

Utah Public Treasurer's Investment Fund
Portfolio Statistics
as of September 30, 2013

Portfolio Summary

Weighted Average Maturity (WAM)	69.30
Percentage of Portfolio Maturing/Repricing with 30 days	30.78%
Percentage of Portfolio Maturing/Repricing with 90 days	82.91%
360 Day Interest Rate	0.51%
365 Day Interest Rate	0.51%

Top Ten Holdings

AT&T	3.73%
General Electric	3.27%
Met Life	3.26%
Volkswagen Int'l Finance	3.24%
Verizon	3.18%
Daimler Finance	2.84%
American Express	2.79%
Bank of America	2.75%
Goldman Sachs	2.73%
Mitsubishi Int'l	2.59%
<i>Top Ten as a Percentage of Total Portfolio</i>	30.38%

Key Rate History

	<u>9/30/2013</u>	<u>6/30/2013</u>	<u>9/30/2012</u>
Fed Funds Target	0-.25%	0-.25%	0-.25%
3 Month Treasury Bill	0.01%	0.03%	0.09%
3 Month LIBOR	0.25%	0.27%	0.36%
30 Day Dealer CP	0.11%	0.15%	0.11%
1 Year Treasury Bill	0.08%	0.14%	0.17%
2 Year Treasury Note	0.33%	0.36%	0.26%

Portfolio Composition

