

Monthly Average Balances and Rates*

General Account Investment Portfolio

Department of the Treasury

(dollars in millions)

FISCAL YEAR 2013	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 2012	\$3,859.5	0.35 %	\$1,355.6	14.19 %	\$5,215.1	3.95 %	0.19 %
August 2012	\$3,211.0	0.19 % ³	\$1,364.9	2.81 %	\$4,575.9	0.97 % ³	0.18 %
September 2012	\$3,507.9	0.30 %	\$1,368.3	3.46 %	\$4,876.2	1.19 %	0.18 %
October 2012	\$3,814.2	0.30 %	\$1,371.9	3.48 %	\$5,186.1	1.14 %	0.18 %
November 2012	\$3,434.9	0.32 %	\$1,375.1	2.51 %	\$4,810.0	0.95 %	0.18 %
December 2012	\$3,080.2	0.31 %	\$1,376.0	(1.02)%	\$4,456.2	(0.10)%	0.16 %
January 2013	\$3,736.6	0.28 %	\$1,346.1	(4.01)%	\$5,082.7	(0.86)%	0.15 %
February 2013	\$3,913.0	0.28 %	\$1,296.9	5.37 %	\$5,209.9	1.55 %	0.16 %
March 2013	\$3,490.7	0.28 %	\$1,277.8	1.49 %	\$4,768.5	0.60 %	0.15 %
April 2013	\$3,515.5	0.28 %	\$1,282.7	8.12 %	\$4,798.2	2.38 %	0.12 %
May 2013	\$4,008.8	0.25 %	\$1,279.2	(14.09)%	\$5,288.0	(3.22)%	0.12 %
June 2013	\$4,103.7	0.24 %	\$1,214.0	(14.48)%	\$5,317.7	(3.12)%	0.14 %
Year-to-Date	\$3,639.7	0.28 %	\$1,325.7	0.78 %	\$4,965.4	0.42 %	0.16 %

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

³ The Primary Liquidity Yield of 0.19% reflects a \$381,340.44 write down of Morgan Stanley 2007-HE5 in the securities lending portfolio. Without the write down, the Primary Liquidity Yield would have been 0.33% and the Composite Rate would have been 1.07%.

* (Unaudited)