

Monthly Average Balances and Rates*
General Account Investment Portfolio
Department of the Treasury
(dollars in millions)

FISCAL YEAR 2014	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 2013	\$4,340.0	0.23 %	\$1,157.6	2.22 %	\$5,497.6	0.65 %	0.12 %
August 2013	\$3,872.1	0.25 %	\$1,156.3	(4.33)%	\$5,028.4	(0.80)%	0.13 %
September 2013	\$4,217.5	0.25 %	\$1,158.0	8.23 %	\$5,375.5	1.97 %	0.12 %
October 2013	\$4,601.1	0.24 %	\$1,165.3	7.17 %	\$5,766.4	1.64 %	0.12 %
November 2013	\$4,167.9	0.25 %	\$1,168.4	(0.26)%	\$5,336.3	0.14 %	0.12 %
December 2013	\$4,028.8	0.25 %	\$1,165.8	(4.96)%	\$5,194.6	(0.92)%	0.13 %
January 2014	\$4,439.3	0.23 %	\$1,169.5	12.92 %	\$5,608.8	2.88 %	0.12 %
February 2014	\$4,453.0	0.25 %	\$1,178.0	4.96 %	\$5,631.0	1.24 %	0.12 %
March 2014	\$4,081.1	0.25 %	\$1,179.4	(1.81)%	\$5,260.5	(0.21)%	0.13 %
April 2014	\$3,906.9	0.51 % ³	\$1,181.8	6.94 %	\$5,088.7	2.00 % ³	0.11 %
May 2014	\$4,287.6	0.22 %	\$1,189.8	9.74 %	\$5,477.4	2.29 %	0.10 %
June 2014	\$4,248.1	0.26 %	\$1,195.1	0.63 %	\$5,443.2	0.34 %	0.10 %
Year-to-Date	\$4,220.3	0.26 %	\$1,172.1	3.45 %	\$5,392.4	0.96 %	0.12 %

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 0.51% reflects a recovery from the sale of 2 OTTI Morgan Stanley ABS Capital I assets in the securities lending portfolio. Without the recovery, the Primary Liquidity Yield was 0.25% and the Composite Rate was 1.80%.

* (Unaudited)