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%
- Top Ten as a Percentage of Total Portfolio 29.56%

**Key Rate History**

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<thead>
<tr>
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<tbody>
<tr>
<td>Fed Funds Target</td>
<td>0.25-0.50%</td>
<td>0.25-0.50%</td>
<td>0-0.25%</td>
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<tr>
<td>3 Month Treasury Bill</td>
<td>0.17%</td>
<td>0.16%</td>
<td>0.03%</td>
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<tr>
<td>3 Month LIBOR</td>
<td>0.63%</td>
<td>0.61%</td>
<td>0.27%</td>
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<tr>
<td>30 Day CP</td>
<td>0.40%</td>
<td>0.40%</td>
<td>0.13-0.17%</td>
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<tr>
<td>1 Year Treasury Bill</td>
<td>0.58%</td>
<td>0.60%</td>
<td>0.27%</td>
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<tr>
<td>2 Year Treasury Note</td>
<td>0.72%</td>
<td>1.05%</td>
<td>0.57%</td>
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**Portfolio Composition**

- Corporates 82.09%
- Money Market 8.63%
- Commercial Paper 8.60%
- CD's 0.68%