

Utah Public Treasurer's Investment Fund
 Portfolio Statistics
 as of September 30, 2011

Portfolio Summary

Weighted Average Maturity (WAM)	83.05
Percentage of Portfolio Maturing/Repricing with 30 days	25.83%
Percentage of Portfolio Maturing/Repricing with 90 days	71.74%
360 Day Interest Rate	0.59%
365 Day Interest Rate	0.60%

Top Ten Holdings

AT&T	4.79%
Toyota Motor	4.41%
JP Morgan Chase	4.31%
American Express	4.18%
General Electric	3.84%
Verizon Communications	3.77%
PNC	3.64%
Met Life	3.45%
Morgan Stanley	3.18%
Goldman Sachs	3.16%
<i>Top Ten as a Percentage of Total Portfolio</i>	38.73%

Key Rate History

	<u>9/30/2011</u>	<u>6/30/2011</u>	<u>9/30/2010</u>
Fed Funds Target	0-.25%	0-.25%	0-.25%
3 Month Treasury Bill	0.02%	0.02%	0.15%
3 Month LIBOR	0.37%	0.25%	0.29%
30 Day Dealer CP	0.39%	0.19%	0.30%
1 Year Treasury Bill	0.10%	0.19%	0.25%
2 Year Treasury Note	0.25%	0.47%	0.43%

Portfolio Composition

