

Utah Public Treasurers' Investment Fund
Portfolio Statistics
as of June 30, 2020

Portfolio Summary

Weighted Average Maturity (WAM)	39.84
Percentage of Portfolio Maturing/Repricing with 30 days	46.02%
Percentage of Portfolio Maturing/Repricing with 90 days	96.53%
360 Day Interest Rate	0.94%
365 Day Interest Rate	0.95%

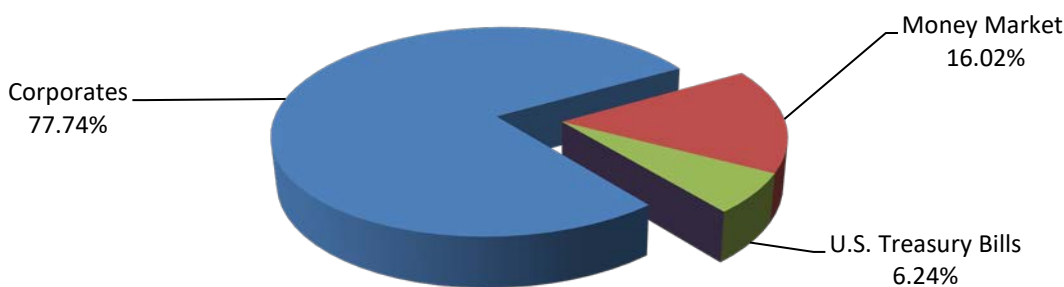
Top Ten Holdings

U.S. Treasury Bills	6.24%
Bank of America	4.67%
Morgan Stanley	3.87%
Morgan Stanley Prime MMF	3.81%
Blackrock Liquidity FedFund MMF	3.80%
American Honda	3.46%
Fidelity Government Portfolio MMF	3.26%
Wells Fargo	3.25%
Citi	3.24%
US Bank	3.06%
<i>Top Ten as a Percentage of Total Portfolio</i>	38.66%

Key Rate History

	<u>6/30/2020</u>	<u>3/31/2020</u>	<u>6/30/2019</u>
Fed Funds Target	0-.25%	0-.25%	2.25-2.50%
3 Month Treasury Bill	0.16%	0.11%	2.12%
3 Month LIBOR	0.30%	1.45%	2.32%
30 Day CP	0.15%	1.21%	2.37%
1 Year Treasury Bill	0.16%	0.17%	1.92%
2 Year Treasury Note	0.16%	0.23%	1.75%

Portfolio Composition



Utah Public Treasurers' Investment Fund
Investment Holdings by Security Type
As of June 30, 2020

Issuer Name	Maturity Date	Par Amount
<i>U.S. Treasury Bills:</i>		
U.S. Treasury Bill	8/20/2020	\$ 100,000,000
U.S. Treasury Bill	8/27/2020	150,000,000
U.S. Treasury Bill	9/17/2020	100,000,000
U.S. Treasury Bill	9/24/2020	400,000,000
U.S. Treasury Bill	10/8/2020	200,000,000
U.S. Treasury Bill	10/29/2020	200,000,000
<i>Total U.S. Treasury Bills</i>		<i>\$ 1,150,000,000</i>
<i>Fixed Rate Corporate Notes:</i>		
JP MORGAN CHASE & CO NOTE	10/29/2020	\$ 12,764,000
JP MORGAN CHASE & CO NOTE	3/1/2021	13,372,000
<i>Total Fixed Rate Corporate Notes</i>		<i>\$ 26,136,000</i>
<i>Money Market Funds:</i>		
BLACKROCK LIQUIDITY FED FUND	7/1/2020	\$ 700,000,000
DREYFUS CASH MANAGEMENT	7/1/2020	744,781
DREYFUS GOV'T CASH MANAGEMENT	7/1/2020	549,370,585
FIDELITY GOVERNMENT PORTFOLIO	7/1/2020	600,000,000
JPMORGAN PRIME	7/1/2020	400,000,000
MORGAN STANLEY PRIME	7/1/2020	701,000,000
<i>Total Money Market Funds</i>		<i>\$ 2,951,115,366</i>
<i>Variable Rate Corporate Notes:</i>		
JOHN DEERE CAPITAL CORP VMTN	7/10/2020	\$ 15,000,000
BANK OF MONTREAL VMTN	7/13/2020	60,000,000
BANK OF NOVA SCOTIA VMTN	7/14/2020	27,000,000
TOYOTA MOTOR CREDIT VMTN	7/15/2020	25,000,000
AMERICAN HONDA FINANCE VMTN	7/20/2020	82,655,000
ROYAL BANK OF CANADA VMTN	7/22/2020	25,000,000
BARCLAYS BANK PLC VMTN	8/7/2020	71,335,000
BANK OF NEW YORK MELLON VMTN	8/17/2020	39,100,000
STATE STREET CORP VMTN	8/18/2020	71,761,000
TOYOTA MOTOR CREDIT CORP VMTN	8/21/2020	50,000,000
CATERPILLAR FIN'L SERVICE VMTN	8/26/2020	25,000,000
TOYOTA MOTOR CREDIT CORP VMTN	8/28/2020	35,000,000
CATERPILLAR FIN'L SERVICE VMTN	9/4/2020	40,000,000
DUKE ENERGY PROGRESS VMTN	9/8/2020	23,231,000
SVENSKA HANDELSBANKEN AB VMTN	9/8/2020	60,209,000
GOLDMAN SACHS GROUP INC VMTN	9/15/2020	40,735,000
TORONTO DOMINION BANK VMTN	9/17/2020	15,000,000
TOYOTA MOTOR CREDIT VMTN	9/18/2020	50,000,000

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COMCAST CORP VMTN	10/1/2020	86,750,000
CANADIAN IMPERIAL BANK VMTN	10/5/2020	52,914,000
TOYOTA MOTOR CREDIT CORP VMTN	10/9/2020	60,000,000
UNITED HEALTH GROUP INC VMTN	10/15/2020	81,630,000
SUMITOMO MITSUI BANKING VMTN	10/16/2020	40,000,000
CITIBANK NA VMTN	10/20/2020	47,085,000
US BANK NA CINCINNATI VMTN	10/23/2020	32,000,000
ROYAL BANK OF CANADA VMTN	10/26/2020	10,000,000
JP MORGAN CHASE & CO VMTN	10/29/2020	9,575,000
AMERICAN EXPRESS CO VMTN	10/30/2020	100,000,000
FIFTH THIRD BANK VMTN	10/30/2020	30,125,000
NATIONAL BANK OF CANADA VMTN	11/2/2020	17,750,000
SANTANDER UK PLC VMTN	11/3/2020	36,225,000
BP CAPITAL MARKETS PLC VMTN	11/24/2020	10,000,000
IBM CREDIT CORP VMTN	11/30/2020	85,000,000
CATERPILLAR FIN'L SERVICE VMTN	12/7/2020	50,000,000
TORONTO DOMINION BANK VMTN	12/14/2020	28,224,000
AMERICAN HONDA FIN CORP VMTN	1/8/2021	35,000,000
BANK OF NOVA SCOTIA VMTN	1/8/2021	80,000,000
JOHN DEERE CAPITAL CORP VMTN	1/8/2021	19,500,000
TOYOTA MOTOR CREDIT VMTN	1/8/2021	10,000,000
BARCLAYS BANK PLC VMTN	1/11/2021	52,080,000
IBM CREDIT LLC VMTN	1/20/2021	19,365,000
BANK OF MONTREAL VMTN	1/22/2021	33,200,000
PNC BANK NA VMTN	1/22/2021	38,310,000
BANK OF NOVA SCOTIA VMTN	1/25/2021	25,000,000
MFRS & TRADERS TRUST CO VMTN	1/25/2021	73,255,000
TORONTO DOMINION VMTN	1/25/2021	90,000,000
WESTPAC BANKING CORP VMTN	1/25/2021	11,000,000
ANHEUSER BUSCH INBEV FIN VMTN	2/1/2021	39,050,000
BB&T CORP VMTN	2/1/2021	21,980,000
CANADIAN IMPERIAL BANK VMTN	2/2/2021	69,335,000
HUNTINGTON NAT'L BANK VMTN	2/5/2021	24,000,000
IBM CREDIT CORP VMTN	2/5/2021	95,790,000
AMERICAN HONDA FINANCE VMTN	2/12/2021	50,000,000
GOLDMAN SACHS GROUP INC VMTN	2/25/2021	60,161,000
JP MORGAN CHASE & CO VMTN	3/1/2021	122,767,000
WELLS FARGO & COMPANY VMTN	3/4/2021	8,887,000
CATERPILLAR FIN'L SERVICE VMTN	3/8/2021	25,000,000
HSBC HOLDINGS PLC VMTN	3/8/2021	49,707,000
SUMITOMO MITSUI FINANCIAL VMTN	3/9/2021	31,516,000

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Investment Holdings by Security Type
As of June 30, 2020

Issuer Name	Maturity Date	Par Amount
CATERPILLAR FIN'L SERVICES VMTN	3/15/2021	121,433,000
TORONTO DOMINION BANK VMTN	3/17/2021	63,181,000
ALLSTATE CORP VMTN	3/29/2021	17,435,000
UNITED PARCEL SERVICE VMTN	4/1/2021	53,610,000
BANK OF MONTREAL VMTN	4/13/2021	53,480,000
TOYOTA MOTOR CREDIT CORP VMTN	4/13/2021	66,402,000
BANK OF AMERICA CORP VMTN	4/19/2021	15,590,000
BANK OF NOVA SCOTIA VMTN	4/20/2021	60,000,000
MORGAN STANLEY VMTN	4/21/2021	20,077,000
GOLDMAN SACHS VMTN	4/23/2021	73,591,000
RABOBANK VMTN	4/26/2021	25,000,000
US BANK NA CINCINNATI VMTN	4/26/2021	95,000,000
ROYAL BANK OF CANADA VMTN	4/30/2021	97,400,000
LLOYDS BANK PLC VMTN	5/7/2021	67,000,000
PACCAR FINANCIAL CORP VMTN	5/10/2021	11,525,000
GENERAL DYNAMICS CORP VMTN	5/11/2021	75,133,000
IBM CORP VMTN	5/13/2021	126,001,000
WESTPAC BANKING CORP VMTN	5/13/2021	20,331,000
GLAXOSMITHKLINE CAPITAL VMTN	5/14/2021	131,617,000
AMERICAN EXPRESS CO VMTN	5/17/2021	122,327,000
CATERPILLAR FIN'L SERVICE VMTN	5/17/2021	85,958,000
CHARLES SCHWAB CORP VMTN	5/21/2021	49,686,000
SVENSKA HANDELSBANKEN AB VMTN	5/24/2021	50,000,000
SANTANDER UK PLC VMTN	6/1/2021	59,900,000
JOHN DEERE CAPITAL CORP VMTN	6/7/2021	20,000,000
JP MORGAN CHASE & CO VMTN	6/7/2021	159,250,000
AMERICAN HONDA FINANCE VMTN	6/11/2021	76,498,000
TORONTO DOMINION BANK VMTN	6/11/2021	48,000,000
UNITED HEALTH GROUP VMTN	6/15/2021	53,200,000
CONSOLIDATED EDISON CO VMTN	6/25/2021	59,130,000
NATIONAL RURAL UTIL COOP VMTN	6/30/2021	45,000,000
TORONTO DOMINION BANK VMTN	7/13/2021	5,863,000
BANK OF AMERICA CORP VMTN	7/21/2021	232,215,000
CITIBANK NA VMTN	7/23/2021	55,310,000
WELLS FARGO BANK VMTN	7/23/2021	60,825,000
BANK OF AMERICA NA VMTN	7/26/2021	94,450,000
FIFTH THIRD BANK VMTN	7/26/2021	43,735,000
MITSUBISHI UFJ FIN GROUP VMTN	7/26/2021	47,000,000
WELLS FARGO & CO VMTN	7/26/2021	75,004,000
CITIGROUP INC VMTN	8/2/2021	35,145,000
TOYOTA MOTOR CREDIT CORP VMTN	8/13/2021	58,400,000

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WESTPAC BANKING CORP VMTN	8/19/2021	84,900,000
BANK OF MONTREAL VMTN	8/27/2021	27,871,000
WALT DISNEY COMPANY VMTN	9/1/2021	60,909,000
CATERPILLAR FIN'L SERVICE VMTN	9/7/2021	46,379,000
AMERICAN HONDA FINANCE VMTN	9/9/2021	65,358,000
BANK OF MONTREAL VMTN	9/10/2021	25,000,000
JOHN DEERE CAPITAL CORP VMTN	9/10/2021	50,000,000
HSBC HOLDINGS PLC VMTN	9/11/2021	54,895,000
MITSUBISHI UFJ FIN GROUP VMTN	9/13/2021	52,000,000
MIZUHO FINANCIAL GROUP VMTN	9/13/2021	32,500,000
BP CAPITAL MARKETS PLC VMTN	9/16/2021	18,477,000
BANK OF AMERICA CORP VMTN	10/1/2021	43,171,000
COMCAST CORP VMTN	10/1/2021	100,507,000
PEPSICO INC VMTN	10/6/2021	10,000,000
TOYOTA MOTOR CREDIT VMTN	10/7/2021	25,000,000
SUMITOMO MITSU FIN'L GROUP VMTN	10/19/2021	10,000,000
WELLS FARGO BANK VMTN	10/22/2021	100,000,000
SUNTRUST BANK NMTN	10/26/2021	56,850,000
TD AMERITRADE HOLDING CO VMTN	11/1/2021	35,000,000
AMERICAN EXPRESS CO VMTN	11/5/2021	102,935,000
AMERICAN HONDA FINANCE VMTN	11/5/2021	30,336,000
CATERPILLAR FIN'L SERVICE VMTN	11/12/2021	30,000,000
GOLDMAN SACHS GROUP INC VMTN	11/15/2021	62,417,000
SANTANDER UK PLC VMTN	11/15/2021	72,330,000
US BANK NA CINCINNATI VMTN	11/16/2021	50,000,000
KEY BANK NA VMTN	11/22/2021	45,000,000
DUKE ENERGY FLORIDA VMTN	11/26/2021	8,200,000
CITIGROUP INC VMTN	12/8/2021	20,000,000
AMERICAN HONDA FINANCE VMTN	12/10/2021	10,860,000
WESTPAC BANK CORP VMTN	1/11/2022	73,000,000
MORGAN STANLEY VMTN	1/20/2022	180,529,000
US BANK NA CINCINNATI VMTN	1/21/2022	110,360,000
BANK OF AMERICA CORP VMTN	1/23/2022	142,694,000
US BANCORP VMTN	1/24/2022	19,510,000
FIFTH THIRD BANK VMTN	2/1/2022	7,020,000
KEY BANK NA VMTN	2/1/2022	43,765,000
ROYAL BANK OF CANADA VMTN	2/1/2022	29,886,000
BANK OF NOVA SCOTIA VMTN	2/4/2022	100,000,000
CREDIT SUISSE NY VMTN	2/4/2022	45,000,000
APPLE INC VMTN	2/9/2022	73,890,000
WELLS FARGO & CO VMTN	2/11/2022	106,112,000

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Issuer Name	Maturity Date	Par Amount
AMERICAN HONDA FINANCE VMTN	2/15/2022	158,700,000
CITIBANK NA VMTN	2/19/2022	110,000,000
HOME DEPOT INC VMTN	3/1/2022	41,180,000
AMERICAN EXPRESS CREDIT VMTN	3/3/2022	5,390,000
CHEVRON CORP VMTN	3/3/2022	8,000,000
WALT DISNEY COMPANY VMTN	3/4/2022	58,001,000
BANK OF NOVA SCOTIA VMTN	3/7/2022	113,386,000
JOHN DEERE CAPITAL CORP VMTN	3/7/2022	115,193,000
MITSUBISHI UFJ FIN GROUP VMTN	3/7/2022	60,000,000
MUFG UNION BANK VMTN	3/7/2022	53,000,000
BANK OF MONTREAL VMTN	3/26/2022	93,629,000
TRUIST FIN CORP	4/1/2022	25,000,000
CITIGROUP INC VMTN	4/25/2022	77,741,000
GOLDMAN SACHS GROUP VMTN	4/26/2022	105,666,000
ROYAL BANK OF CANADA VMTN	4/29/2022	116,589,000
PEPSICO INC VMTN	5/2/2022	111,284,000
APPLE INC VMTN	5/11/2022	23,972,000
INTEL CORP VMTN	5/11/2022	196,326,000
CATERPILLAR FIN'L SERVICE VMTN	5/13/2022	35,000,000
CONOCO PHILLIPS CO VMTN	5/15/2022	35,116,000
UNITED PARCEL SERVICE VMTN	5/16/2022	65,170,000
SUNTRUST BANK VMTN	5/17/2022	130,000,000
TOYOTA MOTOR CREDIT VMTN	5/17/2022	126,327,000
MANUFACTURERS & TRADERS TR VMTN	5/18/2022	23,790,000
AMERICAN EXPRESS CO VMTN	5/20/2022	108,798,000
CITIBANK NA VMTN	5/20/2022	121,919,000
US BANK NA CINCINNATI VMTN	5/23/2022	66,000,000
WELLS FARGO BANK NA VMTN	5/27/2022	70,656,000
CATERPILLAR FIN'L SERVICES VMTN	6/6/2022	34,984,000
MORGAN STANLEY VTMN	6/10/2022	125,000,000
JOHN DEERE CAPITAL CORP VMTN	6/13/2022	65,000,000
CANADIAN IMPERIAL BANK VMTN	6/16/2022	14,760,000
PACCAR FINANCIAL CORP VMTN	6/17/2022	115,000,000
JP MORGAN CHASE & CO VMTN	6/18/2022	102,890,000
BANK OF AMERICA CORP VMTN	6/25/2022	216,939,000
AMERICAN HONDA FINANCE VMTN	6/27/2022	81,600,000
WESTPAC BANKING CORP VMTN	6/28/2022	40,742,000
MORGAN STANLEY VMTN	7/22/2022	170,805,000
PNC BANK NA VMTN	7/22/2022	92,885,000
PNC BANK NA VMTN	7/27/2022	22,085,000
AMERICAN EXPRESS CO VMTN	8/1/2022	25,000,000

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Issuer Name	Maturity Date	Par Amount
HONEYWELL INT'L VMTN	8/8/2022	254,826,000
EXXON MOBILE CORP VMTN	8/16/2022	237,896,000
WALT DISNEY COMPANY VMTN	9/1/2022	154,740,000
JOHN DEERE CAPITAL CORP VMTN	9/8/2022	19,060,000
TOYOTA MOTOR CREDIT CORP VMTN	9/8/2022	22,354,000
WELLS FARGO BANK NA VMTN	9/9/2022	128,310,000
BANK OF MONTREAL VMTN	9/11/2022	6,070,000
BANK OF NOVA SCOTIA VMTN	9/19/2022	12,042,000
BANK OF AMERICA CORP VMTN	10/21/2022	39,621,000
CITIGROUP INC VMTN	10/27/2022	13,601,000
GOLDMAN SACHS GROUP VMTN	10/31/2022	122,572,000
CITIGROUP INC VMTN	11/4/2022	116,650,000
ROYAL BANK OF CANADA VMTN	11/15/2022	25,000,000
AMERICAN HONDA FINANCE VMTN	11/16/2022	45,797,000
TORONTO DOMINION BANK VMTN	12/1/2022	17,731,000
PNC BANK NA VMTN	12/9/2022	152,625,000
US BANK NA VMTN	12/9/2022	191,400,000
MUFG UNION BANK NA VMTN	12/9/2022	25,000,000
TOYOTA MOTOR CREDIT CORP VMTN	1/11/2023	4,961,000
WESTPAC BANKING CORP VMTN	1/11/2023	4,370,000
WESTPAC BANK CORP VMTN	1/13/2023	85,300,000
JP MORGAN CHASE & CO VMTN	1/15/2023	65,993,000
ROYAL BANK OF CANADA VMTN	1/17/2023	119,200,000
BANK OF AMERICA CORP VMTN	1/20/2023	64,701,000
MORGAN STANLEY VMTN	1/20/2023	216,032,000
WELLS FARGO & CO VMTN	1/24/2023	49,511,000
TORONTO DOMINION BANK	1/27/2023	64,200,000
QUALCOMM INC VMTN	1/30/2023	143,529,000
ROYAL BANK OF CANADA VMTN	2/10/2023	100,000,000
TORONTO DOMINION BANK VMTN	2/10/2023	150,000,000
BANK OF MONTREAL VMTN	2/13/2023	50,000,000
GOLDMAN SACHS GROUP INC VMTN	2/23/2023	94,023,000
PNC BANK NA VMTN	2/24/2023	53,000,000
AMERICAN EXPRESS CO VMTN	2/27/2023	5,921,000
NAT'L BANK OF CANADA VMTN	3/6/2023	100,000,000
TRUIST BANK VMTN	3/9/2023	55,000,000
BANK OF MONTREAL VMTN	3/10/2023	125,000,000
UNITED PARCEL SERVICE VMTN	4/1/2023	90,011,000
BANK OF AMERICA CORP VMTN	4/24/2023	10,014,000
JP MORGAN CHASE & CO VMTN	4/25/2023	11,870,000
CATERPILLAR FIN'L SERVICE VMTN	5/15/2023	28,418,000

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<u>Issuer Name</u>	<u>Maturity Date</u>	<u>Par Amount</u>
ROYAL BANK OF CANADA VMTN	5/22/2023	40,000,000
<i>Total Variable Rate Corporate Notes</i>		\$ 14,291,442,000
Total PTIF Holdings as of June 30, 2020		\$ 18,418,693,366