



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
05/22/17	0.93	0.90	188
05/23/17	0.93	0.90	187
05/24/17	0.93	0.90	184
05/25/17	0.93	0.90	183
05/26/17	0.94	0.90	190
05/27/17	0.94	0.90	190
05/28/17	0.94	0.90	190
05/29/17	0.94	0.90	190
05/30/17	0.94	0.90	187
05/31/17	0.94	0.91	186
06/01/17	0.95	0.91	190
06/02/17	0.95	0.91	191
06/03/17	0.95	0.91	191
06/04/17	0.95	0.91	191
06/05/17	0.95	0.91	191
06/06/17	0.95	0.91	191
06/07/17	0.95	0.91	188
06/08/17	0.95	0.91	189
06/09/17	0.96	0.91	188
06/10/17	0.96	0.91	188
06/11/17	0.96	0.91	188
06/12/17	0.96	0.91	184
06/13/17	0.96	0.91	182
06/14/17	0.96	0.91	179
06/15/17	0.98	0.92	187
06/16/17	0.98	0.92	186
06/17/17	0.98	0.92	186
06/18/17	0.98	0.92	186
06/19/17	0.98	0.92	183
06/20/17	0.98	0.92	182
06/21/17	0.99	0.92	181

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

Quarter Ending 03/31/17

Apportionment Rate: 0.78%
 Earnings Ratio: 0.00002126194403179
 Fair Value Factor: 0.999175951
 Daily: 0.85%
 Quarter to Date: 0.78%
 Average Life: 180

PMIA Average Monthly Effective Yields

May 2017 0.925%
 Apr 2017 0.884%
 Mar 2017 0.821%

**Pooled Money Investment Account
Portfolio Composition
05/31/17
\$72.4 billion**

