

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

**Portfolio Summary**

Weighted Average Maturity (WAM)	59.04
Percentage of Portfolio Maturing/Repricing with 30 days	34.11%
Percentage of Portfolio Maturing/Repricing with 90 days	87.49%
360 Day Interest Rate	1.13%
365 Day Interest Rate	1.15%

**Top Ten Holdings**

Fidelity Government Portfolio-MMF	7.98%
Federated Government Obligations-MMF	3.99%
Wells Fargo & Co	3.14%
American Express	3.12%
Goldman Sachs	2.88%
JP Morgan Chase	2.63%
Morgan Stanley	2.47%
Chevron	2.08%
Bank of Toyko	2.03%
Berkshire Hathaway	2.00%
<i>Top Ten as a Percentage of Total Portfolio</i>	32.32%

**Key Rate History**

	<u>12/31/2016</u>	<u>9/30/2016</u>	<u>12/31/2015</u>
Fed Funds Target	0.50-0.75%	0.25-0.50%	0.25-0.50%
3 Month Treasury Bill	0.50%	0.27%	0.16%
3 Month LIBOR	1.00%	0.85%	0.61%
30 Day CP	0.71%	0.54%	0.40%
1 Year Treasury Bill	0.81%	0.59%	0.60%
2 Year Treasury Note	1.21%	0.76%	1.05%

**Portfolio Composition**

