

Utah Public Treasurer's Investment Fund
Portfolio Statistics
as of December 31, 2013

Portfolio Summary

Weighted Average Maturity (WAM)	63.45
Percentage of Portfolio Maturing/Repricing with 30 days	33.34%
Percentage of Portfolio Maturing/Repricing with 90 days	80.58%
360 Day Interest Rate	0.50%
365 Day Interest Rate	0.51%

Top Ten Holdings

Fidelity Money Market	4.07%
AT&T	3.99%
Volkswagen Int'l Finance	3.61%
American Express	3.17%
Bank of America	2.62%
Morgan Stanley	2.61%
General Electric	2.56%
Goldman Sachs	2.55%
JP Morgan Chase	2.55%
PNC Bank	2.51%
<i>Top Ten as a Percentage of Total Portfolio</i>	30.24%

Key Rate History

	<u>12/31/2013</u>	<u>9/30/2013</u>	<u>12/31/2012</u>
Fed Funds Target	0-.25%	0-.25%	0-.25%
3 Month Treasury Bill	0.06%	0.01%	0.03%
3 Month LIBOR	0.25%	0.25%	0.31%
30 Day Non-Asset Backed CP	0.10%	0.11%	0.17%
1 Year Treasury Bill	0.11%	0.08%	0.14%
2 Year Treasury Note	0.38%	0.33%	0.25%

Portfolio Composition

