

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

Portfolio Summary

Weighted Average Maturity (WAM)	65.35
Percentage of Portfolio Maturing/Repricing with 30 days	31.66%
Percentage of Portfolio Maturing/Repricing with 90 days	83.13%
360 Day Interest Rate	0.57%
365 Day Interest Rate	0.57%

Top Ten Holdings

Daimler Finance	3.86%
American Express	3.69%
Met Life	3.56%
AXA Financial Inc	3.41%
Volkswagen Int'l Finance	3.33%
Verizon Communications	3.21%
General Electric	3.12%
Morgan Stanley	2.72%
Goldman Sachs	2.70%
Toyota Motor Credit	2.67%
<i>Top Ten as a Percentage of Total Portfolio</i>	32.27%

Key Rate History

	<u>3/31/2013</u>	<u>12/31/2012</u>	<u>3/31/2012</u>
Fed Funds Target	0-.25%	0-.25%	0-.25%
3 Month Treasury Bill	0.07%	0.03%	0.08%
3 Month LIBOR	0.28%	0.31%	0.47%
30 Day Dealer CP	0.14%	0.17%	0.18%
1 Year Treasury Bill	0.12%	0.14%	0.17%
2 Year Treasury Note	0.24%	0.25%	0.34%

Portfolio Composition

