

Utah Public Treasurers' Investment Fund
Portfolio Statistics
as of March 31, 2024

Portfolio Summary

Weighted Average Maturity (WAM)	73.04
Percentage of Portfolio Maturing/Repricing with 30 days	38.57%
Percentage of Portfolio Maturing/Repricing with 90 days	73.67%
360 Day Interest Rate	5.37%
365 Day Interest Rate	5.44%

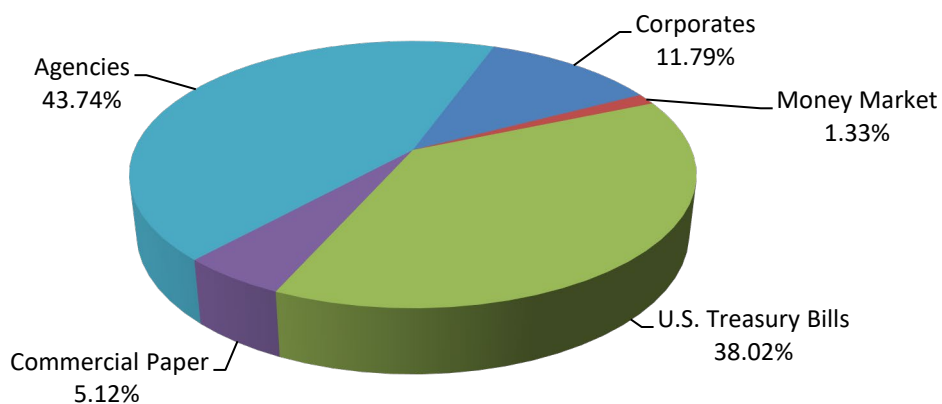
Top Ten Holdings

U.S. Treasury Bills	38.02%
FHLB	31.23%
FFCB	12.51%
Microsoft	2.66%
Royal Bank of Canada	1.52%
JPMorgan	1.00%
Goldman Sachs	0.96%
Cisco	0.89%
Toronto Dominion	0.74%
Morgan Stanley Government Portfolio MMF	0.71%
<i>Top Ten as a Percentage of Total Portfolio</i>	90.24%

Key Rate History

	3/31/2024	12/31/2023	3/31/2023
Fed Funds Target	5.25-5.50%	5.25-5.50%	4.75-5.00%
Secured Overnight Financing Rate (SOFR)	5.34%	5.38%	4.87%
30 Day CP	5.35%	5.31%	4.93%
3 Month Treasury Bill	5.37%	5.35%	4.85%
1 Year Treasury Bill	5.03%	4.79%	4.64%
2 Year Treasury Note	4.59%	4.23%	4.06%

Portfolio Composition



Utah Public Treasurers' Investment Fund
Investment Holdings by Security Type
As of March 31, 2024

Issuer Name	Maturity Date	Par Amount
<i>Money Market Funds:</i>		
DREYFUS GOV'T CASH MANAGEMENT	4/1/2024	\$ 209,837,520
MORGAN STANLEY GOV'T	4/1/2024	242,000,000
<i>Total Money Market Funds</i>		<i>\$ 451,837,520</i>
<i>U.S. Treasury Bills:</i>		
U.S. TREASURY BILL	4/11/2024	\$ 150,000,000
U.S. TREASURY BILL	4/16/2024	175,000,000
U.S. TREASURY BILL	4/23/2024	300,000,000
U.S. TREASURY BILL	4/30/2024	925,000,000
U.S. TREASURY BILL	5/2/2024	1,400,000,000
U.S. TREASURY BILL	5/7/2024	1,800,000,000
U.S. TREASURY BILL	5/14/2024	1,250,000,000
U.S. TREASURY BILL	5/21/2024	1,875,000,000
U.S. TREASURY BILL	5/23/2024	450,000,000
U.S. TREASURY BILL	5/28/2024	1,300,000,000
U.S. TREASURY BILL	6/4/2024	650,000,000
U.S. TREASURY BILL	6/11/2024	450,000,000
U.S. TREASURY BILL	6/13/2024	400,000,000
U.S. TREASURY BILL	6/18/2024	100,000,000
U.S. TREASURY BILL	7/9/2024	100,000,000
U.S. TREASURY BILL	7/23/2024	200,000,000
U.S. TREASURY BILL	8/8/2024	450,000,000
U.S. TREASURY BILL	8/15/2024	250,000,000
U.S. TREASURY BILL	8/22/2024	250,000,000
U.S. TREASURY BILL	9/5/2024	400,000,000
<i>Total U.S. Treasury Bills</i>		<i>\$ 12,875,000,000</i>
<i>Agency Discount:</i>		
FHLB DISC	4/23/2024	\$ 250,000,000
FHLB DISC	6/17/2024	250,000,000
FHLB DISC	7/31/2024	200,000,000
FHLB DISC	8/2/2024	100,000,000
FHLB DISC	9/16/2024	250,000,000
FHLB DISC	11/1/2024	100,000,000
FHLB DISC	2/18/2025	100,000,000
<i>Total Agency Discount</i>		<i>\$ 1,250,000,000</i>
<i>Agency Fixed Rate:</i>		
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
FFCB NOTE	6/14/2024	250,000,000

Utah Public Treasurers' Investment Fund
Investment Holdings by Security Type
As of March 31, 2024

Issuer Name	Maturity Date	Par Amount
FFCB NOTE	7/5/2024	350,000,000
FFCB NOTE	7/19/2024	250,000,000
FFCB NOTE	7/25/2024	250,000,000
FFCB NOTE	8/1/2024	250,000,000
FFCB NOTE	8/2/2024	250,000,000
FFCB NOTE	8/16/2024	250,000,000
FFCB NOTE	8/28/2024	250,000,000
FFCB NOTE	9/6/2024	250,000,000
FFCB NOTE	9/19/2024	250,000,000
FFCB NOTE	10/4/2024	250,000,000
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
FHLB NOTE	4/7/2025	250,000,000
FHLB NOTE	4/11/2025	250,000,000
FHLB NOTE	6/18/2025	250,000,000
Total Agency Fixed Rate		\$ 6,800,000,000
Agency Floating Rate:		
FHLB FRN	11/5/2024	\$ 200,000,000
FHLB FRN	11/25/2024	230,000,000
FHLB FRN	5/15/2025	465,000,000
FHLB FRN	6/3/2025	250,000,000
FHLB FRN	6/18/2025	480,000,000
FHLB FRN	8/20/2025	250,000,000
FHLB FRN	9/12/2025	300,000,000
FFCB FRN	11/13/2025	125,000,000
FHLB FRN	12/18/2025	250,000,000
FHLB FRN	12/19/2025	250,000,000
FHLB FRN	12/30/2025	250,000,000
FHLB FRN	1/2/2026	250,000,000
FHLB FRN	1/7/2026	500,000,000
FHLB FRN	1/15/2026	500,000,000
FHLB FRN	1/16/2026	250,000,000
FHLB FRN	1/26/2026	200,000,000
FHLB FRN	2/2/2026	500,000,000
FHLB FRN	2/17/2026	250,000,000
FHLB FRN	2/20/2026	250,000,000
FFCB FRB	2/25/2026	370,000,000
FHLB FRN	3/24/2026	450,000,000
FFCB FRN	3/26/2026	190,000,000
Total Agency Floating Rate		\$ 6,760,000,000

Utah Public Treasurers' Investment Fund
Investment Holdings by Security Type
As of March 31, 2024

Issuer Name	Maturity Date	Par Amount
Commercial Paper:		
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
CISCO SYSTEMS INC CP	7/16/2024	200,000,000
CISCO SYSTEMS INC CP	8/13/2024	100,000,000
PFIZER INC CP	8/30/2024	100,000,000
BRISTOL MYERS SQUIBB CP	9/30/2024	150,000,000
PEPSICO INC CP	10/31/2024	100,000,000
Total Commercial Paper		\$ 1,734,200,000
Corporate Fixed Rate:		
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
MERCK & CO INC NOTE	2/10/2025	34,025,000
EXXON MOBIL CORP NOTE	3/19/2025	17,904,000
Total Corporate Fixed Rate		\$ 154,399,000
Corporate Variable Rate:		
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
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	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
ATHENE GLOBAL FUNDING VMTN	8/19/2024	70,000,000
PRINCIPAL LIFE GLOBAL FDG VMTN	8/23/2024	30,000,000

Utah Public Treasurers' Investment Fund
Investment Holdings by Security Type
As of March 31, 2024

Issuer Name	Maturity Date	Par Amount
TORONTO DOMINION BANK VMTN	9/10/2024	100,000,000
GA GLOBAL FUNDING TRUST VMTN	9/13/2024	44,000,000
SUMITOMO MITSUI TR BK VMTN	9/16/2024	52,000,000
METLIFE GLOBAL FUNDING VMTN	9/27/2024	67,500,000
ANALOG DEVICES INC VMTN	10/1/2024	17,305,000
GOLDMAN SACHS GROUP INC VMTN	10/18/2024	75,000,000
NATIONAL RURAL UTILITY COOP VMTN	10/18/2024	46,500,000
MASSMUTUAL GLOBAL FDG VMTN	10/21/2024	30,000,000
PEPSICO INC VMTN	11/12/2024	20,000,000
WESTPAC BANKING CORP VMTN	11/18/2024	20,000,000
DBS GROUP HOLDINGS LTD VMTN	11/22/2024	10,000,000
SPIRE MISSOURI INC VMTN	12/2/2024	30,000,000
ATHENE GLOBAL FUNDING VMTN	1/7/2025	40,000,000
UBS GROUP AG LONDON VMTN	1/13/2025	18,000,000
ROYAL BANK OF CANADA VMTN	2/14/2025	100,000,000
ROYAL BANK OF CANADA VMTN	2/18/2025	75,000,000
TORONTO DOMINION BANK VMTN	2/18/2025	100,000,000
CITIGROUP INC VMTN	2/25/2025	50,000,000
AMERICAN EXPRESS CO VMTN	3/4/2025	25,000,000
ROYAL BANK OF CANADA VMTN	3/28/2025	40,000,000
GA GLOBAL FUNDING TRUST VMTN	4/11/2025	25,000,000
MORGAN STANLEY VMTN	4/17/2025	54,845,000
BANK OF AMERICA CORP VMTN	4/25/2025	50,000,000
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
JP MORGAN CHASE & CO VMTN	6/14/2025	114,175,000
PUBLIC STORAGE VMTN	7/25/2025	15,000,000
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
BRISTOL MYERS SQUIBB VMTN	2/20/2026	20,000,000
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

Utah Public Treasurers' Investment Fund
Investment Holdings by Security Type
As of March 31, 2024

Issuer Name	Maturity Date	Par Amount
TORONTO DOMINION BANK VMTN	4/17/2026	15,000,000
JP MORGAN CHASE BANK NA VMTN	4/29/2026	75,000,000
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
TOYOTA MOTOR CREDIT CORP VMTN	3/19/2027	50,000,000
<i>Total Corporate Variable Rate</i>		\$ 3,839,266,000
Total PTIF Holdings as of March 31, 2024		\$ 33,864,702,520