

TSP Funds Annual and Monthly Returns

January 2, 2009

	L 2040	L 2030	L 2020	L 2010	L Income	G Fund	F Fund	C Fund	S Fund	I Fund
2003 2004 2005 2006 2007	- - - 16.53% 7.36%	- - - 15.00% 7.14%	- - - 13.72% 6.87%	- - - 11.09% 6.40%	- - - 7.59% 5.56%	4.11% 4.30% 4.49% 4.93% 4.87%	4.11% 4.30% 2.40% 4.40% 7.09%	28.54% 10.82% 4.96% 15.79% 5.54%	42.92% 18.03% 10.45% 15.30% 5.49%	37.94% 20.00% 13.63% 26.32% 11.43%
2008										
Jan	(5.37%)	(4.71%)	(3.90%)	(2.07%)	(0.97%)	0.33%	1.76%	(5.98%)	(6.27%)	(8.52%)
Feb	(1.80)	(1.51)	(1.25)	(0.59)	(0.22)	0.24	0.16	(3.28)	(2.05)	(0.66)
Mar	(0.29)	(0.18)	(0.06)	0.07	0.23	0.32	0.33	(0.46)	(1.43)	0.18
Apr	4.26	3.74	3.23	1.93	1.20	0.24	(0.16)	4.94	5.30	5.55
May	1.65	1.48	1.23	0.78	0.59	0.32	(0.74)	1.27	4.88	1.09
June	(6.70)	(5.88)	(4.97)	(2.65)	(1.47)	0.32	(80.0)	(8.41)	(7.63)	(8.15)
July	(1.31)	(1.07)	(0.82)	(0.23)	0.00	0.40	(0.01)	(0.80)	(0.79)	(3.72)
Aug	0.11	0.17	0.16	0.29	0.35	0.33	0.92	1.46	2.17	(4.16)
Sept	(8.35)	(7.24)	(6.01)	(3.00)	(1.75)	0.31	(1.31)	(8.94)	(10.32)	(12.31)
Oct	(15.40)	(13.40)	(11.10)	(5.41)	(3.44)	0.31	(2.40)	(16.83)	(20.99)	(20.59)
Nov	(5.85)	(4.96)	(3.91)	(1.58)	(0.84)	0.31	3.30	(7.18)	(11.13)	(6.72)
Dec	3.63	3.24	2.82	1.66	1.21	0.24	3.73	1.07	4.68	7.66
Last 12 Months	(31.53%)	(27.50%)	(22.77%)	(10.53%)	(5.09%)	3.75%	5.45%	(36.99%)	(38.32%)	(42.43%)

Percentages in () are negative.

Returns represent earnings after deduction of accrued administrative expenses and, in the cases of the F, C, S, I, and L Funds, after trading costs and accrued investment management fees. Future performance of the funds may be significantly different. See the TSP Fund Sheets on the TSP Web site (www.tsp.gov) for additional information.

The Government Securities Investment (G) Fund is invested in special issues of U.S. Treasury securities. The Fixed Income Index Investment (F) Fund is invested in the Barclays U.S. Debt Index Fund, which tracks the Barclays Capital U.S. Aggregate Bond Index (formerly Lehman Brothers U.S. Aggregate (LBA) Index). The Common Stock Index Investment (C) Fund is invested in the Barclays Equity Index Fund, which tracks the S&P 500 stock index. The Small Capitalization Stock Index Investment (S) Fund is invested in the Barclays Extended Market Index Fund, which tracks the Dow Jones Wilshire 4500 Completion stock index. The International Stock Index Investment (I) Fund is invested in the Barclays EAFE Index Fund, which tracks the EAFE (Europe, Australasia, Far East) stock index.

The L Funds are invested in the individual TSP funds (G, F, C, S, and I). The L Funds were implemented on August 1, 2005.