

Monthly Average Balances and Rates*
General Account Investment Portfolio
Department of the Treasury
(dollars in millions)

FISCAL YEAR 2023	PRIMARY LIQUIDITY		9 Month Rolling Avg. Treasury 1 Yr. Constant Maturity ²	EXTERNAL MANAGEMENT EXTENDED DURATION ¹		COMPOSITE	
	Avg. Balance	Yield	Yield	Avg. Balance	Annualized Total Return	Avg. Balance	Rate
July 2022	\$21,312.5	1.51 %	1.44 %	\$5,093.1	22.65 %	\$26,405.6	5.58 %
August 2022	\$20,538.0	1.82 %	1.79 %	\$5,250.4	(24.83)%	\$25,788.4	(3.61)%
September 2022	\$21,220.3	2.15 %	2.19 %	\$5,116.6	(36.19)%	\$26,336.9	(5.30)%
October 2022	\$21,727.7	2.58 %	2.62 %	\$5,017.4	(9.71)%	\$26,745.1	0.27 %
November 2022	\$21,678.4	3.09 %	3.03 %	\$5,061.1	31.22 %	\$26,739.5	8.42 %
December 2022	\$21,255.9	3.38 %	3.40 %	\$5,122.2	(1.46)%	\$26,378.1	2.44 %
January 2023	\$22,486.1	3.65 %	3.71 %	\$5,301.4	26.69 %	\$27,787.5	8.04 %
February 2023	\$22,329.1	3.85 %	4.03 %	\$5,448.8	(20.61)%	\$27,777.9	(0.95)%
March 2023	\$21,589.7	3.91 %	4.26 %	\$5,466.7	23.56 %	\$27,056.4	7.88 %
April 2023	\$22,329.9	4.05 %	4.44 %	\$5,536.2	7.21 %	\$27,866.1	4.68 %
May 2023	\$23,778.7	4.24 %	4.62 %	\$5,532.5	(8.50)%	\$29,311.2	1.84 %
June 2023	\$23,517.4	4.34 %	4.77 %	\$5,501.9	(4.57)%	\$29,019.3	2.65 %
Year-to-Date	\$21,980.3	3.24 %	3.36 %	\$5,287.4	0.62 %	\$27,267.7	2.73 %

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)