

**Utah Public Treasurers' Investment Fund**  
**Portfolio Statistics**  
**as of September 30, 2015**

**Portfolio Summary**

Weighted Average Maturity (WAM)	60.67
Percentage of Portfolio Maturing/Repricing with 30 days	28.11%
Percentage of Portfolio Maturing/Repricing with 90 days	90.74%
360 Day Interest Rate	0.63%
365 Day Interest Rate	0.64%

**Top Ten Holdings**

Citigroup	4.07%
General Electric	3.85%
American Express	3.45%
Wells Fargo & Co	3.22%
Morgan Stanley	2.99%
Bank of America	2.81%
JP Morgan Chase	2.55%
Goldman Sachs	2.45%
Deutsche Bank	2.17%
Daimler Finance	2.05%
<i>Top Ten as a Percentage of Total Portfolio</i>	29.61%

**Key Rate History**

	<u>9/30/2015</u>	<u>6/30/2015</u>	<u>9/30/2014</u>
Fed Funds Target	0-0.25%	0-0.25%	0-0.25%
3 Month Treasury Bill	-0.01%	0.01%	0.02%
3 Month LIBOR	0.33%	0.28%	0.24%
30 Day Financial/Industrial CP	0.21%	0.15%	0.02-0.14%
1 Year Treasury Bill	0.31%	0.27%	0.10%
2 Year Treasury Note	0.64%	0.64%	0.58%

**Portfolio Composition**

