

Utah Public Treasurer's Investment Fund
Portfolio Statistics
as of December 31, 2011

Portfolio Summary

Weighted Average Maturity (WAM)	77.67
Percentage of Portfolio Maturing/Repricing with 30 days	32.99%
Percentage of Portfolio Maturing/Repricing with 90 days	79.75%
360 Day Interest Rate	0.71%
365 Day Interest Rate	0.72%

Top Ten Holdings

Hewlett Packard	4.80%
BP Capital Markets America	4.15%
General Electric	3.63%
American Express	3.61%
JP Morgan Chase	3.56%
Wells Fargo	3.10%
PNC	3.09%
Anheuser Busch	3.05%
Morgan Stanley	2.86%
Goldman Sachs	2.73%
<i>Top Ten as a Percentage of Total Portfolio</i>	34.58%

Key Rate History

	<u>12/31/2011</u>	<u>9/30/2011</u>	<u>12/31/2010</u>
Fed Funds Target	0-.25%	0-.25%	0-.25%
3 Month Treasury Bill	0.01%	0.02%	0.12%
3 Month LIBOR	0.58%	0.37%	0.30%
30 Day Dealer CP	0.18%	0.39%	0.30%
1 Year Treasury Bill	0.10%	0.10%	0.26%
2 Year Treasury Note	0.25%	0.25%	0.59%

Portfolio Composition

