

## Monthly Average Balances and Rates\*

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

| FISCAL YEAR<br><b>2012</b> | PRIMARY LIQUIDITY |               | EXTERNAL MANAGEMENT<br>EXTENDED DURATION <sup>1</sup> |                            | COMPOSITE        |               | Treasury 1 Yr.<br>Constant<br>Maturity <sup>2</sup> |
|----------------------------|-------------------|---------------|-------------------------------------------------------|----------------------------|------------------|---------------|-----------------------------------------------------|
|                            | Avg. Balance      | Yield         | Avg. Balance                                          | Annualized<br>Total Return | Avg. Balance     | Rate          | Yield                                               |
| July 2011                  | \$3,889.8         | 0.31 %        | \$1,279.0                                             | 15.39 %                    | \$5,168.8        | 4.04 %        | 0.19 %                                              |
| August 2011                | \$3,330.4         | 0.35 %        | \$1,292.5                                             | 10.31 %                    | \$4,622.9        | 3.13 %        | 0.11 %                                              |
| September 2011             | \$3,520.5         | 0.39 %        | \$1,299.5                                             | 3.09 %                     | \$4,820.0        | 1.12 %        | 0.10 %                                              |
| October 2011               | \$3,681.0         | 0.35 %        | \$1,303.3                                             | 4.39 %                     | \$4,984.3        | 1.41 %        | 0.11 %                                              |
| November 2011              | \$3,506.4         | 0.39 %        | \$1,303.2                                             | (4.26)%                    | \$4,809.6        | (0.87)%       | 0.11 %                                              |
| December 2011              | \$3,197.0         | 0.39 %        | \$1,307.1                                             | 11.71 %                    | \$4,504.1        | 3.68 %        | 0.12 %                                              |
| January 2012               | \$3,747.7         | 0.36 %        | \$1,320.6                                             | 13.41 %                    | \$5,068.3        | 3.76 %        | 0.12 %                                              |
| February 2012              | \$3,885.2         | 0.40 %        | \$1,328.9                                             | 2.33 %                     | \$5,214.1        | 0.89 %        | 0.16 %                                              |
| March 2012                 | \$3,588.1         | 0.39 %        | \$1,328.6                                             | (2.96)%                    | \$4,916.7        | (0.52)%       | 0.19 %                                              |
| April 2012                 | \$3,549.9         | 0.40 %        | \$1,332.4                                             | 10.22 %                    | \$4,882.3        | 3.08 %        | 0.18 %                                              |
| May 2012                   | \$4,035.1         | 0.36 %        | \$1,341.2                                             | 6.08 %                     | \$5,376.3        | 1.79 %        | 0.19 %                                              |
| June 2012                  | \$3,859.7         | 0.37 %        | \$1,346.1                                             | 2.86 %                     | \$5,205.8        | 1.01 %        | 0.19 %                                              |
| <b>Year-to-Date</b>        | <b>\$3,649.2</b>  | <b>0.37 %</b> | <b>\$1,315.2</b>                                      | <b>6.07 %</b>              | <b>\$4,964.4</b> | <b>1.88 %</b> | <b>0.15 %</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)