

Utah Public Treasurers' Investment Fund
Portfolio Statistics
as of June 30, 2024

Portfolio Summary

Weighted Average Maturity (WAM)	82.96
Percentage of Portfolio Maturing/Repricing with 30 days	46.84%
Percentage of Portfolio Maturing/Repricing with 90 days	73.56%
360 Day Interest Rate	5.36%
365 Day Interest Rate	5.44%

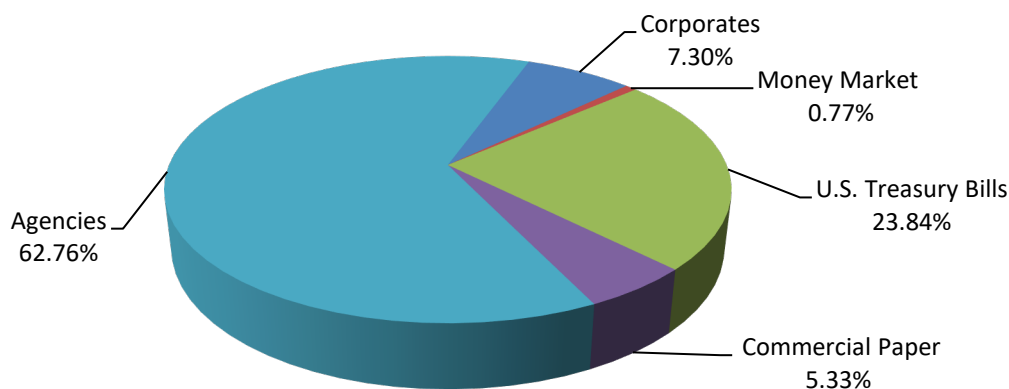
Top Ten Holdings

FHLB	43.49%
U.S. Treasury Bills	23.84%
FFCB	19.27%
Cisco	1.83%
Royal Bank of Canada	1.57%
Goldman Sachs	0.85%
Toronto Dominion	0.76%
Walmart	0.68%
Pfizer	0.60%
Citigroup	0.54%
<i>Top Ten as a Percentage of Total Portfolio</i>	93.43%

Key Rate History

	<u>6/30/2024</u>	<u>3/31/2024</u>	<u>6/30/2023</u>
Fed Funds Target	5.25-5.50%	5.25-5.50%	5.00-5.25%
Secured Overnight Financing Rate (SOFR)	5.33%	5.34%	5.09%
30 Day CP	5.32%	5.35%	5.10%
3 Month Treasury Bill	5.36%	5.37%	5.32%
1 Year Treasury Bill	5.09%	5.03%	5.40%
2 Year Treasury Note	4.71%	4.59%	4.87%

Portfolio Composition



Utah Public Treasurers' Investment Fund
Investment Holdings by Security Type
As of June 30, 2024

Issuer Name	Maturity Date	Par Amount
Money Market Funds:		
DREYFUS GOV'T CASH MANAGEMENT	7/1/2024	\$ 84,286,793
MORGAN STANLEY GOV'T	7/1/2024	168,000,000
Total Money Market Funds		\$ 252,286,793
U.S. Treasury Bills:		
U.S. TREASURY BILL	8/8/2024	\$ 700,000,000
U.S. TREASURY BILL	8/13/2024	200,000,000
U.S. TREASURY BILL	8/15/2024	250,000,000
U.S. TREASURY BILL	8/20/2024	600,000,000
U.S. TREASURY BILL	8/22/2024	250,000,000
U.S. TREASURY BILL	8/27/2024	250,000,000
U.S. TREASURY BILL	9/3/2024	950,000,000
U.S. TREASURY BILL	9/5/2024	400,000,000
U.S. TREASURY BILL	9/12/2024	500,000,000
U.S. TREASURY BILL	9/17/2024	1,450,000,000
U.S. TREASURY BILL	10/8/2024	500,000,000
U.S. TREASURY BILL	10/15/2024	1,000,000,000
U.S. TREASURY BILL	10/22/2024	300,000,000
U.S. TREASURY BILL	12/19/2024	250,000,000
U.S. TREASURY BILL	12/26/2024	200,000,000
Total U.S. Treasury Bills		\$ 7,800,000,000
Agency Discount:		
FHLB DISC	7/1/2024	\$ 600,000,000
FHLB DISC	7/2/2024	450,000,000
FHLB DISC	7/29/2024	150,000,000
FHLB DISC	7/31/2024	223,935,000
FHLB DISC	8/2/2024	100,000,000
FHLB DISC	9/16/2024	250,000,000
FHLB DISC	9/27/2024	181,000,000
FHLB DISC	11/1/2024	100,000,000
FHLB DISC	2/18/2025	100,000,000
Total Agency Discount		\$ 2,154,935,000
Agency Fixed Rate:		
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

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FFCB NOTE	9/19/2024	250,000,000
FFCB NOTE	10/4/2024	250,000,000
FHLB NOTE	1/14/2025	500,000,000
FHLB NOTE	4/7/2025	250,000,000
FHLB NOTE	4/11/2025	250,000,000
FHLB NOTE	5/16/2025	250,000,000
FHLB NOTE	5/16/2025	250,000,000
FHLB NOTE	5/23/2025	250,000,000
FHLB NOTE	5/30/2025	250,000,000
FHLB NOTE	6/2/2025	250,000,000
FHLB NOTE	6/18/2025	250,000,000
FHLB NOTE	7/9/2025	500,000,000
FHLB NOTE	7/30/2025	1,000,000,000
FHLB NOTE	7/30/2025	500,000,000
FHLB NOTE	8/20/2025	300,000,000
Total Agency Fixed Rate		\$ 7,400,000,000
Agency Floating Rate:		
FHLB FRN	10/4/2024	\$ 250,000,000
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	10/9/2025	275,000,000
FFCB FRN	11/13/2025	125,000,000
FFCB FRN	12/12/2025	140,000,000
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
FFCB FRN	1/23/2026	500,000,000
FHLB FRN	1/26/2026	200,000,000
FHLB FRN	2/2/2026	500,000,000
FFCB FRN	2/12/2026	465,000,000
FHLB FRN	2/17/2026	250,000,000
FHLB FRN	2/20/2026	250,000,000
FFCB FRB	2/25/2026	370,000,000

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Issuer Name	Maturity Date	Par Amount
FHLB FRN	3/24/2026	450,000,000
FFCB FRN	3/26/2026	190,000,000
FHLB FRN	3/30/2026	200,000,000
FFCB FRN	4/8/2026	720,000,000
FHLB FRN	4/14/2026	250,000,000
FFCB FRN	5/28/2026	670,000,000
FHLB FRN	6/26/2026	375,000,000
FHLB FRN	6/25/2027	125,000,000
FFCB FRN	6/28/2027	250,000,000
Total Agency Floating Rate		\$ 10,980,000,000
Commercial Paper:		
WALMART INC CP	7/1/2024	\$ 200,000,000
COCA COLA CO CP	7/11/2024	100,000,000
CISCO SYSTEMS INC CP	7/16/2024	200,000,000
ELI LILLY & CO CP	7/29/2024	150,000,000
CISCO SYSTEMS INC CP	8/13/2024	100,000,000
KOCH INDUSTRIES CP	8/23/2024	47,375,000
PFIZER INC CP	8/30/2024	100,000,000
BRISTOL MYERS SQUIBB CO CP	9/30/2024	150,000,000
UNITED HEALTH GROUP CP	9/30/2024	100,000,000
PFIZER INC CP	10/2/2024	47,500,000
CISCO SYSTEMS INC CP	10/24/2024	100,000,000
PEPSICO INC CP	10/31/2024	100,000,000
PFIZER INC CP	12/12/2024	50,000,000
HONEYWELL INTERNATIONAL CP	12/16/2024	50,000,000
HONEYWELL INTERNATIONAL CP	12/17/2024	50,000,000
CISCO SYSTEMS INC CP	12/19/2024	200,000,000
Total Commercial Paper		\$ 1,744,875,000
Corporate Fixed Rate:		
MERCK & CO INC NOTE	2/10/2025	\$ 47,025,000
EXXON MOBIL CORP NOTE	3/19/2025	65,004,000
JOHN DEERE CAPITAL CORP NOTE	6/6/2025	40,349,000
WALMART INC NOTE	6/26/2025	21,550,000
Total Corporate Fixed Rate		\$ 173,928,000
Corporate Variable Rate:		
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
PRINCIPAL LIFE GLOBAL FDG VMTN	8/23/2024	30,000,000
TORONTO DOMINION BANK VMTN	9/10/2024	100,000,000

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Issuer Name	Maturity Date	Par Amount
GA GLOBAL FUNDING TRUST VMTN	9/13/2024	44,000,000
SUMITOMO MITSUI TR BK VMTN	9/16/2024	52,000,000
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	36,500,000
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
ROYAL BANK OF CANADA VMTN	3/28/2025	40,000,000
GA GLOBAL FUNDING TRUST VMTN	4/11/2025	25,000,000
ROYAL BANK OF CANADA VMTN	5/23/2025	50,000,000
MITSUBISHI UFJ FIN GROUP VMTN	9/12/2025	30,000,000
HOME DEPOT INC VMTN	12/24/2025	40,000,000
AMERICAN EXPRESS CO VMTN	2/13/2026	21,500,000
PEPSICO INC VMTN	2/13/2026	13,000,000
MITSUBISHI UFJ FIN GROUP VMTN	2/20/2026	40,000,000
CITIGROUP INC VMTN	2/24/2026	125,000,000
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
BMW US CAPITAL VMTN	4/2/2026	16,000,000
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	13,900,000
TOYOTA MOTOR CREDIT CORP VMTN	3/19/2027	25,000,000
PUBLIC STORAGE VMTN	4/16/2027	25,000,000
CATERPILLAR FINL SERVICE VMTN	5/14/2027	50,000,000
JOHN DEERE CAPITAL CORP VMTN	6/11/2027	30,000,000
Total Corporate Variable Rate		\$ 2,213,770,000
Total PTIF Holdings as of June 30, 2024		\$ 32,719,794,793