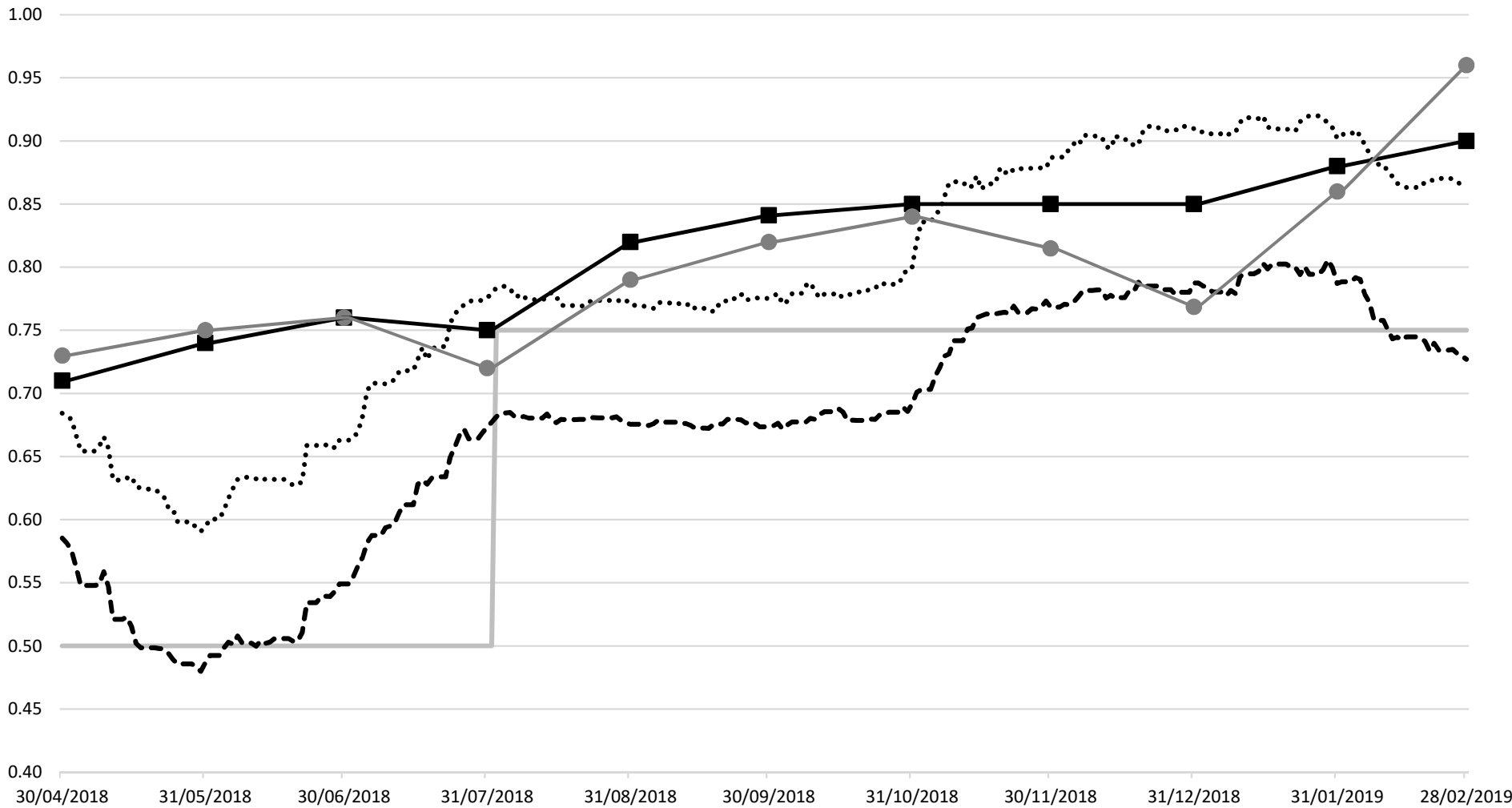


Treasury Portfolio Weighted Average Rate of Return (WARoR) vs. Benchmarks



Bank Rate    3M LIBID    6M LIBID    WARoR (Exc SDBFs)    WARoR (Inc SDBFs)