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%

*Top Ten as a Percentage of Total Portfolio* 33.29%

**Key Rate History**

<table>
<thead>
<tr>
<th></th>
<th>9/30/2012</th>
<th>6/30/2012</th>
<th>9/30/2011</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>0.09%</td>
<td>0.08%</td>
<td>0.02%</td>
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<tr>
<td>3 Month LIBOR</td>
<td>0.36%</td>
<td>0.46%</td>
<td>0.37%</td>
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<tr>
<td>30 Day Dealer CP</td>
<td>0.11%</td>
<td>0.18%</td>
<td>0.39%</td>
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<tr>
<td>1 Year Treasury Bill</td>
<td>0.17%</td>
<td>0.20%</td>
<td>0.10%</td>
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<tr>
<td>2 Year Treasury Note</td>
<td>0.26%</td>
<td>0.31%</td>
<td>0.25%</td>
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</tbody>
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**Portfolio Composition**

- Corporates, 85.69%
- Money Market, 5.39%
- Commercial Paper, 6.85%
- CD's, 2.07%