

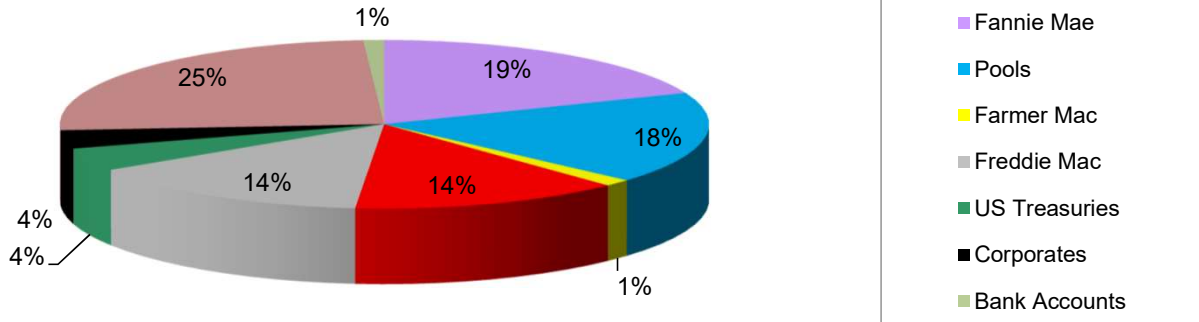
Jefferson County Treasurer

Portfolio Summary

Fourth Quarter 2018

Unaudited

December 31, 2018 Portfolio Distribution



Fourth Quarter Portfolio Balances

Pools	\$39,894,943
US Treasuries	\$10,000,000
Farmer Mac	\$3,000,000
Freddie Mac	\$32,764,000
Fannie Mae	\$42,895,000
Fed Home Loan Bank	\$30,575,000
Fed Farm Credit Bank	\$56,825,000
Corporates	\$8,000,000
Bank Accounts	\$2,339,297
Total	\$226,293,240

2018 Annual Earnings

2018 Cash Interest & Gains	\$5,871,526
2018 Market Value Change	(\$97,338)
2018 EOY Accrued Interest	\$671,837
2017 EOY Accrued Interest	(\$816,226)
Net 2018 Earnings	\$5,629,800

2018 Rate of Return 1.98%

Actual 2018 Cash Earnings	\$ 5,871,526
Projected 2019 Cash Earnings	\$5,500,000

Marked to Market \$223,817,124

Avg. Effective Duration: 1.48

Weighted Average Maturity: 1.66

Other Balances

Open Space Debt Service \$ 2,172,592

Recap of Year End Balances & Earnings

2009	\$221,642,894	\$7,279,068
2010	\$226,967,576	\$4,056,113
2011	\$207,719,642	\$3,076,861
2012	\$196,651,654	\$3,318,890
2013	\$199,137,692	\$1,760,420
2014	\$211,580,343	\$2,237,328
2015	\$211,751,413	\$2,081,478
2016	\$228,768,210	\$2,238,191
2017	\$223,804,967	\$3,449,702
2018	\$226,293,240	\$5,871,526

Current Yield Curve vs 1 Year Ago Yield Curve

