

Treasury Earnings – February 2020

The February Trust Fund and Special Purpose Investment Account Statements will be available **March 12, 2020**.

The gross effective interest rate (annualized) for February 2020 is 3.0129%.

The breakdown of earnings is as follows:

Liquidity Portfolio	
Income Earned	6,756,964.00
Securities Lending	32,363.40
Realized Gains/Losses	252,987.99
Ultra Short Duration Portfolio	
Income Earned	8,294,693.42
Securities Lending	30,310.42
Realized Gains/Losses	623,888.60
Short Duration Portfolio	
Income Earned	5,394,189.77
Securities Lending	35,301.26
Realized Gains/Losses	1,025,258.67
Intermediate Duration Portfolio	
Income Earned	6,540,513.83
Securities Lending	33,909.01
Realized Gains/Losses	2,846,744.76
Long Duration Portfolio	
Income Earned	22,710,134.96
Securities Lending	82,292.35
Realized Gains/Losses	6,424,564.49
Certificate of Deposit Program	
Income Earned	1,292,938.11
TOTAL EARNINGS	62,377,055.04

Fiscal year fund ledgers (2018-2019) are now available from the Treasury website. Use the "Interest Apportionment Ledger" function on the Investment Transaction page.

Please note: Market conditions do affect investment portfolio earnings, which in turn directly affect the participant rate.

For more information, please call Blake Goodwin at 850-413-2794.