

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 ¹		COMPOSITE		Treasury 1 Yr. Constant Maturity ²
	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	\$7,619.6	2.37 %	\$1,363.7	21.88 %	\$8,983.3	5.33 %	1.77 %
September 2019	\$8,221.6	2.35 %	\$1,373.1	(4.66)%	\$9,594.7	1.35 %	1.80 %
October 2019	\$8,546.1	2.15 %	\$1,372.4	3.83 %	\$9,918.5	2.38 %	1.61 %
November 2019	\$8,082.6	2.00 %	\$1,374.2	(0.91)%	\$9,456.8	1.58 %	1.57 %
December 2019	\$8,100.2	1.93 %	\$1,373.3	0.25 %	\$9,473.5	1.69 %	1.55 %
January 2020	\$8,665.6	1.91 %	\$1,649.2	18.33 %	\$10,314.8	4.54 %	1.53 %
February 2020	\$8,380.7	1.84 %	\$1,938.9	16.82 %	\$10,319.6	4.65 %	1.41 %
March 2020	\$8,019.6	1.62 %	\$1,947.2	(5.47)%	\$9,966.8	0.23 %	0.33 %
April 2020	\$8,947.5	1.20 %	\$1,957.6	18.65 %	\$10,905.1	4.33 %	0.18 %
May 2020	\$11,147.5	0.80 %	\$1,979.6	8.57 %	\$13,127.1	1.97 %	0.16 %
June 2020	\$11,420.1	0.71 %	\$1,993.6	8.70 %	\$13,413.7	1.90 %	0.18 %
Year-to-Date	\$8,766.0	1.72 %	\$1,639.4	7.74 %	\$10,405.4	2.67 %	1.17 %

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.