Utah Public Treasurer's Investment Fund
Portfolio Statistics
as of June 30, 2014

Portfolio Summary
Weighted Average Maturity (WAM) 65.66
Percentage of Portfolio Maturing/Repricing with 30 days 31.38%
Percentage of Portfolio Maturing/Repricing with 90 days 85.99%
360 Day Interest Rate 0.47%
365 Day Interest Rate 0.48%

Top Ten Holdings
American Express 3.82%
Citigroup 3.49%
General Electric 3.47%
Morgan Stanley 3.03%
Fidelity Money Market 2.97%
JP Morgan Chase 2.71%
Goldman Sachs 2.65%
AT&T 2.56%
Bank of America 2.57%
Macquarie 2.40%

Top Ten as a Percentage of Total Portfolio 29.67%

Key Rate History
Fed Funds Target 0.25% 0.25% 0.25%
3 Month Treasury Bill 0.02% 0.02% 0.03%
3 Month LIBOR 0.23% 0.23% 0.27%
30 Day Non-Asset Backed CP 0.05-0.14% 0.05-0.15% 0.15%
1 Year Treasury Bill 0.10% 0.12% 0.14%
2 Year Treasury Note 0.46% 0.44% 0.36%

Portfolio Composition

- Corporates, 83.12%
- Money Market, 5.25%
- Commercial Paper, 7.52%
- CD's, 4.11%