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## TREASURER OF THE STATE OF LOUISIANA

DEPARTMENT OF THE TREASURY  
INVESTMENT EARNINGS SUMMARY REPORT  
FISCAL YEAR 2016 - 2017

	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-2016	\$1,083,490.96	\$2,474,456,185.03	\$2,437.02	\$37,381,242.76	\$123,981.24	\$352,172,134.43	\$4,952,893.79	\$1,242,468,468.46	\$4,536,851.32	\$1,408,376,446.05	\$20,529.18	\$52,982,349.61	\$5,567,836,826.34	\$10,720,183.51	\$10,720,183.51
August-2016	2,686,631.70	3,169,622,887.51	417,308.77	37,808,850.31	148,093.60	340,062,831.52	2,857,785.91	1,247,782,149.91	4,839,332.31	1,413,255,439.99	10,393.23	53,088,381.44	6,261,620,540.68	10,959,545.52	21,679,729.03
September-2016	764,617.86	2,648,882,372.48	2,536,184.04	15,296,500.43	164,104.73	334,042,735.80	3,665,045.40	1,248,307,546.35	2,703,158.53	1,414,664,631.49	10,311.97	53,097,839.47	5,714,291,626.02	9,843,422.53	31,523,151.56
<i>1st Quarter</i>	<i>\$4,534,740.52</i>	<i>\$2,764,320,481.67</i>	<i>\$2,955,929.83</i>	<i>\$30,162,197.83</i>	<i>\$436,179.57</i>	<i>\$342,092,567.25</i>	<i>\$11,475,725.10</i>	<i>\$1,246,186,054.91</i>	<i>\$12,079,342.16</i>	<i>\$1,412,098,839.18</i>	<i>\$41,234.38</i>	<i>\$53,056,190.17</i>	<i>\$5,847,916,331.07</i>	<i>\$31,523,151.56</i>	<i>\$31,523,151.56</i>
October-2016	673,881.90	2,570,601,309.24	743.89	15,340,467.68	140,711.69	324,024,462.12	3,748,144.97	1,248,688,338.70	1,200,694.84	1,411,271,893.89	15,166.94	53,102,625.41	5,623,029,097.04	\$5,779,344.23	\$37,302,495.79
November-2016	945,438.32	2,573,174,886.77	-225,995.76	15,114,537.92	169,388.09	281,956,760.17	2,714,166.00	1,255,289,200.78	2,240,248.02	1,412,556,485.74	102,934.42	53,219,851.83	5,591,311,723.21	\$5,946,179.09	\$43,248,674.88
December-2016	1,288,415.76	2,680,421,439.54	209.22	14,394,876.57	143,446.19	288,976,609.49	6,761,090.85	1,257,594,720.84	5,249,158.47	1,414,286,757.94	78,343.69	53,238,195.52	5,708,912,599.90	\$13,520,664.18	\$56,769,339.06
<i>2nd Quarter</i>	<i>2,907,735.98</i>	<i>2,608,065,878.52</i>	<i>-225,042.65</i>	<i>14,949,960.72</i>	<i>453,545.97</i>	<i>298,319,277.26</i>	<i>13,223,401.82</i>	<i>1,253,857,420.11</i>	<i>8,690,101.33</i>	<i>1,412,705,045.86</i>	<i>196,445.05</i>	<i>53,186,890.92</i>	<i>5,641,084,473.38</i>	<i>\$25,246,187.50</i>	<i>\$56,769,339.06</i>
January-2017	4,715,690.04	2,487,161,078.46	661,917.04	15,056,793.61	149,139.64	290,927,219.83	4,935,761.63	1,256,247,585.79	5,677,140.95	1,412,753,655.32	38,492.36	53,317,874.52	5,515,464,207.53	\$16,178,141.66	\$72,947,480.72
February-2017	1,838,499.34	2,388,358,295.99	4,296.86	14,847,492.60	176,095.90	314,061,220.26	2,806,320.07	1,260,977,264.25	4,243,016.72	1,413,196,017.44	21,048.38	53,338,501.26	5,444,778,791.80	\$9,089,277.27	\$82,036,757.99
March-2017	721,587.29	2,967,533,419.54	4,658.52	14,899,272.55	187,959.30	306,796,843.27	3,433,214.26	1,264,495,802.72	2,648,197.77	1,415,285,121.23	1,699.94	39,121,649.20	6,008,132,108.51	\$6,997,317.08	\$89,034,075.07
<i>3rd Quarter</i>	<i>7,275,776.67</i>	<i>2,614,350,931.33</i>	<i>670,872.42</i>	<i>14,934,519.59</i>	<i>513,194.84</i>	<i>303,928,427.79</i>	<i>11,175,295.96</i>	<i>1,260,573,550.92</i>	<i>12,568,355.44</i>	<i>1,413,744,931.33</i>	<i>61,240.68</i>	<i>48,592,674.99</i>	<i>5,656,125,035.95</i>	<i>\$32,264,736.01</i>	<i>\$89,034,075.07</i>
April-2017	301,856.92	3,188,801,318.61	6,759.19	15,000,902.01	208,164.38	285,889,894.20	6,887,425.00	1,271,230,117.00	2,468,980.19	1,420,496,937.33	42,047.36	39,163,696.56	6,220,582,865.71	\$9,915,233.04	\$98,949,308.11
May-2017	1,401,879.80	3,097,175,447.85	7,664.41	15,008,344.79	258,014.92	285,384,783.35	2,807,826.49	1,277,301,600.32	2,615,042.30	1,428,981,351.91	105,204.86	38,916,756.42	6,142,768,284.64	\$7,195,632.78	\$106,144,940.89
June-2017	2,068,799.06	3,183,163,551.18	8,253.20	15,247,846.90	230,447.49	287,794,817.17	4,554,245.23	1,264,325,637.77	3,364,880.58	1,426,452,405.57	80,213.16	38,881,544.58	6,215,865,803.17	\$10,306,838.72	\$116,451,779.61
<i>4th Quarter</i>	<i>3,772,535.78</i>	<i>3,156,380,105.88</i>	<i>22,676.80</i>	<i>15,085,697.90</i>	<i>696,626.79</i>	<i>286,356,498.24</i>	<i>14,249,496.72</i>	<i>1,270,952,451.70</i>	<i>8,448,903.07</i>	<i>1,425,310,231.60</i>	<i>227,465.38</i>	<i>38,987,332.52</i>	<i>6,193,072,317.84</i>	<i>\$27,417,704.54</i>	<i>\$116,451,779.61</i>
<b>Fiscal Year Total</b>	<b>\$18,490,788.95</b>	<b>\$2,785,779,349.35</b>	<b>\$3,424,436.40</b>	<b>\$18,783,094.01</b>	<b>\$2,099,547.17</b>	<b>\$307,674,192.63</b>	<b>\$50,123,919.60</b>	<b>\$1,257,892,369.41</b>	<b>\$41,786,702.00</b>	<b>\$1,415,964,761.99</b>	<b>\$526,385.49</b>	<b>\$48,455,772.15</b>	<b>\$5,834,549,539.55</b>	<b>\$116,451,779.61</b>	<b>\$116,451,779.61</b>
Ending Balance		<b>\$3,183,163,551.18</b>		<b>\$15,247,846.90</b>		<b>\$287,794,817.17</b>		<b>\$1,264,325,637.77</b>		<b>\$1,426,452,405.57</b>		<b>\$38,881,544.58</b>	<b>\$6,215,865,803.17</b>		
Average Balance		<b>\$2,785,779,349.35</b>		<b>\$18,783,094.01</b>		<b>\$307,674,192.63</b>		<b>\$1,257,892,369.41</b>		<b>\$1,415,964,761.99</b>		<b>\$48,455,772.15</b>	<b>\$5,834,549,539.55</b>		
<b>Cash Yield</b>															
Period	0.66%		18.23%		0.68%		3.98%		2.95%		1.09%		2.00%		
Annualized	0.66%		18.23%		0.68%		3.98%		2.95%		1.09%		2.00%		

**1-Mo Tsy Bill**

Period Average	0.472%
Period End	0.840%

**2-Yr Tsy Note**

Period Average	1.068%
Period End	1.380%
Average Coupon	1.042%

- 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.