

Utah Public Treasurer's Investment Fund
Portfolio Statistics
as of March 31, 2012

Portfolio Summary

Weighted Average Maturity (WAM)	85.96
Percentage of Portfolio Maturing/Repricing with 30 days	30.09%
Percentage of Portfolio Maturing/Repricing with 90 days	73.04%
360 Day Interest Rate	0.78%
365 Day Interest Rate	0.79%

Top Ten Holdings

Fidelity Money Market	4.58%
General Electric	3.98%
Anheuser Busch	3.69%
Met Life	3.61%
Federated Prime Value Money Market	3.56%
Hewlett Packard	3.36%
JP Morgan Chase	3.12%
Prudential Financial	2.96%
Toyota Motor	2.89%
American Express	2.88%
<i>Top Ten as a Percentage of Total Portfolio</i>	34.63%

Key Rate History

	<u>3/31/2012</u>	<u>12/31/2011</u>	<u>3/31/2011</u>
Fed Funds Target	0-.25%	0-.25%	0-.25%
3 Month Treasury Bill	0.08%	0.01%	0.09%
3 Month LIBOR	0.47%	0.58%	0.30%
30 Day Dealer CP	0.18%	0.18%	0.29%
1 Year Treasury Bill	0.17%	0.10%	0.27%
2 Year Treasury Note	0.34%	0.25%	0.82%

Portfolio Composition

