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

Portfolio Summary
Weighted Average Maturity (WAM) 85.27
Percentage of Portfolio Maturing/Repricing with 30 days 33.05%
Percentage of Portfolio Maturing/Repricing with 90 days 73.31%
360 Day Interest Rate 0.78%
365 Day Interest Rate 0.79%

Top Ten Holdings
Fidelity Money Market 4.69%
Anheuser Busch 4.12%
JP Morgan Chase 3.71%
American Express 3.69%
General Electric 3.67%
Federated Prime Value Money Market 3.65%
Hewlett Packard 3.62%
Met Life 2.96%
Verizon 2.83%
Morgan Stanley 2.83%

Top Ten as a Percentage of Total Portfolio 35.77%

Key Rate History

<table>
<thead>
<tr>
<th>Rate Type</th>
<th>6/30/2012</th>
<th>3/31/2012</th>
<th>6/30/2011</th>
</tr>
</thead>
<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>0.08%</td>
<td>0.08%</td>
<td>0.02%</td>
</tr>
<tr>
<td>3 Month LIBOR</td>
<td>0.46%</td>
<td>0.47%</td>
<td>0.25%</td>
</tr>
<tr>
<td>30 Day Dealer CP</td>
<td>0.18%</td>
<td>0.18%</td>
<td>0.19%</td>
</tr>
<tr>
<td>1 Year Treasury Bill</td>
<td>0.20%</td>
<td>0.17%</td>
<td>0.19%</td>
</tr>
<tr>
<td>2 Year Treasury Note</td>
<td>0.31%</td>
<td>0.34%</td>
<td>0.47%</td>
</tr>
</tbody>
</table>

Portfolio Composition

- Corporates, 81.15%
- Money Market, 11.97%
- Commercial Paper, 4.76%
- Agency, 0.21%
- CD's, 1.91%