

Florida Treasury Investment Pool Holdings as of July 2020 (Unaudited)

Investment Type	Amount Invested	Percent Invested
Accrued Interest Receivable	97,743,717.80	0.32%
Agency Mortgage Backed	3,390,458,279.19	10.99%
Asset Backed	772,505,938.56	2.50%
Cash and Equivalents	4,019,339.00	0.01%
Certificates of Deposit	591,500,000.00	1.92%
Collateralized Mortgage Obligations	665,889,666.74	2.16%
Commercial Mortgage Backed	860,950,064.22	2.79%
Commercial Paper	0.00	0.00%
Corporate Bonds	5,358,448,637.08	17.37%
Foreign Bonds	332,951,301.04	1.08%
Money Market	1,439,575,890.23	4.67%
Municipal Bonds	464,642,338.19	1.51%
Mutual Funds	0.00	0.00%
Repurchase Agreements	1,300,000,000.00	4.21%
Securities Trades In Process	(300,840,103.58)	-0.98%
STIF	788,199,761.65	2.55%
US Government Agencies/Bonds	3,150,401,393.55	10.21%
US Treasury	<u>11,937,552,211.13</u>	<u>38.69%</u>
		100.00%
Total Holdings Market Value	30,853,998,434.80	
Cash Collateral Held for Securities on Loan	(1,484,993,967.21)	
MV of Securities Purchased with Cash Collateral	1,485,052,736.49	
Payables/Receivables for Securities Purchased with Cash Collateral	<u>(88,183.43)</u>	
Total Market Value	30,853,969,020.65	