

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

Portfolio Summary

Weighted Average Maturity (WAM)	54.76
Percentage of Portfolio Maturing/Repricing with 30 days	29.10%
Percentage of Portfolio Maturing/Repricing with 90 days	92.40%
360 Day Interest Rate	1.05%
365 Day Interest Rate	1.06%

Top Ten Holdings

Fidelity Government Portfolio-MMF	4.65%
Wells Fargo & Co	3.68%
Goldman Sachs	3.28%
Federated Government Obligations-MMF	2.79%
Bank of America	2.77%
Morgan Stanley	2.69%
JP Morgan Chase	2.67%
American Express	2.67%
Bank of Toyko	2.65%
Citigroup	2.30%
<i>Top Ten as a Percentage of Total Portfolio</i>	30.15%

Key Rate History

	<u>9/30/2016</u>	<u>6/30/2016</u>	<u>9/30/2015</u>
Fed Funds Target	0.25-0.50%	0.25-0.50%	0-0.25%
3 Month Treasury Bill	0.27%	0.17%	-0.01%
3 Month LIBOR	0.85%	0.65%	0.33%
30 Day CP	0.54%	0.56%	0.21%
1 Year Treasury Bill	0.59%	0.44%	0.31%
2 Year Treasury Note	0.76%	0.61%	0.64%

Portfolio Composition

