

Earnings review

Prepared by Insight Investment for the La Plata County Treasurer

	2022-Q1	Apr-22	May-22	Jun-22	YTD 2022	2021	2020	2019	3 Year Total
Interest received (coupon income less accrued interest purchased)	230,571	18,940	87,752	43,298	380,560	923,490	1,044,503	912,490	2,880,483
<b>Amortized Cost Return Summary</b>									
Income earned - coupon accrual	194,560	63,746	67,543	64,220	390,069	883,169	1,035,844	963,170	2,882,183
Accretion(amortization) - principal	(83,782)	(28,585)	(28,370)	(26,797)	(167,534)	(245,367)	(138,449)	(10,586)	(394,403)
Realized gain(loss)	0	0	0	0	0	0	295	18	313
<b>Total income</b>	<b>110,777</b>	<b>35,161</b>	<b>39,173</b>	<b>37,424</b>	<b>222,535</b>	<b>637,801</b>	<b>897,690</b>	<b>952,601</b>	<b>2,488,093</b>
% return	0.23%	0.07%	0.08%	0.08%	0.46%	1.36%	1.95%	2.10%	1.80%
Two-year Treasury yield	0.35%	0.21%	0.22%	0.24%	1.02%	0.27%	0.39%	1.97%	0.88%
<i>Note: Periodic returns shown for partial years</i>									
<b>Fair Value Return Summary</b>									
Income earned - coupon accrual	194,560	63,746	67,543	64,220	390,069	883,169	1,035,844	963,170	2,882,183
Change in fair value - principal	(993,829)	(217,636)	106,183	(238,794)	(1,344,076)	(1,045,464)	375,467	568,666	(101,331)
<b>Total income</b>	<b>(799,269)</b>	<b>(153,890)</b>	<b>173,726</b>	<b>(174,574)</b>	<b>(954,007)</b>	<b>(162,296)</b>	<b>1,411,311</b>	<b>1,531,836</b>	<b>2,780,851</b>
% return	-1.67%	-0.33%	0.37%	-0.37%	-2.00%	-0.34%	3.04%	3.40%	2.03%
1-3 Treasury Index return	-2.34%	-0.48%	0.56%	-0.58%	-2.84%	-0.55%	3.10%	3.55%	2.03%
<i>Note: Periodic returns shown for partial years</i>									

Two-year Treasury yields

