

Monthly Average Balances and Rates*

General Account Investment Portfolio

Department of the Treasury

(dollars in millions)

FISCAL YEAR 2018	PRIMARY LIQUIDITY		EXTERNAL MANAGEMENT EXTENDED DURATION ¹		COMPOSITE		Treasury 1 Yr. Constant Maturity ²
	Avg. Balance	Yield	Avg. Balance	Annualized Total Return	Avg. Balance	Rate	Yield
July 2017	\$4,568.1	1.15 %	\$1,270.7	4.94 %	\$5,838.8	1.97 %	1.22 %
August 2017	\$3,985.7	1.17 %	\$1,277.1	7.52 %	\$5,262.8	2.71 %	1.23 %
September 2017	\$4,286.7	1.21 %	\$1,278.7	(4.36)%	\$5,565.4	(0.07)%	1.28 %
October 2017	\$4,625.0	1.23 %	\$1,276.7	0.58 %	\$5,901.7	1.09 %	1.40 %
November 2017	\$4,843.5	1.27 %	\$1,275.6	(2.24)%	\$6,119.1	0.54 %	1.56 %
December 2017	\$4,795.5	1.32 %	\$1,275.7	3.04 %	\$6,071.2	1.68 %	1.70 %
January 2018	\$5,763.2	1.45 %	\$1,272.1	(9.79)%	\$7,035.3	(0.58)%	1.80 %
February 2018	\$5,739.1	1.55 %	\$1,263.3	(6.40)%	\$7,002.4	0.12 %	1.96 %
March 2018	\$5,300.8	1.60 %	\$1,262.1	4.63 %	\$6,562.9	2.18 %	2.06 %
April 2018	\$5,464.1	1.78 %	\$1,261.7	(5.55)%	\$6,725.8	0.40 %	2.15 %
May 2018	\$5,813.4	1.87 %	\$1,262.1	6.69 %	\$7,075.5	2.73 %	2.27 %
June 2018	\$5,657.3	2.01 %	\$1,265.0	(0.70)%	\$6,922.3	1.51 %	2.33 %
Year-to-Date	\$5,070.2	1.49 %	\$1,270.1	(0.05)%	\$6,340.3	1.18 %	1.75 %

¹ Performance on the extended duration portion of the General Account is reported on an annualized total return basis. Total return includes unrealized gains and losses, which in the short term can make returns more volatile. Over an extended time period the fluctuations average out and total return approaches the portfolio yield.

² Federal Reserve Bank H.15 Release

*(Unaudited)

Totals may not add due to rounding.