

Utah Public Treasurer's Investment Fund
Portfolio Statistics
as of March 31, 2014

Portfolio Summary

Weighted Average Maturity (WAM)	61.31
Percentage of Portfolio Maturing/Repricing with 30 days	33.17%
Percentage of Portfolio Maturing/Repricing with 90 days	85.58%
360 Day Interest Rate	0.50%
365 Day Interest Rate	0.50%

Top Ten Holdings

Fidelity Money Market	4.57%
AT&T	4.09%
American Express	3.52%
Citigroup	3.39%
Morgan Stanley	3.22%
JP Morgan Chase	3.15%
General Electric	2.78%
Goldman Sachs	2.73%
Volkswagen Int'l Finance	2.72%
Bank of America	2.49%
<i>Top Ten as a Percentage of Total Portfolio</i>	32.66%

Key Rate History

	3/31/2014	12/31/2013	3/31/2013
Fed Funds Target	0-.25%	0-.25%	0-.25%
3 Month Treasury Bill	0.02%	0.06%	0.07%
3 Month LIBOR	0.23%	0.25%	0.28%
30 Day Non-Asset Backed CP	0.05-0.15%	0.10%	0.14%
1 Year Treasury Bill	0.12%	0.11%	0.12%
2 Year Treasury Note	0.44%	0.38%	0.24%

Portfolio Composition

