

## Monthly Average Balances and Rates\*

General Account Investment Portfolio

Department of the Treasury

(dollars in millions)

FISCAL YEAR 2017	PRIMARY LIQUIDITY		EXTERNAL MANAGEMENT EXTENDED DURATION <sup>1</sup>		COMPOSITE		Treasury 1 Yr. Constant Maturity <sup>2</sup>
	Avg. Balance	Yield	Avg. Balance	Annualized Total Return	Avg. Balance	Rate	Yield
July 2016	\$4,183.5	0.69 %	\$1,269.5	4.46 %	\$5,453.0	1.57 %	0.51 %
August 2016	\$3,648.3	0.69 %	\$1,270.9	(1.35)%	\$4,919.2	0.16 %	0.57 %
September 2016	\$4,021.4	0.74 %	\$1,270.4	0.84 %	\$5,291.8	0.76 %	0.59 %
October 2016	\$4,299.8	0.82 %	\$1,268.7	(4.89)%	\$5,568.5	(0.48)%	0.66 %
November 2016	\$4,149.7	0.82 %	\$1,256.6	(18.78)%	\$5,406.3	(3.74)%	0.74 %
December 2016	\$3,884.9	0.87 %	\$1,246.7	0.88 %	\$5,131.6	0.87 %	0.87 %
January 2017	\$4,422.2	0.91 %	\$1,248.1	2.43 %	\$5,670.3	1.24 %	0.83 %
February 2017	\$4,634.0	1.00 %	\$1,252.2	5.75 %	\$5,886.2	2.01 %	0.82 %
March 2017	\$4,287.8	0.99 %	\$1,255.3	0.55 %	\$5,543.1	0.89 %	1.01 %
April 2017	\$4,177.0	1.04 %	\$1,259.2	7.10 %	\$5,436.2	2.44 %	1.04 %
May 2017	\$4,526.7	1.06 %	\$1,266.1	6.33 %	\$5,792.8	2.21 %	1.12 %
June 2017	\$4,421.0	1.11 %	\$1,268.8	(1.07)%	\$5,689.8	0.62 %	1.20 %
<b>Year-to-Date</b>	<b>\$4,221.4</b>	<b>0.90 %</b>	<b>\$1,261.0</b>	<b>0.18 %</b>	<b>\$5,482.4</b>	<b>0.73 %</b>	<b>0.83 %</b>

<sup>1</sup> 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.

<sup>2</sup> Federal Reserve Bank H.15 Release

\* (Unaudited)