

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

**Portfolio Summary**

Weighted Average Maturity (WAM)	67.35
Percentage of Portfolio Maturing/Repricing with 30 days	27.91%
Percentage of Portfolio Maturing/Repricing with 90 days	86.74%
360 Day Interest Rate	0.47%
365 Day Interest Rate	0.48%

**Top Ten Holdings**

American Express	4.52%
General Electric	3.73%
Morgan Stanley	3.63%
JP Morgan Chase	3.44%
Goldman Sachs	3.24%
Citigroup	3.23%
Wells Fargo	2.91%
PNC	2.54%
Credit Suisse	2.51%
Deutsche Bank	2.43%
<i>Top Ten as a Percentage of Total Portfolio</i>	32.18%

**Key Rate History**

	<u>9/30/2014</u>	<u>6/30/2014</u>	<u>9/30/2013</u>
Fed Funds Target	0-0.25%	0-0.25%	0-0.25%
3 Month Treasury Bill	0.02%	0.02%	0.01%
3 Month LIBOR	0.24%	0.23%	0.25%
30 Day Non-Asset Backed CP	0.02-0.14%	0.05-0.14%	0.11%
1 Year Treasury Bill	0.10%	0.10%	0.08%
2 Year Treasury Note	0.58%	0.46%	0.33%

**Portfolio Composition**

