Oregon State Treasury
Investment Compliance

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OSTF Compliance Summary
As of October 31, 2013

Maturity Distribution of Portfolio

	In Compliance	Objective	Actual
Percent of Portfolio to Mature Within 93 Days	**YES**	**>50%**	**64.05%**
Percent of Portfolio to Mature Over One Year	**YES**	**<25%**	**24.17%**
Securities Maturing In Over 3 Years From Settlement	**YES**	**None**	**0.00%**

Notes

(1) For securities that have been called by the issuer, the effective call date is used as a proxy for the maturity date.

(2) For securities with a put option, the date upon which the put option is fully exercisable for a value of at least 100% of the investment's par or face amount is used as a proxy for the maturity date

(3) For variable rate securities, the period remaining to the next reset date is used as a proxy for the maturity date.

Diversification & Limitations of Portfolio

Asset Class Diversification			
Corporate Indebtedness	**YES**	**<50%**	**48.87%**
Time Certificates of Deposit	**YES**	**<20%**	**0.67%**
Negotiable Certificates of Deposit	**YES**	**<20%**	**0.00%**
Bankers' Acceptance	**YES**	**<20%**	**0.00%**
Issuer Diversification			
Agency Securities, Largest Holdings by a single Issuer	**YES**	**< 33%**	**10.45%**
Corporate Indebtedness in CPs and notes, Issuer Exposure (Excludes FDIC guaranteed issues)	**YES**	**< 5%**	**3.59%**
Corporate Indebtedness, Parent Company Exposure (Excludes FDIC Guaranteed issues)	**YES**	**< 10%**	**3.67%**
Foreign Government and Foreign Corporate Debt	**YES**	**< 25%**	**22.58%**
Foreign Government securities maximum per issuer	**YES**	**< 10%**	**3.15%**

Credit Quality

Portfolio Weighted Average Credit Quality *	**YES**	**< 3.50**	**3.44**

* By policy, credit ratings are assigned a numeric value to determine weighted average credit quality, as follows: AAA = 1, AA+ = 2, AA = 3, AA- = 4, etc. The calculation does not include Time Certificates of Deposit, which are unrated securities.

Other

Oregon Short Term Fund Paid Rate			**0.54%**
Trade Commitments			
Open trades, > 14 business days from trade to settle	**YES**	**0**	**0**