

John Neely Kennedy
State Treasurer



P. O. Box 44154
Baton Rouge, LA 70804
(225) 342-0010
www.latreasury.com

TREASURER OF THE STATE OF LOUISIANA

DEPARTMENT OF THE TREASURY
INVESTMENT EARNINGS SUMMARY REPORT
FISCAL YEAR 2014 - 2015

	General Fund Investments Earnings	Month-end Fund Balance	Medicaid Trust Fund Earnings	Month-End Fund Balance H19	Transportation Trust Fund Earnings	Month-End Fund Balance TT1, TT2, TT3, TT4	La. Education Quality Trust Fund Earnings	Month-End Fund Balance Z10, Z11	Millenium Trust Fund Earnings	Month-End Fund Balance Z17, Z18, Z19, Z21	EEF Non-State Entities Fund Earnings	Month-End Fund Balance Z22	Total Monthly Invested Fund Balances	Total Monthly Investment Earnings	Cumulative Investment Earnings
July-2015	\$2,603,283.86	\$3,733,527,646.53	\$128.90	\$36,060,473.32	\$30,649.20	\$329,034,056.88	\$1,875,846.91	\$1,210,260,106.95	\$3,427,819.39	\$1,418,237,240.69	\$4,823.95	\$53,343,013.68	\$6,780,462,538.05	\$7,942,552.21	\$7,942,552.21
August-2015	3,530,999.64	3,441,148,988.50	415,020.68	36,425,684.57	43,329.21	311,087,304.90	3,919,482.47	1,212,851,494.39	4,327,946.97	1,421,032,420.62	3,354.14	53,510,603.55	6,476,056,496.53	12,240,133.11	20,182,685.32
September-2015	2,944,345.82	3,332,598,889.30	140.17	36,326,490.29	39,938.99	296,615,866.59	6,066,103.20	1,216,118,538.87	3,377,154.73	1,415,333,528.95	3,812.17	53,507,428.23	6,350,500,742.23	12,431,495.08	32,614,180.40
<i>1st Quarter</i>	<i>\$9,078,629.32</i>	<i>\$3,502,425,174.78</i>	<i>\$415,289.75</i>	<i>\$36,270,882.73</i>	<i>\$113,917.40</i>	<i>\$312,245,742.79</i>	<i>\$11,861,432.58</i>	<i>\$1,213,076,713.40</i>	<i>\$11,132,921.09</i>	<i>\$1,418,201,063.42</i>	<i>\$11,990.26</i>	<i>\$53,453,681.82</i>	<i>\$6,535,673,258.94</i>	<i>\$32,614,180.40</i>	<i>\$32,614,180.40</i>
October-2015	1,260,354.83	2,769,487,641.92	178.06	36,535,975.67	42,757.49	269,960,689.41	7,258,755.08	1,221,169,928.51	2,701,744.15	1,418,767,309.75	29,707.56	53,519,864.41	5,769,441,409.67	\$11,293,497.17	\$43,907,677.57
November-2015	3,063,884.09	2,609,740,692.75	292,178.94	36,841,058.81	51,750.03	280,768,120.54	4,886,398.70	1,227,007,473.39	2,077,493.06	1,409,408,561.62	40,842.91	53,592,982.32	5,617,358,889.43	\$10,412,547.73	\$54,320,225.30
December-2015	4,887,864.68	2,597,460,130.74	143,925.46	35,754,258.29	49,421.54	286,395,227.53	24,384,269.31	1,231,415,546.94	4,369,080.80	1,409,367,520.08	66,592.28	53,599,574.60	5,613,992,258.18	\$33,901,154.07	\$88,221,379.37
<i>2nd Quarter</i>	<i>9,212,103.60</i>	<i>2,658,896,155.14</i>	<i>436,282.46</i>	<i>36,377,097.59</i>	<i>143,929.06</i>	<i>279,041,345.83</i>	<i>36,529,423.09</i>	<i>1,226,530,982.95</i>	<i>9,148,318.01</i>	<i>1,412,514,463.82</i>	<i>137,142.75</i>	<i>53,570,807.11</i>	<i>5,666,930,852.43</i>	<i>\$55,607,198.97</i>	<i>\$88,221,379.37</i>
January-2016															
February-2016															
March-2016															
<i>3rd Quarter</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>\$0.00</i>	<i>\$0.00</i>
April-2016															
May-2016															
June-2016															
<i>4th Quarter</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>0.00</i>	<i>\$0.00</i>	<i>\$0.00</i>
Fiscal Year Total	\$18,290,732.92	\$3,080,660,664.96	\$851,572.21	\$36,323,990.16	\$257,846.46	\$295,643,544.31	\$48,390,855.67	\$1,219,803,848.18	\$20,281,239.10	\$1,415,357,763.62	\$149,133.01	\$53,512,244.47	\$6,101,302,055.68	\$88,221,379.37	\$88,221,379.37
Ending Balance		\$2,597,460,130.74		\$35,754,258.29		\$286,395,227.53		\$1,231,415,546.94		\$1,409,367,520.08		\$53,599,574.60	\$5,613,992,258.18		
Average Balance		\$3,080,660,664.96		\$36,323,990.16		\$295,643,544.31		\$1,219,803,848.18		\$1,415,357,763.62		\$53,512,244.47	\$6,101,302,055.68		
Cash Yield															
Period	0.59%		2.34%		0.09%		3.97%		1.43%		0.28%		1.45%		
Annualized	1.18%		4.68%		0.17%		7.91%		2.86%		0.56%		2.88%		

1-Mo Tsy Bill Total Return

Period	0.012%
Annualized	0.024%

2-Yr Tsy Note Total Return

Period	-0.069%
Annualized	-0.137%
Average Coupon	0.750%

- All figures are derived from Custodian Statements and the State's ISIS accounting system as reported by the Fiscal Division of the Department of the Treasury.
- The Annual Yield is derived by dividing the Earnings by the Average Balance, then dividing the quotient by the percentage of the Fiscal Year expired.
- The 1-Month Treasury Bill Return is derived from the Citigroup Salomon 1-Month US Treasury Bill Index for the period.
- The 2-Year Treasury Note Return is derived from the Citigroup Salomon 2-Year US Treasury Note Index for the period.
- The 2-Year Treasury Auction Date & Coupons from monthly US Treasury auctions
- The Medicaid Trust Fund Cash Yield skewed by liquidation of fund and realization of one time capital gains.
- All figures are unaudited.