

Utah Public Treasurers' Investment Fund
Portfolio Statistics
as of June 30, 2023

Portfolio Summary

Weighted Average Maturity (WAM)	120.30
Percentage of Portfolio Maturing/Repricing with 30 days	29.80%
Percentage of Portfolio Maturing/Repricing with 90 days	52.98%
360 Day Interest Rate	5.10%
365 Day Interest Rate	5.18%

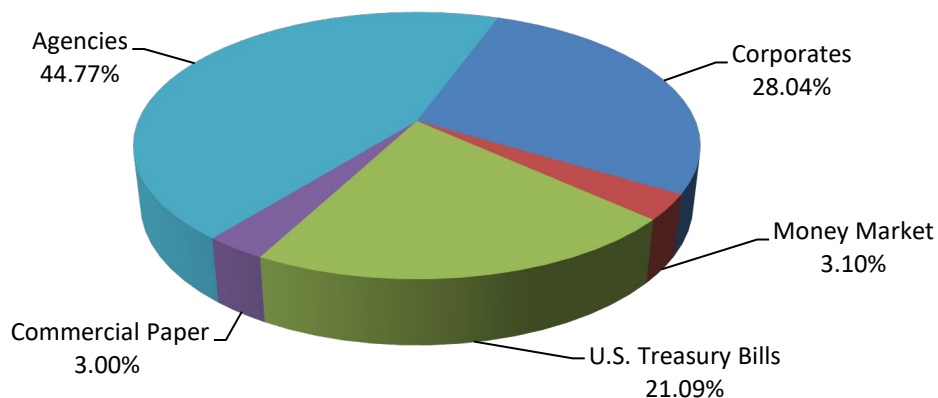
Top Ten Holdings

FHLB	34.32%
U.S. Treasury Bills	21.09%
FFCB	10.46%
JPMorgan	2.09%
Royal Bank of Canada	1.88%
Morgan Stanley Government Portfolio MMF	1.76%
Morgan Stanley	1.75%
American Express	1.46%
Bank of America	1.35%
Dreyfus Government Cash Management MMF	1.33%
<i>Top Ten as a Percentage of Total Portfolio</i>	<i>77.49%</i>

Key Rate History

	<u>6/30/2023</u>	<u>3/31/2023</u>	<u>6/30/2022</u>
Fed Funds Target	5.00-5.25%	4.75-5.00%	1.50-1.75%
3 Month Treasury Bill	5.43%	4.85%	1.72%
3 Month LIBOR	5.55%	5.19%	2.29%
30 Day CP	5.10%	4.93%	1.71%
1 Year Treasury Bill	5.40%	4.64%	2.80%
2 Year Treasury Note	4.87%	4.06%	2.92%

Portfolio Composition



Utah Public Treasurers' Investment Fund
Investment Holdings by Security Type
As of June 30, 2023

Issuer Name	Maturity Date	Par Amount
Money Market Funds:		
DREYFUS GOV'T CASH MANAGEMENT	7/3/2023	\$ 432,249,117
MORGAN STANLEY GOV'T	7/3/2023	570,000,000
Total Money Market Funds		\$ 1,002,249,117
U.S. Treasury Bills:		
U.S. TREASURY BILL	7/18/2023	\$ 250,000,000
U.S. TREASURY BILL	7/20/2023	750,000,000
U.S. TREASURY BILL	7/25/2023	200,000,000
U.S. TREASURY BILL	8/3/2023	250,000,000
U.S. TREASURY BILL	8/8/2023	250,000,000
U.S. TREASURY BILL	8/10/2023	1,000,000,000
U.S. TREASURY BILL	8/15/2023	250,000,000
U.S. TREASURY BILL	8/17/2023	750,000,000
U.S. TREASURY BILL	8/24/2023	500,000,000
U.S. TREASURY BILL	8/29/2023	250,000,000
U.S. TREASURY BILL	8/31/2023	550,000,000
U.S. TREASURY BILL	10/3/2023	250,000,000
U.S. TREASURY BILL	10/12/2023	375,000,000
U.S. TREASURY BILL	10/19/2023	200,000,000
U.S. TREASURY BILL	10/26/2023	250,000,000
U.S. TREASURY BILL	11/2/2023	250,000,000
U.S. TREASURY BILL	12/7/2023	250,000,000
U.S. TREASURY BILL	12/21/2023	250,000,000
Total U.S. Treasury Bills		\$ 6,825,000,000
Agencies:		
FHLB DISC	7/5/2023	\$ 90,000,000
FHLB DISC	7/7/2023	125,000,000
FFCB DISC	7/20/2023	100,000,000
FHLB DISC	7/21/2023	200,000,000
FHLB DISC	7/26/2023	47,000,000
FFCB DISC	7/28/2023	200,000,000
FHLB DISC	7/31/2023	275,000,000
FHLB DISC	8/2/2023	250,000,000
FHLB DISC	8/4/2023	150,000,000
FFCB DISC	8/11/2023	150,000,000
FHLB DISC	8/23/2023	250,000,000
FHLB DISC	8/29/2023	400,000,000
FHLB DISC	8/30/2023	150,000,000
FHLB DISC	8/31/2023	100,000,000
FHLB DISC	9/5/2023	125,000,000

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FHLB DISC	9/15/2023	75,000,000
FHLB DISC	9/19/2023	150,000,000
FHLB DISC	9/20/2023	70,000,000
FHLB DISC	9/29/2023	275,000,000
FHLB DISC	10/3/2023	200,000,000
FHLB DISC	10/18/2023	200,000,000
FHLB DISC	10/19/2023	250,000,000
FHLB DISC	10/31/2023	100,000,000
FFCB NOTE	11/1/2023	135,000,000
FFCB NOTE	11/3/2023	150,000,000
FHLB NOTE	11/6/2023	250,000,000
FHLB NOTE	11/21/2023	250,000,000
FHLB NOTE	12/20/2023	250,000,000
FHLB NOTE	12/22/2023	250,000,000
FHLB NOTE	12/29/2023	250,000,000
FHLB NOTE	12/29/2023	250,000,000
FFCB NOTE	1/9/2024	650,000,000
FHLB NOTE	1/16/2024	250,000,000
FHLB NOTE	1/26/2024	250,000,000
FHLB NOTE	1/30/2024	250,000,000
FFCB NOTE	2/2/2024	250,000,000
FHLB NOTE	2/9/2024	250,000,000
FHLB NOTE	2/15/2024	250,000,000
FHLB NOTE	2/28/2024	250,000,000
FFCB NOTE	3/1/2024	500,000,000
FFCB NOTE	3/6/2024	250,000,000
FHLB NOTE	3/8/2024	250,000,000
FFCB NOTE	3/14/2024	250,000,000
FHLB NOTE	3/15/2024	250,000,000
FHLB NOTE	3/15/2024	250,000,000
FHLB NOTE	3/22/2024	250,000,000
FHLB NOTE	3/27/2024	250,000,000
FHLB NOTE	3/28/2024	250,000,000
FHLB NOTE	4/1/2024	500,000,000
FFCB NOTE	4/4/2024	250,000,000
FFCB NOTE	4/5/2024	250,000,000
FHLB NOTE	4/24/2024	250,000,000
FHLB NOTE	5/17/2024	250,000,000
FHLB NOTE	5/24/2024	250,000,000
FHLB NOTE	5/28/2024	250,000,000
FFCB NOTE	6/14/2024	250,000,000

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Issuer Name	Maturity Date	Par Amount
FHLB NOTE	6/21/2024	500,000,000
FHLB NOTE	6/26/2024	125,000,000
FHLB NOTE	7/12/2024	650,000,000
FHLB NOTE	7/22/2024	350,000,000
Total Agencies		\$ 14,492,000,000
Commercial Paper:		
AMAZON.COM INC CP	7/5/2023	\$ 75,000,000
PEPSICO INC CP	7/6/2023	38,000,000
PEPSICO INC CP	7/7/2023	62,500,000
PEPSICO INC CP	7/11/2023	35,000,000
HONEYWELL INT'L CP	7/13/2023	100,000,000
PEPSICO INC CP	7/14/2023	35,000,000
METLIFE SHORT TERM FUNDING CP	8/15/2023	50,000,000
AMAZON.COM INC CP	8/31/2023	150,000,000
JOHNSON & JOHNSON CP	9/15/2023	200,000,000
HONEYWELL INT'L CP	10/13/2023	75,000,000
ESTEE LAUDER COMPANIES CP	10/13/2023	50,000,000
ESTEE LAUDER COMPANIES CP	10/19/2023	100,000,000
Total Commercial Paper		\$ 970,500,000
Fixed Rate Corporate Notes:		
CATERPILLAR FIN'L SERVICE NOTE	7/7/2023	\$ 29,360,000
IBM CORP NOTE	8/1/2023	10,408,000
AMERICAN EXPRESS NOTE	8/3/2023	132,004,000
CHEVRON USA INC NOTE	8/11/2023	50,382,000
GENERAL DYNAMICS NOTE	8/15/2023	53,031,000
DUKE ENERGY PROGRESS LLC NOTE	9/1/2023	14,167,000
BMW US CAPITAL NOTE	9/15/2023	20,000,000
PFIZER INC NOTE	9/15/2023	83,000,000
PEPSICO INC NOTE	10/7/2023	8,440,000
JOHN DEERE CAPITAL CORP NOTE	10/10/2023	8,865,000
JOHN DEERE CAPITAL CORP NOTE	10/12/2023	10,860,000
BRISTOL-MEYERS SQUIBB NOTE	11/1/2023	15,041,000
MICROSOFT CORP NOTE	12/15/2023	54,865,000
BANK OF NEW YORK NOTE	2/4/2024	18,000,000
IBM CORP NOTE	2/12/2024	35,793,000
HOME DEPOT INC NOTE	2/15/2024	17,429,000
PEPSICO INC NOTE	3/1/2024	31,890,000
CHEVRON CORP NOTE	3/3/2024	60,240,000
CISCO SYSTEMS INC NOTE	3/4/2024	19,629,000
MERCK & CO NOTE	3/7/2024	36,157,000

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Issuer Name	Maturity Date	Par Amount
MASTERCARD INC NOTE	4/1/2024	65,202,000
APPLE INC NOTE	5/11/2024	25,350,000
UNITED HEALTH GROUP INC NOTE	5/15/2024	11,918,000
Total Fixed Rate Corporate Notes		\$ 812,031,000
Variable Rate Corporate Notes:		
TORONTO DOMINION BANK VMTN	7/19/2023	\$ 15,130,000
MITSUBISHI UFJ FIN GROUP VMTN	7/26/2023	34,150,000
NATIONAL RURAL UTILITY CORP VMTN	8/7/2023	22,000,000
CHEVRON USA INC VMTN	8/11/2023	125,700,000
AMERICAN EXPRESS CO VMTN	8/23/2023	74,000,000
AMERICAN HONDA FINANCE VMTN	9/8/2023	41,500,000
ROCHE HOLDINGS INC VMTN	9/11/2023	40,000,000
CANADIAN IMPERIAL BANK VMTN	9/13/2023	60,812,000
PFIZER INC VMTN	9/15/2023	50,000,000
TORONTO DOMINION BANK VMTN	9/28/2023	20,000,000
ROYAL BANK OF CANADA VMTN	10/5/2023	17,995,000
NEW YORK LIFE GLOBAL FDG VMTN	10/21/2023	62,776,000
AMERICAN EXPRESS CO VMTN	11/3/2023	131,805,000
MORGAN STANLEY VMTN	11/10/2023	48,305,000
SHELL INT'L FINANCE VMTN	11/13/2023	37,511,000
CATERPILLAR FIN'L SERVICE VMTN	11/13/2023	40,000,000
GOLDMAN SACHS GROUP INC VMTN	11/29/2023	24,758,000
KEY BANK NA VMTN	1/3/2024	63,792,000
METLIFE GLOBAL FUNDING VMTN	1/7/2024	26,000,000
ATHENE GLOBAL FUNDING VMTN	1/8/2024	50,000,000
TOYOTA MOTOR CREDIT CORP VMTN	1/11/2024	95,000,000
AMERICAN HONDA FINANCE VMTN	1/12/2024	65,000,000
FLORIDA POWER & LIGHT CO VMTN	1/12/2024	30,000,000
TRUIST BANK VMTN	1/17/2024	85,000,000
MORGAN STANLEY VMTN	1/25/2024	153,680,000
UBS AG VMTN	2/9/2024	28,500,000
WESTPAC BANKING CORP VMTN	2/26/2024	33,864,000
ROCHE HOLDINGS INC VMTN	3/5/2024	27,000,000
SIEMENS FINANCE VMTN	3/11/2024	55,530,000
CHARLES SCHWAB CORP VMTN	3/18/2024	15,000,000
TOYOTA MOTOR CREDIT CORP VMTN	3/22/2024	50,000,000
NORTHWESTERN MUTUAL VMTN	3/25/2024	30,000,000
BMW US CAPITAL VMTN	4/1/2024	25,000,000
SOUTHERN CALIFORNIA EDISON VMTN	4/1/2024	55,000,000
MASSMUTUAL GLOBAL FDG VMTN	4/12/2024	60,000,000
PACIFIC LIFE GF VMTN	4/12/2024	40,000,000

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Issuer Name	Maturity Date	Par Amount
PRINCIPAL LIFE GLOBAL FDG VMTN	4/12/2024	22,000,000
PUBLIC STORAGE VMTN	4/23/2024	39,738,000
BANK OF NEW YORK VMTN	4/26/2024	53,877,000
NEW YORK LIFE GLOBAL FDG VMTN	4/26/2024	50,000,000
AMERICAN EXPRESS CO VMTN	5/3/2024	45,000,000
CATERPILLAR FIN'L SERVICE VMTN	5/17/2024	119,000,000
FED CAISSES DESJARDINS VMTN	5/21/2024	23,000,000
ATHENE GLOBAL FUNDING VMTN	5/24/2024	92,944,000
NEW YORK LIFE GLOBAL FDG VMTN	6/6/2024	35,000,000
BANK OF AMERICA CORP VMTN	6/14/2024	16,264,000
KEY BANK VMTN	6/14/2024	38,000,000
TOYOTA MOTOR CREDIT CORP VMTN	6/18/2024	85,000,000
GOLDMAN SACHS GROUP INC VMTN	6/21/2024	50,000,000
BANK OF MONTREAL VMTN	7/9/2024	65,000,000
GOLDMAN SACHS GROUP INC VMTN	7/16/2024	126,500,000
JPMORGAN CHASE & CO VMTN	7/23/2024	106,297,000
BANK OF AMERICA CORP VMTN	7/23/2024	9,600,000
JP MORGAN CHASE & CO VMTN	7/23/2024	118,581,000
BANK OF AMERICA CORP VMTN	7/24/2024	40,261,000
BANK OF NOVA SCOTIA VMTN	7/31/2024	25,065,000
SUNTRUST BANK VMTN	8/2/2024	48,155,000
NATIONAL BANK OF CANADA VMTN	8/6/2024	50,000,000
UBS AG LONDON VMTN	8/9/2024	54,000,000
BMW US CAPITAL LLC VMTN	8/12/2024	63,502,000
ATHENE GLOBAL FUNDING VMTN	8/19/2024	70,000,000
PRINCIPAL LIFE GLOBAL FDG VMTN	8/23/2024	30,000,000
TORONTO DOMINION BANK VMTN	9/10/2024	100,000,000
MIZUHO FINANCIAL GROUP VMTN	9/11/2024	10,200,000
CATERPILLAR FIN'L SERVICE VMTN	9/13/2024	98,231,000
GA GLOBAL FUNDING TRUST VMTN	9/13/2024	44,000,000
TOYOTA MOTOR CREDIT CORP VMTN	9/13/2024	130,000,000
SUMITOMO MITSUI TR BK VMTN	9/16/2024	52,000,000
METLIFE GLOBAL FUNDING VMTN	9/27/2024	75,000,000
ANALOG DEVICES INC VMTN	10/1/2024	17,305,000
JOHN DEERE CAPITAL CORP VMTN	10/11/2024	99,737,000
GOLDMAN SACHS GROUP INC VMTN	10/18/2024	75,000,000
CANADIAN IMPERIAL BANK VMTN	10/18/2024	73,000,000
NATIONAL RURAL UTILITY COOP VMTN	10/18/2024	70,000,000
MASSMUTUAL GLOBAL FDG VMTN	10/21/2024	30,000,000
BANK OF AMERICA CORP VMTN	10/24/2024	147,945,000
BANK OF NEW YORK VMTN	10/25/2024	50,000,000

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WESTPAC BANKING CORP VMTN	11/18/2024	40,000,000
DBS GROUP HOLDINGS LTD VMTN	11/22/2024	50,000,000
SPIRE MISSOURI INC VMTN	12/2/2024	30,000,000
JP MORGAN CHASE & CO VMTN	12/5/2024	255,080,000
ATHENE GLOBAL FUNDING VMTN	1/7/2025	40,000,000
BANK OF MONTREAL VMTN	1/10/2025	96,000,000
BANK OF NOVA SCOTIA VMTN	1/10/2025	60,000,000
RABOBANK VMTN	1/10/2025	61,000,000
JP MORGAN CHASE & CO VMTN	1/10/2025	5,329,000
TORONTO DOMINION BANK VMTN	1/10/2025	60,000,000
NATIONAL AUSTRALIA BANK VMTN	1/12/2025	75,000,000
TOYOTA MOTOR CREDIT CORP VMTN	1/13/2025	60,250,000
UBS GROUP AG LONDON VMTN	1/13/2025	18,000,000
BPCE SA VMTN	1/14/2025	15,000,000
NEW YORK LIFE GLOBAL FDG VMTN	1/14/2025	110,070,000
ROYAL BANK OF CANADA VMTN	1/21/2025	75,000,000
MORGAN STANLEY VMTN	1/22/2025	58,643,000
GOLDMAN SACHS GROUP INC VMTN	1/24/2025	10,000,000
MORGAN STANLEY VMTN	1/24/2025	150,000,000
PACIFIC LIFE GLOBAL FDG VMTN	1/27/2025	50,000,000
BANK OF AMERICA CORP VMTN	2/4/2025	67,775,000
BANK OF AMERICA CORP VMTN	2/4/2025	100,000,000
ROYAL BANK OF CANADA VMTN	2/14/2025	100,000,000
JP MORGAN CHASE & CO VMNT	2/16/2025	50,000,000
ROYAL BANK OF CANADA VMTN	2/18/2025	75,000,000
TORONTO DOMINION BANK VMTN	2/18/2025	100,000,000
ANZ NEW ZEALAND VMTN	2/18/2025	30,000,000
CITIGROUP INC VMTN	2/25/2025	50,000,000
JP MORGAN CHASE & CO VMTN	3/1/2025	27,430,000
AMERICAN EXPRESS CO VMTN	3/4/2025	30,000,000
JOHN DEERE CAPITAL CORP VMTN	3/7/2025	33,331,000
ROCHE HOLDINGS INC VMTN	3/10/2025	60,000,000
BANK OF AMERICA CORP VMTN	3/15/2025	6,110,000
ROYAL BANK OF CANADA VMTN	3/18/2025	100,000,000
MACQUARIE BANK LTD VMTN	3/21/2025	35,000,000
MASSMUTUAL GLOBAL FUNDING VMTN	3/21/2025	30,000,000
METLIFE GLOBAL FUNDING VMTN	3/21/2025	30,000,000
ROYAL BANK OF CANADA VMTN	3/28/2025	40,000,000
PROTECTIVE LIFE GLOBAL VMTN	3/28/2025	50,000,000
MERCEDES BENZ FIN NA VMTN	3/30/2025	25,000,000
BMW US CAPITAL VMTN	4/1/2025	25,000,000

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CANADIAN IMPERIAL BANK VMTN	4/7/2025	75,000,000
BANK OF NOVA SCOTIA VMTN	4/11/2025	25,000,000
GA GLOBAL FUNDING TRUST VMTN	4/11/2025	25,000,000
MORGAN STANLEY VMTN	4/17/2025	54,845,000
NEW YORK LIFE GLOBAL FDG VMTN	4/21/2025	40,000,000
BANK OF AMERICA CORP VMTN	4/25/2025	50,000,000
BANK OF NEW YORK VMTN	4/25/2025	45,000,000
CITIGROUP INC VMTN	5/1/2025	7,430,000
HUNTINGTON NATIONAL BANK VMTN	5/16/2025	25,000,000
ROYAL BANK OF CANADA VMTN	5/23/2025	50,000,000
CITIGROUP INC VMTN	5/24/2025	30,000,000
TORONTO DOMINION BANK VMTN	6/6/2025	35,000,000
JP MORGAN CHASE & CO VMTN	6/14/2025	114,175,000
MITSUBISHI UFJ GROUP VMTN	9/12/2025	30,000,000
AMERICAN HONDA FINANCE VMTN	1/12/2026	40,000,000
AMERICAN EXPRESS CO VMTN	2/13/2026	60,000,000
PEPSICO INC VMTN	2/13/2026	50,000,000
MITSUBISHI UFJ FIN GROUP VMTN	2/20/2026	40,000,000
CITIGROUP INC VMTN	2/24/2026	125,000,000
JOHN DEERE CAPITAL CORP VMTN	3/3/2026	75,000,000
ROYAL BANK OF CANADA VMTN	3/6/2026	75,000,000
GOLDMAN SACHS GROUP INC VMTN	3/7/2026	75,000,000
SUMITOMO MITSUI TR BK VMTN	3/9/2026	25,000,000
MORGAN STANLEY VMTN	3/10/2026	100,000,000
COMMONWEALTH BANK AUSTRALIA VMTN	3/13/2026	30,000,000
NEW YORK LIFE GLOBAL FDG VMTN	4/2/2026	75,000,000
TORONTO DOMINION BANK VMTN	4/17/2026	15,000,000
ROYAL BANK OF CANADA VMTN	6/9/2026	75,000,000
BANK OF MONTREAL VMTN	6/30/2026	30,000,000
<i>Total Variable Rate Corporate Notes</i>		\$ 8,264,478,000
Total PTIF Holdings as of June 30, 2023		\$ 32,366,258,117