

Utah Public Treasurers' Investment Fund
Portfolio Statistics
as of March 31, 2017

Portfolio Summary

Weighted Average Maturity (WAM)	56.24
Percentage of Portfolio Maturing/Repricing with 30 days	36.06%
Percentage of Portfolio Maturing/Repricing with 90 days	86.75%
360 Day Interest Rate	1.20%
365 Day Interest Rate	1.22%

Top Ten Holdings

Federated Government Obligations-MMF	4.90%
Fidelity Government Portfolio-MMF	3.99%
Wells Fargo & Co	3.17%
Met Life	3.07%
Goldman Sachs	2.99%
American Express	2.94%
Caterpillar Inc	2.85%
National Security Clearing	2.68%
Bank of Toyko	2.59%
Toyota Motor	2.47%
<i>Top Ten as a Percentage of Total Portfolio</i>	31.65%

Key Rate History

	3/31/2017	12/31/2016	3/31/2016
Fed Funds Target	0.75-1.00%	0.50-0.75%	0.25-0.50%
3 Month Treasury Bill	0.76%	0.50%	0.17%
3 Month LIBOR	1.15%	1.00%	0.63%
30 Day CP	0.75-0.94%	0.71%	0.40%
1 Year Treasury Bill	1.02%	0.81%	0.58%
2 Year Treasury Note	1.27%	1.21%	0.72%

Portfolio Composition

