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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
1st Quarter	\$5,294,617.98	\$2,990,007,300.97	\$32,422.38	\$15,587,903.16	\$929,143.13	\$321,028,710.44	\$14,427,630.10	\$1,260,458,094.79	\$11,229,421.25	\$1,417,597,996.72	\$76,144.99	\$48,162,425.89	\$6,052,842,431.98	\$31,989,379.83	\$31,989,379.83
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
2nd Quarter	5,178,143.45	3,091,901,478.10	36,726.22	15,952,082.26	1,143,992.12	322,216,758.15	20,216,721.15	1,279,021,034.34	18,990,632.20	1,417,052,159.82	263,357.92	53,104,037.44	6,179,247,550.11	\$45,829,573.06	\$77,818,952.89
January-2018	5,843,427.37	3,182,919,839.59	14,530.64	14,367,495.82	411,180.40	320,344,648.93	4,440,679.16	1,288,406,207.52	3,344,892.52	1,421,198,912.55	65,876.67	53,260,632.99	6,280,497,737.40	\$14,120,586.76	\$91,939,539.65
February-2018	2,868,387.90	3,849,397,228.45	16,057.22	14,573,060.08	492,348.89	328,171,301.99	5,026,506.10	1,285,941,792.43	5,092,060.09	1,402,789,152.48	54,136.43	68,413,615.92	6,949,286,151.35	\$13,549,496.63	\$105,489,036.28
March-2018	749,682.46	3,366,530,094.62	14,007.70	14,683,345.38	514,411.80	354,616,750.64	4,151,137.04	1,289,426,635.62	3,416,781.06	1,406,030,350.51	56,093.18	68,467,530.10	6,499,754,706.87	\$8,902,113.24	\$114,391,149.52
3rd Quarter	9,461,497.73	3,466,282,387.55	44,595.56	14,541,300.43	1,417,941.09	334,377,567.19	13,618,322.30	1,287,924,878.52	11,853,733.67	1,410,006,138.51	176,106.28	63,380,593.00	6,576,512,865.21	\$36,572,196.63	\$114,391,149.52
April-2018															
May-2018															
June-2018															
4th Quarter	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	\$0.00	\$0.00
Fiscal Year Total	\$19,934,259.16	\$3,182,730,388.87	\$113,744.16	\$15,360,428.62	\$3,491,076.34	\$325,874,345.26	\$48,262,673.55	\$1,275,801,335.88	\$42,073,787.12	\$1,414,885,431.68	\$515,609.19	\$54,882,352.11	\$6,269,534,282.43	\$114,391,149.52	\$114,391,149.52
Ending Balance		\$3,366,530,094.62		\$14,683,345.38		\$354,616,750.64		\$1,289,426,635.62		\$1,406,030,350.51		\$68,467,530.10	\$6,499,754,706.87		
Average Balance		\$3,182,730,388.87		\$15,360,428.62		\$325,874,345.26		\$1,275,801,335.88		\$1,414,885,431.68		\$54,882,352.11	\$6,269,534,282.43		
<b>Cash Yield</b>															
Period	0.63%		0.74%		1.07%		3.78%		2.97%		0.94%		1.82%		
Annualized	0.84%		0.99%		1.43%		5.04%		3.96%		1.25%		2.43%		

**1-Mo Tsy Bill**  
Period Average 1.216%  
Period End 1.620%

**2-Yr Tsy Note**  
Period Average 1.794%  
Period End 2.490%  
Average Coupon 1.736%

- 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.