

Monthly Average Balances and Rates*

General Account Investment Portfolio

Department of the Treasury

(dollars in millions)

FISCAL YEAR 2019	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 2018	\$5,881.1	2.12 %	\$1,264.1	0.55 %	\$7,145.2	1.84 %	2.39 %
August 2018	\$5,225.6	2.12 %	\$1,267.0	6.90 %	\$6,492.6	3.05 %	2.45 %
September 2018	\$5,777.9	2.17 %	\$1,268.5	(4.34)%	\$7,046.4	1.00 %	2.56 %
October 2018							
November 2018							
December 2018							
January 2019							
February 2019							
March 2019							
April 2019							
May 2019							
June 2019							
Year-to-Date	\$5,628.2	2.14 %	\$1,266.5	1.09 %	\$6,894.7	1.94 %	2.47 %

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.