

Utah Public Treasurer's Investment Fund
Portfolio Statistics
as of December 31, 2014

Portfolio Summary

Weighted Average Maturity (WAM)	64.45
Percentage of Portfolio Maturing/Repricing with 30 days	30.16%
Percentage of Portfolio Maturing/Repricing with 90 days	89.83%
360 Day Interest Rate	0.50%
365 Day Interest Rate	0.51%

Top Ten Holdings

JP Morgan Chase	3.79%
American Express	3.75%
Fidelity Money Market	3.31%
General Electric	3.28%
Wells Fargo	2.85%
Citigroup	2.84%
Morgan Stanley	2.77%
PNC Bank	2.67%
Bank of Tokyo Mitsubishi	2.43%
Bank of America	2.38%
<i>Top Ten as a Percentage of Total Portfolio</i>	30.07%

Key Rate History

	<u>12/31/2014</u>	<u>9/30/2014</u>	<u>12/31/2013</u>
Fed Funds Target	0-0.25%	0-0.25%	0-0.25%
3 Month Treasury Bill	0.04%	0.02%	0.06%
3 Month LIBOR	0.26%	0.24%	0.25%
30 Day Financial/Industrial CP	0.15-0.20%	0.02-0.14%	0.10%
1 Year Treasury Bill	0.21%	0.10%	0.11%
2 Year Treasury Note	0.68%	0.58%	0.38%

Portfolio Composition

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