

Utah Public Treasurer's Investment Fund
Portfolio Statistics
as of September 30, 2012

Portfolio Summary

Weighted Average Maturity (WAM)	84.17
Percentage of Portfolio Maturing/Repricing with 30 days	30.18%
Percentage of Portfolio Maturing/Repricing with 90 days	74.44%
360 Day Interest Rate	0.77%
365 Day Interest Rate	0.78%

Top Ten Holdings

American Express	4.59%
Anheuser Busch	3.84%
General Electric	3.81%
JP Morgan Chase	3.62%
Daimler Finance	3.20%
Met Life	3.17%
Volkswagen Int'l Finance	2.93%
BP Capital Markets	2.78%
Verizon	2.69%
American Honda	2.66%
<i>Top Ten as a Percentage of Total Portfolio</i>	33.29%

Key Rate History

	<u>9/30/2012</u>	<u>6/30/2012</u>	<u>9/30/2011</u>
Fed Funds Target	0-.25%	0-.25%	0-.25%
3 Month Treasury Bill	0.09%	0.08%	0.02%
3 Month LIBOR	0.36%	0.46%	0.37%
30 Day Dealer CP	0.11%	0.18%	0.39%
1 Year Treasury Bill	0.17%	0.20%	0.10%
2 Year Treasury Note	0.26%	0.31%	0.25%

Portfolio Composition

