

Utah Public Treasurers' Investment Fund
Portfolio Statistics
as of March 31, 2015

Portfolio Summary

Weighted Average Maturity (WAM)	67.84
Percentage of Portfolio Maturing/Repricing with 30 days	24.94%
Percentage of Portfolio Maturing/Repricing with 90 days	84.47%
360 Day Interest Rate	0.52%
365 Day Interest Rate	0.53%

Top Ten Holdings

American Express	3.84%
General Electric	3.54%
Morgan Stanley	2.98%
AT&T	2.85%
Wells Fargo & Co	2.81%
Credit Suisse New York	2.59%
JP Morgan Chase	2.44%
Citigroup	2.43%
Bank of America	2.32%
PNC Bank	2.15%
<i>Top Ten as a Percentage of Total Portfolio</i>	27.95%

Key Rate History

	<u>3/31/2015</u>	<u>12/31/2014</u>	<u>3/31/2014</u>
Fed Funds Target	0-0.25%	0-0.25%	0-0.25%
3 Month Treasury Bill	0.03%	0.04%	0.02%
3 Month LIBOR	0.27%	0.26%	0.23%
30 Day Financial/Industrial CP	0.13-0.17%	0.15-0.20%	0.05-0.14%
1 Year Treasury Bill	0.27%	0.21%	0.10%
2 Year Treasury Note	0.57%	0.68%	0.46%

Portfolio Composition

