

**Utah Public Treasurers' Investment Fund**  
**Portfolio Statistics**  
**as of June 30, 2016**

**Portfolio Summary**

Weighted Average Maturity (WAM)	53.38
Percentage of Portfolio Maturing/Repricing with 30 days	35.92%
Percentage of Portfolio Maturing/Repricing with 90 days	90.79%
360 Day Interest Rate	0.90%
365 Day Interest Rate	0.91%

**Top Ten Holdings**

Fidelity Institutional Money Market Fund	5.24%
Wells Fargo & Co	3.54%
Bank of Toyko	3.41%
American Express	3.39%
Bank of America	3.32%
Goldman Sachs	2.86%
Federated Prime Money Market Fund	2.62%
Citigroup	2.44%
JP Morgan Chase	2.13%
Daimler	1.82%
<i>Top Ten as a Percentage of Total Portfolio</i>	30.77%

**Key Rate History**

	<u>6/30/2016</u>	<u>3/31/2016</u>	<u>6/30/2015</u>
Fed Funds Target	0.25-0.50%	0.25-0.50%	0-0.25%
3 Month Treasury Bill	0.17%	0.17%	0.01%
3 Month LIBOR	0.65%	0.63%	0.28%
30 Day CP	0.56%	0.40%	0.15%
1 Year Treasury Bill	0.44%	0.58%	0.27%
2 Year Treasury Note	0.61%	0.72%	0.64%

**Portfolio Composition**

