

Treasury Earnings – February 2023

The February Trust Fund and Special Purpose Investment Account Statements will be available **March 17, 2023**.

The gross effective interest rate (annualized) for February 2023 is 1.7829%.

The breakdown of earnings is as follows:

Liquidity Portfolio	
Income Earned	38,726,470.97
Securities Lending	682,724.21
Realized Gains/Losses	(110,435.51)
Ultra Short Duration Portfolio	
Income Earned	27,623,079.96
Securities Lending	246,573.17
Realized Gains/Losses	(3,834,974.28)
Short Duration Portfolio	
Income Earned	14,216,507.59
Securities Lending	120,766.11
Realized Gains/Losses	(20,811,731.31)
Intermediate Duration Portfolio	
Income Earned	26,640,705.64
Securities Lending	26,317.67
Realized Gains/Losses	(12,666,623.65)
Long Duration Portfolio	
Income Earned	54,202,070.81
Securities Lending	95,503.70
Realized Gains/Losses	(38,252,792.42)
Certificate of Deposit Program	
Income Earned	649,922.19
TOTAL EARNINGS	87,554,084.85

Fiscal year fund ledgers (2021-2022) 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.