

Utah Public Treasurers' Investment Fund
Portfolio Statistics
as of December 31, 2023

Portfolio Summary

Weighted Average Maturity (WAM)	112.00
Percentage of Portfolio Maturing/Repricing with 30 days	26.52%
Percentage of Portfolio Maturing/Repricing with 90 days	51.69%
360 Day Interest Rate	5.40%
365 Day Interest Rate	5.48%

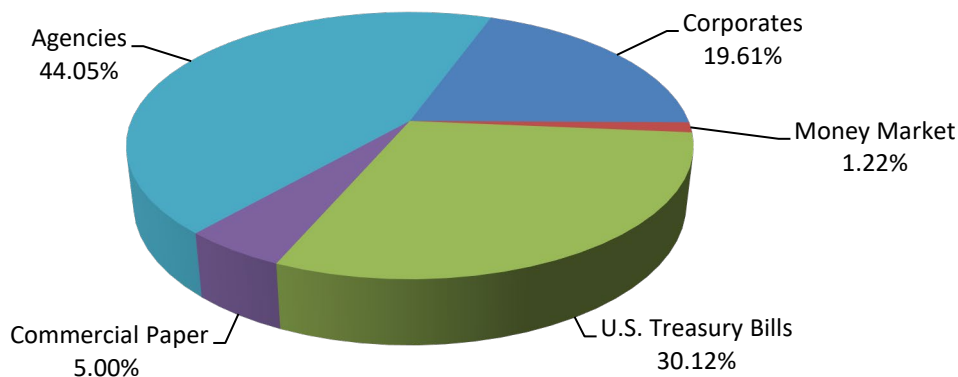
Top Ten Holdings

U.S. Treasury Bills	30.12%
FHLB	28.31%
FFCB	15.75%
Microsoft	3.60%
Royal Bank of Canada	1.70%
Morgan Stanley Government Portfolio MMF	1.11%
Morgan Stanley	1.05%
JPMorgan	1.00%
Goldman Sachs	0.97%
Toyota Motor Credit	0.94%
<i>Top Ten as a Percentage of Total Portfolio</i>	84.55%

Key Rate History

	<u>12/31/2023</u>	<u>9/30/2023</u>	<u>12/31/2022</u>
Fed Funds Target	5.25-5.50%	5.25-5.50%	4.25-4.50%
Secured Overnight Financing Rate (SOFR)	5.38%	5.31%	4.30%
30 Day CP	5.31%	5.36%	4.39%
3 Month Treasury Bill	5.35%	5.48%	4.42%
1 Year Treasury Bill	4.79%	5.48%	4.73%
2 Year Treasury Note	4.23%	5.03%	4.41%

Portfolio Composition



Utah Public Treasurers' Investment Fund
Investment Holdings by Security Type
As of December 31, 2023

Issuer Name	Maturity Date	Par Amount
Money Market Funds:		
DREYFUS GOV'T CASH MANAGEMENT	1/2/2024	\$ 38,560,408
MORGAN STANLEY GOV'T	1/2/2024	383,000,000
Total Money Market Funds		\$ 421,560,408
U.S. Treasury Bills:		
U.S. TREASURY BILL	1/2/2024	\$ 1,150,000,000
U.S. TREASURY BILL	1/4/2024	100,000,000
U.S. TREASURY BILL	1/18/2024	250,000,000
U.S. TREASURY BILL	1/25/2024	250,000,000
U.S. TREASURY BILL	2/22/2024	250,000,000
U.S. TREASURY BILL	2/29/2024	325,000,000
U.S. TREASURY BILL	3/5/2024	750,000,000
U.S. TREASURY BILL	3/7/2024	200,000,000
U.S. TREASURY BILL	3/14/2024	250,000,000
U.S. TREASURY BILL	3/21/2024	1,450,000,000
U.S. TREASURY BILL	3/28/2024	500,000,000
U.S. TREASURY BILL	4/2/2024	500,000,000
U.S. TREASURY BILL	4/9/2024	250,000,000
U.S. TREASURY BILL	4/11/2024	450,000,000
U.S. TREASURY BILL	4/16/2024	500,000,000
U.S. TREASURY BILL	4/23/2024	1,150,000,000
U.S. TREASURY BILL	5/2/2024	1,000,000,000
U.S. TREASURY BILL	5/9/2024	350,000,000
U.S. TREASURY BILL	5/23/2024	750,000,000
Total U.S. Treasury Bills		\$ 10,425,000,000
Agencies:		
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 DISC	1/29/2024	150,000,000
FHLB NOTE	1/30/2024	250,000,000
FHLB DISC	1/31/2024	125,000,000
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

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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
FFCB NOTE	4/4/2024	250,000,000
FFCB NOTE	4/5/2024	250,000,000
FHLB DISC	4/23/2024	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
FHLB DISC	6/17/2024	250,000,000
FHLB NOTE	6/21/2024	500,000,000
FHLB NOTE	6/26/2024	125,000,000
FFCB NOTE	7/5/2024	350,000,000
FHLB NOTE	7/12/2024	650,000,000
FFCB NOTE	7/19/2024	250,000,000
FHLB NOTE	7/22/2024	350,000,000
FFCB NOTE	7/25/2024	250,000,000
FHLB DISC	7/31/2024	200,000,000
FFCB NOTE	8/1/2024	250,000,000
FFCB NOTE	8/2/2024	250,000,000
FHLB DISC	8/2/2024	100,000,000
FHLB NOTE	8/14/2024	500,000,000
FFCB NOTE	8/16/2024	250,000,000
FFCB NOTE	8/28/2024	250,000,000
FFCB NOTE	9/6/2024	250,000,000
FHLB DISC	9/16/2024	250,000,000
FHLB NOTE	9/16/2024	250,000,000
FFCB NOTE	9/19/2024	250,000,000
FFCB NOTE	10/4/2024	250,000,000
FHLB DISC	11/1/2024	100,000,000
FHLB NOTE	1/8/2025	1,000,000,000
FHLB NOTE	1/10/2025	500,000,000
FHLB NOTE	1/14/2025	500,000,000
FFCB NOTE	2/13/2025	200,000,000
Total Agencies		\$ 15,250,000,000
Commercial Paper:		
PEPSICO INC CP	1/19/2024	\$ 100,000,000

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Issuer Name	Maturity Date	Par Amount
MICROSOFT CORP CP	3/6/2024	43,000,000
MICROSOFT CORP CP	3/14/2024	52,800,000
MICROSOFT CORP CP	3/27/2024	250,000,000
MICROSOFT CORP CP	4/5/2024	250,000,000
MICROSOFT CORP CP	5/22/2024	250,000,000
PFIZER INC CP	5/30/2024	84,200,000
MICROSOFT CORP CP	6/7/2024	400,000,000
COCA COLA CO CP	7/11/2024	100,000,000
PFIZER INC CP	8/30/2024	100,000,000
PEPSICO INC CP	10/31/2024	100,000,000
Total Commercial Paper		\$ 1,730,000,000
Fixed Rate Corporate Notes:		
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
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		\$ 321,608,000
Variable Rate Corporate Notes:		
METLIFE GLOBAL FUNDING VMTN	1/7/2024	\$ 26,000,000
ATHENE GLOBAL FUNDING VMTN	1/8/2024	50,000,000
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
UBS AG VMTN	2/9/2024	28,500,000
WESTPAC BANKING CORP VMTN	2/26/2024	33,864,000
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
PRINCIPAL LIFE GLOBAL FDG VMTN	4/12/2024	22,000,000
PUBLIC STORAGE VMTN	4/23/2024	39,738,000

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Issuer Name	Maturity Date	Par Amount
BANK OF NEW YORK VMTN	4/26/2024	53,877,000
NEW YORK LIFE GLOBAL FDG VMTN	4/26/2024	45,000,000
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
BANK OF NOVA SCOTIA VMTN	7/31/2024	25,065,000
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
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 NEW YORK VMTN	10/25/2024	50,000,000
PEPSICO INC VMTN	11/12/2024	20,000,000
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
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

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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
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
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

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CITIGROUP INC VMTN	5/24/2025	30,000,000
JP MORGAN CHASE & CO VMTN	6/14/2025	114,175,000
PUBLIC STORAGE VMTN	7/25/2025	15,000,000
MITSUBISHI UFJ FIN 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
TORONTO DOMINION BANK VMTN	7/7/2026	35,000,000
ROYAL BANK OF CANADA VMTN	10/20/2026	100,000,000
JP MORGAN CHASE BANK NA VMTN	12/8/2026	150,000,000
<i>Total Variable Rate Corporate Notes</i>		\$ 6,466,915,000
Total PTIF Holdings as of December 31, 2023		\$ 34,615,083,408