURY N/B	US GOV	5,042,950.00	0.624	0.425	1.489 0.03	5,074,865.78 5,074,865.78 5,074,865.78	4,967,846.74 4,892,758.45 4,817,685.13
912828RX0 US TREASURY N/B	US GOV	5,034,000.00	0.498	0.485	1.734 0.039	5,076,302.59 5,076,302.59 5,076,302.59	4,946,709.74 4,859,439.05 4,772,187.93
912828SC5 US TREASURY N/B	US GOV	5,032,800.00	0.536	0.516	1.819 0.042	5,080,020.41 5,080,020.41 5,080,020.41	4,941,246.43 4,849,714.17 4,758,203.20
912828SM3 US TREASURY N/B	US GOV	9,997,889.40	0.582	0.579	1.979 0.049	10,112,478.68 10,112,478.68 10,112,478.68	9,800,009.22 9,602,178.26 9,404,396.50
912828UC2 US TREASURY N/B	US GOV	5,001,150.00	0.281	0.217	0.707 0.009	5,008,844.27 5,008,844.27 5,008,844.27	4,965,774.11 4,930,402.48 4,895,035.13
912828US7 US TREASURY N/B	US GOV	5,005,100.00	0.373	0.268	0.954 0.014	5,017,907.93 5,017,907.93 5,017,907.93	4,957,339.45 4,909,585.85 4,861,839.19
912828UW8 US TREASURY N/B	US GOV	4,997,250.00	0.37	0.303	1.038 0.016	5,012,960.72 5,012,960.72 5,012,960.72	4,945,394.32 4,893,546.62 4,841,706.89
912828VC1 US TREASURY N/B	US GOV	4,995,700.00	0.402	0.327	1.121 0.018	5,013,988.58 5,013,988.58 5,013,988.58	4,939,722.43 4,883,753.93 4,827,794.51
912828VG2 US TREASURY N/B	US GOV	5,008,200.00	0.438	0.364	1.203 0.021	5,030,120.34 5,030,120.34 5,030,120.34	4,947,963.02 4,887,736.31 4,827,519.87
912828VL1 US TREASURY N/B	US GOV	5,015,250.00	0.473	0.388	1.286 0.023	5,040,281.88 5,040,281.88 5,040,281.88	4,950,776.54 4,886,314.60 4,821,864.19
912828VR8 US TREASURY N/B	US GOV	5,014,850.00	0.507	0.409	1.371 0.026	5,042,948.50 5,042,948.50 5,042,948.50	4,946,103.25 4,877,369.37 4,808,648.37
912828VW7 US TREASURY N/B	US GOV	5,032,050.00	0.549	0.433	1.447 0.028	5,063,578.65 5,063,578.65 5,063,578.65	4,959,248.95 4,886,462.09 4,813,689.42
912828WA4 US TREASURY N/B	US GOV	5,013,300.00	0.589	0.452	1.528 0.031	5,047,905.39 5,047,905.39 5,047,905.39	4,936,682.02 4,860,079.62 4,783,492.81
94975P405 WFA GOVT MONEY MARKET-I	MMFUND	10,170,654.52	0.01	0.01	0.00 0.00	10,170,654.52 10,170,654.52 10,170,654.52	10,170,654.52 10,170,654.52 10,170,654.52
CCYUSD Receivable	CASH	85.57	0.00	0.00	0.00 0.00	85.57 85.57 85.57	85.57 85.57 85.57

Base Shock Analysis

BERNALILLO COUNTY TREASURER (40455)

Base Currency: USD As of 03/31/2015

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Dated: 04/08/2015

<i>Identifier, Description</i>	<i>Security Type</i>	<i>Base Market Value</i>	<i>Book Yield</i>	<i>Yield</i>	<i>Duration, Convexity</i>	<i>-300 Basis Point Shock, -200 Basis Point Shock, -100 Basis Point Shock</i>	<i>100 Basis Point Shock, 200 Basis Point Shock, 300 Basis Point Shock</i>
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
---	---	110,377,679.49	0.405	0.343	1.176	110,909,795.14	109,080,302.11
---	---				0.023	110,909,795.14	107,783,173.12
						110,909,795.14	106,486,292.52

* Weighted By: Base Market Value + Accrued.

*The shock analysis includes a yield floor of 0.

Bernco Trading Report

03/01/2015 - 03/31/2015

BERNALILLO COUNTY TREASURER (40455)

Dated: 04/08/2015

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* Does not Lock Down.

<i>Identifier</i>	<i>Description, Final Maturity</i>	<i>Transaction Type</i>	<i>Trade Date, Settle Date</i>	<i>Broker/Dealer</i>	<i>Price</i>	<i>Principal</i>	<i>Accrued Interest</i>
94975P405	WFA GOVT MONEY MARKET-I 03/31/2015	Buy	---	Direct	1.00	121,527.02	0.00
94975P405	WFA GOVT MONEY MARKET-I 03/31/2015	Buy	---	Direct	1.00	121,527.02	0.00

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

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Bernco Trading Report

BERNALILLO COUNTY TREASURER (40455)

04/01/2014 - 03/31/2015

Dated: 04/08/2015

* Does not Lock Down.

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Accrued Interest
254671KS8	Discover Bank 09/08/2014	Maturity	09/08/2014 09/08/2014	Maturity	100.00	-248,000.00	0.00
25811L2Q1	Doral Bank 07/31/2014	Maturity	07/31/2014 07/31/2014	Maturity	100.00	-248,000.00	0.00
313379PB9	FEDERAL HOME LOAN BANK 06/14/2027	Sell	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
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
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
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
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
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
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
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

Bernco Trading Report

BERNALILLO COUNTY TREASURER (40455)

04/01/2014 - 03/31/2015

Dated: 04/08/2015

Identifier	Description, Final Maturity	Transaction Type	Trade Date, Settle Date	Broker/Dealer	Price	Principal	Accrued Interest
912828VL1	US TREASURY N/B 07/15/2016	Buy	04/11/2014 04/14/2014	DEUTSCHE BANK SECURITIES, INC.	100.34	5,016,992.19	7,683.01
912828VR8	US TREASURY N/B 08/15/2016	Buy	04/11/2014 04/14/2014	DEUTSCHE BANK SECURITIES, INC.	100.273	5,013,671.88	5,006.91
912828VW7	US TREASURY N/B 09/15/2016	Buy	04/11/2014 04/14/2014	DEUTSCHE BANK SECURITIES, INC.	100.781	5,039,062.50	3,566.58
912828WA4	US TREASURY N/B 10/15/2016	Buy	04/11/2014 04/14/2014	DEUTSCHE BANK SECURITIES, INC.	100.09	5,004,492.19	15,539.15
94975P405	WFA GOVT MONEY MARKET-I 03/31/2015	Buy	---	Direct	1.00	101,188,839.69	0.00
94975P405	WFA GOVT MONEY MARKET-I 03/31/2015	Sell	---	Direct	1.00	-101,539,226.24	0.00
---	---	---	---	---	---	64,651,764.68	31,060.76

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

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**Bernalillo County Accounting Department
FY2015 Cash Flow Forecast Report**

Beginning Cash Balances	Actual July	Actual August	Actual September	Actual October	Actual November	Actual December	Actual January	Actual February	Estimate March	Estimate April	Estimate May	Estimate June
Treasurer's General (101100)	\$ 728,172	\$ 114,770	\$ 99,468	\$ 260,456	\$ 36,325	\$ 2,493,344	\$ 391,667	\$ 311,441	\$ 215,436	\$ -	\$ -	\$ -
Treasurer's General Overnight Investment (101108)	13,632,083	2,389,897	2,540,848	12,403,621	3,485,974	13,659,162	2,393,822	9,854,969	1,552,069	-	-	-
Wells Fargo Savings (101150)	162,473,845	152,484,943	137,511,478	117,534,776	112,556,049	188,814,166	248,862,448	43,898,056	33,904,955	-	-	-
First National Bank Savings (101160)	-	-	-	-	-	25,000,000	25,000,000	25,005,137	25,009,933	-	-	-
Bank of the West Savings (101170)	-	-	-	-	-	-	50,000,000	50,010,193	50,026,566	-	-	-
Money Market (101800)	10,187,667	10,710,154	10,974,982	11,295,456	11,326,798	10,100,144	10,125,235	10,002,143	10,049,128	-	-	-
NM LGIP (111140)	3	3	3	3	3	3	3	3	22	-	-	-
Lockbox Account (181105)	-	-	-	-	-	5,035,509	-	(2,200)	-	-	-	-
Total Beginning Cash Balances	187,021,770	165,699,767	151,126,779	141,494,312	127,405,149	245,102,328	336,773,175	139,079,742	120,758,109	124,778,360	171,805,166	261,979,990

Inflows	July	August	September	October	November	December	January	February	March	April	May	June	Total	Budget	Difference
Property Tax (411110-411535)	1,524,866	682,224	687,020	582,263	30,048,990	48,069,359	1,792,153	1,515,339	2,658,451	15,299,408	38,088,318	3,224,420	144,172,811	145,538,926	(1,366,115)
1% Appraisal Fee (411540)	38,798	16,261	17,209	14,614	1,232,756	2,010,119	68,487	49,140	87,662	604,227	1,516,050	90,056	5,745,378	5,600,000	145,378
GRT (412100-412200)	8,643,471	9,071,493	12,488,629	9,813,188	8,878,825	9,611,040	8,878,581	10,092,491	8,669,433	7,640,991	9,862,504	8,880,102	112,513,748	109,607,164	2,906,584
Motor Vehicle Tax (413100-413200)	322,010	352,542	315,053	323,404	314,377	260,462	309,454	285,985	280,943	355,871	444,335	339,069	3,903,505	3,776,441	127,064
Gasoline Tax (415100-415200)	140,362	129,951	135,344	140,505	127,125	126,497	139,393	131,480	143,830	137,820	149,837	141,024	1,633,227	1,729,528	(96,301)
Departmental Revenues	6,396,967	5,361,509	4,553,869	6,501,584	2,068,073	5,237,169	3,987,018	3,944,762	8,093,608	4,315,076	7,901,013	8,034,177	66,394,825	88,610,824	(22,216,000)
Investment Income (452200-452500)	44,980	37,674	82,824	389,735	34,212	92,596	66,670	46,167	157,394	198,349	142,939	93,502	1,387,043	1,796,912	(409,870)
Bond Proceeds (471101-471201)	-	-	-	-	-	-	-	-	17,281,000	-	-	-	17,281,000	15,000,000	2,281,000
TRAN (471000)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Appropriated Cash	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Transfers In	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Housing Budget	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Sub-Total: Inflows	17,111,454	15,651,654	18,279,948	17,765,293	42,687,358	65,407,242	15,241,756	16,065,364	37,372,320	28,551,742	58,095,055	20,802,350	485,448,100	504,076,359	(18,628,260)
Regional Transit (241101)	1,513,495	1,594,599	1,623,736	1,643,222	1,588,408	1,723,989	1,574,134	1,822,296	1,442,139	1,308,316	1,649,126	1,481,416	3,384,240	1,427,036	1,957,204
Property Tax Distribution (Agency fund 201030)	3,384,240	1,427,036	1,512,953	1,355,283	102,969,272	168,859,810	5,745,473	4,057,417	7,270,019	61,643,269	126,320,993	7,488,381			
Total Inflows	22,009,189	18,673,289	21,416,637	20,763,798	147,245,038	235,991,041	22,561,363	21,945,077	46,084,478	91,503,328	186,065,173	29,772,147	485,448,100	504,076,359	(18,628,260)

Outflows	July	August	September	October	November	December	January	February	March	April	May	June	Total	Budget	Difference
Payroll Related 101405 & 101350 (ZT) 51xxx (payroll related)	15,603,700	11,294,612	11,228,572	12,238,983	11,461,160	17,376,582	10,962,965	10,917,424	16,889,570	13,782,564	14,631,190	14,609,075	160,996,397	179,619,138	(18,622,741)
Warrants Cleared 101300 (5xxxx) (nonpayroll) & Travel 55xxxx	18,452,272	9,789,436	16,854,328	13,554,692	12,172,040	15,215,517	14,399,945	16,798,549	20,074,863	14,475,331	17,723,247	16,411,841	185,922,061	208,298,734	(22,376,673)
Bond Principal & Intererst (561101,562201,563101)	-	7,489,962	-	5,569,449	-	2,253,892	-	4,707,768	-	7,442,524	119,137	3,337,242	30,919,974	30,782,160	137,814
TRAN	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Property Tax Refunds (101102 - EB) (3 year average)	310,042	40,142	359,668	32,096	196,201	155,627	87,049	331,210	254,417	192,308	118,393	394,317	2,471,470	2,700,664	(229,194)
To Fund Balance	-	-	-	-	-	-	-	-	-	-	-	-	56,428,545	56,428,545	-
Carryover 598xxx	-	-	-	-	-	-	-	-	-	-	-	-	22,339	22,339	-
Transfer Out	-	-	-	-	-	-	-	-	-	-	-	-	14,228,757	14,228,757	-
Housing Expenditures (531360-531371), 531623	-	-	-	-	-	-	-	-	-	-	-	-	11,996,022	11,996,022	-
Sub-Total: Outflows	34,366,014	28,614,152	28,442,568	31,395,220	23,829,401	35,001,618	25,449,959	32,754,951	37,218,851	35,892,727	32,591,967	34,752,475	462,985,565	504,076,358	(41,090,794)
Regional Transit (241101)	1,513,495	1,594,599	1,623,736	1,643,222	1,588,408	1,723,989	1,574,134	1,822,296	1,442,139	1,308,316	1,649,126	1,481,416			
CYFD (241100)	8,310	7,545	7,260	7,200	6,630	4,395	3,960	3,960	5,185	5,460	5,988	7,125			
Property Tax Distribution (agency fund 201030)	7,805,826	3,228,921	1,342,923	1,439,286	1,225,580	102,923,113	168,766,987	5,701,578	3,398,051	7,270,019	61,643,269	126,320,993			
Total Outflows	43,693,645	33,445,217	31,416,487	34,484,928	26,650,019	139,653,115	195,796,615	40,282,785	42,064,226	44,476,522	95,890,349	162,562,008	462,985,565	504,076,358	(41,090,794)

Investment Activity	July	August	September	October	November	December	January	February	March	April	May	June
Investments Maturing (Inflow)	496,000	249,000	248,000	-	-	-	-	-	-	-	-	-
Investments Called (Inflow)	-	-	-	-	-	-	-	-	-	-	-	-
Investments Sold (Inflow)	-	-	-	-	-	-	-	-	-	-	-	-
Investments Purchased (Outflow)	-	-	-	-	-	-	24,915,000	-	-	-	-	-
Net Investment Activity	496,000	249,000	248,000	-	-	-	(24,915,000)	-	-	-	-	-
Net Increase/(Decrease) in Cash	\$(21,188,456)	\$(14,522,928)	\$(9,751,850)	\$(13,721,130)	\$120,595,019	\$96,337,926	\$(198,150,252)	\$(18,337,708)	\$4,020,252	\$47,026,805	\$90,174,824	\$(132,789,861)
Estimated Ending Cash Balance	\$165,833,314	\$151,176,839	\$141,374,929	\$127,773,182	\$248,000,168	\$341,440,254	\$138,622,923	\$120,742,034	\$124,778,360	\$171,805,166	\$261,979,990	\$129,190,129

Liquidity Needs	July	August	September	October	November	December	January	February	March	April	May	June
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	15.00%	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)	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454	75,611,454
Monthly Distribution (following month 20th) (immediately avail)	3,384,240	1,427,036	1,512,953	1,355,283	102,969,272	168,859,810	5,745,473	4,057,417	7,270,019	61,643,269	126,320,993	7,488,381
Total Monthly Required Liquidity	78,995,694	77,038,490	77,124,407	76,966,737	178,580,726	244,471,264	81,356,927	79,668,871	82,881,473	137,254,723	201,932,447	83,099,835
Ending Cash In Excess of Minimum Liquidity	86,837,620	74,138,349	64,250,522	50,806,445	69,419,442	96,968,990	57,265,996	41,073,163	41,896,888	34,550,443	60,047,543	46,090,294
Original Ending Cash In excess of Minimum Liquidity Projection	88,134,287	69,468,400	56,194,885	41,813,985	57,732,443	88,096,739	73,355,652	66,698,382	49,570,851	42,229,865	67,732,954	53,782,829

Disclaimer: This annual cash flow report is an estimate.