Portfolio Summary

Weighted Average Maturity (WAM) 67.84
Percentage of Portfolio Maturing/Repricing with 30 days 24.94%
Percentage of Portfolio Maturing/Repricing with 90 days 84.47%
360 Day Interest Rate 0.52%
365 Day Interest Rate 0.53%

Top Ten Holdings
American Express 3.84%
General Electric 3.54%
Morgan Stanley 2.98%
AT&T 2.85%
Wells Fargo & Co 2.81%
Credit Suisse New York 2.59%
JP Morgan Chase 2.44%
Citigroup 2.43%
Bank of America 2.32%
PNC Bank 2.15%

Top Ten as a Percentage of Total Portfolio 27.95%

Key Rate History

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<thead>
<tr>
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<tbody>
<tr>
<td>Fed Funds Target</td>
<td>0.00% - 0.25%</td>
<td>0.00% - 0.25%</td>
<td>0.00% - 0.25%</td>
</tr>
<tr>
<td>3 Month Treasury Bill</td>
<td>0.03%</td>
<td>0.04%</td>
<td>0.02%</td>
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<tr>
<td>3 Month LIBOR</td>
<td>0.27%</td>
<td>0.26%</td>
<td>0.23%</td>
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<tr>
<td>30 Day Financial/Industrial CP</td>
<td>0.13% - 0.17%</td>
<td>0.15% - 0.20%</td>
<td>0.05% - 0.14%</td>
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<tr>
<td>1 Year Treasury Bill</td>
<td>0.27%</td>
<td>0.21%</td>
<td>0.10%</td>
</tr>
<tr>
<td>2 Year Treasury Note</td>
<td>0.57%</td>
<td>0.68%</td>
<td>0.46%</td>
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Portfolio Composition

- Corporates 90.16%
- Money Market 4.31%
- Commercial Paper 2.72%
- CD's 2.81%