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TREASURER OF THE STATE OF LOUISIANA

DEPARTMENT OF THE TREASURY
INVESTMENT EARNINGS SUMMARY REPORT
FISCAL YEAR 2015 - 2016

	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	992,547.23	2,605,930,218.58	30,047.36	35,763,276.79	56,947.55	273,555,550.32	3,046,993.49	1,255,379,556.17	3,401,811.12	1,414,871,182.41	25,954.91	53,246,523.51	5,638,746,307.78	\$7,554,301.66	\$95,775,747.81
February-2016	2,438,812.56	2,622,148,774.18	416,104.43	36,149,333.86	90,317.25	292,001,388.17	3,710,479.48	1,255,161,847.25	5,473,755.42	1,415,255,167.30	10,033.13	53,256,024.11	5,673,972,534.87	\$12,139,502.27	\$107,915,250.08
March-2016	851,390.86	2,490,664,565.40	2,225.74	36,291,352.29	98,274.50	300,972,957.35	4,337,808.04	1,255,129,814.95	2,821,027.21	1,418,628,914.18	10,520.13	38,933,705.77	5,540,621,309.94	\$8,121,246.48	\$116,036,496.56
<i>3rd Quarter</i>	<i>4,282,750.65</i>	<i>2,572,914,519.39</i>	<i>448,377.53</i>	<i>36,067,987.65</i>	<i>245,539.30</i>	<i>288,843,298.61</i>	<i>11,095,281.01</i>	<i>1,255,223,739.46</i>	<i>11,696,593.75</i>	<i>1,416,251,754.63</i>	<i>46,508.17</i>	<i>48,478,751.13</i>	<i>5,617,780,050.86</i>	<i>\$27,815,050.41</i>	<i>\$116,036,496.56</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	\$22,573,483.57	\$2,911,411,949.77	\$1,299,949.74	\$36,238,655.99	\$503,385.76	\$293,376,795.74	\$59,486,136.68	\$1,231,610,478.60	\$31,977,832.85	\$1,415,655,760.62	\$195,641.18	\$51,834,413.35	\$5,940,128,054.08	\$116,036,429.78	\$116,036,496.56
Ending Balance		\$2,490,664,565.40		\$36,291,352.29		\$300,972,957.35		\$1,255,129,814.95		\$1,418,628,914.18		\$38,933,705.77	\$5,540,621,309.94		
Average Balance		\$2,911,411,949.77		\$36,238,655.99		\$293,376,795.74		\$1,231,610,478.60		\$1,415,655,760.62		\$51,834,413.35	\$5,940,128,054.08		
Cash Yield															
Period	0.78%		3.59%		0.17%		4.83%		2.26%		0.38%		1.95%		
Annualized	1.03%		4.78%		0.23%		6.43%		3.01%		0.50%		2.60%		

1-Mo Tsy Bill Total Return

Period	0.062%
Annualized	0.082%

2-Yr Tsy Note Total Return

Period	0.742%
Annualized	0.990%
Average Coupon	0.764%

- 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.