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%
Top Ten as a Percentage of Total Portfolio 30.24%

Key Rate History

<table>
<thead>
<tr>
<th></th>
<th>12/31/2013</th>
<th>9/30/2013</th>
<th>12/31/2012</th>
</tr>
</thead>
<tbody>
<tr>
<td>Fed Funds Target</td>
<td>-0.25%</td>
<td>-0.25%</td>
<td>-0.25%</td>
</tr>
<tr>
<td>3 Month Treasury Bill</td>
<td>0.06%</td>
<td>0.01%</td>
<td>0.03%</td>
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<tr>
<td>3 Month LIBOR</td>
<td>0.25%</td>
<td>0.25%</td>
<td>0.31%</td>
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<tr>
<td>30 Day Non-Asset Backed CP</td>
<td>0.10%</td>
<td>0.11%</td>
<td>0.17%</td>
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<tr>
<td>1 Year Treasury Bill</td>
<td>0.11%</td>
<td>0.08%</td>
<td>0.14%</td>
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<tr>
<td>2 Year Treasury Note</td>
<td>0.38%</td>
<td>0.33%</td>
<td>0.25%</td>
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</tbody>
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Portfolio Composition

- Corporates, 80.58%
- Money Market, 7.69%
- Commercial Paper, 9.40%
- CD’s, 2.33%