

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

Portfolio Summary

Weighted Average Maturity (WAM)	67.86
Percentage of Portfolio Maturing/Repricing with 30 days	34.24%
Percentage of Portfolio Maturing/Repricing with 90 days	78.33%
360 Day Interest Rate	0.68%
365 Day Interest Rate	0.69%

Top Ten Holdings

Fidelity Money Market	4.69%
American Express	3.32%
Daimler Finance	3.21%
Met Life	3.16%
General Electric	3.11%
BP Capital Markets	3.10%
Volkswagen Int'l Finance	3.08%
Federated Money Market	2.81%
JP Morgan Chase	2.76%
Morgan Stanley	2.70%
<i>Top Ten as a Percentage of Total Portfolio</i>	31.94%

Key Rate History

	<u>12/31/2012</u>	<u>9/30/2012</u>	<u>12/31/2011</u>
Fed Funds Target	0-.25%	0-.25%	0-.25%
3 Month Treasury Bill	0.03%	0.09%	0.01%
3 Month LIBOR	0.31%	0.36%	0.58%
30 Day Dealer CP	0.17%	0.11%	0.18%
1 Year Treasury Bill	0.14%	0.17%	0.10%
2 Year Treasury Note	0.25%	0.26%	0.25%

Portfolio Composition

