Utah Public Treasurer's Investment Fund
Portfolio Statistics
as of December 31, 2011

**Portfolio Summary**
- Weighted Average Maturity (WAM) 77.67
- Percentage of Portfolio Maturing/Repricing with 30 days 32.99%
- Percentage of Portfolio Maturing/Repricing with 90 days 79.75%
- 360 Day Interest Rate 0.71%
- 365 Day Interest Rate 0.72%

**Top Ten Holdings**
- Hewlett Packard 4.80%
- BP Capital Markets America 4.15%
- General Electric 3.63%
- American Express 3.61%
- JP Morgan Chase 3.56%
- Wells Fargo 3.10%
- PNC 3.09%
- Anheuser Busch 3.05%
- Morgan Stanley 2.86%
- Goldman Sachs 2.73%

*Top Ten as a Percentage of Total Portfolio* 34.58%

**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>
</tr>
<tr>
<td>3 Month Treasury Bill</td>
<td>0.01%</td>
<td>0.02%</td>
<td>0.12%</td>
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<tr>
<td>3 Month LIBOR</td>
<td>0.58%</td>
<td>0.37%</td>
<td>0.30%</td>
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<tr>
<td>30 Day Dealer CP</td>
<td>0.18%</td>
<td>0.39%</td>
<td>0.30%</td>
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<tr>
<td>1 Year Treasury Bill</td>
<td>0.10%</td>
<td>0.10%</td>
<td>0.26%</td>
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<tr>
<td>2 Year Treasury Note</td>
<td>0.25%</td>
<td>0.25%</td>
<td>0.59%</td>
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**Portfolio Composition**

- Corporates, 83.04%
- Money Market, 9.12%
- Commercial Paper, 4.93%
- Agency, 0.19%
- CD's, 2.72%