

## Monthly Average Balances and Rates\*

General Account Investment Portfolio

Department of the Treasury

(dollars in millions)

FISCAL YEAR 2020	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 2019	\$8,041.1	2.55 %	\$1,349.7	1.99 %	\$9,390.8	2.47 %	1.96 %
August 2019							
September 2019							
October 2019							
November 2019							
December 2019							
January 2020							
February 2020							
March 2020							
April 2020							
May 2020							
June 2020							
<b>Year-to-Date</b>	<b>\$8,041.1</b>	<b>2.55 %</b>	<b>\$1,349.7</b>	<b>1.99 %</b>	<b>\$9,390.8</b>	<b>2.47 %</b>	<b>1.96 %</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)

Totals may not add due to rounding.