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TREASURER OF THE STATE OF LOUISIANA

DEPARTMENT OF THE TREASURY
INVESTMENT EARNINGS SUMMARY REPORT
FISCAL YEAR 2017 - 2018

	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-2017	\$2,779,161.69	\$2,907,437,792.85	\$9,660.48	\$15,233,461.96	\$241,934.21	\$312,522,580.57	\$5,163,884.20	\$1,253,905,923.10	\$3,376,941.48	\$1,426,810,633.27	\$22,505.51	\$38,574,919.90	\$5,954,485,311.65	\$11,594,087.57	\$11,594,087.57
August-2017	2,017,782.85	2,852,929,789.47	11,179.65	15,761,195.91	336,236.37	322,007,888.24	2,988,595.62	1,259,695,584.53	4,843,020.14	1,410,728,750.24	26,850.42	52,931,039.80	5,914,054,248.19	10,223,665.05	21,817,752.62
September-2017	497,673.44	3,209,654,320.59	11,582.25	15,769,051.61	350,972.55	328,555,662.52	6,275,150.28	1,267,772,776.75	3,009,459.63	1,415,254,606.65	26,789.06	52,981,317.98	6,289,987,736.10	10,171,627.21	31,989,379.83
<i>1st Quarter</i>	<i>\$5,294,617.98</i>	<i>\$2,990,007,300.97</i>	<i>\$32,422.38</i>	<i>\$15,587,903.16</i>	<i>\$929,143.13</i>	<i>\$321,028,710.44</i>	<i>\$14,427,630.10</i>	<i>\$1,260,458,094.79</i>	<i>\$11,229,421.25</i>	<i>\$1,417,597,996.72</i>	<i>\$76,144.99</i>	<i>\$48,162,425.89</i>	<i>\$6,052,842,431.98</i>	<i>\$31,989,379.83</i>	<i>\$31,989,379.83</i>
October-2017	2,488,681.01	3,180,490,088.34	11,687.85	15,886,357.96	354,480.66	310,891,608.23	10,385,140.69	1,272,155,265.39	11,368,112.05	1,411,074,276.95	29,869.15	53,014,471.05	6,243,512,067.92	\$24,637,971.41	\$56,627,351.24
November-2017	1,205,681.48	3,037,284,525.19	12,444.36	15,974,226.06	402,011.48	317,408,243.47	3,598,803.16	1,281,222,492.00	2,465,262.63	1,422,654,128.89	128,726.41	53,143,197.46	6,127,686,813.07	\$7,812,929.52	\$64,440,280.76
December-2017	1,483,780.96	3,057,929,820.77	12,594.01	15,995,662.77	387,499.98	338,350,422.76	6,232,777.30	1,283,685,345.62	5,157,257.52	1,417,428,073.61	104,762.36	53,154,443.82	6,166,543,769.35	\$13,378,672.13	\$77,818,952.89
<i>2nd Quarter</i>	<i>5,178,143.45</i>	<i>3,091,901,478.10</i>	<i>36,726.22</i>	<i>15,952,082.26</i>	<i>1,143,992.12</i>	<i>322,216,758.15</i>	<i>20,216,721.15</i>	<i>1,279,021,034.34</i>	<i>18,990,632.20</i>	<i>1,417,052,159.82</i>	<i>263,357.92</i>	<i>53,104,037.44</i>	<i>6,179,247,550.11</i>	<i>\$45,829,573.06</i>	<i>\$77,818,952.89</i>
January-2018															
February-2018															
March-2018															
<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-2018															
May-2018															
June-2018															
<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	\$10,472,761.43	\$3,040,954,389.54	\$69,148.60	\$15,769,992.71	\$2,073,135.25	\$321,622,734.30	\$34,644,351.25	\$1,269,739,564.57	\$30,220,053.45	\$1,417,325,078.27	\$339,502.91	\$50,633,231.67	\$6,116,044,991.05	\$77,818,952.89	\$77,818,952.89
Ending Balance		<u>\$3,057,929,820.77</u>		<u>\$15,995,662.77</u>		<u>\$338,350,422.76</u>		<u>\$1,283,685,345.62</u>		<u>\$1,417,428,073.61</u>		<u>\$53,154,443.82</u>	<u>\$6,166,543,769.35</u>		
Average Balance		<u>\$3,040,954,389.54</u>		<u>\$15,769,992.71</u>		<u>\$321,622,734.30</u>		<u>\$1,269,739,564.57</u>		<u>\$1,417,325,078.27</u>		<u>\$50,633,231.67</u>	<u>\$6,116,044,991.05</u>		
Cash Yield															
Period	0.34%		0.44%		0.64%		2.73%		2.13%		0.67%		1.27%		
Annualized	0.69%		0.87%		1.28%		5.43%		4.24%		1.33%		2.53%		

1-Mo Tsy Bill

Period Average	1.077%
Period End	1.260%

2-Yr Tsy Note

Period Average	1.600%
Period End	2.060%
Average Coupon	1.521%

- 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 1-Month Constant Maturity US Treasury Bill Index for the period.
- The 2-Year Treasury Note Return is derived from the 2-Year Constant Maturity 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.