

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

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**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%
<i>Top Ten as a Percentage of Total Portfolio</i>	35.77%

**Key Rate History**

	<u>6/30/2012</u>	<u>3/31/2012</u>	<u>6/30/2011</u>
Fed Funds Target	0-.25%	0-.25%	0-.25%
3 Month Treasury Bill	0.08%	0.08%	0.02%
3 Month LIBOR	0.46%	0.47%	0.25%
30 Day Dealer CP	0.18%	0.18%	0.19%
1 Year Treasury Bill	0.20%	0.17%	0.19%
2 Year Treasury Note	0.31%	0.34%	0.47%

**Portfolio Composition**

