

## DEPARTMENT OF THE TREASURY

### General Account Investment Portfolio

#### Monthly Average Balances and Rates

(dollars in millions)

| FISCAL YEAR<br><b>2009</b> | PRIMARY LIQUIDITY |               | EXTERNAL MANAGEMENT<br>EXTENDED DURATION |                            | COMPOSITE        |               |
|----------------------------|-------------------|---------------|--|----------------------------|------------------|---------------|
|                            | Avg. Balance      | Yield         | Avg. Balance                             | Annualized<br>Total Return | Avg. Balance     | Rate          |
| July 2008                  | \$4,914.2         | 3.16 %        | \$1,812.2                                | (3.54)%                    | \$6,726.4        | 1.35 %        |
| August 2008                | \$4,238.3         | 3.20 %        | \$1,812.8                                | 6.74 %                     | \$6,051.1        | 4.26 %        |
| September 2008             | \$4,315.2         | 3.27 %        | \$1,800.1                                | (24.46)%                   | \$6,115.3        | (4.89)%       |
| October 2008               | \$4,146.7         | 3.64 %        | \$1,767.2                                | (21.27)%                   | \$5,913.9        | (3.80)%       |
| November 2008              | \$3,820.7         | 3.48 %        | \$1,702.0                                | 14.82 %                    | \$5,522.7        | 6.97 %        |
| December 2008              | \$3,567.5         | 3.01 %        | \$1,662.0                                | 36.73 %                    | \$5,229.5        | 13.73 %       |
| January 2009               | \$3,772.3         | 2.69 %        | \$1,661.9                                | 3.13 %                     | \$5,434.2        | 2.82 %        |
| February 2009              | \$3,702.5         | 2.46 %        | \$1,632.0                                | (9.28)%                    | \$5,334.5        | (1.13)%       |
| March 2009                 | \$3,433.1         | 2.19 %        | \$1,604.0                                | 14.05 %                    | \$5,037.1        | 5.97 %        |
| April 2009                 | \$3,045.4         | 2.21 %        | \$1,604.0                                | 11.87 %                    | \$4,649.4        | 5.54 %        |
| May 2009                   | \$3,273.0         | 1.70 %        | \$1,600.0                                | 13.89 %                    | \$4,873.0        | 5.70 %        |
| June 2009                  | \$3,129.8         | 1.64 %        | \$1,601.9                                | 8.52 %                     | \$4,731.7        | 3.97 %        |
| <b>Year-to-Date</b>        | <b>\$3,779.9</b>  | <b>2.80 %</b> | <b>\$1,688.3</b>                         | <b>3.97 %</b>              | <b>\$5,468.2</b> | <b>3.16 %</b> |

-Performance on the extended duration portion of the General Account is now 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.

-Unaudited

<sup>1</sup> November 2008 External Manager Extended Duration Avg. Balance & Annualized Total Return and Composite Avg. Balance & Rate restated.