

Monthly Average Balances and Rates*

General Account Investment Portfolio
Department of the Treasury
(dollars in millions)

FISCAL YEAR 2024	PRIMARY LIQUIDITY		9 Month Rolling Avg. Treasury 1 Yr. Constant Maturity ¹	EXTERNAL MANAGEMENT EXTENDED DURATION ²			COMPOSITE		
	Avg. Balance	Yield	Yield	Avg. Balance	Annualized Total Return	YTM ³	Avg. Balance	Rate ⁴	YTM ⁵
July 2023	\$23,322.6	4.42 %	4.88 %	\$5,497.6	2.74 %	5.19 %	\$28,820.2	4.10 %	4.57 %
August 2023	\$23,027.5	4.51 %	4.95 %	\$5,500.0	(1.56)%	5.28 %	\$28,527.5	3.34 %	4.66 %
September 2023	\$23,380.9	4.62 %	5.03 %	\$5,458.0	(16.58)%	5.64 %	\$28,838.9	0.61 %	4.81 %
October 2023	\$24,093.0	4.70 %	5.12 %	\$5,400.1	(8.62)%	5.86 %	\$29,493.1	2.26 %	4.91 %
November 2023	\$23,394.9	4.78 %	5.15 %	\$5,462.9	37.17 %	5.32 %	\$28,857.8	10.91 %	4.88 %
December 2023	\$23,177.3	4.78 %	5.19 %	\$5,619.6	32.11 %	4.82 %	\$28,796.9	10.11 %	4.79 %
January 2024	\$23,862.5	4.80 %	5.20 %	\$5,949.5	2.54 %	4.86 %	\$29,812.0	4.35 %	4.81 %
February 2024	\$23,600.4	4.82 %	5.20 %	\$6,428.5	(9.89)%	5.16 %	\$30,028.9	1.67 %	4.89 %
March 2024	\$21,859.0	4.73 %	5.17 %	\$6,919.0	8.69 %	5.07 %	\$28,778.0	5.68 %	4.81 %
April 2024	\$22,145.4	4.73 %	5.15 %	\$7,403.1	(11.73)%	5.45 %	\$29,548.5	0.60 %	4.91 %
May 2024	\$22,822.5	4.72 %	5.12 %	\$7,903.8	14.59 %	5.27 %	\$30,726.3	7.26 %	4.87 %
June 2024	\$21,848.1	4.74 %	5.09 %	\$8,482.6	9.25 %	5.20 %	\$30,330.7	6.00 %	4.87 %
Year-to-Date	\$23,044.5	4.69 %	5.10 %	\$6,335.4	4.98 %	5.25 %	\$29,379.9	4.76 %	4.82 %

¹ Federal Reserve Bank H.15 Release

² 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

³ Actual YTM as of EOM as reported by external managers

⁴ Composite Rate is the PLP Yield blended with the EDCP Annualized Total Return.

⁵ Composite YTM based on average balance for PLP and EOM balances for EDCP

* (Unaudited)