

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 ¹		COMPOSITE		Treasury 1 Yr. Constant Maturity ²
	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							
November 2020							
December 2020							
January 2021							
February 2021							
March 2021							
April 2021							
May 2021							
June 2021							
Year-to-Date	\$11,328.2	0.51 %	\$2,014.4	3.20 %	\$13,342.6	0.92 %	0.14 %

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.