Utah Public Treasurer's Investment Fund
Portfolio Statistics
as of September 30, 2011

Portfolio Summary
Weighted Average Maturity (WAM) 83.05
Percentage of Portfolio Maturing/Repricing with 30 days 25.83%
Percentage of Portfolio Maturing/Repricing with 90 days 71.74%
360 Day Interest Rate 0.59%
365 Day Interest Rate 0.60%

Top Ten Holdings
AT&T 4.79%
Toytoa Motor 4.41%
JP Morgan Chase 4.31%
American Express 4.18%
General Electric 3.84%
Verizon Communications 3.77%
PNC 3.64%
Met Life 3.45%
Morgan Stanley 3.18%
Goldman Sachs 3.16%

Top Ten as a Percentage of Total Portfolio 38.73%

Key Rate History
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<thead>
<tr>
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<tbody>
<tr>
<td>Fed Funds Target</td>
<td>0-.25%</td>
<td>0-.25%</td>
<td>0-.25%</td>
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<tr>
<td>3 Month Treasury Bill</td>
<td>0.02%</td>
<td>0.02%</td>
<td>0.15%</td>
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<tr>
<td>3 Month LIBOR</td>
<td>0.37%</td>
<td>0.25%</td>
<td>0.29%</td>
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<tr>
<td>30 Day Dealer CP</td>
<td>0.39%</td>
<td>0.19%</td>
<td>0.30%</td>
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<tr>
<td>1 Year Treasury Bill</td>
<td>0.10%</td>
<td>0.19%</td>
<td>0.25%</td>
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<tr>
<td>2 Year Treasury Note</td>
<td>0.25%</td>
<td>0.47%</td>
<td>0.43%</td>
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Portfolio Composition

- Corporates, 86.24%
- Money Market, 3.78%
- Commercial Paper, 7.00%
- CD's, 2.98%