

Monthly Average Balances and Rates*

General Account Investment Portfolio

Department of the Treasury

(dollars in millions)

FISCAL YEAR 2016	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 2015	\$4,451.3	0.29 %	\$1,216.6	5.34 %	\$5,667.9	1.37 %	0.30 %
August 2015	\$3,908.8	0.33 %	\$1,218.7	(0.73)%	\$5,127.5	0.08 %	0.38 %
September 2015	\$4,137.0	0.34 %	\$1,222.2	7.56 %	\$5,359.2	1.99 %	0.37 %
October 2015	\$4,325.3	0.36 %	\$1,225.5	(0.73)%	\$5,550.8	0.12 %	0.26 %
November 2015	\$4,100.0	0.39 %	\$1,224.3	(1.05)%	\$5,324.3	0.06 %	0.48 %
December 2015	\$3,916.6	0.44 %	\$1,222.1	(3.25)%	\$5,138.7	(0.44)%	0.65 %
January 2016	\$4,352.9	0.50 %	\$1,227.0	13.22 %	\$5,579.9	3.30 %	0.54 %
February 2016	\$4,446.7	0.58 %	\$1,236.3	5.48 %	\$5,683.0	1.65 %	0.53 %
March 2016	\$3,943.0	0.61 %	\$1,243.3	8.22 %	\$5,186.3	2.43 %	0.66 %
April 2016	\$3,695.2	0.64 %	\$1,249.6	4.10 %	\$4,944.8	1.51 %	0.56 %
May 2016	\$4,313.1	0.62 %	\$1,251.7	(0.13)%	\$5,564.8	0.45 %	0.59 %
June 2016	\$4,371.2	0.66 %	\$1,259.5	14.92 %	\$5,630.7	3.85 %	0.55 %
Year-to-Date	\$4,163.4	0.48 %	\$1,233.1	4.41 %	\$5,396.5	1.38 %	0.49 %

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)