

Utah Public Treasurers' Investment Fund
Portfolio Statistics
as of March 31, 2016

Portfolio Summary

Weighted Average Maturity (WAM)	55.17
Percentage of Portfolio Maturing/Repricing with 30 days	30.64%
Percentage of Portfolio Maturing/Repricing with 90 days	89.00%
360 Day Interest Rate	0.81%
365 Day Interest Rate	0.82%

Top Ten Holdings

Fidelity Institutional Money Market Fund	4.31%
Wells Fargo & Co	3.71%
Citigroup	3.14%
American Express	3.10%
General Electric	2.97%
Bank of America	2.73%
Met Life	2.62%
Federated Prime Money Market Fund	2.59%
Morgan Stanley	2.28%
JP Morgan Chase	2.11%
<i>Top Ten as a Percentage of Total Portfolio</i>	29.56%

Key Rate History

	<u>3/31/2016</u>	<u>12/31/2015</u>	<u>3/31/2015</u>
Fed Funds Target	0.25-0.50%	0.25-0.50%	0-0.25%
3 Month Treasury Bill	0.17%	0.16%	0.03%
3 Month LIBOR	0.63%	0.61%	0.27%
30 Day CP	0.40%	0.40%	0.13-0.17%
1 Year Treasury Bill	0.58%	0.60%	0.27%
2 Year Treasury Note	0.72%	1.05%	0.57%

Portfolio Composition

