

Monthly Average Balances and Rates*

General Account Investment Portfolio

Department of the Treasury

(dollars in millions)

FISCAL YEAR 2015	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 2014	\$4,274.2	0.22 %	\$1,194.1	(1.73)%	\$5,468.3	(0.21)%	0.11 %
August 2014	\$3,723.6	0.23 %	\$1,197.3	8.43 %	\$4,920.9	2.23 %	0.11 %
September 2014	\$4,007.8	0.23 %	\$1,198.9	(5.06)%	\$5,206.7	(0.99)%	0.11 %
October 2014	\$4,230.8	0.24 %	\$1,200.1	8.02 %	\$5,430.9	1.96 %	0.10 %
November 2014	\$3,936.2	0.24 %	\$1,207.1	6.39 %	\$5,143.3	1.68 %	0.13 %
December 2014	\$3,769.9	0.25 %	\$1,210.1	(0.41)%	\$4,980.0	0.09 %	0.21 %
January 2015	\$4,181.3	0.24 %	\$1,219.1	18.71 %	\$5,400.4	4.41 %	0.20 %
February 2015	\$4,314.1	0.27 %	\$1,224.5	(7.75)%	\$5,538.6	(1.50)%	0.22 %
March 2015	\$4,217.6	0.26 %	\$1,222.9	4.92 %	\$5,440.5	1.31 %	0.25 %
April 2015	\$4,242.7	0.28 %	\$1,224.3	(1.86)%	\$5,467.0	(0.20)%	0.23 %
May 2015	\$4,530.8	0.27 %	\$1,222.8	(0.60)%	\$5,753.6	0.09 %	0.24 %
June 2015	\$4,488.2	0.29 %	\$1,218.3	(8.08)%	\$5,706.5	(1.50)%	0.28 %
Year-to-Date	\$4,159.8	0.25 %	\$1,211.6	1.86 %	\$5,371.4	0.62 %	0.18 %

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)

** Per GSAM balance corrections resulted in revised Avg. Balances for External Managers and Composite for July, August and September as well as revised Composite Rate for August.