

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

| FISCAL YEAR<br><b>2022</b> | PRIMARY LIQUIDITY |               | EXTERNAL MANAGEMENT<br>EXTENDED DURATION <sup>1</sup> |                            | COMPOSITE         |                | Treasury 1 Yr.<br>Constant<br>Maturity <sup>2</sup> |
|----------------------------|-------------------|---------------|---|----------------------------|-------------------|----------------|---|
|                            | Avg. Balance      | Yield         | Avg. Balance  | Annualized<br>Total Return | Avg. Balance      | Rate           | Yield   |
| July 2021                  | \$17,762.6        | 0.21 %        | \$3,519.2   | 9.73 %                     | \$21,281.8        | 1.78 %         | 0.08 %  |
| August 2021                | \$17,400.4        | 0.22 %        | \$3,530.5   | (1.81)%                    | \$20,930.9        | (0.12)%        | 0.07 %  |
| September 2021             | \$17,919.1        | 0.22 %        | \$3,516.4   | (7.57)%                    | \$21,435.5        | (1.06)%        | 0.08 %  |
| October 2021               | \$18,302.1        | 0.23 %        | \$3,500.0   | (3.59)%                    | \$21,802.1        | (0.38)%        | 0.11 %  |
| November 2021              | \$18,652.9        | 0.26 %        | \$3,495.6   | 1.15 %                     | \$22,148.5        | 0.40 %         | 0.18 %  |
| December 2021              | \$18,058.1        | 0.28 %        | \$3,867.4   | (2.18)%                    | \$21,925.5        | (0.15)%        | 0.30 %  |
| January 2022               | \$18,724.6        | 0.30 %        | \$4,205.7   | (18.37)%                   | \$22,930.3        | (3.12)%        | 0.55 %  |
| February 2022              | \$18,919.7        | 0.32 %        | \$4,155.8   | (9.81)%                    | \$23,075.5        | (1.50)%        | 1.00 %  |
| March 2022                 | \$18,191.6        | 0.42 %        | \$4,089.4   | (28.40)%                   | \$22,281.0        | (4.87)%        | 1.34 %  |
| April 2022                 | \$19,356.4        | 0.55 %        | \$3,990.5   | (29.46)%                   | \$23,346.9        | (4.58)%        | 1.89 %  |
| May 2022                   | \$21,867.7        | 0.88 %        | \$3,953.0   | 7.77 %                     | \$25,820.7        | 1.93 %         | 2.06 %  |
| June 2022                  | \$22,529.3        | 1.16 %        | \$4,423.0   | (13.97)%                   | \$26,952.3        | (1.32)%        | 2.65 %  |
| <b>Year-to-Date</b>        | <b>\$18,973.7</b> | <b>0.44 %</b> | <b>\$3,853.9</b>                                      | <b>(8.55)%</b>             | <b>\$22,827.6</b> | <b>(1.08)%</b> | <b>0.86 %</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)