Utah Public Treasurer's Investment Fund
Portfolio Statistics
as of September 30, 2014

Portfolio Summary
Weighted Average Maturity (WAM) 67.35
Percentage of Portfolio Maturing/Repricing with 30 days 27.91%
Percentage of Portfolio Maturing/Repricing with 90 days 86.74%
360 Day Interest Rate 0.47%
365 Day Interest Rate 0.48%

Top Ten Holdings
American Express 4.52%
General Electric 3.73%
Morgan Stanley 3.63%
JP Morgan Chase 3.44%
Goldman Sachs 3.24%
Citigroup 3.23%
Wells Fargo 2.91%
PNC 2.54%
Credit Suisse 2.51%
Deutsche Bank 2.43%

Top Ten as a Percentage of Total Portfolio 32.18%

Key Rate History
<table>
<thead>
<tr>
<th></th>
<th>9/30/2014</th>
<th>6/30/2014</th>
<th>9/30/2013</th>
</tr>
</thead>
<tbody>
<tr>
<td>Fed Funds Target</td>
<td>0-0.25%</td>
<td>0-0.25%</td>
<td>0-0.25%</td>
</tr>
<tr>
<td>3 Month Treasury Bill</td>
<td>0.02%</td>
<td>0.02%</td>
<td>0.01%</td>
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<tr>
<td>3 Month LIBOR</td>
<td>0.24%</td>
<td>0.23%</td>
<td>0.25%</td>
</tr>
<tr>
<td>30 Day Non-Asset Backed CP</td>
<td>0.02-0.14%</td>
<td>0.05-0.14%</td>
<td>0.11%</td>
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<tr>
<td>1 Year Treasury Bill</td>
<td>0.10%</td>
<td>0.10%</td>
<td>0.08%</td>
</tr>
<tr>
<td>2 Year Treasury Note</td>
<td>0.58%</td>
<td>0.46%</td>
<td>0.33%</td>
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</tbody>
</table>

Portfolio Composition

- Corporates 90.19%
- Money Market 4.53%
- Commercial Paper 1.99%
- CD's 3.29%
- CD's 1.99%