

Utah Public Treasurers' Investment Fund
Portfolio Statistics
as of December 31, 2015

Portfolio Summary

Weighted Average Maturity (WAM)	53.13
Percentage of Portfolio Maturing/Repricing with 30 days	31.39%
Percentage of Portfolio Maturing/Repricing with 90 days	93.18%
360 Day Interest Rate	0.71%
365 Day Interest Rate	0.72%

Top Ten Holdings

Fidelity Institutional Money Market Fund	4.38%
Wells Fargo & Co	3.49%
General Electric	3.44%
Citigroup	3.19%
Intercontinental Exchange CP	3.05%
American Express	2.95%
Goldman Sachs	2.63%
Federated Prime Money Market Fund	2.63%
Bank of America	2.49%
Morgan Stanley	2.45%
<i>Top Ten as a Percentage of Total Portfolio</i>	30.70%

Key Rate History

	<u>12/31/2015</u>	<u>9/30/2015</u>	<u>12/31/2014</u>
Fed Funds Target	0.25-0.50%	0-0.25%	0-0.25%
3 Month Treasury Bill	0.16%	-0.01%	0.04%
3 Month LIBOR	0.61%	0.33%	0.26%
30 Day CP	0.40%	0.21%	0.15-0.20%
1 Year Treasury Bill	0.60%	0.31%	0.21%
2 Year Treasury Note	1.05%	0.64%	0.68%

Portfolio Composition

