

Florida Treasury Investment Pool Holdings as of December 2018 (Unaudited)

Investment Type	Amount Invested	Percent Invested
Accrued Interest Receivable	108,988,499.88	0.46%
Agency Mortgage Backed	2,421,388,658.83	10.24%
Asset Backed	896,498,461.90	3.79%
Cash and Equivalents	(3,489,806.92)	-0.01%
Certificates of Deposit	1,016,000,000.00	4.30%
Collateralized Mortgage Obligations	541,091,619.78	2.29%
Commercial Mortgage Backed	700,597,801.59	2.96%
Commercial Paper	109,958,586.20	0.47%
Corporate Bonds	4,805,368,432.33	20.33%
Foreign Bonds	348,542,810.22	1.47%
Money Market	673,401,361.95	2.85%
Municipal Bonds	344,565,582.75	1.46%
Mutual Funds	0.00	0.00%
Repurchase Agreements	1,350,000,000.00	5.71%
Securities Trades In Process	(78,482,212.22)	-0.33%
STIF	184,026,757.03	0.78%
US Government Agencies/Bonds	2,856,491,080.83	12.09%
US Treasury	<u>7,361,403,123.07</u>	<u>31.14%</u>
		100.00%
Total Holdings Market Value	23,636,350,757.22	
Cash Collateral Held for Securities on Loan	(1,562,185,678.84)	
MV of Securities Purchased with Cash Collateral	1,560,755,854.08	
Payables/Receivables for Securities Purchased with Cash Collateral	<u>575,932.03</u>	
Total Market Value	23,635,496,864.49	