



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>
<b>October 2016</b>	66,701,931	0.654	163
<b>October 2015</b>	63,007,850	0.357	200
<b>Change</b>	+3,694,081	+0.297	-37
<b>November 2016</b>	68,584,723	0.678	167
<b>November 2015</b>	62,247,140	0.374	183
<b>Change</b>	+6,337,583	+0.304	-16
<b>December 2016</b>	68,450,423	0.719	171
<b>December 2015</b>	61,750,456	0.400	179
<b>Change</b>	+6,699,967	+0.319	-8
<b>January 2017</b>	69,697,101	0.751	180
<b>January 2016</b>	64,351,061	0.446	167
<b>Change</b>	+5,346,040	+0.305	+13
<b>February 2017</b>	68,284,159	0.777	186
<b>February 2016</b>	64,724,907	0.467	159
<b>Change</b>	+3,559,252	+0.310	+27
<b>March 2017</b>	69,451,955	0.821	180
<b>March 2016</b>	63,160,799	0.506	146
<b>Change</b>	+6,291,156	+0.315	+34
<b>April 2017</b>	71,885,273	0.884	188
<b>April 2016</b>	64,957,904	0.525	164
<b>Change</b>	+6,927,369	+0.359	+24
<b>May 2017</b>	72,289,251	0.925	186
<b>May 2016</b>	68,336,388	0.552	167
<b>Change</b>	+3,952,863	+0.373	+19