

## Monthly Average Balances and Rates\*

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

FISCAL YEAR 2021	PRIMARY LIQUIDITY		EXTERNAL MANAGEMENT EXTENDED DURATION <sup>1</sup>		COMPOSITE		Treasury 1 Yr. Constant Maturity <sup>2</sup>
	Avg. Balance	Yield	Avg. Balance	Annualized Total Return	Avg. Balance	Rate	Yield
July 2020	\$11,650.2	0.58 %	\$2,010.6	12.02 %	\$13,660.8	2.26 %	0.15 %
August 2020	\$11,017.8	0.50 %	\$2,017.8	(2.96)%	\$13,035.6	(0.04)%	0.13 %
September 2020	\$11,316.6	0.44 %	\$2,014.9	0.49 %	\$13,331.5	0.45 %	0.13 %
October 2020	\$11,853.0	0.36 %	\$2,011.9	(3.07)%	\$13,864.9	(0.14)%	0.13 %
November 2020	\$11,923.6	0.35 %	\$2,015.4	7.55 %	\$13,939.0	1.39 %	0.12 %
December 2020	\$11,477.1	0.34 %	\$2,024.0	2.87 %	\$13,501.1	0.72 %	0.10 %
January 2021	\$11,650.0	0.32 %	\$2,273.1	(3.75)%	\$13,923.1	(0.34)%	0.10 %
February 2021	\$11,933.5	0.32 %	\$2,506.7	(12.16)%	\$14,440.2	(1.85)%	0.07 %
March 2021	\$11,649.8	0.29 %	\$2,485.0	(8.26)%	\$14,134.8	(1.21)%	0.08 %
April 2021	\$12,045.5	0.28 %	\$2,483.8	7.39 %	\$14,529.3	1.50 %	0.06 %
May 2021	\$14,290.2	0.24 %	\$2,494.7	3.51 %	\$16,784.9	0.73 %	0.05 %
June 2021	\$18,347.4	0.21 %	\$2,967.2	2.97 %	\$21,314.6	0.59 %	0.07 %
<b>Year-to-Date</b>	<b>\$12,429.6</b>	<b>0.34 %</b>	<b>\$2,275.4</b>	<b>0.45 %</b>	<b>\$14,705.0</b>	<b>0.36 %</b>	<b>0.10 %</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)