



POOLED MONEY INVESTMENT ACCOUNT

JOHN CHIANG
CALIFORNIA STATE TREASURER
SUMMARY OF INVESTMENT DATA
(DOLLARS IN THOUSANDS)

	<u>Average Daily Portfolio (\$)</u>	<u>Effective Yield (%)</u>	<u>Average Life (Month End in Days)</u>
December 2016	68,450,423	0.719	171
December 2015	61,750,456	0.400	179
Change	+6,699,967	+0.319	-8
January 2017	69,697,101	0.751	180
January 2016	64,351,061	0.446	167
Change	+5,346,040	+0.305	+13
February 2017	68,284,159	0.777	186
February 2016	64,724,907	0.467	159
Change	+3,559,252	+0.310	+27
March 2017	69,451,955	0.821	180
March 2016	63,160,799	0.506	146
Change	+6,291,156	+0.315	+34
April 2017	71,885,273	0.884	188
April 2016	64,957,904	0.525	164
Change	+6,927,369	+0.359	+24
May 2017	72,289,251	0.925	186
May 2016	68,336,388	0.552	167
Change	+3,952,863	+0.373	+19
June 2017	74,934,008	0.978	194
June 2016	72,001,603	0.576	167
Change	+2,932,405	+0.402	+27
July 2017	76,806,123	1.051	192
July 2016	72,079,182	0.588	169
Change	+4,726,941	+0.463	+23