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%

Top Ten as a Percentage of Total Portfolio 32.32%

Key Rate History

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

- Corporates 75.28%
- Money Market 13.18%
- Commercial Paper 10.76%
- Repos 0.40%
- CD's 0.38%